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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March 2, 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 JANUARY 2015**

The Report of Investments for the month of January 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 January 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 JANUARY 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 JANUARY 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 JANUARY 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 JANUARY 31, 2015

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 01/31/15		
At Cost	$ 24,404,700,921	$ 139,919,997
At Market	$ 24,427,299,924	$ 140,036,338
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	18.85%	0.00%
United States Government and Agency Obligations	50.46%	61.35%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.23%	0.00%
Municipal Obligations	0.11%	3.44%
Corporate and Deposit Notes	1.35%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	35.21%
1-60 days	42.51%	0.00%
61 days-1 year	14.82%	35.21%
Over 1 year	42.67%	64.79%
Weighted Average Days to Maturity	584	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 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 January 31, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	29.23%
Corporate and Deposit Notes	A-1+	P-1	0.80%
	AA-	Aa3	0.55%
Los Angeles County Securities	AA+	Aa2	0.11%
Negotiable Certificates of Deposit	A-1	P-1	18.65%
	AA-	Aa2	0.20%
U.S. Agency Securities	AA+	Aaa	47.80%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.41%
U.S. Treasury Bills	AA+	Aaa	2.25%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	35.21%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.44%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	61.29%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 01/31/15	$ 24,404,700,921
Market Value at 01/31/15	$ 24,427,299,924
Average Daily Balance	$ 24,364,644,982
Gains and Losses:	
For the Month	$ (25,946)
For the Past 12 Months	$ 1,405,863
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 14,231,321
Earnings for the Past 12 Months	$ 176,703,302
Earnings Rate for the Month	0.68%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	47,808,421.85	
Bank of the West - Concentration	$	55,998,095.60	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	46,490,456.24	(B)
Union Bank- Concentration	$	510,423.28	
Wells Fargo - Concentration	$	3,813,920.10	
Total Ledger Balance for all Banks	$	154,621,317.07	

(A) $53.196 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) $43.518 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 JANUARY 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 January 2015

Total Deposits	$ 3,864,432,008.29
Total Disbursements	$ 5,227,716,049.46
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2015	1.48

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 6,409,939,000.00	$ 2,540,800,000.00	$ 4,592,900,000.00	$ 4,357,839,000.00
March	$ 3,863,293,000.00	$ 4,195,800,000.00	$ 4,577,500,000.00	$ 7,839,432,000.00
April	$ 794,478,000.00	$ 6,899,300,000.00	$ 5,311,400,000.00	$ 10,221,810,000.00
May	$ 170,000,000.00	$ 1,641,500,000.00	$ 5,158,700,000.00	$ 6,874,610,000.00
June	$ 594,045,000.00	$ 2,119,800,000.00	$ 5,815,700,000.00	$ 3,772,755,000.00
July	$ 25,000,000.00	$ 3,119,700,000.00	$ 5,255,600,000.00	$ 1,661,855,000.00

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 January 2015, the Treasurer placed $453.118 million in the Bank of the West Money Market Plus Account and $381.663 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $53.196 million remained in the Bank of the West Money Market Plus Account and $43.518 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 JANUARY 2015
COMPLIANCE REPORT

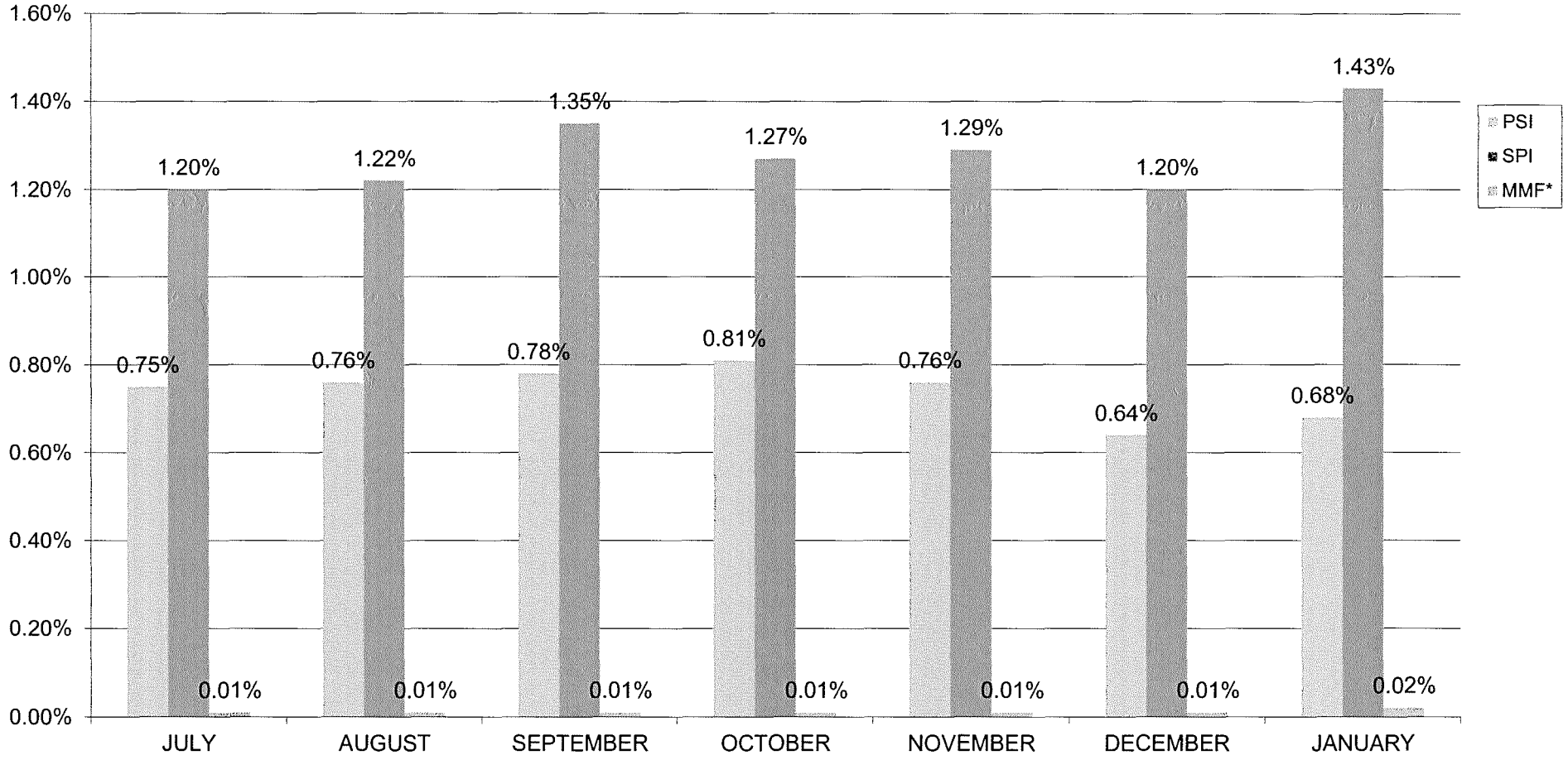
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 1/31/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2015	25,394,073,406.37	320,948,356.67
1/2/2015	24,939,010,866.08	320,948,356.67
1/3/2015	24,939,010,866.08	320,948,356.67
1/4/2015	24,939,010,866.08	320,948,356.67
1/5/2015	24,585,372,009.71	320,948,356.67
1/6/2015	24,591,355,611.08	320,948,356.67
1/7/2015	24,501,337,124.97	320,948,356.67
1/8/2015	24,758,668,798.59	320,948,356.67
1/9/2015	24,699,146,508.85	320,948,356.67
1/10/2015	24,699,146,508.85	320,948,356.67
1/11/2015	24,699,146,508.85	320,948,356.67
1/12/2015	24,596,592,943.10	320,948,356.67
1/13/2015	24,578,582,869.77	320,948,356.67
1/14/2015	24,564,272,664.45	320,948,356.67
1/15/2015	24,364,477,454.74	320,979,908.36
1/16/2015	24,361,062,369.54	320,979,908.36
1/17/2015	24,361,062,369.54	320,979,908.36
1/18/2015	24,361,062,369.54	320,979,908.36
1/19/2015	24,361,062,369.54	320,979,908.36
1/20/2015	23,574,377,472.21	320,979,908.36
1/21/2015	23,643,287,490.75	320,979,908.36
1/22/2015	23,683,812,382.21	320,979,908.36
1/23/2015	23,625,147,305.30	320,979,908.36
1/24/2015	23,625,147,305.30	319,579,908.36
1/25/2015	23,625,147,305.30	319,579,908.36
1/26/2015	23,563,983,467.80	319,579,908.36
1/27/2015	23,716,550,000.96	319,579,908.36
1/28/2015	24,449,243,682.24	139,919,908.36
1/29/2015	24,695,002,090.36	139,919,908.36
1/30/2015	24,404,140,525.74	139,919,908.36
1/31/2015	24,404,700,920.81	139,919,996.63
	24,364,644,981.76	**297,422,436.25**

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



* Source: Money Fund Report as of February 10, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 01/31/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,379,643	$360,874
Gains (Losses) on Sales of Non-Trading Securities.	65,105	0
Gains (Losses) on Sales of Trading Securities.	(91,051)	0
Amortization/Accretion	877,626	88
Prior Accrual Adjustment	0	0
Total Revenues	$14,231,323	$360,962
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	10,629
	$0	$10,629
NET INCOME	$14,231,323	$350,333

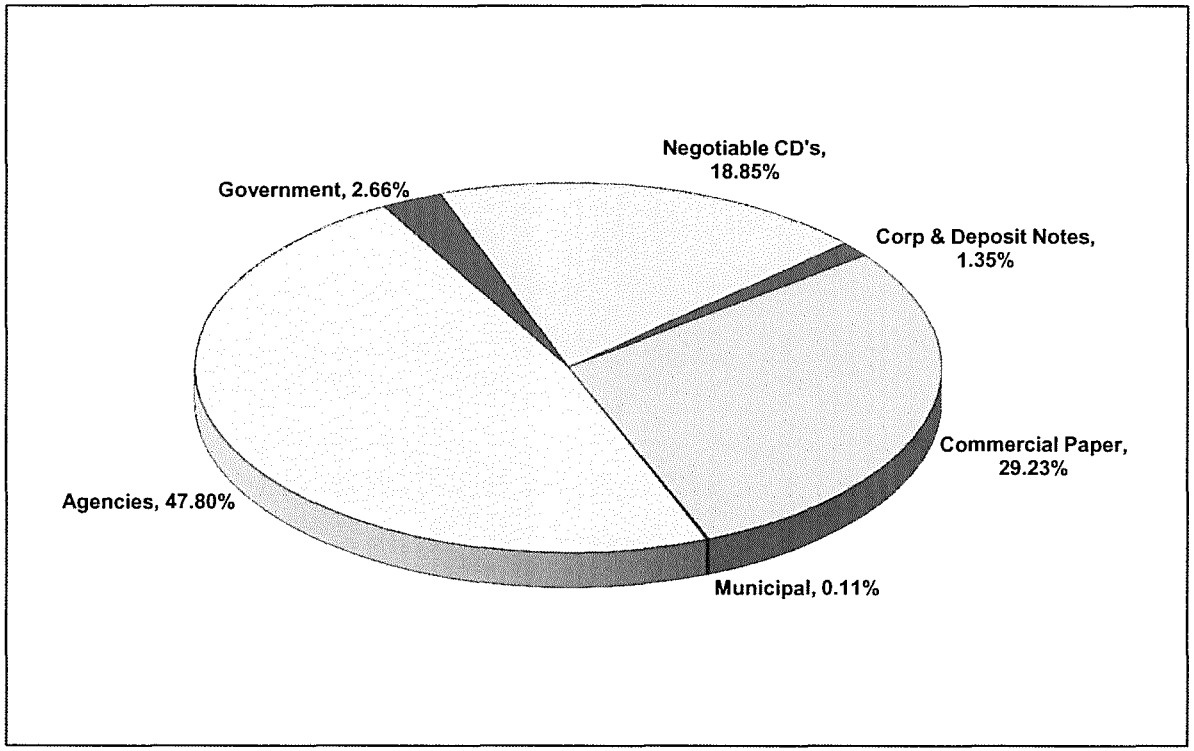
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2015
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.21%	
Los Angeles County and Related Entities	41.56%	
Consolidated Sanitation Districts		2.77%
Metropolitan Transportation Authority		1.22%
Miscellaneous Agencies Pooled Investments		2.08%
South Coast Air Quality Management District		2.03%
Miscellaneous		0.01%
Subtotal	90.77%	8.11%
County Bond Proceeds and Repayment Funds		1.12%
Grand Total	90.77%	9.23%

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



	In Thousands
Negotiable CD's	4,600,013
Corp & Deposit Notes	329,999
Bankers Acceptance	-
Commercial Paper	7,132,904
Municipal	27,000
Agencies	11,665,953
Other	-
Government	648,832
Total	$ 24,404,701

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: January 1, 2015 to January 31, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CNFX	1/12/2015	97696	TOYOTA MOTOR CREDIT CORP MTN	1.45	1/12/2018	12,500,000.00	12,482,875.00	0.00	CITI	MFR
NTRD	CNFX	1/12/2015	97697	TOYOTA MOTOR CREDIT CORP MTN	1.45	1/12/2018	12,500,000.00	12,482,875.00	0.00	CITI	LOOP
	CNFX Total						25,000,000.00	24,965,750.00	0.00		
NTRD	CPD	1/2/2015	97657	TOYOTA MOTOR CREDIT CORP CP	0.13	2/25/2015	50,000,000.00	49,990,250.00	0.00	CITI	TFS
NTRD	CPD	1/2/2015	97658	ALPINE SECURITIZATION CORP CP	0.21	4/2/2015	25,000,000.00	24,986,875.00	0.00	CITI	LOOP
NTRD	CPD	1/2/2015	97659	ATLANTIC ASSET SEC LLC CP	0.12	2/6/2015	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	1/2/2015	97660	CANCARA ASSET SEC LLC CP	0.15	2/9/2015	50,000,000.00	49,992,083.33	0.00	CITI	BLAYBV
NTRD	CPD	1/2/2015	97661	AUTOBAHN FUNDING CO LLC CP	0.14	2/17/2015	30,000,000.00	29,994,633.33	0.00	CITI	MS
NTRD	CPD	1/2/2015	97662	NATIXIS NY BRANCH CP	0.12	1/9/2015	50,000,000.00	49,998,833.33	0.00	CITI	JPM
NTRD	CPD	1/2/2015	97663	NATIXIS NY BRAHCH CP	0.12	1/22/2015	50,000,000.00	49,996,666.67	0.00	CITI	JPM
NTRD	CPD	1/2/2015	97664	ATLANTIC ASSET SEC LLC CP	0.12	1/27/2015	50,000,000.00	49,995,833.33	0.00	CITI	MS
NTRD	CPD	1/2/2015	97665	NATIXIS NY BRANCH CP	0.12	1/30/2015	45,000,000.00	44,995,800.00	0.00	CITI	JPM
NTRD	CPD	1/2/2015	97666	NATIXIS NY BRANCH CP	0.12	1/23/2015	50,000,000.00	49,996,500.00	0.00	CITI	MS
NTRD	CPD	1/2/2015	97667	ABBEY NATIONAL NA LLC CP	0.15	3/3/2015	25,000,000.00	24,993,750.00	0.00	CITI	MFR
NTRD	CPD	1/5/2015	97673	ATLANTIC ASSET SEC LLC CP	0.12	1/27/2015	50,000,000.00	49,996,333.33	0.00	CITI	MS
NTRD	CPD	1/5/2015	97674	CANCARA ASSET SEC LLC CP	0.15	2/9/2015	50,000,000.00	49,992,708.33	0.00	CITI	MS
NTRD	CPD	1/5/2015	97675	CANCARA ASSET SEC LLC CP	0.15	2/9/2015	25,000,000.00	24,996,354.17	0.00	CITI	MS
NTRD	CPD	1/5/2015	97676	BARTON CAPITAL LLC CP	0.12	1/28/2015	39,900,000.00	39,896,941.00	0.00	CITI	BLAYBV
NTRD	CPD	1/5/2015	97677	NATIXIS NY BRANCH CP	0.13	1/29/2015	30,000,000.00	29,997,400.00	0.00	CITI	JPM
NTRD	CPD	1/6/2015	97685	AUTOBAHN FUNDING CO LLC CP	0.12	2/10/2015	48,000,000.00	47,994,400.00	0.00	CITI	LOOP
NTRD	CPD	1/6/2015	97686	ATLANTIC ASSET SEC LLC CP	0.13	2/10/2015	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	1/6/2015	97687	ATLANTIC ASSET SEC LLC CP	0.15	2/6/2015	30,000,000.00	29,996,125.00	0.00	CITI	JPM
NTRD	CPD	1/6/2015	97681	CANCARA ASSET SEC LLC CP	0.15	2/4/2015	25,000,000.00	24,996,979.17	0.00	CITI	MS
NTRD	CPD	1/6/2015	97682	CANCARA ASSET SEC LLC CP	0.15	2/5/2015	25,000,000.00	24,996,875.00	0.00	CITI	MS
NTRD	CPD	1/7/2015	97689	ATLANTIC ASSET SEC LLC CP	0.13	2/11/2015	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	1/7/2015	97690	AUTOBAHN FUNDING CO LLC CP	0.13	2/10/2015	50,000,000.00	49,993,861.11	0.00	CITI	CRSU
NTRD	CPD	1/7/2015	97691	ATLANTIC ASSET SEC LLC CP	0.13	2/13/2015	50,000,000.00	49,993,319.44	0.00	CITI	MS
NTRD	CPD	1/7/2015	97692	AUTOBAHN FUNDING CO LLC CP	0.13	2/17/2015	40,000,000.00	39,994,077.78	0.00	CITI	BLAYBV
NTRD	CPD	1/8/2015	97694	CANCARA ASSET SEC LLC CP	0.15	2/11/2015	50,000,000.00	49,992,916.67	0.00	CITI	BLAYBV
NTRD	CPD	1/8/2015	97695	AUTOBAHN FUNDING CO LLC CP	0.13	2/12/2015	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	1/8/2015	97698	TOYOTA MOTOR CREDIT CORP CP	0.13	2/23/2015	50,000,000.00	49,991,694.44	0.00	CITI	TFS
NTRD	CPD	1/8/2015	97699	ABBEY NATIONAL NA LLC CP	0.16	3/9/2015	25,000,000.00	24,993,333.33	0.00	CITI	MFR
NTRD	CPD	1/8/2015	97700	CANCARA ASSET SEC LLC CP	0.14	2/20/2015	30,000,000.00	29,994,983.33	0.00	CITI	LOOP

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NTRD	CPD	1/8/2015	97701	BARTON CAPITAL LLC CP	0.15	3/4/2015	25,000,000.00	24,994,270.83	0.00	CITI	LOOP
NTRD	CPD	1/8/2015	97702	ING U.S. FUNDING LLC CP	0.16	3/2/2015	30,000,000.00	29,992,933.33	0.00	CITI	INGF
NTRD	CPD	1/8/2015	97703	BARTON CAPITAL LLC CP	0.15	3/3/2015	10,400,000.00	10,397,660.00	0.00	CITI	GPS
NTRD	CPD	1/8/2015	97704	AUTOBAHN FUNDING CO LLC CP	0.13	2/13/2015	50,000,000.00	49,993,500.00	0.00	CITI	BLAYBV
NTRD	CPD	1/8/2015	97705	AUTOBAHN FUNDING CO LLC CP	0.13	2/13/2015	5,000,000.00	4,999,350.00	0.00	CITI	BLAYBV
NTRD	CPD	1/8/2015	97706	ATLANTIC ASSET SEC LLC CP	0.13	2/19/2015	50,000,000.00	49,992,416.67	0.00	CITI	MS
NTRD	CPD	1/8/2015	97707	ATLANTIC ASSET SEC LLC CP	0.13	2/11/2015	50,000,000.00	49,993,861.11	0.00	CITI	MS
NTRD	CPD	1/8/2015	97708	ATLANTIC ASSET SEC LLC CP	0.13	2/12/2015	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	1/9/2015	97711	CANCARA ASSET SEC LLC CP	0.15	2/20/2015	50,000,000.00	49,991,250.00	0.00	CITI	BLAYBV
NTRD	CPD	1/9/2015	97712	CANCARA ASSET SEC LLC CP	0.15	2/13/2015	25,000,000.00	24,996,354.17	0.00	CITI	JPM
NTRD	CPD	1/9/2015	97713	BARTON CAPITAL LLC CP	0.12	1/30/2015	50,000,000.00	49,996,500.00	0.00	CITI	BLAYBV
NTRD	CPD	1/9/2015	97714	CANCARA ASSET SEC LLC CP	0.15	2/20/2015	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	1/9/2015	97715	CANCARA ASSET SEC LLC CP	0.15	2/20/2015	50,000,000.00	49,991,250.00	0.00	CITI	MS
NTRD	CPD	1/9/2015	97716	CANCARA ASSET SEC LLC CP	0.15	2/18/2015	43,000,000.00	42,992,833.33	0.00	CITI	JPM
NTRD	CPD	1/9/2015	97717	ALPINE SECURITIZATION CORP CP	0.15	2/19/2015	10,000,000.00	9,998,291.67	0.00	CITI	CRSU
NTRD	CPD	1/12/2015	97720	CANCARA ASSET SEC LLC CP	0.15	2/25/2015	25,000,000.00	24,995,416.67	0.00	CITI	BLAYBV
NTRD	CPD	1/12/2015	97721	CANCARA ASSET SEC LLC CP	0.18	3/19/2015	25,000,000.00	24,991,750.00	0.00	CITI	MFR
NTRD	CPD	1/12/2015	97722	CANCARA ASSET SEC LLC CP	0.15	2/18/2015	29,000,000.00	28,995,529.17	0.00	CITI	MS
NTRD	CPD	1/12/2015	97723	ATLANTIC ASSET SEC LLC CP	0.13	2/19/2015	30,000,000.00	29,995,883.33	0.00	CITI	JPM
NTRD	CPD	1/12/2015	97724	ATLANTIC ASSET SEC LLC CP	0.13	2/17/2015	25,000,000.00	24,996,750.00	0.00	CITI	MS
NTRD	CPD	1/13/2015	97727	CANCARA ASSET SEC LLC CP	0.15	2/27/2015	36,000,000.00	35,993,250.00	0.00	CITI	BLAYBV
NTRD	CPD	1/13/2015	97728	ATLANTIC ASSET SEC LLC CP	0.13	2/20/2015	25,000,000.00	24,996,569.44	0.00	CITI	LOOP
NTRD	CPD	1/13/2015	97729	NATIXIS NY BRANCH CP	0.13	2/25/2015	25,000,000.00	24,996,118.06	0.00	CITI	JPM
NTRD	CPD	1/13/2015	97730	ATLANTIC ASSET SEC LLC CP	0.13	2/25/2015	21,000,000.00	20,996,739.17	0.00	CITI	MS
NTRD	CPD	1/14/2015	97733	AUTOBAHN FUNDING CO LLC CP	0.13	2/18/2015	25,000,000.00	24,996,840.28	0.00	CITI	CRSU
NTRD	CPD	1/14/2015	97734	BARTON CAPITAL LLC CP	0.19	4/2/2015	16,716,000.00	16,709,118.58	0.00	CITI	KEYBANC
NTRD	CPD	1/14/2015	97735	CANCARA ASSET SEC LLC CP	0.15	2/19/2015	40,000,000.00	39,994,000.00	0.00	CITI	MS
NTRD	CPD	1/14/2015	97736	ATLANTIC ASSET SEC LLC CP	0.13	2/19/2015	25,000,000.00	24,996,750.00	0.00	CITI	MS
NTRD	CPD	1/14/2015	97737	ATLANTIC ASSET SEC LLC CP	0.13	2/20/2015	25,000,000.00	24,996,659.72	0.00	CITI	JPM
NTRD	CPD	1/14/2015	97738	ABBEY NATIONAL NA LLC CP	0.13	3/2/2015	50,000,000.00	49,991,513.89	0.00	CITI	MFR
NTRD	CPD	1/14/2015	97739	CANCARA ASSET SEC LLC CP	0.15	2/20/2015	40,000,000.00	39,993,833.33	0.00	CITI	JPM
NTRD	CPD	1/15/2015	97741	REGENCY MARKETS NO.1 LLC CP	0.15	2/17/2015	50,000,000.00	49,993,125.00	0.00	CITI	MS
NTRD	CPD	1/15/2015	97742	CANCARA ASSET SEC LLC CP	0.15	2/24/2015	35,000,000.00	34,994,166.67	0.00	CITI	BLAYBV
NTRD	CPD	1/15/2015	97743	ATLANTIC ASSET SEC LLC CP	0.13	2/19/2015	25,000,000.00	24,996,840.28	0.00	CITI	LOOP

