COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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ACTING TREASURER AND TAX COLLECTOR

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November 3, 2014

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

FROM: Joseph Kelly Nai-len Ishikawa (for)
Acting Treasurer and Tax Collector

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

The Report of Investments for the month of September 2014 has been compiled pursuant to the California Government Code and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of September 2014 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2014

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer's Depository Accounts

D - Treasurer's Activity and Cash Availability for the Next Six-Month Period

E - Treasurer's Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detailed report of transactions, if any, which deviate from the Treasurer's investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2014

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

Graphic presentation of the percentage composition of the pooled portfolio by major security type

VIII. Investment Transaction Journal

Listing of securities purchased, sold and transferred between portfolios during the month

IX. Comparison of Investment Cost to Market Value

Summary comparison of investment amortized cost to market value by security type

X. Treasurer Position Compared to Market Value Report

Inventory listing of portfolio securities showing amortized cost and market value for each investment

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date

XIII. Schedule of Bond Anticipation Notes

Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR SEPTEMBER 2014

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2014

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 09/30/14		
At Cost	$ 20,132,122,734	$ 113,461,748
At Market	$ 20,017,917,311	$ 111,974,625
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.01%	0.00%
United States Government and Agency Obligations	57.86%	51.06%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.96%	0.00%
Municipal Obligations	0.08%	4.24%
Corporate and Deposit Notes	1.09%	1.33%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	43.37%
1-60 days	38.17%	0.00%
61 days-1 year	9.57%	44.70%
Over 1 year	52.26%	55.30%
Weighted Average Days to Maturity	728	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF SEPTEMBER 30, 2014

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at September 30, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	26.96%
Corporate and Deposit Notes	A-1+	P-1	0.79%
	AA-	Aa3	0.30%
Los Angeles County Securities	AA+	Aa2	0.08%
Negotiable Certificates of Deposit	A-1	P-1	13.76%
	AA-	Aa2	0.25%
U.S. Agency Securities	AA+	Aaa	53.28%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.60%
U.S. Treasury Bills	AA+	Aaa	2.98%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	43.37%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.32%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	4.24%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	50.99%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.08%
			100.00%

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 9/30/14	$ 20,132,122,734
Market Value at 9/30/14	$ 20,017,917,311
Average Daily Balance	$ 19,745,569,719
Gains and Losses:	
For the Month	$ (84)
For the Past 12 Months	$ 1,338,738
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 12,801,464
Earnings for the Past 12 Months	$ 159,524,089
Earnings Rate for the Month	0.78%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	31,065,089.84	
Bank of the West - Concentration	$	166,697,599.53	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	151,371,560.50	(B)
Union Bank- Concentration	$	5,923,624.26	
Wells Fargo - Concentration	$	1,390,837.76	
Total Ledger Balance for all Banks	$	356,448,711.89	

(A) $163.483 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $151.346 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 SEPTEMBER 2014
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for September 2014

Total Deposits	$ 3,666,498,794.97
Total Disbursements	$ 3,845,408,283.42
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2014	1.52

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
October	$ 5,317,468,000.00	$ 4,096,100,000.00	$ 4,686,600,000.00	$ 4,726,968,000.00
November	$ 2,367,175,000.00	$ 4,368,600,000.00	$ 4,147,400,000.00	$ 7,315,343,000.00
December	$ 1,101,350,000.00	$ 8,308,300,000.00	$ 5,741,500,000.00	$ 10,983,493,000.00
January	$ 71,500,000.00	$ 3,145,000,000.00	$ 5,747,000,000.00	$ 8,452,993,000.00
February	$ -	$ 2,540,800,000.00	$ 4,592,900,000.00	$ 6,400,893,000.00
March	$ 309,160,000.00	$ 4,195,800,000.00	$ 4,577,500,000.00	$ 6,328,353,000.00

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 September 2014, the Treasurer placed $338.592 million in the Bank of the West Money Market Plus Account and $483.009 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $163.483 million remained in the Bank of the West Money Market Plus Account and $151.346 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR SEPTEMBER 2014
COMPLIANCE REPORT

