COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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April 30, 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 MARCH 2015**

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

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

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

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

JK:NI:rkw

Attachments

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 3/31/15		
At Cost	$ 24,714,758,456	$ 128,436,165
At Market	$ 24,714,959,539	$ 128,365,678
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	13.56%	0.00%
United States Government and Agency Obligations	51.65%	63.46%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.41%	0.00%
Municipal Obligations	0.15%	3.63%
Corporate and Deposit Notes	1.23%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	32.91%
1-60 days	41.38%	0.00%
61 days-1 year	16.65%	32.91%
Over 1 year	41.97%	67.09%
Weighted Average Days to Maturity	557	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MARCH 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 March 31, 2015:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	33.41%
Corporate and Deposit Notes	A-1+	P-1	0.69%
	AA-	Aa3	0.54%
Los Angeles County Securities	AA+	Aa2	0.15%
Negotiable Certificates of Deposit	A-1	P-1	13.36%
	AA-	Aa2	0.20%
U.S. Agency Securities	AA+	Aaa	48.22%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.40%
U.S. Treasury Bills	AA+	Aaa	3.03%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	32.91%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.63%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	63.40%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2015

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO	
Investment Balance 3/31/15	$	24,714,758,456
Market Value at 3/31/15	$	24,714,959,539
Average Daily Balance	$	23,393,445,923
Gains and Losses:		
For the Month	$	207,465
For the Past 12 Months	$	1,467,298
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$	-
Earnings for the Month	$	13,544,222
Earnings for the Past 12 Months	$	162,275,654
Earnings Rate for the Month		0.68%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2015

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	89,490,677.31	
Bank of the West - Concentration	$	1,117,635.99	
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	65,577,321.76	(A)
Union Bank- Concentration	$	5,137,973.93	
Wells Fargo - Concentration	$	4,537,745.16	
Total Ledger Balance for all Banks	$	165,861,354.15	

(A) $62.038 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 MARCH 2015
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for March 2015

Total Deposits	$ 4,812,917,720.18
Total Disbursements	$ 4,141,113,035.95
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2015	1.21

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 6,832,963,000.00	$ 7,122,600,000.00	$ 5,110,000,000.00	$ 8,845,563,000.00
May	$ 3,395,553,000.00	$ 1,641,500,000.00	$ 5,158,700,000.00	$ 8,723,916,000.00
June	$ 1,094,045,000.00	$ 2,119,800,000.00	$ 5,815,700,000.00	$ 6,122,061,000.00
July	$ 125,000,000.00	$ 3,119,700,000.00	$ 5,255,600,000.00	$ 4,111,161,000.00
August	$ 75,000,000.00	$ 2,756,200,000.00	$ 4,569,600,000.00	$ 2,372,761,000.00
September	$ 538,000,000.00	$ 2,717,200,000.00	$ 4,277,100,000.00	$ 1,350,861,000.00

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 March 2015, the Treasurer placed $295.314 million in the Bank of the West Money Market Plus Account and $112.038 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $62.038 million remained in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

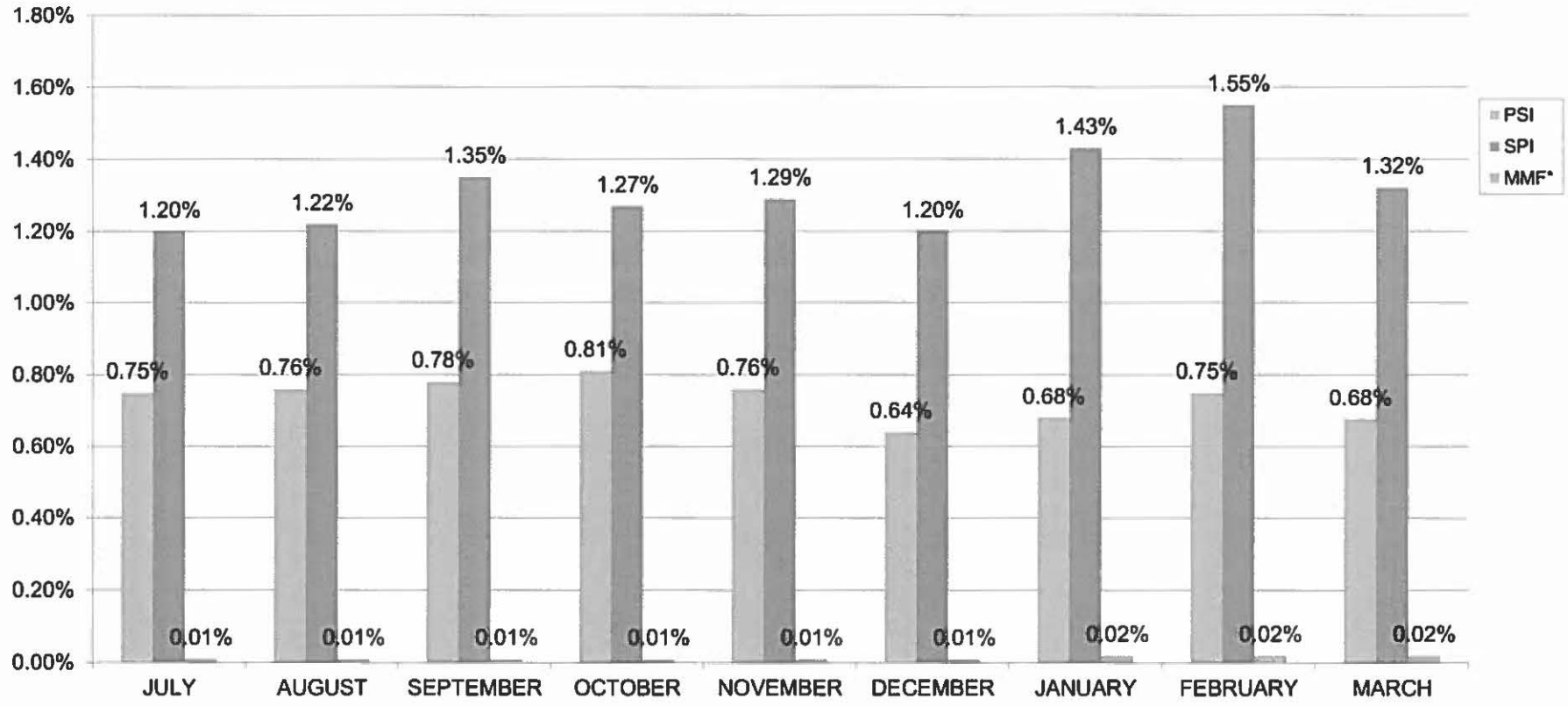
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2015

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 3/31/2015
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2015	23,996,859,185.82	225,025,076.36
3/2/2015	23,661,531,107.80	225,025,076.36
3/3/2015	23,616,506,923.52	225,025,076.36
3/4/2015	23,523,317,266.05	225,025,076.36
3/5/2015	23,253,254,535.48	225,025,076.36
3/6/2015	23,058,298,440.95	225,025,076.36
3/7/2015	23,058,298,440.95	225,025,076.36
3/8/2015	23,058,298,440.95	225,025,076.36
3/9/2015	23,144,029,365.07	225,025,076.36
3/10/2015	23,079,002,833.12	225,025,076.36
3/11/2015	23,073,976,842.74	225,025,076.36
3/12/2015	23,001,951,705.24	133,436,076.36
3/13/2015	22,668,440,800.37	133,436,076.36
3/14/2015	22,668,440,800.37	133,436,076.36
3/15/2015	22,668,440,800.37	133,436,076.36
3/16/2015	22,616,420,160.09	133,436,076.36
3/17/2015	22,792,376,890.88	133,436,076.36
3/18/2015	22,871,184,792.35	133,436,076.36
3/19/2015	22,906,708,368.34	133,436,076.36
3/20/2015	22,821,570,175.34	133,436,076.36
3/21/2015	22,821,570,175.34	133,436,076.36
3/22/2015	22,821,570,175.34	133,436,076.36
3/23/2015	22,883,600,552.08	133,436,076.36
3/24/2015	23,425,476,613.42	133,436,076.36
3/25/2015	23,579,028,596.87	133,436,076.36
3/26/2015	24,469,221,930.66	128,436,076.36
3/27/2015	24,712,692,876.72	128,436,076.36
3/28/2015	24,712,692,876.72	128,436,076.36
3/29/2015	24,687,692,876.72	128,436,076.36
3/30/2015	24,829,610,592.58	128,436,076.36
3/31/2015	24,714,758,456.47	128,436,164.62
	23,393,445,922.54	**164,967,659.85**

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



* Source: Money Fund Report as of April 14, 2015. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 3/31/2015 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,352,367	$185,084
Gains (Losses) on Sales of Non-Trading Securities.	2,292	0
Gains (Losses) on Sales of Trading Securities.	205,173	0
Amortization/Accretion	984,390	87
Prior Accrual Adjustment	0	0
Total Revenues	$13,544,222	$185,171
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	5,077
	$0	$5,077
NET INCOME	$13,544,222	$180,094

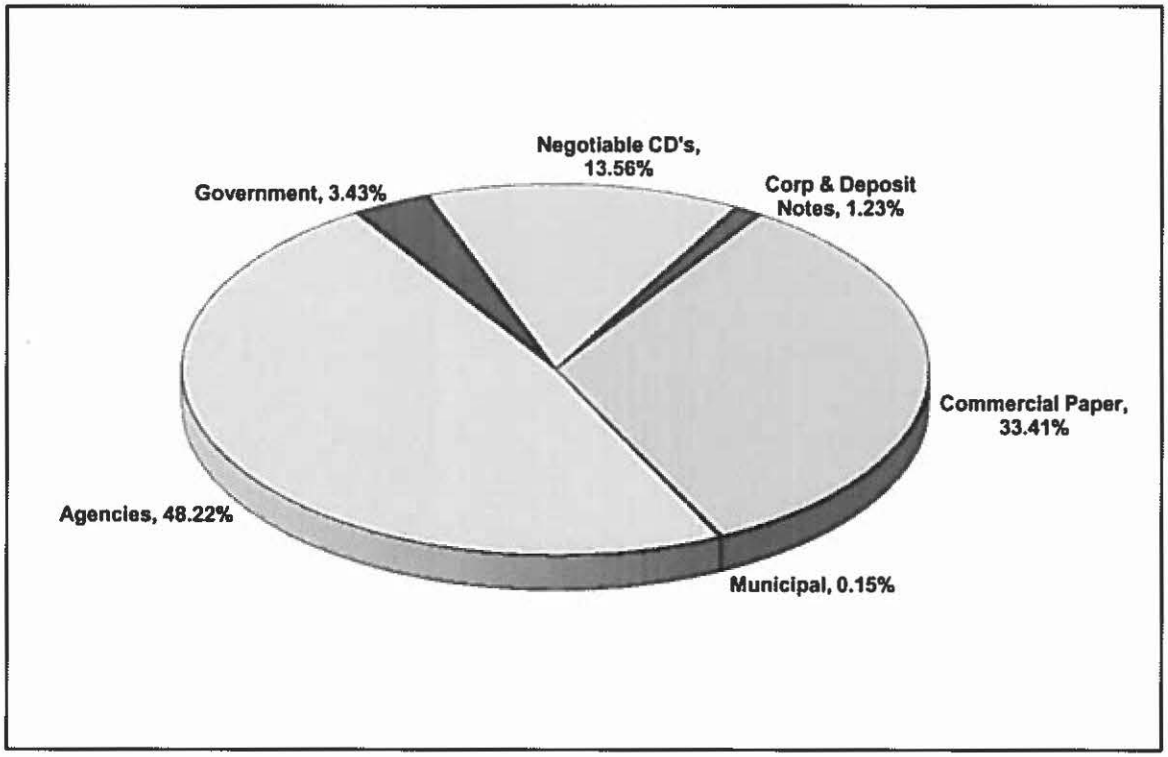
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.18%	
Los Angeles County and Related Entities	39.43%	
Consolidated Sanitation Districts		2.48%
Metropolitan Transportation Authority		1.24%
Miscellaneous Agencies Pooled Investments		2.27%
South Coast Air Quality Management District		1.98%
Miscellaneous		0.02%
Subtotal	90.61%	7.99%
County Bond Proceeds and Repayment Funds		1.40%
Grand Total	90.61%	9.39%

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



	In Thousands
Negotiable CD's	3,350,012
Corp & Deposit Notes	304,993
Bankers Acceptance	-
Commercial Paper	8,257,700
Municipal	37,000
Agencies	11,916,661
Other	-
Government	848,392
Total	$ 24,714,758

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	3/23/2015	98159	LACCAL BANS	0.591	06/30/17	10,000,000.00	10,000,000.00	0	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0		
NTRD	CPD	3/2/2015	98039	CREDIT AGRICOLE NY BRANCH CP	0.13	04/14/15	50,000,000.00	49,992,236.11	0	CITI	MFR
NTRD	CPD	3/2/2015	98040	CANCARA ASSET SEC LLC CP	0.17	04/10/15	50,000,000.00	49,990,791.67	0	CITI	LOOP
NTRD	CPD	3/2/2015	98041	BARTON CAPITAL LLC CP	0.17	04/20/15	12,719,000.00	12,716,056.96	0	CITI	GPS
NTRD	CPD	3/2/2015	98042	BARTON CAPITAL LLC CP	0.16	04/21/15	20,000,000.00	19,995,555.56	0	CITI	GPS
NTRD	CPD	3/2/2015	98043	CANCARA ASSET SEC LLC CP	0.17	04/15/15	50,000,000.00	49,989,611.11	0	CITI	BLAY
NTRD	CPD	3/2/2015	98044	SALISBURY REC CO LLC CP	0.2	04/20/15	30,000,000.00	29,991,833.33	0	CITI	BLAY
NTRD	CPD	3/2/2015	98046	CREDIT AGRICOLE CIB NY BR CP	0.13	04/03/15	50,000,000.00	49,994,222.22	0	CITI	MFR
NTRD	CPD	3/3/2015	98055	ATLANTIC ASSET SEC LLC CP	0.13	04/07/15	50,000,000.00	49,993,680.56	0	CITI	MS
NTRD	CPD	3/3/2015	98057	ATLANTIC ASSET SEC LLC CP	0.13	04/16/15	50,000,000.00	49,992,055.56	0	CITI	BLAYBV
NTRD	CPD	3/3/2015	98059	ATLANTIC ASSET SEC LLC CP	0.13	04/17/15	25,000,000.00	24,995,937.50	0	CITI	BLAYBV
NTRD	CPD	3/3/2015	98060	ABBEY NATIONAL NA LLC CP	0.11	04/21/15	50,000,000.00	49,992,513.89	0	CITI	MFR
NTRD	CPD	3/4/2015	98063	CANCARA ASSET SEC LLC CP	0.17	04/16/15	50,000,000.00	49,989,847.22	0	CITI	BLAYBV
NTRD	CPD	3/4/2015	98064	AUTOBAHN FUNDING CO LLC CP	0.14	04/15/15	50,000,000.00	49,991,833.33	0	CITI	CRSU
NTRD	CPD	3/4/2015	98065	ABBEY NATIONAL NA LLC CP	0.13	04/30/15	50,000,000.00	49,989,708.33	0	CITI	MFR
NTRD	CPD	3/4/2015	98068	NATIXIS NY BRANCH CP	0.11	04/14/15	50,000,000.00	49,993,736.11	0	CITI	MFR
NTRD	CPD	3/5/2015	98071	AUTOBAHN FUNDING CO LLC CP	0.14	04/17/15	35,000,000.00	34,994,147.22	0	CITI	BLAYBV
NTRD	CPD	3/5/2015	98072	ALPINE SECURITIZATION CORP CP	0.18	05/01/15	50,000,000.00	49,985,750.00	0	CITI	CRSU
NTRD	CPD	3/5/2015	98074	ATLANTIC ASSET SEC LLC CP	0.13	04/14/15	50,000,000.00	49,992,777.78	0	CITI	MS
NTRD	CPD	3/5/2015	98075	ABBEY NATIONAL NA LLC CP	0.12	04/22/15	45,000,000.00	44,992,800.00	0	CITI	MFR
NTRD	CPD	3/5/2015	98067	SHEFFIELD RECEIVABLES CORP CP	0.16	04/17/15	50,000,000.00	49,990,444.44	0	CITI	BLAYBV
NTRD	CPD	3/6/2015	98084	SHEFFIELD RECEIVABLES CORP CP	0.16	04/14/15	50,000,000.00	49,991,333.33	0	CITI	MS
NTRD	CPD	3/6/2015	98085	AUTOBAHN FUNDING CO LLC CP	0.14	04/15/15	50,000,000.00	49,992,222.22	0	CITI	BLAYBV
NTRD	CPD	3/6/2015	98073	CANCARA ASSET SEC LLC CP	0.17	04/16/15	50,000,000.00	49,990,319.44	0	CITI	JPM
NTRD	CPD	3/9/2015	98088	AUTOBAHN FUNDING CO LLC CP	0.14	04/17/15	25,000,000.00	24,996,208.33	0	CITI	MS
NTRD	CPD	3/9/2015	98089	AUTOBAHN FUNDING CO LLC CP	0.14	04/17/15	25,000,000.00	24,996,208.33	0	CITI	CRSU
NTRD	CPD	3/9/2015	98090	SHEFFIELD RECEIVABLES CORP CP	0.17	04/20/15	50,000,000.00	49,990,083.33	0	CITI	BLAYBV
NTRD	CPD	3/9/2015	98091	SHEFFIELD RECEIVABLES CORP CP	0.16	04/20/15	18,150,000.00	18,146,612.00	0	CITI	MFR
NTRD	CPD	3/9/2015	98092	SHEFFIELD RECEIVABLES CORP CP	0.17	04/21/15	30,000,000.00	29,993,908.33	0	CITI	BLAYBV
NTRD	CPD	3/9/2015	98093	ABBEY NATIONAL NA LLC CP	0.13	05/01/15	50,000,000.00	49,990,430.56	0	CITI	MFR
NTRD	CPD	3/9/2015	98094	CANCARA ASSET SEC LLC CP	0.16	04/17/15	40,000,000.00	39,993,066.67	0	CITI	MS
NTRD	CPD	3/9/2015	98095	CANCARA ASSET SEC LLC CP	0.17	04/16/15	39,300,000.00	39,292,947.83	0	CITI	KEYBANC

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NTRD	CPD	3/10/2015	98097	SHEFFIELD RECEIVABLES CORP CP	0.17	04/21/15	50,000,000.00	49,990,083.33	0	CITI	BLAYBV
NTRD	CPD	3/10/2015	98098	AUTOBAHN FUNDING CO LLC CP	0.13	04/17/15	40,000,000.00	39,994,511.11	0	CITI	MFR
NTRD	CPD	3/10/2015	98099	ATLANTIC ASSET SEC LLC CP	0.14	04/24/15	50,000,000.00	49,991,250.00	0	CITI	MS
NTRD	CPD	3/10/2015	98100	CANCARA ASSET SEC LLC CP	0.17	04/20/15	35,000,000.00	34,993,223.61	0	CITI	JPM
NTRD	CPD	3/10/2015	98101	BARTON CAPITAL LLC CP	0.15	04/20/15	15,000,000.00	14,997,437.50	0	CITI	JPM
NTRD	CPD	3/11/2015	98103	SHEFFIELD RECEIVABLES CORP CP	0.16	04/22/15	50,000,000.00	49,990,666.67	0	CITI	MS
NTRD	CPD	3/11/2015	98104	AUTOBAHN FUNDING CO LLC CP	0.13	04/21/15	25,000,000.00	24,996,298.61	0	CITI	LOOP
NTRD	CPD	3/11/2015	98105	BARTON CAPITAL LLC CP	0.18	05/04/15	45,000,000.00	44,987,850.00	0	CITI	MS
NTRD	CPD	3/11/2015	98106	SHEFFIELD RECEIVABLES CORP CP	0.16	04/23/15	50,000,000.00	49,990,444.44	0	CITI	BLAYBV
NTRD	CPD	3/12/2015	98109	AUTOBAHN FUNDING CO LLC CP	0.14	04/22/15	50,000,000.00	49,992,027.78	0	CITI	CRSU
NTRD	CPD	3/12/2015	98110	SHEFFIELD RECEIVABLES CORP CP	0.16	04/24/15	50,000,000.00	49,990,444.44	0	CITI	BLAYBV
NTRD	CPD	3/12/2015	98111	CANCARA ASSET SEC LLC CP	0.17	04/20/15	50,000,000.00	49,990,791.67	0	CITI	BLAYBV
NTRD	CPD	3/12/2015	98112	ALPINE SECURITIZATION CORP CP	0.19	05/11/15	28,000,000.00	27,991,133.33	0	CITI	LOOP
NTRD	CPD	3/13/2015	98114	SALISBURY REC CO LLC CP	0.17	04/23/15	50,000,000.00	49,990,319.44	0	CITI	MFR
NTRD	CPD	3/13/2015	98116	SHEFFIELD RECEIVABLES CORP CP	0.16	04/24/15	50,000,000.00	49,990,666.67	0	CITI	MS
NTRD	CPD	3/13/2015	98117	NATIXIS NY BRANCH CP	0.16	05/15/15	25,000,000.00	24,993,000.00	0	CITI	MFR
NTRD	CPD	3/16/2015	98119	CANCARA ASSET SEC LLC CP	0.16	04/22/15	50,000,000.00	49,991,777.78	0	CITI	BLAYBV
NTRD	CPD	3/16/2015	98120	REGENCY MARKETS NO. 1 LLC CP	0.15	04/15/15	50,000,000.00	49,993,750.00	0	CITI	LOOP
NTRD	CPD	3/16/2015	98121	ABBEY NATIONAL NA LLC CP	0.125	05/01/15	50,000,000.00	49,992,013.89	0	CITI	GPS
NTRD	CPD	3/16/2015	98122	ATLANTIC ASSET SEC LLC CP	0.13	04/21/15	50,000,000.00	49,993,500.00	0	CITI	JPM
NTRD	CPD	3/16/2015	98123	ATLANTIC ASSET SEC LLC CP	0.14	04/23/15	25,000,000.00	24,996,305.56	0	CITI	MS
NTRD	CPD	3/16/2015	98124	CANCARA ASSET SEC LLC CP	0.17	04/27/15	20,000,000.00	19,996,033.33	0	CITI	MS
NTRD	CPD	3/17/2015	98125	SALISBURY REC CO LLC CP	0.2	04/30/15	50,000,000.00	49,987,777.78	0	CITI	MFR
NTRD	CPD	3/17/2015	98127	SALISBURY REC CO LLC CP	0.2	04/24/15	50,000,000.00	49,989,444.44	0	CITI	BLAYBV
NTRD	CPD	3/17/2015	98128	ATLANTIC ASSET SEC LLC CP	0.14	04/23/15	50,000,000.00	49,992,805.56	0	CITI	MS
NTRD	CPD	3/17/2015	98129	ATLANTIC ASSET SEC LLC CP	0.14	04/24/15	50,000,000.00	49,992,611.11	0	CITI	MS
NTRD	CPD	3/17/2015	98131	ALPINE SECURITIZATION CORP CP	0.19	05/05/15	50,000,000.00	49,987,069.44	0	CITI	CRSU
NTRD	CPD	3/18/2015	98134	AUTOBAHN FUNDING CO LLC CP	0.14	04/28/15	50,000,000.00	49,992,027.78	0	CITI	BLAYBV
NTRD	CPD	3/18/2015	98135	ATLANTIC ASSET SEC LLC CP	0.14	04/29/15	50,000,000.00	49,991,833.33	0	CITI	MS
NTRD	CPD	3/18/2015	98136	SALISBURY REC CO LLC CP	0.18	04/30/15	50,000,000.00	49,989,250.00	0	CITI	MFR
NTRD	CPD	3/18/2015	98137	SALISBURY REC CO LLC CP	0.19	04/29/15	50,000,000.00	49,988,916.67	0	CITI	BLAYBV
NTRD	CPD	3/18/2015	98138	ATLANTIC ASSET SEC LLC CP	0.14	04/21/15	28,844,000.00	28,840,186.18	0	CITI	MS
NTRD	CPD	3/18/2015	98139	NATIXIS NY BRANCH CP	0.16	05/01/15	50,000,000.00	49,990,222.22	0	CITI	MFR