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NTRD	CPD	1/15/2015	97744	ATLANTIC ASSET SEC LLC CP	0.13	2/20/2015	25,000,000.00	24,996,750.00	0.00	CITI	LOOP
NTRD	CPD	1/16/2015	97748	ATLANTIC ASSET SEC LLC CP	0.13	2/24/2015	50,000,000.00	49,992,958.33	0.00	CITI	MS
NTRD	CPD	1/16/2015	97749	AUTOBAHN FUNDING CO LLC CP	0.13	2/25/2015	10,000,000.00	9,998,555.56	0.00	CITI	CRSU
NTRD	CPD	1/16/2015	97750	AUTOBAHN FUNDING CO LLC CP	0.13	2/23/2015	16,000,000.00	15,997,804.44	0.00	CITI	BLAYBV
NTRD	CPD	1/16/2015	97751	AUTOBAHN FUNDING CO LLC CP	0.13	2/23/2015	30,000,000.00	29,995,883.33	0.00	CITI	BLAYBV
NTRD	CPD	1/16/2015	97754	NATIXIS NY BRANCH CP	0.19	3/13/2015	50,000,000.00	49,985,222.22	0.00	CITI	MFR
NTRD	CPD	1/20/2015	97756	REGENCY MARKETS NO.1 LLC CP	0.15	2/20/2015	36,000,000.00	35,995,350.00	0.00	CITI	MS
NTRD	CPD	1/20/2015	97757	ABBEY NATIONAL NA LLC CP	0.11	3/6/2015	25,292,000.00	25,288,522.35	0.00	CITI	MFR
NTRD	CPD	1/20/2015	97758	AUTOBAHN FUNDING CO LLC CP	0.13	2/24/2015	50,000,000.00	49,993,680.56	0.00	CITI	BLAYBV
NTRD	CPD	1/20/2015	97759	REGENCY MARKETS NO.1 LLC CP	0.15	2/20/2015	50,000,000.00	49,993,541.67	0.00	CITI	MS
NTRD	CPD	1/20/2015	97760	REGENCY MARKETS NO.1 LLC CP	0.15	2/20/2015	14,000,000.00	13,998,191.67	0.00	CITI	MS
NTRD	CPD	1/21/2015	97769	ATLANTIC ASSET SEC LLC CP	0.13	2/26/2015	43,928,000.00	43,922,289.36	0.00	CITI	BLAYBV
NTRD	CPD	1/21/2015	97770	CREDIT AGRICOLE CIB NY BR CP	0.12	3/2/2015	50,000,000.00	49,993,333.33	0.00	CITI	MFR
NTRD	CPD	1/21/2015	97771	NATIXIS NY BRANCH CP	0.13	2/27/2015	50,000,000.00	49,993,319.44	0.00	CITI	JPM
NTRD	CPD	1/21/2015	97766	ATLANTIC ASSET SEC LLC CP	0.13	2/25/2015	25,000,000.00	24,996,840.28	0.00	CITI	MS
NTRD	CPD	1/21/2015	97767	AUTOBAHN FUNDING CO LLC CP	0.13	2/25/2015	50,000,000.00	49,993,680.56	0.00	CITI	CRSU
NTRD	CPD	1/22/2015	97778	AUTOBAHN FUNDING CO LLC CP	0.13	2/25/2015	50,000,000.00	49,993,861.11	0.00	CITI	BLAY
NTRD	CPD	1/22/2015	97779	SALISBURY RECEIVABLES CO L	0.23	4/22/2015	5,539,000.00	5,535,815.08	0.00	CITI	KEYBANC
NTRD	CPD	1/22/2015	97773	CANCARA ASSET SEC LLC CP	0.23	3/31/2015	20,000,000.00	19,991,311.11	0.00	CITI	KEYBANC
NTRD	CPD	1/22/2015	97774	ATLANTIC ASSET SEC LLC CP	0.17	3/17/2015	25,000,000.00	24,993,625.00	0.00	CITI	LOOP
NTRD	CPD	1/22/2015	97776	ABBEY NATIONAL NA LLC CP	0.12	3/9/2015	50,000,000.00	49,992,333.33	0.00	CITI	MFR
NTRD	CPD	1/23/2015	97781	AUTOBAHN FUNDING CO LLC CP	0.13	2/24/2015	25,000,000.00	24,997,111.11	0.00	CITI	BLAYBV
NTRD	CPD	1/23/2015	97782	AUTOBAHN FUNDING CO LLC CP	0.13	2/27/2015	30,000,000.00	29,996,208.33	0.00	CITI	BLAYBV
NTRD	CPD	1/23/2015	97783	SALISBURY REC CO LLC CP	0.23	4/20/2015	25,000,000.00	24,986,104.17	0.00	CITI	LOOP
NTRD	CPD	1/23/2015	97784	CREDIT AGRICOLE CIB NY BR CP	0.13	3/5/2015	50,000,000.00	49,992,597.22	0.00	CITI	MS
NTRD	CPD	1/23/2015	97786	ATLANTIC ASSET SEC LLC CP	0.13	2/27/2015	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	1/23/2015	97787	CANCARA ASSET SEC LLC CP	0.19	3/19/2015	50,000,000.00	49,985,486.11	0.00	CITI	BLAYBV
NTRD	CPD	1/23/2015	97788	ABBEY NATIONAL NA LLC CP	0.12	3/5/2015	50,000,000.00	49,993,166.67	0.00	CITI	MFR
NTRD	CPD	1/26/2015	97790	BARTON CAPITAL LLC CP	0.12	3/2/2015	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	1/26/2015	97792	BARTON CAPITAL LLC CP	0.13	3/5/2015	50,000,000.00	49,993,138.89	0.00	CITI	MS
NTRD	CPD	1/26/2015	97793	CANCARA ASSET SEC LLC CP	0.14	2/27/2015	30,000,000.00	29,996,266.67	0.00	CITI	BLAYBV
NTRD	CPD	1/26/2015	97794	CANCARA ASSET SEC LLC CP	0.15	3/6/2015	20,000,000.00	19,996,750.00	0.00	CITI	JPM
NTRD	CPD	1/26/2015	97795	ATLANTIC ASSET SEC LLC CP	0.13	3/2/2015	30,000,000.00	29,996,208.33	0.00	CITI	JPM
NTRD	CPD	1/26/2015	97796	AUTOBAHN FUNDING CO LLC CP	0.13	3/2/2015	38,000,000.00	37,995,197.22	0.00	CITI	MS

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NTRD	CPD	1/26/2015	97797	ATLANTIC ASSET SEC LLC CP	0.13	3/4/2015	50,000,000.00	49,993,319.44	0.00	CITI	BLAYBV
NTRD	CPD	1/26/2015	97798	CREDIT AGRICOLE CIB NY BR CP	0.15	3/27/2015	16,083,000.00	16,078,979.25	0.00	CITI	MFR
NTRD	CPD	1/27/2015	97799	AUTOBAHN FUNDING CO LLC CP	0.15	3/3/2015	25,000,000.00	24,996,354.17	0.00	CITI	MS
NTRD	CPD	1/27/2015	97800	ATLANTIC ASSET SEC LLC CP	0.13	3/5/2015	50,000,000.00	49,993,319.44	0.00	CITI	JPM
NTRD	CPD	1/27/2015	97801	ATLANTIC ASSET SEC LLC CP	0.13	3/6/2015	50,000,000.00	49,993,138.89	0.00	CITI	LOOP
NTRD	CPD	1/27/2015	97802	CANCARA ASSET SEC LLC CP	0.21	3/31/2015	17,500,000.00	17,493,568.75	0.00	CITI	KEYBANC
NTRD	CPD	1/27/2015	97803	SALISBURY REC CO LLC CP	0.23	4/20/2015	24,000,000.00	23,987,273.33	0.00	CITI	LOOP
NTRD	CPD	1/27/2015	97804	NATIXIS NY BRANCH CP	0.17	3/13/2015	50,000,000.00	49,989,375.00	0.00	CITI	MFR
NTRD	CPD	1/27/2015	97805	CREDIT AGRICOLE CIB NY BR CP	0.12	3/2/2015	50,000,000.00	49,994,333.33	0.00	CITI	MFR
NTRD	CPD	1/27/2015	97806	ABBEY NATIONAL NA LLC CP	0.14	3/27/2015	50,000,000.00	49,988,527.78	0.00	CITI	BLAYBV
NTRD	CPD	1/27/2015	97807	ATLANTIC ASSET SEC LLC CP	0.16	3/17/2015	43,000,000.00	42,990,635.56	0.00	CITI	BLAYBV
NTRD	CPD	1/27/2015	97808	CREDIT AGRICOLE CIB NY BR CP	0.14	3/4/2015	50,000,000.00	49,993,000.00	0.00	CITI	MS
NTRD	CPD	1/28/2015	97811	SHEFFIELD RECEIVABLES CORP	0.2	4/9/2015	44,000,000.00	43,982,644.44	0.00	CITI	BLAYBV
NTRD	CPD	1/28/2015	97818	ING U.S. FUNDING LLC CP	0.13	3/3/2015	9,600,000.00	9,598,821.33	0.00	CITI	GPS
NTRD	CPD	1/28/2015	97819	BARTON CAPITAL LLC CP	0.13	3/3/2015	50,000,000.00	49,993,861.11	0.00	CITI	CRSU
NTRD	CPD	1/28/2015	97820	CREDIT AGRICOLE CIB NY BR CP	0.12	3/6/2015	50,000,000.00	49,993,833.33	0.00	CITI	MS
NTRD	CPD	1/28/2015	97826	CREDIT AGRICOLE CIB NY BR CP	0.12	3/4/2015	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	1/28/2015	97827	CREDIT AGRICOLE CIB NY BR CP	0.12	3/2/2015	50,000,000.00	49,994,500.00	0.00	CITI	JPM
NTRD	CPD	1/28/2015	97830	SALISBURY REC CO LLC CP	0.23	4/30/2015	43,000,000.00	42,974,725.56	0.00	CITI	BLAYBV
NTRD	CPD	1/29/2015	97833	AUTOBAHN FUNDING CO LLC CP	0.13	3/5/2015	50,000,000.00	49,993,680.56	0.00	CITI	LOOP
NTRD	CPD	1/29/2015	97836	AUTOBAHN FUNDING CO LLC CP	0.13	3/6/2015	30,000,000.00	29,996,100.00	0.00	CITI	CRSU
NTRD	CPD	1/29/2015	97837	ATLANTIC ASSET SEC LLC CP	0.13	3/3/2015	50,000,000.00	49,994,041.67	0.00	CITI	MS
NTRD	CPD	1/29/2015	97838	AUTOBAHN FUNDING CO LLC CP	0.13	3/2/2015	25,000,000.00	24,997,111.11	0.00	CITI	MS
NTRD	CPD	1/29/2015	97839	CREDIT AGRICOLE CIB NY BR CP	0.12	3/3/2015	50,000,000.00	49,994,500.00	0.00	CITI	MFR
NTRD	CPD	1/29/2015	97840	ALPINE SECURITIZATION CORP CP	0.2	4/20/2015	50,000,000.00	49,977,500.00	0.00	CITI	CRSU
NTRD	CPD	1/29/2015	97842	CREDIT AGRICOLE CIB NY BR CP	0.12	3/11/2015	50,000,000.00	49,993,166.67	0.00	CITI	MFR
NTRD	CPD	1/29/2015	97843	NATIXIS NY BRANCH CP	0.17	3/16/2015	40,000,000.00	39,991,311.11	0.00	CITI	BLAYBV
NTRD	CPD	1/30/2015	97844	ALPINE SECURITIZATION CORP CP	0.2	4/20/2015	50,000,000.00	49,977,777.78	0.00	CITI	CRSU
NTRD	CPD	1/30/2015	97846	BARTON CAPITAL LLC CP	0.13	3/4/2015	40,000,000.00	39,995,233.33	0.00	CITI	CRSU
NTRD	CPD	1/30/2015	97847	CREDIT AGRICOLE CIB NY BR CP	0.12	3/12/2015	50,000,000.00	49,993,166.67	0.00	CITI	MFR
NTRD	CPD	1/30/2015	97848	ATLANTIC ASSET SEC LLC CP	0.13	3/4/2015	43,158,000.00	43,152,857.01	0.00	CITI	MS
NTRD	CPD	1/30/2015	97849	AUTOBAHN FUNDING CO LLC CP	0.13	3/4/2015	35,000,000.00	34,995,829.17	0.00	CITI	BLAYBV
NTRD	CPD	1/30/2015	97850	ATLANTIC ASSET SEC LLC CP	0.13	3/17/2015	31,000,000.00	30,994,850.56	0.00	CITI	LOOP
NTRD	CPD	1/30/2015	97851	CREDIT AGRICOLE CIB NY BR CP	0.12	3/10/2015	30,000,000.00	29,996,100.00	0.00	CITI	MFR

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	CPD Total						4,984,116,000.00	4,983,297,544.40	0.00		
NTRD	FHLM	1/2/2015	97522	FHLMC 1.40 (CALLABLE)	1.4	1/2/2018	25,000,000.00	25,000,000.00	0.00	CITI	JPM
NTRD	FHLM	1/6/2015	97560	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	1/6/2015	97561	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FHLM	1/6/2015	97562	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	0.00	CITI	RWB
NTRD	FHLM	1/6/2015	97563	FHLMC 2.10 (CALLABLE)	2.1	1/6/2020	25,000,000.00	25,000,000.00	0.00	CITI	MORCO
NTRD	FHLM	1/7/2015	97564	FHLMC 2.10 (CALLABLE)	2.1	1/7/2020	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	FHLM	1/8/2015	97565	FHLMC 2.10 (CALLABLE)	2.1	1/8/2020	25,000,000.00	25,000,000.00	0.00	CITI	MIZO
NTRD	FHLM	1/9/2015	97566	FHLMC 2.10 (CALLABLE)	2.1	1/9/2020	25,000,000.00	25,000,000.00	0.00	CITI	RBCCM
NTRD	FHLM	1/15/2015	97597	FHLMC 2.15 (CALLABLE)	2.15	1/15/2020	25,000,000.00	25,000,000.00	0.00	CITI	MISC
NTRD	FHLM	1/15/2015	97612	FHLMC 2.17 (CALLABLE)	2.17	1/15/2020	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FHLM	1/15/2015	97613	FHLMC 2.17 (CALLABLE)	2.17	1/15/2020	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FHLM	1/16/2015	97598	FHLMC 2.15 (CALLABLE)	2.15	1/16/2020	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	FHLM	1/20/2015	97599	FHLMC 2.15 (CALLABLE)	2.15	1/22/2020	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	FHLM	1/22/2015	97614	FHLMC 2.165 (CALLABLE)	2.165	1/22/2020	25,000,000.00	25,000,000.00	0.00	CITI	SNC
	FHLM Total						350,000,000.00	350,000,000.00	0.00		
NTRD	MCPN	1/30/2015	97683	FHLB 1.50 (CALLABLE)	1.5	1/30/2020	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
	MCPN Total						25,000,000.00	25,000,000.00	0.00		
NTRD	MCSA	1/15/2015	97572	FHLMC 1.75 (CALLABLE)	1.75	1/15/2020	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
	MCSA Total						25,000,000.00	25,000,000.00	0.00		
NTRD	NCD1	1/13/2015	97726	MUFG UNION BANK NA CD	0.15	2/27/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/15/2015	97745	MUFG UNION BANK NA CD	0.13	2/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/20/2015	97762	MUFG UNION BANK NA CD	0.17	3/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/28/2015	97822	MUFG UNION BANK NA CD	0.17	3/26/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/28/2015	97823	MUFG UNION BANK NA CD	0.17	3/27/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/28/2015	97824	MUFG UNION BANK NA CD	0.18	4/1/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	1/28/2015	97825	MUFG UNION BANK NA CD	0.18	4/3/2015	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						350,000,000.00	350,000,000.00	0.00		
NTRD	YANK1	1/2/2015	97668	LLOYDS TSB BANK PLC NY CD	0.13	2/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: January 1, 2015 to January 31, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	1/2/2015	97669	BNP PARIBAS SF CD	0.12	2/11/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/2/2015	97670	BNP PARIBAS SF CD	0.12	2/10/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/5/2015	97678	LLOYDS TSB BANK PLC NY CD	0.14	2/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	1/5/2015	97679	TORONTO DOMINION NY CD	0.15	4/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	1/6/2015	97684	SOCIETE GENERALE NY CD	0.13	1/30/2015	50,000,000.00	50,000,333.31	0.00	CITI	MFR
NTRD	YANK1	1/8/2015	97709	CREDIT SUISSE NY CD	0.18	3/13/2015	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	1/9/2015	97718	TORONTO DOMINION BANK NY CD	0.13	2/17/2015	50,000,000.00	50,000,541.60	0.00	CITI	MFR
NTRD	YANK1	1/13/2015	97731	LLOYDS TSB BANK PLC NY CD	0.14	2/19/2015	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	1/16/2015	97752	CANADIAN IMP. BK OF COM NY CD	0.13	3/18/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	1/16/2015	97753	LLOYDS TSB BANK PLC NY CD	0.14	2/23/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/16/2015	97747	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	1/20/2015	97761	TORONTO DOMINION BANK NY CD	0.145	3/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	1/21/2015	97768	TORONTO DOMINION BANK NY CD	0.155	3/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/22/2015	97780	TORONTO DOMINION BANK NY CD	0.155	3/23/2015	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	1/22/2015	97777	BARCLAYS BANK PLC NY CD	0.21	5/1/2015	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	1/23/2015	97785	TORONTO-DOMINION BANK NY CD	0.165	3/25/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	1/26/2015	97789	TORONTO-DOMINION BANK NY CD	0.15	2/27/2015	50,000,000.00	50,000,444.39	0.00	CITI	MFR
NTRD	YANK1	1/28/2015	97812	NORDEA BK FINLAND PLC NY CD	0.165	5/20/2015	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	1/28/2015	97813	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	1/28/2015	97814	UBS AG STAMFORD CT CD	0.17	3/31/2015	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	1/28/2015	97815	CANADIAN IMP. BK OF COM NY CD	0.14	3/30/2015	50,000,000.00	50,000,847.04	0.00	CITI	MFR
NTRD	YANK1	1/28/2015	97816	CANADIAN IMP. BK OF COM NY CD	0.14	4/1/2015	50,000,000.00	50,000,874.80	0.00	CITI	MFR
NTRD	YANK1	1/28/2015	97817	BANK OF NOVA SCOTIA HOUSTO CD	0.2	6/30/2015	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	YANK1	1/28/2015	97828	BARCLAYS BANK PLC NY CD	0.34	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	1/28/2015	97829	BNP PARIBAS SF CD	0.15	3/10/2015	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	1/28/2015	97831	UBS AG STAMFORD CT CD	0.16	3/31/2015	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	1/28/2015	97810	TORONTO DOMINION BANK NY CD	0.15	4/7/2015	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	1/29/2015	97834	DNB BANK ASA NY CD	0.16	4/10/2015	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	1/29/2015	97841	BARCLAYS BANK PLC NY CD	0.34	6/30/2015	50,000,000.00	50,000,000.00	0.00	CITI	BCI
	YANK1 Total						1,475,000,000.00	1,475,003,041.14	0.00		
				NTRD Total			**7,234,116,000.00**	**7,233,266,335.54**	**0.00**		

