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
LACOUNTYPROPERTYTAX.COM

September 1, 2015

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of July 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 July 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 Ms. 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
Interim County Counsel
Auditor-Controller

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 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 JULY 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 JULY 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 JULY 31, 2015

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 7/31/15		
At Cost	$ 23,248,930,583	$ 157,366,154
At Market	$ 23,237,754,764	$ 157,026,520
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	11.08%	0.00%
United States Government and Agency Obligations	61.46%	70.14%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.25%	0.00%
Municipal Obligations	0.20%	2.96%
Corporate and Deposit Notes	1.01%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.90%
1-60 days	37.68%	0.00%
61 days-1 year	15.61%	26.95%
Over 1 year	46.71%	73.05%
Weighted Average Days to Maturity	594	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 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 July 31, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	26.25%
Corporate and Deposit Notes	A-1+	P-1	0.43%
	AA-	Aa3	0.58%
Los Angeles County Securities	AA+	Aa2	0.20%
Negotiable Certificates of Deposit	A-1	P-1	11.08%
U.S. Agency Securities	AA+	Aaa	56.73%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.43%
U.S. Treasury Bills	AA+	Aaa	4.30%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	26.90%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	2.96%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	70.09%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.05%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 7/31/15	$	23,248,930,583
Market Value at 7/31/15	$	23,237,754,764
Average Daily Balance	$	23,362,040,592
Gains and Losses:		
For the Month	$	64,965
For the Past 12 Months	$	2,154,550
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	14,692,669
Earnings for the Past 12 Months	$	166,029,686
Earnings Rate for the Month		0.73%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	31,993,401.75	
Bank of the West - Concentration	$	90,799,715.74	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	54,051,420.55	(B)
Union Bank- Concentration	$	220,577.09	
Wells Fargo - Concentration	$	1,065,809.68	
Total Ledger Balance for all Banks	$	178,130,924.81	

(A) $88.343 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR JULY 2015
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) 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 July 2015

Total Deposits	$ 3,821,324,348.98
Total Disbursements	$ 5,024,019,184.74
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2015	1.24

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
August	$ 6,636,974,000.00	$ 2,838,100,000.00	$ 4,685,000,000.00	$ 4,790,074,000.00
September	$ 2,273,836,000.00	$ 3,647,800,000.00	$ 4,324,600,000.00	$ 6,387,110,000.00
October	$ 835,000,000.00	$ 4,040,900,000.00	$ 5,057,200,000.00	$ 6,205,810,000.00
November	$ 909,400,000.00	$ 4,560,200,000.00	$ 4,310,000,000.00	$ 7,365,410,000.00
December	$ 1,130,000,000.00	$ 8,356,800,000.00	$ 5,891,300,000.00	$ 10,960,910,000.00
January	$ -	$ 3,506,100,000.00	$ 5,428,600,000.00	$ 9,038,410,000.00

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 July 2015, the Treasurer placed $279.910 million in the Bank of the West Money Market Plus Account and $323.424 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $88.343 million remained in the Bank of the West Money Market Plus Account and $50.000 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

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.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

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.

OPTION CONTRACTS – Contracts traded in either the Over The Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

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.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JULY 2015
COMPLIANCE REPORT

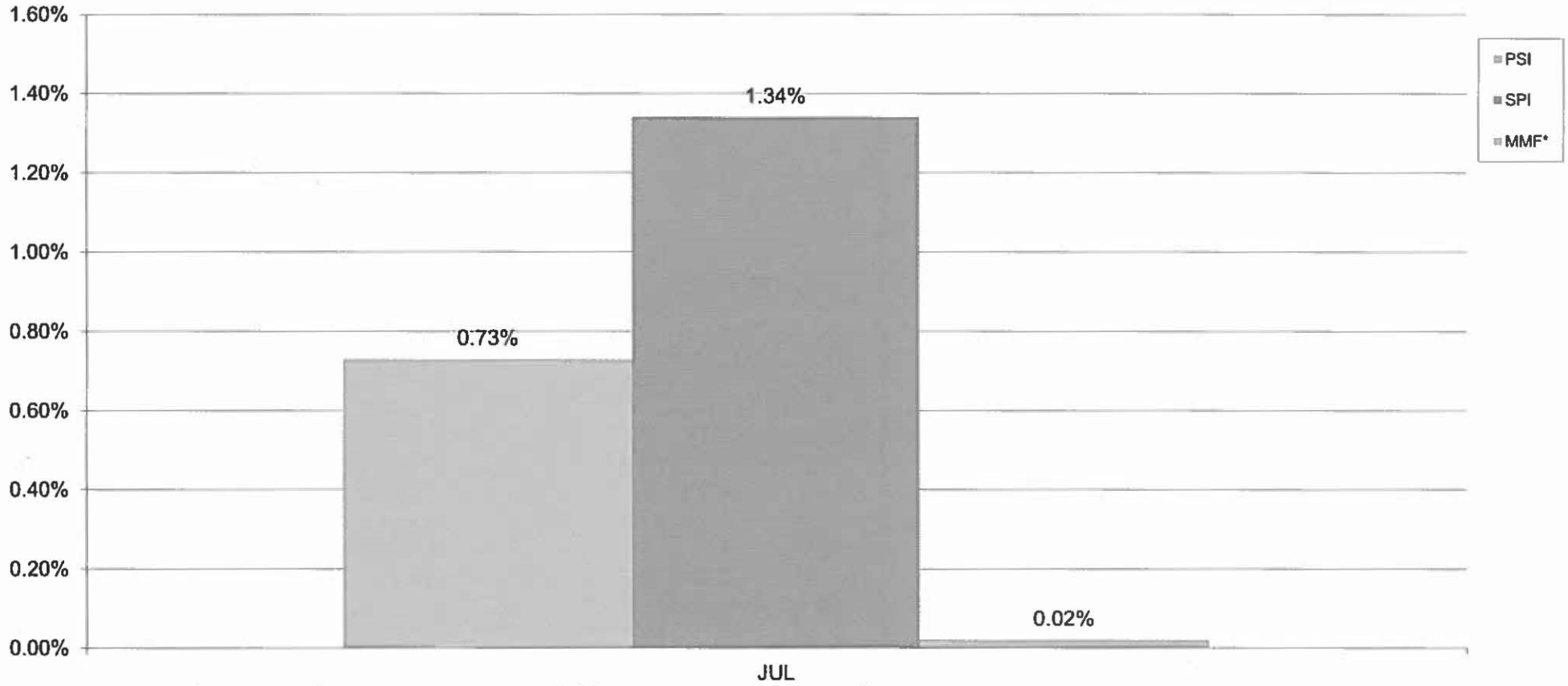
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 7/31/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2015	$ 24,278,918,734.93	$ 156,843,595.85
7/2/2015	24,063,868,073.80	157,336,135.85
7/3/2015	24,063,868,073.80	157,336,135.85
7/4/2015	24,063,868,073.80	157,336,135.85
7/5/2015	24,063,868,073.80	157,336,135.85
7/6/2015	23,841,851,959.91	157,336,135.85
7/7/2015	23,684,847,135.48	157,336,135.85
7/8/2015	23,701,808,736.04	157,336,135.85
7/9/2015	23,554,369,638.65	157,336,135.85
7/10/2015	23,434,360,916.43	157,336,135.85
7/11/2015	23,434,360,916.43	157,336,135.85
7/12/2015	23,434,360,916.43	157,336,135.85
7/13/2015	23,371,351,242.27	157,336,135.85
7/14/2015	23,274,366,954.73	157,336,135.85
7/15/2015	23,088,452,097.50	157,366,038.30
7/16/2015	22,984,805,542.44	157,366,038.30
7/17/2015	23,132,559,728.32	157,366,038.30
7/18/2015	23,132,559,728.32	157,366,038.30
7/19/2015	23,132,559,728.32	157,366,038.30
7/20/2015	22,977,557,495.31	157,366,038.30
7/21/2015	23,027,560,089.20	157,366,038.30
7/22/2015	23,014,560,804.20	157,366,038.30
7/23/2015	22,913,555,429.75	157,366,038.30
7/24/2015	22,847,764,401.10	157,366,038.30
7/25/2015	22,847,764,401.10	157,366,038.30
7/26/2015	22,847,764,401.10	157,366,038.30
7/27/2015	23,036,071,256.45	157,366,038.30
7/28/2015	22,976,043,932.44	157,366,038.30
7/29/2015	23,390,500,275.16	157,366,038.30
7/30/2015	23,358,179,020.63	157,366,038.30
7/31/2015	23,248,930,582.71	157,366,153.55
	$ 23,362,040,592.28	**$ 157,336,649.30**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2015-16
ATTACHMENT IV



* Source: Money Fund Report as of August 18, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 7/31/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,535,661	$178,482
Gains (Losses) on Sales of Non-Trading Securities.	64,965	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	1,092,043	115
Prior Accrual Adjustment	0	0
Total Revenues	$14,692,669	$178,597
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	5,582
	$0	$5,582
NET INCOME	$14,692,669	$173,015

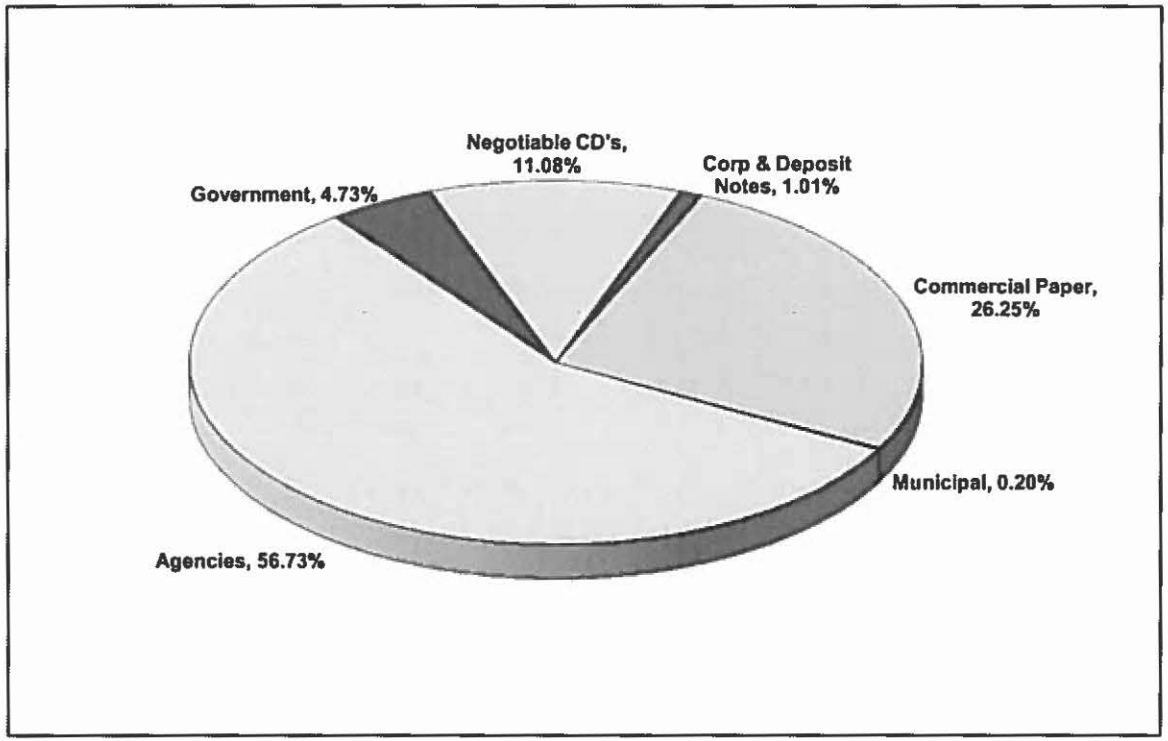
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	50.25%	
Los Angeles County and Related Entities	40.13%	
Consolidated Sanitation Districts		3.44%
Metropolitan Transportation Authority		0.57%
Miscellaneous Agencies Pooled Investments		2.51%
South Coast Air Quality Management District		1.80%
Miscellaneous		0.02%
Subtotal	90.38%	8.34%
County Bond Proceeds and Repayment Funds		1.28%
Grand Total	90.38%	9.62%

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



	In Thousands
Negotiable CD's	2,575,009
Corp & Deposit Notes	234,980
Bankers Acceptance	-
Commercial Paper	6,103,249
Municipal	47,000
Agencies	13,189,928
Other	-
Government	1,098,765
Total	$ 23,248,931

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	07/01/15	98959	AUTOBAHN FUNDING CO LLC CP	0.1400	07/31/15	30,000,000.00	29,996,500.00	0.00	CITI	BLAYBV
NTRD	CPD	07/01/15	98960	CREDIT AGRICOLE CIB NY BR CP	0.1300	08/03/15	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	07/01/15	98961	CANCARA ASSET SEC LLC CP	0.1700	08/05/15	25,000,000.00	24,995,868.06	0.00	CITI	JPM
NTRD	CPD	07/01/15	98966	NATIXIS NY BRANCH CP	0.1300	08/03/15	40,000,000.00	39,995,233.33	0.00	CITI	JPM
NTRD	CPD	07/01/15	98963	CANCARA ASSET SEC LLC CP	0.1700	08/11/15	41,000,000.00	40,992,061.94	0.00	CITI	LOOP
NTRD	CPD	07/01/15	98964	TOYOTA MOTOR CREDIT CORP CP	0.1300	08/21/15	37,000,000.00	36,993,185.83	0.00	CITI	TFS
NTRD	CPD	07/02/15	98969	AUTOBAHN FUNDING CO LLC CP	0.1400	08/03/15	40,000,000.00	39,995,022.22	0.00	CITI	BLAYBV
NTRD	CPD	07/02/15	98970	CANCARA ASSET SEC LLC CP	0.1600	08/05/15	50,000,000.00	49,992,444.44	0.00	CITI	MS
NTRD	CPD	07/02/15	98971	CREDIT AGRICOLE CIB NY BR CP	0.1300	08/04/15	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	07/02/15	98972	CANCARA ASSET SEC LLC CP	0.1700	08/06/15	50,000,000.00	49,991,736.11	0.00	CITI	LOOP
NTRD	CPD	07/02/15	98974	UBS FINANCE (DELAWARE) INC CP	0.2300	08/31/15	50,000,000.00	49,980,833.33	0.00	CITI	UBSSEC
NTRD	CPD	07/02/15	98975	TOYOTA MOTOR CREDIT CORP CP	0.1300	08/20/15	40,000,000.00	39,992,922.22	0.00	CITI	TFS
NTRD	CPD	07/06/15	98977	AUTOBAHN FUNDING CO LLC CP	0.1400	08/05/15	40,000,000.00	39,995,333.33	0.00	CITI	CRSU
NTRD	CPD	07/06/15	98978	ATLANTIC ASSET SEC LLC CP	0.1400	08/05/15	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	07/06/15	98979	CANCARA ASSET SEC LLC CP	0.1600	08/03/15	50,000,000.00	49,993,777.78	0.00	CITI	BLAYBV
NTRD	CPD	07/06/15	98980	CREDIT AGRICOLE CIB NY BR CP	0.1400	08/06/15	50,000,000.00	49,993,972.22	0.00	CITI	MFR
NTRD	CPD	07/07/15	98982	AUTOBAHN FUNDING CO LLC CP	0.1300	08/06/15	30,000,000.00	29,996,750.00	0.00	CITI	LOOP
NTRD	CPD	07/07/15	98983	ATLANTIC ASSET SEC LLC CP	0.1400	08/04/15	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	07/07/15	98984	CANCARA ASSET SEC LLC CP	0.1600	08/03/15	45,000,000.00	44,994,600.00	0.00	CITI	JPM
NTRD	CPD	07/08/15	98987	CANCARA ASSET SEC LLC CP	0.1600	08/06/15	50,000,000.00	49,993,555.56	0.00	CITI	BLAYBV
NTRD	CPD	07/08/15	98988	CANCARA ASSET SEC LLC CP	0.1600	08/12/15	40,000,000.00	39,993,777.78	0.00	CITI	MFR
NTRD	CPD	07/08/15	98989	AUTOBAHN FUNDING CO LLC CP	0.1400	08/07/15	40,000,000.00	39,995,333.33	0.00	CITI	CRSU
NTRD	CPD	07/08/15	98990	ATLANTIC ASSET SEC LLC CP	0.1400	08/10/15	50,000,000.00	49,993,583.33	0.00	CITI	JPM
NTRD	CPD	07/08/15	98992	ALPINE SECURITIZATION CORP CP	0.2300	09/01/15	35,000,000.00	34,987,701.39	0.00	CITI	CRSU
NTRD	CPD	07/08/15	98993	BARTON CAPITAL LLC CP	0.2100	09/01/15	35,000,000.00	34,988,770.83	0.00	CITI	LOOP
NTRD	CPD	07/09/15	98995	AUTOBAHN FUNDING CO LLC CP	0.1400	08/13/15	50,000,000.00	49,993,194.44	0.00	CITI	CRSU
NTRD	CPD	07/09/15	98996	CANCARA ASSET SEC LLC CP	0.1600	08/07/15	25,000,000.00	24,996,777.78	0.00	CITI	JPM
NTRD	CPD	07/09/15	98997	NATIXIS NY BRANCH CP	0.1300	08/05/15	25,000,000.00	24,997,562.50	0.00	CITI	MS
NTRD	CPD	07/09/15	98998	ATLANTIC ASSET SEC LLC CP	0.1400	08/07/15	25,000,000.00	24,997,180.56	0.00	CITI	MS
NTRD	CPD	07/10/15	99001	AUTOBAHN FUNDING CO LLC CP	0.1400	08/12/15	50,000,000.00	49,993,583.33	0.00	CITI	BLAYBV
NTRD	CPD	07/10/15	99002	AUTOBAHN FUNDING CO LLC CP	0.1400	08/11/15	50,000,000.00	49,993,777.78	0.00	CITI	CRSU
NTRD	CPD	07/10/15	99003	CANCARA ASSET SEC LLC CP	0.1600	08/07/15	25,000,000.00	24,996,888.89	0.00	CITI	JPM
NTRD	CPD	07/10/15	99004	ATLANTIC ASSET SEC LLC CP	0.1400	08/07/15	25,000,000.00	24,997,277.78	0.00	CITI	MS
NTRD	CPD	07/10/15	99005	CANCARA ASSET SEC LLC CP	0.1500	08/13/15	30,000,000.00	29,995,750.00	0.00	CITI	LOOP
NTRD	CPD	07/13/15	99008	AUTOBAHN FUNDING CO LLC CP	0.1400	08/14/15	30,000,000.00	29,996,266.67	0.00	CITI	BLAYBV
NTRD	CPD	07/13/15	99009	CANCARA ASSET SEC LLC CP	0.1600	08/14/15	25,000,000.00	24,996,444.44	0.00	CITI	JPM
NTRD	CPD	07/13/15	99010	NATIXIS NY BRANCH CP	0.1300	08/05/15	25,000,000.00	24,997,923.61	0.00	CITI	RBCCM
NTRD	CPD	07/13/15	99011	CANCARA ASSET SEC LLC CP	0.1600	08/17/15	50,000,000.00	49,992,222.22	0.00	CITI	MFR
NTRD	CPD	07/13/15	99012	AUTOBAHN FUNDING CO LLC CP	0.1300	08/14/15	50,000,000.00	49,994,222.22	0.00	CITI	LOOP
NTRD	CPD	07/14/15	99014	NATIXIS NY BRANCH CP	0.1300	08/06/15	25,000,000.00	24,997,923.61	0.00	CITI	MS
NTRD	CPD	07/14/15	99015	CANCARA ASSET SEC LLC CP	0.1600	08/13/15	25,000,000.00	24,996,666.67	0.00	CITI	BLAYBV
NTRD	CPD	07/14/15	99016	ATLANTIC ASSET SEC LLC CP	0.1400	08/10/15	14,500,000.00	14,498,477.50	0.00	CITI	MS
NTRD	CPD	07/14/15	99017	TOYOTA MOTOR CREDIT CORP CP	0.1300	08/28/15	15,000,000.00	14,997,562.50	0.00	CITI	TFS

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NTRD	CPD	07/14/15	99019	CREDIT AGRICOLE CIB NY BR CP	0.1400	08/18/15	25,000,000.00	24,996,597.22	0.00	CITI	MFR
NTRD	CPD	07/15/15	99022	REGENCY MARKETS NO. 1 LLC CP	0.1600	08/17/15	12,000,000.00	11,998,240.00	0.00	CITI	LOOP
NTRD	CPD	07/15/15	99023	BARTON CAPITAL LLC CP	0.2100	09/08/15	38,000,000.00	37,987,808.33	0.00	CITI	LOOP
NTRD	CPD	07/15/15	99024	CREDIT AGRICOLE CIB NY BR CP	0.1400	08/19/15	50,000,000.00	49,993,194.44	0.00	CITI	MFR
NTRD	CPD	07/15/15	99025	REGENCY MARKETS NO. 1 LLC CP	0.1700	08/17/15	25,000,000.00	24,996,104.17	0.00	CITI	GPS
NTRD	CPD	07/15/15	99026	AUTOBAHN FUNDING CO LLC CP	0.1400	08/10/15	50,000,000.00	49,994,944.44	0.00	CITI	MS
NTRD	CPD	07/15/15	99027	AUTOBAHN FUNDING CO LLC CP	0.1400	08/10/15	10,000,000.00	9,998,988.89	0.00	CITI	MS
NTRD	CPD	07/15/15	99028	CANCARA ASSET SEC LLC CP	0.1500	08/10/15	50,000,000.00	49,994,583.33	0.00	CITI	BLAYBV
NTRD	CPD	07/15/15	99029	AUTOBAHN FUNDING CO LLC CP	0.1400	08/14/15	50,000,000.00	49,994,166.67	0.00	CITI	CRSU
NTRD	CPD	07/15/15	99030	CANCARA ASSET SEC LLC CP	0.1600	08/13/15	30,000,000.00	29,996,133.33	0.00	CITI	JPM
NTRD	CPD	07/15/15	99032	NATIXIS NY BRANCH CP	0.1300	08/10/15	25,000,000.00	24,997,652.78	0.00	CITI	RBCCM
NTRD	CPD	07/16/15	99037	BARTON CAPITAL LLC CP	0.1500	08/17/15	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	07/16/15	99038	AUTOBAHN FUNDING CO LLC CP	0.1400	08/20/15	25,000,000.00	24,996,597.22	0.00	CITI	BLAYBV
NTRD	CPD	07/16/15	99039	NATIXIS NY BRANCH CP	0.1300	07/23/15	40,000,000.00	39,998,988.89	0.00	CITI	RBCCM
NTRD	CPD	07/16/15	99042	CANCARA ASSET SEC LLC CP	0.1500	08/12/15	25,000,000.00	24,997,187.50	0.00	CITI	JPM
NTRD	CPD	07/16/15	99043	REGENCY MARKETS NO. 1 LLC CP	0.1700	08/18/15	25,000,000.00	24,996,104.17	0.00	CITI	GPS
NTRD	CPD	07/17/15	99046	ATLANTIC ASSET SEC LLC CP	0.1400	08/13/15	50,000,000.00	49,994,750.00	0.00	CITI	MS
NTRD	CPD	07/17/15	99047	BARTON CAPITAL LLC CP	0.1400	08/17/15	27,767,000.00	27,763,652.53	0.00	CITI	LOOP
NTRD	CPD	07/17/15	99048	NATIXIS NY BRANCH CP	0.1300	08/10/15	30,000,000.00	29,997,400.00	0.00	CITI	JPM
NTRD	CPD	07/17/15	99049	AUTOBAHN FUNDING CO LLC CP	0.1400	08/21/15	40,000,000.00	39,994,555.56	0.00	CITI	BLAYBV
NTRD	CPD	07/17/15	99053	NATIXIS NY BRANCH CP	0.1300	08/12/15	35,000,000.00	34,996,713.89	0.00	CITI	RBCCM
NTRD	CPD	07/17/15	99054	NATIXIS NY BRANCH CP	0.1300	08/11/15	30,000,000.00	29,997,291.67	0.00	CITI	JPM
NTRD	CPD	07/17/15	99055	REGENCY MARKETS NO. 1 LLC CP	0.1700	08/18/15	25,000,000.00	24,996,222.22	0.00	CITI	GPS
NTRD	CPD	07/20/15	99057	CREDIT AGRICOLE CIB NY BR CP	0.1600	08/26/15	50,000,000.00	49,991,777.78	0.00	CITI	MFR
NTRD	CPD	07/20/15	99058	AUTOBAHN FUNDING CO LLC CP	0.1400	08/21/15	31,000,000.00	30,996,142.22	0.00	CITI	MS
NTRD	CPD	07/20/15	99059	AUTOBAHN FUNDING CO LLC CP	0.1300	08/19/15	50,000,000.00	49,994,583.33	0.00	CITI	LOOP
NTRD	CPD	07/20/15	99060	CREDIT AGRICOLE CIB NY BR CP	0.1300	08/10/15	25,000,000.00	24,998,104.17	0.00	CITI	MFR
NTRD	CPD	07/20/15	99061	NATIXIS NY BRANCH CP	0.1300	08/11/15	50,000,000.00	49,996,027.78	0.00	CITI	BLAYBV
NTRD	CPD	07/20/15	99062	CANCARA ASSET SEC LLC CP	0.1600	08/19/15	20,000,000.00	19,997,333.33	0.00	CITI	JPM
NTRD	CPD	07/21/15	99064	ATLANTIC ASSET SEC LLC CP	0.1300	08/12/15	50,000,000.00	49,996,027.78	0.00	CITI	MS
NTRD	CPD	07/21/15	99065	NATIXIS NY BRANCH CP	0.1300	08/11/15	30,000,000.00	29,997,725.00	0.00	CITI	BLAYBV
NTRD	CPD	07/21/15	99066	NATIXIS NY BRANCH CP	0.1300	08/12/15	35,000,000.00	34,997,219.44	0.00	CITI	JPM
NTRD	CPD	07/21/15	99067	CREDIT AGRICOLE CIB NY BR CP	0.1600	08/20/15	30,000,000.00	29,996,000.00	0.00	CITI	MFR
NTRD	CPD	07/21/15	99068	CANCARA ASSET SEC LLC CP	0.1600	08/19/15	25,000,000.00	24,996,777.78	0.00	CITI	KEYBANC
NTRD	CPD	07/21/15	99070	NATIXIS NY BRANCH CP	0.1300	08/14/15	25,000,000.00	24,997,833.33	0.00	CITI	RBCCM
NTRD	CPD	07/21/15	99071	PRIVATE EXPORT FUNDING COR CP	0.1300	09/01/15	17,000,000.00	16,997,421.67	0.00	CITI	GPS
NTRD	CPD	07/22/15	99074	CANCARA ASSET SEC LLC CP	0.1600	08/25/15	25,000,000.00	24,996,222.22	0.00	CITI	BLAYBV
NTRD	CPD	07/22/15	99075	AUTOBAHN FUNDING CO LLC CP	0.1400	08/25/15	50,000,000.00	49,993,388.89	0.00	CITI	CRSU
NTRD	CPD	07/22/15	99076	CREDIT AGRICOLE CIB NY BR CP	0.1300	08/12/15	32,000,000.00	31,997,573.33	0.00	CITI	MFR
NTRD	CPD	07/22/15	99078	AUTOBAHN FUNDING CO LLC CP	0.1400	08/28/15	10,000,000.00	9,998,561.11	0.00	CITI	MS
NTRD	CPD	07/22/15	99079	NATIXIS NY BRANCH CP	0.1300	08/03/15	50,000,000.00	49,997,833.33	0.00	CITI	JPM
NTRD	CPD	07/22/15	99081	ATLANTIC ASSET SEC LLC CP	0.1300	08/17/15	25,000,000.00	24,997,652.78	0.00	CITI	MS
NTRD	CPD	07/23/15	99082	BARTON CAPITAL LLC CP	0.2000	09/01/15	25,000,000.00	24,994,444.44	0.00	CITI	BLAYBV