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NTRD	CPD	3/19/2015	98142	CANCARA ASSET SEC LLC CP	0.18	05/01/15	50,000,000.00	49,989,250.00	0	CITI	BLAYBV
NTRD	CPD	3/19/2015	98143	CANCARA ASSET SEC LLC CP	0.17	04/27/15	30,000,000.00	29,994,475.00	0	CITI	MS
NTRD	CPD	3/19/2015	98144	CANCARA ASSET SEC LLC CP	0.16	04/24/15	50,000,000.00	49,992,000.00	0	CITI	LOOP
NTRD	CPD	3/19/2015	98145	SALISBURY REC CO LLC CP	0.18	04/27/15	50,000,000.00	49,990,250.00	0	CITI	BLAYBV
NTRD	CPD	3/19/2015	98146	SALISBURY REC CO LLC CP	0.175	04/29/15	50,000,000.00	49,990,034.72	0	CITI	KEYBANC
NTRD	CPD	3/19/2015	98147	NATIXIS NY BRANCH CP	0.17	05/18/15	40,000,000.00	39,988,666.67	0	CITI	JPM
NTRD	CPD	3/19/2015	98148	AUTOBAHN FUNDING CO LLC CP	0.14	04/30/15	15,000,000.00	14,997,550.00	0	CITI	MS
NTRD	CPD	3/20/2015	98150	SALISBURY REC CO LLC CP	0.17	04/29/15	50,000,000.00	49,990,555.56	0	CITI	MFR
NTRD	CPD	3/20/2015	98151	AUTOBAHN FUNDING CO LLC CP	0.14	04/30/15	25,000,000.00	24,996,013.89	0	CITI	CRSU
NTRD	CPD	3/20/2015	98152	SALISBURY REC CO LLC CP	0.18	04/30/15	50,000,000.00	49,989,750.00	0	CITI	BLAYBV
NTRD	CPD	3/20/2015	98153	ATLANTIC ASSET SEC LLC CP	0.14	05/01/15	50,000,000.00	49,991,833.33	0	CITI	MS
NTRD	CPD	3/20/2015	98154	CANCARA ASSET SEC LLC CP	0.17	05/05/15	25,000,000.00	24,994,569.44	0	CITI	JPM
NTRD	CPD	3/20/2015	98155	ATLANTIC ASSET SEC LLC CP	0.13	05/05/15	25,000,000.00	24,995,847.22	0	CITI	LOOP
NTRD	CPD	3/20/2015	98156	CANCARA ASSET SEC LLC CP	0.17	04/30/15	50,000,000.00	49,990,319.44	0	CITI	MS
NTRD	CPD	3/20/2015	98157	NATIXIS NY BRANCH CP	0.16	05/05/15	50,000,000.00	49,989,777.78	0	CITI	MFR
NTRD	CPD	3/23/2015	98160	AUTOBAHN FUNDING CO LLC CP	0.14	04/30/15	25,000,000.00	24,996,305.56	0	CITI	BLAYBV
NTRD	CPD	3/23/2015	98161	SHEFFIELD RECEIVABLES CORP CP	0.17	05/01/15	50,000,000.00	49,990,791.67	0	CITI	MFR
NTRD	CPD	3/23/2015	98162	CANCARA ASSET SEC LLC CP	0.17	05/05/15	50,000,000.00	49,989,847.22	0	CITI	BLAYBV
NTRD	CPD	3/23/2015	98163	SHEFFIELD RECEIVABLES CORP CP	0.18	04/30/15	50,000,000.00	49,990,500.00	0	CITI	JPM
NTRD	CPD	3/23/2015	98164	NATIXIS NY BRANCH CP	0.16	05/08/15	50,000,000.00	49,989,777.78	0	CITI	MFR
NTRD	CPD	3/23/2015	98165	ATLANTIC ASSET SEC LLC CP	0.14	04/10/15	27,163,000.00	27,161,098.59	0	CITI	MS
NTRD	CPD	3/23/2015	98166	NATIXIS NY BRANCH CP	0.17	05/08/15	14,899,000.00	14,895,763.61	0	CITI	MS
NTRD	CPD	3/24/2015	98169	AUTOBAHN FUNDING CO LLC CP	0.14	05/01/15	25,000,000.00	24,996,305.56	0	CITI	BLAYBV
NTRD	CPD	3/24/2015	98170	BARTON CAPITAL LLC CP	0.14	05/05/15	50,000,000.00	49,991,833.33	0	CITI	BLAYBV
NTRD	CPD	3/24/2015	98171	BARTON CAPITAL LLC CP	0.14	05/05/15	5,000,000.00	4,999,183.33	0	CITI	BLAYBV
NTRD	CPD	3/24/2015	98172	CANCARA ASSET SEC LLC CP	0.17	05/05/15	50,000,000.00	49,990,083.33	0	CITI	JPM
NTRD	CPD	3/24/2015	98173	ATLANTIC ASSET SEC LLC CP	0.14	05/04/15	50,000,000.00	49,992,027.78	0	CITI	MS
NTRD	CPD	3/24/2015	98174	CANCARA ASSET SEC LLC CP	0.17	05/01/15	40,000,000.00	39,992,822.22	0	CITI	MS
NTRD	CPD	3/24/2015	98175	ABBEY NATIONAL NA LLC CP	0.14	05/26/15	50,000,000.00	49,987,750.00	0	CITI	MFR
NTRD	CPD	3/24/2015	98176	SHEFFIELD RECEIVABLES CORP CP	0.18	05/04/15	50,000,000.00	49,989,750.00	0	CITI	BLAYBV
NTRD	CPD	3/24/2015	98178	ATLANTIC ASSET SEC LLC CP	0.13	05/05/15	50,000,000.00	49,992,416.67	0	CITI	LOOP
NTRD	CPD	3/24/2015	98185	ABBEY NATIONAL NA LLC CP	0.14	05/27/15	35,000,000.00	34,991,288.89	0	CITI	MFR
NTRD	CPD	3/24/2015	98182	BARTON CAPITAL LLC CP	0.18	05/13/15	10,000,000.00	9,997,500.00	0	CITI	CRSU

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NTRD	CPD	3/25/2015	98198	CANCARA ASSET SEC LLC CP	0.16	05/05/15	16,600,000.00	16,596,975.11	0	CITI	BLAYBV
NTRD	CPD	3/25/2015	98199	CANCARA ASSET SEC LLC CP	0.16	05/08/15	30,000,000.00	29,994,133.33	0	CITI	BLAYBV
NTRD	CPD	3/25/2015	98191	AUTOBAHN FUNDING CO LLC CP	0.15	05/04/15	50,000,000.00	49,991,666.67	0	CITI	CRSU
NTRD	CPD	3/25/2015	98192	BARTON CAPITAL LLC CP	0.14	05/05/15	50,000,000.00	49,992,027.78	0	CITI	MFR
NTRD	CPD	3/25/2015	98193	BARTON CAPITAL LLC CP	0.14	05/05/15	20,000,000.00	19,996,811.11	0	CITI	MFR
NTRD	CPD	3/25/2015	98194	ATLANTIC ASSET SEC LLC CP	0.14	05/06/15	50,000,000.00	49,991,833.33	0	CITI	MS
NTRD	CPD	3/25/2015	98195	BARTON CAPITAL LLC CP	0.17	05/20/15	20,000,000.00	19,994,711.11	0	CITI	LOOP
NTRD	CPD	3/25/2015	98196	AUTOBAHN FUNDING CO LLC CP	0.15	05/04/15	50,000,000.00	49,991,666.67	0	CITI	BLAYBV
NTRD	CPD	3/25/2015	98201	ABBEY NATIONAL NA LLC CP	0.14	05/28/15	50,000,000.00	49,987,555.56	0	CITI	MFR
NTRD	CPD	3/25/2015	98202	AUTOBAHN FUNDING CO LLC CP	0.14	05/01/15	25,000,000.00	24,996,402.78	0	CITI	KEYBANC
NTRD	CPD	3/26/2015	98206	BARTON CAPITAL LLC CP	0.14	05/07/15	50,000,000.00	49,991,833.33	0	CITI	MS
NTRD	CPD	3/26/2015	98207	BARTON CAPITAL LLC CP	0.14	05/07/15	30,000,000.00	29,995,100.00	0	CITI	MS
NTRD	CPD	3/26/2015	98208	ATLANTIC ASSET SEC LLC CP	0.14	05/05/15	26,001,000.00	25,996,955.40	0	CITI	MS
NTRD	CPD	3/26/2015	98209	ATLANTIC ASSET SEC LLC CP	0.14	05/06/15	50,000,000.00	49,992,027.78	0	CITI	MS
NTRD	CPD	3/26/2015	98210	ATLANTIC ASSET SEC LLC CP	0.13	05/05/15	50,000,000.00	49,992,777.78	0	CITI	JPM
NTRD	CPD	3/26/2015	98212	SHEFFIELD RECEIVABLES CORP	0.2	05/20/15	30,000,000.00	29,990,833.33	0	CITI	BLAY
NTRD	CPD	3/26/2015	98213	ABBEY NATIONAL NA LLC CP	0.14	05/27/15	50,000,000.00	49,987,944.44	0	CITI	MFR
NTRD	CPD	3/26/2015	98215	BARTON CAPITAL LLC CP	0.15	05/04/15	30,000,000.00	29,995,125.00	0	CITI	KEYBANC
NTRD	CPD	3/26/2015	98197	SHEFFIELD RECEIVABLES CORP CP	0.17	05/08/15	50,000,000.00	49,989,847.22	0	CITI	BLAYBV
NTRD	CPD	3/26/2015	98183	BARTON CAPITAL LLC CP	0.15	05/07/15	50,000,000.00	49,991,250.00	0	CITI	CRSU
NTRD	CPD	3/26/2015	98223	CANCARA ASSET SEC LLC CP	0.17	05/08/15	50,000,000.00	49,989,847.22	0	CITI	MS
NTRD	CPD	3/27/2015	98229	BARTON CAPITAL LLC CP	0.14	05/06/15	20,000,000.00	19,996,888.89	0	CITI	BLAYBV
NTRD	CPD	3/27/2015	98230	AUTOBAHN FUNDING CO LLC CP	0.14	04/24/15	15,000,000.00	14,998,366.67	0	CITI	MS
NTRD	CPD	3/27/2015	98231	ATLANTIC ASSET SEC LLC CP	0.14	05/07/15	50,000,000.00	49,992,027.78	0	CITI	MS
NTRD	CPD	3/27/2015	98232	SHEFFIELD RECEIVABLES CORP CP	0.2	05/20/15	50,000,000.00	49,985,000.00	0	CITI	KEYBANC
NTRD	CPD	3/27/2015	98233	SHEFFIELD RECEIVABLES CORP CP	0.2	05/20/15	20,000,000.00	19,994,000.00	0	CITI	BLAYBV
NTRD	CPD	3/27/2015	98237	SHEFFIELD RECEIVABLES CORP CP	0.2	05/20/15	25,047,000.00	25,039,485.90	0	CITI	KEYBANC
NTRD	CPD	3/27/2015	98235	ABBEY NATIONAL NA LLC CP	0.13	05/20/15	50,000,000.00	49,990,250.00	0	CITI	BLAYBV
NTRD	CPD	3/30/2015	98247	SHEFFIELD RECEIVABLES CORP CP	0.18	05/13/15	25,000,000.00	24,994,500.00	0	CITI	BLAYBV
NTRD	CPD	3/30/2015	98248	ABBEY NATIONAL NA LLC CP	0.13	05/12/15	50,000,000.00	49,992,236.11	0	CITI	MFR
NTRD	CPD	3/30/2015	98238	ABBEY NATIONAL NA LLC CP	0.13	05/08/15	50,000,000.00	49,992,958.33	0	CITI	MFR
NTRD	CPD	3/30/2015	98239	CANCARA ASSET SEC LLC CP	0.17	05/06/15	18,000,000.00	17,996,855.00	0	CITI	KEYBANC
NTRD	CPD	3/30/2015	98240	ATLANTIC ASSET SEC LLC CP	0.14	05/06/15	50,000,000.00	49,992,805.56	0	CITI	MS

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NTRD	CPD	3/31/2015	98251	SHEFFIELD RECEIVABLES CORP CP	0.18	05/13/15	40,000,000.00	39,991,400.00	0	CITI	BLAYBV
NTRD	CPD	3/31/2015	98252	BARTON CAPITAL LLC CP	0.14	05/08/15	25,006,000.00	25,002,304.67	0	CITI	MS
NTRD	CPD	3/31/2015	98255	BARTON CAPITAL LLC CP	0.155	05/27/15	32,000,000.00	31,992,146.67	0	CITI	BLAYBV
	CPD Total						5,371,729,000.00	5,370,729,042.06	0		
NTRD	FHLB	3/5/2015	98066	FHLB 1.25 (CALLABLE)	1.25	02/27/18	25,000,000.00	24,975,000.00	6,944.44	CITI	TULL
NTRD	FHLB	3/26/2015	98056	FHLB 1.40 (CALLABLE)	1.4	03/26/18	25,000,000.00	24,987,500.00	0	CITI	BCI
NTRD	FHLB	3/30/2015	98036	FHLB 2.050 (CALLABLE)	2.05	03/30/20	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLB	3/30/2015	98037	FHLB 2.050 (CALLABLE)	2.05	03/30/20	25,000,000.00	25,000,000.00	0	CITI	SNC
	FHLB Total						100,000,000.00	99,962,500.00	6944.44		
NTRD	FHLM	3/19/2015	98034	FHLMC 2.030 (CALLABLE)	2.03	03/19/20	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLM	3/24/2015	98167	FHLMC 1.62 (CALLABLE)	1.62	11/21/19	25,000,000.00	24,932,500.00	138,375.00	CITI	FTNFCM
NTRD	FHLM	3/26/2015	98050	FHLMC 1.55 (CALLABLE)	1.55	09/26/18	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FHLM	3/26/2015	98052	FHLMC 1.55 (CALLABLE)	1.55	09/26/18	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FHLM	3/30/2015	98035	FHLMC 1.375 (CALLABLE)	1.375	03/30/18	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	FHLM	3/30/2015	98241	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/19	50,000,000.00	49,835,000.00	290,250.00	CITI	RWB
NTRD	FHLM	3/30/2015	98242	FEDERAL HOME LOAN MORTGAGE	1.62	11/21/19	50,000,000.00	49,835,000.00	290,250.00	CITI	RWB
	FHLM Total						225,000,000.00	224,602,500.00	718,875.00		
NTRD	FNMD	3/26/2015	98225	FNMA D/N	0.13	09/03/15	50,000,000.00	49,970,930.56	0	CITI	MFR
NTRD	FNMD	3/27/2015	98226	FNMA D/N	0.13	09/04/15	50,000,000.00	49,970,930.56	0	CITI	LOOP
NTRD	FNMD	3/27/2015	98227	FNMA D/N	0.13	09/04/15	50,000,000.00	49,970,930.56	0	CITI	LOOP
NTRD	FNMD	3/27/2015	98236	FNMA D/N	0.13	09/04/15	38,000,000.00	37,977,907.22	0	CITI	MFR
NTRD	FNMD	3/30/2015	98243	FEDERAL NATIONAL MORTGAGE	0.13	09/18/15	50,000,000.00	49,968,944.44	0	CITI	MFR
NTRD	FNMD	3/30/2015	98244	FEDERAL NATIONAL MORTGAGE	0.13	09/18/15	50,000,000.00	49,968,944.44	0	CITI	MFR
NTRD	FNMD	3/31/2015	98256	FNMA D/N	0.13	09/15/15	50,000,000.00	49,969,666.67	0	CITI	MFR
NTRD	FNMD	3/31/2015	98257	FNMA D/N	0.13	09/15/15	50,000,000.00	49,969,666.67	0	CITI	MFR
NTRD	FNMD	3/31/2015	98258	FNMA D/N	0.13	09/15/15	25,000,000.00	24,984,833.33	0	CITI	MFR
	FNMD Total						413,000,000.00	412,752,754.45	0		
NTRD	MCPN	3/18/2015	97963	FHLB 7.75 (CALLABLE)	7.75	03/18/20	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	MCPN	3/30/2015	98031	FHLB 6.5 (CALLABLE)	6.5	03/30/20	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	MCPN	3/30/2015	98032	FHLB 6.50 (CALLABLE)	6.5	03/30/20	25,000,000.00	25,000,000.00	0	CITI	MFR
	MCPN Total						75,000,000.00	75,000,000.00	0		
NTRD	MCSA	3/19/2015	98033	FHLMC 1.50 (CALLABLE)	1.5	03/19/20	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	MCSA	3/23/2015	98053	FHLMC 1.625 (CALLABLE)	1.625	03/23/20	25,000,000.00	25,000,000.00	0	CITI	JEFF

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NTRD	MCSA	3/23/2015	98054	FHLMC 1.625 (CALLABLE)	1.625	03/23/20	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	MCSA	3/25/2015	98058	FHLMC 1.65 (CALLABLE)	1.65	03/25/20	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	MCSA	3/25/2015	98038	FHLMC 1.50 (CALLABLE)	1.5	03/25/20	25,000,000.00	25,000,000.00	0	CITI	DCM
NTRD	MCSA	3/25/2015	98062	FHLMC 1.625 (CALLABLE)	1.625	03/25/20	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	MCSA	3/26/2015	98048	FHLMC 1.55 (CALLABLE)	1.55	03/26/20	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	MCSA	3/26/2015	98049	FHLMC 1.50 (CALLABLE)	1.5	03/26/20	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	MCSA	3/26/2015	98051	FHLMC 1.50 (CALLABLE)	1.5	03/26/20	25,000,000.00	25,000,000.00	0	CITI	MIZO
	MCSA Total						225,000,000.00	225,000,000.00	0		
NTRD	NCD1	3/24/2015	98187	MUFG UNION BANK NA CD	0.15	05/01/15	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	3/24/2015	98188	MUFG UNION BANK NA CD	0.15	05/07/15	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						100,000,000.00	100,000,000.00	0		
NTRD	TBIL	3/26/2015	98217	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	PIPE
NTRD	TBIL	3/26/2015	98218	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	PIPE
NTRD	TBIL	3/26/2015	98219	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	MS
NTRD	TBIL	3/26/2015	98220	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	MS
NTRD	TBIL	3/26/2015	98221	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	MFR
NTRD	TBIL	3/26/2015	98222	UNITED STATES TREASURY BIL	0.2425	03/03/16	50,000,000.00	49,884,475.69	0	CITI	MFR
	TBIL Total						300,000,000.00	299,306,854.14	0		
NTRD	YANK1	3/11/2015	98107	LLOYDS TSB BANK PLC NY CD	0.19	04/30/15	50,000,000.00	50,000,347.13	0	CITI	MFR
NTRD	YANK1	3/17/2015	98130	TORONTO DOMINION BANK NY CD	0.135	04/28/15	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/17/2015	98133	TORONTO DOMINION BANK NY CD	0.135	04/27/15	50,000,000.00	50,000,284.68	0	CITI	MFR
NTRD	YANK1	3/18/2015	98140	BNP PARIBAS SF CD	0.14	04/30/15	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/24/2015	98177	CREDIT SUISSE NY CD	0.18	05/01/15	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	3/24/2015	98179	LLOYDS TSB BANK PLC NY CD	0.2	05/29/15	50,000,000.00	50,000,916.35	0	CITI	LOOP
NTRD	YANK1	3/24/2015	98180	SOCIETE GENERALE NY CD	0.19	05/01/15	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/24/2015	98181	SVENSKA HANDELSBANKEN NY CD	0.18	06/30/15	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/24/2015	98184	AU & NZ BANKING GRP NY CD	0.21	12/18/15	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	3/25/2015	98200	BNP PARIBAS SF CD	0.19	05/20/15	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/26/2015	98189	BANK OF MONTREAL CHICAGO CD	0.18	06/30/15	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	YANK1	3/26/2015	98216	SVENSKA HANDELSBANKEN NY CD	0.185	06/30/15	50,000,000.00	50,000,666.35	0	CITI	RBCCM
NTRD	YANK1	3/26/2015	98214	CREDIT SUISSE NY CD	0.19	05/15/15	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	3/26/2015	98211	NORDEA BK FINLAND PLC NY CD	0.18	06/30/15	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/26/2015	98203	DNB BANK ASA NY CD	0.18	06/30/15	50,000,000.00	50,000,000.00	0	CITI	TULL

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NTRD	YANK1	3/26/2015	98204	LLOYDS TSB BANK PLC NY CD	0.24	06/30/15	50,000,000.00	50,001,332.52	0	CITI	MFR
NTRD	YANK1	3/27/2015	98224	BANK OF MONTREAL CHICAGO CD	0.18	06/30/15	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/27/2015	98234	BANK OF MONTREAL CHICAGO CD	0.17	06/25/15	50,000,000.00	50,001,249.50	0	CITI	MFR
NTRD	YANK1	3/30/2015	98245	NORDEA BK FINLAND PLC NY CD	0.18	07/01/15	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	YANK1	3/30/2015	98246	NORDEA BK FINLAND PLC NY CD	0.18	07/01/15	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	YANK1	3/31/2015	98260	TORONTO DOMINION BANK NY CD	0.155	05/29/15	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	3/31/2015	98253	CREDIT SUISSE NY CD	0.18	05/07/15	50,000,000.00	50,000,000.00	0	CITI	CRSU
	YANK1 Total						1,100,000,000.00	1,100,004,796.53	0		
NTRD Total							**7,919,729,000.00**	**7,917,358,447.18**	**725819.44**		
TRADE	NOTE	3/9/2015	98083	USTN 1.375	1.375	02/29/20	50,000,000.00	49,324,218.75	16,813.86	CITI	MFR
	NOTE Total						50,000,000.00	49,324,218.75	16,813.86		
TRADE Total							**50,000,000.00**	**49,324,218.75**	**16,813.86**		
				PSI Total			**7,969,729,000.00**	**7,966,682,665.93**	**742,633.30**		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
3/19/15	NTRD	94738	FHLMC 1.80 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	112,500.00	25,112,500.00	0.00
3/19/15	NTRD	96632	FHLMC 2.04 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0	25,000,000.00	0.00
3/26/15	NTRD	96710	FHLMC 1.75 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	109,375.00	25,109,375.00	0.00
3/26/15	NTRD	96761	FHLMC 2.10 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0	25,000,000.00	0.00
3/26/15	NTRD	97409	FHLMC 1.35 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	84,375.00	25,084,375.00	0.00
3/26/15	NTRD	97446	FHLMC 1.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
3/26/15	NTRD	97471	FHLMC 1.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	2,292.43
3/29/15	NTRD	96756	FHLMC 1.30 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0	25,000,000.00	0.00
3/30/15	NTRD	97376	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
3/17/15	NTRD	94740	FHLMC 1.375 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	85,937.50	25,085,937.50	0.00
3/26/15	NTRD	96680	FHLMC 1.50 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0	25,000,000.00	0.00
			FHLMC Total			275,000,000.00	275,000,000.00	657,812.50	275,657,812.50	2,292.43
3/27/15	NTRD	91199	FNMA 0.70 (CALLABLE)	Call	100.0000	8,380,000.00	8,380,000.00	0	8,380,000.00	0.00
			FNMA Total			8,380,000.00	8,380,000.00	0.00	8,380,000.00	0.00
	NTRD Total					**283,380,000.00**	**283,380,000.00**	**657,812.50**	**284,037,812.50**	**0.00**
3/13/15	TRADE	98083	USTN 1.375	Sell	99.0625	50,000,000.00	49,531,250.00	24,286.68	49,555,536.68	205,172.67
			USTN Total			50,000,000.00	49,531,250.00	24,286.68	49,555,536.68	205,172.67
	TRADE Total					**50,000,000.00**	**49,531,250.00**	**24,286.68**	**49,555,536.68**	**205,172.67**
			PSI Total			**333,380,000.00**	**332,911,250.00**	**682,099.18**	**333,593,349.18**	**207,465.10**

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Group: Specific Purpose Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
3/26/15	SCP6U	97535	FHLMC 1.35 (CALLABLE)	Call	100.0000	5,000,000.00	5,000,000.00	16,875.00	5,016,875.00	0.00
			FHLMC Total			5,000,000.00	5,000,000.00	16,875.00	5,016,875.00	0.00
	SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total					**5,000,000.00**	**5,000,000.00**	**16,875.00**	**5,016,875.00**	**0.00**
3/12/15	SANIT	97903	FHLMC 1.50 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	27,083.33	50,027,083.33	0.00
3/12/15	SANIT	97904	FHLMC 1.50 (CALLABLE)	Sell	100.0000	41,589,000.00	41,589,000.00	22,527.38	41,611,527.38	0.00
			FHLMC Total			91,589,000.00	91,589,000.00	49,610.71	91,638,610.71	0.00
	SANIT - SANITATION DISTRICT Total					**91,589,000.00**	**91,589,000.00**	**49,610.71**	**91,638,610.71**	**0.00**
			SPI Total			**96,589,000.00**	**96,589,000.00**	**66,485.71**	**96,655,485.71**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of March 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	3,350,012,608.03	3,350,033,075.50	20,467.47	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	8,257,700,345.40	8,257,677,795.90	(22,549.50)	0.00	0.00	0.00
Governments	848,391,688.22	849,649,650.00	1,257,961.78	85,242.25	91,580.87	6,338.62
Agencies	11,916,661,102.91	11,915,549,822.45	(1,111,280.46)	81,422,843.33	81,346,018.20	(76,825.13)
Municipals	37,000,000.00	37,000,000.00	0.00	4,655,000.00	4,655,000.00	0.00
Corp. & Deposit Notes	304,992,711.91	305,049,195.00	56,483.09	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,273,079.04	42,273,079.04	0.00
TOTAL	$24,714,758,456.47	$24,714,959,538.85	$201,082.38	$128,436,164.62	$128,365,678.11	($70,486.51)

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 0.15% of the PSI Portfolio.