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Group: Specific Purpose Investments
For the Period: January 1, 2015 to January 31, 2015
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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	1/15/2015	97763	S OF C LAIF	0	12/31/2015	25,014.27	25,014.27	0.00	TTC	LAIF
	CTDQ Total						25,014.27	25,014.27	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							25,014.27	25,014.27	0.00		
SLIM	CTDQ	1/15/2015	97764	S OF C LAIF	0	12/31/2015	6,512.88	6,512.88	0.00	TTC	LAIF
	CTDQ Total						6,512.88	6,512.88	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							6,512.88	6,512.88	0.00		
WASIA	CTDQ	1/15/2015	97765	S OF C LAIF	0	12/31/2015	24.54	24.54	0.00	TTC	LAIF
	CTDQ Total						24.54	24.54	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							24.54	24.54	0.00		
			SPI Total				**31,551.69**	**31,551.69**	**0.00**		

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of January 31, 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	4,600,013,121.82	4,600,000,225.50	(12,896.32)	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	7,132,903,593.34	7,132,850,669.99	(52,923.35)	0.00	0.00	0.00
Governments	648,831,918.56	650,580,550.00	1,748,631.44	85,277.11	92,583.62	7,306.51
Agencies	11,665,953,390.63	11,686,711,168.52	20,757,777.89	85,751,640.48	85,860,675.34	109,034.86
Municipals	27,000,000.00	27,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	329,998,896.46	330,157,310.00	158,413.54	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,273,079.04	49,273,079.04	0.00
TOTAL	$24,404,700,920.81	$24,427,299,924.01	$22,599,003.20	$139,919,996.63	$140,036,338.00	$116,341.37

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 January 31, 2015

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
97623	TOYOTA MOTOR CREDIT CORP C	99.993889
97624	TOYOTA MOTOR CREDIT CORP C	99.993889
97698	TOYOTA MOTOR CREDIT CORP C	99.992972
97657	TOYOTA MOTOR CREDIT CORP C	99.992361
97820	CREDIT AGRICOLE CIB NY BR	99.987722
93072	WESTPAC BANKING CORP NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.354000
97834	DNB BANK ASA NY CD	99.994252
97841	BARCLAYS BANK PLC NY CD	100.020806

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 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	0.60700	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					27,000,000.00	27,000,000.00	27,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.90460	09/28/15	50,000,000.00	50,032,521.46	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.21485	03/05/15	25,000,000.00	25,000,000.00	25,000,125.00
		CNFL Total					75,000,000.00	75,032,521.46	74,975,125.00
PSI	NTRD	CNFM	97132	ROYAL BANK OF CANADA NY FRN	0.20750	05/06/15	50,000,000.00	50,000,000.00	49,997,150.00
PSI	NTRD	CNFM	97133	ROYAL BANK OF CANADA NY FRN	0.20750	05/06/15	20,000,000.00	20,000,000.00	19,998,860.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FRN	0.26125	12/03/15	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	0.55210	10/11/16	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 MTN	1.30000	09/25/17	35,000,000.00	35,000,000.00	35,058,100.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLABLE)	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,095,850.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP MTN	1.45000	01/12/18	12,500,000.00	12,483,187.50	12,601,650.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP MTN	1.45000	01/12/18	12,500,000.00	12,483,187.50	12,601,650.00
		CNFX Total					110,000,000.00	109,966,375.00	110,357,250.00
PSI	NTRD	CPD	97112	SALISBURY REC CO LLC CP	0.20000	02/13/15	20,000,000.00	19,998,666.67	19,998,772.00
PSI	NTRD	CPD	97120	SHEFFIELD RECEIVABLES CORP CP	0.18000	02/04/15	9,000,000.00	8,999,865.00	8,999,849.70
PSI	NTRD	CPD	97121	SALISBURY REC CO LLC CP	0.18000	02/04/15	15,195,000.00	15,194,772.08	15,194,705.22
PSI	NTRD	CPD	97139	ING U.S. FUNDING LLC CP	0.19000	02/02/15	15,375,000.00	15,374,918.85	15,374,833.95
PSI	NTRD	CPD	97182	SALISBURY REC CO LLC CP	0.18000	02/05/15	35,000,000.00	34,999,300.00	34,999,184.50
PSI	NTRD	CPD	97183	SALISBURY REC CO LLC CP	0.19000	02/05/15	50,000,000.00	49,998,944.44	49,998,835.00
PSI	NTRD	CPD	97210	SALISBURY REC CO LLC CP	0.19000	02/06/15	30,000,000.00	29,999,208.33	29,999,184.00
PSI	NTRD	CPD	97253	ALPINE SECURITIZATION CORP CP	0.20000	02/02/15	25,000,000.00	24,999,861.11	24,999,750.00
PSI	NTRD	CPD	97271	ALPINE SECURITIZATION CORP CP	0.20000	02/05/15	50,000,000.00	49,998,888.89	49,999,000.00
PSI	NTRD	CPD	97272	ALPINE SECURITIZATION CORP CP	0.20000	02/02/15	50,000,000.00	49,999,722.22	49,999,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 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	97321	SALISBURY REC CO LLC CP	0.19000	02/19/15	25,000,000.00	24,997,625.00	24,997,777.50
PSI	NTRD	CPD	97351	ALPINE SECURITIZATION CORP CP	0.18000	02/02/15	37,000,000.00	36,999,815.00	36,999,630.00
PSI	NTRD	CPD	97394	ALPINE SECURITIZATION CORP CP	0.18000	02/02/15	50,000,000.00	49,999,750.00	49,999,500.00
PSI	NTRD	CPD	97418	ALPINE SECURITIZATION CORP CP	0.18000	02/02/15	50,000,000.00	49,999,750.00	49,999,500.00
PSI	NTRD	CPD	97421	ABBEY NATIONAL NA LLC CP	0.15000	02/06/15	25,000,000.00	24,999,479.17	24,999,562.50
PSI	NTRD	CPD	97429	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,999,444.44	24,999,417.50
PSI	NTRD	CPD	97433	SALISBURY REC CO LLC CP	0.20000	02/09/15	25,000,000.00	24,998,888.89	24,998,972.50
PSI	NTRD	CPD	97435	BARTON CAPITAL LLC CP	0.17000	02/02/15	50,000,000.00	49,999,763.89	49,999,540.00
PSI	NTRD	CPD	97443	SALISBURY REC CO LLC CP	0.20000	02/09/15	45,000,000.00	44,998,000.00	44,998,150.50
PSI	NTRD	CPD	97447	ABBEY NATIONAL NA LLC CP	0.15000	02/09/15	50,000,000.00	49,998,333.33	49,998,750.00
PSI	NTRD	CPD	97448	ABBEY NATIONAL NA LLC CP	0.15000	02/09/15	25,000,000.00	24,999,166.67	24,999,375.00
PSI	NTRD	CPD	97458	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,999,444.44	24,999,417.50
PSI	NTRD	CPD	97459	SALISBURY REC CO LLC CP	0.20000	02/02/15	25,000,000.00	24,999,861.11	24,999,707.50
PSI	NTRD	CPD	97460	SALISBURY REC CO LLC CP	0.20000	02/02/15	25,000,000.00	24,999,861.11	24,999,707.50
PSI	NTRD	CPD	97461	ALPINE SECURITIZATION CORP CP	0.18000	02/05/15	50,000,000.00	49,999,000.00	49,999,000.00
PSI	NTRD	CPD	97464	SALISBURY REC CO LLC CP	0.20000	02/12/15	28,207,000.00	28,205,276.24	28,205,420.41
PSI	NTRD	CPD	97472	MONT BLANC CAPITAL CORP CP	0.19000	02/10/15	20,000,000.00	19,999,050.00	19,999,084.00
PSI	NTRD	CPD	97473	ALPINE SECURITIZATION CORP CP	0.18000	02/06/15	50,000,000.00	49,998,750.00	49,998,835.00
PSI	NTRD	CPD	97474	BARTON CAPITAL LLC CP	0.17000	02/02/15	30,000,000.00	29,999,858.33	29,999,724.00
PSI	NTRD	CPD	97475	BARTON CAPITAL LLC CP	0.17000	02/02/15	25,000,000.00	24,999,881.94	24,999,770.00
PSI	NTRD	CPD	97479	SALISBURY REC CO LLC CP	0.20000	02/05/15	25,000,000.00	24,999,444.44	24,999,417.50
PSI	NTRD	CPD	97482	SALISBURY REC CO LLC CP	0.20000	02/12/15	33,000,000.00	32,997,983.33	32,998,152.00
PSI	NTRD	CPD	97483	SHEFFIELD RECEIVABLES CORP CP	0.20000	02/12/15	34,000,000.00	33,997,922.22	33,998,344.20
PSI	NTRD	CPD	97496	ALPINE SECURITIZATION CORP CP	0.18000	02/10/15	30,000,000.00	29,998,650.00	29,998,809.00
PSI	NTRD	CPD	97503	BARTON CAPITAL LLC CP	0.17000	02/03/15	50,000,000.00	49,999,527.78	49,999,390.00
PSI	NTRD	CPD	97504	BARTON CAPITAL LLC CP	0.17000	02/03/15	25,941,000.00	25,940,755.00	25,940,683.52
PSI	NTRD	CPD	97511	CANCARA ASSET SEC LLC CP	0.16000	02/06/15	50,000,000.00	49,998,888.89	49,998,640.00
PSI	NTRD	CPD	97514	MONT BLANC CAPITAL CORP CP	0.21000	02/13/15	20,000,000.00	19,998,600.00	19,998,772.00
PSI	NTRD	CPD	97516	ALPINE SECURITIZATION CORP CP	0.18000	02/17/15	50,000,000.00	49,996,000.00	49,996,500.00
PSI	NTRD	CPD	97517	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	35,000,000.00	34,999,834.72	34,999,590.50
PSI	NTRD	CPD	97518	NATIXIS NY BRANCH CP	0.18000	02/02/15	50,000,000.00	49,999,750.00	49,999,460.00
PSI	NTRD	CPD	97544	SALISBURY REC CO LLC CP	0.18000	02/12/15	13,793,000.00	13,792,241.39	13,792,227.59
PSI	NTRD	CPD	97545	ABBEY NATIONAL NA LLC CP	0.15000	02/13/15	50,000,000.00	49,997,500.00	49,998,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	97552	CIESCO LLC CP	0.15000	02/04/15	26,000,000.00	25,999,675.00	25,999,602.20
PSI	NTRD	CPD	97553	ABBEY NATIONAL NA LLC CP	0.14000	02/11/15	50,000,000.00	49,998,055.56	49,998,500.00
PSI	NTRD	CPD	97576	BARTON CAPITAL LLC CP	0.16000	02/05/15	37,500,000.00	37,499,333.33	37,499,313.75
PSI	NTRD	CPD	97582	CANCARA ASSET SEC LLC CP	0.20000	02/06/15	40,000,000.00	39,998,888.89	39,998,912.00
PSI	NTRD	CPD	97584	SALISBURY REC CO LLC CP	0.22000	02/19/15	20,000,000.00	19,997,800.00	19,998,222.00
PSI	NTRD	CPD	97585	ABBEY NATIONAL NA LLC CP	0.13000	02/02/15	50,000,000.00	49,999,819.44	49,999,625.00
PSI	NTRD	CPD	97601	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	50,000,000.00	49,999,763.89	49,999,415.00
PSI	NTRD	CPD	97602	CANCARA ASSET SEC LLC CP	0.17000	02/02/15	25,000,000.00	24,999,881.94	24,999,707.50
PSI	NTRD	CPD	97604	NATIXIS NY BRANCH CP	0.20000	02/03/15	50,000,000.00	49,999,444.44	49,999,280.00
PSI	NTRD	CPD	97605	NATIXIS NY BRANCH CP	0.20000	02/05/15	20,000,000.00	19,999,555.56	19,999,566.00
PSI	NTRD	CPD	97607	NATIXIS NY BRANCH CP	0.20000	02/02/15	36,000,000.00	35,999,800.00	35,999,611.20
PSI	NTRD	CPD	97608	ABBEY NATIONAL NA LLC CP	0.13000	02/05/15	50,000,000.00	49,999,277.78	49,999,250.00
PSI	NTRD	CPD	97615	ABBEY NATIONAL NA LLC CP	0.13000	02/03/15	50,000,000.00	49,999,638.89	49,999,500.00
PSI	NTRD	CPD	97616	NATIXIS NY BRANCH CP	0.18000	02/04/15	50,000,000.00	49,999,250.00	49,999,095.00
PSI	NTRD	CPD	97622	ALPINE SECURITIZATION CORP CP	0.18000	02/20/15	50,000,000.00	49,995,250.00	49,995,915.00
PSI	NTRD	CPD	97623	TOYOTA MOTOR CREDIT CORP CP	0.14000	02/20/15	50,000,000.00	49,996,305.55	49,996,944.00
PSI	NTRD	CPD	97624	TOYOTA MOTOR CREDIT CORP CP	0.14000	02/20/15	50,000,000.00	49,996,305.55	49,996,944.00
PSI	NTRD	CPD	97625	NATIXIS NY BRANCH CP	0.19000	02/06/15	50,000,000.00	49,998,680.56	49,998,735.00
PSI	NTRD	CPD	97626	NATIXIS NY BRANCH CP	0.19000	02/06/15	50,000,000.00	49,998,680.56	49,998,735.00
PSI	NTRD	CPD	97630	SALISBURY REC CO LLC CP	0.19000	03/02/15	25,000,000.00	24,996,173.61	24,996,340.00
PSI	NTRD	CPD	97632	BARTON CAPITAL LLC CP	0.13000	02/05/15	50,000,000.00	49,999,277.78	49,999,085.00
PSI	NTRD	CPD	97633	NATIXIS NY BRANCH CP	0.19000	02/05/15	50,000,000.00	49,998,944.44	49,998,915.00
PSI	NTRD	CPD	97636	ATLANTIC ASSET SEC LLC CP	0.23000	03/24/15	25,000,000.00	24,991,854.17	24,993,890.00
PSI	NTRD	CPD	97644	ABBEY NATIONAL NA LLC CP	0.15000	02/06/15	50,000,000.00	49,998,958.33	49,999,125.00
PSI	NTRD	CPD	97646	BARTON CAPITAL LLC CP	0.14000	02/05/15	27,000,000.00	26,999,580.00	26,999,505.90
PSI	NTRD	CPD	97647	BARTON CAPITAL LLC CP	0.22000	03/20/15	20,100,000.00	20,094,226.83	20,096,307.63
PSI	NTRD	CPD	97648	ATLANTIC ASSET SEC LLC CP	0.23000	03/30/15	50,000,000.00	49,981,791.67	49,985,415.00
PSI	NTRD	CPD	97654	ATLANTIC ASSET SEC LLC CP	0.21000	04/02/15	11,223,000.00	11,219,071.95	11,219,501.79
PSI	NTRD	CPD	97657	TOYOTA MOTOR CREDIT CORP CP	0.13000	02/25/15	50,000,000.00	49,995,666.67	49,996,180.50
PSI	NTRD	CPD	97658	ALPINE SECURITIZATION CORP CP	0.21000	04/02/15	25,000,000.00	24,991,250.00	24,992,207.50
PSI	NTRD	CPD	97659	ATLANTIC ASSET SEC LLC CP	0.12000	02/06/15	50,000,000.00	49,999,166.67	49,998,835.00
PSI	NTRD	CPD	97660	CANCARA ASSET SEC LLC CP	0.15000	02/09/15	50,000,000.00	49,998,333.33	49,997,945.00
PSI	NTRD	CPD	97661	AUTOBAHN FUNDING CO LLC CP	0.14000	02/17/15	30,000,000.00	29,998,133.33	29,997,600.00

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PSI	NTRD	CPD	97667	ABBEY NATIONAL NA LLC CP	0.15000	03/03/15	25,000,000.00	24,996,875.00	24,997,430.00
PSI	NTRD	CPD	97674	CANCARA ASSET SEC LLC CP	0.15000	02/09/15	50,000,000.00	49,998,333.33	49,997,945.00
PSI	NTRD	CPD	97675	CANCARA ASSET SEC LLC CP	0.15000	02/09/15	25,000,000.00	24,999,166.67	24,998,972.50
PSI	NTRD	CPD	97681	CANCARA ASSET SEC LLC CP	0.15000	02/04/15	25,000,000.00	24,999,687.50	24,999,515.00
PSI	NTRD	CPD	97682	CANCARA ASSET SEC LLC CP	0.15000	02/05/15	25,000,000.00	24,999,583.33	24,999,417.50
PSI	NTRD	CPD	97685	AUTOBAHN FUNDING CO LLC CP	0.12000	02/10/15	48,000,000.00	47,998,560.00	47,997,801.60
PSI	NTRD	CPD	97686	ATLANTIC ASSET SEC LLC CP	0.13000	02/10/15	50,000,000.00	49,998,375.00	49,998,015.00
PSI	NTRD	CPD	97687	ATLANTIC ASSET SEC LLC CP	0.15000	02/06/15	30,000,000.00	29,999,375.00	29,999,301.00
PSI	NTRD	CPD	97689	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/15	50,000,000.00	49,998,194.45	49,997,785.00
PSI	NTRD	CPD	97690	AUTOBAHN FUNDING CO LLC CP	0.13000	02/10/15	50,000,000.00	49,998,375.00	49,997,710.00
PSI	NTRD	CPD	97691	ATLANTIC ASSET SEC LLC CP	0.13000	02/13/15	50,000,000.00	49,997,833.33	49,997,315.00
PSI	NTRD	CPD	97692	AUTOBAHN FUNDING CO LLC CP	0.13000	02/17/15	40,000,000.00	39,997,688.89	39,996,800.00
PSI	NTRD	CPD	97694	CANCARA ASSET SEC LLC CP	0.15000	02/11/15	50,000,000.00	49,997,916.67	49,997,450.00
PSI	NTRD	CPD	97695	AUTOBAHN FUNDING CO LLC CP	0.13000	02/12/15	50,000,000.00	49,998,013.89	49,997,200.00
PSI	NTRD	CPD	97698	TOYOTA MOTOR CREDIT CORP CP	0.13000	02/23/15	50,000,000.00	49,996,027.78	49,996,486.00
PSI	NTRD	CPD	97699	ABBEY NATIONAL NA LLC CP	0.16000	03/09/15	25,000,000.00	24,996,000.00	24,996,525.00
PSI	NTRD	CPD	97700	CANCARA ASSET SEC LLC CP	0.14000	02/20/15	30,000,000.00	29,997,783.33	29,997,201.00
PSI	NTRD	CPD	97701	BARTON CAPITAL LLC CP	0.15000	03/04/15	25,000,000.00	24,996,770.83	24,997,205.00
PSI	NTRD	CPD	97702	ING U.S. FUNDING LLC CP	0.16000	03/02/15	30,000,000.00	29,996,133.33	29,996,100.00
PSI	NTRD	CPD	97703	BARTON CAPITAL LLC CP	0.15000	03/03/15	10,400,000.00	10,398,700.00	10,398,880.96
PSI	NTRD	CPD	97704	AUTOBAHN FUNDING CO LLC CP	0.13000	02/13/15	50,000,000.00	49,997,833.33	49,996,930.00
PSI	NTRD	CPD	97705	AUTOBAHN FUNDING CO LLC CP	0.13000	02/13/15	5,000,000.00	4,999,783.33	4,999,693.00
PSI	NTRD	CPD	97706	ATLANTIC ASSET SEC LLC CP	0.13000	02/19/15	50,000,000.00	49,996,750.00	49,996,110.00
PSI	NTRD	CPD	97707	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/15	50,000,000.00	49,998,194.44	49,997,785.00
PSI	NTRD	CPD	97708	ATLANTIC ASSET SEC LLC CP	0.13000	02/12/15	50,000,000.00	49,998,013.89	49,997,565.00
PSI	NTRD	CPD	97711	CANCARA ASSET SEC LLC CP	0.15000	02/20/15	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97712	CANCARA ASSET SEC LLC CP	0.15000	02/13/15	25,000,000.00	24,998,750.00	24,998,465.00
PSI	NTRD	CPD	97714	CANCARA ASSET SEC LLC CP	0.15000	02/20/15	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97715	CANCARA ASSET SEC LLC CP	0.15000	02/20/15	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97716	CANCARA ASSET SEC LLC CP	0.15000	02/18/15	43,000,000.00	42,996,954.17	42,996,370.80
PSI	NTRD	CPD	97717	ALPINE SECURITIZATION CORP CP	0.15000	02/19/15	10,000,000.00	9,999,250.00	9,999,222.00
PSI	NTRD	CPD	97720	CANCARA ASSET SEC LLC CP	0.15000	02/25/15	25,000,000.00	24,997,500.00	24,997,002.50
PSI	NTRD	CPD	97721	CANCARA ASSET SEC LLC CP	0.18000	03/19/15	25,000,000.00	24,994,250.00	24,994,132.50