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NTRD	CPD	07/23/15	99083	NATIXIS NY BRANCH CP	0.1300	08/03/15	25,000,000.00	24,999,006.94	0.00	CITI	RBCCM
NTRD	CPD	07/23/15	99084	CREDIT AGRICOLE CIB NY BR CP	0.1600	08/26/15	25,000,000.00	24,996,222.22	0.00	CITI	MFR
NTRD	CPD	07/23/15	99086	PRIVATE EXPORT FUNDING COR CP	0.1400	08/21/15	25,000,000.00	24,997,180.56	0.00	CITI	GPS
NTRD	CPD	07/23/15	99087	CANCARA ASSET SEC LLC CP	0.1800	09/03/15	17,000,000.00	16,996,430.00	0.00	CITI	BLAYBV
NTRD	CPD	07/23/15	99088	UBS FINANCE (DELAWARE) INC CP	0.1900	08/31/15	25,000,000.00	24,994,854.17	0.00	CITI	UBSSEC
NTRD	CPD	07/23/15	99089	ATLANTIC ASSET SEC LLC CP	0.1400	08/19/15	25,000,000.00	24,997,375.00	0.00	CITI	LOOP
NTRD	CPD	07/23/15	99091	ATLANTIC ASSET SEC LLC CP	0.1400	08/25/15	30,000,000.00	29,996,150.00	0.00	CITI	MS
NTRD	CPD	07/24/15	99092	AUTOBAHN FUNDING CO LLC CP	0.1400	08/20/15	50,000,000.00	49,994,750.00	0.00	CITI	BLAYBV
NTRD	CPD	07/24/15	99093	CREDIT AGRICOLE CIB NY BR CP	0.1600	08/25/15	50,000,000.00	49,992,888.89	0.00	CITI	MFR
NTRD	CPD	07/24/15	99094	AUTOBAHN FUNDING CO LLC CP	0.1300	08/17/15	20,000,000.00	19,998,266.67	0.00	CITI	MS
NTRD	CPD	07/24/15	99096	PRIVATE EXPORT FUNDING COR CP	0.1400	08/26/15	50,000,000.00	49,993,583.33	0.00	CITI	GPS
NTRD	CPD	07/24/15	99097	AUTOBAHN FUNDING CO LLC CP	0.1400	08/24/15	25,000,000.00	24,996,986.11	0.00	CITI	CRSU
NTRD	CPD	07/24/15	99098	CREDIT AGRICOLE CIB NY BR CP	0.1300	08/11/15	21,967,000.00	21,965,572.15	0.00	CITI	MS
NTRD	CPD	07/27/15	99099	REGENCY MARKETS NO. 1 LLC CP	0.1700	08/25/15	40,022,000.00	40,016,519.21	0.00	CITI	MS
NTRD	CPD	07/27/15	99100	CANCARA ASSET SEC LLC CP	0.1700	08/25/15	50,000,000.00	49,993,152.78	0.00	CITI	BLAYBV
NTRD	CPD	07/27/15	99101	REGENCY MARKETS NO. 1 LLC CP	0.1700	08/25/15	50,000,000.00	49,993,152.78	0.00	CITI	BLAYBV
NTRD	CPD	07/27/15	99102	NATIXIS NY BRANCH CP	0.1300	08/21/15	50,000,000.00	49,995,486.11	0.00	CITI	JPM
NTRD	CPD	07/27/15	99111	ATLANTIC ASSET SEC LLC CP	0.1400	08/24/15	25,000,000.00	24,997,277.78	0.00	CITI	MS
NTRD	CPD	07/27/15	99112	CREDIT AGRICOLE CIB NY BR CP	0.1400	09/02/15	25,000,000.00	24,996,402.78	0.00	CITI	MFR
NTRD	CPD	07/27/15	99104	TOYOTA MOTOR CREDIT CORP CP	0.1400	09/10/15	48,000,000.00	47,991,600.00	0.00	CITI	TFS
NTRD	CPD	07/27/15	99105	NATIXIS NY BRANCH CP	0.1300	08/03/15	50,000,000.00	49,998,736.11	0.00	CITI	RBCCM
NTRD	CPD	07/27/15	99106	AUTOBAHN FUNDING CO LLC CP	0.1400	08/27/15	20,000,000.00	19,997,588.89	0.00	CITI	CRSU
NTRD	CPD	07/27/15	99107	BARTON CAPITAL LLC CP	0.1700	09/01/15	50,000,000.00	49,991,500.00	0.00	CITI	LOOP
NTRD	CPD	07/27/15	99108	CREDIT AGRICOLE CIB NY BR CP	0.1400	08/28/15	50,000,000.00	49,993,777.78	0.00	CITI	MFR
NTRD	CPD	07/27/15	99109	PRIVATE EXPORT FUNDING COR CP	0.1400	08/24/15	10,000,000.00	9,998,911.11	0.00	CITI	BLAYBV
NTRD	CPD	07/28/15	99121	BARTON CAPITAL LLC CP	0.1600	09/03/15	21,000,000.00	20,996,546.67	0.00	CITI	CRSU
NTRD	CPD	07/28/15	99114	NATIXIS NY BRANCH CP	0.1300	08/18/15	25,000,000.00	24,998,104.17	0.00	CITI	BLAYBV
NTRD	CPD	07/28/15	99115	ATLANTIC ASSET SEC LLC CP	0.1300	08/14/15	25,000,000.00	24,998,465.28	0.00	CITI	MS
NTRD	CPD	07/28/15	99116	NATIXIS NY BRANCH CP	0.2000	09/04/15	25,000,000.00	24,994,722.22	0.00	CITI	MFR
NTRD	CPD	07/28/15	99117	UBS FINANCE (DELAWARE) LLC CP	0.1700	08/31/15	25,000,000.00	24,995,986.11	0.00	CITI	UBSSEC
NTRD	CPD	07/28/15	99118	BARTON CAPITAL LLC CP	0.2100	09/16/15	10,000,000.00	9,997,083.33	0.00	CITI	KEYBANC
NTRD	CPD	07/28/15	99119	ING U.S. FUNDING LLC CP	0.2900	11/02/15	11,000,000.00	10,991,404.72	0.00	CITI	INGF
NTRD	CPD	07/29/15	99123	REGENCY MARKETS NO. 1 LLC CP	0.1600	08/20/15	26,002,000.00	25,999,457.58	0.00	CITI	BLAYBV
NTRD	CPD	07/29/15	99124	AUTOBAHN FUNDING CO LLC CP	0.1400	08/28/15	41,000,000.00	40,995,216.67	0.00	CITI	BLAYBV
NTRD	CPD	07/29/15	99125	ATLANTIC ASSET SEC LLC CP	0.1400	08/27/15	50,000,000.00	49,994,361.11	0.00	CITI	MS
NTRD	CPD	07/29/15	99126	ATLANTIC ASSET SEC LLC CP	0.1300	08/24/15	50,000,000.00	49,995,305.56	0.00	CITI	JPM
NTRD	CPD	07/29/15	99127	BARTON CAPITAL LLC CP	0.1600	09/04/15	25,000,000.00	24,995,888.89	0.00	CITI	MS
NTRD	CPD	07/29/15	99132	ATLANTIC ASSET SEC LLC CP	0.1400	09/02/15	25,000,000.00	24,996,597.22	0.00	CITI	LOOP
NTRD	CPD	07/29/15	99133	BARTON CAPITAL LLC CP	0.1500	09/01/15	25,000,000.00	24,996,458.33	0.00	CITI	LOOP
NTRD	CPD	07/29/15	99134	ATLANTIC ASSET SEC LLC CP	0.1300	08/21/15	47,500,000.00	47,496,054.86	0.00	CITI	MFR
NTRD	CPD	07/29/15	99135	TOYOTA MOTOR CREDIT CORP CP	0.1300	09/08/15	25,000,000.00	24,996,298.61	0.00	CITI	TFS
NTRD	CPD	07/29/15	99136	TOYOTA MOTOR CREDIT CORP CP	0.1700	09/29/15	25,000,000.00	24,992,680.56	0.00	CITI	TFS
NTRD	CPD	07/29/15	99137	ING U.S. FUNDING LLC CP	0.2900	11/02/15	17,000,000.00	16,986,853.33	0.00	CITI	INGF

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NTRD	CPD	07/29/15	99138	UBS FINANCE (DELAWARE) LLC CP	0.1700	08/31/15	50,000,000.00	49,992,208.33	0.00	CITI	UBSSEC
NTRD	CPD	07/30/15	99150	NATIXIS NY BRANCH CP	0.2100	09/03/15	25,000,000.00	24,994,895.83	0.00	CITI	MFR
NTRD	CPD	07/30/15	99151	ATLANTIC ASSET SEC LLC CP	0.1500	09/02/15	25,000,000.00	24,996,458.33	0.00	CITI	MS
NTRD	CPD	07/30/15	99144	CANCARA ASSET SEC LLC CP	0.1600	08/28/15	25,000,000.00	24,996,777.78	0.00	CITI	BLAYBV
NTRD	CPD	07/30/15	99145	CANCARA ASSET SEC LLC CP	0.1700	09/04/15	50,000,000.00	49,991,500.00	0.00	CITI	JPM
NTRD	CPD	07/30/15	99147	AUTOBAHN FUNDING CO LLC CP	0.1400	09/01/15	30,000,000.00	29,996,150.00	0.00	CITI	CRSU
NTRD	CPD	07/30/15	99153	CANCARA ASSET SEC LLC CP	0.1700	09/01/15	25,000,000.00	24,996,104.17	0.00	CITI	BLAYBV
NTRD	CPD	07/30/15	99154	NATIXIS NY BRANCH CP	0.1900	09/04/15	25,000,000.00	24,995,250.00	0.00	CITI	MFR
NTRD	CPD	07/30/15	99155	ING U.S. FUNDING LLC CP	0.3200	12/02/15	10,000,000.00	9,988,888.89	0.00	CITI	INGF
NTRD	CPD	07/30/15	99156	ATLANTIC ASSET SEC LLC CP	0.1500	09/02/15	27,709,000.00	27,705,074.56	0.00	CITI	BCI
NTRD	CPD	07/31/15	99159	CANCARA ASSET SEC LLC CP	0.1700	09/03/15	25,000,000.00	24,995,986.11	0.00	CITI	BLAYBV
NTRD	CPD	07/31/15	99160	CREDIT AGRICOLE CIB NY BR CP	0.1600	09/02/15	25,000,000.00	24,996,333.33	0.00	CITI	MFR
NTRD	CPD	07/31/15	99161	ATLANTIC ASSET SEC LLC CP	0.1400	09/04/15	25,000,000.00	24,996,597.22	0.00	CITI	MS
NTRD	CPD	07/31/15	99162	ATLANTIC ASSET SEC LLC CP	0.1400	09/01/15	25,000,000.00	24,996,888.89	0.00	CITI	MS
NTRD	CPD	07/31/15	99164	CANCARA ASSET SEC LLC CP	0.1700	09/01/15	25,000,000.00	24,996,222.22	0.00	CITI	BLAYBV
NTRD	CPD	07/31/15	99165	TOYOTA MOTOR CREDIT CORP CP	0.1500	09/21/15	25,000,000.00	24,994,583.33	0.00	CITI	TFS
	CPD Total						4,828,467,000.00	4,827,793,440.31	0.00		
NTRD	FHLM	07/01/15	98761	FHLMC 2.15 (CALLABLE)	2.1500	07/01/20	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
	FHLM Total						25,000,000.00	25,000,000.00	0.00		
NTRD	NCD1	07/02/15	98973	MUFG UNION BANK NA CD	0.1500	08/05/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/08/15	98991	MUFG UNION BANK NA CD	0.1500	08/14/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/15/15	99031	MUFG UNION BANK NA CD	0.1500	08/18/15	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/17/15	99052	MUFG UNION BANK NA CD	0.1500	08/20/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/22/15	99077	MUFG UNION BANK NA CD	0.1500	08/21/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/23/15	99085	MUFG UNION BANK NA CD	0.1500	08/28/15	25,000,000.00	25,000,000.00	0.00	CITI	UNION
NTRD	NCD1	07/29/15	99140	MUFG UNION BANK NA CD	0.1800	10/01/15	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						300,000,000.00	300,000,000.00	0.00		
NTRD	YANK1	07/01/15	98965	BNP PARIBAS SF CD	0.1400	08/05/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/01/15	98962	LLOYDS TSB BANK PLC NY CD	0.1500	08/14/15	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	07/07/15	98985	LLOYDS TSB BANK PLC NY CD	0.1800	08/28/15	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	07/09/15	98999	BANK OF MONTREAL CHICAGO CD	0.1300	08/07/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/10/15	99006	BANK OF MONTREAL CHICAGO CD	0.1300	08/10/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/16/15	99044	BNP PARIBAS SF CD	0.1600	08/12/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/17/15	99050	BANK OF MONTREAL CHICAGO CD	0.1300	08/19/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/17/15	99051	CANADIAN IMP. BK OF COM NY CD	0.1300	08/18/15	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	07/21/15	99069	BANK OF MONTREAL CHICAGO CD	0.1400	08/18/15	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/21/15	99073	TORONTO DOMINION BANK NY CD	0.1250	08/20/15	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	07/24/15	99095	BNP PARIBAS SF CD	0.1400	08/17/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/27/15	99103	SOCIETE GENERALE NY CD	0.2000	09/25/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/27/15	99110	BNP PARIBAS SF CD	0.1600	08/26/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2015 to July 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	07/28/15	99120	TORONTO DOMINION BANK NY CD	0.1200	08/26/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/29/15	99131	CREDIT SUISSE NY CD	0.3300	12/18/15	25,000,000.00	25,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	07/29/15	99141	SOCIETE GENERALE NY CD	0.2000	09/29/15	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/29/15	99142	SOCIETE GENERALE NY CD	0.3800	12/15/15	25,000,000.00	25,000,963.90	0.00	CITI	MFR
NTRD	YANK1	07/30/15	99152	LLOYDS TSB BANK PLC NY CD	0.1700	09/15/15	25,000,000.00	25,000,326.32	0.00	CITI	LOOP
NTRD	YANK1	07/30/15	99149	BNP PARIBAS SF CD	0.1300	08/14/15	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/31/15	99163	DNB BANK ASA NY CD	0.1400	09/30/15	50,000,000.00	50,000,000.00	0.00	CITI	MFR
	YANK1 Total						900,000,000.00	900,001,290.22	0.00		
NTRD Total							6,053,467,000.00	6,052,794,730.53	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2015 to July 31, 2015
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	07/15/15	99034	S OF C LAIF	0.0000	12/31/15	27,631.43	27,631.43	0.00	TTC	LAIF
	CTDQ Total						27,631.43	27,631.43	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							27,631.43	27,631.43	0.00		
SLIM	CTDQ	07/15/15	99035	S OF C LAIF	0.0000	12/31/15	2,243.91	2,243.91	0.00	TTC	LAIF
	CTDQ Total						2,243.91	2,243.91	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							2,243.91	2,243.91	0.00		
WASIA	CTDQ	07/15/15	99036	S OF C LAIF	0.0000	12/31/15	27.11	27.11	0.00	TTC	LAIF
	CTDQ Total						27.11	27.11	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							27.11	27.11	0.00		
PHHPA	FFCB	07/02/15	98968	FFCB 3.33 (CALLABLE)	3.3300	05/20/30	500,000.00	492,540.00	1942.50	CITI	MS
	FFCB Total						500,000.00	492,540.00	1,942.50		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							500,000.00	492,540.00	1942.50		
				SPI TOTAL			**529,902.45**	**522,442.45**	**1,942.50**		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/09/15	NTRD	93813	FFCB 1.01 (CALLABLE)	Call	100.0000	24,500,000.00	24,500,000.00	8,935.69	24,508,935.69	64,965.23
			FFCB 1.01 (CALLABLE) Total			24,500,000.00	24,500,000.00	8,935.69	24,508,935.69	64,965.23
07/01/15	NTRD	98086	FHLMC 2.15 (CALLABLE	Call	100.0000	25,000,000.00	25,000,000.00	134,375.00	25,134,375.00	0.00
			FHLMC 2.15 (CALLABLE) Total			25,000,000.00	25,000,000.00	134,375.00	25,134,375.00	0.00
07/20/15	NTRD	97642	FNMA 2.03 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	28,194.44	25,028,194.44	0.00
			FNMA 2.03 (CALLABLE) Total			25,000,000.00	25,000,000.00	28,194.44	25,028,194.44	0.00
			PSI Total			**74,500,000.00**	**74,500,000.00**	**171,505.13**	**74,671,505.13**	**64,965.23**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 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	2,575,008,631.94	2,575,101,041.50	92,409.56	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	6,103,248,874.76	6,103,213,312.75	(35,562.01)	0.00	0.00	0.00
Governments	1,098,765,334.82	1,099,628,550.00	863,215.18	85,170.16	89,608.62	4,438.46
Agencies	13,189,927,817.69	13,177,906,644.82	(12,021,172.87)	110,294,246.00	109,950,174.07	(344,071.93)
Municipals	47,000,000.00	47,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	234,979,923.50	234,905,215.00	(74,708.50)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,331,737.39	42,331,737.39	0.00
TOTAL	$23,248,930,582.71	$23,237,754,764.07	($11,175,818.64)	$157,366,153.55	$157,026,520.08	($339,633.47)

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 0.20% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of July 31, 2015
Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.385000
98973	MUFG UNION BANK NA CD	100.000694
99163	DNB BANK ASA NY CD	99.988143

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 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	3.25000	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	0.61200	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					47,000,000.00	47,000,000.00	47,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FR	0.93200	09/28/15	50,000,000.00	50,007,892.24	49,975,000.00
		CNFL Total					50,000,000.00	50,007,892.24	49,975,000.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FRN	0.27500	12/03/15	50,000,000.00	50,000,000.00	49,996,700.00
		CNFM Total					50,000,000.00	50,000,000.00	49,996,700.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.58600	10/11/16	25,000,000.00	25,000,000.00	24,876,825.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,876,825.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP MTI	1.30000	09/25/17	35,000,000.00	35,000,000.00	35,008,890.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLABLE)	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,027,300.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP MTI	1.45000	01/12/18	12,500,000.00	12,486,015.63	12,510,250.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP MTI	1.45000	01/12/18	12,500,000.00	12,486,015.63	12,510,250.00
		CNFX Total					110,000,000.00	109,972,031.26	110,056,690.00
PSI	NTRD	CPD	98788	ALPINE SECURITIZATION CORP CP	0.23000	08/03/15	50,000,000.00	49,999,361.11	49,999,290.00
PSI	NTRD	CPD	98819	BARTON CAPITAL LLC CP	0.17000	08/10/15	50,000,000.00	49,997,875.00	49,998,415.00
PSI	NTRD	CPD	98821	ALPINE SECURITIZATION CORP CP	0.23000	08/03/15	50,000,000.00	49,999,361.11	49,999,290.00
PSI	NTRD	CPD	98833	CANCARA ASSET SEC LLC CP	0.18000	08/03/15	50,000,000.00	49,999,500.00	49,999,290.00
PSI	NTRD	CPD	98837	SHEFFIELD RECEIVABLES CORP CF	0.21000	08/03/15	50,000,000.00	49,999,416.67	49,999,290.00
PSI	NTRD	CPD	98839	ATLANTIC ASSET SEC LLC CP	0.21000	08/10/15	30,000,000.00	29,998,425.00	29,998,581.00
PSI	NTRD	CPD	98842	ATLANTIC ASSET SEC LLC CP	0.16000	08/03/15	30,000,000.00	29,999,733.33	29,999,574.00
PSI	NTRD	CPD	98843	BARTON CAPITAL LLC CP	0.18000	08/03/15	23,000,000.00	22,999,770.00	22,999,797.60
PSI	NTRD	CPD	98844	BARTON CAPITAL LLC CP	0.18000	08/05/15	25,000,000.00	24,999,500.00	24,999,627.50
PSI	NTRD	CPD	98870	BARTON CAPITAL LLC CP	0.20000	08/03/15	18,000,000.00	17,999,800.00	17,999,841.60
PSI	NTRD	CPD	98883	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	50,000,000.00	49,999,472.22	49,999,290.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 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	98885	BARTON CAPITAL LLC CP	0.20000	08/03/15	50,000,000.00	49,999,444.44	49,999,560.00
PSI	NTRD	CPD	98888	ATLANTIC ASSET SEC LLC CP	0.16000	08/06/15	50,000,000.00	49,998,888.89	49,998,580.00
PSI	NTRD	CPD	98900	ATLANTIC ASSET SEC LLC CP	0.18000	08/03/15	20,000,000.00	19,999,800.00	19,999,716.00
PSI	NTRD	CPD	98907	ATLANTIC ASSET SEC LLC CP	0.18000	08/03/15	50,000,000.00	49,999,500.00	49,999,290.00
PSI	NTRD	CPD	98908	BARTON CAPITAL LLC CP	0.21000	08/05/15	50,000,000.00	49,998,833.33	49,999,255.00
PSI	NTRD	CPD	98912	BARTON CAPITAL LLC CP	0.20000	08/03/15	34,186,000.00	34,185,620.16	34,185,699.16
PSI	NTRD	CPD	98922	ATLANTIC ASSET SEC LLC CP	0.18000	08/05/15	50,000,000.00	49,999,000.00	49,998,815.00
PSI	NTRD	CPD	98927	BARTON CAPITAL LLC CP	0.18000	08/04/15	50,000,000.00	49,999,250.00	49,999,410.00
PSI	NTRD	CPD	98928	BARTON CAPITAL LLC CP	0.18000	08/04/15	25,000,000.00	24,999,625.00	24,999,705.00
PSI	NTRD	CPD	98930	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	30,000,000.00	29,999,683.33	29,999,574.00
PSI	NTRD	CPD	98933	ATLANTIC ASSET SEC LLC CP	0.19000	08/03/15	20,000,000.00	19,999,788.89	19,999,716.00
PSI	NTRD	CPD	98934	CANCARA ASSET SEC LLC CP	0.18000	08/03/15	45,030,000.00	45,029,549.70	45,029,360.57
PSI	NTRD	CPD	98936	BARTON CAPITAL LLC CP	0.18000	08/07/15	50,000,000.00	49,998,500.00	49,998,930.00
PSI	NTRD	CPD	98937	ATLANTIC ASSET SEC LLC CP	0.18000	08/06/15	50,000,000.00	49,998,750.00	49,998,580.00
PSI	NTRD	CPD	98938	CANCARA ASSET SEC LLC CP	0.16000	08/05/15	50,000,000.00	49,999,111.11	49,998,815.00
PSI	NTRD	CPD	98939	CANCARA ASSET SEC LLC CP	0.17000	08/05/15	35,000,000.00	34,999,338.89	34,999,170.50
PSI	NTRD	CPD	98940	BARTON CAPITAL LLC CP	0.21000	08/28/15	50,000,000.00	49,992,125.00	49,994,320.00
PSI	NTRD	CPD	98941	BARTON CAPITAL LLC CP	0.22000	08/25/15	25,000,000.00	24,996,333.33	24,997,585.00
PSI	NTRD	CPD	98942	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/21/15	50,000,000.00	49,996,388.89	49,997,400.00
PSI	NTRD	CPD	98943	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/20/15	50,000,000.00	49,996,569.45	49,997,580.00
PSI	NTRD	CPD	98944	CANCARA ASSET SEC LLC CP	0.16000	08/03/15	50,000,000.00	49,999,555.56	49,999,290.00
PSI	NTRD	CPD	98946	BARTON CAPITAL LLC CP	0.22000	08/24/15	35,000,000.00	34,995,080.56	34,996,801.00
PSI	NTRD	CPD	98960	CREDIT AGRICOLE CIB NY BR CP	0.13000	08/03/15	50,000,000.00	49,999,638.89	49,999,400.00
PSI	NTRD	CPD	98961	CANCARA ASSET SEC LLC CP	0.17000	08/05/15	25,000,000.00	24,999,527.78	24,999,407.50
PSI	NTRD	CPD	98963	CANCARA ASSET SEC LLC CP	0.17000	08/11/15	41,000,000.00	40,998,063.89	40,997,868.00
PSI	NTRD	CPD	98964	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/21/15	37,000,000.00	36,997,327.78	36,998,076.00
PSI	NTRD	CPD	98966	NATIXIS NY BRANCH CP	0.13000	08/03/15	40,000,000.00	39,999,711.11	39,999,760.00
PSI	NTRD	CPD	98969	AUTOBAHN FUNDING CO LLC CP	0.14000	08/03/15	40,000,000.00	39,999,688.89	39,999,432.00
PSI	NTRD	CPD	98970	CANCARA ASSET SEC LLC CP	0.16000	08/05/15	50,000,000.00	49,999,111.11	49,998,815.00
PSI	NTRD	CPD	98971	CREDIT AGRICOLE CIB NY BR CP	0.13000	08/04/15	50,000,000.00	49,999,458.33	49,999,200.00
PSI	NTRD	CPD	98972	CANCARA ASSET SEC LLC CP	0.17000	08/06/15	50,000,000.00	49,998,819.44	49,998,580.00
PSI	NTRD	CPD	98974	UBS FINANCE (DELAWARE) INC CP	0.23000	08/31/15	50,000,000.00	49,990,416.66	49,991,815.00
PSI	NTRD	CPD	98975	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/20/15	40,000,000.00	39,997,255.55	39,998,064.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 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	98977	AUTOBAHN FUNDING CO LLC CP	0.14000	08/05/15	40,000,000.00	39,999,377.78	39,999,052.00
PSI	NTRD	CPD	98978	ATLANTIC ASSET SEC LLC CP	0.14000	08/05/15	50,000,000.00	49,999,222.22	49,998,815.00
PSI	NTRD	CPD	98979	CANCARA ASSET SEC LLC CP	0.16000	08/03/15	50,000,000.00	49,999,555.56	49,999,290.00
PSI	NTRD	CPD	98980	CREDIT AGRICOLE CIB NY BR CP	0.14000	08/06/15	50,000,000.00	49,999,027.78	49,998,780.00
PSI	NTRD	CPD	98982	AUTOBAHN FUNDING CO LLC CP	0.13000	08/06/15	30,000,000.00	29,999,458.33	29,999,148.00
PSI	NTRD	CPD	98983	ATLANTIC ASSET SEC LLC CP	0.14000	08/04/15	50,000,000.00	49,999,416.67	49,999,055.00
PSI	NTRD	CPD	98984	CANCARA ASSET SEC LLC CP	0.16000	08/03/15	45,000,000.00	44,999,600.00	44,999,361.00
PSI	NTRD	CPD	98987	CANCARA ASSET SEC LLC CP	0.16000	08/06/15	50,000,000.00	49,998,888.89	49,998,580.00
PSI	NTRD	CPD	98988	CANCARA ASSET SEC LLC CP	0.16000	08/12/15	40,000,000.00	39,998,044.45	39,997,732.00
PSI	NTRD	CPD	98989	AUTOBAHN FUNDING CO LLC CP	0.14000	08/07/15	40,000,000.00	39,999,066.67	39,998,676.00
PSI	NTRD	CPD	98990	ATLANTIC ASSET SEC LLC CP	0.14000	08/10/15	50,000,000.00	49,998,250.00	49,997,635.00
PSI	NTRD	CPD	98992	ALPINE SECURITIZATION CORP CP	0.23000	09/01/15	35,000,000.00	34,993,068.06	34,994,057.00
PSI	NTRD	CPD	98993	BARTON CAPITAL LLC CP	0.21000	09/01/15	35,000,000.00	34,993,670.83	34,995,299.50
PSI	NTRD	CPD	98995	AUTOBAHN FUNDING CO LLC CP	0.14000	08/13/15	50,000,000.00	49,997,666.67	49,996,930.00
PSI	NTRD	CPD	98996	CANCARA ASSET SEC LLC CP	0.16000	08/07/15	25,000,000.00	24,999,333.33	24,999,172.50
PSI	NTRD	CPD	98997	NATIXIS NY BRANCH CP	0.13000	08/05/15	25,000,000.00	24,999,638.89	24,999,735.00
PSI	NTRD	CPD	98998	ATLANTIC ASSET SEC LLC CP	0.14000	08/07/15	25,000,000.00	24,999,416.67	24,999,172.50
PSI	NTRD	CPD	99001	AUTOBAHN FUNDING CO LLC CP	0.14000	08/12/15	50,000,000.00	49,997,861.11	49,997,165.00
PSI	NTRD	CPD	99002	AUTOBAHN FUNDING CO LLC CP	0.14000	08/11/15	50,000,000.00	49,998,055.56	49,997,400.00
PSI	NTRD	CPD	99003	CANCARA ASSET SEC LLC CP	0.16000	08/07/15	25,000,000.00	24,999,333.33	24,999,172.50
PSI	NTRD	CPD	99004	ATLANTIC ASSET SEC LLC CP	0.14000	08/07/15	25,000,000.00	24,999,416.67	24,999,172.50
PSI	NTRD	CPD	99005	CANCARA ASSET SEC LLC CP	0.15000	08/13/15	30,000,000.00	29,998,500.00	29,998,158.00
PSI	NTRD	CPD	99008	AUTOBAHN FUNDING CO LLC CP	0.14000	08/14/15	30,000,000.00	29,998,483.33	29,998,014.00
PSI	NTRD	CPD	99009	CANCARA ASSET SEC LLC CP	0.16000	08/14/15	25,000,000.00	24,998,555.55	24,998,345.00
PSI	NTRD	CPD	99010	NATIXIS NY BRANCH CP	0.13000	08/05/15	25,000,000.00	24,999,638.89	24,999,735.00
PSI	NTRD	CPD	99011	CANCARA ASSET SEC LLC CP	0.16000	08/17/15	50,000,000.00	49,996,444.44	49,995,915.00
PSI	NTRD	CPD	99012	AUTOBAHN FUNDING CO LLC CP	0.13000	08/14/15	50,000,000.00	49,997,652.78	49,996,690.00
PSI	NTRD	CPD	99014	NATIXIS NY BRANCH CP	0.13000	08/06/15	25,000,000.00	24,999,548.61	24,999,675.00
PSI	NTRD	CPD	99015	CANCARA ASSET SEC LLC CP	0.16000	08/13/15	25,000,000.00	24,998,666.67	24,998,465.00
PSI	NTRD	CPD	99016	ATLANTIC ASSET SEC LLC CP	0.14000	08/10/15	14,500,000.00	14,499,492.50	14,499,314.15
PSI	NTRD	CPD	99017	TOYOTA MOTOR CREDIT CORP CP	0.13000	08/28/15	15,000,000.00	14,998,537.50	14,998,821.00
PSI	NTRD	CPD	99019	CREDIT AGRICOLE CIB NY BR CP	0.14000	08/18/15	25,000,000.00	24,998,347.22	24,998,025.00
PSI	NTRD	CPD	99022	REGENCY MARKETS NO. 1 LLC CP	0.16000	08/17/15	12,000,000.00	11,999,146.67	11,999,019.60