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Market Pricing Exceptions
As of March 31, 2015
Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.932000
98253	CREDIT SUISSE NY CD	100.003083
98260	TORONTO DOMINION BANK NY	99.992627
98245	NORDEA BK FINLAND PLC NY C	99.982122
98246	NORDEA BK FINLAND PLC NY C	99.982122

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96106	LACCAL BANS	0.60700	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	0.60700	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	0.59100	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					37,000,000.00	37,000,000.00	37,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY	0.92305	09/28/15	50,000,000.00	50,024,493.15	49,975,000.00
		CNFL Total					50,000,000.00	50,024,493.15	49,975,000.00
PSI	NTRD	CNFM	97132	ROYAL BANK OF CANADA NY FR	0.21500	05/06/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	CNFM	97133	ROYAL BANK OF CANADA NY FR	0.21500	05/06/15	20,000,000.00	20,000,000.00	19,999,660.00
PSI	NTRD	CNFM	97348	ROYAL BANK OF CANADA NY FR	0.26300	12/03/15	50,000,000.00	50,000,000.00	49,993,400.00
		CNFM Total					120,000,000.00	120,000,000.00	119,992,210.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	0.55210	10/11/16	25,000,000.00	25,000,000.00	24,836,325.00
		CNFRQ Total					25,000,000.00	25,000,000.00	24,836,325.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP M	1.30000	09/25/17	35,000,000.00	35,000,000.00	35,031,710.00
PSI	NTRD	CNFX	97470	TM CR CORP MTN 1.35 (CALLA	1.35000	12/15/17	50,000,000.00	50,000,000.00	50,053,900.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45000	01/12/18	12,500,000.00	12,484,109.38	12,580,025.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45000	01/12/18	12,500,000.00	12,484,109.38	12,580,025.00
		CNFX Total					110,000,000.00	109,968,218.76	110,245,660.00
PSI	NTRD	CPD	97654	ATLANTIC ASSET SEC LLC CP	0.21000	04/02/15	11,223,000.00	11,222,934.53	11,222,923.68
PSI	NTRD	CPD	97658	ALPINE SECURITIZATION CORP	0.21000	04/02/15	25,000,000.00	24,999,854.17	24,999,830.00
PSI	NTRD	CPD	97734	BARTON CAPITAL LLC CP	0.19000	04/02/15	16,716,000.00	16,715,911.78	16,715,896.36
PSI	NTRD	CPD	97779	SALISBURY REC CO LLC CP	0.23000	04/22/15	5,539,000.00	5,538,256.85	5,538,424.50
PSI	NTRD	CPD	97783	SALISBURY REC CO LLC CP	0.23000	04/20/15	25,000,000.00	24,996,965.28	24,997,637.50
PSI	NTRD	CPD	97803	SALISBURY REC CO LLC CP	0.23000	04/20/15	24,000,000.00	23,997,086.67	23,997,732.00
PSI	NTRD	CPD	97811	SHEFFIELD RECEIVABLES CORP	0.20000	04/09/15	44,000,000.00	43,998,044.44	43,998,372.00
PSI	NTRD	CPD	97830	SALISBURY REC CO LLC CP	0.23000	04/30/15	43,000,000.00	42,992,033.06	42,993,906.90
PSI	NTRD	CPD	97840	ALPINE SECURITIZATION CORP	0.20000	04/20/15	50,000,000.00	49,994,722.22	49,995,275.00
PSI	NTRD	CPD	97844	ALPINE SECURITIZATION CORP	0.20000	04/20/15	50,000,000.00	49,994,722.22	49,995,275.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of March 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	97861	SALISBURY REC CO LLC CP	0.17000	04/20/15	35,000,000.00	34,996,859.72	34,996,692.50
PSI	NTRD	CPD	97865	BARTON CAPITAL LLC CP	0.15000	04/08/15	32,800,000.00	32,799,043.33	32,799,196.40
PSI	NTRD	CPD	97872	COCA COLA CO. CP	0.13000	05/11/15	25,000,000.00	24,996,388.89	24,998,375.00
PSI	NTRD	CPD	97886	ABBEY NATIONAL NA LLC CP	0.16000	04/01/15	50,000,000.00	50,000,000.00	49,999,940.00
PSI	NTRD	CPD	97895	ABBEY NATIONAL NA LLC CP	0.16000	04/02/15	50,000,000.00	49,999,777.78	49,999,885.00
PSI	NTRD	CPD	97901	AUTOBAHN FUNDING CO LLC CP	0.15000	04/01/15	12,000,000.00	12,000,000.00	11,999,960.40
PSI	NTRD	CPD	97911	ABBEY NATIONAL NA LLC CP	0.15000	04/01/15	50,000,000.00	50,000,000.00	49,999,940.00
PSI	NTRD	CPD	97923	ABBEY NATIONAL NA LLC CP	0.15000	04/03/15	35,000,000.00	34,999,708.33	34,999,881.00
PSI	NTRD	CPD	97929	SALISBURY RECEIVABLES CO L	0.21000	04/15/15	50,000,000.00	49,995,916.67	49,996,455.00
PSI	NTRD	CPD	97932	SALISBURY RECEIVABLES CO L	0.21000	04/20/15	50,000,000.00	49,994,458.33	49,995,275.00
PSI	NTRD	CPD	97933	SALISBURY RECEIVABLES CO L	0.21000	04/13/15	25,000,000.00	24,998,250.00	24,998,537.50
PSI	NTRD	CPD	97936	ALPINE SECURITIZATION CORP	0.18000	04/15/15	50,000,000.00	49,996,500.00	49,996,455.00
PSI	NTRD	CPD	97944	SHEFFIELD RECEIVABLES CORP	0.17000	04/21/15	25,000,000.00	24,997,638.89	24,997,520.00
PSI	NTRD	CPD	97945	ABBEY NATIONAL NA LLC CP	0.12000	04/06/15	50,000,000.00	49,999,166.67	49,999,665.00
PSI	NTRD	CPD	97953	ATLANTIC ASSET SEC LLC CP	0.14000	04/01/15	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	97954	CANCARA ASSET SEC LLC CP	0.17000	04/02/15	32,500,000.00	32,499,846.53	32,499,779.00
PSI	NTRD	CPD	97958	CANCARA ASSET SEC LLC CP	0.19000	04/20/15	50,000,000.00	49,994,986.11	49,995,275.00
PSI	NTRD	CPD	97959	ALPINE SECURITIZATION CORP	0.18000	04/20/15	50,000,000.00	49,995,250.00	49,995,275.00
PSI	NTRD	CPD	97968	ALPINE SECURITIZATION CORP	0.16000	04/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	97969	CANCARA ASSET SEC LLC CP	0.16000	04/02/15	50,000,000.00	49,999,777.78	49,999,660.00
PSI	NTRD	CPD	97973	SHEFFIELD RECEIVABLES CORP	0.15000	04/02/15	50,000,000.00	49,999,791.67	49,999,660.00
PSI	NTRD	CPD	97974	ALPINE SECURITIZATION CORP	0.16000	04/01/15	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	97975	CANCARA ASSET SEC LLC CP	0.16000	04/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	97976	CANCARA ASSET SEC LLC CP	0.16000	04/01/15	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	97977	SALISBURY REC CO LLC CP	0.18000	04/08/15	40,000,000.00	39,998,600.00	39,998,720.00
PSI	NTRD	CPD	97978	ALPINE SECURITIZATION CORP	0.17000	04/14/15	50,000,000.00	49,996,930.56	49,996,770.00
PSI	NTRD	CPD	97980	ALPINE SECURITIZATION CORP	0.18000	04/20/15	25,000,000.00	24,997,625.00	24,997,637.50
PSI	NTRD	CPD	97981	SALISBURY REC CO LLC CP	0.18000	04/06/15	30,000,000.00	29,999,250.00	29,999,319.00
PSI	NTRD	CPD	97982	ATLANTIC ASSET SEC LLC CP	0.13000	04/03/15	50,000,000.00	49,999,638.89	49,999,475.00
PSI	NTRD	CPD	97986	AUTOBAHN FUNDING CO LLC CP	0.15000	04/07/15	50,000,000.00	49,998,750.00	49,998,635.00
PSI	NTRD	CPD	97987	AUTOBAHN FUNDING CO LLC CP	0.15000	04/07/15	10,000,000.00	9,999,750.00	9,999,727.00
PSI	NTRD	CPD	97988	ALPINE SECURITIZATION CORP	0.17000	04/27/15	25,000,000.00	24,996,930.56	24,996,812.50
PSI	NTRD	CPD	97989	AUTOBAHN FUNDING CO LLC CP	0.14000	04/06/15	50,000,000.00	49,999,027.78	49,998,865.00

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PSI	NTRD	CPD	97990	AUTOBAHN FUNDING CO LLC CP	0.15000	04/08/15	50,000,000.00	49,998,541.67	49,998,400.00
PSI	NTRD	CPD	97991	ALPINE SECURITIZATION CORP	0.17000	04/09/15	50,000,000.00	49,998,111.11	49,998,150.00
PSI	NTRD	CPD	97992	ATLANTIC ASSET SEC LLC CP	0.15000	04/09/15	30,000,000.00	29,999,000.00	29,998,890.00
PSI	NTRD	CPD	97993	BARTON CAPITAL LLC CP	0.17000	04/20/15	25,009,000.00	25,006,756.14	25,007,469.45
PSI	NTRD	CPD	97995	ALPINE SECURITIZATION CORP	0.18000	04/23/15	50,000,000.00	49,994,500.00	49,994,565.00
PSI	NTRD	CPD	97996	CANCARA ASSET SEC LLC CP	0.16000	04/13/15	50,000,000.00	49,997,333.33	49,997,075.00
PSI	NTRD	CPD	97997	BARTON CAPITAL LLC CP	0.19000	04/20/15	30,000,000.00	29,996,991.67	29,998,164.00
PSI	NTRD	CPD	97998	ATLANTIC ASSET SEC LLC CP	0.13000	04/10/15	50,000,000.00	49,998,375.00	49,997,900.00
PSI	NTRD	CPD	97999	SHEFFIELD RECEIVABLES CORP	0.18000	04/13/15	50,000,000.00	49,997,000.00	49,997,075.00
PSI	NTRD	CPD	98000	CANCARA ASSET SEC LLC CP	0.16000	04/09/15	50,000,000.00	49,998,222.22	49,998,150.00
PSI	NTRD	CPD	98001	BARTON CAPITAL LLC CP	0.19000	04/22/15	50,000,000.00	49,994,458.33	49,996,605.00
PSI	NTRD	CPD	98002	SALISBURY REC CO LLC CP	0.19000	04/15/15	25,000,000.00	24,998,152.78	24,998,227.50
PSI	NTRD	CPD	98003	SHEFFIELD RECEIVABLES CORP	0.18000	04/13/15	25,000,000.00	24,998,500.00	24,998,537.50
PSI	NTRD	CPD	98004	NATIXIS NY BRANCH CP	0.15000	04/15/15	50,000,000.00	49,997,083.33	49,997,600.00
PSI	NTRD	CPD	98006	AUTOBAHN FUNDING CO LLC CP	0.14000	04/07/15	30,000,000.00	29,999,300.00	29,999,181.00
PSI	NTRD	CPD	98007	SALISBURY REC CO LLC CP	0.18000	04/08/15	50,000,000.00	49,998,250.00	49,998,400.00
PSI	NTRD	CPD	98008	ALPINE SECURITIZATION CORP	0.17000	04/10/15	50,000,000.00	49,997,875.00	49,997,900.00
PSI	NTRD	CPD	98009	ALPINE SECURITIZATION CORP	0.17000	04/10/15	50,000,000.00	49,997,875.00	49,997,900.00
PSI	NTRD	CPD	98010	BARTON CAPITAL LLC CP	0.17000	04/20/15	50,000,000.00	49,995,513.89	49,996,940.00
PSI	NTRD	CPD	98017	CREDIT AGRICOLE CIB NY BR	0.15000	04/15/15	50,000,000.00	49,997,083.33	49,997,790.00
PSI	NTRD	CPD	98018	CREDIT AGRICOLE CIB NY BR	0.15000	04/14/15	50,000,000.00	49,997,291.67	49,997,975.00
PSI	NTRD	CPD	98019	ATLANTIC ASSET SEC LLC CP	0.13000	04/07/15	50,000,000.00	49,998,916.67	49,998,635.00
PSI	NTRD	CPD	98020	NATIXIS NY BRANCH CP	0.13000	04/07/15	50,000,000.00	49,998,916.67	49,999,005.00
PSI	NTRD	CPD	98022	ALPINE SECURITIZATION CORP	0.18000	04/29/15	50,000,000.00	49,993,000.00	49,993,150.00
PSI	NTRD	CPD	98023	ALPINE SECURITIZATION CORP	0.18000	04/30/15	50,000,000.00	49,992,750.00	49,992,915.00
PSI	NTRD	CPD	98024	SALISBURY REC CO LLC CP	0.19000	04/16/15	50,000,000.00	49,996,041.67	49,996,220.00
PSI	NTRD	CPD	98025	ALPINE SECURITIZATION CORP	0.17000	04/28/15	50,000,000.00	49,993,625.00	49,993,385.00
PSI	NTRD	CPD	98026	ATLANTIC ASSET SEC LLC CP	0.14000	04/01/15	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	98030	CREDIT AGRICOLE CIB NY BR	0.13000	04/14/15	50,000,000.00	49,997,652.78	49,997,975.00
PSI	NTRD	CPD	98039	CREDIT AGRICOLE NY BRANCH	0.13000	04/14/15	50,000,000.00	49,997,652.78	49,997,975.00
PSI	NTRD	CPD	98040	CANCARA ASSET SEC LLC CP	0.17000	04/10/15	50,000,000.00	49,997,875.00	49,997,900.00
PSI	NTRD	CPD	98041	BARTON CAPITAL LLC CP	0.17000	04/20/15	12,719,000.00	12,717,858.82	12,718,221.60
PSI	NTRD	CPD	98042	BARTON CAPITAL LLC CP	0.16000	04/21/15	20,000,000.00	19,998,222.22	19,998,716.00

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PSI	NTRD	CPD	98043	CANCARA ASSET SEC LLC CP	0.17000	04/15/15	50,000,000.00	49,996,694.44	49,996,455.00
PSI	NTRD	CPD	98044	SALISBURY REC CO LLC CP	0.20000	04/20/15	30,000,000.00	29,996,833.33	29,997,165.00
PSI	NTRD	CPD	98046	CREDIT AGRICOLE CIB NY BR	0.13000	04/03/15	50,000,000.00	49,999,638.89	49,999,645.00
PSI	NTRD	CPD	98055	ATLANTIC ASSET SEC LLC CP	0.13000	04/07/15	50,000,000.00	49,998,916.67	49,998,635.00
PSI	NTRD	CPD	98057	ATLANTIC ASSET SEC LLC CP	0.13000	04/16/15	50,000,000.00	49,997,291.67	49,996,220.00
PSI	NTRD	CPD	98059	ATLANTIC ASSET SEC LLC CP	0.13000	04/17/15	25,000,000.00	24,998,555.56	24,997,992.50
PSI	NTRD	CPD	98060	ABBEY NATIONAL NA LLC CP	0.11000	04/21/15	50,000,000.00	49,996,944.44	49,998,365.00
PSI	NTRD	CPD	98063	CANCARA ASSET SEC LLC CP	0.17000	04/16/15	50,000,000.00	49,996,458.33	49,996,220.00
PSI	NTRD	CPD	98064	AUTOBAHN FUNDING CO LLC CP	0.14000	04/15/15	50,000,000.00	49,997,277.78	49,996,455.00
PSI	NTRD	CPD	98065	ABBEY NATIONAL NA LLC CP	0.13000	04/30/15	50,000,000.00	49,994,763.89	49,996,665.00
PSI	NTRD	CPD	98067	SHEFFIELD RECEIVABLES CORP	0.16000	04/17/15	50,000,000.00	49,996,444.44	49,995,985.00
PSI	NTRD	CPD	98068	NATIXIS NY BRANCH CP	0.11000	04/14/15	50,000,000.00	49,998,013.89	49,997,800.00
PSI	NTRD	CPD	98071	AUTOBAHN FUNDING CO LLC CP	0.14000	04/17/15	35,000,000.00	34,997,822.22	34,997,189.50
PSI	NTRD	CPD	98072	ALPINE SECURITIZATION CORP	0.18000	05/01/15	50,000,000.00	49,992,500.00	49,992,635.00
PSI	NTRD	CPD	98073	CANCARA ASSET SEC LLC CP	0.17000	04/16/15	50,000,000.00	49,996,458.33	49,996,220.00
PSI	NTRD	CPD	98074	ATLANTIC ASSET SEC LLC CP	0.13000	04/14/15	50,000,000.00	49,997,652.78	49,996,770.00
PSI	NTRD	CPD	98075	ABBEY NATIONAL NA LLC CP	0.12000	04/22/15	45,000,000.00	44,996,850.00	44,998,375.50
PSI	NTRD	CPD	98084	SHEFFIELD RECEIVABLES CORP	0.16000	04/14/15	50,000,000.00	49,997,111.11	49,996,770.00
PSI	NTRD	CPD	98085	AUTOBAHN FUNDING CO LLC CP	0.14000	04/15/15	50,000,000.00	49,997,277.78	49,996,455.00
PSI	NTRD	CPD	98088	AUTOBAHN FUNDING CO LLC CP	0.14000	04/17/15	25,000,000.00	24,998,444.44	24,997,992.50
PSI	NTRD	CPD	98089	AUTOBAHN FUNDING CO LLC CP	0.14000	04/17/15	25,000,000.00	24,998,444.44	24,997,992.50
PSI	NTRD	CPD	98090	SHEFFIELD RECEIVABLES CORP	0.17000	04/20/15	50,000,000.00	49,995,513.89	49,995,275.00
PSI	NTRD	CPD	98091	SHEFFIELD RECEIVABLES CORP	0.16000	04/20/15	18,150,000.00	18,148,467.33	18,148,284.83
PSI	NTRD	CPD	98092	SHEFFIELD RECEIVABLES CORP	0.17000	04/21/15	30,000,000.00	29,997,166.67	29,997,024.00
PSI	NTRD	CPD	98093	ABBEY NATIONAL NA LLC CP	0.13000	05/01/15	50,000,000.00	49,994,583.34	49,996,425.00
PSI	NTRD	CPD	98094	CANCARA ASSET SEC LLC CP	0.16000	04/17/15	40,000,000.00	39,997,155.56	39,996,788.00
PSI	NTRD	CPD	98095	CANCARA ASSET SEC LLC CP	0.17000	04/16/15	39,300,000.00	39,297,216.25	39,297,028.92
PSI	NTRD	CPD	98097	SHEFFIELD RECEIVABLES CORP	0.17000	04/21/15	50,000,000.00	49,995,277.78	49,995,040.00
PSI	NTRD	CPD	98098	AUTOBAHN FUNDING CO LLC CP	0.13000	04/17/15	40,000,000.00	39,997,688.89	39,996,788.00
PSI	NTRD	CPD	98099	ATLANTIC ASSET SEC LLC CP	0.14000	04/24/15	50,000,000.00	49,995,527.78	49,994,330.00
PSI	NTRD	CPD	98100	CANCARA ASSET SEC LLC CP	0.17000	04/20/15	35,000,000.00	34,996,859.72	34,996,692.50
PSI	NTRD	CPD	98101	BARTON CAPITAL LLC CP	0.15000	04/20/15	15,000,000.00	14,998,812.50	14,999,082.00
PSI	NTRD	CPD	98103	SHEFFIELD RECEIVABLES CORP	0.16000	04/22/15	50,000,000.00	49,995,333.34	49,994,805.00