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PSI	NTRD	CPD	97722	CANCARA ASSET SEC LLC CP	0.15000	02/18/15	29,000,000.00	28,997,945.83	28,997,552.40
PSI	NTRD	CPD	97723	ATLANTIC ASSET SEC LLC CP	0.13000	02/19/15	30,000,000.00	29,998,050.00	29,997,666.00
PSI	NTRD	CPD	97724	ATLANTIC ASSET SEC LLC CP	0.13000	02/17/15	25,000,000.00	24,998,555.56	24,998,250.00
PSI	NTRD	CPD	97727	CANCARA ASSET SEC LLC CP	0.15000	02/27/15	36,000,000.00	35,996,100.00	35,995,294.80
PSI	NTRD	CPD	97728	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/15	25,000,000.00	24,998,284.72	24,997,957.50
PSI	NTRD	CPD	97729	NATIXIS NY BRANCH CP	0.13000	02/25/15	25,000,000.00	24,997,833.34	24,997,545.00
PSI	NTRD	CPD	97730	ATLANTIC ASSET SEC LLC CP	0.13000	02/25/15	21,000,000.00	20,998,180.00	20,997,786.60
PSI	NTRD	CPD	97733	AUTOBAHN FUNDING CO LLC CP	0.13000	02/18/15	25,000,000.00	24,998,465.28	24,997,890.00
PSI	NTRD	CPD	97734	BARTON CAPITAL LLC CP	0.19000	04/02/15	16,716,000.00	16,710,706.60	16,711,652.17
PSI	NTRD	CPD	97735	CANCARA ASSET SEC LLC CP	0.15000	02/19/15	40,000,000.00	39,997,000.00	39,996,444.00
PSI	NTRD	CPD	97736	ATLANTIC ASSET SEC LLC CP	0.13000	02/19/15	25,000,000.00	24,998,375.00	24,998,055.00
PSI	NTRD	CPD	97737	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/15	25,000,000.00	24,998,284.72	24,997,957.50
PSI	NTRD	CPD	97738	ABBEY NATIONAL NA LLC CP	0.13000	03/02/15	50,000,000.00	49,994,763.89	49,995,165.00
PSI	NTRD	CPD	97739	CANCARA ASSET SEC LLC CP	0.15000	02/20/15	40,000,000.00	39,996,833.33	39,996,268.00
PSI	NTRD	CPD	97741	REGENCY MARKETS NO.1 LLC CP	0.15000	02/17/15	50,000,000.00	49,996,666.67	49,996,000.00
PSI	NTRD	CPD	97742	CANCARA ASSET SEC LLC CP	0.15000	02/24/15	35,000,000.00	34,996,645.84	34,996,013.50
PSI	NTRD	CPD	97743	ATLANTIC ASSET SEC LLC CP	0.13000	02/19/15	25,000,000.00	24,998,375.00	24,998,055.00
PSI	NTRD	CPD	97744	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/15	25,000,000.00	24,998,284.72	24,997,957.50
PSI	NTRD	CPD	97748	ATLANTIC ASSET SEC LLC CP	0.13000	02/24/15	50,000,000.00	49,995,847.22	49,995,000.00
PSI	NTRD	CPD	97749	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/15	10,000,000.00	9,999,133.34	9,998,801.00
PSI	NTRD	CPD	97750	AUTOBAHN FUNDING CO LLC CP	0.13000	02/23/15	16,000,000.00	15,998,728.89	15,998,260.80
PSI	NTRD	CPD	97751	AUTOBAHN FUNDING CO LLC CP	0.13000	02/23/15	30,000,000.00	29,997,616.66	29,996,739.00
PSI	NTRD	CPD	97754	NATIXIS NY BRANCH CP	0.19000	03/13/15	50,000,000.00	49,989,444.44	49,989,965.00
PSI	NTRD	CPD	97756	REGENCY MARKETS NO.1 LLC CP	0.15000	02/20/15	36,000,000.00	35,997,150.00	35,996,641.20
PSI	NTRD	CPD	97757	ABBEY NATIONAL NA LLC CP	0.11000	03/06/15	25,292,000.00	25,289,449.72	25,288,959.90
PSI	NTRD	CPD	97758	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/15	50,000,000.00	49,995,847.23	49,994,305.00
PSI	NTRD	CPD	97759	REGENCY MARKETS NO.1 LLC CP	0.15000	02/20/15	50,000,000.00	49,996,041.67	49,995,335.00
PSI	NTRD	CPD	97760	REGENCY MARKETS NO.1 LLC CP	0.15000	02/20/15	14,000,000.00	13,998,891.67	13,998,693.80
PSI	NTRD	CPD	97766	ATLANTIC ASSET SEC LLC CP	0.13000	02/25/15	25,000,000.00	24,997,833.33	24,997,365.00
PSI	NTRD	CPD	97767	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/15	50,000,000.00	49,995,666.67	49,994,005.00
PSI	NTRD	CPD	97769	ATLANTIC ASSET SEC LLC CP	0.13000	02/26/15	43,928,000.00	43,924,034.28	43,923,159.13
PSI	NTRD	CPD	97770	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/02/15	50,000,000.00	49,995,166.66	49,993,960.00
PSI	NTRD	CPD	97771	NATIXIS NY BRANCH CP	0.13000	02/27/15	50,000,000.00	49,995,305.55	49,994,635.00

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PSI	NTRD	CPD	97773	CANCARA ASSET SEC LLC CP	0.23000	03/31/15	20,000,000.00	19,992,588.89	19,993,334.00
PSI	NTRD	CPD	97774	ATLANTIC ASSET SEC LLC CP	0.17000	03/17/15	25,000,000.00	24,994,805.56	24,995,145.00
PSI	NTRD	CPD	97776	ABBEY NATIONAL NA LLC CP	0.12000	03/09/15	50,000,000.00	49,994,000.00	49,993,050.00
PSI	NTRD	CPD	97778	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/15	50,000,000.00	49,995,666.67	49,994,005.00
PSI	NTRD	CPD	97779	SALISBURY RECEIVABLES CO LLC CP	0.23000	04/22/15	5,539,000.00	5,536,168.96	5,536,287.55
PSI	NTRD	CPD	97781	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/15	25,000,000.00	24,997,923.61	24,997,152.50
PSI	NTRD	CPD	97782	AUTOBAHN FUNDING CO LLC CP	0.13000	02/27/15	30,000,000.00	29,997,183.33	29,996,079.00
PSI	NTRD	CPD	97783	SALISBURY REC CO LLC CP	0.23000	04/20/15	25,000,000.00	24,987,541.67	24,988,167.50
PSI	NTRD	CPD	97784	CREDIT AGRICOLE CIB NY BR CP	0.13000	03/05/15	50,000,000.00	49,994,222.22	49,993,280.00
PSI	NTRD	CPD	97786	ATLANTIC ASSET SEC LLC CP	0.13000	02/27/15	50,000,000.00	49,995,305.56	49,994,245.00
PSI	NTRD	CPD	97787	CANCARA ASSET SEC LLC CP	0.19000	03/19/15	50,000,000.00	49,987,861.11	49,988,265.00
PSI	NTRD	CPD	97788	ABBEY NATIONAL NA LLC CP	0.12000	03/05/15	50,000,000.00	49,994,666.67	49,994,320.00
PSI	NTRD	CPD	97790	BARTON CAPITAL LLC CP	0.12000	03/02/15	50,000,000.00	49,995,166.67	49,994,790.00
PSI	NTRD	CPD	97792	BARTON CAPITAL LLC CP	0.13000	03/05/15	50,000,000.00	49,994,222.22	49,994,190.00
PSI	NTRD	CPD	97793	CANCARA ASSET SEC LLC CP	0.14000	02/27/15	30,000,000.00	29,996,966.67	29,996,079.00
PSI	NTRD	CPD	97794	CANCARA ASSET SEC LLC CP	0.15000	03/06/15	20,000,000.00	19,997,250.00	19,996,694.00
PSI	NTRD	CPD	97795	ATLANTIC ASSET SEC LLC CP	0.13000	03/02/15	30,000,000.00	29,996,858.33	29,996,124.00
PSI	NTRD	CPD	97796	AUTOBAHN FUNDING CO LLC CP	0.13000	03/02/15	38,000,000.00	37,996,020.55	37,994,436.80
PSI	NTRD	CPD	97797	ATLANTIC ASSET SEC LLC CP	0.13000	03/04/15	50,000,000.00	49,994,402.77	49,993,125.00
PSI	NTRD	CPD	97798	CREDIT AGRICOLE CIB NY BR	0.15000	03/27/15	16,083,000.00	16,079,381.32	16,078,871.49
PSI	NTRD	CPD	97799	AUTOBAHN FUNDING CO LLC CP	0.15000	03/03/15	25,000,000.00	24,996,875.00	24,996,222.50
PSI	NTRD	CPD	97800	ATLANTIC ASSET SEC LLC CP	0.13000	03/05/15	50,000,000.00	49,994,222.22	49,992,915.00
PSI	NTRD	CPD	97801	ATLANTIC ASSET SEC LLC CP	0.13000	03/06/15	50,000,000.00	49,994,041.67	49,992,710.00
PSI	NTRD	CPD	97802	CANCARA ASSET SEC LLC CP	0.21000	03/31/15	17,500,000.00	17,494,079.17	17,494,167.25
PSI	NTRD	CPD	97803	SALISBURY REC CO LLC CP	0.23000	04/20/15	24,000,000.00	23,988,040.00	23,988,640.80
PSI	NTRD	CPD	97804	NATIXIS NY BRANCH CP	0.17000	03/13/15	50,000,000.00	49,990,555.56	49,989,965.00
PSI	NTRD	CPD	97805	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/02/15	50,000,000.00	49,995,166.66	49,993,960.00
PSI	NTRD	CPD	97806	ABBEY NATIONAL NA LLC CP	0.14000	03/27/15	50,000,000.00	49,989,500.00	49,986,595.00
PSI	NTRD	CPD	97807	ATLANTIC ASSET SEC LLC CP	0.16000	03/17/15	43,000,000.00	42,991,591.12	42,991,649.40
PSI	NTRD	CPD	97808	CREDIT AGRICOLE CIB NY BR CP	0.14000	03/04/15	50,000,000.00	49,993,972.22	49,993,490.00
PSI	NTRD	CPD	97811	SHEFFIELD RECEIVABLES CORP CP	0.20000	04/09/15	44,000,000.00	43,983,622.22	43,984,314.00
PSI	NTRD	CPD	97818	ING U.S. FUNDING LLC CP	0.13000	03/03/15	9,600,000.00	9,598,960.00	9,598,694.40
PSI	NTRD	CPD	97819	BARTON CAPITAL LLC CP	0.13000	03/03/15	50,000,000.00	49,994,583.33	49,994,620.00

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PSI	NTRD	CPD	97820	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/06/15	50,000,000.00	49,994,500.00	49,993,861.00
PSI	NTRD	CPD	97826	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/04/15	50,000,000.00	49,994,833.34	49,993,490.00
PSI	NTRD	CPD	97827	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/02/15	50,000,000.00	49,995,166.67	49,993,960.00
PSI	NTRD	CPD	97830	SALISBURY REC CO LLC CP	0.23000	04/30/15	43,000,000.00	42,975,824.45	42,976,350.00
PSI	NTRD	CPD	97833	AUTOBAHN FUNDING CO LLC CP	0.13000	03/05/15	50,000,000.00	49,994,222.23	49,991,970.00
PSI	NTRD	CPD	97836	AUTOBAHN FUNDING CO LLC CP	0.13000	03/06/15	30,000,000.00	29,996,425.00	29,995,041.00
PSI	NTRD	CPD	97837	ATLANTIC ASSET SEC LLC CP	0.13000	03/03/15	50,000,000.00	49,994,583.34	49,993,335.00
PSI	NTRD	CPD	97838	AUTOBAHN FUNDING CO LLC CP	0.13000	03/02/15	25,000,000.00	24,997,381.94	24,996,340.00
PSI	NTRD	CPD	97839	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/03/15	50,000,000.00	49,995,000.00	49,993,705.00
PSI	NTRD	CPD	97840	ALPINE SECURITIZATION CORP CP	0.20000	04/20/15	50,000,000.00	49,978,333.33	49,978,555.00
PSI	NTRD	CPD	97842	CREDIT AGRICOLE CIB NY BR CP	0.12000	03/11/15	50,000,000.00	49,993,666.67	49,991,870.00
PSI	NTRD	CPD	97843	NATIXIS NY BRANCH CP	0.17000	03/16/15	40,000,000.00	39,991,877.78	39,991,000.00
PSI	NTRD	CPD	97844	ALPINE SECURITIZATION CORP CP	0.20000	04/20/15	50,000,000.00	49,978,333.34	49,978,555.00
PSI	NTRD	CPD	97846	BARTON CAPITAL LLC CP	0.13000	03/04/15	40,000,000.00	39,995,522.22	39,995,528.00
PSI	NTRD	CPD	97847	CREDIT AGRICOLE CIB NY BRA CP	0.12000	03/12/15	50,000,000.00	49,993,500.00	49,991,590.00
PSI	NTRD	CPD	97848	ATLANTIC ASSET SEC LLC CP	0.13000	03/04/15	43,158,000.00	43,153,168.71	43,152,065.78
PSI	NTRD	CPD	97849	AUTOBAHN FUNDING CO LLC CP	0.13000	03/04/15	35,000,000.00	34,996,081.95	34,994,547.00
PSI	NTRD	CPD	97850	ATLANTIC ASSET SEC LLC CP	0.13000	03/17/15	31,000,000.00	30,995,074.45	30,993,979.80
PSI	NTRD	CPD	97851	CREDIT AGRICOLE CIB NY BRA CP	0.12000	03/10/15	30,000,000.00	29,996,300.00	29,995,254.00
		CPD Total					7,133,550,000.00	7,132,903,593.34	7,132,850,669.99
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,114,847.83	35,121,650.64
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,392,209.15	18,401,159.20
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,987,717.45	27,001,620.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,996,524.52	25,000,175.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,973,083.07	25,001,400.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,250,113.75
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,996.05	27,026,540.43
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,440.82	23,271,326.39
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,601,345.20
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,950,951.35
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,967,548.08	49,825,200.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,009,211.30	31,918,023.12

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PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,971,653.48	49,928,800.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,977,412.28	49,802,950.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,518,495.15	36,391,015.57
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,868,490.14	44,896,391.75
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,817,349.09
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,706,117.04	23,655,665.00
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,192,449.08	46,202,864.40
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,908,723.79	49,801,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,726.17	149,404.20
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,983,283.89	25,001,800.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,456.18	10,600,763.20
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,001,800.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	25,001,625.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,401,261.00
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	18,001,170.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,976,074.75	25,001,300.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,775,526.50
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,625,932.51	28,642,062.08
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,330,599.76
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,385,571.85
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,136,602.86	15,151,045.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,989,742.13	24,978,400.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,481,843.56	43,462,416.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,982,314.01	20,001,380.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,848,700.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,769.97	24,952,125.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,769.97	24,952,125.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,968,769.97	24,952,125.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,929,150.00

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PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,979,360.62	25,001,300.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,294,955.81	24,887,525.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,869,130.68	8,979,419.02
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,420,628.25	24,501,053.50
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,577,620.13	16,802,836.94
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,574,787.27	33,001,716.00
PSI	NTRD	FFCB	94422	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,985,713.58	19,001,482.00
PSI	NTRD	FFCB	94423	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,992,480.83	20,001,560.00
PSI	NTRD	FFCB	94424	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,992,480.83	20,001,560.00
PSI	NTRD	FFCB	94464	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,002,250.00
PSI	NTRD	FFCB	94486	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,826,018.02	15,836,425.15
PSI	NTRD	FFCB	94487	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,449,636.90	9,455,850.95
PSI	NTRD	FFCB	94675	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	94676	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	94677	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	94678	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	94679	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,300.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	22,233,795.33
PSI	NTRD	FFCB	94900	FFCB 1.27 (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,977,504.28	25,001,350.00
PSI	NTRD	FFCB	95873	FFCB 1.87 (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,467,128.29	15,569,331.50
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,249,425.27	17,554,473.35
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	25,106,950.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,319,517.50
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	25,111,025.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,952,204.70
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,952,204.70
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,435.38	20,108,440.00
PSI	NTRD	FFCB	97393	FFCB 1.32 (CALLABLE)	1.32000	03/12/18	25,000,000.00	25,000,000.00	25,033,125.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,173,725.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,173,725.00
PSI	NTRD	FFCB	97611	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,953,385.90	25,057,750.00
PSI	NTRD	FFCB	97639	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,963,179.20	25,057,750.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,987,725.90	25,227,625.00

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PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,227,625.00
		FFCB Total					1,965,299,000.00	1,962,621,802.34	1,965,738,036.47
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	06/12/15	19,045,000.00	19,088,443.92	19,234,516.80
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	03/13/15	50,000,000.00	50,038,987.19	50,151,700.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	03/13/15	9,160,000.00	9,167,142.45	9,187,791.44
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,064,546.53	25,237,825.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,093,432.32	50,408,250.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,963,019.83	45,260,235.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,993,702.08	25,001,100.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,730.97	25,001,175.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,001,250.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,992,358.03
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,924,790.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,985,831.60	24,916,375.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,930,837.20
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,926,300.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,192,733.14	44,921,929.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,991,961.43	49,692,400.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,990,996.81	27,827,744.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,868,700.82	45,889,488.90
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,965,905.03	49,988,550.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,920,357.46	37,936,310.60
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,865,090.56
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,926,300.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	50,089,800.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	50,089,100.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,755,386.45	31,733,670.96
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,987,450.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	50,112,650.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,991,522.14	25,021,300.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,209,649.20
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,928,775.00

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PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,511,396.05
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,150,514.80
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	25,001,950.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,146,322.12	43,387,743.96
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,189,513.04	22,387,469.60
PSI	NTRD	FHLB	94441	FHLB 1.71 (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,990,546.28	25,002,175.00
PSI	NTRD	FHLB	94454	FHLB 1.25 (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,353,460.49	23,419,211.40
PSI	NTRD	FHLB	94465	FHLB 1.74 (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,466,379.55	19,486,441.89
PSI	NTRD	FHLB	95689	FHLB 0.125	0.12500	03/20/15	50,000,000.00	49,998,925.71	49,998,300.00
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,981,806.93	24,974,600.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,963,611.28	49,949,200.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,973,700.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,969,166.67	49,963,350.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,380,636.67	31,376,983.80
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,959,460.52	25,001,950.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,982,250.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,982,250.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,941,458.68	49,950,900.00
		FHLB Total					1,807,175,000.00	1,806,161,688.11	1,806,816,198.79
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,928,458.33	49,916,100.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,928,458.33	49,916,100.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,921,375.00	49,915,300.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,921,375.00	49,915,300.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,971,383.34	19,966,440.00
		FHLD Total					220,000,000.00	219,671,050.00	219,629,240.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,018,935.88	25,238,125.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,961,050.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,411,100.00

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PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,993,951.61	50,042,700.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,091,400.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,043,900.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	50,041,300.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	50,041,300.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	50,043,300.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	50,041,900.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,985,473.65
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,079,150.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	25,008,650.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,800,799.14
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	50,044,800.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	50,044,800.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,994,282.58	25,022,400.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	25,022,400.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,151,098.93
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	50,086,450.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,322,720.80
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	50,003,200.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	25,020,475.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,887,997.15
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,882,350.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	26,203,288.28
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	22,004,334.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,771,440.76	25,041,475.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,978,087.51	18,141,159.40
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,055,100.00
PSI	NTRD	FHLM	94738	FHLMC 1.80 (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,055,900.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,990,306.68	25,053,025.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,976,710.53	25,053,025.00

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PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,799,547.49	50,028,150.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,148,302.31	4,167,344.90
PSI	NTRD	FHLM	95845	FHLMC 2.02 (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,990,353.88	25,015,550.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.20000	08/18/17	25,000,000.00	25,000,000.00	25,012,750.00
PSI	NTRD	FHLM	96438	FHLMC 2.00 (CALLABLE)	2.00000	08/20/19	25,000,000.00	25,000,000.00	25,024,350.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	20,000,000.00	20,000,000.00	20,007,740.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	25,000,000.00	25,000,000.00	25,009,675.00
PSI	NTRD	FHLM	96632	FHLMC 2.04 (CALLABLE)	2.04000	09/19/19	25,000,000.00	25,000,000.00	25,065,425.00
PSI	NTRD	FHLM	96710	FHLMC 1.75 (CALLABLE)	1.75000	12/26/18	25,000,000.00	25,000,000.00	25,053,600.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,033,950.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35000	12/29/17	25,000,000.00	25,000,000.00	25,049,200.00
PSI	NTRD	FHLM	96756	FHLMC 1.30 (CALLABLE)	1.30000	09/29/17	25,000,000.00	25,000,000.00	25,048,450.00
PSI	NTRD	FHLM	96761	FHLMC 2.10 (CALLABLE)	2.10000	09/26/19	25,000,000.00	25,000,000.00	25,077,325.00
PSI	NTRD	FHLM	97376	FHLMC 1.50 (CALLABLE)	1.50000	06/29/18	25,000,000.00	25,000,000.00	25,047,100.00
PSI	NTRD	FHLM	97406	FHLMC 1.25 (CALLABLE)	1.25000	12/05/17	25,000,000.00	24,959,802.47	25,020,725.00
PSI	NTRD	FHLM	97407	FHLMC 1.30 (CALLABLE)	1.30000	12/18/17	25,000,000.00	25,000,000.00	25,035,000.00
PSI	NTRD	FHLM	97408	FHLMC 1.33 (CALLABLE)	1.33000	12/18/17	25,000,000.00	25,000,000.00	25,035,175.00
PSI	NTRD	FHLM	97409	FHLMC 1.35 (CALLABLE)	1.35000	12/26/17	25,000,000.00	25,000,000.00	25,038,475.00
PSI	NTRD	FHLM	97410	FHLMC 1.33 (CALLABLE)	1.33000	12/26/17	25,000,000.00	25,000,000.00	25,041,350.00
PSI	NTRD	FHLM	97411	FHLMC 1.34 (CALLABLE)	1.34000	12/18/17	25,000,000.00	25,000,000.00	25,035,275.00
PSI	NTRD	FHLM	97425	FHLMC 1.35 (CALLABLE)	1.35000	12/18/17	25,000,000.00	25,000,000.00	25,034,200.00
PSI	NTRD	FHLM	97426	FHLMC 1.35 (CALLABLE)	1.35000	12/20/17	25,000,000.00	25,000,000.00	25,035,675.00
PSI	NTRD	FHLM	97446	FHLMC 1.375 (CALLABLE)	1.37500	12/26/17	25,000,000.00	25,000,000.00	25,043,450.00
PSI	NTRD	FHLM	97471	FHLMC 1.375 (CALLABLE)	1.37500	12/26/17	25,000,000.00	24,997,584.40	25,034,525.00
PSI	NTRD	FHLM	97522	FHLMC 1.40 (CALLABLE)	1.40000	01/02/18	25,000,000.00	25,000,000.00	25,035,050.00
PSI	NTRD	FHLM	97560	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97561	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97562	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97563	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,069,400.00
PSI	NTRD	FHLM	97564	FHLMC 2.10 (CALLABLE)	2.10000	01/07/20	25,000,000.00	25,000,000.00	25,070,600.00