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	99023	BARTON CAPITAL LLC CP	0.21000	09/08/15	38,000,000.00	37,991,576.66	37,993,578.00
PSI	NTRD	CPD	99024	CREDIT AGRICOLE CIB NY BR CP	0.14000	08/19/15	50,000,000.00	49,996,500.00	49,995,800.00
PSI	NTRD	CPD	99025	REGENCY MARKETS NO. 1 LLC CP	0.17000	08/17/15	25,000,000.00	24,998,111.11	24,997,957.50
PSI	NTRD	CPD	99026	AUTOBAHN FUNDING CO LLC CP	0.14000	08/10/15	50,000,000.00	49,998,250.00	49,997,635.00
PSI	NTRD	CPD	99027	AUTOBAHN FUNDING CO LLC CP	0.14000	08/10/15	10,000,000.00	9,999,650.00	9,999,527.00
PSI	NTRD	CPD	99028	CANCARA ASSET SEC LLC CP	0.15000	08/10/15	50,000,000.00	49,998,125.00	49,997,635.00
PSI	NTRD	CPD	99029	AUTOBAHN FUNDING CO LLC CP	0.14000	08/14/15	50,000,000.00	49,997,472.22	49,996,690.00
PSI	NTRD	CPD	99030	CANCARA ASSET SEC LLC CP	0.16000	08/13/15	30,000,000.00	29,998,400.00	29,998,158.00
PSI	NTRD	CPD	99032	NATIXIS NY BRANCH CP	0.13000	08/10/15	25,000,000.00	24,999,187.50	24,999,402.50
PSI	NTRD	CPD	99037	BARTON CAPITAL LLC CP	0.15000	08/17/15	25,000,000.00	24,998,333.34	24,998,547.50
PSI	NTRD	CPD	99038	AUTOBAHN FUNDING CO LLC CP	0.14000	08/20/15	25,000,000.00	24,998,152.78	24,997,527.50
PSI	NTRD	CPD	99042	CANCARA ASSET SEC LLC CP	0.15000	08/12/15	25,000,000.00	24,998,854.17	24,998,582.50
PSI	NTRD	CPD	99043	REGENCY MARKETS NO. 1 LLC CP	0.17000	08/18/15	25,000,000.00	24,997,993.06	24,997,812.50
PSI	NTRD	CPD	99046	ATLANTIC ASSET SEC LLC CP	0.14000	08/13/15	50,000,000.00	49,997,666.67	49,996,930.00
PSI	NTRD	CPD	99047	BARTON CAPITAL LLC CP	0.14000	08/17/15	27,767,000.00	27,765,272.27	27,765,386.74
PSI	NTRD	CPD	99048	NATIXIS NY BRANCH CP	0.13000	08/10/15	30,000,000.00	29,999,025.00	29,999,283.00
PSI	NTRD	CPD	99049	AUTOBAHN FUNDING CO LLC CP	0.14000	08/21/15	40,000,000.00	39,996,888.89	39,995,800.00
PSI	NTRD	CPD	99053	NATIXIS NY BRANCH CP	0.13000	08/12/15	35,000,000.00	34,998,609.72	34,998,936.00
PSI	NTRD	CPD	99054	NATIXIS NY BRANCH CP	0.13000	08/11/15	30,000,000.00	29,998,916.67	29,999,184.00
PSI	NTRD	CPD	99055	REGENCY MARKETS NO. 1 LLC CP	0.17000	08/18/15	25,000,000.00	24,997,993.05	24,997,812.50
PSI	NTRD	CPD	99057	CREDIT AGRICOLE CIB NY BR CP	0.16000	08/26/15	50,000,000.00	49,994,444.45	49,994,005.00
PSI	NTRD	CPD	99058	AUTOBAHN FUNDING CO LLC CP	0.14000	08/21/15	31,000,000.00	30,997,588.89	30,996,745.00
PSI	NTRD	CPD	99059	AUTOBAHN FUNDING CO LLC CP	0.13000	08/19/15	50,000,000.00	49,996,750.00	49,995,325.00
PSI	NTRD	CPD	99060	CREDIT AGRICOLE CIB NY BR CP	0.13000	08/10/15	25,000,000.00	24,999,187.50	24,998,957.50
PSI	NTRD	CPD	99061	NATIXIS NY BRANCH CP	0.13000	08/11/15	50,000,000.00	49,998,194.45	49,998,640.00
PSI	NTRD	CPD	99062	CANCARA ASSET SEC LLC CP	0.16000	08/19/15	20,000,000.00	19,998,400.00	19,998,130.00
PSI	NTRD	CPD	99064	ATLANTIC ASSET SEC LLC CP	0.13000	08/12/15	50,000,000.00	49,998,013.89	49,997,165.00
PSI	NTRD	CPD	99065	NATIXIS NY BRANCH CP	0.13000	08/11/15	30,000,000.00	29,998,916.67	29,999,184.00
PSI	NTRD	CPD	99066	NATIXIS NY BRANCH CP	0.13000	08/12/15	35,000,000.00	34,998,609.72	34,998,936.00
PSI	NTRD	CPD	99067	CREDIT AGRICOLE CIB NY BR CP	0.16000	08/20/15	30,000,000.00	29,997,466.67	29,997,333.00
PSI	NTRD	CPD	99068	CANCARA ASSET SEC LLC CP	0.16000	08/19/15	25,000,000.00	24,998,000.00	24,997,662.50
PSI	NTRD	CPD	99070	NATIXIS NY BRANCH CP	0.13000	08/14/15	25,000,000.00	24,998,826.39	24,999,075.00
PSI	NTRD	CPD	99071	PRIVATE EXPORT FUNDING COR CI	0.13000	09/01/15	17,000,000.00	16,998,096.95	16,997,416.00

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PSI	NTRD	CPD	99074	CANCARA ASSET SEC LLC CP	0.16000	08/25/15	25,000,000.00	24,997,333.33	24,996,805.00
PSI	NTRD	CPD	99075	AUTOBAHN FUNDING CO LLC CP	0.14000	08/25/15	50,000,000.00	49,995,333.33	49,993,610.00
PSI	NTRD	CPD	99076	CREDIT AGRICOLE CIB NY BR CP	0.13000	08/12/15	32,000,000.00	31,998,728.89	31,998,377.60
PSI	NTRD	CPD	99078	AUTOBAHN FUNDING CO LLC CP	0.14000	08/28/15	10,000,000.00	9,998,950.00	9,998,537.00
PSI	NTRD	CPD	99079	NATIXIS NY BRANCH CP	0.13000	08/03/15	50,000,000.00	49,999,638.89	49,999,700.00
PSI	NTRD	CPD	99081	ATLANTIC ASSET SEC LLC CP	0.13000	08/17/15	25,000,000.00	24,998,555.56	24,997,957.50
PSI	NTRD	CPD	99082	BARTON CAPITAL LLC CP	0.20000	09/01/15	25,000,000.00	24,995,694.44	24,996,642.50
PSI	NTRD	CPD	99083	NATIXIS NY BRANCH CP	0.13000	08/03/15	25,000,000.00	24,999,819.44	24,999,850.00
PSI	NTRD	CPD	99084	CREDIT AGRICOLE CIB NY BR CP	0.16000	08/26/15	25,000,000.00	24,997,222.22	24,997,002.50
PSI	NTRD	CPD	99086	PRIVATE EXPORT FUNDING COR CI	0.14000	08/21/15	25,000,000.00	24,998,055.56	24,997,812.50
PSI	NTRD	CPD	99087	CANCARA ASSET SEC LLC CP	0.18000	09/03/15	17,000,000.00	16,997,195.00	16,996,900.90
PSI	NTRD	CPD	99088	UBS FINANCE (DELAWARE) INC CP	0.19000	08/31/15	25,000,000.00	24,996,041.67	24,995,907.50
PSI	NTRD	CPD	99089	ATLANTIC ASSET SEC LLC CP	0.14000	08/19/15	25,000,000.00	24,998,250.00	24,997,662.50
PSI	NTRD	CPD	99091	ATLANTIC ASSET SEC LLC CP	0.14000	08/25/15	30,000,000.00	29,997,200.00	29,996,166.00
PSI	NTRD	CPD	99092	AUTOBAHN FUNDING CO LLC CP	0.14000	08/20/15	50,000,000.00	49,996,305.56	49,995,055.00
PSI	NTRD	CPD	99093	CREDIT AGRICOLE CIB NY BR CP	0.16000	08/25/15	50,000,000.00	49,994,666.67	49,994,270.00
PSI	NTRD	CPD	99094	AUTOBAHN FUNDING CO LLC CP	0.13000	08/17/15	20,000,000.00	19,998,844.45	19,998,366.00
PSI	NTRD	CPD	99096	PRIVATE EXPORT FUNDING COR CI	0.14000	08/26/15	50,000,000.00	49,995,138.89	49,994,185.00
PSI	NTRD	CPD	99097	AUTOBAHN FUNDING CO LLC CP	0.14000	08/24/15	25,000,000.00	24,997,763.89	24,996,950.00
PSI	NTRD	CPD	99098	CREDIT AGRICOLE CIB NY BR CP	0.13000	08/11/15	21,967,000.00	21,966,206.75	21,965,985.12
PSI	NTRD	CPD	99099	REGENCY MARKETS NO. 1 LLC CP	0.17000	08/25/15	40,022,000.00	40,017,464.17	40,016,885.19
PSI	NTRD	CPD	99100	CANCARA ASSET SEC LLC CP	0.17000	08/25/15	50,000,000.00	49,994,333.34	49,993,610.00
PSI	NTRD	CPD	99101	REGENCY MARKETS NO. 1 LLC CP	0.17000	08/25/15	50,000,000.00	49,994,333.34	49,993,610.00
PSI	NTRD	CPD	99102	NATIXIS NY BRANCH CP	0.13000	08/21/15	50,000,000.00	49,996,388.89	49,996,790.00
PSI	NTRD	CPD	99104	TOYOTA MOTOR CREDIT CORP CP	0.14000	09/10/15	48,000,000.00	47,992,533.33	47,993,112.00
PSI	NTRD	CPD	99105	NATIXIS NY BRANCH CP	0.13000	08/03/15	50,000,000.00	49,999,638.89	49,999,700.00
PSI	NTRD	CPD	99106	AUTOBAHN FUNDING CO LLC CP	0.14000	08/27/15	20,000,000.00	19,997,977.78	19,997,194.00
PSI	NTRD	CPD	99107	BARTON CAPITAL LLC CP	0.17000	09/01/15	50,000,000.00	49,992,680.56	49,993,285.00
PSI	NTRD	CPD	99108	CREDIT AGRICOLE CIB NY BR CP	0.14000	08/28/15	50,000,000.00	49,994,750.00	49,993,465.00
PSI	NTRD	CPD	99109	PRIVATE EXPORT FUNDING COR CI	0.14000	08/24/15	10,000,000.00	9,999,105.55	9,998,953.00
PSI	NTRD	CPD	99111	ATLANTIC ASSET SEC LLC CP	0.14000	08/24/15	25,000,000.00	24,997,763.89	24,996,950.00
PSI	NTRD	CPD	99112	CREDIT AGRICOLE CIB NY BR CP	0.14000	09/02/15	25,000,000.00	24,996,888.89	24,996,035.00
PSI	NTRD	CPD	99114	NATIXIS NY BRANCH CP	0.13000	08/18/15	25,000,000.00	24,998,465.28	24,998,712.50

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PSI	NTRD	CPD	99115	ATLANTIC ASSET SEC LLC CP	0.13000	08/14/15	25,000,000.00	24,998,826.39	24,998,345.00
PSI	NTRD	CPD	99116	NATIXIS NY BRANCH CP	0.20000	09/04/15	25,000,000.00	24,995,277.78	24,996,572.50
PSI	NTRD	CPD	99117	UBS FINANCE (DELAWARE) LLC CP	0.17000	08/31/15	25,000,000.00	24,996,458.33	24,995,907.50
PSI	NTRD	CPD	99118	BARTON CAPITAL LLC CP	0.21000	09/16/15	10,000,000.00	9,997,316.66	9,997,898.00
PSI	NTRD	CPD	99119	ING U.S. FUNDING LLC CP	0.29000	11/02/15	11,000,000.00	10,991,759.16	10,991,842.40
PSI	NTRD	CPD	99121	BARTON CAPITAL LLC CP	0.16000	09/03/15	21,000,000.00	20,996,920.00	20,996,965.50
PSI	NTRD	CPD	99123	REGENCY MARKETS NO. 1 LLC CP	0.16000	08/20/15	26,002,000.00	25,999,804.27	25,999,428.40
PSI	NTRD	CPD	99124	AUTOBAHN FUNDING CO LLC CP	0.14000	08/28/15	41,000,000.00	40,995,695.00	40,994,001.70
PSI	NTRD	CPD	99125	ATLANTIC ASSET SEC LLC CP	0.14000	08/27/15	50,000,000.00	49,994,944.44	49,992,985.00
PSI	NTRD	CPD	99126	ATLANTIC ASSET SEC LLC CP	0.13000	08/24/15	50,000,000.00	49,995,847.23	49,993,900.00
PSI	NTRD	CPD	99127	BARTON CAPITAL LLC CP	0.16000	09/04/15	25,000,000.00	24,996,222.22	24,996,280.00
PSI	NTRD	CPD	99132	ATLANTIC ASSET SEC LLC CP	0.14000	09/02/15	25,000,000.00	24,996,888.89	24,995,600.00
PSI	NTRD	CPD	99133	BARTON CAPITAL LLC CP	0.15000	09/01/15	25,000,000.00	24,996,770.83	24,996,642.50
PSI	NTRD	CPD	99134	ATLANTIC ASSET SEC LLC CP	0.13000	08/21/15	47,500,000.00	47,496,569.44	47,495,012.50
PSI	NTRD	CPD	99135	TOYOTA MOTOR CREDIT CORP CP	0.13000	09/08/15	25,000,000.00	24,996,569.44	24,996,695.00
PSI	NTRD	CPD	99136	TOYOTA MOTOR CREDIT CORP CP	0.17000	09/29/15	25,000,000.00	24,993,034.73	24,993,332.50
PSI	NTRD	CPD	99137	ING U.S. FUNDING LLC CP	0.29000	11/02/15	17,000,000.00	16,987,264.16	16,987,392.80
PSI	NTRD	CPD	99138	UBS FINANCE (DELAWARE) LLC CP	0.17000	08/31/15	50,000,000.00	49,992,916.66	49,991,815.00
PSI	NTRD	CPD	99144	CANCARA ASSET SEC LLC CP	0.16000	08/28/15	25,000,000.00	24,997,000.00	24,996,342.50
PSI	NTRD	CPD	99145	CANCARA ASSET SEC LLC CP	0.17000	09/04/15	50,000,000.00	49,991,972.22	49,990,615.00
PSI	NTRD	CPD	99147	AUTOBAHN FUNDING CO LLC CP	0.14000	09/01/15	30,000,000.00	29,996,383.33	29,994,906.00
PSI	NTRD	CPD	99150	NATIXIS NY BRANCH CP	0.21000	09/03/15	25,000,000.00	24,995,187.50	24,996,717.50
PSI	NTRD	CPD	99151	ATLANTIC ASSET SEC LLC CP	0.15000	09/02/15	25,000,000.00	24,996,666.66	24,995,600.00
PSI	NTRD	CPD	99153	CANCARA ASSET SEC LLC CP	0.17000	09/01/15	25,000,000.00	24,996,340.28	24,995,755.00
PSI	NTRD	CPD	99154	NATIXIS NY BRANCH CP	0.19000	09/04/15	25,000,000.00	24,995,513.89	24,996,572.50
PSI	NTRD	CPD	99155	ING U.S. FUNDING LLC CP	0.32000	12/02/15	10,000,000.00	9,989,066.67	9,988,805.00
PSI	NTRD	CPD	99156	ATLANTIC ASSET SEC LLC CP	0.15000	09/02/15	27,709,000.00	27,705,305.47	27,704,123.22
PSI	NTRD	CPD	99159	CANCARA ASSET SEC LLC CP	0.17000	09/03/15	25,000,000.00	24,996,104.17	24,995,442.50
PSI	NTRD	CPD	99160	CREDIT AGRICOLE CIB NY BR CP	0.16000	09/02/15	25,000,000.00	24,996,444.44	24,996,035.00
PSI	NTRD	CPD	99161	ATLANTIC ASSET SEC LLC CP	0.14000	09/04/15	25,000,000.00	24,996,694.44	24,995,307.50
PSI	NTRD	CPD	99162	ATLANTIC ASSET SEC LLC CP	0.14000	09/01/15	25,000,000.00	24,996,986.11	24,995,755.00
PSI	NTRD	CPD	99164	CANCARA ASSET SEC LLC CP	0.17000	09/01/15	25,000,000.00	24,996,340.28	24,995,755.00
PSI	NTRD	CPD	99165	TOYOTA MOTOR CREDIT CORP CP	0.15000	09/21/15	25,000,000.00	24,994,687.50	24,994,727.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		CPD Total					6,103,683,000.00	6,103,248,874.76	6,103,213,312.75
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,115,879.41	35,102,545.36
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,393,399.14	18,400,938.40
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,989,580.93	26,881,794.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,997,114.63	24,994,025.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,976,697.28	24,875,275.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,246,116.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,402.71	26,998,596.58
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,272,929.92	23,247,265.21
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,576,942.80
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,924,636.65
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,974,140.44	49,833,800.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,013,434.37	31,923,532.28
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,874,100.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,979,439.09	49,942,650.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,981,381.58	49,954,550.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,521,395.52	36,501,789.69
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,875,248.29	44,869,724.12
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,698,381.87
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,713,072.22	23,599,781.25
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,193,390.34	45,930,838.80
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,923,190.51	49,683,750.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,769.57	149,051.25
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,990,450.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,985,349.16	24,990,450.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,894.02	10,595,950.80
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,990,450.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,903,850.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,903,850.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,903,850.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,325,387.60
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,930,772.00

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PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,979,791.89	24,958,500.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,725,579.20
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,627,590.21	28,606,577.12
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,320,278.89
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,247,568.43
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,138,167.30	15,058,630.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,990,939.98	24,852,100.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,483,963.77	43,242,654.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,984,379.28	19,879,380.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,715,050.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,972,384.19	24,834,000.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,972,384.19	24,834,000.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,972,384.19	24,834,000.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,810,350.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,982,458.24	24,931,800.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,379,523.73	24,754,425.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,887,227.00	8,931,396.54
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,611,886.61	16,790,525.43
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,638,604.44	32,909,976.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,991,018.46
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,284,653.95	17,481,514.77
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	25,001,850.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,870,339.15
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,870,339.15
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,931.00	20,021,580.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,073,825.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,073,825.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,988,964.95	25,114,050.00
PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,114,050.00
PSI	NTRD	FFCB	98309	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	25,000,000.00	25,000,000.00	24,885,525.00
PSI	NTRD	FFCB	98312	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	24,000,000.00	24,000,000.00	23,902,944.00
PSI	NTRD	FFCB	98314	FFCB 1.45 (CALLABLE)	1.45000	01/08/19	25,000,000.00	24,998,854.85	24,894,850.00
PSI	NTRD	FFCB	98366	FFCB 1.53 (CALLABLE)	1.53000	04/09/19	26,000,000.00	26,000,000.00	25,894,856.00