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PSI	NTRD	CPD	98104	AUTOBAHN FUNDING CO LLC CP	0.13000	04/21/15	25,000,000.00	24,998,194.44	24,997,520.00
PSI	NTRD	CPD	98105	BARTON CAPITAL LLC CP	0.18000	05/04/15	45,000,000.00	44,992,575.00	44,994,771.00
PSI	NTRD	CPD	98106	SHEFFIELD RECEIVABLES CORP	0.16000	04/23/15	50,000,000.00	49,995,111.11	49,994,565.00
PSI	NTRD	CPD	98109	AUTOBAHN FUNDING CO LLC CP	0.14000	04/22/15	50,000,000.00	49,995,916.67	49,994,805.00
PSI	NTRD	CPD	98110	SHEFFIELD RECEIVABLES CORP	0.16000	04/24/15	50,000,000.00	49,994,888.89	49,994,330.00
PSI	NTRD	CPD	98111	CANCARA ASSET SEC LLC CP	0.17000	04/20/15	50,000,000.00	49,995,513.89	49,995,275.00
PSI	NTRD	CPD	98112	ALPINE SECURITIZATION CORP	0.19000	05/11/15	28,000,000.00	27,994,088.89	27,994,100.40
PSI	NTRD	CPD	98114	SALISBURY REC CO LLC CP	0.17000	04/23/15	50,000,000.00	49,994,805.55	49,994,565.00
PSI	NTRD	CPD	98116	SHEFFIELD RECEIVABLES CORP	0.16000	04/24/15	50,000,000.00	49,994,888.89	49,994,330.00
PSI	NTRD	CPD	98117	NATIXIS NY BRANCH CP	0.16000	05/15/15	25,000,000.00	24,995,111.11	24,994,842.50
PSI	NTRD	CPD	98119	CANCARA ASSET SEC LLC CP	0.16000	04/22/15	50,000,000.00	49,995,333.33	49,994,805.00
PSI	NTRD	CPD	98120	REGENCY MARKETS NO. 1 LLC	0.15000	04/15/15	50,000,000.00	49,997,083.33	49,996,455.00
PSI	NTRD	CPD	98121	ABBEY NATIONAL NA LLC CP	0.12500	05/01/15	50,000,000.00	49,994,791.67	49,996,425.00
PSI	NTRD	CPD	98122	ATLANTIC ASSET SEC LLC CP	0.13000	04/21/15	50,000,000.00	49,996,388.89	49,995,040.00
PSI	NTRD	CPD	98123	ATLANTIC ASSET SEC LLC CP	0.14000	04/23/15	25,000,000.00	24,997,861.11	24,997,282.50
PSI	NTRD	CPD	98124	CANCARA ASSET SEC LLC CP	0.17000	04/27/15	20,000,000.00	19,997,544.44	19,997,450.00
PSI	NTRD	CPD	98125	SALISBURY REC CO LLC CP	0.20000	04/30/15	50,000,000.00	49,991,944.45	49,992,915.00
PSI	NTRD	CPD	98127	SALISBURY REC CO LLC CP	0.20000	04/24/15	50,000,000.00	49,993,611.11	49,994,330.00
PSI	NTRD	CPD	98128	ATLANTIC ASSET SEC LLC CP	0.14000	04/23/15	50,000,000.00	49,995,722.22	49,994,565.00
PSI	NTRD	CPD	98129	ATLANTIC ASSET SEC LLC CP	0.14000	04/24/15	50,000,000.00	49,995,527.78	49,994,330.00
PSI	NTRD	CPD	98131	ALPINE SECURITIZATION CORP	0.19000	05/05/15	50,000,000.00	49,991,027.77	49,991,395.00
PSI	NTRD	CPD	98134	AUTOBAHN FUNDING CO LLC CP	0.14000	04/28/15	50,000,000.00	49,994,750.00	49,993,385.00
PSI	NTRD	CPD	98135	ATLANTIC ASSET SEC LLC CP	0.14000	04/29/15	50,000,000.00	49,994,555.55	49,993,150.00
PSI	NTRD	CPD	98136	SALISBURY REC CO LLC CP	0.18000	04/30/15	50,000,000.00	49,992,750.00	49,992,915.00
PSI	NTRD	CPD	98137	SALISBURY REC CO LLC CP	0.19000	04/29/15	50,000,000.00	49,992,611.11	49,993,150.00
PSI	NTRD	CPD	98138	ATLANTIC ASSET SEC LLC CP	0.14000	04/21/15	28,844,000.00	28,841,756.58	28,841,138.68
PSI	NTRD	CPD	98139	NATIXIS NY BRANCH CP	0.16000	05/01/15	50,000,000.00	49,993,333.33	49,993,885.00
PSI	NTRD	CPD	98142	CANCARA ASSET SEC LLC CP	0.18000	05/01/15	50,000,000.00	49,992,500.00	49,992,635.00
PSI	NTRD	CPD	98143	CANCARA ASSET SEC LLC CP	0.17000	04/27/15	30,000,000.00	29,996,316.67	29,996,175.00
PSI	NTRD	CPD	98144	CANCARA ASSET SEC LLC CP	0.16000	04/24/15	50,000,000.00	49,994,888.89	49,994,330.00
PSI	NTRD	CPD	98145	SALISBURY REC CO LLC CP	0.18000	04/27/15	50,000,000.00	49,993,500.00	49,993,625.00
PSI	NTRD	CPD	98146	SALISBURY REC CO LLC CP	0.17500	04/29/15	50,000,000.00	49,993,194.44	49,993,150.00
PSI	NTRD	CPD	98147	NATIXIS NY BRANCH CP	0.17000	05/18/15	40,000,000.00	39,991,122.22	39,990,932.00

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PSI	NTRD	CPD	98148	AUTOBAHN FUNDING CO LLC CP	0.14000	04/30/15	15,000,000.00	14,998,308.33	14,997,874.50
PSI	NTRD	CPD	98150	SALISBURY REC CO LLC CP	0.17000	04/29/15	50,000,000.00	49,993,388.89	49,993,150.00
PSI	NTRD	CPD	98151	AUTOBAHN FUNDING CO LLC CP	0.14000	04/30/15	25,000,000.00	24,997,180.56	24,996,457.50
PSI	NTRD	CPD	98152	SALISBURY REC CO LLC CP	0.18000	04/30/15	50,000,000.00	49,992,750.00	49,992,915.00
PSI	NTRD	CPD	98153	ATLANTIC ASSET SEC LLC CP	0.14000	05/01/15	50,000,000.00	49,994,166.66	49,992,635.00
PSI	NTRD	CPD	98154	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	25,000,000.00	24,995,986.11	24,995,697.50
PSI	NTRD	CPD	98155	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	25,000,000.00	24,996,930.55	24,995,697.50
PSI	NTRD	CPD	98156	CANCARA ASSET SEC LLC CP	0.17000	04/30/15	50,000,000.00	49,993,152.77	49,992,915.00
PSI	NTRD	CPD	98157	NATIXIS NY BRANCH CP	0.16000	05/05/15	50,000,000.00	49,992,444.45	49,992,805.00
PSI	NTRD	CPD	98160	AUTOBAHN FUNDING CO LLC CP	0.14000	04/30/15	25,000,000.00	24,997,180.56	24,996,457.50
PSI	NTRD	CPD	98161	SHEFFIELD RECEIVABLES CORP	0.17000	05/01/15	50,000,000.00	49,992,916.67	49,992,635.00
PSI	NTRD	CPD	98162	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	50,000,000.00	49,991,972.22	49,991,395.00
PSI	NTRD	CPD	98163	SHEFFIELD RECEIVABLES CORP	0.18000	04/30/15	50,000,000.00	49,992,750.00	49,992,915.00
PSI	NTRD	CPD	98164	NATIXIS NY BRANCH CP	0.16000	05/08/15	50,000,000.00	49,991,777.78	49,991,925.00
PSI	NTRD	CPD	98165	ATLANTIC ASSET SEC LLC CP	0.14000	04/10/15	27,163,000.00	27,162,049.30	27,161,859.15
PSI	NTRD	CPD	98166	NATIXIS NY BRANCH CP	0.17000	05/08/15	14,899,000.00	14,896,396.82	14,896,593.81
PSI	NTRD	CPD	98169	AUTOBAHN FUNDING CO LLC CP	0.14000	05/01/15	25,000,000.00	24,997,083.34	24,996,317.50
PSI	NTRD	CPD	98170	BARTON CAPITAL LLC CP	0.14000	05/05/15	50,000,000.00	49,993,388.89	49,994,020.00
PSI	NTRD	CPD	98171	BARTON CAPITAL LLC CP	0.14000	05/05/15	5,000,000.00	4,999,338.89	4,999,402.00
PSI	NTRD	CPD	98172	CANCARA ASSET SEC LLC CP	0.17000	05/05/15	50,000,000.00	49,991,972.22	49,991,395.00
PSI	NTRD	CPD	98173	ATLANTIC ASSET SEC LLC CP	0.14000	05/04/15	50,000,000.00	49,993,583.34	49,991,735.00
PSI	NTRD	CPD	98174	CANCARA ASSET SEC LLC CP	0.17000	05/01/15	40,000,000.00	39,994,333.33	39,994,108.00
PSI	NTRD	CPD	98175	ABBEY NATIONAL NA LLC CP	0.14000	05/26/15	50,000,000.00	49,989,305.56	49,988,410.00
PSI	NTRD	CPD	98176	SHEFFIELD RECEIVABLES CORP	0.18000	05/04/15	50,000,000.00	49,991,750.00	49,991,735.00
PSI	NTRD	CPD	98178	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	50,000,000.00	49,993,861.11	49,991,395.00
PSI	NTRD	CPD	98182	BARTON CAPITAL LLC CP	0.18000	05/13/15	10,000,000.00	9,997,900.00	9,998,459.00
PSI	NTRD	CPD	98183	BARTON CAPITAL LLC CP	0.15000	05/07/15	50,000,000.00	49,992,500.00	49,993,575.00
PSI	NTRD	CPD	98185	ABBEY NATIONAL NA LLC CP	0.14000	05/27/15	35,000,000.00	34,992,377.78	34,991,575.50
PSI	NTRD	CPD	98191	AUTOBAHN FUNDING CO LLC CP	0.15000	05/04/15	50,000,000.00	49,993,125.00	49,991,735.00
PSI	NTRD	CPD	98192	BARTON CAPITAL LLC CP	0.14000	05/05/15	50,000,000.00	49,993,388.89	49,994,020.00
PSI	NTRD	CPD	98193	BARTON CAPITAL LLC CP	0.14000	05/05/15	20,000,000.00	19,997,355.55	19,997,608.00
PSI	NTRD	CPD	98194	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,993,194.44	49,991,100.00
PSI	NTRD	CPD	98195	BARTON CAPITAL LLC CP	0.17000	05/20/15	20,000,000.00	19,995,372.22	19,996,194.00

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PSI	NTRD	CPD	98196	AUTOBAHN FUNDING CO LLC CP	0.15000	05/04/15	50,000,000.00	49,993,125.00	49,991,735.00
PSI	NTRD	CPD	98197	SHEFFIELD RECEIVABLES CORP	0.17000	05/08/15	50,000,000.00	49,991,263.89	49,990,445.00
PSI	NTRD	CPD	98198	CANCARA ASSET SEC LLC CP	0.16000	05/05/15	16,600,000.00	16,597,491.55	16,597,143.14
PSI	NTRD	CPD	98199	CANCARA ASSET SEC LLC CP	0.16000	05/08/15	30,000,000.00	29,995,066.66	29,994,267.00
PSI	NTRD	CPD	98201	ABBEY NATIONAL NA LLC CP	0.14000	05/28/15	50,000,000.00	49,988,916.67	49,987,510.00
PSI	NTRD	CPD	98202	AUTOBAHN FUNDING CO LLC CP	0.14000	05/01/15	25,000,000.00	24,997,083.34	24,996,317.50
PSI	NTRD	CPD	98206	BARTON CAPITAL LLC CP	0.14000	05/07/15	50,000,000.00	49,993,000.00	49,993,575.00
PSI	NTRD	CPD	98207	BARTON CAPITAL LLC CP	0.14000	05/07/15	30,000,000.00	29,995,800.00	29,996,145.00
PSI	NTRD	CPD	98208	ATLANTIC ASSET SEC LLC CP	0.14000	05/05/15	26,001,000.00	25,997,562.09	25,996,525.23
PSI	NTRD	CPD	98209	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,993,194.45	49,991,100.00
PSI	NTRD	CPD	98210	ATLANTIC ASSET SEC LLC CP	0.13000	05/05/15	50,000,000.00	49,993,861.11	49,991,395.00
PSI	NTRD	CPD	98212	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	30,000,000.00	29,991,833.33	29,991,789.00
PSI	NTRD	CPD	98213	ABBEY NATIONAL NA LLC CP	0.14000	05/27/15	50,000,000.00	49,989,111.11	49,987,965.00
PSI	NTRD	CPD	98215	BARTON CAPITAL LLC CP	0.15000	05/04/15	30,000,000.00	29,995,875.00	29,996,514.00
PSI	NTRD	CPD	98223	CANCARA ASSET SEC LLC CP	0.17000	05/08/15	50,000,000.00	49,991,263.89	49,990,445.00
PSI	NTRD	CPD	98229	BARTON CAPITAL LLC CP	0.14000	05/06/15	20,000,000.00	19,997,277.78	19,997,520.00
PSI	NTRD	CPD	98230	AUTOBAHN FUNDING CO LLC CP	0.14000	04/24/15	15,000,000.00	14,998,658.34	14,998,299.00
PSI	NTRD	CPD	98231	ATLANTIC ASSET SEC LLC CP	0.14000	05/07/15	50,000,000.00	49,993,000.00	49,990,800.00
PSI	NTRD	CPD	98232	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	50,000,000.00	49,986,388.89	49,986,315.00
PSI	NTRD	CPD	98233	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	20,000,000.00	19,994,555.56	19,994,526.00
PSI	NTRD	CPD	98235	ABBEY NATIONAL NA LLC CP	0.13000	05/20/15	50,000,000.00	49,991,152.78	49,990,760.00
PSI	NTRD	CPD	98237	SHEFFIELD RECEIVABLES CORP	0.20000	05/20/15	25,047,000.00	25,040,181.65	25,040,144.64
PSI	NTRD	CPD	98238	ABBEY NATIONAL NA LLC CP	0.13000	05/08/15	50,000,000.00	49,993,319.44	49,994,665.00
PSI	NTRD	CPD	98239	CANCARA ASSET SEC LLC CP	0.17000	05/06/15	18,000,000.00	17,997,025.00	17,996,796.00
PSI	NTRD	CPD	98240	ATLANTIC ASSET SEC LLC CP	0.14000	05/06/15	50,000,000.00	49,993,194.45	49,991,100.00
PSI	NTRD	CPD	98247	SHEFFIELD RECEIVABLES CORP	0.18000	05/13/15	25,000,000.00	24,994,750.00	24,994,415.00
PSI	NTRD	CPD	98248	ABBEY NATIONAL NA LLC CP	0.13000	05/12/15	50,000,000.00	49,992,597.22	49,993,465.00
PSI	NTRD	CPD	98251	SHEFFIELD RECEIVABLES CORP	0.18000	05/13/15	40,000,000.00	39,991,600.00	39,991,064.00
PSI	NTRD	CPD	98252	BARTON CAPITAL LLC CP	0.14000	05/08/15	25,006,000.00	25,002,401.92	25,002,699.21
PSI	NTRD	CPD	98255	BARTON CAPITAL LLC CP	0.15500	05/27/15	32,000,000.00	31,992,284.45	31,992,601.60
		CPD Total					8,258,516,000.00	8,257,700,345.40	8,257,677,795.90
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,115,184.09	35,095,872.56

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PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,392,597.05	18,401,012.00
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,988,324.88	26,915,139.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,996,716.88	24,981,075.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,974,261.18	24,871,125.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,237,698.75
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,028,802.64	27,015,784.48
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,274.28	23,262,064.93
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,591,952.40
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,909,935.60
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,969,696.97	49,807,400.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,010,587.88	31,906,620.44
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,987,725.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,974,191.33	49,878,800.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,978,706.14	49,713,350.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,519,440.58	36,325,544.85
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,870,693.08	44,895,897.90
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,793,261.01
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,708,384.20	23,573,490.00
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,192,755.90	46,057,704.00
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,913,439.47	49,628,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,740.32	148,885.20
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,983,957.10	25,003,450.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,598.90	10,601,462.80
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,964,525.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,964,525.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,964,525.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	19,372,471.40
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,974,458.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,977,286.42	24,933,125.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,738,724.15
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,626,472.87	28,644,066.88

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PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,331,182.86
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	34,274,286.55
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,137,112.82	15,143,424.90
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,990,132.59	24,895,275.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,482,534.68	43,317,778.50
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,982,987.22	19,991,320.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,761,050.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,969,948.08	24,869,125.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,969,948.08	24,869,125.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,969,948.08	24,869,125.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,859,800.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,980,370.35	24,933,525.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,322,522.15	24,803,100.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,875,029.48	8,948,958.48
PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,425,974.07	24,502,131.50
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,588,789.87	16,820,951.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,595,589.56	32,912,253.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	22,087,134.90
PSI	NTRD	FFCB	94900	FFCB 1.27 (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,978,767.12	25,002,550.00
PSI	NTRD	FFCB	95873	FFCB 1.87 (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,468,380.34	15,522,568.00
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,260,908.65	17,507,338.18
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	25,049,675.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,282,288.75
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	25,096,925.00
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,941,026.65
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,941,026.65
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,596.93	20,096,580.00
PSI	NTRD	FFCB	97393	FFCB 1.32 (CALLABLE)	1.32000	03/12/18	25,000,000.00	25,000,000.00	25,003,050.00
PSI	NTRD	FFCB	97491	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,086,850.00
PSI	NTRD	FFCB	97493	FFCB 1.62 (CALLABLE)	1.62000	12/17/18	25,000,000.00	25,000,000.00	25,086,850.00
PSI	NTRD	FFCB	97611	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,954,923.20	25,004,975.00
PSI	NTRD	FFCB	97639	FFCB 1.99 (CALLABLE)	1.99000	12/26/19	25,000,000.00	24,964,393.52	25,004,975.00
PSI	NTRD	FFCB	97640	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	24,988,129.79	25,170,425.00

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PSI	NTRD	FFCB	97641	FFCB 2.00 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	25,170,425.00
		FFCB Total					1,731,009,000.00	1,728,493,098.74	1,728,324,046.27
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	06/12/15	19,045,000.00	19,068,877.58	19,148,680.98
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,047,392.27	25,168,000.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,065,869.79	50,274,550.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,965,860.76	45,302,220.00
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,994,105.97	25,002,300.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,861.70	25,002,325.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,002,475.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,946,718.90
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,856,870.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,986,600.63	24,882,350.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,895,109.69
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,868,800.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,193,037.43	44,745,016.80
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,992,298.04	49,496,700.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,991,373.80	27,718,152.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,870,002.20	45,698,774.40
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,967,322.65	49,780,800.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,921,382.06	37,778,649.12
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,812,125.44
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,868,800.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,958,550.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,945,050.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,755,643.00	31,618,159.84
PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,912,400.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	50,026,850.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,991,858.74	25,043,750.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,220,604.00
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,868,475.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,478,713.45
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,151,022.45

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PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,969,975.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,166,901.20	43,399,758.24
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,208,171.54	22,327,624.80
PSI	NTRD	FHLB	94441	FHLB 1.71 (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,990,950.16	25,004,250.00
PSI	NTRD	FHLB	94454	FHLB 1.25 (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,355,905.58	23,417,573.40
PSI	NTRD	FHLB	97296	FHLB 0.125	0.12500	12/01/15	25,000,000.00	24,985,349.47	24,968,800.00
PSI	NTRD	FHLB	97337	FHLB 0.125	0.12500	12/01/15	50,000,000.00	49,970,696.87	49,937,600.00
PSI	NTRD	FHLB	97338	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,956,350.00
PSI	NTRD	FHLB	97339	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,956,350.00
PSI	NTRD	FHLB	97340	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,956,350.00
PSI	NTRD	FHLB	97341	FHLB 0.19	0.19000	12/09/15	50,000,000.00	50,000,000.00	49,956,350.00
PSI	NTRD	FHLB	97342	FHLB 0.125	0.12500	11/18/15	50,000,000.00	49,975,439.66	49,959,500.00
PSI	NTRD	FHLB	97343	FHLB 0.125	0.12500	11/18/15	31,400,000.00	31,384,576.10	31,374,566.00
PSI	NTRD	FHLB	97372	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	24,961,421.03	24,969,975.00
PSI	NTRD	FHLB	97373	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,963,250.00
PSI	NTRD	FHLB	97374	FHLB 0.21	0.21000	12/09/15	50,000,000.00	50,000,000.00	49,963,250.00
PSI	NTRD	FHLB	97463	FHLB 0.125	0.12500	12/08/15	50,000,000.00	49,952,600.41	49,938,050.00
PSI	NTRD	FHLB	98036	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,071,725.00
PSI	NTRD	FHLB	98037	FHLB 2.050 (CALLABLE)	2.05000	03/30/20	25,000,000.00	25,000,000.00	25,071,725.00
PSI	NTRD	FHLB	98056	FHLB 1.40 (CALLABLE)	1.40000	03/26/18	25,000,000.00	24,987,568.43	25,046,300.00
PSI	NTRD	FHLB	98066	FHLB 1.25 (CALLABLE)	1.25000	02/27/18	25,000,000.00	24,975,619.27	25,039,825.00
		FHLB Total					1,778,530,000.00	1,777,474,686.34	1,775,722,139.51
PSI	NTRD	FHLD	97344	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,942,388.89	49,931,900.00
PSI	NTRD	FHLD	97345	FHLB D/N	0.17000	12/01/15	50,000,000.00	49,942,388.89	49,931,900.00
PSI	NTRD	FHLD	97369	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,936,534.72	49,931,050.00
PSI	NTRD	FHLD	97370	FHLB D/N	0.18500	12/04/15	50,000,000.00	49,936,534.72	49,931,050.00
PSI	NTRD	FHLD	97371	FHLB D/N	0.17000	12/01/15	20,000,000.00	19,976,955.56	19,972,760.00
		FHLD Total					220,000,000.00	219,734,802.78	219,698,660.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,013,880.60	25,169,750.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,902,700.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,002,400.00

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PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,994,354.84	50,003,300.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,015,050.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	50,003,300.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,951,972.20
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,968,775.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,777,826.28
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,070,150.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,070,150.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	50,070,150.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,991,700.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,991,700.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,994,605.70	24,995,850.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,995,850.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,121,591.43
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,993,250.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,327,331.84
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,919,700.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,905,650.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,788,186.35
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,845,975.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	26,073,876.45
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,931,800.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,782,878.41	25,016,350.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,989,145.65	18,114,132.40
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	24,985,200.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,990,710.57	25,075,050.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,977,680.92	25,075,050.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,811,018.58	49,963,050.00

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PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,149,257.85	4,161,922.07
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,991,027.40	25,035,075.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.20000	08/18/17	25,000,000.00	25,000,000.00	25,036,525.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	20,000,000.00	20,000,000.00	19,997,420.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	25,000,000.00	25,000,000.00	24,996,775.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,039,850.00
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,039,850.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	25,039,850.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35000	12/29/17	25,000,000.00	25,000,000.00	25,065,925.00
PSI	NTRD	FHLM	97406	FHLMC 1.25 (CALLABLE)	1.25000	12/05/17	25,000,000.00	24,962,087.31	25,027,500.00
PSI	NTRD	FHLM	97407	FHLMC 1.30 (CALLABLE)	1.30000	12/18/17	25,000,000.00	25,000,000.00	25,047,575.00
PSI	NTRD	FHLM	97408	FHLMC 1.33 (CALLABLE)	1.33000	12/18/17	25,000,000.00	25,000,000.00	25,047,975.00
PSI	NTRD	FHLM	97410	FHLMC 1.33 (CALLABLE)	1.33000	12/26/17	25,000,000.00	25,000,000.00	25,052,950.00
PSI	NTRD	FHLM	97411	FHLMC 1.34 (CALLABLE)	1.34000	12/18/17	25,000,000.00	25,000,000.00	25,048,175.00
PSI	NTRD	FHLM	97425	FHLMC 1.35 (CALLABLE)	1.35000	12/18/17	25,000,000.00	25,000,000.00	25,045,775.00
PSI	NTRD	FHLM	97426	FHLMC 1.35 (CALLABLE)	1.35000	12/20/17	25,000,000.00	25,000,000.00	25,046,900.00
PSI	NTRD	FHLM	97522	FHLMC 1.40 (CALLABLE)	1.40000	01/02/18	25,000,000.00	25,000,000.00	25,000,650.00
PSI	NTRD	FHLM	97560	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,006,200.00
PSI	NTRD	FHLM	97561	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,006,200.00
PSI	NTRD	FHLM	97562	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,006,200.00
PSI	NTRD	FHLM	97563	FHLMC 2.10 (CALLABLE)	2.10000	01/06/20	25,000,000.00	25,000,000.00	25,006,200.00
PSI	NTRD	FHLM	97564	FHLMC 2.10 (CALLABLE)	2.10000	01/07/20	25,000,000.00	25,000,000.00	25,007,725.00
PSI	NTRD	FHLM	97565	FHLMC 2.10 (CALLABLE)	2.10000	01/08/20	25,000,000.00	25,000,000.00	25,009,025.00
PSI	NTRD	FHLM	97566	FHLMC 2.10 (CALLABLE)	2.10000	01/09/20	25,000,000.00	25,000,000.00	25,010,350.00
PSI	NTRD	FHLM	97597	FHLMC 2.15 (CALLABLE)	2.15000	01/15/20	25,000,000.00	25,000,000.00	25,019,175.00
PSI	NTRD	FHLM	97598	FHLMC 2.15 (CALLABLE)	2.15000	01/16/20	25,000,000.00	25,000,000.00	25,020,525.00
PSI	NTRD	FHLM	97599	FHLMC 2.15 (CALLABLE)	2.15000	01/22/20	25,000,000.00	25,000,000.00	25,028,875.00
PSI	NTRD	FHLM	97612	FHLMC 2.17 (CALLABLE)	2.17000	01/15/20	25,000,000.00	25,000,000.00	25,018,700.00
PSI	NTRD	FHLM	97613	FHLMC 2.17 (CALLABLE)	2.17000	01/15/20	25,000,000.00	25,000,000.00	25,018,700.00
PSI	NTRD	FHLM	97614	FHLMC 2.165 (CALLABLE)	2.16500	01/22/20	25,000,000.00	25,000,000.00	25,026,725.00
PSI	NTRD	FHLM	98034	FHLMC 2.030 (CALLABLE)	2.03000	03/19/20	25,000,000.00	25,000,000.00	25,065,275.00
PSI	NTRD	FHLM	98035	FHLMC 1.375 (CALLABLE)	1.37500	03/30/18	25,000,000.00	25,000,000.00	25,055,650.00
PSI	NTRD	FHLM	98050	FHLMC 1.55 (CALLABLE)	1.55000	09/26/18	25,000,000.00	25,000,000.00	25,056,700.00