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PSI	NTRD	FHLM	97565	FHLMC 2.10 (CALLABLE)	2.10000	01/08/20	25,000,000.00	25,000,000.00	25,071,950.00
PSI	NTRD	FHLM	97566	FHLMC 2.10 (CALLABLE)	2.10000	01/09/20	25,000,000.00	25,000,000.00	25,073,325.00
PSI	NTRD	FHLM	97597	FHLMC 2.15 (CALLABLE)	2.15000	01/15/20	25,000,000.00	25,000,000.00	25,089,200.00
PSI	NTRD	FHLM	97598	FHLMC 2.15 (CALLABLE)	2.15000	01/16/20	25,000,000.00	25,000,000.00	25,090,150.00
PSI	NTRD	FHLM	97599	FHLMC 2.15 (CALLABLE)	2.15000	01/22/20	25,000,000.00	25,000,000.00	25,098,475.00
PSI	NTRD	FHLM	97612	FHLMC 2.17 (CALLABLE)	2.17000	01/15/20	25,000,000.00	25,000,000.00	25,085,250.00
PSI	NTRD	FHLM	97613	FHLMC 2.17 (CALLABLE)	2.17000	01/15/20	25,000,000.00	25,000,000.00	25,085,250.00
PSI	NTRD	FHLM	97614	FHLMC 2.165 (CALLABLE)	2.16500	01/22/20	25,000,000.00	25,000,000.00	25,086,025.00
		FHLM Total					2,298,870,000.00	2,298,124,306.10	2,302,162,081.25
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,935,777.78	49,953,100.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,935,777.78	49,953,100.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,934,361.11	49,927,150.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,934,361.11	49,927,150.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,922,145.84	49,920,550.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,961,072.91	24,960,275.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,926,354.17	49,920,550.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,926,354.17	49,920,550.00
		FHLMD Total					375,000,000.00	374,476,204.87	374,482,425.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,245,600.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,996,234.94	25,253,000.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,092,411.05	25,271,450.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,038,096.88	35,364,875.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,985,979.16	25,271,600.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,190,398.00	50,783,550.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,177,366.96	50,783,550.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,311,990.16	54,122,650.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,311,990.16	54,122,650.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,132,232.50	50,783,550.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,151,316.65	50,783,550.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,203,597.29	50,675,050.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,370,281.95	50,783,550.00

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PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,185,140.98	25,391,775.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,326,127.07	50,783,550.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,326,127.07	50,783,550.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,203,597.29	50,675,050.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,843,310.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,186.49	14,858,360.55
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,727.49	14,785,821.60
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,066,436.45	50,057,650.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,581,695.48	12,579,487.45
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,985,700.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,865,600.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,865,600.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,989,984.94	49,865,600.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,976,450.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,468,622.40
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,600,396.50
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,814,250.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,886,473.66	20,817,988.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,979,150.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	50,019,550.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,874,200.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,876,100.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,861,600.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,874,200.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,962,260.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	50,048,850.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,594,028.42	36,230,523.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,938,850.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,938,850.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,964,125.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,994,225.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,973,089.85	24,926,650.00

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PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,880,652.62	12,972,002.78
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,683,323.63	25,019,475.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,384,272.02	49,552,500.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,025,637.39	30,127,920.00
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,163,668.67	23,263,371.45
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,638,754.67	24,886,900.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,778,187.50	43,092,327.67
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,194,975.34	46,534,131.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,991,400.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,639,010.77	29,872,853.29
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,681,348.13	50,991,400.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,249,875.00
PSI	NTRD	FNMA	96496	FNMA 2.10 (CALLABLE)	2.10000	08/20/19	25,000,000.00	25,000,000.00	25,025,700.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,273,025.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03000	12/30/19	25,000,000.00	25,000,000.00	25,145,825.00
		FNMA Total					2,377,994,000.00	2,384,035,341.63	2,396,748,776.09
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	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	0.35460	06/25/15	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.35460	06/25/15	50,000,000.00	50,000,000.00	50,030,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,060,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FR	0.40610	04/27/15	50,000,000.00	50,001,150.07	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.40660	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					100,000,000.00	100,001,150.07	99,950,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,572,950.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,571,600.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,439,300.00

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PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,524,200.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,523,800.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,523,800.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,410,850.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,518,450.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,525,050.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,593,650.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,606,650.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,591,850.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,591,700.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,606,650.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,628,850.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,774,575.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,730,825.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,670,897.50
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,670,897.50
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,634,625.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,625,000.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,615,825.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	49,403,000.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,701,500.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,701,500.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,518,200.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	25,008,325.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	25,006,575.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	25,031,775.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	25,032,575.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	25,037,475.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	25,037,975.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	25,035,750.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	25,035,750.00

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PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,122.67	25,036,525.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	25,039,575.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	25,224,425.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	2.50000	05/07/19	25,000,000.00	25,000,000.00	30,101,975.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	2.55000	05/13/19	25,000,000.00	25,000,000.00	25,019,075.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.62500	05/15/19	25,000,000.00	25,000,000.00	25,023,225.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	2.50000	05/07/19	25,000,000.00	25,000,000.00	30,101,975.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	25,040,600.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	2.55000	05/22/19	25,000,000.00	24,989,216.09	25,034,625.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	3.15000	08/20/19	25,000,000.00	25,000,000.00	25,038,075.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	3.00000	08/28/19	25,000,000.00	25,000,000.00	25,053,300.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	3.00000	10/02/19	25,000,000.00	25,000,000.00	25,091,875.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	3.05000	09/26/19	25,000,000.00	25,000,000.00	24,838,500.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	3.00000	10/09/19	25,000,000.00	25,000,000.00	25,092,200.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	6.25000	12/30/19	25,000,000.00	25,000,000.00	25,214,725.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	7.25000	12/23/19	25,000,000.00	25,000,000.00	25,238,800.00
PSI	NTRD	MCPN	97683	FHLB 1.50 (CALLABLE)	1.50000	01/30/20	25,000,000.00	25,000,000.00	25,051,450.00
		MCPN Total					1,800,000,000.00	1,799,985,338.76	1,800,091,720.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,658.82	49,718,000.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.85000	09/27/17	8,380,000.00	8,380,000.00	8,384,265.42
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.87500	12/11/17	50,000,000.00	50,000,000.00	50,035,000.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,973,900.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	50,018,500.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	50,039,550.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,035,600.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	25,007,700.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	14,004,312.00
PSI	NTRD	MCSA	94740	FHLMC 1.375 (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,039,725.00
PSI	NTRD	MCSA	96437	FHLB 1.50 (CALLABLE)	1.50000	08/20/19	15,000,000.00	15,000,000.00	15,010,905.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.50000	08/20/19	25,000,000.00	25,000,000.00	25,018,275.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,018,775.00
PSI	NTRD	MCSA	96452	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,018,525.00
PSI	NTRD	MCSA	96477	FHLMC 1.50 (CALLABLE)	1.50000	08/26/19	25,000,000.00	25,000,000.00	25,023,700.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.50000	08/28/19	25,000,000.00	25,000,000.00	25,026,075.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	3.00000	08/28/19	25,000,000.00	25,000,000.00	25,045,250.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	8,500,000.00	8,500,000.00	8,506,383.50
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.50000	09/04/19	25,000,000.00	25,000,000.00	25,029,050.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55000	09/16/19	25,000,000.00	25,000,000.00	25,044,275.00
PSI	NTRD	MCSA	96680	FHLMC 1.50 (CALLABLE)	1.50000	09/26/19	25,000,000.00	25,000,000.00	25,052,375.00
PSI	NTRD	MCSA	97392	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,051,675.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,042,675.00
PSI	NTRD	MCSA	97492	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,051,175.00
PSI	NTRD	MCSA	97521	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	25,000,000.00	25,000,000.00	25,049,575.00
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	25,088,575.00
PSI	NTRD	MCSA	97572	FHLMC 1.75 (CALLABLE)	1.75000	01/15/20	25,000,000.00	25,000,000.00	25,070,875.00
		MCSA Total					770,880,000.00	770,877,658.82	771,404,690.92
PSI	NTRD	NCD1	97360	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	NCD1	97365	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,001,700.00
PSI	NTRD	NCD1	97487	WELLS FARGO BANK NA CD	0.17000	03/02/15	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	NCD1	97531	WELLS FARGO BANK NA CD	0.18000	03/16/15	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	NCD1	97542	WELLS FARGO BANK NA CD	0.18000	03/17/15	50,000,000.00	50,000,000.00	50,004,450.00
PSI	NTRD	NCD1	97726	MUFG UNION BANK NA CD	0.15000	02/27/15	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	97745	MUFG UNION BANK NA CD	0.13000	02/25/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	97762	MUFG UNION BANK NA CD	0.17000	03/20/15	50,000,000.00	50,000,000.00	49,997,250.00
PSI	NTRD	NCD1	97822	MUFG UNION BANK NA CD	0.17000	03/26/15	50,000,000.00	50,000,000.00	49,996,900.00
PSI	NTRD	NCD1	97823	MUFG UNION BANK NA CD	0.17000	03/27/15	50,000,000.00	50,000,000.00	49,996,850.00
PSI	NTRD	NCD1	97824	MUFG UNION BANK NA CD	0.18000	04/01/15	50,000,000.00	50,000,000.00	49,994,050.00
PSI	NTRD	NCD1	97825	MUFG UNION BANK NA CD	0.18000	04/03/15	50,000,000.00	50,000,000.00	49,993,850.00
		NCD1 Total					600,000,000.00	600,000,000.00	599,994,400.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,724,305.08	50,492,200.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,717,135.70	50,492,200.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		NOTE Total					100,000,000.00	99,441,440.78	100,984,400.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,994,666.67	49,999,700.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,994,533.33	49,999,700.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,943,791.67	49,958,750.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,943,791.67	49,958,750.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,944,284.72	49,958,750.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,944,284.72	49,958,750.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,937,875.00	49,958,750.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,937,875.00	49,958,750.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,937,875.00	49,958,750.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,905,750.00	49,942,750.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,905,750.00	49,942,750.00
		TBIL Total					550,000,000.00	549,390,477.78	549,596,150.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,000,367.03	50,009,900.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,000,183.52	25,004,950.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY CD	0.26000	06/30/15	50,000,000.00	50,001,032.69	50,004,100.00
PSI	NTRD	YANK1	97184	CREDIT SUISSE NY CD	0.22000	02/13/15	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	97262	DNB BANK ASA NY CD	0.15000	02/24/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97263	SVENSKA HANDELSBANKEN NY CD	0.17500	02/23/15	50,000,000.00	50,000,152.71	50,000,500.00
PSI	NTRD	YANK1	97264	NORDEA BANK FINLAND PLC NY CD	0.20000	04/20/15	50,000,000.00	50,001,082.49	50,003,300.00
PSI	NTRD	YANK1	97267	UBS AG STAMFORD CT CD	0.20000	04/20/15	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	97293	NORDEA BANK FINLAND PLC NY CD	0.20500	04/20/15	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	YANK1	97310	CREDIT SUSSIE NY CD	0.22000	02/20/15	50,000,000.00	50,000,263.76	50,001,150.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	49,983,400.00
PSI	NTRD	YANK1	97320	NORDEA BANK FINLAND PLC NY CD	0.15000	03/02/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97323	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97324	SVENSKA HANDELSBANKEN NY CD	0.17000	03/02/15	50,000,000.00	50,000,402.62	49,999,550.00
PSI	NTRD	YANK1	97385	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97386	BNP PARIBAS SF CD	0.19000	02/05/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	97389	SOCIETE GENERALE NY CD	0.19000	02/03/15	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	97402	SVENSKA HANDELSBANKEN NY CD	0.17000	03/05/15	50,000,000.00	50,000,000.00	49,999,500.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	97403	LLOYDS TSB BANK PLC NY CD	0.15000	02/04/15	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	97404	SOCIETE GENERALE NY CD	0.19000	02/02/15	50,000,000.00	50,000,013.88	50,000,450.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,004,425.59	50,013,250.00
PSI	NTRD	YANK1	97465	CREDIT SUISSE NY CD	0.18000	02/02/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97515	SVENSKA HANDELSBANKEN NY CD	0.17500	03/13/15	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	97520	CANADIAN IMP. BK OF COM NY	0.15000	02/17/15	50,000,000.00	50,000,222.17	50,000,750.00
PSI	NTRD	YANK1	97541	SVENSKA HANDELSBANKEN NY CD	0.16500	02/18/15	50,000,000.00	50,000,118.02	50,000,100.00
PSI	NTRD	YANK1	97543	BNP PARIBAS SF CD	0.21000	02/13/15	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	97586	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/23/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97588	SVENSKA HANDELSBANKEN NY CD	0.20000	03/23/15	50,000,000.00	50,000,347.06	50,001,400.00
PSI	NTRD	YANK1	97589	DNB BANK ASA NY CD	0.15000	03/24/15	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	97590	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/25/15	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	97591	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/24/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,004,400.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,002,200.00
PSI	NTRD	YANK1	97595	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	49,994,750.00
PSI	NTRD	YANK1	97596	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	49,994,750.00
PSI	NTRD	YANK1	97600	DNB BANK ASA NY CD	0.15000	03/25/15	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	97606	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/24/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97609	RABOBANK NEDERLAND NV NY CD	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97610	RABOBANK NEDERLAND NV NY CD	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	97617	BNP PARIBAS SF CD	0.20000	02/04/15	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	97618	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/26/15	50,000,000.00	50,000,000.00	50,001,100.00
PSI	NTRD	YANK1	97619	BANK OF NOVA SCOTIA HOUSTO CD	0.12000	02/26/15	25,000,000.00	25,000,000.00	25,000,550.00
PSI	NTRD	YANK1	97631	NORDEA BANK FINLAND PLC NY CD	0.15000	03/30/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97634	DNB BANK ASA NY CD	0.15000	03/30/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97635	DNB BANK ASA NY CD	0.15000	03/31/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97643	SVENSKA HANDELSBANKEN NY CD	0.19500	03/31/15	50,000,000.00	50,000,805.18	50,001,200.00
PSI	NTRD	YANK1	97649	SVENSKA HANDELSBANKEN NY CD	0.19500	03/30/15	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	97652	SOCIETE GENERALE NY CD	0.19000	02/27/15	50,000,000.00	50,000,361.01	50,004,250.00
PSI	NTRD	YANK1	97653	LLOYDS TSB BANK PLC NY CD	0.17000	02/27/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	97668	LLOYDS TSB BANK PLC NY CD	0.13000	02/13/15	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	97669	BNP PARIBAS SF CD	0.12000	02/11/15	50,000,000.00	50,000,000.00	49,999,800.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	97670	BNP PARIBAS SF CD	0.12000	02/10/15	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	97678	LLOYDS TSB BANK PLC NY CD	0.14000	02/13/15	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	YANK1	97679	TORONTO DOMINION NY CD	0.15000	04/20/15	50,000,000.00	50,000,000.00	49,998,850.00
PSI	NTRD	YANK1	97709	CREDIT SUISSE NY CD	0.18000	03/13/15	50,000,000.00	50,000,000.00	49,998,250.00
PSI	NTRD	YANK1	97718	TORONTO DOMINION BANK NY CD	0.13000	02/17/15	50,000,000.00	50,000,222.19	50,000,000.00
PSI	NTRD	YANK1	97731	LLOYDS TSB BANK PLC NY CD	0.14000	02/19/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	YANK1	97747	UBS AG STAMFORD CT CD	0.17000	03/31/15	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97752	CANADIAN IMP. BK OF COM NY CD	0.13000	03/18/15	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	97753	LLOYDS TSB BANK PLC NY CD	0.14000	02/23/15	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	97761	TORONTO DOMINION BANK NY CD	0.14500	03/20/15	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	97768	TORONTO DOMINION BANK NY CD	0.15500	03/25/15	50,000,000.00	50,000,000.00	49,995,850.00
PSI	NTRD	YANK1	97777	BARCLAYS BANK PLC NY CD	0.21000	05/01/15	50,000,000.00	50,000,000.00	49,994,900.00
PSI	NTRD	YANK1	97780	TORONTO DOMINION BANK NY CD	0.15500	03/23/15	50,000,000.00	50,000,000.00	49,996,000.00
PSI	NTRD	YANK1	97785	TORONTO-DOMINION BANK NY CD	0.16500	03/25/15	50,000,000.00	50,000,000.00	49,996,600.00
PSI	NTRD	YANK1	97789	TORONTO-DOMINION BANK NY CD	0.15000	02/27/15	50,000,000.00	50,000,361.07	49,998,800.00
PSI	NTRD	YANK1	97810	TORONTO DOMINION BANK NY CD	0.15000	04/07/15	50,000,000.00	50,000,000.00	49,990,700.00
PSI	NTRD	YANK1	97812	NORDEA BK FINLAND PLC NY CD	0.16500	05/20/15	50,000,000.00	50,000,000.00	49,982,400.00
PSI	NTRD	YANK1	97813	UBS AG STAMFORD CT CD	0.17000	03/31/15	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97814	UBS AG STAMFORD CT CD	0.17000	03/31/15	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	97815	CANADIAN IMP. BK OF COM NY CD	0.14000	03/30/15	50,000,000.00	50,000,791.50	49,999,150.00
PSI	NTRD	YANK1	97816	CANADIAN IMP. BK OF COM NY CD	0.14000	04/01/15	50,000,000.00	50,000,819.26	49,997,450.00
PSI	NTRD	YANK1	97817	BANK OF NOVA SCOTIA HOUSTO CD	0.20000	06/30/15	25,000,000.00	25,000,000.00	24,998,950.00
PSI	NTRD	YANK1	97828	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,012,550.00
PSI	NTRD	YANK1	97829	BNP PARIBAS SF CD	0.15000	03/10/15	50,000,000.00	50,000,000.00	49,998,350.00
PSI	NTRD	YANK1	97831	UBS AG STAMFORD CT CD	0.16000	03/31/15	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	97834	DNB BANK ASA NY CD	0.16000	04/10/15	50,000,000.00	50,000,000.00	49,997,125.50
PSI	NTRD	YANK1	97841	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,010,400.00
		YANK1 Total					3,800,000,000.00	3,800,011,971.75	3,799,995,825.50
	NTRD Total						**24,405,768,000.00**	**24,404,700,920.81**	**24,427,299,924.01**
				NTRD Historical Cost				**24,417,506,360.14**	

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,277.11	92,583.62
		BOND Total					85,000.00	85,277.11	92,583.62
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,277.11	92,583.62
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,977,990.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	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)	3.24000	06/14/27	818,225.81	817,214.01	818,343.63
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,915,224.00
		FHLB Total					8,818,225.81	8,817,214.01	8,733,567.63
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,003.97	1,488,235.50
		FHLM Total					1,500,000.00	1,494,003.97	1,488,235.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,277.18	5,972,328.00
		FNMA Total					6,000,000.00	5,995,277.18	5,972,328.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	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	30,506,495.16	30,385,777.73
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,925.60	129,394.72
		FFCB Total					130,000.00	129,925.60	129,394.72
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	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)	1.12500	03/20/18	1,573,000.00	1,572,704.61	1,573,814.81

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		FNMA Total					1,573,000.00	1,572,704.61	1,573,814.81
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	107,036.17
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.70000	12/14/17	800,000.00	800,000.00	800,413.60
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	188,148.52
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	200,074.00
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	489,949.64
SPI	SANIT	MCSA	95523	FNMA 1.50 (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	226,644.78
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,058,773.65
		MCSA Total					3,067,000.00	3,067,000.00	3,071,040.36
	SANIT - SANITATION DISTRICT Total						5,246,000.00	5,245,630.21	5,249,412.61
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/15	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/15	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/15	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/15	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/15	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/15	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/15	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/15	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/15	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/15	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/15	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/15	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/15	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/15	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/15	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/15	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/15	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/15	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/15	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/15	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/15	8,000,000.00	8,000,000.00	8,000,000.00

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SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/15	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/15	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/15	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/15	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/15	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/15	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/15	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/15	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/15	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/15	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/15	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/15	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/15	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/15	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/15	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/15	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/15	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/15	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/15	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/15	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/15	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/15	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/15	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/15	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/15	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/15	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/15	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/15	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/15	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/15	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/15	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/15	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01

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SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0.00000	12/31/15	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	1.07000	09/12/16	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)	1.30000	12/26/17	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	1.07000	09/12/16	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)	1.35000	12/26/17	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

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SPI	SCP88	FHLM	97536	FHLMC 1.30 (CALLABLE)	1.30000	12/26/17	5,000,000.00	4,999,515.11	5,006,310.00
		FHLM Total					5,000,000.00	4,999,515.11	5,006,310.00
	SCP88 - SC-BP ARCO SETTLE PROJECT FUND Total						5,000,000.00	4,999,515.11	5,006,310.00
SPI	SCU5F	FHLB	97537	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	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	89,063,346.44	89,289,316.33
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/15	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/15	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/15	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/15	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/15	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/15	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/15	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/15	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/15	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/15	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/15	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/15	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/15	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/15	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/15	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/15	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/15	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/15	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/15	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/15	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/15	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/15	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/15	125,249.17	125,249.17	125,249.17