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PSI	NTRD	FFCB	98375	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	25,000,000.00	25,000,000.00	24,887,275.00
PSI	NTRD	FFCB	98394	FFCB 1.23 (CALLABLE)	1.23000	07/20/18	40,000,000.00	39,976,877.10	39,947,720.00
PSI	NTRD	FFCB	98405	FFCB 1.48 (CALLABLE)	1.48000	04/22/19	33,245,000.00	33,245,000.00	33,095,098.30
PSI	NTRD	FFCB	98417	FFCB 1.55 (CALLABLE)	1.55000	01/24/20	30,745,000.00	30,658,761.95	30,556,287.19
PSI	NTRD	FFCB	98444	FFCB 1.39 (CALLABLE)	1.39000	01/14/19	30,000,000.00	30,000,000.00	29,862,630.00
PSI	NTRD	FFCB	98455	FFCB 1.68 (CALLABLE)	1.68000	04/27/20	40,000,000.00	39,971,576.35	39,928,320.00
PSI	NTRD	FFCB	98542	FFCB 1.72 (CALLABLE)	1.72000	05/04/20	27,565,000.00	27,532,222.24	27,508,105.84
PSI	NTRD	FFCB	98623	FFCB 1.90 (CALLABLE)	1.90000	05/19/20	25,000,000.00	25,000,000.00	25,165,325.00
PSI	NTRD	FFCB	98756	FFCB 1.85 (CALLABLE)	1.85000	06/08/20	20,000,000.00	19,952,060.10	19,984,820.00
PSI	NTRD	FFCB	98848	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	25,000,000.00	25,124,875.00
PSI	NTRD	FFCB	98854	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,719.06	25,124,875.00
PSI	NTRD	FFCB	98855	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,725.78	25,124,875.00
PSI	NTRD	FFCB	98856	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,987,725.78	25,124,875.00
PSI	NTRD	FFCB	98857	FFCB 1.98 (CALLABLE)	1.98000	06/29/20	25,000,000.00	24,981,588.67	25,124,875.00
PSI	NTRD	FFCB	98913	FFCB 2.00 (CALLABLE)	2.00000	06/15/20	13,825,000.00	13,820,934.72	13,886,300.05
		FFCB Total					2,060,139,000.00	2,057,772,990.65	2,055,618,708.78
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,011,920.76	25,041,700.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,008,876.07	50,034,900.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,971,735.21	45,222,030.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,994,941.13	25,001,025.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,998,132.04	25,001,125.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,975,650.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,949,471.33
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,849,670.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,988,190.82	24,950,025.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,887,950.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,193,666.64	44,877,136.40
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,992,994.07	49,642,850.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,992,153.35	27,799,996.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,872,693.18	45,660,080.70
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,970,254.00	49,738,650.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,923,500.73	37,746,661.49

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PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,789,255.59
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,887,950.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,877,650.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,865,150.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,756,173.49	31,636,294.80
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,901,900.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,945,650.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,992,554.77	24,994,175.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,205,222.40
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,837,775.00
PSI	NTRD	FHLB	92898	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,462,074.05
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,136,300.60
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,968,325.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,209,454.57	43,396,972.32
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,246,753.52	22,449,710.00
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,992,674.74	24,991,475.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,985,348.44	49,982,950.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,991,950.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,991,950.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,991,950.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,991,950.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,988,410.92	49,987,700.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,392,722.06	31,392,275.60
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,965,474.98	24,968,325.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,995,450.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,995,450.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,975,639.26	49,974,550.00
PSI	NTRD	FHLB	98036	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,065,125.00
PSI	NTRD	FHLB	98037	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,065,125.00
PSI	NTRD	FHLB	98377	FHLB 1.50 (CALLABLE)	1.50000	04/30/19	25,000,000.00	25,000,000.00	24,936,750.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75000	09/08/17	50,000,000.00	50,000,000.00	49,908,500.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75000	09/08/17	18,055,000.00	18,055,000.00	18,021,959.35
PSI	NTRD	FHLB	98578	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	25,000,000.00	25,000,000.00	25,009,725.00

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PSI	NTRD	FHLB	98579	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	25,000,000.00	25,000,000.00	25,009,725.00
PSI	NTRD	FHLB	98599	FHLB 2.00 (CALLABLE)	2.00000	05/28/20	18,500,000.00	18,491,079.09	18,507,196.50
PSI	NTRD	FHLB	98863	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	25,000,000.00	25,000,000.00	25,040,825.00
PSI	NTRD	FHLB	98873	FHLB 2.02 (CALLABLE)	2.02000	06/30/20	25,000,000.00	25,000,000.00	25,068,400.00
PSI	NTRD	FHLB	98947	FHLB 1.25 (CALLABLE)	1.25000	06/29/18	12,265,000.00	12,265,000.00	12,265,282.10
PSI	NTRD	FHLB	98948	FHLB 1.875 (CALLABLE)	1.87500	01/27/20	7,550,000.00	7,550,000.00	7,557,897.30
		FHLB Total					1,871,525,000.00	1,870,605,343.84	1,868,445,811.53
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,971,194.44	49,980,000.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,971,194.44	49,980,000.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,967,881.94	49,979,500.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,967,881.94	49,979,500.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,988,477.78	19,992,000.00
PSI	NTRD	FHLD	98301	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,987,513.89	49,995,000.00
PSI	NTRD	FHLD	98302	FHLB D/N	0.14500	10/02/15	50,000,000.00	49,987,513.89	49,995,000.00
PSI	NTRD	FHLD	98388	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,985,625.00	49,994,400.00
PSI	NTRD	FHLD	98389	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,985,625.00	49,994,400.00
PSI	NTRD	FHLD	98390	FHLB D/N	0.15000	10/09/15	50,000,000.00	49,985,625.00	49,994,400.00
		FHLD Total					470,000,000.00	469,798,533.32	469,884,200.00
PSI	NTRD	FHLM	84872	FHLMC 1.75 (CALLABLE)	1.75000	09/10/15	25,000,000.00	25,003,427.31	25,041,425.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,960,300.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,766,270.04
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,935,850.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,935,850.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,935,850.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,992,050.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,992,050.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,995,273.82	24,996,025.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,996,025.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,121,845.80
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,948,550.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,295,584.40

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PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,883,900.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,868,325.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,753,051.55
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,846,625.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	26,043,330.07
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,895,742.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,806,529.16	24,929,275.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	18,012,011.63	18,208,044.40
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,834,738.47	49,970,900.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,151,233.71	4,162,575.97
PSI	NTRD	FHLM	98034	FHLMC 2.030 (CALLABLE)	2.03000	03/19/20	25,000,000.00	25,000,000.00	25,053,900.00
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,937,652.67	24,900,225.00
PSI	NTRD	FHLM	98241	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,847,056.57	49,800,450.00
PSI	NTRD	FHLM	98242	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	50,000,000.00	49,847,056.57	49,800,450.00
PSI	NTRD	FHLM	98261	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,825,623.92	49,751,350.00
PSI	NTRD	FHLM	98342	FHLMC 1.82 (CALLABLE)	1.82000	04/29/20	25,000,000.00	25,000,000.00	24,860,625.00
PSI	NTRD	FHLM	98343	FHLMC 1.25 (CALLABLE)	1.25000	04/20/18	25,000,000.00	25,000,000.00	24,961,700.00
PSI	NTRD	FHLM	98367	FHLMC 1.53 (CALLABLE)	1.53000	04/29/19	25,000,000.00	25,000,000.00	24,940,000.00
PSI	NTRD	FHLM	98376	FHLMC 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,954,275.00
PSI	NTRD	FHLM	98378	FHLMC 1.35 (CALLABLE)	1.35000	10/23/18	25,000,000.00	25,000,000.00	24,967,575.00
PSI	NTRD	FHLM	98456	FHLMC 1.30 (CALLABLE)	1.30000	11/07/18	25,000,000.00	25,000,000.00	24,933,350.00
PSI	NTRD	FHLM	98457	FHLMC 1.33 (CALLABLE)	1.33000	11/13/18	25,000,000.00	25,000,000.00	24,930,500.00
PSI	NTRD	FHLM	98464	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,976,508.36	24,900,225.00
PSI	NTRD	FHLM	98482	FHLMC 1.52 (CALLABLE)	1.52000	05/06/19	25,000,000.00	25,000,000.00	24,845,775.00
PSI	NTRD	FHLM	98510	FHLMC 1.30 (CALLABLE)	1.30000	02/26/19	25,000,000.00	25,000,000.00	24,994,525.00
PSI	NTRD	FHLM	98525	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,881,920.16	49,751,350.00
PSI	NTRD	FHLM	98526	FHLMC 1.65 (CALLABLE)	1.65000	11/15/19	50,000,000.00	49,975,014.74	49,895,500.00
PSI	NTRD	FHLM	98550	FHLMC 1.30 (CALLABLE)	1.30000	05/21/18	25,000,000.00	25,000,000.00	25,010,575.00
PSI	NTRD	FHLM	98560	FHLMC 1.30 (CALLABLE)	1.30000	05/25/18	25,000,000.00	25,000,000.00	24,986,000.00
PSI	NTRD	FHLM	98573	FHLMC 2.00 (CALLABLE)	2.00000	05/27/20	25,000,000.00	25,000,000.00	25,027,025.00
PSI	NTRD	FHLM	98585	FHLMC 1.70 (CALLABLE)	1.70000	05/28/19	25,000,000.00	25,000,000.00	25,022,750.00
PSI	NTRD	FHLM	98593	FHLMC 1.57 (CALLABLE)	1.57000	11/27/18	25,000,000.00	25,000,000.00	25,019,050.00
PSI	NTRD	FHLM	98595	FHLMC 2.05 (CALLABLE)	2.05000	05/27/20	25,000,000.00	25,000,000.00	25,027,150.00

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PSI	NTRD	FHLM	98730	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	49,995,293.04	50,029,750.00
PSI	NTRD	FHLM	98734	FHLMC 1.25 (CALLABLE)	1.25000	05/25/18	50,000,000.00	50,000,000.00	50,029,750.00
PSI	NTRD	FHLM	98761	FHLMC 2.15 (CALLABLE)	2.15000	07/01/20	25,000,000.00	25,000,000.00	25,070,850.00
PSI	NTRD	FHLM	98764	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	8,125,000.00	8,074,818.40	8,092,573.13
PSI	NTRD	FHLM	98861	FHLMC 2.01 (CALLABLE)	2.01000	06/24/20	25,000,000.00	25,000,000.00	25,061,000.00
PSI	NTRD	FHLM	98886	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	25,000,000.00	24,991,425.19	25,030,200.00
PSI	NTRD	FHLM	98896	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,718,915.86	24,875,675.00
PSI	NTRD	FHLM	98898	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	40,000,000.00	39,951,028.35	40,048,320.00
PSI	NTRD	FHLM	98901	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	50,000,000.00	49,938,785.44	50,060,400.00
PSI	NTRD	FHLM	98902	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,729,751.81	24,875,675.00
PSI	NTRD	FHLM	98903	FHLMC 2.00 (CALLABLE)	2.00000	06/15/20	19,667,000.00	19,667,000.00	19,706,727.34
PSI	NTRD	FHLM	98904	FHLMC 1.95 (CALLABLE)	1.95000	05/28/20	26,445,000.00	26,393,168.98	26,476,945.56
PSI	NTRD	FHLM	98905	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,730,974.65	24,875,675.00
PSI	NTRD	FHLM	98919	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	50,000,000.00	49,417,437.84	49,751,350.00
PSI	NTRD	FHLM	98920	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,708,718.92	24,875,675.00
PSI	NTRD	FHLM	98923	FHLMC 1.57 (CALLABLE)	1.57000	01/08/20	25,000,000.00	24,706,517.80	24,875,675.00
PSI	NTRD	FHLM	98950	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	15,000,000.00	14,900,033.64	14,940,135.00
PSI	NTRD	FHLM	98951	FHLMC 1.50 (CALLABLE)	1.50000	12/24/18	14,877,000.00	14,877,000.00	14,868,996.17
		FHLM Total					1,927,034,000.00	1,923,449,917.01	1,923,359,141.43
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,978,513.89	49,992,650.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,978,513.89	49,992,650.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,977,097.22	49,986,950.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,977,097.22	49,986,950.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,968,652.78	49,983,450.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,984,326.39	24,991,725.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,970,347.22	49,983,450.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,970,347.22	49,983,450.00
PSI	NTRD	FHLMD	98327	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,985,937.50	49,993,500.00
PSI	NTRD	FHLMD	98328	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,985,937.50	49,993,500.00
PSI	NTRD	FHLMD	98329	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,985,937.50	49,993,500.00
PSI	NTRD	FHLMD	98330	FHLMC D/N	0.12500	10/20/15	50,000,000.00	49,985,937.50	49,993,500.00
PSI	NTRD	FHLMD	98359	FHLMC D/N	0.12500	09/17/15	32,127,000.00	32,121,645.50	32,124,976.00

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PSI	NTRD	FHLMD	98360	FHLMC D/N	0.13000	10/02/15	25,000,000.00	24,994,312.50	24,997,500.00
		FHLMD Total					632,127,000.00	631,864,603.83	631,997,751.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,001,375.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,999,332.56	25,042,175.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,012,270.90	35,114,975.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,994,914.98	25,089,950.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,137,623.06	50,561,600.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,128,203.99	50,561,600.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,434,288.52	52,958,950.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	52,434,288.52	52,958,950.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,095,580.00	50,561,600.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,109,374.36	50,561,600.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,153,047.07	50,454,500.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,267,646.37	50,561,600.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,133,823.19	25,280,800.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,235,730.44	50,561,600.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,235,730.44	50,561,600.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,153,047.07	50,454,500.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	30,032,880.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,329.30	14,858,122.95
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,797,227.76	14,753,172.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,054,026.76	50,059,200.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,578,576.92	12,579,876.96
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,991,450.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,870,700.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,870,700.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,991,719.61	49,870,700.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,669,400.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,472,659.05
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,499,558.70
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,579,150.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,888,200.23	20,715,829.20

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PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,724,800.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,747,500.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,617,650.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,619,200.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,610,100.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,617,650.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,885,295.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,930,850.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,774,600.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,594,786.38	36,048,255.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,836,500.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,836,500.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,846,575.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,839,950.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,976,609.17	24,818,275.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,891,440.28	12,891,934.05
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,476,452.97	49,918,950.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,081,683.40	30,350,721.60
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,180,000.79	23,270,281.16
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,693,978.83	24,958,975.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,819,343.01	43,118,679.77
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,245,441.03	46,484,655.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,716,600.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,716,600.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,716,600.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,671,346.63	29,780,929.75
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,722,692.93	50,716,600.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,031,675.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,067,250.00
PSI	NTRD	FNMA	98262	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	50,000,000.00	49,935,345.14	49,959,200.00
PSI	NTRD	FNMA	98476	FNMA 1.375 (CALLABLE)	1.37500	10/29/18	25,000,000.00	25,000,000.00	24,936,625.00
PSI	NTRD	FNMA	98563	FNMA 1.61 (CALLABLE)	1.61000	05/24/19	25,000,000.00	25,000,000.00	24,987,850.00
PSI	NTRD	FNMA	98592	FNMA 1.40 (CALLABLE)	1.40000	11/27/18	25,000,000.00	25,000,000.00	25,030,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	98615	FNMA 1.45 (CALLABLE)	1.45000	11/27/18	25,000,000.00	25,000,000.00	25,005,900.00
PSI	NTRD	FNMA	98673	FNMA 1.71 (CALLABLE)	1.71000	01/15/20	32,515,000.00	32,464,943.81	32,488,467.76
PSI	NTRD	FNMA	98724	FNMA 1.63 (CALLABLE)	1.63000	01/10/20	46,145,000.00	46,034,014.03	45,970,156.60
		FNMA Total					2,506,654,000.00	2,510,697,060.45	2,514,983,175.35
PSI	NTRD	FNMD	98225	FNMA D/N	0.13000	09/03/15	50,000,000.00	49,994,041.67	49,997,850.00
PSI	NTRD	FNMD	98226	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,993,861.11	49,997,800.00
PSI	NTRD	FNMD	98227	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,993,861.11	49,997,800.00
PSI	NTRD	FNMD	98236	FNMA D/N	0.13000	09/04/15	38,000,000.00	37,995,334.44	37,998,328.00
PSI	NTRD	FNMD	98243	FNMA D/N	0.13000	09/18/15	50,000,000.00	49,991,333.33	49,996,800.00
PSI	NTRD	FNMD	98244	FNMA D/N	0.13000	09/18/15	50,000,000.00	49,991,333.33	49,996,800.00
PSI	NTRD	FNMD	98256	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,991,875.00	49,997,000.00
PSI	NTRD	FNMD	98257	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,991,875.00	49,997,000.00
PSI	NTRD	FNMD	98258	FNMA D/N	0.13000	09/15/15	25,000,000.00	24,995,937.50	24,998,500.00
PSI	NTRD	FNMD	98273	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,992,013.89	49,996,950.00
PSI	NTRD	FNMD	98274	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,992,013.89	49,996,950.00
PSI	NTRD	FNMD	98275	FNMA D/N	0.12500	09/16/15	50,000,000.00	49,992,013.89	49,996,950.00
PSI	NTRD	FNMD	98288	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,988,986.11	49,995,100.00
PSI	NTRD	FNMD	98289	FNMA D/N	0.13000	10/01/15	50,000,000.00	49,988,986.11	49,995,100.00
PSI	NTRD	FNMD	98290	FNMA D/N	0.13000	10/01/15	25,000,000.00	24,994,493.05	24,997,550.00
		FNMD Total					688,000,000.00	687,887,959.43	687,956,478.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,674,450.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,674,450.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.43700	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,621,800.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,619,700.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,512,000.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,545,850.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,257,050.00

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PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,257,050.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,149,500.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,248,650.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,264,800.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,321,350.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,325,550.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,312,150.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,309,950.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,325,550.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,348,650.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,647,175.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,604,900.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,516,550.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,516,550.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,552,400.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,552,400.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,516,550.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,509,075.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,502,225.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	49,162,650.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,581,325.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,581,325.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,295,850.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,882,575.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,881,825.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,941,300.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,940,875.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,940,225.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,950,600.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,938,725.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,938,725.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,618.29	24,938,025.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,926,000.00

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PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,926,000.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,926,000.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	25,019,175.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,329,175.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25000	05/13/19	25,000,000.00	25,000,000.00	24,910,150.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	1.25000	05/15/19	25,000,000.00	25,000,000.00	24,909,025.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.25000	05/07/19	25,000,000.00	25,000,000.00	29,329,175.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	1.25000	05/22/19	25,000,000.00	25,000,000.00	24,890,375.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	1.25000	05/22/19	25,000,000.00	24,990,458.54	24,905,050.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	2.05000	08/20/19	25,000,000.00	25,000,000.00	24,837,775.00
PSI	NTRD	MCPN	96499	FHLB 7.00 (CALLABLE)	2.00000	08/28/19	25,000,000.00	25,000,000.00	24,886,800.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	2.00000	08/28/19	25,000,000.00	25,000,000.00	24,871,000.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	2.00000	10/02/19	25,000,000.00	25,000,000.00	24,807,475.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	2.00000	09/26/19	25,000,000.00	25,000,000.00	24,596,250.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	2.00000	10/09/19	25,000,000.00	25,000,000.00	24,798,325.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	24,826,300.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2.00000	12/23/19	25,000,000.00	25,000,000.00	24,831,375.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	7.75000	03/18/20	25,000,000.00	25,000,000.00	24,697,700.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	24,796,575.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	2.00000	03/30/20	25,000,000.00	25,000,000.00	24,796,575.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	2.00000	04/02/20	25,000,000.00	25,000,000.00	24,758,350.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	8.50000	06/30/20	25,000,000.00	25,000,000.00	24,786,675.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	7.50000	06/25/20	25,000,000.00	25,000,000.00	24,820,025.00
		MCPN Total					1,950,000,000.00	1,949,987,076.83	1,938,492,775.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.50000	06/05/17	50,000,000.00	49,998,154.44	49,801,250.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,020,950.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	50,014,900.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	50,037,550.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,033,700.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	25,000,000.00	25,000,000.00	25,004,700.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.12500	11/15/18	14,000,000.00	14,000,000.00	14,002,632.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,039,750.00

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PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	25,057,075.00
PSI	NTRD	MCSA	98033	FHLMC 1.50 (CALLABLE)	1.50000	03/19/20	25,000,000.00	25,000,000.00	25,037,375.00
PSI	NTRD	MCSA	98038	FHLMC 1.50 (CALLABLE)	1.50000	03/25/20	25,000,000.00	25,000,000.00	25,042,425.00
PSI	NTRD	MCSA	98048	FHLMC 1.55 (CALLABLE)	1.55000	03/26/20	25,000,000.00	25,000,000.00	25,044,225.00
PSI	NTRD	MCSA	98049	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,043,000.00
PSI	NTRD	MCSA	98051	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,042,500.00
PSI	NTRD	MCSA	98053	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,044,250.00
PSI	NTRD	MCSA	98054	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,044,250.00
PSI	NTRD	MCSA	98062	FHLMC 1.625 (CALLABLE)	1.62500	03/25/20	25,000,000.00	25,000,000.00	25,045,500.00
PSI	NTRD	MCSA	98168	FHLM 1.50 (CALLABLE)	1.50000	04/20/20	25,000,000.00	25,000,000.00	25,007,425.00
PSI	NTRD	MCSA	98190	FHLMC 1.50 (CALLABLE)	1.50000	04/15/20	25,000,000.00	25,000,000.00	25,027,725.00
PSI	NTRD	MCSA	98250	FHLMC 1.50 (CALLABLE)	1.50000	04/24/20	25,000,000.00	25,000,000.00	24,911,525.00
PSI	NTRD	MCSA	98254	FHLMC 1.50 (CALLABLE)	1.50000	04/21/20	25,000,000.00	25,000,000.00	24,942,400.00
PSI	NTRD	MCSA	98263	FHLMC 1.50 (CALLABLE)	1.50000	04/17/20	25,000,000.00	25,000,000.00	24,945,975.00
PSI	NTRD	MCSA	98264	FHLMC 1.50 (CALLABLE)	1.50000	04/27/20	25,000,000.00	25,000,000.00	24,943,425.00
PSI	NTRD	MCSA	98473	FHLMC 1.50 (CALLABLE)	1.50000	05/11/20	25,000,000.00	25,000,000.00	24,912,450.00
PSI	NTRD	MCSA	98509	FHLMC 1.50 (CALLABLE)	1.50000	05/26/20	25,000,000.00	25,000,000.00	24,941,750.00
PSI	NTRD	MCSA	98539	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	25,013,100.00
PSI	NTRD	MCSA	98551	FHLMC 1.50 (CALLABLE)	1.50000	05/20/20	25,000,000.00	25,000,000.00	25,013,100.00
PSI	NTRD	MCSA	98559	FHLMC 1.50 (CALLABLE)	1.50000	05/14/20	25,000,000.00	25,000,000.00	25,008,350.00
PSI	NTRD	MCSA	98561	FHLB 6.00 (CALLABLE)	6.00000	05/27/20	25,000,000.00	25,000,000.00	24,747,100.00
PSI	NTRD	MCSA	98562	FHLB 6.00 (CALLABLE)	6.00000	05/27/20	25,000,000.00	25,000,000.00	24,747,100.00
PSI	NTRD	MCSA	98564	FHLMC 1.55 (CALLABLE)	1.55000	05/28/20	25,000,000.00	24,995,177.89	25,019,850.00
PSI	NTRD	MCSA	98570	FHLMC 1.55 (CALLABLE)	1.55000	05/27/20	25,000,000.00	25,000,000.00	25,020,525.00
PSI	NTRD	MCSA	98572	FHLMC 1.625 (CALLABLE)	1.62500	05/27/20	25,000,000.00	25,000,000.00	25,021,150.00
PSI	NTRD	MCSA	98584	FHLMC 1.625 (CALLABLE)	1.62500	05/27/20	25,000,000.00	25,000,000.00	25,020,850.00
PSI	NTRD	MCSA	98586	FHLB 2.50 (CALLABLE)	2.50000	05/27/20	25,000,000.00	25,000,000.00	25,021,300.00
PSI	NTRD	MCSA	98642	FHLMC 1.50 (CALLABLE)	1.50000	05/12/20	23,871,000.00	23,871,000.00	23,834,596.73
PSI	NTRD	MCSA	98658	FHLMC 1.60 (CALLABLE)	1.60000	06/18/20	25,000,000.00	25,000,000.00	25,038,425.00
		MCSA Total					1,037,871,000.00	1,037,864,332.33	1,037,494,153.73
PSI	NTRD	NCD1	98670	WELLS FARGO BANK, NA CD	0.29000	12/18/15	50,000,000.00	50,000,000.00	50,012,200.00
PSI	NTRD	NCD1	98949	MUFG UNION BANK NA CD	0.15000	08/03/15	50,000,000.00	50,000,000.00	50,000,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	NCD1	98973	MUFG UNION BANK NA CD	0.15000	08/05/15	50,000,000.00	50,000,000.00	50,000,345.00
PSI	NTRD	NCD1	98991	MUFG UNION BANK NA CD	0.15000	08/14/15	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	NCD1	99031	MUFG UNION BANK NA CD	0.15000	08/18/15	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	NCD1	99052	MUFG UNION BANK NA CD	0.15000	08/20/15	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	NCD1	99077	MUFG UNION BANK NA CD	0.15000	08/21/15	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	NCD1	99085	MUFG UNION BANK NA CD	0.15000	08/28/15	25,000,000.00	25,000,000.00	24,999,900.00
PSI	NTRD	NCD1	99140	MUFG UNION BANK NA CD	0.18000	10/01/15	50,000,000.00	50,000,000.00	49,997,900.00
		NCD1 Total					400,000,000.00	400,000,000.00	400,011,920.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,889,539.45	50,195,300.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,886,666.95	50,195,300.00
		NOTE Total					100,000,000.00	99,776,206.40	100,390,600.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,979,614.58	49,989,500.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,979,614.58	49,989,500.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,979,793.40	49,989,500.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,979,793.40	49,989,500.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,977,468.75	49,989,500.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,977,468.75	49,989,500.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,977,468.75	49,989,500.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,960,427.08	49,985,200.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,960,427.08	49,985,200.00
PSI	NTRD	TBIL	98217	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98218	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98219	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98220	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98221	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98222	UST BILL	0.24250	03/03/16	50,000,000.00	49,927,586.80	49,944,550.00
PSI	NTRD	TBIL	98331	UST BILL	0.19750	03/31/16	50,000,000.00	49,933,343.75	49,934,750.00
PSI	NTRD	TBIL	98332	UST BILL	0.19750	03/31/16	50,000,000.00	49,933,343.75	49,934,750.00
PSI	NTRD	TBIL	98333	UST BILL	0.19750	03/31/16	50,000,000.00	49,933,343.75	49,934,750.00
PSI	NTRD	TBIL	98529	UST BILL	0.22000	03/31/16	50,000,000.00	49,925,750.00	49,934,750.00
PSI	NTRD	TBIL	98530	UST BILL	0.22000	03/31/16	50,000,000.00	49,925,750.00	49,934,750.00