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PSI	NTRD	FHLM	98052	FHLMC 1.55 (CALLABLE)	1.55000	09/26/18	25,000,000.00	25,000,000.00	25,056,700.00
PSI	NTRD	FHLM	98167	FHLMC 1.62 (CALLABLE)	1.62000	11/21/19	25,000,000.00	24,932,817.09	24,901,825.00
PSI	NTRD	FHLM	98241	FEDERAL HOME LOAN MORTGAGE	1.62000	11/21/19	50,000,000.00	49,835,194.46	49,803,650.00
PSI	NTRD	FHLM	98242	FEDERAL HOME LOAN MORTGAGE	1.62000	11/21/19	50,000,000.00	49,835,194.46	49,803,650.00
		FHLM Total					2,248,870,000.00	2,247,764,853.84	2,248,788,809.02
PSI	NTRD	FHLMD	97265	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,949,708.33	49,956,700.00
PSI	NTRD	FHLMD	97266	FHLMC D/N	0.17000	10/30/15	50,000,000.00	49,949,708.33	49,956,700.00
PSI	NTRD	FHLMD	97268	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,948,291.67	49,947,000.00
PSI	NTRD	FHLMD	97269	FHLMC D/N	0.17000	11/05/15	50,000,000.00	49,948,291.67	49,947,000.00
PSI	NTRD	FHLMD	97335	FHLMC D/N	0.18500	11/30/15	50,000,000.00	49,937,305.56	49,940,950.00
PSI	NTRD	FHLMD	97336	FHLMC D/N	0.18500	11/30/15	25,000,000.00	24,968,652.78	24,970,475.00
PSI	NTRD	FHLMD	97346	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,940,694.44	49,940,950.00
PSI	NTRD	FHLMD	97347	FHLMC D/N	0.17500	11/30/15	50,000,000.00	49,940,694.44	49,940,950.00
		FHLMD Total					375,000,000.00	374,583,347.22	374,600,725.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,168,050.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,997,244.66	25,181,525.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,061,607.37	25,180,500.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,029,678.47	35,279,825.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,988,891.94	25,206,125.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,173,195.12	50,692,600.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,161,341.46	50,692,600.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,025,888.52	53,629,900.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,025,888.52	53,629,900.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,120,285.00	50,692,600.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,137,644.85	50,692,600.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,187,119.59	50,573,200.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,336,826.16	50,692,600.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,168,413.08	25,346,300.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,296,660.77	50,692,600.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,296,660.77	50,692,600.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,187,119.59	50,573,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,996,280.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,233.04	14,825,883.60
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,890.56	14,748,703.20
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,062,391.30	49,948,800.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,580,678.93	12,552,133.44
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,872,100.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,749,750.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,749,750.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,990,550.38	49,749,750.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	49,730,700.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,376,927.13
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,518,675.30
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	49,616,100.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,887,036.47	20,731,295.20
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	49,772,200.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	49,797,850.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,659,000.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	49,660,650.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	49,650,050.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	49,659,000.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,897,700.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	50,051,900.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	49,827,000.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,594,275.49	36,061,980.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,857,550.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,857,550.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,868,950.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,880,725.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,974,237.03	24,838,100.00
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,884,169.04	12,913,096.28
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,698,777.65	24,965,675.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,414,319.95	49,428,550.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	30,043,906.53	30,052,558.40

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PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,168,992.40	23,202,044.91
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,656,755.92	24,852,200.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,791,602.83	43,119,627.07
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,211,425.48	46,406,814.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,794,050.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,794,050.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,794,050.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,649,551.19	29,778,690.62
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,694,825.17	50,794,050.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	25,165,900.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	25,190,650.00
PSI	NTRD	FNMA	97642	FNMA 2.03 (CALLABLE)	2.03000	12/30/19	25,000,000.00	25,000,000.00	25,086,100.00
		FNMA Total					2,352,994,000.00	2,358,369,085.23	2,364,461,884.15
PSI	NTRD	FNMD	98225	FNMA D/N	0.13000	09/03/15	50,000,000.00	49,972,013.89	49,972,000.00
PSI	NTRD	FNMD	98226	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,971,833.34	49,971,850.00
PSI	NTRD	FNMD	98227	FNMA D/N	0.13000	09/04/15	50,000,000.00	49,971,833.34	49,971,850.00
PSI	NTRD	FNMD	98236	FNMA D/N	0.13000	09/04/15	38,000,000.00	37,978,593.33	37,978,606.00
PSI	NTRD	FNMD	98243	FEDERAL NATIONAL MORTGAGE	0.13000	09/18/15	50,000,000.00	49,969,305.55	49,969,300.00
PSI	NTRD	FNMD	98244	FEDERAL NATIONAL MORTGAGE	0.13000	09/18/15	50,000,000.00	49,969,305.55	49,969,300.00
PSI	NTRD	FNMD	98256	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,969,847.23	49,969,850.00
PSI	NTRD	FNMD	98257	FNMA D/N	0.13000	09/15/15	50,000,000.00	49,969,847.23	49,969,850.00
PSI	NTRD	FNMD	98258	FNMA D/N	0.13000	09/15/15	25,000,000.00	24,984,923.61	24,984,925.00
		FNMD Total					413,000,000.00	412,757,503.07	412,757,531.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,588,700.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,588,700.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FR	0.36680	06/25/15	50,000,000.00	50,000,000.00	49,995,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.36680	06/25/15	50,000,000.00	50,000,000.00	49,995,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,990,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FR	0.40610	04/27/15	50,000,000.00	50,000,351.79	49,975,000.00

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PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.40660	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					100,000,000.00	100,000,351.79	99,950,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,527,500.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,526,050.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,401,250.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,473,450.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,301,400.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	49,301,400.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	49,183,650.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	49,289,500.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	49,312,100.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	49,365,250.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,366,350.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	49,353,100.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	49,350,150.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	49,366,350.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	49,390,200.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,684,350.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,638,900.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,536,875.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,536,875.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,574,125.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	24,574,125.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	24,536,875.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,526,925.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	24,517,850.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	49,210,650.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,605,325.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	24,605,325.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	49,327,650.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,909,900.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,907,600.00

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PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.25000	12/12/18	25,000,000.00	25,000,000.00	24,983,825.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.25000	12/13/18	25,000,000.00	25,000,000.00	24,983,250.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,981,925.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.25000	12/19/18	25,000,000.00	25,000,000.00	24,993,150.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,980,500.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.25000	12/17/18	25,000,000.00	25,000,000.00	24,980,500.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.25000	12/18/18	25,000,000.00	24,996,284.23	24,979,625.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,964,450.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,964,450.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	1.25000	01/15/19	25,000,000.00	25,000,000.00	24,964,450.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	1.25000	01/07/19	25,000,000.00	25,000,000.00	25,080,150.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	1.50000	05/07/19	25,000,000.00	25,000,000.00	29,783,325.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	2.00000	05/13/19	25,000,000.00	25,000,000.00	24,975,175.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.62500	05/15/19	25,000,000.00	25,000,000.00	24,993,575.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	1.50000	05/07/19	25,000,000.00	25,000,000.00	29,783,325.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	24,991,825.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	2.00000	05/22/19	25,000,000.00	24,989,621.09	24,972,300.00
PSI	NTRD	MCPN	96487	FHLB 6.65 (CALLABLE)	2.05000	08/20/19	25,000,000.00	25,000,000.00	24,926,825.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	2.50000	08/28/19	25,000,000.00	25,000,000.00	24,975,025.00
PSI	NTRD	MCPN	96714	FHLB 7.25 (CALLABLE)	3.00000	10/02/19	25,000,000.00	25,000,000.00	24,922,825.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	2.00000	09/26/19	25,000,000.00	25,000,000.00	24,733,000.00
PSI	NTRD	MCPN	96752	FHLB 8.125 (CALLABLE)	3.00000	10/09/19	25,000,000.00	25,000,000.00	24,924,100.00
PSI	NTRD	MCPN	97375	FHLB 6.25 (CALLABLE)	2.00000	12/30/19	25,000,000.00	25,000,000.00	24,918,450.00
PSI	NTRD	MCPN	97428	FHLB 7.25 (CALLABLE)	2.00000	12/23/19	25,000,000.00	25,000,000.00	24,922,500.00
PSI	NTRD	MCPN	97683	FHLB 1.50 (CALLABLE)	1.50000	01/30/20	25,000,000.00	25,000,000.00	25,023,700.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	7.75000	03/18/20	25,000,000.00	25,000,000.00	25,115,650.00
PSI	NTRD	MCPN	98031	FHLB 6.5 (CALLABLE)	6.50000	03/30/20	25,000,000.00	25,000,000.00	25,188,850.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	6.50000	03/30/20	25,000,000.00	25,000,000.00	25,188,850.00
		MCPN Total					1,875,000,000.00	1,874,985,905.32	1,868,396,625.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,820.37	49,725,550.00
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.87500	12/11/17	50,000,000.00	50,000,000.00	50,043,450.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,908,100.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.85000	12/18/17	50,000,000.00	50,000,000.00	49,908,800.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.90000	12/13/17	50,000,000.00	50,000,000.00	50,033,150.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	50,038,100.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	25,013,650.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	14,007,644.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.50000	08/20/19	25,000,000.00	25,000,000.00	25,046,925.00
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,048,775.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.50000	08/28/19	25,000,000.00	25,000,000.00	25,055,800.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	2.50000	08/28/19	25,000,000.00	25,000,000.00	24,998,350.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	8,500,000.00	8,500,000.00	8,516,583.50
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.50000	09/04/19	25,000,000.00	25,000,000.00	25,042,700.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55000	09/16/19	25,000,000.00	25,000,000.00	25,064,125.00
PSI	NTRD	MCSA	97392	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,058,325.00
PSI	NTRD	MCSA	97427	FHLMC 1.50 (CALLABLE)	1.50000	12/18/19	25,000,000.00	25,000,000.00	25,053,850.00
PSI	NTRD	MCSA	97492	FHLMC 1.50 (CALLABLE)	1.50000	12/30/19	25,000,000.00	25,000,000.00	25,057,200.00
PSI	NTRD	MCSA	97521	FHLB 1.55 (CALLABLE)	1.55000	12/30/19	25,000,000.00	25,000,000.00	25,052,500.00
PSI	NTRD	MCSA	97559	FHLB 2.50 (CALLABLE)	2.50000	12/27/19	25,000,000.00	25,000,000.00	25,107,325.00
PSI	NTRD	MCSA	97572	FHLMC 1.75 (CALLABLE)	1.75000	01/15/20	25,000,000.00	25,000,000.00	25,015,375.00
PSI	NTRD	MCSA	98033	FHLMC 1.50 (CALLABLE)	1.50000	03/19/20	25,000,000.00	25,000,000.00	25,040,000.00
PSI	NTRD	MCSA	98038	FHLMC 1.50 (CALLABLE)	1.50000	03/25/20	25,000,000.00	25,000,000.00	25,044,400.00
PSI	NTRD	MCSA	98048	FHLMC 1.55 (CALLABLE)	1.55000	03/26/20	25,000,000.00	25,000,000.00	25,046,300.00
PSI	NTRD	MCSA	98049	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,044,475.00
PSI	NTRD	MCSA	98051	FHLMC 1.50 (CALLABLE)	1.50000	03/26/20	25,000,000.00	25,000,000.00	25,044,075.00
PSI	NTRD	MCSA	98053	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,048,750.00
PSI	NTRD	MCSA	98054	FHLMC 1.625 (CALLABLE)	1.62500	03/23/20	25,000,000.00	25,000,000.00	25,048,750.00
PSI	NTRD	MCSA	98058	FHLMC 1.65 (CALLABLE)	1.65000	03/25/20	25,000,000.00	25,000,000.00	25,048,650.00
PSI	NTRD	MCSA	98062	FHLMC 1.625 (CALLABLE)	1.62500	03/25/20	25,000,000.00	25,000,000.00	25,049,025.00
		MCSA Total					872,500,000.00	872,497,820.37	873,210,702.50
PSI	NTRD	NCD1	97360	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	NCD1	97365	WELLS FARGO BANK NA CD	0.23000	06/03/15	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	NCD1	97824	MUFG UNION BANK NA CD	0.18000	04/01/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	97825	MUFG UNION BANK NA CD	0.18000	04/03/15	50,000,000.00	50,000,000.00	50,000,400.00

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PSI	NTRD	NCD1	98014	MUFG UNION BANK NA CD	0.14000	04/20/15	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	NCD1	98187	MUFG UNION BANK NA CD	0.15000	05/01/15	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	NCD1	98188	MUFG UNION BANK NA CD	0.15000	05/07/15	50,000,000.00	50,000,000.00	50,003,050.00
		NCD1 Total					350,000,000.00	350,000,000.00	350,012,750.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,778,166.00	50,386,700.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,772,397.27	50,386,700.00
		NOTE Total					100,000,000.00	99,550,563.27	100,773,400.00
PSI	NTRD	TBIL	97439	UST BILL	0.14250	11/12/15	50,000,000.00	49,955,468.75	49,951,550.00
PSI	NTRD	TBIL	97440	UST BILL	0.14250	11/12/15	50,000,000.00	49,955,468.75	49,951,550.00
PSI	NTRD	TBIL	97441	UST BILL	0.14125	11/12/15	50,000,000.00	49,955,859.37	49,951,550.00
PSI	NTRD	TBIL	97442	UST BILL	0.14125	11/12/15	50,000,000.00	49,955,859.37	49,951,550.00
PSI	NTRD	TBIL	97449	UST BILL	0.15750	11/12/15	50,000,000.00	49,950,781.25	49,951,550.00
PSI	NTRD	TBIL	97450	UST BILL	0.15750	11/12/15	50,000,000.00	49,950,781.25	49,951,550.00
PSI	NTRD	TBIL	97451	UST BILL	0.15750	11/12/15	50,000,000.00	49,950,781.25	49,951,550.00
PSI	NTRD	TBIL	97468	UST BILL	0.21750	12/10/15	50,000,000.00	49,923,572.92	49,941,150.00
PSI	NTRD	TBIL	97469	UST BILL	0.21750	12/10/15	50,000,000.00	49,923,572.92	49,941,150.00
PSI	NTRD	TBIL	98217	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
PSI	NTRD	TBIL	98218	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
PSI	NTRD	TBIL	98219	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
PSI	NTRD	TBIL	98220	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
PSI	NTRD	TBIL	98221	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
PSI	NTRD	TBIL	98222	UNITED STATES TREASURY BIL	0.24250	03/03/16	50,000,000.00	49,886,496.52	49,888,850.00
		TBIL Total					750,000,000.00	748,841,124.95	748,876,250.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY C	0.26000	06/30/15	50,000,000.00	50,000,623.77	50,001,200.00
PSI	NTRD	YANK1	97264	NORDEA BANK FINLAND PLC NY	0.20000	04/20/15	50,000,000.00	50,000,263.68	50,001,200.00
PSI	NTRD	YANK1	97267	UBS AG STAMFORD CT CD	0.20000	04/20/15	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	97293	NORDEA BANK FINLAND PLC NY	0.20500	04/20/15	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	97311	AU & NZ BANKING GRP NY CD	0.30000	11/24/15	50,000,000.00	50,000,000.00	50,027,650.00
PSI	NTRD	YANK1	97424	WESTPAC BANKING CORP NY CD	0.42000	12/18/15	50,000,000.00	50,003,609.62	49,970,750.00
PSI	NTRD	YANK1	97593	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	50,000,000.00	50,000,000.00	50,058,000.00

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PSI	NTRD	YANK1	97594	AU & NZ BANKING GRP NY CD	0.39000	12/18/15	25,000,000.00	25,000,000.00	25,029,000.00
PSI	NTRD	YANK1	97595	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	50,003,250.00
PSI	NTRD	YANK1	97596	AU & NZ BANKING GRP NY CD	0.17500	06/30/15	50,000,000.00	50,000,000.00	50,003,250.00
PSI	NTRD	YANK1	97609	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,005,650.00
PSI	NTRD	YANK1	97610	RABOBANK NEDERLAND NV NY C	0.26500	06/30/15	50,000,000.00	50,000,000.00	50,005,650.00
PSI	NTRD	YANK1	97679	TORONTO DOMINION NY CD	0.15000	04/20/15	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	97777	BARCLAYS BANK PLC NY CD	0.21000	05/01/15	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	97810	TORONTO DOMINION BANK NY C	0.15000	04/07/15	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	97812	NORDEA BK FINLAND PLC NY C	0.16500	05/20/15	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	97816	CANADIAN IMP. BK OF COM NY	0.14000	04/01/15	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	97817	BANK OF NOVA SCOTIA HOUSTO	0.20000	06/30/15	25,000,000.00	25,000,000.00	25,006,300.00
PSI	NTRD	YANK1	97828	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,007,550.00
PSI	NTRD	YANK1	97834	DNB BANK ASA NY CD	0.16000	04/10/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97841	BARCLAYS BANK PLC NY CD	0.34000	06/30/15	50,000,000.00	50,000,000.00	50,007,550.00
PSI	NTRD	YANK1	97867	SVENSKA HANDELSBANKEN NY C	0.18500	05/20/15	50,000,000.00	50,000,340.10	50,000,650.00
PSI	NTRD	YANK1	97873	SOCIETE GENERALE NY CD	0.24000	06/30/15	50,000,000.00	50,001,248.85	49,996,150.00
PSI	NTRD	YANK1	97874	SOCIETE GENERALE NY CD	0.24000	06/30/15	50,000,000.00	50,001,248.85	49,996,150.00
PSI	NTRD	YANK1	97879	LLOYDS TSB BANK PLC NY CD	0.16000	04/03/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	97884	BNP PARIBAS SF CD	0.18000	04/06/15	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	97890	BNP PARIBAS SF CD	0.18000	04/03/15	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	97921	LLOYDS TSB BANK PLC NY CD	0.19000	04/20/15	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	97957	SVENSKA HANDELSBANKEN NY C	0.17500	05/20/15	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	97961	SOCIETE GENERALE NY CD	0.22000	05/20/15	50,000,000.00	50,000,680.20	49,999,300.00
PSI	NTRD	YANK1	97983	BNP PARIBAS SF CD`	0.15000	04/03/15	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	98012	CREDIT SUISSE NY CD	0.17000	04/20/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	YANK1	98013	CREDIT SUISSE NY CD	0.18000	04/30/15	50,000,000.00	50,000,000.00	49,999,150.00
PSI	NTRD	YANK1	98015	SVENSKA HANDELSBANKEN NY C	0.17500	05/29/15	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	98028	DNB BANK ASA NY CD	0.18000	05/29/15	50,000,000.00	50,000,000.00	50,003,250.00
PSI	NTRD	YANK1	98107	LLOYDS TSB BANK PLC NY CD	0.19000	04/30/15	50,000,000.00	50,000,201.34	50,001,200.00
PSI	NTRD	YANK1	98130	TORONTO DOMINION BANK NY C	0.13500	04/28/15	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	98133	TORONTO DOMINION BANK NY C	0.13500	04/27/15	50,000,000.00	50,000,180.53	49,999,250.00
PSI	NTRD	YANK1	98140	BNP PARIBAS SF CD	0.14000	04/30/15	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	YANK1	98177	CREDIT SUISSE NY CD	0.18000	05/01/15	50,000,000.00	50,000,000.00	49,999,100.00

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PSI	NTRD	YANK1	98179	LLOYDS TSB BANK PLC NY CD	0.20000	05/29/15	50,000,000.00	50,000,805.28	49,999,150.00
PSI	NTRD	YANK1	98180	SOCIETE GENERALE NY CD	0.19000	05/01/15	50,000,000.00	50,000,000.00	50,004,700.00
PSI	NTRD	YANK1	98181	SVENSKA HANDELSBANKEN NY C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	98184	AU & NZ BANKING GRP NY CD	0.21000	12/18/15	50,000,000.00	50,000,000.00	49,992,700.00
PSI	NTRD	YANK1	98189	BANK OF MONTREAL CHICAGO C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	98200	BNP PARIBAS SF CD	0.19000	05/20/15	50,000,000.00	50,000,000.00	49,999,300.00
PSI	NTRD	YANK1	98203	DNB BANK ASA NY CD	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	98204	LLOYDS TSB BANK PLC NY CD	0.24000	06/30/15	50,000,000.00	50,001,249.24	49,997,450.00
PSI	NTRD	YANK1	98211	NORDEA BK FINLAND PLC NY C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,998,100.00
PSI	NTRD	YANK1	98214	CREDIT SUISSE NY CD	0.19000	05/15/15	50,000,000.00	50,000,000.00	49,999,350.00
PSI	NTRD	YANK1	98216	SVENSKA HANDELSBANKEN NY C	0.18500	06/30/15	50,000,000.00	50,000,624.70	49,998,100.00
PSI	NTRD	YANK1	98224	BANK OF MONTREAL CHICAGO C	0.18000	06/30/15	50,000,000.00	50,000,000.00	49,997,450.00
PSI	NTRD	YANK1	98234	BANK OF MONTREAL CHICAGO C	0.17000	06/25/15	50,000,000.00	50,001,180.08	49,996,400.00
PSI	NTRD	YANK1	98245	NORDEA BK FINLAND PLC NY C	0.18000	07/01/15	50,000,000.00	50,000,000.00	49,991,061.00
PSI	NTRD	YANK1	98246	NORDEA BK FINLAND PLC NY C	0.18000	07/01/15	50,000,000.00	50,000,000.00	49,991,061.00
PSI	NTRD	YANK1	98253	CREDIT SUISSE NY CD	0.18000	05/07/15	50,000,000.00	50,000,000.00	50,001,540.00
PSI	NTRD	YANK1	98260	TORONTO DOMINION BANK NY C	0.15500	05/29/15	50,000,000.00	50,000,000.00	49,996,313.50
		YANK1 Total					2,800,000,000.00	2,800,012,256.24	2,800,080,325.50
				PSI Total			**24,717,419,000.00**	**24,714,758,456.47**	**24,714,959,538.85**
				PSI Historical Cost				**24,725,799,299.43**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,655,000.00	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	85,242.25	91,580.87
		BOND Total					85,000.00	85,242.25	91,580.87
	MAST Total						85,000.00	85,242.25	91,580.87
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,837,860.00
SPI	PHHPA	FFCB	97534	FFCB 3.40 (CALLABLE)	3.40000	06/08/28	1,200,000.00	1,200,000.00	1,204,022.40
		FFCB Total					11,200,000.00	11,200,000.00	11,041,882.40
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,227.22	818,463.91
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,911,272.00
		FHLB Total					8,818,225.81	8,817,227.22	8,729,735.91
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,494,076.66	1,460,056.50
		FHLM Total					1,500,000.00	1,494,076.66	1,460,056.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,347.67	6,020,784.00
		FNMA Total					6,000,000.00	5,995,347.67	6,020,784.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,980,050.00
		MCSA Total					3,000,000.00	3,000,000.00	2,980,050.00
	PHHPA Total						30,518,225.81	30,506,651.55	30,232,508.81
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,929.80	128,922.04
		FFCB Total					130,000.00	129,929.80	128,922.04
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	474,425.87
		FHLM Total					476,000.00	476,000.00	474,425.87
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,719.86	1,569,666.81

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		FNMA Total					1,573,000.00	1,572,719.86	1,569,666.81
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,971.75
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.70000	12/14/17	800,000.00	800,000.00	800,364.80
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.70000	12/28/17	188,000.00	188,000.00	188,121.07
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	199,823.60
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	490,054.28
SPI	SANIT	MCSA	95523	FNMA 1.50 (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	226,143.51
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,059,220.76
SPI	SANIT	MCSA	97904	FHLMC 1.50 (CALLABLE)	1.50000	02/27/20	671,000.00	671,000.00	672,739.90
		MCSA Total					3,738,000.00	3,738,000.00	3,743,439.67
	SANIT Total						5,917,000.00	5,916,649.66	5,916,454.39
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