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SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/15	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/15	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/15	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/15	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/15	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/15	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/15	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/15	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/15	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/15	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/15	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/15	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/15	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/15	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/15	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/15	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/15	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/15	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/15	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/15	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/15	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/15	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/15	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/15	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/15	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/15	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/15	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/15	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/15	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/15	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/15	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/15	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/15	168,848.34	168,848.34	168,848.34

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/15	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/15	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0.00000	12/31/15	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0.00000	12/31/15	6,512.88	6,512.88	6,512.88
		CTDQ Total					10,170,921.62	10,170,921.62	10,170,921.62
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,170,921.62	10,170,921.62	10,170,921.62
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of January 31, 2015
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/15	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0.00000	12/31/15	24.54	24.54	24.54
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,326.09	38,326.09	38,326.09
				SPI Total			**139,932,304.85**	**139,919,996.63**	**140,036,338.00**
				SPI Historical Total				**139,922,166.24**	

TRUSTEE & MANAGED FUNDS
AS OF 01/31/2015
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 01/31/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	418,721.64
03/08/06	CCTSA TOBACCO BONDS 2006	28,520,779.20
12/21/11	LAC-CAL 2011 SERIES A	5,441.49
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$28,944,942.33

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	15,678,634.31
03/21/12	DISNEY PROJECT, 2012	4,204,472.11
12/02/02	MASTER REFUNDING 2002B	1,785,047.22
03/02/05	MASTER REFUNDING 2005A	17,901,482.72
12/13/06	MASTER REFUNDING 2006 A & B	29,775,019.17
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	184,003,345.70
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	60,298,865.39
04/09/13	COMMERCIAL PAPER 2013	11,801,823.24
06/26/14	COMMERCIAL PAPER 2014	1,005,551.01
01/05/06	CALABASAS LANDFILL 2005	2,387,585.20
	U.S. BANK - TRUSTEE TOTAL	$328,841,826.07

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 01/31/2015
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 01/31/15
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$LIBOR+65bp
91175	NORDEA BANK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,032,521.46	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,032,521.46**	
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$LIBOR+4bp
CNFRQ Totals				**120,000,000.00**	**120,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.55	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
93072	WESTPAC BANKING CORP NY FRCD	0.41	04/27/15	50,000,000.00	50,001,150.07	Cpn rate=Qtrly US$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**	**100,001,150.07**	
	CORPORATE AND AGENCY ISSUED TOTAL			**470,000,000.00**	**470,033,671.53**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 01/31/15
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**	**497,033,671.53**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 01/31/2015
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 January 31, 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	4,600,013,121.82	67.51	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,132,903,593.34	21.85	DAYS	0.00	0.00	DAYS
GOVERNMENTS	648,831,918.56	253.23	DAYS	0.00	0.00	DAYS
AGENCIES	11,665,953,390.63	1,150.97	DAYS	0.00	0.00	DAYS
MUNICIPALS	27,000,000.00	786.37	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	329,998,896.46	495.39	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00		DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$24,404,700,920.81	583.60	DAYS	$0.00	0.00	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of January 31, 2015

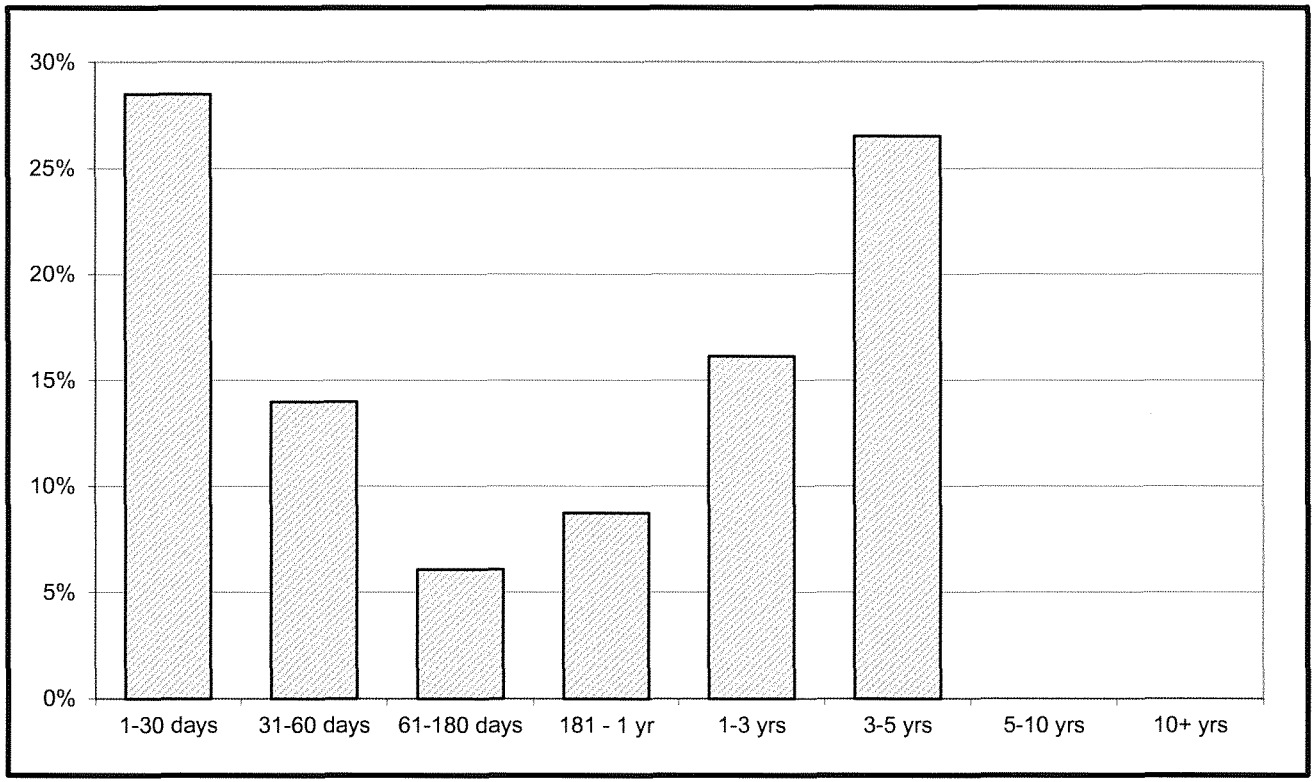
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	02/01/15 - 03/02/15	$6,957,939,000.00	28.51	28.51	$6,957,680,918.85	28.51	28.51
31 to 60 Days	03/03/15 - 04/01/15	$3,415,293,000.00	14.00	42.51	$3,415,073,468.30	14.00	42.51
61 to 90 Days	04/02/15 - 05/01/15	$744,478,000.00	3.05	45.56	$744,351,125.08	3.05	45.56
91 to 120 Days	05/02/15 - 05/31/15	$120,000,000.00	0.49	46.05	$120,000,000.00	0.49	46.05
121 to 180 Days	06/01/15 - 07/30/15	$619,045,000.00	2.54	48.59	$619,181,887.66	2.54	48.59
181 to 270 Days	07/31/15 - 10/28/15	$235,000,000.00	0.96	49.55	$235,243,768.01	0.96	49.55
271 to 365 Days	10/29/15 - 01/31/16	$1,901,400,000.00	7.79	57.34	$1,899,217,058.41	7.78	57.33
1 to 1.5 YEARS	02/01/16 - 07/31/16	$57,000,000.00	0.23	57.57	$57,000,000.00	0.23	57.56
1.5 to 2 YEARS	08/01/16 - 01/30/17	$694,895,000.00	2.85	60.42	$703,730,309.70	2.88	60.44
2 to 3 YEARS	01/31/17 - 01/31/18	$3,181,115,000.00	13.03	73.45	$3,180,297,979.88	13.03	73.47
3 to 4 YEARS	01/31/18 - 01/31/19	$3,857,563,000.00	15.81	89.26	$3,852,480,162.59	15.79	89.26
4 to 5 YEARS	01/31/19 - 01/31/20	$2,622,040,000.00	10.74	100.00	$2,620,444,242.33	10.74	100.00
Portfolio Total:		**$24,405,768,000.00**			**$24,404,700,920.81**		
GF							
5 to 10 YEARS	01/31/20 - 01/31/25	$4,810,000.00	4,810,000.00	100.00	$4,810,000.00	100.00	100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
1 to 1.5 YEARS	02/01/16 - 07/31/16	$85,000.00	100.00	100.00	$85,277.11	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,277.11**		
PHHPA							
10 + YEARS	01/31/25 - 01/31/65	$30,518,225.81	100.00	100.00	$30,506,495.16	100.00	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,495.16**		
SANIT							
2 to 3 YEARS	01/31/17 - 01/31/18	$1,225,000.00	23.35	23.35	$1,224,925.60	23.35	23.35
3 to 4 YEARS	01/31/18 - 01/31/19	$2,249,000.00	42.87	66.22	$2,248,704.61	42.87	66.22
4 to 5 YEARS	01/31/19 - 01/31/20	$1,772,000.00	33.78	100.00	$1,772,000.00	33.78	100.00
Portfolio Total:		**$5,246,000.00**			**$5,245,630.21**		
SCAQM							
271 to 365 Days	10/29/15 - 01/31/16	$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**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of January 31, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
1.5 to 2 YEARS	08/01/16 - 01/30/17	$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	12/31/16 - 12/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
1.5 to 2 YEARS	07/01/16 - 12/30/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
1.5 to 2 YEARS	08/01/16 - 01/30/17	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCP88							
2 to 3 YEARS	12/31/16 - 12/31/17	$5,000,000.00	100.00	100.00	$4,999,515.11	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,515.11**		
SCU5F							
2 to 3 YEARS	12/31/16 - 12/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
271 to 365 Days	10/29/15 - 01/31/16	$10,170,921.62	100.00	100.00	$10,170,921.62	100.00	100.00
Portfolio Total:		**$10,170,921.62**			**$10,170,921.62**		
WASIA							
271 to 365 Days	10/29/15 - 01/31/16	$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 JANUARY 2015
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,957,681	28.51%
31 - 60 days	3,415,073	14.00%
61 - 180 days	1,483,533	6.08%
181 - 1 yr	2,134,461	8.74%
1 - 3 yrs	3,941,028	16.14%
3 - 5 yrs	6,472,924	26.53%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 24,404,701	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 01/31/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,170,921.62
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,063,831.33
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,326.09
	LAIF TOTAL	$49,273,079.04

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2014	December 2013	Change
Average Daily Portfolio ($)	57,071,779	54,176,882	+2,894,897
Accrued Earnings ($)	12,948	12,148	+800
Effective Yield (%)	0.267	0.264	+0.003
Average Life-Month End (In Days)	200	209	-9
Total Security Transactions			
Amount ($)	27,844,413	18,639,958	+9,204,455
Number	560	374	+186
Total Time Deposit Transactions			
Amount ($)	1,742,000	1,888,500	-146,500
Number	89	84	+5
Average Workday Investment Activity ($)	1,344,837	977,546	+367,291
Prescribed Demand Account Balances For Services ($)	1,949,867	1,794,902	+154,965

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

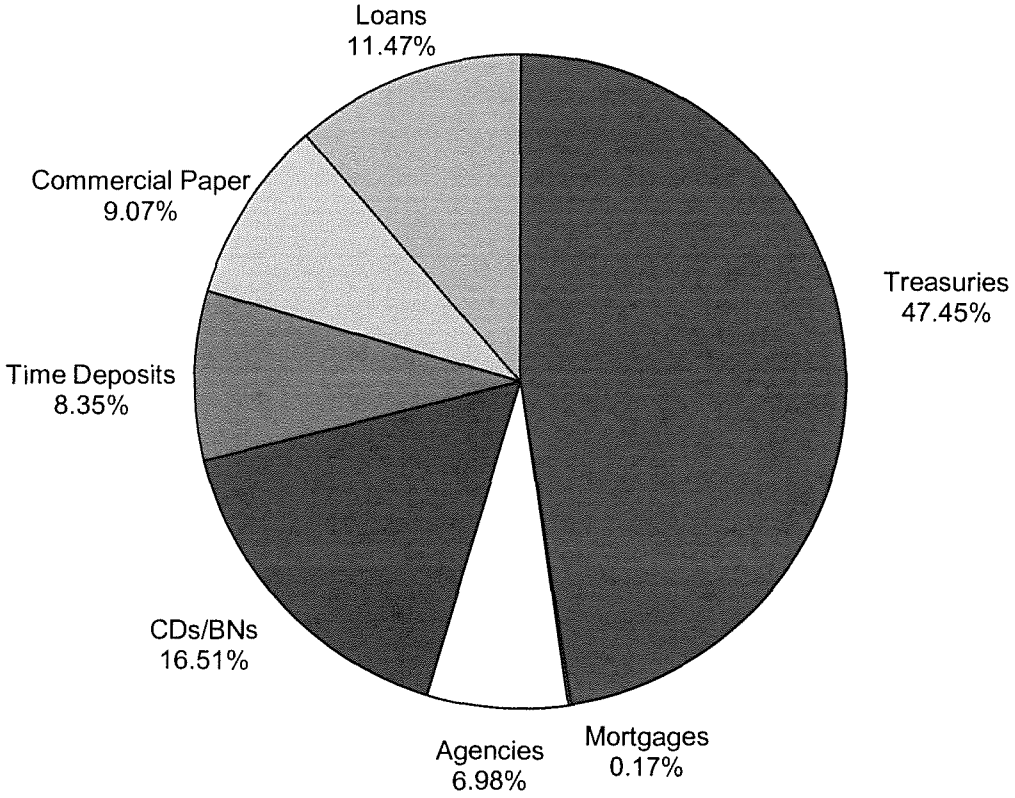
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

December 31, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,887,243	18.06	+0.45
Bonds	0	0.00	0
Notes	17,710,184	29.39	-1.55
Strips	0	0.00	0
Total Government	28,597,427	47.45	-1.10
Agency Debentures	2,453,588	4.08	-0.04
Certificates of Deposit	9,450,006	15.68	+4.23
Bank Notes	500,000	0.83	+0.16
Repurchases	0	0.00	0
Agency Discount Notes	1,349,432	2.24	+0.40
Time Deposits	5,035,240	8.35	+0.02
GNMAs	0	0.00	0
Commercial Paper	5,468,678	9.07	+0.85
FHLMC/Remics	104,044	0.17	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	282,734	0.47	+0.05
GF Loans	6,627,800	11.00	-4.55
Other	399,939	0.66	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	60,268,888	100.00	

INVESTMENT ACTIVITY	December 2014		November 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	560	27,844,413	252	12,599,459
Other	16	294,133	17	600,308
Time Deposits	89	1,742,000	74	1,212,980
Total	665	29,880,546	343	14,412,747
PMIA Monthly Average Effective Yield (%)	0.267		0.261	
Year to Date Yield Last Day of Month (%)	0.257		0.254	

Pooled Money Investment Account
Portfolio Composition
$60.3 Billion
12/31/14



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/14	REDEMPTIONS								
	CD	BOWEST	0.370	12/01/14	0.370	50,000	186	95,583.33	0.375
	CD	BOWEST	0.370	12/01/14	0.370	50,000	186	95,583.33	0.375
	CD	US BANK	0.130	12/01/14	0.130	50,000	215	38,819.44	0.132
	CD	US BANK	0.130	12/01/14	0.130	50,000	215	38,819.44	0.132
	CD	US BANK	0.130	12/01/14	0.130	50,000	215	38,819.44	0.132
	CD	US BANK	0.130	12/01/14	0.130	50,000	215	38,819.44	0.132
	CP	TD USA		12/01/14	0.100	50,000	11	1,527.78	0.101
	CP	TD USA		12/01/14	0.100	50,000	11	1,527.78	0.101
	CP	GE CO		12/01/14	0.060	50,000	18	1,500.00	0.061
	CP	GE CO		12/01/14	0.060	50,000	18	1,500.00	0.061
	CP	GE CO		12/01/14	0.050	50,000	26	1,805.56	0.051
	CP	GE CO		12/01/14	0.050	50,000	26	1,805.56	0.051
	CP	BNP FIN		12/01/14	0.120	50,000	31	5,166.67	0.122
	CP	BNP FIN		12/01/14	0.120	50,000	31	5,166.67	0.122
	CP	BNP FIN		12/01/14	0.120	50,000	32	5,333.33	0.122
	CP	BNP FIN		12/01/14	0.120	50,000	32	5,333.33	0.122
	CP	BNP FIN		12/01/14	0.120	50,000	32	5,333.33	0.122
	CP	BNP FIN		12/01/14	0.120	50,000	32	5,333.33	0.122
	CP	TD USA		12/01/14	0.080	50,000	39	4,333.33	0.081
	CP	TD USA		12/01/14	0.080	50,000	39	4,333.33	0.081
	CP	CRC		12/01/14	0.210	50,000	154	44,916.67	0.213
	CP	UBS FIN		12/01/14	0.200	50,000	171	47,500.00	0.203
	CP	UBS FIN		12/01/14	0.200	50,000	171	47,500.00	0.203
	DN	IBRD		12/01/14	0.070	50,000	165	16,041.67	0.071
	DN	IBRD		12/01/14	0.070	50,000	165	16,041.67	0.071
	YCD	MONTREAL	0.070	12/01/14	0.070	50,000	14	1,361.11	0.071
	YCD	MONTREAL	0.070	12/01/14	0.070	50,000	14	1,361.11	0.071
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000	14	2,333.33	0.122
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000	14	2,333.33	0.122
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000	18	3,000.00	0.122
	YCD	TOKYO-MIT	0.120	12/01/14	0.120	50,000	18	3,000.00	0.122
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	31	5,597.22	0.132
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	31	5,597.22	0.132
	YCD	TOKYO-MIT	0.150	12/01/14	0.150	25,000	31	3,229.17	0.152
	YCD	TOKYO-MIT	0.150	12/01/14	0.150	50,000	31	6,458.33	0.152
	YCD	TOKYO-MIT	0.150	12/01/14	0.150	50,000	31	6,458.33	0.152
	YCD	CIBC	0.070	12/01/14	0.070	50,000	32	3,111.11	0.071
	YCD	CIBC	0.070	12/01/14	0.070	50,000	32	3,111.11	0.071
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	34	6,138.89	0.132
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	34	6,138.89	0.132
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	34	6,138.89	0.132
	YCD	NORINCHUK	0.130	12/01/14	0.130	50,000	34	6,138.89	0.132
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000	67	7,444.44	0.081
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000	67	7,444.44	0.081
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000	67	7,444.44	0.081
	YCD	SCOTIA	0.080	12/01/14	0.080	50,000	67	7,444.44	0.081
	YCD	SE BANKEN	0.130	12/01/14	0.120	50,000	73	12,166.92	0.122
	YCD	SE BANKEN	0.130	12/01/14	0.120	50,000	73	12,166.92	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/14	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000	340	122,777.78	0.264
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000	340	122,777.78	0.264
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000	340	122,777.78	0.264
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000	340	122,777.78	0.264
12/01/14	**PURCHASES**								
	DEB	FHLB	0.125	12/01/15	0.213	50,000			
	DEB	FHLB	0.125	12/01/15	0.213	50,000			
12/02/14	**REDEMPTIONS**								
	CD	MUFG UNION	0.100	12/02/14	0.100	50,000	32	4,444.44	0.101
	CD	MUFG UNION	0.100	12/02/14	0.100	50,000	32	4,444.44	0.101
	CD	MUFG UNION	0.100	12/02/14	0.100	50,000	32	4,444.44	0.101
	CD	MUFG UNION	0.100	12/02/14	0.100	50,000	32	4,444.44	0.101
	CP	TD USA		12/02/14	0.090	50,000	7	875.00	0.091
	CP	TD USA		12/02/14	0.090	50,000	7	875.00	0.091
	CP	GE CO		12/02/14	0.070	50,000	13	1,263.89	0.071
	CP	GE CO		12/02/14	0.070	50,000	13	1,263.89	0.071
	CP	GE CO		12/02/14	0.070	50,000	13	1,263.89	0.071
	CP	CIBC HLD		12/02/14	0.080	50,000	13	1,444.44	0.081
	CP	CIBC HLD		12/02/14	0.080	50,000	13	1,444.44	0.081
	CP	GE CO		12/02/14	0.070	50,000	15	1,458.33	0.071
	CP	GE CO		12/02/14	0.070	50,000	15	1,458.33	0.071
	CP	NISSAN		12/02/14	0.270	50,000	18	6,750.00	0.274
	CP	TD USA		12/02/14	0.080	50,000	19	2,111.11	0.081
	CP	TD USA		12/02/14	0.080	50,000	19	2,111.11	0.081
	CP	BNP FIN		12/02/14	0.012	50,000	33	5,500.00	0.122
	CP	BNP FIN		12/02/14	0.012	50,000	33	5,500.00	0.122
	CP	TOYOTA		12/02/14	0.110	50,000	70	10,694.44	0.112
	CP	TOYOTA		12/02/14	0.110	50,000	70	10,694.44	0.112
	CP	CRC		12/02/14	0.170	50,000	90	21,250.00	0.172
	CP	UBS FIN		12/02/14	0.200	50,000	168	46,666.67	0.203
	YCD	SUMITOMO	0.120	12/02/14	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.120	12/02/14	0.120	50,000	11	1,833.33	0.122
	YCD	MONTREAL	0.090	12/02/14	0.090	50,000	27	3,375.00	0.091
	YCD	MONTREAL	0.090	12/02/14	0.090	50,000	27	3,375.00	0.091
12/02/14	**PURCHASES**								
	CP	RABO USA		12/03/14	0.110	50,000			
	CP	RABO USA		12/03/14	0.110	50,000			
	CP	TD USA		12/08/14	0.100	50,000			
	CP	TD USA		12/08/14	0.100	50,000			
	CP	TD USA		12/08/14	0.100	50,000			
	CP	TD USA		12/08/14	0.100	50,000			
	CP	BNP FIN		12/26/14	0.100	50,000			
	CP	BNP FIN		12/26/14	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/02/14	**PURCHASES (Continued)**								
	TR	NOTE	0.500	11/30/16	0.532	50,000			
	TR	NOTE	0.500	11/30/16	0.532	50,000			
12/03/14	**REDEMPTIONS**								
	CP	RABO USA		12/03/14	0.110	50,000	1	152.78	0.112
	CP	RABO USA		12/03/14	0.110	50,000	1	152.78	0.112
12/03/14	**PURCHASES**								
	CP	BNP FIN		12/08/14	0.080	50,000			
	CP	BNP FIN		12/08/14	0.080	50,000			
	CP	BNP FIN		12/08/14	0.080	50,000			
	CP	RABO USA		12/08/14	0.110	50,000			
	CP	RABO USA		12/08/14	0.110	50,000			
	TR	NOTE	0.500	11/30/16	0.547	50,000			
	TR	NOTE	0.500	11/30/16	0.547	50,000			
12/04/14	**NO REDEMPTIONS**								
12/04/14	**PURCHASES**								
	CD	WELLS FGO	0.230	06/01/15	0.230	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	BNP FIN		12/24/14	0.090	50,000			
	CP	BNP FIN		12/24/14	0.090	50,000			
	CP	GE CO		12/29/14	0.100	50,000			
	CP	GE CO		12/29/14	0.100	50,000			
	YCD	TOKYO-MIT	0.140	12/29/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	12/29/14	0.140	50,000			
12/05/14	**NO REDEMPTIONS**								
12/05/14	**PURCHASES**								
	TR	BILL		11/12/15	0.138	50,000			
	TR	BILL		11/12/15	0.138	50,000			
12/08/14	**REDEMPTIONS**								
	CP	BNP FIN		12/08/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		12/08/14	0.080	50,000	5	555.56	0.081
	CP	BNP FIN		12/08/14	0.080	50,000	5	555.56	0.081
	CP	RABO USA		12/08/14	0.110	50,000	5	763.89	0.112
	CP	RABO USA		12/08/14	0.110	50,000	5	763.89	0.112
	CP	TD USA		12/08/14	0.100	50,000	6	833.33	0.101
	CP	TD USA		12/08/14	0.100	50,000	6	833.33	0.101
	CP	TD USA		12/08/14	0.100	50,000	6	833.33	0.101
	CP	TD USA		12/08/14	0.100	50,000	6	833.33	0.101