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		TBIL Total					1,000,000,000.00	998,989,128.42	999,237,950.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	50,020,050.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,001,922.37	50,008,100.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,039,150.00
PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,019,575.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21000	12/18/15	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	YANK1	98361	BANK OF NOVA SCOTIA HOUSTON (	0.20000	09/08/15	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	YANK1	98362	BANK OF NOVA SCOTIA HOUSTON (	0.20000	09/08/15	50,000,000.00	50,000,000.00	50,005,300.00
PSI	NTRD	YANK1	98531	AU & NZ BANKING GRP NY CD	0.17000	10/23/15	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	98852	SOCIETE GENERALE NY CD	0.23000	08/31/15	50,000,000.00	50,000,416.49	50,001,650.00
PSI	NTRD	YANK1	98884	DNB BANK ASA NY CD	0.21000	09/23/15	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	YANK1	98887	BNP PARIBAS SF CD	0.20000	08/28/15	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	98889	BANK OF NOVA SCOTIA HOUSTON (	0.24000	09/24/15	50,000,000.00	50,000,000.00	50,008,900.00
PSI	NTRD	YANK1	98890	CANADIAN IMP. BK OF COM NY CD	0.15000	08/24/15	50,000,000.00	50,000,319.37	50,000,450.00
PSI	NTRD	YANK1	98891	SVENSKA HANDELSBANKEN NY CD	0.23000	09/25/15	50,000,000.00	50,000,763.47	50,001,300.00
PSI	NTRD	YANK1	98892	LLOYDS TSB BANK PLC NY CD	0.24000	09/24/15	50,000,000.00	50,000,000.00	50,003,550.00
PSI	NTRD	YANK1	98897	CREDIT SUISSE NY CD	0.23000	08/03/15	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	98899	UBS AG STAMFORD CT CD	0.24000	08/31/15	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	98921	SVENSKA HANDELSBANKEN NY CD	0.23500	09/30/15	50,000,000.00	50,000,416.41	50,001,050.00
PSI	NTRD	YANK1	98945	NORDEA BK FINLAND PLC NY CD	0.20000	09/30/15	50,000,000.00	50,000,000.00	49,997,350.00
PSI	NTRD	YANK1	98952	LLOYDS TSB BANK PLC NY CD	0.19000	08/28/15	50,000,000.00	50,000,374.89	50,001,250.00
PSI	NTRD	YANK1	98953	LLOYDS TSB BANK PLC NY CD	0.20000	09/01/15	50,000,000.00	50,000,430.41	50,001,600.00
PSI	NTRD	YANK1	98954	BANK OF NOVA SCOTIA HOUSTON (	0.13000	09/01/15	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	98955	CANADIAN IMP. BK OF COM NY CD	0.15000	08/28/15	50,000,000.00	50,000,374.92	50,000,400.00
PSI	NTRD	YANK1	98956	SVENSKA HANDELSBANKEN NY CD	0.15000	09/01/15	50,000,000.00	50,000,430.45	49,998,950.00
PSI	NTRD	YANK1	98958	WESTPAC BANKING CORP NY CD	0.33000	12/18/15	50,000,000.00	50,001,927.63	49,990,850.00
PSI	NTRD	YANK1	98962	LLOYDS TSB BANK PLC NY CD	0.15000	08/14/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	98965	BNP PARIBAS SF CD	0.14000	08/05/15	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	98985	LLOYDS TSB BANK PLC NY CD	0.18000	08/28/15	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	98999	BANK OF MONTREAL CHICAGO CD	0.13000	08/07/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99006	BANK OF MONTREAL CHICAGO CD	0.13000	08/10/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99044	BNP PARIBAS SF CD	0.16000	08/12/15	50,000,000.00	50,000,000.00	50,000,500.00

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PSI	NTRD	YANK1	99050	BANK OF MONTREAL CHICAGO CD	0.13000	08/19/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99051	CANADIAN IMP. BK OF COM NY CD	0.13000	08/18/15	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	99069	BANK OF MONTREAL CHICAGO CD	0.14000	08/18/15	25,000,000.00	25,000,000.00	25,000,025.00
PSI	NTRD	YANK1	99073	TORONTO DOMINION BANK NY CD	0.12500	08/20/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	99095	BNP PARIBAS SF CD	0.14000	08/17/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	99103	SOCIETE GENERALE NY CD	0.20000	09/25/15	50,000,000.00	50,000,000.00	49,999,450.00
PSI	NTRD	YANK1	99110	BNP PARIBAS SF CD	0.16000	08/26/15	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	99120	TORONTO DOMINION BANK NY CD	0.12000	08/26/15	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	99131	CREDIT SUISSE NY CD	0.33000	12/18/15	25,000,000.00	25,000,000.00	24,997,750.00
PSI	NTRD	YANK1	99141	SOCIETE GENERALE NY CD	0.20000	09/29/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	YANK1	99142	SOCIETE GENERALE NY CD	0.38000	12/15/15	25,000,000.00	25,000,943.10	25,000,925.00
PSI	NTRD	YANK1	99149	BNP PARIBAS SF CD	0.13000	08/14/15	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	99152	LLOYDS TSB BANK PLC NY CD	0.17000	09/15/15	25,000,000.00	25,000,312.43	24,999,625.00
PSI	NTRD	YANK1	99163	DNB BANK ASA NY CD	0.14000	09/30/15	50,000,000.00	50,000,000.00	49,994,071.50
		YANK1 Total					2,125,000,000.00	2,125,008,631.94	2,125,114,121.50
				PSI Total			**23,254,033,000.00**	**23,248,930,582.71**	**23,237,754,764.07**
				PSI Historical Total				**23,258,288,691.95**	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,655,000.00	4,655,000.00	4,655,000.00
		LTBD Total					4,655,000.00	4,655,000.00	4,655,000.00
	GF Total						4,655,000.00	4,655,000.00	4,655,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,170.16	89,608.62
		BOND Total					85,000.00	85,170.16	89,608.62
	MAST Total						85,000.00	85,170.16	89,608.62
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,694,730.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,186,567.20
SPI	PHHPA	FFCB	98968	FFCB 3.33 (CALLABLE)	3.33000	05/20/30	500,000.00	492,581.17	496,817.50
		FFCB Total					11,700,000.00	11,692,581.17	11,378,114.70
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,254.56	815,538.76
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,831,984.00
		FHLB Total					8,818,225.81	8,817,254.56	8,647,522.76
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,226.96	1,431,789.00
		FHLM Total					1,500,000.00	1,494,226.96	1,431,789.00
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,493.43	5,984,382.00
		FNMA Total					6,000,000.00	5,995,493.43	5,984,382.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	3,003,453.00
		MCSA Total					3,000,000.00	3,000,000.00	3,003,453.00
	PHHPA Total						31,018,225.81	30,999,556.12	30,445,261.46
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,938.49	129,501.58
		FFCB Total					130,000.00	129,938.49	129,501.58
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	474,299.73
		FHLM Total					476,000.00	476,000.00	474,299.73

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SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,751.39	1,567,241.25
		FNMA Total					1,573,000.00	1,572,751.39	1,567,241.25
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	188,125.40
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.85000	05/29/18	200,000.00	200,000.00	199,783.00
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,058,599.24
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.50000	02/27/20	671,000.00	671,000.00	671,527.41
		MCSA Total					2,116,000.00	2,116,000.00	2,118,035.05
	SANIT Total						4,295,000.00	4,294,689.88	4,289,077.61
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
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

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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
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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0.00000	12/31/15	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0.00000	12/31/15	27,631.43	27,631.43	27,631.43
		CTDQ Total					39,116,514.79	39,116,514.79	39,116,514.79
	SCAQM Total						39,116,514.79	39,116,514.79	39,116,514.79
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,070,010.00
		FFCB Total					10,000,000.00	10,000,000.00	10,070,010.00
SPI	SCP61	FHLB	98874	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,008,085.00
		FHLB Total					5,000,000.00	5,000,000.00	5,008,085.00
	SCP61 Total						15,000,000.00	15,000,000.00	15,078,095.00
SPI	SCP66	FHLB	98877	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	20,000,000.00	20,000,000.00	20,032,340.00
		FHLB Total					20,000,000.00	20,000,000.00	20,032,340.00
	SCP66 Total						20,000,000.00	20,000,000.00	20,032,340.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,070,010.00
		FFCB Total					10,000,000.00	10,000,000.00	10,070,010.00
SPI	SCP6F	FHLB	98869	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	10,000,000.00	10,000,000.00	10,009,610.00

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		FHLB Total					10,000,000.00	10,000,000.00	10,009,610.00
	SCP6F Total						20,000,000.00	20,000,000.00	20,079,620.00
SPI	SCP6U	FHLB	98875	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,008,085.00
		FHLB Total					5,000,000.00	5,000,000.00	5,008,085.00
	SCP6U Total						5,000,000.00	5,000,000.00	5,008,085.00
SPI	SCP88	FHLB	98876	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	5,000,000.00	5,000,000.00	5,008,085.00
		FHLB Total					5,000,000.00	5,000,000.00	5,008,085.00
	SCP88 Total						5,000,000.00	5,000,000.00	5,008,085.00
SPI	SCU5F	FHLB	98868	FHLB 1.30 (CALLABLE)	1.30000	06/29/18	10,000,000.00	10,000,000.00	10,009,610.00
		FHLB Total					10,000,000.00	10,000,000.00	10,009,610.00
	SCU5F Total						10,000,000.00	10,000,000.00	10,009,610.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/15	47,625.37	47,625.37	47,625.37
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

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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
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

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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
SPI	SLIM	CTDQ	98442	S OF C LAIF	0.00000	12/31/15	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0.00000	12/31/15	2,243.91	2,243.91	2,243.91
		CTDQ Total					3,176,844.82	3,176,844.82	3,176,844.82
	SLIM Total						3,176,844.82	3,176,844.82	3,176,844.82
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/15	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/15	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/15	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/15	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/15	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/15	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/15	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/15	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/15	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0.00000	12/31/15	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0.00000	12/31/15	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0.00000	12/31/15	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0.00000	12/31/15	27.11	27.11	27.11
		CTDQ Total					38,377.78	38,377.78	38,377.78
	WASIA Total						38,377.78	38,377.78	38,377.78
				SPI Total			**157,384,963.20**	**157,366,153.55**	**157,026,520.08**
				SPI Historical Total				**157,367,864.59**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2015
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,930,306.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,930,306.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	138,588.94
03/08/06	CCTSA TOBACCO BONDS 2006	39,536,395.29
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	307,182.16
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	720,781.46
12/21/11	LAC-CAL 2011 SERIES A	2,046,505.85
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$42,749,453.70

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	16,074,183.75
03/21/12	DISNEY PROJECT, 2012	4,183,964.16
12/02/02	MASTER REFUNDING 2002B	1,785,102.53
03/02/05	MASTER REFUNDING 2005A	16,251,867.45
12/13/06	MASTER REFUNDING 2006 A & B	29,873,660.17
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	194,898,972.84
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	61,392,167.06
04/09/13	COMMERCIAL PAPER 2013	7,515,458.49
06/26/14	COMMERCIAL PAPER 2014	1,008,454.22
01/05/06	CALABASAS LANDFILL 2005	2,387,579.82
	U.S. BANK - TRUSTEE TOTAL	$335,371,410.49

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	40,056,000.64
	ZIONS BANK - TRUSTEE TOTAL	$40,056,000.64

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,937.58
	TREASURER TOTAL	$301,937.58

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BANK FINLAND PLC NY FRN	0.93	09/28/15	50,000,000.00	50,007,892.24	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**50,000,000.00**	**50,007,892.24**	
CNFM						
97348	ROYAL BANK OF CANCADA NY FRN	0.28	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**50,000,000.00**	**50,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.59	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**	
FRCDQ2						
95815	WESTPAC BANKING CORP NY FRCD	0.44	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**50,000,000.00**	**50,000,000.00**	
	CORPORATE AND AGENCY ISSUED TOTAL			**225,000,000.00**	**225,007,892.24**	
BAN						
96106	LACCAL BANS	3.25	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	adjusted on Jan 2 and July 1. Interest accrued to that point will be
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	payable on that date. Reset to Bank of America prime rate on the
98159	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	3rd reset date.
98733	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**47,000,000.00**	**47,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**47,000,000.00**	**47,000,000.00**	
NTRD - PSI NON-TRADING Total				**272,000,000.00**	**272,007,892.24**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 7/31/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	3.250%
96776	LACCAL	09/12/14	10,000,000.00	0.612%
97467	LACCAL	12/10/14	10,000,000.00	0.612%
98159	LACCAL	03/23/15	10,000,000.00	0.612%
98733	LACCAL	06/01/15	10,000,000.00	0.612%
			$ 47,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 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	2,575,008,631.94	51.12 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	6,103,248,874.76	16.65 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,098,765,334.82	170.53 DAYS	0.00	0.00 DAYS
AGENCIES	13,189,927,817.69	1,004.72 DAYS	0.00	0.00 DAYS
MUNICIPALS	47,000,000.00	645.64 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	234,979,923.50	482.89 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$23,248,930,582.71	594.29 DAYS	$0.00	0.00 DAYS

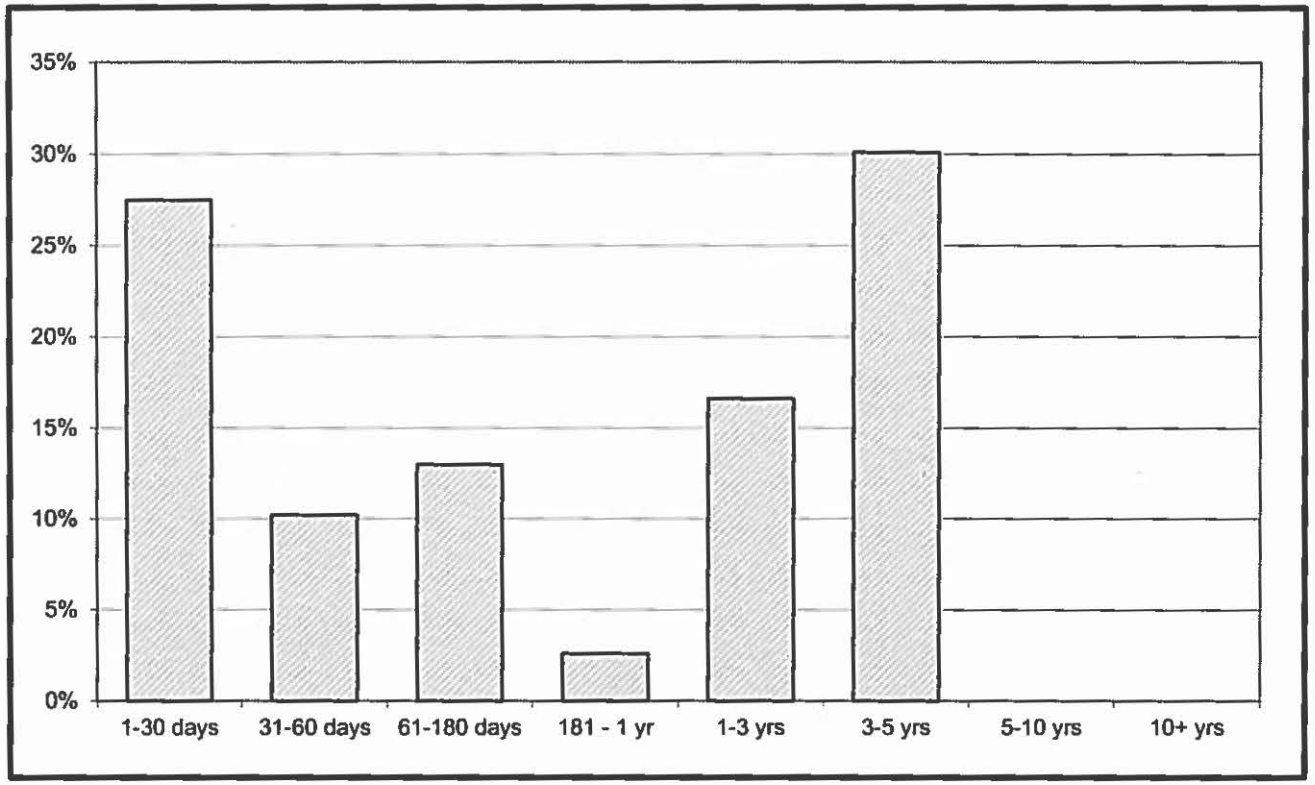
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	08/01/15 - 08/30/15	$6,386,974,000.00	27.47	27.47	$6,386,739,865.14	27.47	27.61
31 to 60 Days	08/31/15 - 09/29/15	$2,373,836,000.00	10.21	37.67	$2,373,612,930.66	10.21	37.88
61 to 90 Days	09/30/15 - 10/29/15	$885,000,000.00	3.80	41.48	$884,855,117.86	3.81	41.70
91 to 120 Days	10/30/15 - 11/28/15	$734,400,000.00	3.16	44.64	$734,117,515.71	3.16	44.87
121 to 180 Days	11/29/15 - 01/27/16	$1,405,000,000.00	6.04	50.68	$1,404,404,886.92	6.04	50.95
181 to 270 Days	01/28/16 - 04/26/16	$600,000,000.00	2.58	53.26	$599,217,052.05	2.58	53.54
271 to 365 Days	04/27/16 - 07/30/16	$7,000,000.00	0.03	53.29	$7,000,000.00	0.03	53.57
1 to 1.5 YEARS	07/31/16 - 01/28/17	$594,895,000.00	2.56	55.85	$601,066,976.27	2.58	56.21
1.5 to 2 YEARS	01/29/17 - 07/30/17	$352,150,000.00	1.52	57.36	$352,379,438.01	1.52	57.73
2 to 3 YEARS	07/31/17 - 07/31/18	$2,912,888,000.00	12.53	69.89	$2,909,268,460.14	12.51	70.18
3 to 4 YEARS	07/31/18 - 07/31/19	$4,349,237,000.00	18.70	88.59	$4,347,142,159.52	18.70	88.55
4 to 5 YEARS	07/31/19 - 07/31/20	$2,652,653,000.00	11.40	100.00	$2,649,126,180.43	11.39	100.00
Portfolio Total:		**$23,254,033,000.00**			**$23,248,930,582.71**		
GF							
5 to 10 YEARS	07/31/20 - 07/31/25	$4,655,000.00	100.00	100.00	$4,655,000.00	100.00	100.00
Portfolio Total:		**$4,655,000.00**			**$4,655,000.00**		
MAST							
271 to 365 Days	11/29/15 - 01/27/16	$85,000.00	100.00	100.00	$85,170.16	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,170.16**		
PHHPA							
10 + YEARS	07/31/25 - 07/31/65	$31,018,225.81	100.00	100.00	$30,999,556.12	100.00	100.00
Portfolio Total:		**$31,018,225.81**			**$30,999,556.12**		
SANIT							
2 to 3 YEARS	07/31/17 - 07/31/18	$2,567,000.00	49.20	59.77	$2,566,689.88	59.48	59.48
3 to 4 YEARS	07/31/18 - 07/31/19	$1,057,000.00	20.50	84.38	$1,057,000.00	24.78	84.27
4 to 5 YEARS	07/31/19 - 07/31/20	$671,000.00	30.40	100.00	$671,000.00	15.73	100.00
Portfolio Total:		**$4,295,000.00**			**$4,294,689.88**		
SCAQM							
121 to 180 Days	11/29/15 - 01/27/16	$39,116,514.79	100.00	100.00	$39,116,514.79	100.00	100.00
Portfolio Total:		**$39,116,514.79**			**$39,116,514.79**		
SCP61							
1 to 1.5 YEARS	07/31/16 - 01/28/17	$10,000,000.00	66.67	66.67	$10,000,000.00	66.88	66.88

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
2 to 3 YEARS	07/31/17 - 07/31/18	$5,000,000.00	33.33	100.00	$5,000,000.00	33.12	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
SCP66							
2 to 3 YEARS	07/31/17 - 07/31/18	$20,000,000.00	100.00	100.00	$20,000,000.00	100.00	100.00
Portfolio Total:		**$20,000,000.00**			**$20,000,000.00**		
SCP6F							
1 to 1.5 YEARS	07/31/16 - 01/28/17	$10,000,000.00	50.00	50.00	$10,000,000.00	50.24	50.24
2 to 3 YEARS	07/31/17 - 07/31/18	$10,000,000.00	50.00	100.00	$10,000,000.00	49.76	100.00
Portfolio Total:		**$20,000,000.00**			**$20,000,000.00**		
SCP6U							
2 to 3 YEARS	07/31/17 - 07/31/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCP88							
2 to 3 YEARS	07/31/17 - 07/31/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
2 to 3 YEARS	07/31/17 - 07/31/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
121 to 180 Days	11/29/15 - 01/27/16	$3,176,844.82	100.00	100.00	$3,176,844.82	100.00	100.00
Portfolio Total:		**$3,176,844.82**			**$3,176,844.82**		
WASIA							
121 to 180 Days	11/29/15 - 01/27/16	$38,377.78	100.00	100.00	$38,377.78	100.00	100.00
Portfolio Total:		**$38,377.78**			**$38,377.78**		

COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JULY 2015
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,386,740	27.47%
31 - 60 days	2,373,613	10.21%
61 - 180 days	3,023,378	13.00%
181 - 1 yr	606,217	2.61%
1 - 3 yrs	3,862,715	16.61%
3 - 5 yrs	6,996,268	30.10%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 23,248,931	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 7/31/2015
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,176,844.82
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,116,514.79
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,377.78
	LAIF TOTAL	$42,331,737.39

POOLED MONEY INVESTMENT ACCOUNT

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

	June 2015	June 2014	Change
Average Daily Portfolio ($)	68,987,285	62,996,039	+5,991,246
Accrued Earnings ($)	16,963	11,788	+5,175
Effective Yield (%)	0.299	0.228	+0.071
Average Life-Month End (In Days)	239	232	+7
Total Security Transactions			
Amount ($)	39,637,386	27,645,650	+11,991,736
Number	794	554	+240
Total Time Deposit Transactions			
Amount ($)	2,262,000	2,131,000	+131,000
Number	115	84	+31
Average Workday Investment Activity ($)	1,904,518	1,417,936	+486,582
Prescribed Demand Account Balances For Services ($)	2,528,600	2,615,692	-87,092

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

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

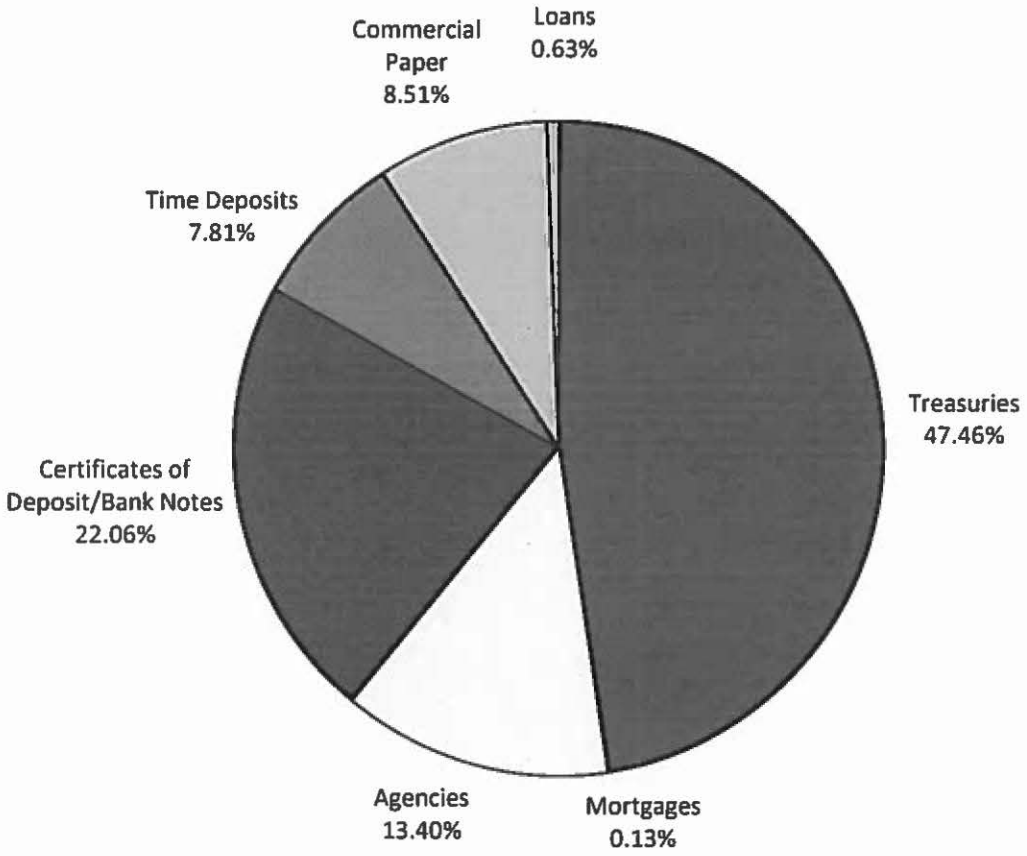
June 30, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,478,798	17.93	-0.08
Bonds	0	0.00	0
Notes	20,558,752	29.53	-1.98
Strips	0	0.00	0
Total Government	33,037,550	47.46	-2.06
Agency Debentures	1,992,881	2.86	-0.99
Certificates of Deposit	14,650,015	21.05	+0.99
Bank Notes	700,000	1.01	+0.11
Repurchases	0	0.00	0
Agency Discount Notes	6,937,478	9.97	+2.54
Time Deposits	5,437,540	7.81	-0.30
GNMAs	0	0.00	0
Commercial Paper	5,921,030	8.51	-0.31
FHLMC/Remics	88,086	0.13	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	441,948	0.63	+0.06
GF Loans	0	0.00	0
Other	399,960	0.57	-0.03
Reversed Repurchases	0	0.00	0
Total (All Types)	69,606,488	100.00	

INVESTMENT ACTIVITY

	June 2015		May 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	794	39,637,386	430	21,420,012
Other	11	487,045	19	671,695
Time Deposits	115	2,262,000	113	1,838,080
Total	920	42,386,431	562	23,929,787
PMIA Monthly Average Effective Yield (%)	0.299		0.290	
Year to Date Yield Last Day of Month (%)	0.269		0.266	