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

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SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/15	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/15	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/15	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/15	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/15	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/15	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/15	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/15	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/15	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/15	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/15	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/15	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/15	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/15	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0.00000	12/31/15	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0.00000	12/31/15	25,014.27	25,014.27	25,014.27
		CTDQ Total					39,063,831.33	39,063,831.33	39,063,831.33
	SCAQM Total						39,063,831.33	39,063,831.33	39,063,831.33
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,073,580.00
		FFCB Total					10,000,000.00	10,000,000.00	10,073,580.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,073,580.00
SPI	SCP66	FHLB	97538	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	10,020,700.00
		FHLB Total					10,000,000.00	10,000,000.00	10,020,700.00
	SCP66 Total						10,000,000.00	10,000,000.00	10,020,700.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,073,580.00
		FFCB Total					10,000,000.00	10,000,000.00	10,073,580.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,073,580.00
SPI	SCP88	FHLM	97536	FHLMC 1.30 (CALLABLE)	1.30000	12/26/17	5,000,000.00	4,999,542.12	5,008,495.00
		FHLM Total					5,000,000.00	4,999,542.12	5,008,495.00

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	SCP88 Total						5,000,000.00	4,999,542.12	5,008,495.00
SPI	SCU5F	FHLB	97537	FHLB 1.30 (CALLABLE)	1.30000	12/26/17	10,000,000.00	10,000,000.00	10,020,700.00
		FHLB Total					10,000,000.00	10,000,000.00	10,020,700.00
	SCU5F Total						10,000,000.00	10,000,000.00	10,020,700.00
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
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

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SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/15	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/15	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/15	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/15	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/15	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/15	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/15	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/15	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/15	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/15	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/15	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/15	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/15	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/15	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/15	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/15	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/15	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/15	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/15	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/15	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/15	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/15	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/15	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/15	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/15	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0.00000	12/31/15	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0.00000	12/31/15	6,512.88	6,512.88	6,512.88
		CTDQ Total					3,170,921.62	3,170,921.62	3,170,921.62
	SLIM Total						3,170,921.62	3,170,921.62	3,170,921.62
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/15	4,160.52	4,160.52	4,160.52
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	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
		CTDQ Total					38,326.09	38,326.09	38,326.09
	WASIA Total						38,326.09	38,326.09	38,326.09
				SPI Total			**128,448,304.85**	**128,436,164.62**	**128,365,678.11**
				SPI Historical Cost				**128,438,166.24**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2015
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 03/31/2015
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	442,392.98
03/08/06	CCTSA TOBACCO BONDS 2006	28,505,535.58
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	915,171.92
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	11.16
12/21/11	LAC-CAL 2011 SERIES A	2,042,635.32
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$31,905,746.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2015
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,179,999.68
03/21/12	DISNEY PROJECT, 2012	4,192,604.96
12/02/02	MASTER REFUNDING 2002B	1,785,064.79
03/02/05	MASTER REFUNDING 2005A	17,927,598.55
12/13/06	MASTER REFUNDING 2006 A & B	29,817,461.82
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	154,990,754.47
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	50,375,342.59
04/09/13	COMMERCIAL PAPER 2013	7,228,533.36
06/26/14	COMMERCIAL PAPER 2014	1,006,706.90
01/05/06	CALABASAS LANDFILL 2005	2,387,623.80
	U.S. BANK - TRUSTEE TOTAL	$276,891,690.92

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2015
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	57,337,093.52
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$57,337,093.52

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 03/31/2015
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 03/31/15
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	0.92	09/28/15	50,000,000.00	50,024,493.15	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**50,000,000.00**	**50,024,493.15**	
CNFM						
97132	ROYAL BANK OF CANCADA NY FRN	0.22	05/06/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97133	ROYAL BANK OF CANCADA NY FRN	0.22	05/06/15	20,000,000.00	20,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
97348	ROYAL BANK OF CANCADA NY FRN	0.26	12/03/15	50,000,000.00	50,000,000.00	Cpn rate=Monthly US$LIBOR+4bp
CNFRQ Totals				**120,000,000.00**	**120,000,000.00**	
CNFRQ						
94259	TOYOTA MOTOR CREDIT CO MTN FRN	0.55	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**25,000,000.00**	**25,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.37	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
93072	WESTPAC BANKING CORP NY FRCD	0.41	04/27/15	50,000,000.00	50,000,351.79	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.41	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**100,000,000.00**	**100,000,351.79**	
	CORPORATE AND AGENCY ISSUED TOTAL			**445,000,000.00**	**445,024,844.94**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 03/31/15
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
BAN						
96106	LACCAL BANS	0.61	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
96776	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
97467	LACCAL BANS	0.61	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	0.59	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**37,000,000.00**	**37,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**37,000,000.00**	**37,000,000.00**	
NTRD - PSI NON-TRADING Total				**482,000,000.00**	**482,024,844.94**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 3/31/2015
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.607%
96776	LACCAL	09/12/14	10,000,000.00	0.607%
97467	LACCAL	12/10/14	10,000,000.00	0.607%
98159	LACCAL	03/23/15	10,000,000.00	0.582%
			$ 37,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of March 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	3,350,012,608.03	69.98 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	8,257,700,345.40	23.28 DAYS	0.00	0.00 DAYS
GOVERNMENTS	848,391,688.22	270.92 DAYS	0.00	0.00 DAYS
AGENCIES	11,916,661,102.91	1,084.82 DAYS	0.00	0.00 DAYS
MUNICIPALS	37,000,000.00	752.95 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	304,992,711.91	474.30 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	$24,714,758,456.47	556.61 DAYS	$0.00	0.00 DAYS

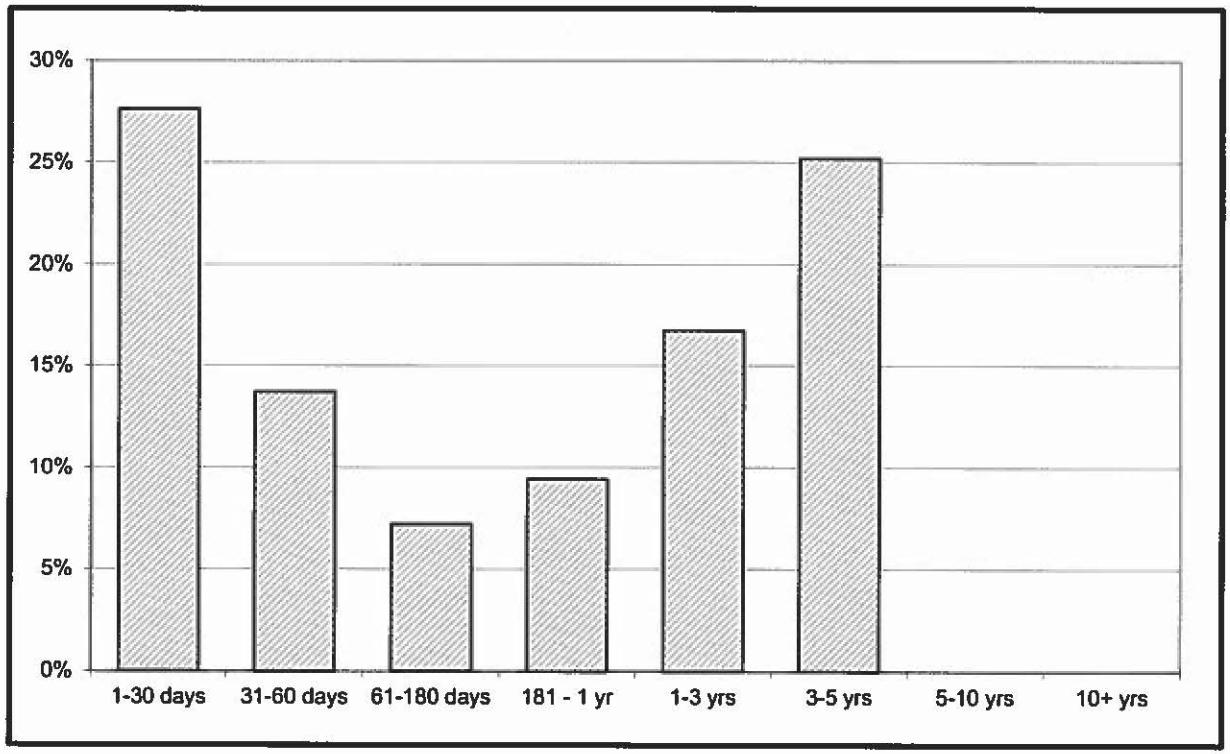
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of March 31, 2015
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	04/01/15 - 04/30/15	$6,832,963,000.00	27.64	27.64	$6,832,556,721.47	27.64	27.64
31 to 60 Days	05/01/15 - 05/30/15	$3,395,553,000.00	13.74	41.38	$3,395,146,446.85	13.74	41.38
61 to 90 Days	05/31/15 - 06/29/15	$269,045,000.00	1.09	42.47	$269,070,057.66	1.09	42.47
91 to 120 Days	06/30/15 - 07/29/15	$950,000,000.00	3.84	46.31	$950,066,602.78	3.84	46.32
121 to 180 Days	07/30/15 - 09/27/15	$563,000,000.00	2.28	48.59	$562,881,890.39	2.28	48.59
181 to 270 Days	09/28/15 - 12/26/15	$2,036,400,000.00	8.24	56.83	$2,034,706,194.79	8.23	56.83
271 to 365 Days	12/27/15 - 03/30/16	$300,000,000.00	1.21	58.04	$299,318,979.12	1.21	58.04
1 to 1.5 YEARS	03/31/16 - 09/28/16	$57,000,000.00	0.23	58.27	$57,000,000.00	0.23	58.27
1.5 to 2 YEARS	09/29/16 - 03/30/17	$739,895,000.00	3.00	61.27	$747,927,788.60	3.03	61.29
2 to 3 YEARS	03/31/17 - 03/31/18	$3,337,570,000.00	13.50	74.77	$3,336,168,505.84	13.50	74.79
3 to 4 YEARS	03/31/18 - 03/31/19	$3,492,548,000.00	14.13	88.90	$3,487,551,855.98	14.11	88.90
4 to 5 YEARS	03/31/19 - 03/31/20	$2,743,445,000.00	11.10	100.00	$2,742,363,412.99	11.10	100.00
Portfolio Total:		**$24,717,419,000.00**			**$24,714,758,456.47**		
GF							
5 to 10 YEARS	03/31/20 - 03/31/25	$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							
1 to 1.5 YEARS	03/31/16 - 09/28/16	$85,000.00	100.00	100.00	$85,242.25	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,242.25**		
PHHPA							
10 + YEARS	03/31/25 - 03/31/65	$30,518,225.81	100.00	100.00	$30,506,651.55	100.00	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,651.55**		
SANIT							
2 to 3 YEARS	03/31/17 - 03/31/18	$2,798,000.00	47.29	47.29	$2,797,649.66	47.28	47.28
3 to 4 YEARS	03/31/18 - 03/31/19	$1,165,000.00	19.69	66.98	$1,165,000.00	19.69	66.97
4 to 5 YEARS	03/31/19 - 03/31/20	$1,954,000.00	33.02	100.00	$1,954,000.00	33.03	100.00
Portfolio Total:		**$5,917,000.00**			**$5,916,649.66**		
SCAQM							
271 to 365 Days	12/27/15 - 03/30/16	$39,063,831.33	100.00	100.00	$39,063,831.33	100.00	100.00
Portfolio Total:		**$39,063,831.33**			**$39,063,831.33**		

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

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCP61							
1 to 1.5 YEARS	03/31/16 - 09/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	03/31/17 - 03/31/18	$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**		
SCP6F							
1 to 1.5 YEARS	03/31/16 - 09/28/16	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP88							
2 to 3 YEARS	03/31/17 - 03/31/18	$5,000,000.00	100.00	100.00	$4,999,542.12	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$4,999,542.12**		
SCU5F							
2 to 3 YEARS	03/31/17 - 03/31/18	$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							
271 to 365 Days	12/27/15 - 03/30/16	$3,170,921.62	100.00	100.00	$3,170,921.62	100.00	100.00
Portfolio Total:		**$3,170,921.62**			**$3,170,921.62**		
WASIA							
271 to 365 Days	12/27/15 - 03/30/16	$38,326.09	100.00	100.00	$38,326.09	100.00	100.00
271 to 365 Days		**$38,326.09**			**$38,326.09**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,832,557	27.64%
31 - 60 days	3,395,146	13.74%
61 - 180 days	1,782,019	7.21%
181 - 1 yr	2,334,025	9.44%
1 - 3 yrs	4,141,096	16.76%
3 - 5 yrs	6,229,915	25.21%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 24,714,758	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 3/31/2015
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	February 2015	February 2014	Change
Average Daily Portfolio ($)	58,156,827	54,642,524	+3,514,303
Accrued Earnings ($)	11,885	9,897	+1,988
Effective Yield (%)	0.266	0.236	+0.03
Average Life-Month End (In Days)	208	208	0
Total Security Transactions			
Amount ($)	20,647,259	18,197,868	+2,449,391
Number	413	364	+49
Total Time Deposit Transactions			
Amount ($)	1,546,280	1,214,480	+331,800
Number	82	65	+17
Average Workday Investment Activity ($)	1,168,081	1,021,703	+146,378
Prescribed Demand Account Balances For Services ($)	2,061,193	2,367,323	-306,130

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

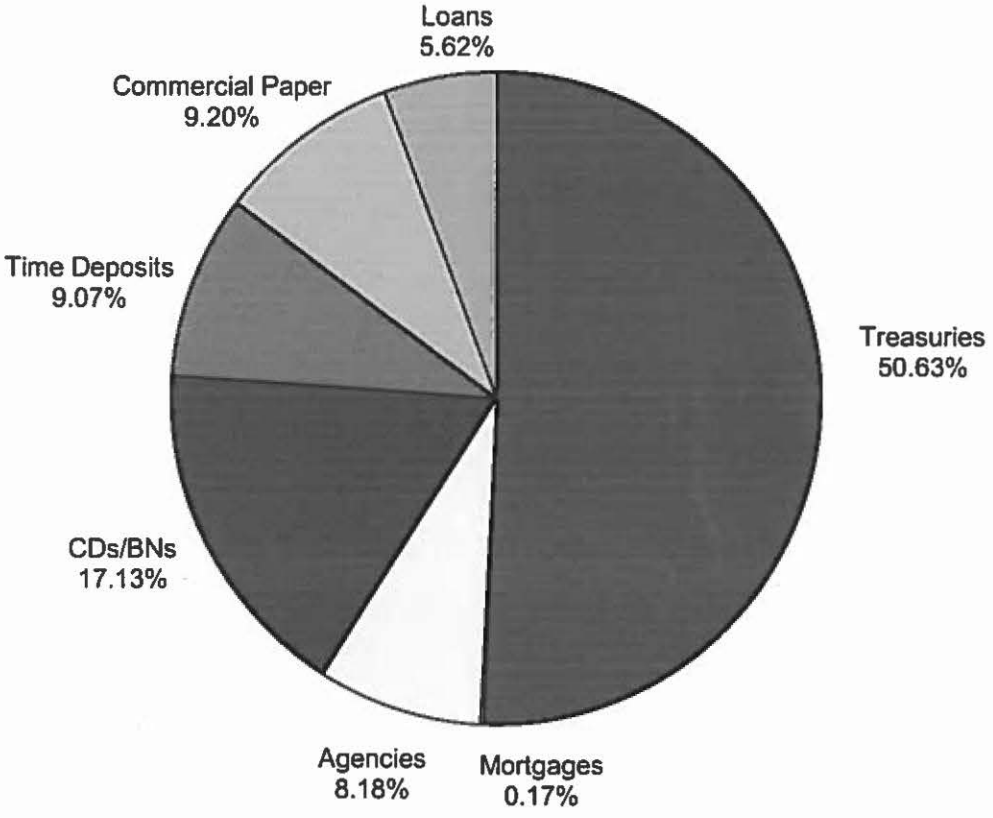
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

February 28, 2015

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	10,236,556	17.63	-0.22
Bonds	0	0.00	0
Notes	19,164,446	33.00	+2.28
Strips	0	0.00	0
Total Government	29,401,002	50.63	+2.06
Agency Debentures	2,451,922	4.22	-0.04
Certificates of Deposit	9,450,047	16.27	-2.42
Bank Notes	500,000	0.86	-0.12
Repurchases	0	0.00	0
Agency Discount Notes	1,898,340	3.27	+0.82
Time Deposits	5,266,540	9.07	+0.71
GNMAs	0	0.00	0
Commercial Paper	5,343,355	9.20	-1.89
FHLMC/Remics	97,795	0.17	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	315,590	0.54	+0.02
GF Loans	2,947,500	5.08	+0.81
Other	399,939	0.69	+0.04
Reversed Repurchases	0	0.00	0
Total (All Types)	58,072,030	100.00	

INVESTMENT ACTIVITY	February 2015		January 2015	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	413	20,647,259	418	20,585,172
Other	34	758,014	2	3,923
Time Deposits	82	1,546,280	119	3,541,500
Total	529	22,951,553	539	24,130,595
PMIA Monthly Average Effective Yield (%)	0.266		0.262	
Year to Date Yield Last Day of Month (%)	0.258		0.257	

Pooled Money Investment Account
Portfolio Composition
$58.1 billion
2/28/15



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/02/15 REDEMPTIONS									
	CP	BNP FIN		02/02/15	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	4	500.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	7	875.00	0.091
	CP	BNP FIN		02/02/15	0.090	50,000	7	875.00	0.091
	CP	TOYOTA		02/02/15	0.160	50,000	132	29,333.33	0.162
	CP	TOYOTA		02/02/15	0.160	50,000	132	29,333.33	0.162
	YCD	TOKYO-MIT	0.130	02/02/15	0.130	50,000	7	1,263.89	0.132
	YCD	TOKYO-MIT	0.130	02/02/15	0.130	50,000	7	1,263.89	0.132
02/02/15 PURCHASES									
	CP	BNP FIN		02/04/15	0.090	50,000			
	CP	BNP FIN		02/04/15	0.090	50,000			
	CP	BNP FIN		02/04/15	0.090	50,000			
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000			
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000			
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000			
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000			
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000			
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000			
02/03/15 REDEMPTIONS									
	CP	TD USA		02/03/15	0.100	50,000	7	972.22	0.101
	CP	TD USA		02/03/15	0.100	50,000	7	972.22	0.101
	CP	BNP FIN		02/03/15	0.090	50,000	19	2,375.00	0.091
	CP	BNP FIN		02/03/15	0.090	50,000	19	2,375.00	0.091
	CP	BNP FIN		02/03/15	0.090	50,000	19	2,375.00	0.091
	CP	BNP FIN		02/03/15	0.090	50,000	19	2,375.00	0.091
	CP	BNP FIN		02/03/15	0.100	50,000	20	2,777.78	0.101
	CP	BNP FIN		02/03/15	0.100	50,000	20	2,777.78	0.101
	CP	BNP FIN		02/03/15	0.100	50,000	20	2,777.78	0.101
	CP	BNP FIN		02/03/15	0.100	50,000	20	2,777.78	0.101
	YCD	CIBC	0.100	02/03/15	0.100	50,000	20	2,777.78	0.101
	YCD	CIBC	0.100	02/03/15	0.100	50,000	20	2,777.78	0.101
02/03/15 PURCHASES									
	CP	GE CO		02/05/15	0.060	50,000			
	CP	GE CO		02/05/15	0.060	50,000			
	CP	GE CO		02/05/15	0.060	50,000			
	CP	GE CO		02/05/15	0.060	50,000			
	CP	TD USA		02/18/15	0.110	50,000			
	CP	TD USA		02/18/15	0.110	50,000			
	DN	IBRD		06/30/15	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/03/15	**PURCHASES (Continued)**								
	YCD	RABOBANK	0.120	02/18/15	0.120	50,000			
	YCD	RABOBANK	0.120	02/18/15	0.120	50,000			
	YCD	TOKYO-MIT	0.150	02/27/15	0.150	50,000			
	YCD	TOKYO-MIT	0.150	02/27/15	0.150	50,000			
02/04/15	**REDEMPTIONS**								
	CP	BNP FIN		02/04/15	0.090	50,000	2	250.00	0.091
	CP	BNP FIN		02/04/15	0.090	50,000	2	250.00	0.091
	CP	BNP FIN		02/04/15	0.090	50,000	2	250.00	0.091
	CP	TD USA		02/04/15	0.100	50,000	6	833.33	0.101
	CP	TD USA		02/04/15	0.100	50,000	6	833.33	0.101
02/04/15	**PURCHASES**								
	CP	GE CO		02/27/15	0.060	50,000			
	CP	GE CO		02/27/15	0.060	50,000			
	CP	BNP FIN		03/02/15	0.100	50,000			
	CP	BNP FIN		03/02/15	0.100	50,000			
	CP	BNP FIN		03/02/15	0.100	50,000			
	CP	CRC		08/03/15	0.260	50,000			
	CP	CRC		08/03/15	0.260	50,000			
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000			
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000			
02/05/15	**REDEMPTIONS**								
	CP	GE CO		02/05/15	0.060	50,000	2	166.67	0.061
	CP	GE CO		02/05/15	0.060	50,000	2	166.67	0.061
	CP	GE CO		02/05/15	0.060	50,000	2	166.67	0.061
	CP	GE CO		02/05/15	0.060	50,000	2	166.67	0.061
	TR	BILL		02/05/15	0.103	50,000	342	48,687.50	0.104
	TR	BILL		02/05/15	0.103	50,000	342	48,687.50	0.104
	TR	BILL		02/05/15	0.103	50,000	342	48,687.50	0.104
	TR	BILL		02/05/15	0.103	50,000	342	48,687.50	0.104
	TR	BILL		02/05/15	0.095	50,000	345	45,520.83	0.096
	TR	BILL		02/05/15	0.095	50,000	345	45,520.83	0.096
	TR	BILL		02/05/15	0.095	50,000	345	45,520.83	0.096
	TR	BILL		02/05/15	0.095	50,000	345	45,520.83	0.096
	TR	BILL		02/05/15	0.100	50,000	346	48,055.56	0.101
	TR	BILL		02/05/15	0.100	50,000	346	48,055.56	0.101
	TR	BILL		02/05/15	0.100	50,000	346	48,055.56	0.101
	TR	BILL		02/05/15	0.100	50,000	346	48,055.56	0.101
	TR	BILL		02/05/15	0.115	50,000	364	58,138.89	0.117
	TR	BILL		02/05/15	0.115	50,000	364	58,138.89	0.117
	TR	BILL		02/05/15	0.115	50,000	364	58,138.90	0.117
	TR	BILL		02/05/15	0.115	50,000	364	58,138.90	0.117
	TR	BILL		02/05/15	0.120	50,000	364	60,666.67	0.122
	TR	BILL		02/05/15	0.120	50,000	364	60,666.67	0.122