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/08/14	**REDEMPTIONS (Continued)**								
	CP	GE CO		12/08/14	0.070	50,000	13	1,263.89	0.071
	CP	GE CO		12/08/14	0.070	50,000	13	1,263.89	0.071
	CP	GE CO		12/08/14	0.070	50,000	13	1,263.89	0.071
	CP	BNP FIN		12/08/14	0.080	50,000	17	1,888.89	0.081
	CP	BNP FIN		12/08/14	0.080	50,000	17	1,888.89	0.081
	CP	BNP FIN		12/08/14	0.080	50,000	17	1,888.89	0.081
	CP	BNP FIN		12/08/14	0.090	50,000	21	2,625.00	0.091
	CP	BNP FIN		12/08/14	0.090	50,000	21	2,625.00	0.091
12/08/14	**PURCHASES**								
	TR	NOTE	0.625	02/15/17	0.751	50,000			
	TR	NOTE	0.625	02/15/17	0.751	50,000			
12/09/14	**REDEMPTIONS**								
	CP	MUFG UNION		12/09/14	0.080	50,000	14	1,555.56	0.081
	CP	MUFG UNION		12/09/14	0.080	50,000	14	1,555.56	0.081
12/09/14	**PURCHASES**								
	CP	RABO USA		12/11/14	0.110	50,000			
	CP	RABO USA		12/11/14	0.110	50,000			
	CP	RABO USA		12/11/14	0.110	50,000			
	CP	RABO USA		12/11/14	0.110	50,000			
	CP	GE CO		12/17/14	0.100	50,000			
	CP	GE CO		12/17/14	0.100	50,000			
	CP	GE CO		12/17/14	0.100	50,000			
	CP	GE CO		12/17/14	0.100	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	TD USA		12/17/14	0.110	50,000			
	CP	BNP FIN		12/30/14	0.100	50,000			
	CP	BNP FIN		12/30/14	0.100	50,000			
	CP	TOYOTA		03/27/15	0.170	50,000			
	CP	TOYOTA		03/27/15	0.170	50,000			
	TR	BILL		11/12/15	0.145	50,000			
	TR	BILL		11/12/15	0.145	50,000			
	TR	NOTE	0.625	02/15/17	0.753	50,000			
	TR	NOTE	0.625	02/15/17	0.753	50,000			
	TR	NOTE	0.625	02/15/17	0.753	50,000			
	TR	NOTE	0.625	02/15/17	0.753	50,000			
	YCD	SUMITOMO	0.130	12/26/14	0.130	50,000			
	YCD	SUMITOMO	0.130	12/26/14	0.130	50,000			
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000			
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000			
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000			
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/09/14	**PURCHASES (Continued)**								
	YCD	CIBC	0.140	02/27/15	0.140	50,000			
	YCD	CIBC	0.140	02/27/15	0.140	50,000			
	YCD	STNDRD CH	0.180	03/02/15	0.180	50,000			
	YCD	STNDRD CH	0.180	03/02/15	0.180	50,000			
12/10/14	**NO REDEMPTIONS**								
12/10/14	**PURCHASES**								
	YCD	SVENSKA	0.185	12/29/14	0.140	50,000			
12/11/14	**REDEMPTIONS**								
	CP	RABO USA		12/11/14	0.110	50,000	2	305.56	0.112
	CP	RABO USA		12/11/14	0.110	50,000	2	305.56	0.112
	CP	RABO USA		12/11/14	0.110	50,000	2	305.56	0.112
	CP	RABO USA		12/11/14	0.110	50,000	2	305.56	0.112
	TR	BILL		12/11/14	0.120	50,000	350	58,333.33	0.122
	TR	BILL		12/11/14	0.120	50,000	350	58,333.33	0.122
	TR	BILL		12/11/14	0.120	50,000	350	58,333.33	0.122
	TR	BILL		12/11/14	0.120	50,000	350	58,333.33	0.122
	TR	BILL		12/11/14	0.123	50,000	350	59,548.61	0.124
	TR	BILL		12/11/14	0.123	50,000	350	59,548.61	0.124
	TR	BILL		12/11/14	0.123	50,000	350	59,548.61	0.124
	TR	BILL		12/11/14	0.123	50,000	350	59,548.61	0.124
	TR	BILL		12/11/14	0.124	50,000	350	60,156.25	0.126
	TR	BILL		12/11/14	0.124	50,000	350	60,156.25	0.126
	TR	BILL		12/11/14	0.124	50,000	350	60,156.25	0.126
	TR	BILL		12/11/14	0.124	50,000	350	60,156.25	0.126
	TR	BILL		12/11/14	0.123	50,000	352	59,888.89	0.124
	TR	BILL		12/11/14	0.123	50,000	352	59,888.89	0.124
	TR	BILL		12/11/14	0.123	50,000	352	59,888.89	0.124
	TR	BILL		12/11/14	0.123	50,000	352	59,888.89	0.124
	TR	BILL		12/11/14	0.130	50,000	363	65,541.67	0.132
	TR	BILL		12/11/14	0.130	50,000	363	65,541.67	0.132
	TR	BILL		12/11/14	0.130	50,000	363	65,541.67	0.132
	TR	BILL		12/11/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		12/11/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		12/11/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		12/11/14	0.133	50,000	364	66,986.11	0.135
	TR	BILL		12/11/14	0.135	50,000	364	68,250.00	0.137
	TR	BILL		12/11/14	0.135	50,000	364	68,250.00	0.137
12/11/14	**PURCHASES**								
	TR	BILL		12/10/15	0.178	50,000			
	TR	BILL		12/10/15	0.178	50,000			
	TR	BILL		12/10/15	0.190	50,000			
	TR	BILL		12/10/15	0.190	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/11/14	**PURCHASES (Continued)**								
	TR	BILL		12/10/15	0.210	50,000			
	TR	BILL		12/10/15	0.210	50,000			
	YCD	RABOBANK	0.110	12/29/14	0.110	50,000			
	YCD	RABOBANK	0.110	12/29/14	0.110	50,000			
	YCD	MONTREAL	0.110	01/02/15	0.110	50,000			
	YCD	MONTREAL	0.110	01/02/15	0.110	50,000			
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000			
	YCD	TOKYO-MIT	0.140	01/02/15	0.140	50,000			
	YCD	WESTPAC	0.230	06/22/15	0.230	50,000			
	YCD	WESTPAC	0.230	06/22/15	0.230	50,000			
12/12/14	**REDEMPTIONS**								
	CP	JPM LLC		12/12/14	0.230	50,000	179	57,180.56	0.233
	CP	JPM LLC		12/12/14	0.230	50,000	179	57,180.56	0.233
12/12/14	**PURCHASES**								
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
12/15/14	**REDEMPTIONS**								
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.404	50,000	1,082	596,781.08	0.404
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397
	TR	NOTE	0.250	12/15/14	0.398	50,000	1,089	591,359.29	0.397

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/14	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.377	50,000	1,090	560,450.82	0.376
	TR	NOTE	0.250	12/15/14	0.360	50,000	1,096	539,062.50	0.360
	TR	NOTE	0.250	12/15/14	0.360	50,000	1,096	539,062.50	0.360
	TR	NOTE	0.250	12/15/14	0.360	50,000	1,096	539,062.50	0.360
	TR	NOTE	0.250	12/15/14	0.360	50,000	1,096	539,062.50	0.360
12/15/14	**PURCHASES**								
	BN	BOFA	0.260	06/22/15	0.260	50,000			
	BN	BOFA	0.260	06/22/15	0.260	50,000			
	CD	MUFG UNION	0.160	01/27/15	0.160	50,000			
	CD	MUFG UNION	0.160	01/27/15	0.160	50,000			
	CD	BOWEST	0.250	05/04/15	0.250	50,000			
	CD	BOWEST	0.250	05/04/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000			
	CP	RABO USA		12/16/14	0.090	50,000			
	CP	RABO USA		12/16/14	0.090	50,000			
	CP	RABO USA		12/16/14	0.090	50,000			
	CP	GE CO		12/29/14	0.110	50,000			
	CP	GE CO		12/29/14	0.110	50,000			
	CP	BNP FIN		12/30/14	0.090	50,000			
	CP	BNP FIN		12/30/14	0.090	50,000			
	CP	TOYOTA		02/13/15	0.150	50,000			
	CP	TOYOTA		02/13/15	0.150	50,000			
	CP	TOYOTA		02/13/15	0.150	50,000			
	CP	TD USA		02/27/15	0.150	50,000			
	CP	TD USA		02/27/15	0.150	50,000			
	CP	JPM LLC		05/01/15	0.230	50,000			
	CP	JPM LLC		05/01/15	0.230	50,000			
	TR	BILL		12/10/15	0.185	50,000			
	TR	BILL		12/10/15	0.185	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			
	TR	BILL		12/10/15	0.193	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/14	**PURCHASES (Continued)**								
	TR	NOTE	0.500	11/30/16	0.574	50,000			
	TR	NOTE	0.500	11/30/16	0.574	50,000			
	TR	NOTE	0.500	11/30/16	0.574	50,000			
	TR	NOTE	0.500	11/30/16	0.574	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	TR	NOTE	0.500	11/30/16	0.576	50,000			
	YCD	SUMITOMO	0.130	12/30/14	0.130	50,000			
	YCD	SUMITOMO	0.130	12/30/14	0.130	50,000			
	YCD	MONTREAL	0.100	01/02/15	0.100	50,000			
	YCD	MONTREAL	0.100	01/02/15	0.100	50,000			
	YCD	TORONTO	0.120	01/02/15	0.120	50,000			
	YCD	TORONTO	0.120	01/02/15	0.120	50,000			
	YCD	TORONTO	0.120	01/02/15	0.120	50,000			
	YCD	TORONTO	0.120	01/02/15	0.120	50,000			
	YCD	TOKYO-MIT	0.130	01/02/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	01/02/15	0.130	50,000			
	YCD	CIBC	0.150	02/18/15	0.150	50,000			
	YCD	CIBC	0.150	02/18/15	0.150	50,000			
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000			
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000			
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000			
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000			
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000			
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000			
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000			
	YCD	WESTPAC	0.420	12/01/15	0.420	50,000			
	YCD	WESTPAC	0.420	12/01/15	0.420	50,000			
12/16/14	**REDEMPTIONS**								
	CP	RABO USA		12/16/14	0.090	50,000	1	125.00	0.091
	CP	RABO USA		12/16/14	0.090	50,000	1	125.00	0.091
	CP	RABO USA		12/16/14	0.090	50,000	1	125.00	0.091
12/16/14	**PURCHASES**								
	CD	WELLS FGO	0.180	03/02/15	0.180	50,000			
	CD	WELLS FGO	0.180	03/02/15	0.180	50,000			
	CP	RABO USA		12/26/14	0.100	50,000			
	CP	RABO USA		12/26/14	0.100	50,000			
	CP	RABO USA		12/26/14	0.100	50,000			
	CP	MUFG UNION		01/28/15	0.150	50,000			
	CP	MUFG UNION		01/28/15	0.150	50,000			
	CP	GECC		02/27/15	0.130	50,000			
	CP	GECC		02/27/15	0.130	50,000			
	CP	GECC		02/27/15	0.130	50,000			
	CP	GECC		02/27/15	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/17/14 REDEMPTIONS									
	CD	CITIBANK	0.230	12/17/14	0.210	25,000	105	15,313.39	0.213
	CD	CITIBANK	0.230	12/17/14	0.210	50,000	105	30,626.79	0.213
	CP	GE CO		12/17/14	0.100	50,000	8	1,111.11	0.101
	CP	GE CO		12/17/14	0.100	50,000	8	1,111.11	0.101
	CP	GE CO		12/17/14	0.100	50,000	8	1,111.11	0.101
	CP	GE CO		12/17/14	0.100	50,000	8	1,111.11	0.101
	CP	TD USA		12/17/14	0.110	50,000	8	1,222.22	0.112
	CP	TD USA		12/17/14	0.110	50,000	8	1,222.22	0.112
	CP	TD USA		12/17/14	0.110	50,000	8	1,222.22	0.112
	CP	TD USA		12/17/14	0.110	50,000	8	1,222.22	0.112
	CP	TD USA		12/17/14	0.110	50,000	13	1,986.11	0.112
	CP	TD USA		12/17/14	0.110	50,000	13	1,986.11	0.112
	CP	BNP FIN		12/17/14	0.090	50,000	22	2,750.00	0.091
	CP	BNP FIN		12/17/14	0.090	50,000	22	2,750.00	0.091
12/17/14 PURCHASES									
	CP	TD USA		01/28/15	0.140	50,000			
	CP	TD USA		01/28/15	0.140	50,000			
12/18/14 NO REDEPMTIONS									
12/18/14 PURCHASES									
	CP	GE CO		12/26/14	0.090	50,000			
	CP	GE CO		12/26/14	0.090	50,000			
	CP	RABO USA		12/26/14	0.120	50,000			
	CP	RABO USA		12/26/14	0.120	50,000			
	CP	TD USA		01/02/15	0.120	50,000			
	CP	TD USA		01/02/15	0.120	50,000			
	CP	TD USA		01/02/15	0.120	50,000			
	DN	FHLMC		02/27/15	0.080	50,000			
	DN	FHLMC		02/27/15	0.080	50,000			
	TR	BILL		12/10/15	0.233	50,000			
	TR	BILL		12/10/15	0.233	50,000			
	TR	BILL		12/10/15	0.233	50,000			
	TR	BILL		12/10/15	0.233	50,000			
	TR	NOTE	0.625	02/15/17	0.751	50,000			
	TR	NOTE	0.625	02/15/17	0.751	50,000			
12/18/14 PURCHASES c/									
	TR	BILL		05/07/15	0.100	50,000			
	TR	BILL		05/07/15	0.100	50,000			
	TR	BILL		05/07/15	0.100	2,055			
12/19/14 REDEMPTIONS									
	DEB	FHLB	0.125	12/19/14	0.182	50,000	364	90,926.39	0.182

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/19/14	**SALES c/**								
	TR	BILL		05/07/15	0.100	50,000	1	136.10	0.101
	TR	BILL		05/07/15	0.100	50,000	1	136.10	0.101
	TR	BILL		05/07/15	0.100	2,055	1	5.58	0.101
12/19/14	**PURCHASES**								
	CD	WELLS FGO	0.190	04/01/15	0.190	50,000			
	CD	WELLS FGO	0.190	04/01/15	0.190	50,000			
	CP	RABO USA		12/24/14	0.130	50,000			
	CP	RABO USA		12/24/14	0.130	50,000			
	CP	GE CO		12/26/14	0.090	50,000			
	CP	GE CO		12/26/14	0.090	50,000			
	CP	RABO USA		12/30/14	0.130	50,000			
	CP	RABO USA		12/30/14	0.130	50,000			
	CP	MUFG UNION		02/27/15	0.170	50,000			
	CP	MUFG UNION		02/27/15	0.170	50,000			
	CP	GECC		03/02/15	0.130	50,000			
	CP	GECC		03/02/15	0.130	50,000			
	CP	TD USA		03/02/15	0.150	50,000			
	CP	TD USA		03/02/15	0.150	50,000			
	DN	IBRD		02/27/15	0.100	50,000			
	DN	IBRD		02/27/15	0.100	50,000			
	DN	IBRD		03/02/15	0.100	50,000			
	DN	IBRD		03/02/15	0.100	50,000			
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000			
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000			
12/22/14	**NO REDEMPTIONS**								
12/22/14	**PURCHASES**								
	CP	GECC		01/28/15	0.120	50,000			
	CP	GECC		01/28/15	0.120	50,000			
	CP	GECC		01/28/15	0.120	50,000			
	TR	BILL		10/15/15	0.190	50,000			
	TR	BILL		10/15/15	0.190	50,000			
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000			
	YCD	SUMITOMO	0.170	01/27/15	0.170	50,000			
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	01/30/15	0.150	50,000			
	YCD	SCOTIA	0.120	02/27/15	0.120	50,000			
	YCD	SCOTIA	0.120	02/27/15	0.120	50,000			
12/23/14	**REDEMPTIONS**								
	CP	JPM LLC		12/23/14	0.230	50,000	180	57,500.00	0.233
	CP	JPM LLC		12/23/14	0.230	50,000	180	57,500.00	0.233

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/23/14	**PURCHASES**								
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000			
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000			
	CD	MUFG UNION	0.120	01/30/15	0.120	50,000			
	CP	TD USA		01/27/15	0.120	50,000			
	CP	TD USA		01/27/15	0.120	50,000			
	CP	GECC		03/23/15	0.130	50,000			
	CP	GECC		03/23/15	0.130	50,000			
	CP	TOYOTA		04/01/15	0.180	50,000			
	CP	TOYOTA		04/01/15	0.180	50,000			
	CP	JPM LLC		04/01/15	0.210	50,000			
	CP	JPM LLC		04/01/15	0.210	50,000			
	CP	JPM LLC		04/01/15	0.210	50,000			
	CP	JPM LLC		04/01/15	0.210	50,000			
	DN	FHLB		02/27/15	0.090	50,000			
	TR	NOTE	0.625	02/15/17	0.783	50,000			
	YCD	SUMITOMO	0.170	01/28/15	0.170	50,000			
	YCD	SUMITOMO	0.170	01/28/15	0.170	50,000			
	YCD	NORINCHUK	0.180	02/27/15	0.180	50,000			
	YCD	NORINCHUK	0.180	02/27/15	0.180	50,000			
	YCD	RABOBANK	0.265	06/22/15	0.265	50,000			
	YCD	RABOBANK	0.265	06/22/15	0.265	50,000			
12/24/14	**REDEMPTIONS**								
	CP	RABO USA		12/24/14	0.130	50,000	5	902.78	0.132
	CP	RABO USA		12/24/14	0.130	50,000	5	902.78	0.132
	CP	BNP FIN		12/24/14	0.090	50,000	20	2,500.00	0.091
	CP	BNP FIN		12/24/14	0.090	50,000	20	2,500.00	0.091
12/24/14	**PURCHASES**								
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	GECC		03/24/15	0.130	50,000			
	CP	GECC		03/24/15	0.130	50,000			
	CP	JPM LLC		03/27/15	0.210	50,000			
	CP	JPM LLC		03/27/15	0.210	50,000			
	CP	JPM LLC		03/27/15	0.210	50,000			
	CP	JPM LLC		03/27/15	0.210	50,000			
12/26/14	**REDEMPTIONS**								
	CP	GE CO		12/26/14	0.090	50,000	7	875.00	0.091
	CP	GE CO		12/26/14	0.090	50,000	7	875.00	0.091
	CP	GE CO		12/26/14	0.090	50,000	8	1,000.00	0.091
	CP	GE CO		12/26/14	0.090	50,000	8	1,000.00	0.091