Pooled Money Investment Account
Portfolio Composition
$69.6 billion
6/30/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/15	REDEMPTIONS								
	CD	BOWEST	0.100	06/01/15	0.100	50,000	32	4,444.44	0.101
	CD	BOWEST	0.100	06/01/15	0.100	50,000	32	4,444.44	0.101
	CD	WELLS FGO	0.230	06/01/15	0.230	50,000	179	57,180.56	0.233
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000	353	122,569.44	0.253
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000	353	122,569.44	0.253
	CP	GE CO		06/01/15	0.080	50,000	6	666.67	0.081
	CP	GE CO		06/01/15	0.080	50,000	6	666.67	0.081
	CP	BARCLY US		06/01/15	0.120	50,000	11	1,833.33	0.122
	CP	BARCLY US		06/01/15	0.120	50,000	11	1,833.33	0.122
	CP	GE CO		06/01/15	0.090	50,000	21	2,625.00	0.091
	CP	GE CO		06/01/15	0.090	50,000	21	2,625.00	0.091
	CP	GE CO		06/01/15	0.090	50,000	21	2,625.00	0.091
	CP	GECC		06/01/15	0.080	50,000	25	2,777.78	0.081
	CP	GECC		06/01/15	0.080	50,000	25	2,777.78	0.081
	CP	GE CO		06/01/15	0.080	50,000	32	3,555.56	0.081
	CP	BARCLY US		06/01/15	0.130	50,000	33	5,958.33	0.132
	CP	BARCLY US		06/01/15	0.130	50,000	33	5,958.33	0.132
	CP	BNP FIN		06/01/15	0.170	50,000	48	11,333.33	0.172
	CP	BNP FIN		06/01/15	0.170	50,000	48	11,333.33	0.172
	YCD	BNP	0.110	06/01/15	0.110	50,000	11	1,680.56	0.112
	YCD	BNP	0.110	06/01/15	0.110	50,000	11	1,680.56	0.112
	YCD	BNP	0.110	06/01/15	0.110	50,000	11	1,680.56	0.112
	YCD	DNB	0.120	06/01/15	0.120	50,000	14	2,333.33	0.122
	YCD	DNB	0.120	06/01/15	0.120	50,000	14	2,333.33	0.122
	YCD	DNB	0.120	06/01/15	0.120	50,000	18	3,000.00	0.122
	YCD	DNB	0.120	06/01/15	0.120	50,000	18	3,000.00	0.122
	YCD	SUMITOMO	0.150	06/01/15	0.150	50,000	18	3,750.00	0.152
	YCD	SUMITOMO	0.150	06/01/15	0.150	50,000	18	3,750.00	0.152
	YCD	LLOYDS	0.140	06/01/15	0.140	50,000	25	4,861.11	0.142
	YCD	LLOYDS	0.140	06/01/15	0.140	50,000	25	4,861.11	0.142
	YCD	BNP	0.130	06/01/15	0.130	50,000	27	4,875.00	0.132
	YCD	BNP	0.130	06/01/15	0.130	50,000	27	4,875.00	0.132
	YCD	BNP	0.130	06/01/15	0.130	50,000	27	4,875.00	0.132
	YCD	TOKYO-MIT	0.150	06/01/15	0.150	50,000	27	5,625.00	0.152
	YCD	TOKYO-MIT	0.150	06/01/15	0.150	50,000	27	5,625.00	0.152
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000	27	6,375.00	0.172
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000	27	6,375.00	0.172
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000	28	4,277.78	0.112
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000	28	4,277.78	0.112
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000	28	4,277.78	0.112
	YCD	MONTREAL	0.110	06/01/15	0.110	50,000	28	4,277.78	0.112
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000	32	7,555.56	0.172
	YCD	SUMITOMO	0.170	06/01/15	0.170	50,000	32	7,555.56	0.172
	YCD	TOKYO-MIT	0.170	06/01/15	0.170	50,000	32	7,555.56	0.172
	YCD	TOKYO-MIT	0.170	06/01/15	0.170	50,000	32	7,555.56	0.172
	YCD	SE BANKEN	0.210	06/01/15	0.210	50,000	137	39,958.33	0.213
	YCD	SE BANKEN	0.210	06/01/15	0.210	50,000	137	39,958.33	0.213

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/01/15	**REDEMPTIONS (Continued)**								
	YCD	WESTPAC	0.230	06/01/15	0.230	50,000	152	48,555.56	0.233
	YCD	WESTPAC	0.230	06/01/15	0.230	50,000	152	48,555.56	0.233
	YCD	ANZ	0.225	06/01/15	0.220	50,000	343	104,810.54	0.223
	YCD	ANZ	0.225	06/01/15	0.220	50,000	343	104,810.54	0.223
	YCD	ANZ	0.225	06/01/15	0.220	50,000	343	104,810.54	0.223
	YCD	CB AUS	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	YCD	CB AUS	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	YCD	CB AUS	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	YCD	WESTPAC	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
	YCD	WESTPAC	0.250	06/01/15	0.250	50,000	350	121,527.78	0.253
06/01/15	**NO PURCHASES**								
06/02/15	**REDEMPTIONS**								
	DEB	FHLB	0.125	06/02/15	0.162	50,000	341	75,733.33	0.162
	DEB	FHLB	0.125	06/02/15	0.162	50,000	341	75,733.33	0.162
	DEB	FHLB	0.125	06/02/15	0.162	50,000	347	77,075.00	0.162
06/02/15	**PURCHASES**								
	TR	NOTE	0.500	04/30/17	0.628	50,000			
	TR	NOTE	0.500	04/30/17	0.628	50,000			
	TR	NOTE	0.500	04/30/17	0.628	50,000			
	TR	NOTE	0.500	04/30/17	0.628	50,000			
	YCD	SOC GEN	0.110	06/26/15	0.110	50,000			
	YCD	SOC GEN	0.110	06/26/15	0.110	50,000			
	YCD	SUMITOMO	0.180	07/01/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/01/15	0.180	50,000			
06/03/15	**NO REDEMPTIONS**								
06/03/15	**PURCHASES**								
	CP	GE CO		06/26/15	0.090	50,000			
	CP	GE CO		06/26/15	0.090	50,000			
	CP	TD USA		07/01/15	0.120	50,000			
	CP	TD USA		07/01/15	0.120	50,000			
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000			
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000			
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000			
	YCD	BNP	0.140	07/01/15	0.140	50,000			
	YCD	BNP	0.140	07/01/15	0.140	50,000			
	YCD	TOKYO-MIT	0.160	07/06/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	07/06/15	0.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/04/15	**SALES**								
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,084	591,990.04	0.400
06/04/15	**REDEMPTIONS**								
	DEB	FFCB	0.190	06/04/15	0.190	25,000	455	118,222.22	0.190
	YCD	BNP	0.110	06/04/15	0.110	50,000	9	1,375.00	0.112
	YCD	BNP	0.110	06/04/15	0.110	50,000	9	1,375.00	0.112
06/04/15	**PURCHASES**								
	CP	GECC		09/28/15	0.200	50,000			
	CP	GECC		09/28/15	0.200	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	TR	NOTE	0.500	02/28/17	0.588	50,000			
	TR	NOTE	0.500	02/28/17	0.588	50,000			
	TR	NOTE	0.500	02/28/17	0.588	50,000			
	TR	NOTE	0.500	02/28/17	0.588	50,000			
	TR	NOTE	0.625	05/31/17	0.680	50,000			
	TR	NOTE	0.625	05/31/17	0.680	50,000			
	TR	NOTE	0.625	05/31/17	0.680	50,000			
	TR	NOTE	0.625	05/31/17	0.680	50,000			
	YCD	BNP	0.140	07/06/15	0.140	50,000			
	YCD	BNP	0.140	07/06/15	0.140	50,000			
	YCD	SUMITOMO	0.185	07/27/15	0.185	50,000			
	YCD	SUMITOMO	0.185	07/27/15	0.185	50,000			
	YCD	DNB	0.130	08/03/15	0.130	50,000			
	YCD	DNB	0.130	08/03/15	0.130	50,000			
	YCD	SOC GEN	0.200	08/03/15	0.200	50,000			
	YCD	SOC GEN	0.200	08/03/15	0.200	50,000			
	YCD	MONTREAL	0.150	09/01/15	0.150	50,000			
	YCD	MONTREAL	0.150	09/01/15	0.150	50,000			
06/05/15	**SALES**								
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/05/15	**SALES (Continued)**								
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,085	592,505.15	0.400
06/05/15	**REDEMPTIONS**								
	YCD	TOKYO-MIT	0.120	06/05/15	0.120	50,000	10	1,666.67	0.122
	YCD	TOKYO-MIT	0.120	06/05/15	0.120	50,000	10	1,666.67	0.122
06/05/15	**PURCHASES**								
	CP	GECC		07/01/15	0.100	50,000			
	CP	GECC		07/01/15	0.100	50,000			
	CP	GECC		07/06/15	0.100	50,000			
	CP	GECC		07/06/15	0.100	50,000			
	CP	BARTON		08/03/15	0.180	50,000			
	CP	BARTON		08/03/15	0.180	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	DN	FHLB		06/01/16	0.300	50,000			
	TR	BILL		05/26/16	0.258	50,000			
	TR	BILL		05/26/16	0.258	50,000			
	TR	BILL		05/26/16	0.258	50,000			
	TR	BILL		05/26/16	0.258	50,000			
	TR	BILL		05/26/16	0.258	50,000			
06/08/15	**SALES**								
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
	TR	NOTE	0.375	06/15/15		50,000	1,088	594,050.48	0.400
06/08/15	**REDEMPTIONS**								
	CD	MUFG UNION	0.130	06/08/15	0.130	50,000	18	3,250.00	0.132
	CD	MUFG UNION	0.130	06/08/15	0.130	50,000	18	3,250.00	0.132
	CP	BARCLY US		06/08/15	0.120	50,000	18	3,000.00	0.122
	CP	BARCLY US		06/08/15	0.120	50,000	18	3,000.00	0.122
	CP	GE CO		06/08/15	0.100	50,000	21	2,916.67	0.101
	CP	GE CO		06/08/15	0.100	50,000	21	2,916.67	0.101
	CP	GE CO		06/08/15	0.100	50,000	25	3,472.22	0.101
	CP	GE CO		06/08/15	0.100	50,000	25	3,472.22	0.101
	CP	GECC		06/08/15	0.090	50,000	26	3,250.00	0.091
	CP	MUFG UNION		06/08/15	0.150	50,000	26	5,416.67	0.152
	CP	MUFG UNION		06/08/15	0.150	50,000	26	5,416.67	0.152

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/15	REDEMPTIONS (Continued)								
	CP	GE CO		06/08/15	0.090	50,000	28	3,500.00	0.091
	CP	GE CO		06/08/15	0.090	50,000	28	3,500.00	0.091
	CP	GECC		06/08/15	0.090	50,000	31	3,875.00	0.091
	CP	GECC		06/08/15	0.090	50,000	31	3,875.00	0.091
	CP	NISSAN		06/08/15	0.340	50,000	34	16,055.56	0.345
	YCD	BNP	0.110	06/08/15	0.110	50,000	12	1,833.33	0.112
	YCD	BNP	0.110	06/08/15	0.110	50,000	12	1,833.33	0.112
	YCD	BNP	0.120	06/08/15	0.120	50,000	17	2,833.33	0.122
	YCD	BNP	0.120	06/08/15	0.120	50,000	17	2,833.33	0.122
	YCD	TOKYO-MIT	0.130	06/08/15	0.130	50,000	17	3,069.44	0.132
	YCD	TOKYO-MIT	0.130	06/08/15	0.130	50,000	17	3,069.44	0.132
	YCD	DNB	0.110	06/08/15	0.110	50,000	18	2,750.00	0.112
	YCD	DNB	0.110	06/08/15	0.110	50,000	18	2,750.00	0.112
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000	18	3,500.00	0.142
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000	18	3,500.00	0.142
	YCD	LLOYDS	0.140	06/08/15	0.140	50,000	18	3,500.00	0.142
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000	18	3,750.00	0.152
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000	18	3,750.00	0.152
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000	21	4,375.00	0.152
	YCD	SUMITOMO	0.150	06/08/15	0.150	50,000	21	4,375.00	0.152
	YCD	TOKYO-MIT	0.140	06/08/15	0.140	50,000	24	4,666.67	0.142
	YCD	TOKYO-MIT	0.140	06/08/15	0.140	50,000	24	4,666.67	0.142
	YCD	SE BANKEN	0.110	06/08/15	0.110	50,000	34	5,194.44	0.112
	YCD	SE BANKEN	0.110	06/08/15	0.110	50,000	34	5,194.44	0.112
	YCD	MIZUHO	0.180	06/08/15	0.180	50,000	60	15,000.00	0.183
	YCD	MIZUHO	0.180	06/08/15	0.180	50,000	60	15,000.00	0.183
06/08/15	PURCHASES								
	CP	GE CO		06/26/15	0.110	50,000			
	CP	GE CO		06/26/15	0.110	50,000			
	CP	TD USA		07/15/15	0.130	50,000			
	CP	TD USA		07/15/15	0.130	50,000			
	TR	NOTE	0.625	05/31/17	0.721	50,000			
	TR	NOTE	0.625	05/31/17	0.721	50,000			
	YCD	TOKYO-MIT	0.150	07/06/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	07/06/15	0.150	50,000			
	YCD	SUMITOMO	0.180	07/06/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/06/15	0.180	50,000			
	YCD	CIBC	0.120	07/08/15	0.120	50,000			
	YCD	CIBC	0.120	07/08/15	0.120	50,000			
	YCD	BNP	0.140	07/13/15	0.140	50,000			
	YCD	BNP	0.140	07/13/15	0.140	50,000			
	YCD	LLOYDS	0.150	07/13/15	0.150	50,000			
	YCD	LLOYDS	0.150	07/13/15	0.150	50,000			
	YCD	TOKYO-MIT	0.160	07/13/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	07/13/15	0.160	50,000			
	YCD	SE BANKEN	0.130	07/27/15	0.130	50,000			
	YCD	SE BANKEN	0.130	07/27/15	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/08/15	**PURCHASES (Continued)**								
	YCD	DNB	0.130	08/03/15	0.130	50,000			
	YCD	DNB	0.130	08/03/15	0.130	50,000			
	YCD	NORINCHUK	0.190	08/03/15	0.190	50,000			
	YCD	NORINCHUK	0.190	08/03/15	0.190	50,000			
06/09/15	**NO REDEMPTIONS**								
06/09/15	**NO PURCHASES**								
06/10/15	**NO REDEMPTIONS**								
06/10/15	**PURCHASES**								
	CP	GE CO		06/22/15	0.100	50,000			
	CP	GE CO		06/22/15	0.100	50,000			
	CP	GE CO		06/22/15	0.100	50,000			
	CP	TD USA		06/26/15	0.120	50,000			
	CP	TD USA		06/26/15	0.120	50,000			
	CP	CRC		07/13/15	0.130	50,000			
	CP	CRC		07/13/15	0.130	50,000			
	YCD	SOC GEN	0.130	06/22/15	0.130	50,000			
	YCD	SOC GEN	0.130	06/22/15	0.130	50,000			
	YCD	MONTREAL	0.120	07/01/15	0.120	50,000			
	YCD	MONTREAL	0.120	07/01/15	0.120	50,000			
	YCD	BNP	0.180	08/03/15	0.180	50,000			
	YCD	BNP	0.180	08/03/15	0.180	50,000			
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000			
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000			
06/11/15	**NO REDEMPTIONS**								
06/11/15	**PURCHASES**								
	CD	MUFG UNION	0.160	07/15/15	0.160	50,000			
	CD	MUFG UNION	0.160	07/15/15	0.160	50,000			
	CD	BOWEST	0.170	09/01/15	0.170	50,000			
	CD	BOWEST	0.170	09/01/15	0.170	50,000			
	CP	CRC		12/07/15	0.370	50,000			
	TR	NOTE	0.500	06/30/16	0.381	50,000			
	TR	NOTE	0.500	06/30/16	0.381	50,000			
	TR	NOTE	0.500	06/30/16	0.381	50,000			
	YCD	TOKYO-MIT	0.130	07/01/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	07/01/15	0.130	50,000			
	YCD	SUMITOMO	0.180	07/10/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/10/15	0.180	50,000			
	YCD	CIBC	0.130	07/27/15	0.130	50,000			
	YCD	CIBC	0.130	07/27/15	0.130	50,000			
	YCD	NORDEA	0.240	10/01/15	0.240	50,000			
	YCD	NORDEA	0.240	10/01/15	0.240	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/12/15	**NO REDEMPTIONS**								
06/12/15	**PURCHASES**								
	CP	GE CO		06/26/15	0.110	50,000			
	CP	GE CO		06/26/15	0.110	50,000			
	CP	GE CO		06/26/15	0.110	50,000			
	CP	GE CO		06/26/15	0.110	50,000			
	CP	BARCLY US		06/26/15	0.120	50,000			
	CP	BARCLY US		06/26/15	0.120	50,000			
	CP	BARCLY US		06/26/15	0.120	50,000			
	CP	BARCLY US		06/26/15	0.120	50,000			
	CP	TD USA		07/13/15	0.120	50,000			
	CP	TD USA		07/13/15	0.120	50,000			
	CP	GECC		07/20/15	0.110	50,000			
	CP	GECC		07/20/15	0.110	50,000			
	TR	BILL		05/26/16	0.253	50,000			
	TR	BILL		05/26/16	0.253	50,000			
	YCD	RABOBANK	0.120	06/26/15	0.120	50,000			
	YCD	RABOBANK	0.120	06/26/15	0.120	50,000			
	YCD	BNP	0.110	07/01/15	0.110	50,000			
	YCD	BNP	0.110	07/01/15	0.110	50,000			
	YCD	MONTREAL	0.120	07/15/15	0.120	50,000			
	YCD	MONTREAL	0.120	07/15/15	0.120	50,000			
	YCD	TOKYO-MIT	0.160	07/15/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	07/15/15	0.160	50,000			
	YCD	SCOTIA	0.200	09/01/15	0.200	50,000			
	YCD	SCOTIA	0.200	09/01/15	0.200	50,000			
	YCD	MIZUHO	0.260	09/08/15	0.260	50,000			
	YCD	MIZUHO	0.260	09/08/15	0.260	50,000			
06/15/15	**NO REDEMPTIONS**								
06/15/15	**PURCHASES**								
	CP	GECC		07/20/15	0.110	50,000			
	CP	GECC		07/20/15	0.110	50,000			
	CP	TD USA		07/27/15	0.120	50,000			
	CP	TD USA		07/27/15	0.120	50,000			
	CP	TD USA		07/27/15	0.120	50,000			
	CP	TD USA		07/27/15	0.120	50,000			
	CP	MUFG UNION		09/01/15	0.190	50,000			
	CP	MUFG UNION		09/01/15	0.190	50,000			
	CP	MUFG UNION		09/01/15	0.190	50,000			
	CP	MUFG UNION		09/01/15	0.190	50,000			
	CP	TOYOTA		10/01/15	0.230	50,000			
	CP	TOYOTA		10/01/15	0.230	50,000			
	CP	TOYOTA		10/01/15	0.230	50,000			
	CP	CAFCO		12/07/15	0.370	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/15	PURCHASES (Continued)								
	CP	JPM LLC		12/07/15	0.420	50,000			
	CP	JPM LLC		12/07/15	0.420	50,000			
	DN	FHLMC		02/29/16	0.170	50,000			
	DN	FHLMC		02/29/16	0.170	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FHLMC		04/27/16	0.240	50,000			
	DN	FHLMC		04/27/16	0.240	50,000			
	DN	FNMA		04/27/16	0.240	50,000			
	DN	FNMA		04/27/16	0.240	50,000			
	TR	NOTE	0.500	06/30/16	0.380	50,000			
	TR	NOTE	0.500	06/30/16	0.380	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.500	06/30/16	0.383	50,000			
	TR	NOTE	0.625	05/31/17	0.718	50,000			
	TR	NOTE	0.625	05/31/17	0.718	50,000			
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000			
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000			
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000			
	YCD	MONTREAL	0.100	07/17/15	0.100	50,000			
	YCD	SUMITOMO	0.180	07/20/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/20/15	0.180	50,000			
	YCD	DNB	0.105	07/21/15	0.105	50,000			
	YCD	DNB	0.105	07/21/15	0.105	50,000			
	YCD	DNB	0.105	07/21/15	0.105	50,000			
	YCD	DNB	0.105	07/21/15	0.105	50,000			
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000			
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000			
	YCD	SOC GEN	0.240	09/01/15	0.240	50,000			
	YCD	SOC GEN	0.240	09/01/15	0.240	50,000			
	YCD	RABOBANK	0.275	10/21/15	0.275	50,000			
	YCD	RABOBANK	0.275	10/21/15	0.275	50,000			
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000			
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000			
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000			
	YCD	RB CANADA	0.305	12/01/15	0.305	50,000			
	YCD	ANZ	0.180	01/04/16	0.180	50,000			
	YCD	ANZ	0.180	01/04/16	0.180	50,000			
	YCD	ANZ	0.180	01/04/16	0.180	50,000			
	YCD	ANZ	0.180	01/04/16	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/15/15	**PURCHASES (Continued)**								
	YCD	WESTPAC	0.600	06/01/16	0.600	50,000			
	YCD	WESTPAC	0.600	06/01/16	0.600	50,000			
06/16/15	**NO REDEMPTIONS**								
06/16/15	**PURCHASES**								
	BN	BOFA	0.260	10/01/15	0.260	50,000			
	BN	BOFA	0.260	10/01/15	0.260	50,000			
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000			
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000			
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000			
	CD	MUFG UNION	0.250	09/08/15	0.250	50,000			
	CD	BOWEST	0.190	09/30/15	0.190	50,000			
	CD	BOWEST	0.190	09/30/15	0.190	50,000			
	CP	TOYOTA		09/08/15	0.200	50,000			
	CP	OLD LINE		12/07/15	0.380	50,000			
	DN	FNMA		02/01/16	0.150	50,000			
	DN	FNMA		02/01/16	0.150	50,000			
	DN	FNMA		02/01/16	0.150	50,000			
	DN	FNMA		02/01/16	0.150	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FNMA		04/01/16	0.230	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	DN	FHLMC		06/01/16	0.300	50,000			
	TR	NOTE	0.250	02/29/16	0.200	50,000			
	TR	NOTE	0.250	02/29/16	0.200	50,000			
	TR	NOTE	0.250	02/29/16	0.200	50,000			
	TR	NOTE	0.250	02/29/16	0.200	50,000			
	TR	BILL		04/28/16	0.228	50,000			
	TR	BILL		04/28/16	0.228	50,000			
	TR	BILL		04/28/16	0.228	50,000			
	TR	BILL		04/28/16	0.228	50,000			
	TR	BILL		04/28/16	0.230	50,000			
	TR	BILL		04/28/16	0.230	50,000			
	TR	BILL		04/28/16	0.230	50,000			
	TR	BILL		04/28/16	0.230	50,000			
	YCD	TOKYO-MIT	0.130	07/01/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	07/01/15	0.130	50,000			
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000			
	YCD	SUMITOMO	0.180	07/15/15	0.180	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/15	**PURCHASES (Continued)**								
	YCD	SE BANKEN	0.110	07/20/15	0.110	50,000			
	YCD	SE BANKEN	0.110	07/20/15	0.110	50,000			
	YCD	SE BANKEN	0.110	07/20/15	0.110	50,000			
	YCD	SE BANKEN	0.110	07/20/15	0.110	50,000			
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000			
	YCD	SOC GEN	0.190	07/31/15	0.190	50,000			
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000			
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000			
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000			
	YCD	MIZUHO	0.200	08/19/15	0.200	50,000			
	YCD	NORDEA	0.200	09/24/15	0.200	50,000			
	YCD	NORDEA	0.200	09/24/15	0.200	50,000			
	YCD	SVENSKA	0.230	09/24/15	0.230	50,000			
	YCD	SVENSKA	0.230	09/24/15	0.230	50,000			
	YCD	SVENSKA	0.230	09/24/15	0.230	50,000			
	YCD	SVENSKA	0.230	09/24/15	0.230	50,000			
	YCD	LLOYDS	0.250	09/24/15	0.250	50,000			
	YCD	LLOYDS	0.250	09/24/15	0.250	50,000			
	YCD	LLOYDS	0.250	09/24/15	0.250	50,000			
	YCD	LLOYDS	0.250	09/24/15	0.250	50,000			
06/17/15	**NO REDEMPTIONS**								
06/17/15	**PURCHASES**								
	CP	TD USA		08/03/15	0.130	50,000			
	CP	TD USA		08/03/15	0.130	50,000			
	CP	TD USA		08/03/15	0.130	50,000			
	CP	TD USA		08/03/15	0.130	50,000			
	CP	BARTON		08/10/15	0.180	50,000			
	TR	NOTE	0.500	04/30/17	0.696	50,000			
	TR	NOTE	0.500	04/30/17	0.696	50,000			
	YCD	NB CANADA	0.560	05/02/16	0.560	50,000			
	YCD	NB CANADA	0.560	05/02/16	0.560	50,000			
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000			
	YCD	NB CANADA	0.600	06/01/16	0.600	50,000			
06/18/15	**NO REDEMPTIONS**								
06/18/15	**NO PURCHASES**								
06/19/15	**REDEMPTIONS**								
	DEB	FHLB	0.125	06/19/15	0.157	50,000	365	78,500.00	0.157
	DEB	FHLB	0.125	06/19/15	0.157	50,000	365	78,500.00	0.157