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/05/15	**PURCHASES**								
	CP	TD USA		02/10/15	0.110	50,000			
	CP	TD USA		02/10/15	0.110	50,000			
	CP	TD USA		02/10/15	0.110	50,000			
	TR	BILL		02/04/16	0.201	50,000			
	TR	BILL		02/04/16	0.201	50,000			
02/06/15	**REDEMPTIONS**								
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000	8	1,222.22	0.112
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000	8	1,222.22	0.112
	YCD	SUMITOMO	0.110	02/06/15	0.110	50,000	8	1,222.22	0.112
	YCD	TOKYO-MIT	0.120	02/06/15	0.120	50,000	8	1,333.33	0.122
	YCD	TOKYO-MIT	0.120	02/06/15	0.120	50,000	8	1,333.33	0.122
02/06/15	**NO PURCHASES**								
02/09/15	**SALES**								
	TR	BILL		04/30/15	0.015	50,000	284	47,625.00	0.122
	TR	BILL		04/30/15	0.015	50,000	284	47,625.00	0.122
	TR	BILL		04/30/15	0.015	50,000	284	47,625.00	0.122
	TR	BILL		04/30/15	0.015	50,000	284	47,625.00	0.122
02/09/15	**REDEMPTIONS**								
	CP	TD USA		02/09/15	0.130	50,000	35	6,319.44	0.132
	CP	TD USA		02/09/15	0.130	50,000	35	6,319.44	0.132
	CP	BNP FIN		02/09/15	0.210	50,000	45	13,125.00	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	45	13,125.00	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	47	13,708.33	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	47	13,708.33	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	47	13,708.33	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	47	13,708.33	0.213
	CP	BNP FIN		02/09/15	0.210	50,000	47	13,708.33	0.213
	CP	TOYOTA		02/09/15	0.160	50,000	139	30,888.89	0.162
	CP	TOYOTA		02/09/15	0.160	50,000	139	30,888.89	0.162
	YCD	CIBC	0.100	02/09/15	0.100	50,000	38	5,277.78	0.101
	YCD	CIBC	0.100	02/09/15	0.100	50,000	38	5,277.78	0.101
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000	38	6,861.11	0.132
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000	38	6,861.11	0.132
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000	38	6,861.11	0.132
	YCD	MONTREAL	0.130	02/09/15	0.130	50,000	38	6,861.11	0.132
	YCD	NORINCHUK	0.170	02/09/15	0.170	50,000	38	8,972.22	0.172
	YCD	NORINCHUK	0.170	02/09/15	0.170	50,000	38	8,972.22	0.172
02/09/15	**PURCHASES**								
	TR	BILL		02/04/16	0.240	50,000			
	TR	BILL		02/04/16	0.240	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/09/15	PURCHASES (Continued)								
	TR	BILL		02/04/16	0.240	50,000			
	TR	BILL		02/04/16	0.240	50,000			
	TR	NOTE	0.625	12/31/16	0.598	50,000			
	TR	NOTE	0.625	12/31/16	0.598	50,000			
	TR	NOTE	0.500	01/31/17	0.626	50,000			
	TR	NOTE	0.500	01/31/17	0.626	50,000			
	TR	NOTE	0.500	01/31/17	0.628	50,000			
	TR	NOTE	0.500	01/31/17	0.628	50,000			
02/10/15	SALES								
	TR	BILL		04/30/15	0.010	50,000	285	48,194.45	0.123
	TR	BILL		04/30/15	0.010	50,000	285	48,194.45	0.123
	TR	BILL		04/30/15	0.010	50,000	285	48,194.45	0.123
02/10/15	REDEMPTIONS								
	CP	TD USA		02/10/15	0.110	50,000	5	763.89	0.112
	CP	TD USA		02/10/15	0.110	50,000	5	763.89	0.112
	CP	TD USA		02/10/15	0.110	50,000	5	763.89	0.112
	CP	BNP FIN		02/10/15	0.120	50,000	32	5,333.33	0.122
	CP	BNP FIN		02/10/15	0.120	50,000	32	5,333.33	0.122
	CP	BNP FIN		02/10/15	0.210	50,000	43	12,541.67	0.213
	CP	BNP FIN		02/10/15	0.210	50,000	43	12,541.67	0.213
02/10/15	PURCHASES								
	TR	NOTE	0.375	06/30/15	0.042	50,000			
	TR	NOTE	0.375	06/30/15	0.042	50,000			
	TR	NOTE	0.375	06/30/15	0.042	50,000			
	TR	NOTE	0.375	06/30/15	0.042	50,000			
	TR	NOTE	0.375	06/30/15	0.042	50,000			
02/11/15	NO REDEMPTIONS								
02/11/15	PURCHASES								
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000			
02/12/15	NO REDEMPTIONS								
02/12/15	PURCHASES								
	CP	BNP FIN		02/27/15	0.110	50,000			
	CP	BNP FIN		02/27/15	0.110	50,000			
	CP	BNP FIN		02/27/15	0.110	50,000			
	CP	TD USA		03/02/15	0.100	50,000			
	CP	TD USA		03/02/15	0.100	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/12/15	**PURCHASES (Continued)**								
	TR	BILL		02/04/16	0.223	50,000			
	TR	BILL		02/04/16	0.223	50,000			
	TR	NOTE	0.500	01/31/17	0.658	50,000			
	TR	NOTE	0.500	01/31/17	0.658	50,000			
02/13/15	**REDEMPTIONS**								
	CP	BNP FIN		02/13/15	0.100	50,000	22	3,055.56	0.101
	CP	BNP FIN		02/13/15	0.100	50,000	22	3,055.56	0.101
	CP	TOYOTA		02/13/15	0.150	50,000	60	12,500.00	0.152
	CP	TOYOTA		02/13/15	0.150	50,000	60	12,500.00	0.152
	CP	TOYOTA		02/13/15	0.150	50,000	60	12,500.00	0.152
02/13/15	**NO PURCHASES**								
02/17/15	**NO REDEMPTIONS**								
02/17/15	**PURCHASES**								
	CP	GE CO		03/26/15	0.070	50,000			
	CP	GE CO		03/26/15	0.070	50,000			
	CP	BNP FIN		04/01/15	0.150	50,000			
	CP	BNP FIN		04/01/15	0.150	50,000			
	YCD	SUMITOMO	0.130	03/02/15	0.130	50,000			
	YCD	SUMITOMO	0.130	03/02/15	0.130	50,000			
02/18/15	**REDEMPTIONS**								
	CP	TD USA		02/18/15	0.110	50,000	15	2,291.67	0.112
	CP	TD USA		02/18/15	0.110	50,000	15	2,291.67	0.112
	CP	GE CO		02/18/15	0.060	50,000	22	1,833.33	0.061
	CP	GE CO		02/18/15	0.060	50,000	22	1,833.33	0.061
	CP	JPM LLC		02/18/15	0.150	50,000	29	6,041.67	0.152
	CP	JPM LLC		02/18/15	0.150	50,000	29	6,041.67	0.152
	CP	JPM LLC		02/18/15	0.150	50,000	33	6,875.00	0.152
	CP	JPM LLC		02/18/15	0.150	50,000	33	6,875.00	0.152
	CP	TD USA		02/18/15	0.120	50,000	42	7,000.00	0.122
	CP	BNP FIN		02/18/15	0.210	50,000	50	14,583.33	0.213
	CP	BNP FIN		02/18/15	0.210	50,000	50	14,583.33	0.213
	CP	BNP FIN		02/18/15	0.210	50,000	50	14,583.33	0.213
	CP	BNP FIN		02/18/15	0.210	50,000	50	14,583.33	0.213
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000	7	1,263.89	0.132
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000	7	1,263.89	0.132
	YCD	TOKYO-MIT	0.130	02/18/15	0.130	50,000	7	1,263.89	0.132
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000	14	2,527.78	0.132
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000	14	2,527.78	0.132
	YCD	RABOBANK	0.120	02/18/15	0.120	50,000	15	2,500.00	0.122
	YCD	RABOBANK	0.120	02/18/15	0.120	50,000	15	2,500.00	0.122
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000	16	2,888.89	0.132
	YCD	SUMITOMO	0.130	02/18/15	0.130	50,000	16	2,888.89	0.132

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/18/15	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.160	02/18/15	0.160	50,000	34	7,555.56	0.162
	YCD	TOKYO-MIT	0.160	02/18/15	0.160	50,000	34	7,555.56	0.162
	YCD	TOKYO-MIT	0.170	02/18/15	0.170	50,000	42	9,916.67	0.172
	YCD	TOKYO-MIT	0.170	02/18/15	0.170	50,000	42	9,916.67	0.172
	YCD	CIBC	0.150	02/18/15	0.150	50,000	65	13,541.67	0.152
	YCD	CIBC	0.150	02/18/15	0.150	50,000	65	13,541.67	0.152
02/18/15	**NO PURCHASES**								
02/19/15	**NO REDEMPTIONS**								
02/19/15	**PURCHASES**								
	CP	GE CO		03/27/15	0.070	50,000			
	CP	BNP FIN		04/01/15	0.150	50,000			
	CP	BNP FIN		04/01/15	0.150	50,000			
	CP	TOYOTA		05/27/15	0.160	50,000			
	CP	TOYOTA		05/27/15	0.160	50,000			
	CP	MUFG UNION		06/22/15	0.210	50,000			
	CP	MUFG UNION		06/22/15	0.210	50,000			
	CP	TOYOTA		07/01/15	0.180	50,000			
	YCD	RABOBANK	0.110	02/27/15	0.110	50,000			
	YCD	RABOBANK	0.110	02/27/15	0.110	50,000			
	YCD	SUMITOMO	0.120	03/02/15	0.120	50,000			
	YCD	SUMITOMO	0.120	03/02/15	0.120	50,000			
	YCD	NORINCHUK	0.160	03/27/15	0.160	50,000			
	YCD	NORINCHUK	0.160	03/27/15	0.160	50,000			
	YCD	TOKYO-MIT	0.170	04/01/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	04/01/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	04/01/15	0.170	50,000			
	YCD	TOKYO-MIT	0.170	04/01/15	0.170	50,000			
	YCD	SE BANKEN	0.220	07/01/15	0.220	50,000			
	YCD	SE BANKEN	0.220	07/01/15	0.220	50,000			
02/20/15	**NO REDEMPTIONS**								
02/20/12	**PURCHASES**								
	TR	BILL		02/04/16	0.194	50,000			
	TR	BILL		02/04/16	0.194	50,000			
02/23/15	**NO REDEMPTIONS**								
02/23/15	**PURCHASES**								
	CP	GE CO		03/26/15	0.070	50,000			
	CP	GE CO		03/26/15	0.070	50,000			
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000			
	YCD	TOKYO-MIT	0.130	03/02/15	0.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/23/15	**PURCHASES (Continued)**								
	YCD	NORINCHUK	0.150	03/27/15	0.150	50,000			
	YCD	NORINCHUK	0.150	03/27/15	0.150	50,000			
02/24/15	**NO REDEMPTIONS**								
02/24/15	**PURCHASES**								
	CD	WELLS FGO	0.300	12/01/15	0.300	50,000			
	CD	WELLS FGO	0.300	12/01/15	0.300	50,000			
	CP	TD USA		03/26/15	0.110	50,000			
	CP	TD USA		03/26/15	0.110	50,000			
	CP	GECC		06/30/15	0.180	50,000			
	CP	GECC		06/30/15	0.180	50,000			
	CP	GECC		06/30/15	0.180	50,000			
	DN	FHLMC		12/01/15	0.175	50,000			
	DN	FHLMC		12/01/15	0.175	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	TR	BILL		02/04/16	0.198	50,000			
	TR	BILL		02/04/16	0.198	50,000			
	YCD	SUMITOMO	0.130	03/09/15	0.130	50,000			
	YCD	SUMITOMO	0.130	03/09/15	0.130	50,000			
	YCD	CIBC	0.170	07/01/15	0.170	50,000			
	YCD	CIBC	0.170	07/01/15	0.170	50,000			
02/25/15	**NO REDEMPTIONS**								
02/25/15	**PURCHASES**								
	BN	BOFA	0.250	07/01/15	0.250	50,000			
	BN	BOFA	0.250	07/01/15	0.250	50,000			
	CD	MUFG UNION	0.210	06/22/15	0.210	50,000			
	CD	MUFG UNION	0.210	06/22/15	0.210	50,000			
	CD	US BANK	0.170	07/31/15	0.170	50,000			
	CD	US BANK	0.170	07/31/15	0.170	50,000			
	CP	GE CO		03/09/15	0.060	50,000			
	CP	GE CO		03/09/15	0.060	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	BNP FIN		03/09/15	0.110	50,000			
	CP	TD USA		03/27/15	0.110	50,000			
	CP	TD USA		03/27/15	0.110	50,000			
	CP	NISSAN		03/27/15	0.300	50,000			
	CP	BNP FIN		05/01/15	0.200	50,000			
	CP	BNP FIN		05/01/15	0.200	50,000			
	CP	BNP FIN		05/01/15	0.200	50,000			
	CP	TOYOTA		05/07/15	0.120	50,000			
	CP	TOYOTA		05/07/15	0.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/25/15	PURCHASES (Continued)								
	CP	BNP FIN		06/30/15	0.270	50,000			
	CP	BNP FIN		06/30/15	0.270	50,000			
	CP	BNP FIN		07/01/15	0.280	50,000			
	CP	BNP FIN		07/01/15	0.280	50,000			
	CP	BNP FIN		07/01/15	0.280	50,000			
	CP	BNP FIN		07/01/15	0.280	50,000			
	CP	TOYOTA		08/03/15	0.210	50,000			
	CP	TOYOTA		08/03/15	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	DN	FNMA		01/04/16	0.210	50,000			
	TR	NOTE	1.875	06/30/15	0.031	50,000			
	TR	NOTE	1.875	06/30/15	0.031	50,000			
	TR	BILL		02/04/16	0.200	50,000			
	TR	BILL		02/04/16	0.200	50,000			
	TR	NOTE	0.500	11/30/16	0.516	50,000			
	TR	NOTE	0.500	11/30/16	0.516	50,000			
	TR	NOTE	0.500	11/30/16	0.516	50,000			
	TR	NOTE	0.500	11/30/16	0.516	50,000			
	TR	NOTE	0.500	01/31/17	0.616	50,000			
	TR	NOTE	0.500	01/31/17	0.616	50,000			
	YCD	SUMITOMO	0.160	03/26/15	0.160	50,000			
	YCD	SUMITOMO	0.160	03/26/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	03/26/15	0.160	50,000			
	YCD	TOKYO-MIT	0.160	03/26/15	0.160	50,000			
	YCD	CIBC	0.100	03/27/15	0.100	50,000			
	YCD	CIBC	0.100	03/27/15	0.100	50,000			
	YCD	SVENSKA	0.195	06/30/15	0.195	50,000			
	YCD	SVENSKA	0.195	06/30/15	0.195	50,000			
	YCD	STNDRD CH	0.320	07/27/15	0.320	50,000			
	YCD	STNDRD CH	0.320	07/27/15	0.320	50,000			
	YCD	STNDRD CH	0.320	07/27/15	0.320	50,000			
	YCD	STNDRD CH	0.320	07/27/15	0.320	50,000			
02/26/15	REDEMPTIONS								
	YCD	SUMITOMO	0.160	02/26/15	0.160	50,000	30	6,666.67	0.162
	YCD	SUMITOMO	0.160	02/26/15	0.160	50,000	30	6,666.67	0.162
02/26/15	PURCHASES								
	TR	NOTE	1.000	02/15/18	0.989	50,000			
	TR	NOTE	1.000	02/15/18	0.989	50,000			
	YCD	NORINCHUK	0.160	03/26/15	0.155	50,000			
	YCD	NAT AUB	0.270	10/01/15	0.270	50,000			
	YCD	NAT AUB	0.270	10/01/15	0.270	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/15	SALES								
	TR	BILL		04/30/15	0.015	50,000	302	49,263.89	0.119
	TR	BILL		04/30/15	0.015	50,000	302	48,000.00	0.116
	TR	BILL		04/30/15	0.015	50,000	302	48,000.00	0.116
02/27/15	REDEMPTIONS								
	BN	BOFA	0.220	02/27/15	0.220	50,000	162	49,500.00	0.223
	BN	BOFA	0.220	02/27/15	0.220	50,000	162	49,500.00	0.223
	BN	BOFA	0.230	02/27/15	0.230	50,000	165	52,708.33	0.233
	BN	BOFA	0.230	02/27/15	0.230	50,000	165	52,708.33	0.233
	CD	BOWEST	0.100	02/27/15	0.100	50,000	36	5,000.00	0.101
	CD	BOWEST	0.100	02/27/15	0.100	50,000	36	5,000.00	0.101
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000	59	13,930.56	0.172
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000	59	13,930.56	0.172
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000	60	14,166.67	0.172
	CD	MUFG UNION	0.170	02/27/15	0.170	50,000	60	14,166.67	0.172
	CD	CITIBANK	0.200	02/27/15	0.200	50,000	128	35,555.56	0.203
	CD	CITIBANK	0.200	02/27/15	0.200	50,000	128	35,555.56	0.203
	CD	BOWEST	0.160	02/27/15	0.160	50,000	157	34,888.89	0.162
	CD	BOWEST	0.160	02/27/15	0.160	50,000	157	34,888.89	0.162
	CP	BNP FIN		02/27/15	0.110	50,000	15	2,291.67	0.112
	CP	BNP FIN		02/27/15	0.110	50,000	15	2,291.67	0.112
	CP	BNP FIN		02/27/15	0.110	50,000	15	2,291.67	0.112
	CP	GE CO		02/27/15	0.060	50,000	23	1,916.67	0.061
	CP	GE CO		02/27/15	0.060	50,000	23	1,916.67	0.061
	CP	GE CO		02/27/15	0.060	50,000	35	2,916.67	0.061
	CP	GE CO		02/27/15	0.060	50,000	35	2,916.67	0.061
	CP	GE CO		02/27/15	0.060	50,000	49	4,083.33	0.061
	CP	MIZFUND		02/27/15	0.190	50,000	53	13,986.11	0.193
	CP	MIZFUND		02/27/15	0.190	50,000	53	13,986.11	0.193
	CP	MIZFUND		02/27/15	0.190	50,000	53	13,986.11	0.193
	CP	MUFG UNION		02/27/15	0.170	50,000	70	16,527.78	0.172
	CP	MUFG UNION		02/27/15	0.170	50,000	70	16,527.78	0.172
	CP	GECC		02/27/15	0.130	50,000	73	13,180.56	0.132
	CP	GECC		02/27/15	0.130	50,000	73	13,180.56	0.132
	CP	GECC		02/27/15	0.130	50,000	73	13,180.56	0.132
	CP	GECC		02/27/15	0.130	50,000	73	13,180.56	0.132
	CP	TD USA		02/27/15	0.150	50,000	74	15,416.67	0.152
	CP	TD USA		02/27/15	0.150	50,000	74	15,416.67	0.152
	CP	GECC		02/27/15	0.120	50,000	94	15,666.67	0.122
	CP	GECC		02/27/15	0.120	50,000	94	15,666.67	0.122
	CP	TOYOTA		02/27/15	0.150	50,000	143	29,791.67	0.152
	CP	TOYOTA		02/27/15	0.150	50,000	143	29,791.67	0.152
	CP	UBS FIN		02/27/15	0.215	50,000	155	46,284.72	0.218
	CP	UBS FIN		02/27/15	0.215	50,000	155	46,284.72	0.218
	CP	UBS FIN		02/27/15	0.210	50,000	157	45,791.67	0.213
	CP	UBS FIN		02/27/15	0.210	50,000	157	45,791.67	0.213
	DEB	FHLB	0.090	02/27/15	0.1074	50,000	275	40,125.00	0.107
	DEB	FHLB	0.090	02/27/15	0.1074	50,000	275	40,125.00	0.107
	DEB	FHLB	0.090	02/27/15	0.1074	50,000	275	40,125.00	0.107

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/15	REDEMPTIONS (Continued)								
	DN	FHLB		02/27/15	0.090	50,000	66	8,250.00	0.091
	DN	IBRD		02/27/15	0.100	50,000	70	9,722.22	0.101
	DN	IBRD		02/27/15	0.100	50,000	70	9,722.22	0.101
	DN	FHLMC		02/27/15	0.080	50,000	71	7,888.89	0.081
	DN	FHLMC		02/27/15	0.080	50,000	71	7,888.89	0.081
	YCD	RABOBANK	0.110	02/27/15	0.110	50,000	8	1,222.22	0.112
	YCD	RABOBANK	0.110	02/27/15	0.110	50,000	8	1,222.22	0.112
	YCD	TOKYO-MIT	0.150	02/27/15	0.150	50,000	24	5,000.00	0.152
	YCD	TOKYO-MIT	0.150	02/27/15	0.150	50,000	24	5,000.00	0.152
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000	25	4,513.89	0.132
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000	25	4,513.89	0.132
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000	25	4,513.89	0.132
	YCD	RABOBANK	0.130	02/27/15	0.130	50,000	25	4,513.89	0.132
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000	35	2,916.67	0.061
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000	35	2,916.67	0.061
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000	35	2,916.67	0.061
	YCD	SE BANKEN	0.060	02/27/15	0.060	50,000	35	2,916.67	0.061
	YCD	SUMITOMO	0.160	02/27/15	0.160	50,000	35	7,777.78	0.162
	YCD	SUMITOMO	0.160	02/27/15	0.160	50,000	35	7,777.78	0.162
	YCD	TOKYO-MIT	0.180	02/27/15	0.180	50,000	49	12,250.00	0.183
	YCD	TOKYO-MIT	0.180	02/27/15	0.180	50,000	49	12,250.00	0.183
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000	52	7,944.44	0.112
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000	52	7,944.44	0.112
	YCD	MONTREAL	0.110	02/27/15	0.110	50,000	52	7,944.44	0.112
	YCD	TORONTO	0.120	02/27/15	0.120	50,000	60	10,000.00	0.122
	YCD	TORONTO	0.120	02/27/15	0.120	50,000	60	10,000.00	0.122
	YCD	TORONTO	0.120	02/27/15	0.120	50,000	60	10,000.00	0.122
	YCD	NORINCHUK	0.180	02/27/15	0.180	50,000	66	16,500.00	0.183
	YCD	NORINCHUK	0.180	02/27/15	0.180	50,000	66	16,500.00	0.183
	YCD	SCOTIA	0.120	02/27/15	0.120	50,000	67	11,166.67	0.122
	YCD	SCOTIA	0.120	02/27/15	0.120	50,000	67	11,166.67	0.122
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000	80	14,444.44	0.132
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000	80	14,444.44	0.132
	YCD	MONTREAL	0.130	02/27/15	0.130	50,000	80	14,444.44	0.132
	YCD	CIBC	0.140	02/27/15	0.140	50,000	80	15,555.56	0.142
	YCD	CIBC	0.140	02/27/15	0.140	50,000	80	15,555.56	0.142
	YCD	SE BANKEN	0.150	02/27/15	0.150	50,000	94	19,583.33	0.152
	YCD	SE BANKEN	0.150	02/27/15	0.150	50,000	94	19,583.33	0.152
	YCD	TORONTO	0.150	02/27/15	0.150	50,000	94	19,583.33	0.152
	YCD	TORONTO	0.150	02/27/15	0.150	50,000	94	19,583.33	0.152
	YCD	SVENSKA	0.170	02/27/15	0.170	50,000	94	22,194.00	0.172
	YCD	SVENSKA	0.170	02/27/15	0.170	50,000	94	22,194.00	0.172
	YCD	STNDRD CH	0.210	02/27/15	0.210	50,000	129	37,625.00	0.213
	YCD	STNDRD CH	0.210	02/27/15	0.210	50,000	129	37,625.00	0.213
	YCD	NORDEA	0.190	02/27/15	0.190	50,000	155	40,902.78	0.193
	YCD	NORDEA	0.190	02/27/15	0.190	50,000	155	40,902.78	0.193
	YCD	NORDEA	0.190	02/27/15	0.190	50,000	155	40,902.78	0.193
	YCD	NORDEA	0.190	02/27/15	0.190	50,000	155	40,902.78	0.193