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/26/14	**REDEMPTIONS (Continued)**								
	CP	RABO USA		12/26/14	0.120	50,000	8	1,333.33	0.122
	CP	RABO USA		12/26/14	0.120	50,000	8	1,333.33	0.122
	CP	RABO USA		12/26/14	0.100	50,000	10	1,388.89	0.101
	CP	RABO USA		12/26/14	0.100	50,000	10	1,388.89	0.101
	CP	RABO USA		12/26/14	0.100	50,000	10	1,388.89	0.101
	CP	BNP FIN		12/26/14	0.100	50,000	24	3,333.33	0.101
	CP	BNP FIN		12/26/14	0.100	50,000	24	3,333.33	0.101
	CP	GE CO		12/26/14	0.070	50,000	30	2,916.67	0.071
	CP	GE CO		12/26/14	0.070	50,000	30	2,916.67	0.071
	YCD	SUMITOMO	0.130	12/26/14	0.130	50,000	17	3,069.44	0.132
	YCD	SUMITOMO	0.130	12/26/14	0.130	50,000	17	3,069.44	0.132
	YCD	MONTREAL	0.100	12/26/14	0.100	50,000	31	4,305.56	0.101
	YCD	MONTREAL	0.100	12/26/14	0.100	50,000	31	4,305.56	0.101
12/26/14	**PURCHASES**								
	CP	BNP FIN		02/09/15	0.210	50,000			
	CP	BNP FIN		02/09/15	0.210	50,000			
	YCD	SUMITOMO	0.170	01/30/15	0.170	50,000			
	YCD	SUMITOMO	0.170	01/30/15	0.170	50,000			
	YCD	SVENSKA	0.200	04/01/15	0.200	50,000			
	YCD	SVENSKA	0.200	04/01/15	0.200	50,000			
12/29/14	**REDEMPTIONS**								
	CP	GE CO		12/29/14	0.110	50,000	14	2,138.89	0.112
	CP	GE CO		12/29/14	0.110	50,000	14	2,138.89	0.112
	CP	GE CO		12/29/14	0.100	50,000	25	3,472.22	0.101
	CP	GE CO		12/29/14	0.100	50,000	25	3,472.22	0.101
	CP	BARCLY US		12/29/14	0.250	50,000	94	32,638.89	0.254
	CP	BARCLY US		12/29/14	0.250	50,000	94	32,638.89	0.254
	CP	BARCLY US		12/29/14	0.250	50,000	94	32,638.89	0.254
	CP	BARCLY US		12/29/14	0.250	50,000	94	32,638.89	0.254
	CP	BARCLY US		12/29/14	0.250	50,000	94	32,638.89	0.254
	CP	CAFCO		12/29/14	0.170	50,000	95	22,430.56	0.172
	CP	GECC		12/29/14	0.120	50,000	97	16,166.67	0.122
	CP	GECC		12/29/14	0.120	50,000	97	16,166.67	0.122
	CP	CRC		12/29/14	0.170	50,000	97	22,902.78	0.172
	CP	GECC		12/29/14	0.160	50,000	130	28,888.89	0.162
	DEB	FHLMC	0.625	12/29/14	0.092	50,000	186	23,354.17	0.091
	YCD	RABOBANK	0.110	12/29/14	0.110	50,000	18	2,750.00	0.112
	YCD	RABOBANK	0.110	12/29/14	0.110	50,000	18	2,750.00	0.112
	YCD	SVENSKA	0.185	12/29/14	0.140	50,000	19	3,696.52	0.142
	YCD	TOKYO-MIT	0.140	12/29/14	0.140	50,000	25	4,861.11	0.142
	YCD	TOKYO-MIT	0.140	12/29/14	0.140	50,000	25	4,861.11	0.142
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000	105	24,791.67	0.172
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000	105	24,791.67	0.172
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000	105	24,791.67	0.172
	YCD	SE BANKEN	0.170	12/29/14	0.170	50,000	105	24,791.67	0.172

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/29/14	**REDEMPTIONS (Continued)**								
	YCD	RABOBANK	0.210	12/29/14	0.210	50,000	186	54,250.00	0.213
	YCD	RABOBANK	0.210	12/29/14	0.210	50,000	186	54,250.00	0.213
12/29/14	**PURCHASES**								
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000			
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000			
	CD	MUFG UNION	0.170	03/02/15	0.170	50,000			
	CD	MUFG UNION	0.170	03/02/15	0.170	50,000			
	CP	TD USA		01/28/15	0.110	50,000			
	CP	TD USA		01/28/15	0.110	50,000			
	CP	BNP FIN		02/10/15	0.210	50,000			
	CP	BNP FIN		02/10/15	0.210	50,000			
	TR	BILL		11/12/15	0.173	50,000			
	YCD	TOKYO-MIT	0.150	01/27/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	01/27/15	0.150	50,000			
	YCD	TORONTO	0.120	02/27/15	0.120	50,000			
	YCD	TORONTO	0.120	02/27/15	0.120	50,000			
	YCD	TORONTO	0.120	02/27/15	0.120	50,000			
	YCD	SVENSKA	0.195	03/30/15	0.195	50,000			
	YCD	SVENSKA	0.195	03/30/15	0.195	50,000			
12/30/14	**REDEMPTIONS**								
	CP	RABO USA		12/30/14	0.130	50,000	11	1,986.11	0.132
	CP	RABO USA		12/30/14	0.130	50,000	11	1,986.11	0.132
	CP	BNP FIN		12/30/14	0.090	50,000	15	1,875.00	0.091
	CP	BNP FIN		12/30/14	0.090	50,000	15	1,875.00	0.091
	CP	BNP FIN		12/30/14	0.100	50,000	21	2,916.67	0.101
	CP	BNP FIN		12/30/14	0.100	50,000	21	2,916.67	0.101
	YCD	SUMITOMO	0.130	12/30/14	0.130	50,000	15	2,708.33	0.132
	YCD	SUMITOMO	0.130	12/30/14	0.130	50,000	15	2,708.33	0.132
12/30/14	**PURCHASES**								
	CD	BOWEST	0.070	01/06/15	0.070	50,000			
	CD	BOWEST	0.070	01/06/15	0.070	50,000			
	CD	BOWEST	0.070	01/06/15	0.070	50,000			
	CD	BOWEST	0.070	01/06/15	0.070	50,000			
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000			
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000			
	CP	RABO USA		12/31/14	0.130	50,000			
	CP	RABO USA		12/31/14	0.130	50,000			
	CP	GE CO		01/30/15	0.080	50,000			
	CP	BNP FIN		02/18/15	0.210	50,000			
	CP	BNP FIN		02/18/15	0.210	50,000			
	CP	BNP FIN		02/18/15	0.210	50,000			
	CP	BNP FIN		02/18/15	0.210	50,000			
	CP	TD USA		03/02/15	0.120	50,000			
	CP	TD USA		03/02/15	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/30/14	**PURCHASES (Continued)**								
	CP	JPM LLC		03/30/15	0.210	50,000			
	CP	JPM LLC		03/30/15	0.210	50,000			
	YCD	NORINCHUK	0.170	01/30/15	0.170	50,000			
	YCD	NORINCHUK	0.170	01/30/15	0.170	50,000			
	YCD	TOKYO-MIT	0.120	01/06/15	0.120	50,000			
	YCD	TOKYO-MIT	0.120	01/06/15	0.120	50,000			
	YCD	STNDRD CH	0.180	04/01/15	0.180	50,000			
	YCD	STNDRD CH	0.180	04/01/15	0.180	50,000			
	YCD	ANZ	0.210	09/28/15	0.210	50,000			
	YCD	ANZ	0.210	09/28/15	0.210	50,000			
12/31/14	**REDEMPTIONS**								
	CP	RABO USA		12/31/14	0.130	50,000	1	180.56	0.132
	CP	RABO USA		12/31/14	0.130	50,000	1	180.56	0.132
12/31/14	**PURCHASES**								
	CP	BNP FIN		01/09/15	0.050	50,000			
	CP	BNP FIN		01/09/15	0.050	50,000			
	CP	BNP FIN		01/28/15	0.090	50,000			
	CP	BNP FIN		01/28/15	0.090	50,000			
	CP	GE CO		03/27/15	0.100	50,000			
	CP	JPM LLC		05/01/15	0.250	50,000			
	CP	JPM LLC		05/01/15	0.250	50,000			
	CP	JPM LLC		05/01/15	0.250	50,000			
	CP	JPM LLC		05/01/15	0.250	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	TR	BILL		12/10/15	0.200	50,000			
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000			
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000			
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000			
	YCD	SUMITOMO	0.080	01/09/15	0.080	50,000			
	YCD	TOKYO-MIT	0.100	01/09/15	0.100	50,000			
	YCD	TOKYO-MIT	0.100	01/09/15	0.100	50,000			
	YCD	WESTPAC	0.230	06/01/15	0.230	50,000			
	YCD	WESTPAC	0.230	06/01/15	0.230	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	07/09/14	0.080	1,000,000.00	01/07/15
New Omni Bank, NA	07/24/14	0.080	2,000,000.00	01/22/15
New Omni Bank, NA	08/28/14	0.080	1,500,000.00	02/26/15
New Omni Bank, NA	08/28/14	0.080	5,000,000.00	02/26/15
New Omni Bank, NA	09/05/14	0.080	1,000,000.00	03/06/15
New Omni Bank, NA	09/12/14	0.070	2,000,000.00	03/13/15
New Omni Bank, NA	10/16/14	0.060	2,000,000.00	04/16/15
New Omni Bank, NA	10/23/14	0.080	2,000,000.00	04/23/15
New Omni Bank, NA	10/30/14	0.090	2,000,000.00	04/30/15
New Omni Bank, NA	11/06/14	0.090	2,000,000.00	05/07/15
New Omni Bank, NA	11/14/14	0.090	2,000,000.00	05/15/15
New Omni Bank, NA	12/18/14	0.130	5,000,000.00	06/18/15
AUBURN				
Community 1st Bank	08/01/14	0.120	3,000,000.00	01/30/15
Community 1st Bank	09/19/14	0.100	2,000,000.00	03/20/15
Community 1st Bank	10/22/14	0.100	2,000,000.00	04/22/15
BEVERLY HILLS				
Bank Leumi USA	11/04/14	0.060	20,000,000.00	02/04/15
Bank Leumi USA	10/22/14	0.100	30,000,000.00	04/22/15
BREA				
Pacific Western Bank	07/11/14	0.110	10,000,000.00	01/09/15
Pacific Western Bank	07/30/14	0.100	40,000,000.00	01/28/15
Pacific Western Bank	09/17/14	0.090	40,000,000.00	03/18/15
BUENA PARK				
Uniti Bank	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	07/25/14	0.100	50,000,000.00	01/23/15
ENCINO				
California United Bank	10/02/14	0.070	10,000,000.00	04/02/15

TIME DEPOSITS

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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	10/17/14	0.020	5,000,000.00	01/16/15
Commonwealth Business Bank	11/21/14	0.010	5,000,000.00	02/20/15
Commonwealth Business Bank	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
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
CTBC Bank	07/17/14	0.090	50,000,000.00	01/15/15
CTBC Bank	07/31/14	0.080	10,000,000.00	01/29/15
Hanmi Bank	08/07/14	0.080	30,000,000.00	02/05/15
Hanmi Bank	10/08/14	0.070	30,000,000.00	04/08/15
HSBC Bank USA, NA	11/12/14	0.110	25,000,000.00	05/13/15
Manufacturers Bank	10/10/14	0.030	100,000,000.00	01/09/15
Manufacturers Bank	10/17/14	0.040	50,000,000.00	01/16/15
Manufacturers Bank	12/11/14	0.050	50,000,000.00	03/12/15
Mission Valley Bank	10/15/14	0.080	7,000,000.00	04/15/15
Open Bank	07/09/14	0.080	2,000,000.00	01/07/15
Open Bank	08/13/14	0.070	10,000,000.00	02/11/15
Open Bank	09/12/14	0.070	5,000,000.00	03/13/15
Open Bank	09/19/14	0.070	2,000,000.00	03/20/15
Open Bank	09/23/14	0.060	10,000,000.00	03/25/15
Open Bank	12/11/14	0.120	5,000,000.00	06/11/15
Opus Bank	08/01/14	0.090	10,000,000.00	01/30/15
Pacific City Bank	10/10/14	0.030	30,000,000.00	01/09/15
Pacific City Bank	11/12/14	0.050	5,000,000.00	02/11/15
Pacific 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 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	10/10/14	0.030	78,000,000.00	01/09/15
Wilshire Bank	10/16/14	0.040	74,000,000.00	01/15/15
Wilshire Bank	11/14/14	0.040	30,000,000.00	02/13/15
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
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MONTEREY				
1st Capital Bank	10/23/14	0.070	1,000,000.00	01/22/15
1st Capital Bank	10/29/14	0.060	8,000,000.00	01/28/15
1st Capital Bank	12/11/14	0.070	5,000,000.00	03/12/15
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	07/11/14	0.110	1,500,000.00	01/09/15
Metropolitan Bank	07/17/14	0.110	1,000,000.00	01/15/15
Metropolitan Bank	08/01/14	0.110	2,000,000.00	01/30/15
Metropolitan Bank	08/28/14	0.100	1,000,000.00	02/26/15
Metropolitan Bank	12/11/14	0.140	4,500,000.00	06/11/15
ONTARIO				
Citizens Business Bank	10/08/14	0.040	40,000,000.00	01/07/15
Citizens Business Bank	10/22/14	0.050	50,000,000.00	01/21/15
Citizens Business Bank	10/31/14	0.050	30,000,000.00	01/30/15
Citizens Business Bank	11/05/14	0.030	30,000,000.00	02/04/15
Citizens Business Bank	11/12/14	0.050	50,000,000.00	02/11/15
Citizens Business Bank	11/19/14	0.040	30,000,000.00	02/18/15
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
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/09/14	0.040	5,000,000.00	01/08/15
Malaga Bank, FSB	10/24/14	0.050	46,000,000.00	01/23/15
Malaga Bank, FSB	10/31/14	0.050	9,000,000.00	01/30/15
Malaga Bank, FSB	11/06/14	0.050	10,000,000.00	02/05/15
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
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	07/16/14	0.100	25,000,000.00	01/14/15
Community Bank	08/15/14	0.100	25,000,000.00	02/13/15
Community Bank	09/17/14	0.090	35,000,000.00	03/18/15
Community Bank	10/03/14	0.090	25,000,000.00	04/03/15
Community Bank	11/05/14	0.100	30,000,000.00	05/06/15
Community Bank	12/10/14	0.130	30,000,000.00	06/10/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
East West Bank	07/17/14	0.110	50,000,000.00	01/15/15
East West Bank	07/23/14	0.100	125,000,000.00	01/21/15
East West Bank	08/08/14	0.100	75,000,000.00	02/06/15
East West Bank	10/24/14	0.100	50,000,000.00	04/24/15
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
Wescom Central Credit Union	10/29/14	0.070	50,000,000.00	01/28/15
Wescom Central Credit Union	09/25/14	0.090	50,000,000.00	03/26/15
PASO ROBLES				
Heritage Oaks Bank	12/10/14	0.060	25,000,000.00	03/11/15
PORTERVILLE				
Bank of the Sierra	10/09/14	0.060	10,000,000.00	01/08/15
Bank of the Sierra	10/24/14	0.070	20,000,000.00	01/23/15
Bank of the Sierra	11/06/14	0.070	15,000,000.00	02/05/15
Bank of the Sierra	11/13/14	0.070	10,000,000.00	02/12/15
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
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	07/24/14	0.100	40,000,000.00	01/22/15
Provident Credit Union	08/20/14	0.100	20,000,000.00	02/18/15
Provident Credit Union	09/17/14	0.090	20,000,000.00	03/18/15
Provident Credit Union	10/16/14	0.080	20,000,000.00	04/16/15
Provident Credit Union	10/29/14	0.100	40,000,000.00	04/29/15
Provident Credit Union	11/20/14	0.120	20,000,000.00	05/21/15
Provident Credit Union	12/12/14	0.150	20,000,000.00	06/12/15
RICHMOND				
Mechanics Bank, The	10/15/14	0.060	20,000,000.00	01/14/15
Mechanics Bank, The	10/23/14	0.070	20,000,000.00	01/22/15
Mechanics Bank, The	11/13/14	0.070	20,000,000.00	02/12/15
Mechanics Bank, The	12/11/14	0.070	20,000,000.00	03/12/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	10/15/14	0.060	2,000,000.00	04/15/15
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	07/09/14	0.100	50,000,000.00	01/07/15
Comerica Bank	07/16/14	0.100	75,000,000.00	01/14/15
Comerica Bank	08/06/14	0.090	50,000,000.00	02/04/15
Comerica Bank	08/13/14	0.090	25,000,000.00	02/11/15
Comerica Bank	08/28/14	0.100	75,000,000.00	02/26/15
Comerica Bank	12/10/14	0.130	25,000,000.00	06/10/15
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	10/15/14	0.040	10,000,000.00	01/14/15
Mission Federal Credit Union	11/17/14	0.090	10,000,000.00	05/20/15
San Diego County Credit Union	07/16/14	0.060	100,000,000.00	01/14/15
San Diego County Credit Union	12/17/14	0.020	50,000,000.00	03/18/15
San Diego County Credit Union	10/16/14	0.040	50,000,000.00	04/16/15
San Diego County Credit Union	10/29/14	0.060	50,000,000.00	04/29/15
San Diego County Credit Union	11/14/14	0.070	50,000,000.00	05/15/15
Western Alliance Bank	07/10/14	0.110	25,000,000.00	01/08/15
Western Alliance Bank	09/12/14	0.090	50,000,000.00	03/13/15
Western Alliance Bank	11/13/14	0.100	15,000,000.00	05/14/15
Western Alliance Bank	11/19/14	0.110	25,000,000.00	05/20/15
Western Alliance Bank	12/19/14	0.150	50,000,000.00	06/19/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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	10/24/14	0.070	2,000,000.00	01/23/15
Trans Pacific National Bank	12/19/14	0.080	3,000,000.00	03/20/15
SAN JOSE				
Heritage Bank of Commerce	07/24/14	0.100	50,000,000.00	01/22/15
Heritage Bank of Commerce	09/26/14	0.080	15,000,000.00	03/27/15
Heritage Bank of Commerce	11/14/14	0.110	13,000,000.00	05/15/15
Heritage Bank of Commerce	12/10/14	0.110	20,000,000.00	06/10/15
SAN RAMON				
Bank of the West	07/31/14	0.100	134,000,000.00	01/29/15
Bank of the West	09/03/14	0.090	66,000,000.00	03/04/15
Bank of the West	09/12/14	0.090	100,000,000.00	03/13/15
SANTA ROSA				
Summit State Bank	07/16/14	0.100	5,000,000.00	01/14/15
Summit State Bank	07/25/14	0.100	3,500,000.00	01/23/15
Summit State Bank	07/30/14	0.100	4,000,000.00	01/28/15
Summit State Bank	09/05/14	0.100	12,000,000.00	03/06/15
Summit State Bank	09/19/14	0.090	7,000,000.00	03/20/15
Summit State Bank	10/16/14	0.080	9,000,000.00	04/16/15
Summit State Bank	11/05/14	0.100	8,000,000.00	05/06/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	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	07/10/14	0.090	50,000,000.00	01/08/15
WEST SACRAMENTO				
Community Business Bank	07/09/14	0.080	3,000,000.00	01/07/15
TOTAL TIME DEPOSITS DECEMBER 2014			**5,035,240,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2014
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,022,327	$ 2,633,587
2	2,115,307	2,659,875
3	2,144,902	2,836,611
4	2,073,004	2,956,645
5	2,180,627	3,547,948
6	2,180,627	3,547,948
7	2,180,627	3,547,948
8	1,885,331	2,660,544
9	2,073,857	2,120,395
10	2,089,028	4,844,895
11	2,116,162	3,781,777
12	1,989,417	2,970,893
13	1,989,417	2,970,893
14	1,989,417	2,970,893
15	2,166,108	2,827,229
16	2,136,231	2,337,570
17	2,059,330	1,977,643
18	2,161,669	2,072,499
19	2,058,481	2,412,084
20	2,058,481	2,412,084
21	2,058,481	2,412,084
22	2,048,194	2,198,859
23	2,037,718	2,061,223
24	1,892,645	2,273,356
25	1,892,645	2,273,356
26	2,090,981	2,323,746
27	2,090,981	2,323,746
28	2,090,981	2,323,746
29	2,115,011	2,969,818
30	2,066,898	2,944,000
31	2,306,859	3,744,130
AVERAGE DOLLAR DAYS	2,076,185 a/	

a/ The prescribed bank balance for December was $2,024,088. This consisted of $1,949,867 in compensating balances for services, balances for uncollected funds of $77,177 and a deduction of $2,956 for December 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 December 10, 2014, has determined and designated the amount of money available for deposit and investment as of December 5, 2014, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,949,867,000

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)	12/8/2014	12/12/2014	$ 2,336,230,000	$ (2,650,010,000)	$ 4,986,240,000	$ 2,336,230,000
(2)	12/15/2014	12/19/2014	$ 1,824,600,000	$ (825,410,000)	$ 4,986,240,000	$ 4,160,830,000
(3)	12/22/2014	12/26/2014	$ 2,394,000,000	$ 1,568,590,000	$ 4,986,240,000	$ 6,554,830,000
(4)	12/29/2014	1/2/2015	$ (1,107,300,000)	$ 461,290,000	$ 4,986,240,000	$ 5,447,530,000
(5)	1/5/2015	1/9/2015	$ 1,246,300,000	$ 1,707,590,000	$ 4,986,240,000	$ 6,693,830,000
(6)	1/12/2015	1/16/2015	$ 4,160,600,000	$ 5,868,190,000	$ 4,986,240,000	$ 10,854,430,000
(7)	1/19/2015	1/23/2015	$ 1,770,000,000	$ 7,638,190,000	$ 4,986,240,000	$ 12,624,430,000
(8)	1/26/2015	1/30/2015	$ 1,834,600,000	$ 9,472,790,000	$ 4,986,240,000	$ 14,459,030,000
(9)	2/2/2015	2/6/2015	$ (440,200,000)	$ 9,032,590,000	$ 4,986,240,000	$ 14,018,830,000
(10)	2/9/2015	2/13/2015	$ (1,311,800,000)	$ 7,720,790,000	$ 4,986,240,000	$ 12,707,030,000
(11)	2/16/2015	2/20/2015	$ 356,000,000	$ 8,076,790,000	$ 4,986,240,000	$ 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 $ 1,949,867,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: December 10, 2014
* Government Code