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/19/15	PURCHASES								
	CD	CHASE USA	0.460	02/01/16	0.460	50,000			
	CD	CHASE USA	0.460	02/01/16	0.460	50,000			
	CP	TD USA		07/16/15	0.120	50,000			
	CP	TD USA		07/16/15	0.120	50,000			
	YCD	DNB	0.165	09/01/15	0.165	50,000			
	YCD	DNB	0.165	09/01/15	0.165	50,000			
06/22/15	REDEMPTIONS								
	BN	BOFA	0.260	06/22/15	0.260	50,000	189	68,250.00	0.264
	BN	BOFA	0.260	06/22/15	0.260	50,000	189	68,250.00	0.264
	CD	CITIBANK	0.180	06/22/15	0.180	50,000	96	24,000.00	0.183
	CD	CITIBANK	0.180	06/22/15	0.180	50,000	96	24,000.00	0.183
	CD	MUFG UNION	0.210	06/22/15	0.210	50,000	117	34,125.00	0.213
	CD	MUFG UNION	0.210	06/22/15	0.210	50,000	117	34,125.00	0.213
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000	189	65,625.00	0.253
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000	189	65,625.00	0.253
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000	189	65,625.00	0.253
	CD	WELLS FGO	0.250	06/22/15	0.250	50,000	189	65,625.00	0.253
	CD	US BANK	0.150	06/22/15	0.150	50,000	209	43,541.67	0.152
	CD	US BANK	0.150	06/22/15	0.150	50,000	209	43,541.67	0.152
	CD	CITIBANK	0.290	06/22/15	0.290	50,000	258	103,916.67	0.294
	CD	CITIBANK	0.290	06/22/15	0.290	50,000	258	103,916.67	0.294
	CD	CITIBANK	0.300	06/22/15	0.300	50,000	272	113,333.33	0.304
	CD	CITIBANK	0.300	06/22/15	0.300	50,000	272	113,333.33	0.304
	CP	GE CO		06/22/15	0.100	50,000	12	1,666.67	0.101
	CP	GE CO		06/22/15	0.100	50,000	12	1,666.67	0.101
	CP	GE CO		06/22/15	0.100	50,000	12	1,666.67	0.101
	CP	GECC		06/22/15	0.130	50,000	90	16,250.00	0.132
	CP	GECC		06/22/15	0.130	50,000	90	16,250.00	0.132
	CP	TOYOTA		06/22/15	0.140	50,000	96	18,666.67	0.142
	CP	TOYOTA		06/22/15	0.140	50,000	96	18,666.67	0.142
	CP	TOYOTA		06/22/15	0.140	50,000	96	18,666.67	0.142
	CP	TOYOTA		06/22/15	0.140	50,000	96	18,666.67	0.142
	CP	MUFG UNION		06/22/15	0.210	50,000	123	35,875.00	0.213
	CP	MUFG UNION		06/22/15	0.210	50,000	123	35,875.00	0.213
	DN	FHLB		06/22/15	0.080	50,000	146	16,222.22	0.081
	DN	FHLB		06/22/15	0.080	50,000	146	16,222.22	0.081
	YCD	SOC GEN	0.130	06/22/15	0.130	50,000	12	2,166.67	0.132
	YCD	SOC GEN	0.130	06/22/15	0.130	50,000	12	2,166.67	0.132
	YCD	MIZUHO	0.250	06/22/15	0.250	50,000	96	33,333.33	0.253
	YCD	MIZUHO	0.250	06/22/15	0.250	50,000	96	33,333.33	0.253
	YCD	BARCLAYS	0.330	06/22/15	0.330	50,000	151	69,208.33	0.335
	YCD	BARCLAYS	0.330	06/22/15	0.330	50,000	151	69,208.33	0.335
	YCD	TORONTO	0.180	06/22/15	0.180	50,000	158	39,500.00	0.183
	YCD	TORONTO	0.180	06/22/15	0.180	50,000	158	39,500.00	0.183
	YCD	RABOBANK	0.265	06/22/15	0.265	50,000	181	66,618.06	0.269
	YCD	RABOBANK	0.265	06/22/15	0.265	50,000	181	66,618.06	0.269

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/22/15	**REDEMPTIONS (Continued)**								
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000	189	53,812.50	0.208
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000	189	53,812.50	0.208
	YCD	RB CANADA	0.205	06/22/15	0.205	50,000	189	53,812.50	0.208
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000	189	60,375.00	0.233
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000	189	60,375.00	0.233
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000	189	60,375.00	0.233
	YCD	SCOTIA	0.230	06/22/15	0.230	50,000	189	60,375.00	0.233
	YCD	WESTPAC	0.230	06/22/15	0.230	50,000	193	61,652.78	0.233
	YCD	WESTPAC	0.230	06/22/15	0.230	50,000	193	61,652.78	0.233
	YCD	TORONTO	0.250	06/22/15	0.250	50,000	258	89,583.33	0.253
	YCD	TORONTO	0.250	06/22/15	0.250	50,000	258	89,583.33	0.253
	YCD	RB CANADA	0.210	06/22/15	0.210	50,000	277	80,791.67	0.213
	YCD	RB CANADA	0.210	06/22/15	0.210	50,000	277	80,791.67	0.213
06/22/15	**PURCHASES**								
	CD	CHASE USA	0.410	01/04/16	0.410	50,000			
	CD	CHASE USA	0.410	01/04/16	0.410	50,000			
	CD	CHASE USA	0.410	01/04/16	0.410	50,000			
	YCD	CB AUS	0.475	06/01/16	0.470	50,000			
	YCD	CB AUS	0.475	06/01/16	0.470	50,000			
06/23/15	**NO REDEMPTIONS**								
06/23/15	**PURCHASES**								
	BN	BOFA	0.290	11/02/15	0.290	50,000			
	BN	BOFA	0.290	11/02/15	0.290	50,000			
	CD	MUFG UNION	0.150	07/29/15	0.150	50,000			
	CD	MUFG UNION	0.150	07/29/15	0.150	50,000			
	CP	GECC		09/28/15	0.180	50,000			
	CP	GECC		09/28/15	0.180	50,000			
	YCD	BNP	0.120	07/27/15	0.120	50,000			
	YCD	BNP	0.120	07/27/15	0.120	50,000			
	YCD	TORONTO	0.130	07/29/15	0.130	50,000			
	YCD	TORONTO	0.130	07/29/15	0.130	50,000			
	YCD	CIBC	0.140	07/29/15	0.140	50,000			
	YCD	CIBC	0.140	07/29/15	0.140	50,000			
06/24/15	**NO REDEMPTIONS**								
06/24/15	**PURCHASES**								
	CD	US BANK	0.130	11/02/15	0.130	50,000			
	CD	US BANK	0.130	11/02/15	0.130	50,000			
	CD	CHASE USA	0.410	01/04/16	0.410	50,000			
	CD	CHASE USA	0.410	01/04/16	0.410	50,000			
	CD	CHASE USA	0.460	02/02/16	0.460	50,000			
	CD	CHASE USA	0.460	02/02/16	0.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/15	PURCHASES (Continued)								
	CD	CHASE USA	0.510	03/01/16	0.510	50,000			
	CD	CHASE USA	0.510	03/01/16	0.510	50,000			
	CP	TOYOTA		07/21/15	0.110	50,000			
	CP	MUFG UNION		07/29/15	0.150	50,000			
	CP	GECC		09/24/15	0.180	50,000			
	CP	GECC		09/24/15	0.180	50,000			
	CP	TOYOTA		10/21/15	0.250	50,000			
	CP	TOYOTA		10/21/15	0.250	50,000			
	CP	TOYOTA		10/21/15	0.250	50,000			
	DN	FHLMC		12/29/15	0.130	50,000			
	DN	FHLMC		12/29/15	0.130	50,000			
	DN	FHLMC		12/29/15	0.130	50,000			
	DN	FHLMC		12/29/15	0.130	50,000			
	DN	FNMA		03/01/16	0.200	50,000			
	DN	FHLMC		05/02/16	0.265	50,000			
	DN	FHLMC		05/02/16	0.265	50,000			
	DN	FHLMC		05/02/16	0.265	50,000			
	DN	FHLMC		05/02/16	0.265	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.181	50,000			
	TR	NOTE	0.250	02/29/16	0.199	50,000			
	TR	NOTE	0.250	02/29/16	0.199	50,000			
	TR	NOTE	0.250	02/29/16	0.199	50,000			
	TR	NOTE	0.250	02/29/16	0.199	50,000			
	TR	NOTE	0.625	05/31/17	0.676	50,000			
	TR	NOTE	0.625	05/31/17	0.676	50,000			
	TR	NOTE	0.625	05/31/17	0.676	50,000			
	TR	NOTE	0.625	05/31/17	0.676	50,000			
	YCD	TOKYO-MIT	0.160	07/29/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	07/29/15	0.160	50,000			
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000			
	YCD	SCOTIA	0.130	08/27/15	0.130	50,000			
	YCD	DNB	0.150	08/31/15	0.150	50,000			
	YCD	DNB	0.150	08/31/15	0.150	50,000			
	YCD	STNDRD CH	0.260	10/01/15	0.260	50,000			
	YCD	STNDRD CH	0.260	10/01/15	0.260	50,000			
	YCD	TORONTO	0.220	10/28/15	0.220	50,000			
	YCD	TORONTO	0.220	10/28/15	0.220	50,000			
	YCD	RB CANADA	0.355	12/29/15	0.355	50,000			
	YCD	RB CANADA	0.355	12/29/15	0.355	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/25/15 REDEMPTIONS									
	DEB	FHLB	0.170	06/25/15	0.170	50,000	365	85,000.00	0.170
	DEB	FHLB	0.170	06/25/15	0.170	50,000	365	85,000.00	0.170
	TR	BILL		06/25/15	0.098	50,000	360	48,750.00	0.099
	TR	BILL		06/25/15	0.098	50,000	360	48,750.00	0.099
	TR	BILL		06/25/15	0.098	50,000	360	48,750.00	0.099
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.100	50,000	360	50,000.00	0.101
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.098	50,000	364	49,291.67	0.099
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.100	50,000	364	50,555.56	0.101
	TR	BILL		06/25/15	0.110	50,000	364	55,611.11	0.112
	TR	BILL		06/25/15	0.110	50,000	364	55,611.11	0.112
06/25/15 PURCHASES									
	CP	GE CO		06/29/15	0.070	50,000			
	CP	CAFCO		09/28/15	0.200	50,000			
	SBA FR	POOL# 509675	0.400	05/25/40	0.400	19,041			
	TR	BILL		06/23/16	0.263	50,000			
	TR	BILL		06/23/16	0.263	50,000			
	TR	BILL		06/23/16	0.278	50,000			
	TR	BILL		06/23/16	0.278	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	TR	BILL		06/23/16	0.283	50,000			
	TR	BILL		06/23/16	0.283	50,000			
	YCD	SOC GEN	0.260	10/01/15	0.260	50,000			
06/26/15 REDEMPTIONS									
	CP	GE CO		06/26/15	0.110	50,000	14	2,138.89	0.112
	CP	GE CO		06/26/15	0.110	50,000	14	2,138.89	0.112
	CP	GE CO		06/26/15	0.110	50,000	14	2,138.89	0.112
	CP	GE CO		06/26/15	0.110	50,000	14	2,138.89	0.112

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/26/15	REDEMPTIONS (Continued)								
	CP	BARCLY US		06/26/15	0.120	50,000	14	2,333.33	0.122
	CP	BARCLY US		06/26/15	0.120	50,000	14	2,333.33	0.122
	CP	BARCLY US		06/26/15	0.120	50,000	14	2,333.33	0.122
	CP	BARCLY US		06/26/15	0.120	50,000	14	2,333.33	0.122
	CP	TD USA		06/26/15	0.120	50,000	16	2,666.67	0.122
	CP	TD USA		06/26/15	0.120	50,000	16	2,666.67	0.122
	CP	GE CO		06/26/15	0.110	50,000	18	2,750.00	0.112
	CP	GE CO		06/26/15	0.110	50,000	18	2,750.00	0.112
	CP	GE CO		06/26/15	0.090	50,000	23	2,875.00	0.091
	CP	GE CO		06/26/15	0.090	50,000	23	2,875.00	0.091
	CP	GE CO		06/26/15	0.090	50,000	29	3,625.00	0.091
	CP	GE CO		06/26/15	0.090	50,000	29	3,625.00	0.091
	CP	GECC		06/26/15	0.090	50,000	65	8,125.00	0.091
	CP	GECC		06/26/15	0.090	50,000	65	8,125.00	0.091
	CP	BNP FIN		06/26/15	0.190	50,000	78	20,583.33	0.193
	CP	BNP FIN		06/26/15	0.190	50,000	78	20,583.33	0.193
	CP	BNP FIN		06/26/15	0.190	50,000	81	21,375.00	0.193
	CP	BNP FIN		06/26/15	0.190	50,000	81	21,375.00	0.193
	CP	TOYOTA		06/26/15	0.120	50,000	85	14,166.67	0.122
	CP	TOYOTA		06/26/15	0.120	50,000	85	14,166.67	0.122
	CP	TOYOTA		06/26/15	0.150	50,000	100	20,833.33	0.152
	CP	TOYOTA		06/26/15	0.150	50,000	100	20,833.33	0.152
	CP	GECC		06/26/15	0.140	50,000	102	19,833.33	0.142
	CP	GECC		06/26/15	0.140	50,000	102	19,833.33	0.142
	DN	IBRD		06/26/15	0.080	50,000	150	16,666.67	0.081
	DN	IBRD		06/26/15	0.080	50,000	150	16,666.67	0.081
	YCD	RABOBANK	0.120	06/26/15	0.120	50,000	14	2,333.33	0.122
	YCD	RABOBANK	0.120	06/26/15	0.120	50,000	14	2,333.33	0.122
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000	23	4,152.78	0.132
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000	23	4,152.78	0.132
	YCD	SOC GEN	0.130	06/26/15	0.130	50,000	23	4,152.78	0.132
	YCD	SOC GEN	0.110	06/26/15	0.110	50,000	24	3,666.67	0.112
	YCD	SOC GEN	0.110	06/26/15	0.110	50,000	24	3,666.67	0.112
	YCD	BNP	0.130	06/26/15	0.130	50,000	30	5,416.67	0.132
	YCD	BNP	0.130	06/26/15	0.130	50,000	30	5,416.67	0.132
	YCD	MONTREAL	0.080	06/26/15	0.080	50,000	31	3,444.44	0.081
	YCD	MONTREAL	0.080	06/26/15	0.080	50,000	31	3,444.44	0.081
	YCD	LLOYDS	0.170	06/26/15	0.170	50,000	42	9,916.67	0.172
	YCD	LLOYDS	0.170	06/26/15	0.170	50,000	42	9,916.67	0.172
	YCD	LLOYDS	0.170	06/26/15	0.170	50,000	42	9,916.67	0.172
	YCD	LLOYDS	0.200	06/26/15	0.200	50,000	71	19,722.22	0.203
	YCD	LLOYDS	0.200	06/26/15	0.200	50,000	71	19,722.22	0.203
	YCD	MIZUHO	0.180	06/26/15	0.180	50,000	73	18,250.00	0.183
	YCD	MIZUHO	0.180	06/26/15	0.180	50,000	73	18,250.00	0.183
	YCD	NORDEA	0.180	06/26/15	0.180	50,000	88	22,000.00	0.183
	YCD	NORDEA	0.180	06/26/15	0.180	50,000	88	22,000.00	0.183
	YCD	SCOTIA	0.100	06/26/15	0.100	50,000	100	13,888.89	0.101
	YCD	SCOTIA	0.100	06/26/15	0.100	50,000	100	13,888.89	0.101
	YCD	SVENSKA	0.185	06/26/15	0.185	50,000	100	25,694.44	0.188
	YCD	SVENSKA	0.185	06/26/15	0.185	50,000	100	25,694.44	0.188

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/26/15	**REDEMPTIONS (Continued)**								
	YCD	MIZUHO	0.250	06/26/15	0.250	50,000	100	34,722.22	0.253
	YCD	MIZUHO	0.250	06/26/15	0.250	50,000	100	34,722.22	0.253
	YCD	BARCLAYS	0.370	06/26/15	0.370	50,000	162	83,250.00	0.375
	YCD	BARCLAYS	0.370	06/26/15	0.370	50,000	162	83,250.00	0.375
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000	365	134,340.28	0.269
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000	365	134,340.28	0.269
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000	365	134,340.28	0.269
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000	365	134,340.28	0.269
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000	365	134,340.28	0.269
	YCD	CIBC	0.280	06/26/15	0.280	50,000	365	141,944.44	0.284
	YCD	CIBC	0.280	06/26/15	0.280	50,000	365	141,944.44	0.284
06/26/15	**PURCHASES**								
	TR	BILL		06/23/16	0.278	50,000			
	TR	BILL		06/23/16	0.278	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	TR	BILL		06/23/16	0.280	50,000			
	YCD	CIBC	0.070	07/06/15	0.070	50,000			
	YCD	CIBC	0.070	07/06/15	0.070	50,000			
	YCD	CIBC	0.070	07/06/15	0.070	50,000			
	YCD	CB AUS	0.485	06/30/16	0.480	50,000			
	YCD	CB AUS	0.485	06/30/16	0.480	50,000			
	YCD	CB AUS	0.485	07/01/16	0.480	50,000			
	YCD	CB AUS	0.485	07/01/16	0.480	50,000			
06/29/15	**REDEMPTIONS**								
	CP	GE CO		06/29/15	0.070	50,000	4	388.89	0.071
	CP	TOYOTA		06/29/15	0.120	50,000	81	13,500.00	0.122
	CP	GECC		06/29/15	0.130	50,000	83	14,986.11	0.132
	CP	GECC		06/29/15	0.130	50,000	83	14,986.11	0.132
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000	33	3,208.33	0.071
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000	33	3,208.33	0.071
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000	33	3,208.33	0.071
	YCD	MONTREAL	0.070	06/29/15	0.070	50,000	33	3,208.33	0.071
	YCD	CIBC	0.130	06/29/15	0.130	50,000	46	8,305.56	0.132
	YCD	CIBC	0.130	06/29/15	0.130	50,000	46	8,305.56	0.132
06/29/15	**PURCHASES**								
	CP	TD USA		07/10/15	0.080	50,000			
	CP	TD USA		07/10/15	0.080	50,000			
	CP	TD USA		07/10/15	0.080	50,000			
	CP	JPM LLC		12/24/15	0.420	50,000			
	CP	JPM LLC		12/24/15	0.420	50,000			
	DN	FHLMC		12/01/15	0.090	50,000			
	DN	FHLMC		12/01/15	0.090	50,000			
	DN	FHLMC		05/02/16	0.240	50,000			
	DN	FHLMC		05/02/16	0.240	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/29/15	PURCHASES (Continued)								
	YCD	MONTREAL	0.070	07/10/15	0.070	50,000			
	YCD	MONTREAL	0.070	07/10/15	0.070	50,000			
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000			
	YCD	MIZUHO	0.200	08/27/15	0.200	50,000			
	YCD	WESTPAC	0.330	12/29/15	0.330	50,000			
	YCD	WESTPAC	0.330	12/29/15	0.330	50,000			
06/30/15	REDEMPTIONS								
	CD	MUFG UNION	0.190	06/30/15	0.190	50,000	106	27,972.22	0.193
	CD	MUFG UNION	0.190	06/30/15	0.190	50,000	106	27,972.22	0.193
	CD	US BANK	0.160	06/30/15	0.160	50,000	166	36,888.89	0.162
	CD	US BANK	0.160	06/30/15	0.160	50,000	166	36,888.89	0.162
	CD	CITIBANK	0.240	06/30/15	0.240	50,000	167	55,666.67	0.243
	CD	CITIBANK	0.240	06/30/15	0.240	50,000	167	55,666.67	0.243
	CD	US BANK	0.160	06/30/15	0.160	50,000	175	38,888.89	0.162
	CD	US BANK	0.160	06/30/15	0.160	50,000	175	38,888.89	0.162
	CD	US BANK	0.160	06/30/15	0.160	50,000	175	38,888.89	0.162
	CD	US BANK	0.160	06/30/15	0.160	50,000	175	38,888.89	0.162
	CP	BNP FIN		06/30/15	0.270	50,000	125	46,875.00	0.274
	CP	BNP FIN		06/30/15	0.270	50,000	125	46,875.00	0.274
	CP	GECC		06/30/15	0.180	50,000	126	31,500.00	0.183
	CP	GECC		06/30/15	0.180	50,000	126	31,500.00	0.183
	CP	GECC		06/30/15	0.180	50,000	126	31,500.00	0.183
	DEB	FHLB	0.170	06/30/15	0.170	50,000	375	87,411.11	0.170
	DEB	FHLB	0.170	06/30/15	0.170	50,000	375	87,411.11	0.170
	DEB	FHLB	0.140	06/30/15	0.150	50,000	379	77,922.22	0.150
	DEB	FHLB	0.140	06/30/15	0.150	50,000	379	77,922.22	0.150
	DN	IBRD		06/30/15	0.100	50,000	147	20,416.67	0.101
	DN	FHLB		06/30/15	0.080	50,000	154	17,111.11	0.081
	DN	FHLB		06/30/15	0.080	50,000	154	17,111.11	0.081
	DN	FHLB		06/30/15	0.115	50,000	165	26,354.17	0.117
	DN	FHLB		06/30/15	0.115	50,000	165	26,354.17	0.117
	DN	FNMA		06/30/15	0.110	50,000	169	25,819.44	0.112
	DN	FNMA		06/30/15	0.110	50,000	169	25,819.44	0.112
	DN	IBRD		06/30/15	0.105	50,000	174	25,375.00	0.107
	TR	NOTE	1.875	06/30/15	0.066	50,000	104	9,571.39	0.067
	TR	NOTE	1.875	06/30/15	0.066	50,000	104	9,571.39	0.067
	TR	NOTE	1.875	06/30/15	0.066	50,000	104	9,571.39	0.067
	TR	NOTE	1.875	06/30/15	0.066	50,000	104	9,571.39	0.067
	TR	NOTE	1.875	06/30/15	0.031	50,000	125	5,363.00	0.031
	TR	NOTE	1.875	06/30/15	0.031	50,000	125	5,363.00	0.031
	TR	NOTE	0.375	06/30/15	0.042	50,000	140	8,060.68	0.042
	TR	NOTE	0.375	06/30/15	0.042	50,000	140	8,060.68	0.042
	TR	NOTE	0.375	06/30/15	0.042	50,000	140	8,060.68	0.042
	TR	NOTE	0.375	06/30/15	0.042	50,000	140	8,060.68	0.042
	TR	NOTE	0.375	06/30/15	0.042	50,000	140	8,060.68	0.042
	TR	NOTE	1.875	06/30/15	0.056	50,000	154	12,107.22	0.057
	TR	NOTE	1.875	06/30/15	0.056	50,000	154	12,107.22	0.057