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/15	**REDEMPTIONS (Continued)**								
	YCD	NORDEA	0.200	02/27/15	0.200	50,000	165	45,833.33	0.203
	YCD	NORDEA	0.200	02/27/15	0.200	50,000	165	45,833.33	0.203
	YCD	NORDEA	0.200	02/27/15	0.200	50,000	165	45,833.33	0.203
	YCD	NORDEA	0.200	02/27/15	0.200	50,000	165	45,833.33	0.203
	YCD	SCOTIA	0.210	02/27/15	0.210	50,000	165	48,125.00	0.213
	YCD	SCOTIA	0.210	02/27/15	0.210	50,000	165	48,125.00	0.213
	YCD	CIBC	0.190	02/27/15	0.190	50,000	177	46,708.33	0.193
	YCD	RABOBANK	0.200	02/27/15	0.200	50,000	183	50,833.33	0.203
	YCD	CIBC	0.200	02/27/15	0.200	50,000	185	51,388.89	0.203
	YCD	CIBC	0.200	02/27/15	0.200	50,000	185	51,388.89	0.203
	YCD	RABOBANK	0.210	02/27/15	0.210	50,000	186	54,250.00	0.213
	YCD	RABOBANK	0.210	02/27/15	0.210	50,000	186	54,250.00	0.213
02/27/15	**NO PURCHASES**								
02/28/15	**REDEMPTIONS**								
	TR	NOTE	0.250	02/28/15	0.166	50,000	407	92,627.76	0.166
	TR	NOTE	0.250	02/28/15	0.166	50,000	407	92,627.76	0.166
	TR	NOTE	0.250	02/28/15	0.166	50,000	407	92,627.76	0.166
	TR	NOTE	0.250	02/28/15	0.166	50,000	407	92,627.76	0.166
	TR	NOTE	0.250	02/28/15	0.170	50,000	410	95,616.79	0.170
	TR	NOTE	0.250	02/28/15	0.170	50,000	410	95,616.79	0.170
	TR	NOTE	0.250	02/28/15	0.170	50,000	410	95,616.79	0.170
	TR	NOTE	0.250	02/28/15	0.170	50,000	410	95,616.79	0.170

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	09/05/14	0.080	1,000,000.00	03/06/15
New Omni Bank, NA	09/12/14	0.070	2,000,000.00	03/13/15
New Omni Bank, NA	10/16/14	0.060	2,000,000.00	04/16/15
New Omni Bank, NA	10/23/14	0.080	2,000,000.00	04/23/15
New Omni Bank, NA	10/30/14	0.090	2,000,000.00	04/30/15
New Omni Bank, NA	11/06/14	0.090	2,000,000.00	05/07/15
New Omni Bank, NA	11/14/14	0.090	2,000,000.00	05/15/15
New Omni Bank, NA	12/18/14	0.130	5,000,000.00	06/18/15
New Omni Bank, NA	01/07/15	0.110	1,000,000.00	07/08/15
New Omni Bank, NA	01/22/15	0.090	2,000,000.00	07/23/15
New Omni Bank, NA	02/26/15	0.100	6,500,000.00	08/27/15
AUBURN				
Community 1st Bank	09/19/14	0.100	2,000,000.00	03/20/15
Community 1st Bank	10/22/14	0.100	2,000,000.00	04/22/15
Community 1st Bank	01/30/15	0.130	3,000,000.00	07/31/15
BREA				
Pacific Western Bank	09/17/14	0.090	40,000,000.00	03/18/15
Pacific Western Bank	01/09/15	0.140	10,000,000.00	07/10/15
Pacific Western Bank	01/28/15	0.120	40,000,000.00	07/29/15
Pacific Western Bank	02/25/15	0.110	50,000,000.00	08/26/15
BUENA PARK				
Uniti Bank	12/05/14	0.040	3,000,000.00	03/06/15
CHICO				
Tri Counties Bank	12/10/14	0.060	5,000,000.00	03/11/15
DIAMOND BAR				
Prospectors Federal Credit Union	09/11/14	0.070	4,000,000.00	03/12/15
EL MONTE				
Cathay Bank	01/23/15	0.120	50,000,000.00	07/24/15
ENCINO				
California United Bank	10/02/14	0.070	10,000,000.00	04/02/15
FAIRFIELD				
Westamerica Bank	01/09/15	0.070	25,000,000.00	04/10/15
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	09/03/14	0.100	3,000,000.00	03/04/15
Folsom Lake Bank	10/15/14	0.080	1,500,000.00	04/15/15
Folsom Lake Bank	01/30/15	0.070	3,500,000.00	05/01/15
SAFE Credit Union	09/05/14	0.110	5,000,000.00	03/06/15
Sierra Vista Bank	02/04/15	0.060	1,500,000.00	05/06/15
Sierra Vista Bank	02/18/15	0.050	1,000,000.00	05/20/15
FRESNO				
Central Valley Community Bank	09/11/14	0.090	5,000,000.00	03/12/15
Central Valley Community Bank	02/25/15	0.060	5,000,000.00	05/27/15
GOLETA				
Community West Bank	02/27/15	0.050	13,000,000.00	05/29/15
IRVINE				
CommerceWest Bank, NA	09/12/14	0.070	5,000,000.00	03/13/15
CommerceWest Bank, NA	10/16/14	0.060	5,000,000.00	04/16/15
CommerceWest Bank, NA	11/06/14	0.090	2,500,000.00	05/07/15
CommerceWest Bank, NA	01/30/15	0.100	2,500,000.00	07/31/15
First Foundation Bank	09/04/14	0.090	12,000,000.00	03/05/15
First Foundation Bank	09/05/14	0.100	10,000,000.00	03/05/15
First Foundation Bank	10/10/14	0.090	12,000,000.00	04/10/15
First Foundation Bank	12/05/14	0.120	10,000,000.00	06/05/15
First Foundation Bank	02/11/15	0.130	12,000,000.00	08/12/15
LAFAYETTE				
California Bank of Commerce	09/12/14	0.070	10,000,000.00	03/13/15
California Bank of Commerce	11/13/14	0.080	5,000,000.00	05/14/15
California Bank of Commerce	01/15/15	0.110	5,000,000.00	07/16/15
LODI				
Farmers & Merchants Bk Cen CA	12/03/14	0.040	35,000,000.00	03/04/15
Farmers & Merchants Bk Cen CA	12/10/14	0.040	20,000,000.00	03/11/15
Farmers & Merchants Bk Cen CA	01/07/15	0.040	25,000,000.00	04/08/15
Farmers & Merchants Bk Cen CA	01/16/15	0.060	35,000,000.00	04/17/15
Farmers & Merchants Bk Cen CA	01/22/15	0.050	35,000,000.00	04/23/15
LOS ANGELES				
1st Century Bank, NA	01/14/15	0.060	18,000,000.00	04/15/15
1st Century Bank, NA	02/13/15	0.060	20,000,000.00	05/15/15
Bank Leumi USA	10/22/14	0.100	30,000,000.00	04/22/15
Bank Leumi USA	02/04/15	0.070	20,000,000.00	05/06/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
BBCN Bank	09/03/14	0.070	90,000,000.00	03/04/15
BBCN Bank	12/12/14	0.060	75,000,000.00	03/13/15
BBCN Bank	10/09/14	0.070	90,000,000.00	04/09/15
BBCN Bank	10/15/14	0.060	45,000,000.00	04/15/15
Commonwealth Business Bank	12/05/14	0.020	5,000,000.00	03/06/15
Commonwealth Business Bank	12/05/14	0.020	5,000,000.00	03/13/15
Commonwealth Business Bank	12/12/14	0.040	5,000,000.00	03/20/15
Commonwealth Business Bank	12/12/14	0.040	5,000,000.00	03/27/15
Commonwealth Business Bank	10/03/14	0.050	10,000,000.00	04/03/15
Commonwealth Business Bank	12/19/14	0.040	5,000,000.00	04/10/15
Commonwealth Business Bank	10/31/14	0.060	10,000,000.00	05/01/15
Commonwealth Business Bank	01/16/15	0.040	5,000,000.00	05/15/15
Commonwealth Business Bank	02/20/15	0.020	5,000,000.00	05/22/15
Commonwealth Business Bank	01/16/15	0.090	3,500,000.00	07/17/15
CTBC Bank	01/15/15	0.110	50,000,000.00	07/16/15
CTBC Bank	01/29/15	0.100	10,000,000.00	07/30/15
Hanmi Bank	10/08/14	0.070	30,000,000.00	04/08/15
Hanmi Bank	02/05/15	0.090	30,000,000.00	08/06/15
HSBC Bank USA, NA	11/12/14	0.110	25,000,000.00	05/13/15
Manufacturers Bank	12/11/14	0.050	50,000,000.00	03/12/15
Manufacturers Bank	01/09/15	0.050	100,000,000.00	04/10/15
Manufacturers Bank	01/16/15	0.060	50,000,000.00	04/17/15
Manufacturers Bank	02/12/15	0.040	35,000,000.00	05/14/15
Mission Valley Bank	10/15/14	0.080	7,000,000.00	04/15/15
Open Bank	09/12/14	0.070	5,000,000.00	03/13/15
Open Bank	09/19/14	0.070	2,000,000.00	03/20/15
Open Bank	09/23/14	0.060	10,000,000.00	03/25/15
Open Bank	12/11/14	0.120	5,000,000.00	06/11/15
Open Bank	01/07/15	0.110	2,000,000.00	07/08/15
Open Bank	02/11/15	0.110	10,000,000.00	08/12/15
Opus Bank	01/30/15	0.100	10,000,000.00	07/31/15
Pacific City Bank	12/11/14	0.050	10,000,000.00	03/12/15
Pacific City Bank	12/19/14	0.060	20,000,000.00	03/20/15
Pacific City Bank	01/09/15	0.050	30,000,000.00	04/10/15
Pacific City Bank	02/11/15	0.040	5,000,000.00	05/13/15
Pacific City Bank	02/18/15	0.030	1,800,000.00	05/20/15
Pacific Commerce Bank	12/19/14	0.060	10,000,000.00	03/20/15
State Bank of India (California)	10/09/14	0.090	12,000,000.00	04/09/15
State Bank of India (California)	10/15/14	0.080	23,000,000.00	04/15/15
State Bank of India (California)	10/23/14	0.100	13,000,000.00	04/23/15
State Bank of India (California)	11/17/14	0.110	10,000,000.00	05/20/15
State Bank of India (California)	02/05/15	0.110	12,000,000.00	08/06/15
State Bank of India (California)	02/19/15	0.110	10,000,000.00	08/20/15
Wilshire Bank	12/04/14	0.050	50,000,000.00	03/05/15
Wilshire Bank	12/10/14	0.040	39,000,000.00	03/11/15
Wilshire Bank	12/19/14	0.060	29,000,000.00	03/20/15
Wilshire Bank	01/09/15	0.050	78,000,000.00	04/10/15
Wilshire Bank	01/15/15	0.050	74,000,000.00	04/16/15
Wilshire Bank	02/13/15	0.040	30,000,000.00	05/15/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
MANHATTAN BEACH				
Kinecta Federal Credit Union	11/07/14	0.110	25,000,000.00	05/08/15
Kinecta Federal Credit Union	02/06/15	0.070	10,000,000.00	05/08/15
Kinecta Federal Credit Union	02/06/15	0.120	15,000,000.00	08/07/15
MONTEREY				
1st Capital Bank	12/11/14	0.070	5,000,000.00	03/12/15
1st Capital Bank	01/22/15	0.070	1,000,000.00	04/23/15
1st Capital Bank	01/28/15	0.070	8,000,000.00	04/29/15
OAKDALE				
Oak Valley Community Bank	12/04/14	0.050	3,500,000.00	03/05/15
OAKLAND				
Community Bank of the Bay	12/05/14	0.120	5,000,000.00	06/05/15
Metropolitan Bank	12/11/14	0.140	4,500,000.00	06/11/15
Metropolitan Bank	01/09/15	0.140	1,500,000.00	07/10/15
Metropolitan Bank	01/15/15	0.130	1,000,000.00	07/16/15
Metropolitan Bank	01/30/15	0.120	2,000,000.00	07/31/15
Metropolitan Bank	02/26/15	0.120	1,000,000.00	08/27/15
ONTARIO				
Citizens Business Bank	12/05/14	0.040	25,000,000.00	03/06/15
Citizens Business Bank	12/10/14	0.040	25,000,000.00	03/11/15
Citizens Business Bank	01/07/15	0.040	40,000,000.00	04/08/15
Citizens Business Bank	01/21/15	0.050	50,000,000.00	04/22/15
Citizens Business Bank	01/30/15	0.050	30,000,000.00	05/01/15
Citizens Business Bank	02/04/15	0.040	30,000,000.00	05/06/15
Citizens Business Bank	02/11/15	0.040	50,000,000.00	05/13/15
Citizens Business Bank	02/18/15	0.030	30,000,000.00	05/20/15
PALOS VERDES ESTATES				
Malaga Bank, FSB	12/03/14	0.040	12,000,000.00	03/04/15
Malaga Bank, FSB	12/05/14	0.040	4,000,000.00	03/06/15
Malaga Bank, FSB	12/18/14	0.060	10,000,000.00	03/19/15
Malaga Bank, FSB	01/08/15	0.050	5,000,000.00	04/09/15
Malaga Bank, FSB	01/23/15	0.050	46,000,000.00	04/24/15
Malaga Bank, FSB	01/30/15	0.050	9,000,000.00	05/01/15
Malaga Bank, FSB	02/05/15	0.050	10,000,000.00	05/07/15
PASADENA				
American Plus Bank, NA	09/17/14	0.070	2,000,000.00	03/18/15
American Plus Bank, NA	02/12/15	0.040	240,000.00	05/14/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
Community Bank	09/17/14	0.090	35,000,000.00	03/18/15
Community Bank	10/03/14	0.090	25,000,000.00	04/03/15
Community Bank	11/05/14	0.100	30,000,000.00	05/06/15
Community Bank	12/10/14	0.130	30,000,000.00	06/10/15
Community Bank	01/14/15	0.130	25,000,000.00	07/15/15
Community Bank	02/13/15	0.110	25,000,000.00	08/14/15
East West Bank	10/24/14	0.100	50,000,000.00	04/24/15
East West Bank	01/15/15	0.130	50,000,000.00	07/16/15
East West Bank	01/21/15	0.110	125,000,000.00	07/22/15
East West Bank	02/06/15	0.110	75,000,000.00	08/07/15
EverTrust Bank	11/21/14	0.090	20,000,000.00	05/22/15
EverTrust Bank	12/10/14	0.110	20,000,000.00	06/10/15
EverTrust Bank	02/18/15	0.090	10,000,000.00	08/19/15
Wescom Central Credit Union	09/25/14	0.090	50,000,000.00	03/26/15
Wescom Central Credit Union	01/28/15	0.080	50,000,000.00	04/29/15
Wescom Central Credit Union	01/28/15	0.090	50,000,000.00	05/29/15
PASO ROBLES				
Heritage Oaks Bank	12/10/14	0.060	25,000,000.00	03/11/15
PORTERVILLE				
Bank of the Sierra	12/04/14	0.070	15,000,000.00	03/05/15
Bank of the Sierra	12/11/14	0.070	10,000,000.00	03/12/15
Bank of the Sierra	01/08/15	0.070	10,000,000.00	04/09/15
Bank of the Sierra	01/23/15	0.070	20,000,000.00	04/24/15
Bank of the Sierra	02/05/15	0.070	15,000,000.00	05/07/15
Bank of the Sierra	02/12/15	0.060	10,000,000.00	05/14/15
RANCHO CORDOVA				
American River Bank	12/11/14	0.070	1,500,000.00	03/12/15
American River Bank	10/08/14	0.090	2,500,000.00	04/08/15
American River Bank	10/17/14	0.090	2,000,000.00	04/17/15
American River Bank	10/22/14	0.090	3,000,000.00	04/22/15
American River Bank	10/31/14	0.100	2,500,000.00	05/01/15
American River Bank	02/05/15	0.070	2,500,000.00	05/07/15
American River Bank	11/13/14	0.100	6,500,000.00	05/14/15
American River Bank	11/20/14	0.120	1,000,000.00	05/21/15
American River Bank	02/05/15	0.110	7,500,000.00	08/06/15
REDWOOD CITY				
Provident Credit Union	09/17/14	0.090	20,000,000.00	03/18/15
Provident Credit Union	10/16/14	0.080	20,000,000.00	04/16/15
Provident Credit Union	10/29/14	0.100	40,000,000.00	04/29/15
Provident Credit Union	11/20/14	0.120	20,000,000.00	05/21/15
Provident Credit Union	12/12/14	0.150	20,000,000.00	06/12/15
Provident Credit Union	01/22/15	0.110	40,000,000.00	07/23/15
Provident Credit Union	02/18/15	0.110	20,000,000.00	08/19/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RICHMOND				
Mechanics Bank, The	12/11/14	0.070	20,000,000.00	03/12/15
Mechanics Bank, The	01/14/15	0.060	20,000,000.00	04/15/15
Mechanics Bank, The	01/22/15	0.070	20,000,000.00	04/23/15
Mechanics Bank, The	02/12/15	0.060	20,000,000.00	05/14/15
ROCKLIN				
Five Star Bank	10/15/14	0.060	2,000,000.00	04/15/15
Five Star Bank	01/30/15	0.050	15,000,000.00	05/01/15
Five Star Bank	01/30/15	0.100	15,000,000.00	07/31/15
ROSEMEAD				
Pacific Alliance Bank	10/15/14	0.080	4,000,000.00	04/15/15
ROSEVILLE				
Umpqua Bank	09/25/14	0.090	20,000,000.00	03/26/15
Umpqua Bank	11/13/14	0.110	50,000,000.00	05/14/15
Umpqua Bank	12/17/14	0.140	100,000,000.00	06/17/15
SACRAMENTO				
Bank of Sacramento	10/01/14	0.070	6,000,000.00	04/01/15
Bank of Sacramento	10/23/14	0.100	10,000,000.00	04/23/15
Comerica Bank	12/10/14	0.130	25,000,000.00	06/10/15
Comerica Bank	01/07/15	0.130	50,000,000.00	07/08/15
Comerica Bank	01/14/15	0.130	75,000,000.00	07/15/15
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
Merchants National Bank of Sacramento	10/08/14	0.070	2,000,000.00	04/08/15
Merchants National Bank of Sacramento	10/29/14	0.080	2,000,000.00	04/29/15
Merchants National Bank of Sacramento	11/05/14	0.080	2,000,000.00	05/06/15
Merchants National Bank of Sacramento	02/18/15	0.030	2,000,000.00	05/20/15
Merchants National Bank of Sacramento	12/03/14	0.100	2,000,000.00	06/03/15
River City Bank	11/14/14	0.110	20,000,000.00	05/15/15
River City Bank	11/21/14	0.110	35,000,000.00	05/22/15
River City Bank	12/05/14	0.120	15,000,000.00	06/05/15
SAN DIEGO				
Mission Federal Credit Union	01/14/15	0.040	10,000,000.00	04/15/15
Mission Federal Credit Union	11/17/14	0.090	10,000,000.00	05/20/15
San Diego County Credit Union	12/17/14	0.020	50,000,000.00	03/18/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/15/15
San Diego County Credit Union	10/16/14	0.040	50,000,000.00	04/16/15
San Diego County Credit Union	01/14/15	0.020	50,000,000.00	04/16/15
San Diego County Credit Union	10/29/14	0.060	50,000,000.00	04/29/15
San Diego County Credit Union	11/14/14	0.070	50,000,000.00	05/15/15
Seacoast Commerce Bank	02/04/15	0.040	1,000,000.00	05/06/15

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
Western Alliance Bank	09/12/14	0.090	50,000,000.00	03/13/15
Western Alliance Bank	11/13/14	0.100	15,000,000.00	05/14/15
Western Alliance Bank	11/19/14	0.110	25,000,000.00	05/20/15
Western Alliance Bank	12/19/14	0.150	50,000,000.00	06/19/15
Western Alliance Bank	01/08/15	0.130	25,000,000.00	07/09/15
Western Alliance Bank	02/12/15	0.120	50,000,000.00	08/13/15
SAN FRANCISCO				
MUFG Union Bank, NA	09/04/14	0.100	150,000,000.00	03/05/15
Presidio Bank	02/04/15	0.060	10,000,000.00	05/06/15
Presidio Bank	02/19/15	0.110	10,000,000.00	08/20/15
Trans Pacific National Bank	12/19/14	0.080	3,000,000.00	03/20/15
Trans Pacific National Bank	01/23/15	0.070	2,000,000.00	04/24/15
SAN JOSE				
Heritage Bank of Commerce	09/26/14	0.080	15,000,000.00	03/27/15
Heritage Bank of Commerce	01/22/15	0.050	50,000,000.00	04/23/15
Heritage Bank of Commerce	11/14/14	0.110	13,000,000.00	05/15/15
Heritage Bank of Commerce	12/10/14	0.110	20,000,000.00	06/10/15
SAN RAMON				
Bank of the West	09/03/14	0.090	66,000,000.00	03/04/15
Bank of the West	09/12/14	0.090	100,000,000.00	03/13/15
Bank of the West	01/29/15	0.120	134,000,000.00	07/30/15
SANTA ROSA				
Summit State Bank	09/05/14	0.100	12,000,000.00	03/06/15
Summit State Bank	09/19/14	0.090	7,000,000.00	03/20/15
Summit State Bank	10/16/14	0.080	9,000,000.00	04/16/15
Summit State Bank	01/28/15	0.050	4,000,000.00	04/29/15
Summit State Bank	11/05/14	0.100	8,000,000.00	05/06/15
Summit State Bank	01/14/15	0.110	5,000,000.00	07/15/15
Summit State Bank	01/23/15	0.100	3,500,000.00	07/24/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	09/10/14	0.090	15,000,000.00	03/11/15
First National Bank of Northern California	12/03/14	0.120	4,000,000.00	06/03/15
VACAVILLE				
Travis Credit Union	01/08/15	0.110	50,000,000.00	07/09/15
WEST SACRAMENTO				
Community Business Bank	01/07/15	0.110	3,000,000.00	07/08/15
TOTAL TIME DEPOSITS FEBRUARY 2015			**5,266,540,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2015
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,037,643	$ 5,227,439
2	2,234,386	3,387,863
3	2,240,727	2,956,553
4	1,914,219	4,093,487
5	2,019,273	3,435,818
6	1,985,015	3,004,307
7	1,985,015	3,004,307
8	1,985,015	3,004,307
9	2,353,785	2,891,783
10	2,280,263	2,351,163
11	2,203,846	2,191,841
12	2,166,205	2,177,466
13	2,043,577	2,756,535
14	2,043,577	2,756,535
15	2,043,577	2,756,535
16	2,043,577	2,760,577
17	2,102,235	2,432,247
18	2,250,560	2,108,137
19	2,118,288	2,127,443
20	2,228,326	2,882,869
21	2,228,326	2,882,869
22	2,228,326	2,882,869
23	2,242,601	2,408,244
24	2,189,403	2,211,915
25	2,170,585	2,553,320
26	2,059,607	2,630,987
27	2,223,161	3,790,422
28	2,223,161	3,794,778

AVERAGE DOLLAR DAYS 2,137,296 a/

a/ The prescribed bank balance for February was $2,147,552. This consisted of $2,061,193 in compensating balances for services, balances for uncollected funds of $89,106 and a deduction of $2,747 for February 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 February 18, 2015, has determined and designated the amount of money available for deposit and investment as of February 11, 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: $ 2,061,193,000

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)	2/16/2015	2/20/2015	$ 33,000,000	$ (5,167,740,000)	$ 5,200,740,000	$ 33,000,000
(2)	2/23/2015	2/27/2015	$ 1,077,800,000	$ (4,089,940,000)	$ 5,200,740,000	$ 1,110,800,000
(3)	3/2/2015	3/6/2015	$ (3,044,500,000)	$ (7,134,440,000)	$ 5,200,740,000	$ (1,933,700,000)
(4)	3/9/2015	3/13/2015	$ (343,300,000)	$ (7,477,740,000)	$ 5,200,740,000	$ (2,277,000,000)
(5)	3/16/2015	3/20/2015	$ 1,002,200,000	$ (6,475,540,000)	$ 5,200,740,000	$ (1,274,800,000)
(6)	3/23/2015	3/27/2015	$ 390,600,000	$ (6,084,940,000)	$ 5,200,740,000	$ (884,200,000)
(7)	3/30/2015	4/3/2015	$ (2,896,600,000)	$ (8,981,540,000)	$ 5,200,740,000	$ (3,780,800,000)
(8)	4/6/2015	4/10/2015	$ (2,058,300,000)	$ (11,039,840,000)	$ 5,200,740,000	$ (5,839,100,000)
(9)	4/13/2015	4/17/2015	$ 6,676,200,000	$ (4,363,640,000)	$ 5,200,740,000	$ 837,100,000

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 $ 2,061,193,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: February 18, 2015
* Government Code