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/15	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.375	06/30/15	0.064	50,000	159	13,995.59	0.064
	TR	NOTE	0.375	06/30/15	0.064	50,000	159	13,995.59	0.064
	TR	NOTE	0.375	06/30/15	0.064	50,000	159	13,995.59	0.064
	TR	NOTE	1.875	06/30/15	0.078	50,000	159	17,243.61	0.079
	TR	NOTE	1.875	06/30/15	0.078	50,000	159	17,243.61	0.079
	TR	NOTE	0.375	06/30/15	0.068	50,000	166	15,668.16	0.069
	TR	NOTE	0.375	06/30/15	0.068	50,000	166	15,668.16	0.069
	TR	NOTE	0.375	06/30/15	0.072	50,000	166	16,644.72	0.073
	TR	NOTE	0.375	06/30/15	0.072	50,000	166	16,644.72	0.073
	TR	NOTE	1.875	06/30/15	0.075	50,000	169	17,750.77	0.076
	TR	NOTE	1.875	06/30/15	0.075	50,000	169	17,750.77	0.076
	TR	NOTE	1.875	06/30/15	0.075	50,000	169	17,750.77	0.076
	TR	NOTE	1.875	06/30/15	0.075	50,000	169	17,750.77	0.076
	TR	NOTE	0.375	06/30/15	0.064	50,000	173	15,387.60	0.065
	TR	NOTE	0.375	06/30/15	0.064	50,000	173	15,387.60	0.065
	TR	NOTE	0.375	06/30/15	0.064	50,000	173	15,387.60	0.065
	TR	NOTE	0.375	06/30/15	0.064	50,000	173	15,387.60	0.065
	TR	NOTE	0.375	06/30/15	0.081	50,000	173	19,293.85	0.081
	TR	NOTE	0.375	06/30/15	0.143	50,000	376	74,056.88	0.143
	TR	NOTE	0.375	06/30/15	0.143	50,000	376	74,056.88	0.143
	TR	NOTE	0.375	06/30/15	0.143	50,000	376	74,056.88	0.143
	TR	NOTE	0.375	06/30/15	0.143	50,000	376	74,056.88	0.143
	YCD	MIZUHO	0.250	06/30/15	0.250	50,000	104	36,111.11	0.253
	YCD	MIZUHO	0.250	06/30/15	0.250	50,000	104	36,111.11	0.253
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000	104	37,555.56	0.264
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000	104	37,555.56	0.264
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000	104	37,555.56	0.264
	YCD	BARCLAYS	0.260	06/30/15	0.260	50,000	104	37,555.56	0.264
	YCD	RABOBANK	0.210	06/30/15	0.210	50,000	117	34,125.00	0.213
	YCD	RABOBANK	0.210	06/30/15	0.210	50,000	117	34,125.00	0.213
	YCD	SVENSKA	0.195	06/30/15	0.195	50,000	125	33,854.17	0.198
	YCD	SVENSKA	0.195	06/30/15	0.195	50,000	125	33,854.17	0.198
	YCD	STNDRD CH	0.300	06/30/15	0.300	50,000	154	64,166.67	0.304
	YCD	STNDRD CH	0.300	06/30/15	0.300	50,000	154	64,166.67	0.304
	YCD	ANZ	0.170	06/30/15	0.170	50,000	159	37,541.67	0.172
	YCD	ANZ	0.170	06/30/15	0.170	50,000	159	37,541.67	0.172
	YCD	TORONTO	0.190	06/30/15	0.190	50,000	159	41,958.33	0.193
	YCD	TORONTO	0.190	06/30/15	0.190	50,000	159	41,958.33	0.193
	YCD	BARCLAYS	0.370	06/30/15	0.370	50,000	165	84,791.67	0.375
	YCD	BARCLAYS	0.370	06/30/15	0.370	50,000	165	84,791.67	0.375
	YCD	SCOTIA	0.260	06/30/15	0.260	50,000	174	62,833.33	0.264
	YCD	SCOTIA	0.260	06/30/15	0.260	50,000	174	62,833.33	0.264
06/30/15	**PURCHASES**								
	CD	US BANK	0.200	12/24/15	0.200	50,000			
	CD	US BANK	0.200	12/24/15	0.200	50,000			
	CD	CITIBANK	0.400	12/24/15	0.400	50,000			
	CD	CITIBANK	0.400	12/24/15	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/15	PURCHASES (Continued)								
	CD	US BANK	0.210	12/29/15	0.210	50,000			
	CD	US BANK	0.210	12/29/15	0.210	50,000			
	DN	FHLMC		02/01/16	0.145	50,000			
	DN	FHLMC		02/01/16	0.145	50,000			
	DN	FNMA		04/01/16	0.220	50,000			
	DN	FNMA		04/01/16	0.220	50,000			
	DN	FNMA		05/02/16	0.230	50,000			
	DN	FNMA		05/02/16	0.230	50,000			
	TR	NOTE	0.250	02/29/16	0.151	50,000			
	TR	NOTE	0.250	02/29/16	0.151	50,000			
	TR	NOTE	0.250	02/29/16	0.151	50,000			
	TR	NOTE	0.250	02/29/16	0.151	50,000			
	TR	BILL		06/23/16	0.260	50,000			
	TR	BILL		06/23/16	0.260	50,000			
	TR	BILL		06/23/16	0.260	50,000			
	TR	BILL		06/23/16	0.260	50,000			
	TR	NOTE	0.625	06/30/17	0.710	50,000			
	TR	NOTE	0.625	06/30/17	0.710	50,000			
	TR	NOTE	0.625	06/30/17	0.710	50,000			
	TR	NOTE	0.625	06/30/17	0.710	50,000			
	YCD	MONTREAL	0.080	07/24/15	0.080	50,000			
	YCD	MONTREAL	0.080	07/24/15	0.080	50,000			
	YCD	MIZUHO	0.170	07/31/15	0.170	50,000			
	YCD	MIZUHO	0.170	07/31/15	0.170	50,000			
	YCD	BARCLAYS	0.200	09/01/15	0.200	50,000			
	YCD	BARCLAYS	0.200	09/01/15	0.200	50,000			
	YCD	MIZUHO	0.200	09/01/15	0.200	50,000			
	YCD	MIZUHO	0.200	09/01/15	0.200	50,000			
	YCD	BARCLAYS	0.250	09/28/15	0.250	50,000			
	YCD	BARCLAYS	0.250	09/28/15	0.250	50,000			
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000			
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000			
	YCD	SCOTIA	0.230	10/01/15	0.230	50,000			
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000			
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000			
	YCD	RB CANADA	0.355	12/24/15	0.355	50,000			
	YCD	RB CANADA	0.355	12/24/15	0.355	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	01/07/15	0.110	1,000,000.00	07/08/15
New Omni Bank, NA	01/22/15	0.090	2,000,000.00	07/23/15
New Omni Bank, NA	05/07/15	0.040	2,000,000.00	08/06/15
New Omni Bank, NA	05/15/15	0.040	2,000,000.00	08/14/15
New Omni Bank, NA	02/26/15	0.100	6,500,000.00	08/27/15
New Omni Bank, NA	05/28/15	0.040	1,500,000.00	08/27/15
New Omni Bank, NA	03/06/15	0.110	1,000,000.00	09/04/15
New Omni Bank, NA	03/13/15	0.120	2,000,000.00	09/11/15
New Omni Bank, NA	06/18/15	0.040	5,000,000.00	09/17/15
New Omni Bank, NA	04/16/15	0.110	2,000,000.00	10/15/15
New Omni Bank, NA	04/23/15	0.120	2,000,000.00	10/22/15
New Omni Bank, NA	04/30/15	0.110	2,000,000.00	10/29/15
AUBURN				
Community 1st Bank	01/30/15	0.130	3,000,000.00	07/31/15
Community 1st Bank	03/20/15	0.210	2,000,000.00	09/18/15
Community 1st Bank	04/08/15	0.140	4,000,000.00	10/07/15
Community 1st Bank	04/22/15	0.130	2,000,000.00	10/21/15
BREA				
Pacific Western Bank	01/09/15	0.140	10,000,000.00	07/10/15
Pacific Western Bank	01/28/15	0.120	40,000,000.00	07/29/15
Pacific Western Bank	02/25/15	0.110	50,000,000.00	08/26/15
Pacific Western Bank	03/18/15	0.180	40,000,000.00	09/16/15
BUENA PARK				
Uniti Bank	06/05/15	0.090	3,000,000.00	12/04/15
CHICO				
Tri Counties Bank	06/10/15	0.060	5,000,000.00	09/09/15
DIAMOND BAR				
Prospectors Federal Credit Union	03/12/15	0.140	4,000,000.00	09/10/15
EL MONTE				
Cathay Bank	01/23/15	0.120	50,000,000.00	07/24/15
Cathay Bank	03/20/15	0.200	50,000,000.00	09/18/15
Cathay Bank	05/28/15	0.120	50,000,000.00	11/19/15
ENCINO				
California United Bank	04/02/15	0.160	10,000,000.00	10/01/15
FAIRFIELD				
Westamerica Bank	02/04/15	0.090	25,000,000.00	08/05/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	04/15/15	0.060	1,500,000.00	07/15/15
Folsom Lake Bank	05/01/15	0.060	3,500,000.00	07/31/15
Folsom Lake Bank	06/03/15	0.050	3,000,000.00	09/02/15
SAFE Credit Union	06/05/15	0.070	5,000,000.00	09/04/15
Sierra Vista Bank	05/06/15	0.050	1,500,000.00	08/05/15
Sierra Vista Bank	06/26/15	0.050	1,000,000.00	09/25/15
Sierra Vista Bank	05/20/15	0.120	1,000,000.00	11/18/15
FRESNO				
Central Valley Community Bank	05/27/15	0.070	5,000,000.00	08/26/15
Central Valley Community Bank	03/12/15	0.140	5,000,000.00	09/10/15
GOLETA				
Community West Bank	05/29/15	0.040	13,000,000.00	08/28/15
Community West Bank	06/04/15	0.090	14,000,000.00	12/03/15
IRVINE				
Banc of California, NA	05/22/15	0.130	100,000,000.00	11/20/15
CommerceWest Bank	04/16/15	0.040	5,000,000.00	07/16/15
CommerceWest Bank	01/30/15	0.100	2,500,000.00	07/31/15
CommerceWest Bank	05/07/15	0.040	2,500,000.00	08/06/15
CommerceWest Bank	06/12/15	0.040	5,000,000.00	09/11/15
First Foundation Bank	02/11/15	0.130	12,000,000.00	08/12/15
First Foundation Bank	03/05/15	0.120	22,000,000.00	09/03/15
First Foundation Bank	04/10/15	0.140	12,000,000.00	10/09/15
First Foundation Bank	06/05/15	0.110	10,000,000.00	12/04/15
LAFAYETTE				
California Bank of Commerce	01/15/15	0.110	5,000,000.00	07/16/15
California Bank of Commerce	03/13/15	0.120	10,000,000.00	09/11/15
California Bank of Commerce	05/14/15	0.110	5,000,000.00	11/12/15
LODI				
Farmers & Merchants Bk Cen CA	04/08/15	0.030	25,000,000.00	07/08/15
Farmers & Merchants Bk Cen CA	04/17/15	0.050	35,000,000.00	07/17/15
Farmers & Merchants Bk Cen CA	04/23/15	0.050	35,000,000.00	07/23/15
Farmers & Merchants Bk Cen CA	06/03/15	0.030	35,000,000.00	09/02/15
Farmers & Merchants Bk Cen CA	06/10/15	0.040	20,000,000.00	09/09/15
LOS ANGELES				
1st Century Bank, NA	04/15/15	0.060	18,000,000.00	07/15/15
1st Century Bank, NA	04/22/15	0.060	8,000,000.00	07/15/15
1st Century Bank, NA	05/15/15	0.060	20,000,000.00	08/14/15
Bank Leumi USA	04/22/15	0.070	30,000,000.00	07/22/15
Bank Leumi USA	05/06/15	0.050	20,000,000.00	08/05/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	04/09/15	0.050	90,000,000.00	07/09/15
BBCN Bank	04/15/15	0.040	45,000,000.00	07/15/15
BBCN Bank	06/03/15	0.030	90,000,000.00	09/02/15
BBCN Bank	06/12/15	0.040	75,000,000.00	09/11/15
Commonwealth Business Bank	04/03/15	0.040	10,000,000.00	07/03/15
Commonwealth Business Bank	04/10/15	0.030	5,000,000.00	07/10/15
Commonwealth Business Bank	01/16/15	0.090	3,500,000.00	07/17/15
Commonwealth Business Bank	05/01/15	0.020	10,000,000.00	07/31/15
Commonwealth Business Bank	05/15/15	0.020	5,000,000.00	08/14/15
Commonwealth Business Bank	05/22/15	0.020	5,000,000.00	08/21/15
Commonwealth Business Bank	05/22/15	0.020	6,000,000.00	08/21/15
Commonwealth Business Bank	06/05/15	0.020	5,000,000.00	09/04/15
Commonwealth Business Bank	06/12/15	0.040	5,000,000.00	09/11/15
Commonwealth Business Bank	06/19/15	0.030	5,000,000.00	09/18/15
Commonwealth Business Bank	06/26/15	0.030	5,000,000.00	09/25/15
CTBC Bank	04/01/15	0.060	50,000,000.00	07/01/15
CTBC Bank	01/15/15	0.110	50,000,000.00	07/16/15
CTBC Bank	01/29/15	0.100	10,000,000.00	07/30/15
Hanmi Bank	02/05/15	0.090	30,000,000.00	08/06/15
Hanmi Bank	04/08/15	0.110	30,000,000.00	10/07/15
Manufacturers Bank	04/10/15	0.050	100,000,000.00	07/10/15
Manufacturers Bank	04/17/15	0.050	50,000,000.00	07/17/15
Manufacturers Bank	05/14/15	0.060	35,000,000.00	08/13/15
Manufacturers Bank	06/11/15	0.060	50,000,000.00	09/10/15
Mission Valley Bank	04/15/15	0.120	7,000,000.00	10/14/15
Open Bank	01/07/15	0.110	2,000,000.00	07/08/15
Open Bank	02/11/15	0.110	10,000,000.00	08/12/15
Open Bank	03/13/15	0.120	5,000,000.00	09/11/15
Open Bank	03/20/15	0.180	2,000,000.00	09/18/15
Open Bank	03/25/15	0.120	10,000,000.00	09/23/15
Open Bank	06/11/15	0.110	5,000,000.00	12/10/15
Opus Bank	01/30/15	0.100	10,000,000.00	07/31/15
Pacific City Bank	04/10/15	0.050	30,000,000.00	07/10/15
Pacific City Bank	05/13/15	0.040	5,000,000.00	08/12/15
Pacific City Bank	05/20/15	0.040	1,800,000.00	08/19/15
Pacific City Bank	06/11/15	0.040	10,000,000.00	09/10/15
Pacific City Bank	06/19/15	0.030	20,000,000.00	09/18/15
Pacific Commerce Bank	06/19/15	0.030	10,000,000.00	09/18/15
State Bank of India (California)	02/05/15	0.110	12,000,000.00	08/06/15
State Bank of India (California)	05/20/15	0.060	10,000,000.00	08/19/15
State Bank of India (California)	02/19/15	0.110	10,000,000.00	08/20/15
State Bank of India (California)	04/09/15	0.150	12,000,000.00	10/08/15
State Bank of India (California)	04/15/15	0.140	23,000,000.00	10/14/15
State Bank of India (California)	04/23/15	0.140	13,000,000.00	10/22/15
Wilshire Bank	04/10/15	0.050	78,000,000.00	07/10/15
Wilshire Bank	04/16/15	0.040	74,000,000.00	07/16/15
Wilshire Bank	05/15/15	0.040	30,000,000.00	08/14/15
Wilshire Bank	06/04/15	0.040	50,000,000.00	09/03/15
Wilshire Bank	06/10/15	0.040	39,000,000.00	09/09/15
Wilshire Bank	06/19/15	0.030	29,000,000.00	09/18/15
Woori America Bank	06/16/15	0.060	20,000,000.00	09/16/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MANHATTAN BEACH				
Kinecta Federal Credit Union	02/06/15	0.120	15,000,000.00	08/07/15
Kinecta Federal Credit Union	05/08/15	0.070	35,000,000.00	08/07/15
Kinecta Federal Credit Union	05/28/15	0.130	25,000,000.00	11/19/15
MONTEREY				
1st Capital Bank	04/23/15	0.070	1,000,000.00	07/23/15
1st Capital Bank	04/29/15	0.060	8,000,000.00	07/29/15
1st Capital Bank	06/11/15	0.060	5,000,000.00	09/10/15
OAKDALE				
Oak Valley Community Bank	06/04/15	0.040	3,500,000.00	09/03/15
OAKLAND				
Beneficial State Bank	04/24/15	0.070	10,000,000.00	07/24/15
Community Bank of the Bay	06/05/15	0.110	5,000,000.00	12/04/15
Metropolitan Bank	01/09/15	0.140	1,500,000.00	07/10/15
Metropolitan Bank	01/15/15	0.130	1,000,000.00	07/16/15
Metropolitan Bank	01/30/15	0.120	2,000,000.00	07/31/15
Metropolitan Bank	02/26/15	0.120	1,000,000.00	08/27/15
Metropolitan Bank	06/11/15	0.110	4,500,000.00	12/10/15
ONTARIO				
Citizens Business Bank	04/08/15	0.030	40,000,000.00	07/08/15
Citizens Business Bank	04/22/15	0.040	50,000,000.00	07/22/15
Citizens Business Bank	05/01/15	0.040	30,000,000.00	07/31/15
Citizens Business Bank	05/06/15	0.030	30,000,000.00	08/05/15
Citizens Business Bank	05/13/15	0.040	50,000,000.00	08/12/15
Citizens Business Bank	05/20/15	0.040	30,000,000.00	08/19/15
Citizens Business Bank	06/05/15	0.040	25,000,000.00	09/04/15
Citizens Business Bank	06/10/15	0.060	25,000,000.00	09/09/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	04/09/15	0.050	5,000,000.00	07/09/15
Malaga Bank, FSB	04/24/15	0.050	46,000,000.00	07/24/15
Malaga Bank, FSB	05/01/15	0.040	9,000,000.00	07/31/15
Malaga Bank, FSB	05/07/15	0.040	10,000,000.00	08/06/15
Malaga Bank, FSB	06/03/15	0.030	12,000,000.00	09/02/15
Malaga Bank, FSB	06/05/15	0.040	4,000,000.00	09/04/15
Malaga Bank, FSB	06/18/15	0.040	10,000,000.00	09/17/15
PASADENA				
American Plus Bank, NA	05/14/15	0.040	240,000.00	08/13/15
American Plus Bank, NA	05/20/15	0.100	500,000.00	11/18/15
American Plus Bank, NA	06/17/15	0.130	2,000,000.00	12/17/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	01/14/15	0.130	25,000,000.00	07/15/15
Community Bank	02/13/15	0.110	25,000,000.00	08/14/15
Community Bank	03/18/15	0.180	35,000,000.00	09/16/15
Community Bank	04/03/15	0.160	25,000,000.00	10/02/15
Community Bank	05/06/15	0.070	30,000,000.00	11/04/15
Community Bank	06/10/15	0.120	30,000,000.00	12/09/15
East West Bank	01/15/15	0.130	50,000,000.00	07/16/15
East West Bank	01/21/15	0.110	125,000,000.00	07/22/15
East West Bank	02/06/15	0.110	75,000,000.00	08/07/15
East West Bank	04/24/15	0.140	50,000,000.00	10/23/15
EverTrust Bank	02/18/15	0.090	10,000,000.00	08/19/15
EverTrust Bank	05/22/15	0.110	20,000,000.00	11/20/15
EverTrust Bank	06/10/15	0.100	20,000,000.00	12/09/15
Wescom Central Credit Union	04/29/15	0.070	50,000,000.00	07/29/15
Wescom Central Credit Union	05/29/15	0.060	50,000,000.00	08/28/15
Wescom Central Credit Union	06/25/15	0.080	50,000,000.00	09/24/15
PASO ROBLES				
Heritage Oaks Bank	06/10/15	0.060	25,000,000.00	09/09/15
PORTERVILLE				
Bank of the Sierra	04/09/15	0.070	10,000,000.00	07/09/15
Bank of the Sierra	04/24/15	0.070	20,000,000.00	07/24/15
Bank of the Sierra	05/07/15	0.060	15,000,000.00	08/06/15
Bank of the Sierra	05/14/15	0.060	20,000,000.00	08/13/15
Bank of the Sierra	06/04/15	0.060	15,000,000.00	09/03/15
Bank of the Sierra	06/11/15	0.060	20,000,000.00	09/10/15
RANCHO CORDOVA				
American River Bank	04/08/15	0.050	2,500,000.00	07/08/15
American River Bank	04/17/15	0.070	2,000,000.00	07/17/15
American River Bank	04/22/15	0.060	3,000,000.00	07/22/15
American River Bank	05/01/15	0.060	2,500,000.00	07/31/15
American River Bank	02/05/15	0.110	7,500,000.00	08/06/15
American River Bank	05/07/15	0.060	2,500,000.00	08/06/15
American River Bank	05/14/15	0.060	6,500,000.00	08/13/15
American River Bank	05/21/15	0.060	1,000,000.00	08/20/15
American River Bank	06/11/15	0.060	1,500,000.00	09/10/15
REDWOOD CITY				
Provident Credit Union	01/22/15	0.110	40,000,000.00	07/23/15
Provident Credit Union	02/18/15	0.110	20,000,000.00	08/19/15
Provident Credit Union	03/18/15	0.180	20,000,000.00	09/16/15
Provident Credit Union	04/16/15	0.130	20,000,000.00	10/15/15
Provident Credit Union	04/29/15	0.140	40,000,000.00	10/28/15
Provident Credit Union	05/21/15	0.100	20,000,000.00	11/19/15
Provident Credit Union	06/12/15	0.110	20,000,000.00	12/11/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank	04/15/15	0.060	20,000,000.00	07/15/15
Mechanics Bank	04/23/15	0.070	20,000,000.00	07/23/15
Mechanics Bank	05/14/15	0.060	20,000,000.00	08/13/15
Mechanics Bank	06/11/15	0.060	20,000,000.00	09/10/15
ROCKLIN				
Five Star Bank	04/15/15	0.040	2,000,000.00	07/15/15
Five Star Bank	01/30/15	0.100	15,000,000.00	07/31/15
Five Star Bank	05/01/15	0.040	15,000,000.00	07/31/15
ROSEMEAD				
Pacific Alliance Bank	04/15/15	0.140	4,000,000.00	10/14/15
ROSEVILLE				
Umpqua Bank	06/17/15	0.060	100,000,000.00	09/16/15
Umpqua Bank	03/26/15	0.150	20,000,000.00	09/24/15
Umpqua Bank	05/14/15	0.130	50,000,000.00	11/12/15
SACRAMENTO				
Comerica Bank	01/07/15	0.130	50,000,000.00	07/08/15
Comerica Bank	01/14/15	0.130	75,000,000.00	07/15/15
Comerica Bank	02/04/15	0.090	50,000,000.00	08/05/15
Comerica Bank	02/11/15	0.130	25,000,000.00	08/12/15
Comerica Bank	02/26/15	0.120	75,000,000.00	08/27/15
Comerica Bank	06/10/15	0.120	25,000,000.00	12/09/15
Merchants National Bank of Sacramento	05/20/15	0.040	2,000,000.00	08/19/15
Merchants National Bank of Sacramento	04/08/15	0.110	2,000,000.00	10/07/15
Merchants National Bank of Sacramento	04/29/15	0.120	2,000,000.00	10/28/15
Merchants National Bank of Sacramento	05/06/15	0.050	2,000,000.00	11/04/15
Merchants National Bank of Sacramento	06/03/15	0.080	2,000,000.00	12/02/15
River City Bank	04/24/15	0.070	15,000,000.00	07/24/15
River City Bank	05/15/15	0.130	20,000,000.00	11/13/15
River City Bank	05/22/15	0.130	35,000,000.00	11/20/15
River City Bank	06/05/15	0.110	15,000,000.00	12/04/15
SAN DIEGO				
Mission Federal Credit Union	04/15/15	0.040	10,000,000.00	07/15/15
Mission Federal Credit Union	05/20/15	0.040	10,000,000.00	08/19/15
San Diego County Credit Union	04/15/15	0.020	50,000,000.00	07/15/15
San Diego County Credit Union	04/16/15	0.020	50,000,000.00	07/16/15
San Diego County Credit Union	04/29/15	0.020	50,000,000.00	07/29/15
San Diego County Credit Union	04/16/15	0.090	50,000,000.00	10/15/15
San Diego County Credit Union	05/15/15	0.090	50,000,000.00	11/13/15
San Diego County Credit Union	06/17/15	0.110	50,000,000.00	12/16/15
Seacoast Commerce Bank	05/06/15	0.050	1,000,000.00	11/04/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Western Alliance Bank	01/08/15	0.130	25,000,000.00	07/09/15
Western Alliance Bank	02/12/15	0.120	50,000,000.00	08/13/15
Western Alliance Bank	03/13/15	0.140	50,000,000.00	09/11/15
Western Alliance Bank	05/14/15	0.130	15,000,000.00	11/12/15
Western Alliance Bank	05/20/15	0.120	25,000,000.00	11/18/15
Western Alliance Bank	06/19/15	0.160	50,000,000.00	12/18/15
SAN FRANCISCO				
Bank of San Francisco	06/26/15	0.030	8,000,000.00	09/25/15
Presidio Bank	02/19/15	0.110	10,000,000.00	08/20/15
Presidio Bank	05/06/15	0.070	10,000,000.00	11/04/15
Trans Pacific National Bank	04/24/15	0.070	2,000,000.00	07/24/15
Trans Pacific National Bank	06/19/15	0.030	3,000,000.00	09/18/15
SAN JOSE				
Heritage Bank of Commerce	03/27/15	0.140	15,000,000.00	09/25/15
Heritage Bank of Commerce	04/23/15	0.120	50,000,000.00	10/22/15
Heritage Bank of Commerce	05/15/15	0.130	13,000,000.00	11/13/15
Heritage Bank of Commerce	06/10/15	0.120	20,000,000.00	12/09/15
SAN RAMON				
Bank of the West	01/29/15	0.120	134,000,000.00	07/30/15
Bank of the West	03/13/15	0.140	100,000,000.00	09/11/15
SANTA ROSA				
Summit State Bank	01/14/15	0.110	5,000,000.00	07/15/15
Summit State Bank	04/16/15	0.040	9,000,000.00	07/16/15
Summit State Bank	01/23/15	0.100	3,500,000.00	07/24/15
Summit State Bank	04/29/15	0.040	4,000,000.00	07/29/15
Summit State Bank	06/05/15	0.040	12,000,000.00	09/04/15
Summit State Bank	05/06/15	0.050	8,000,000.00	11/04/15
Summit State Bank	06/19/15	0.140	7,000,000.00	12/18/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/03/15	0.080	4,000,000.00	12/02/15
First National Bank of Northern California	06/10/15	0.120	15,000,000.00	12/09/15
VACAVILLE				
Travis Credit Union	01/08/15	0.110	50,000,000.00	07/09/15
Travis Credit Union	03/06/15	0.110	50,000,000.00	09/04/15
WATSONVILLE				
Santa Cruz County Bank	06/26/15	0.030	20,000,000.00	09/25/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
WEST SACRAMENTO				
Community Business Bank	01/07/15	0.110	3,000,000.00	07/08/15
TOTAL TIME DEPOSITS JUNE 2015			**5,437,540,000.00**	

BANK DEMAND DEPOSITS
JUNE 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,479,468	$ 3,321,043
2	2,718,687	2,499,236
3	2,647,502	3,759,959
4	2,693,196	3,494,787
5	2,725,270	4,199,630
6	2,725,270	4,199,630
7	2,725,270	4,199,630
8	2,284,025	3,312,306
9	2,886,113	2,885,572
10	2,593,220	2,561,214
11	2,656,275	2,906,364
12	3,116,611	3,105,793
13	3,116,611	3,105,793
14	3,116,611	3,105,793
15	2,889,667	2,870,147
16	2,709,671	2,467,398
17	2,767,774	3,572,550
18	2,475,645	3,156,402
19	2,734,440	3,090,919
20	2,734,440	3,090,919
21	2,734,440	3,090,919
22	2,523,683	2,479,525
23	2,913,618	2,965,074
24	2,445,944	3,458,635
25	2,146,007	2,842,934
26	2,725,698	3,136,584
27	2,725,698	3,136,584
28	2,725,698	3,136,584
29	2,057,707	2,940,148
30	1,948,045	2,257,614

AVERAGE DOLLAR DAYS 2,658,077 a/

a/ The prescribed bank balance for June was $2,596,081. This consisted of $2,528,563 in compensating balances for services, balances for uncollected funds of $69,472 and a deduction of $1,954 for June 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 June 17, 2015, has determined and designated the amount of money available for deposit and investment as of June 10, 2015, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,528,600,000

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)	6/15/2015	6/19/2015	$ 5,528,400,000	$ 119,900,000	$ 5,408,500,000	$ 5,528,400,000
(2)	6/22/2015	6/26/2015	$ (1,845,900,000)	$ (1,726,000,000)	$ 5,408,500,000	$ 3,682,500,000
(3)	6/29/2015	7/3/2015	$ (4,642,700,000)	$ (6,368,700,000)	$ 5,408,500,000	$ (960,200,000)
(4)	7/6/2015	7/10/2015	$ 292,500,000	$ (6,076,200,000)	$ 5,408,500,000	$ (667,700,000)
(5)	7/13/2015	7/17/2015	$ (755,200,000)	$ (6,831,400,000)	$ 5,408,500,000	$ (1,422,900,000)
(6)	7/20/2015	7/24/2015	$ 1,245,100,000	$ (5,586,300,000)	$ 5,408,500,000	$ (177,800,000)
(7)	7/27/2015	7/31/2015	$ (43,400,000)	$ (5,629,700,000)	$ 5,408,500,000	$ (221,200,000)
(8)	8/3/2015	8/7/2015	$ (1,020,300,000)	$ (6,650,000,000)	$ 5,408,500,000	$ (1,241,500,000)
(9)	8/10/2015	8/14/2015	$ (1,314,300,000)	$ (7,964,300,000)	$ 5,408,500,000	$ (2,555,800,000)
(10)	8/17/2015	8/21/2015	$ 361,300,000	$ (7,603,000,000)	$ 5,408,500,000	$ (2,194,500,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 2,528,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: June 17, 2015
* Government Code