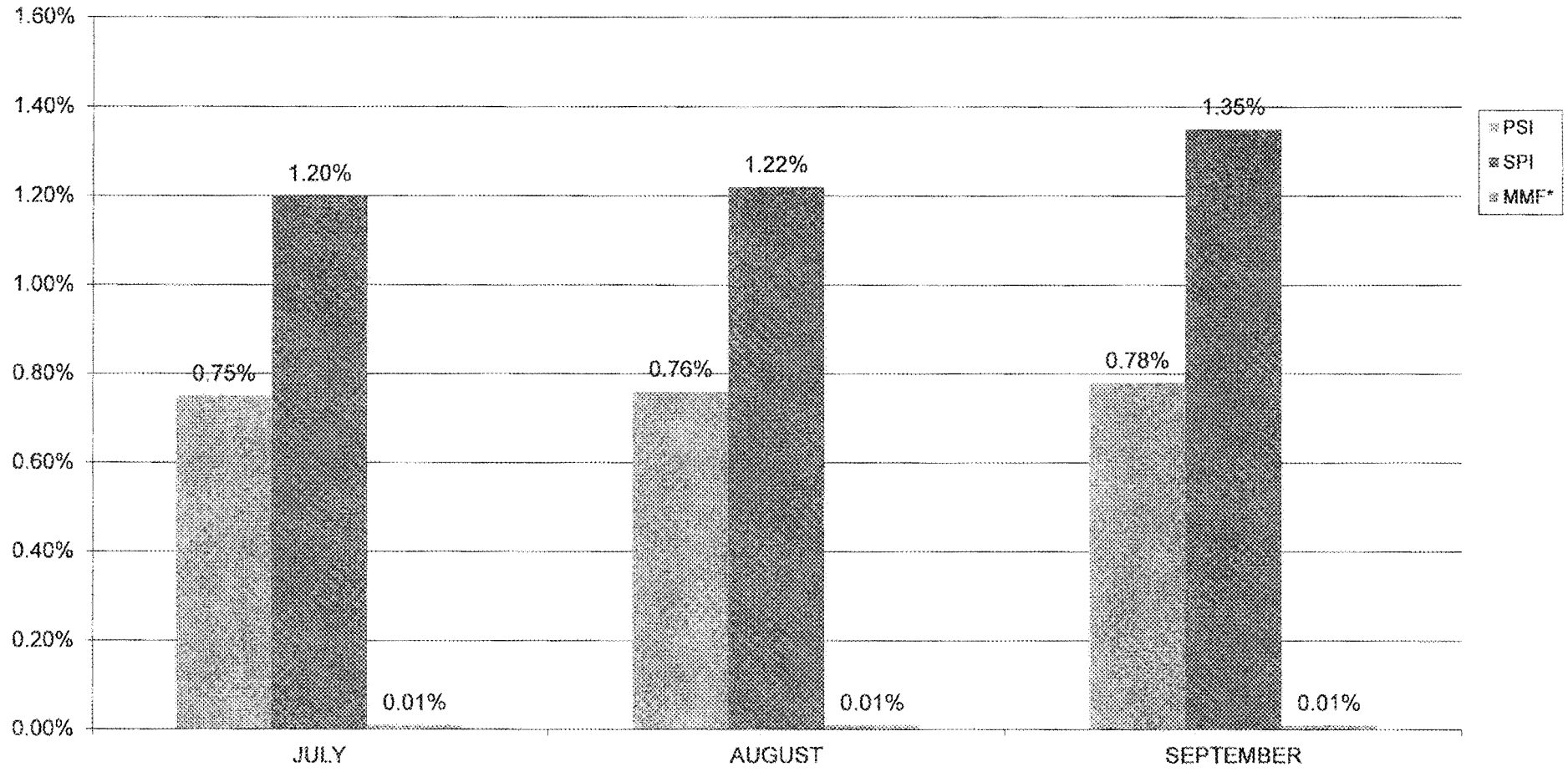
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 9/30/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2014	20,457,810,731.89	113,463,787.14
9/2/2014	20,257,764,766.63	113,463,787.14
9/3/2014	20,230,752,157.95	113,463,787.14
9/4/2014	20,102,516,066.44	113,463,787.14
9/5/2014	19,831,494,556.16	113,463,787.14
9/6/2014	19,831,494,556.16	113,463,787.14
9/7/2014	19,831,494,556.16	113,463,787.14
9/8/2014	19,751,466,890.89	113,463,787.14
9/9/2014	19,696,454,399.21	113,463,787.14
9/10/2014	19,598,444,332.82	113,463,787.14
9/11/2014	19,589,833,766.84	113,463,787.14
9/12/2014	19,500,280,471.70	113,463,787.14
9/13/2014	19,500,280,471.70	113,463,787.14
9/14/2014	19,500,280,471.70	113,463,787.14
9/15/2014	19,342,312,168.98	113,463,787.14
9/16/2014	19,298,307,640.09	113,463,787.14
9/17/2014	19,353,774,586.84	113,463,787.14
9/18/2014	19,371,469,447.46	113,463,787.14
9/19/2014	19,321,465,864.12	113,463,787.14
9/20/2014	19,321,465,864.12	113,463,787.14
9/21/2014	19,321,465,864.12	113,463,787.14
9/22/2014	19,173,469,858.02	113,463,787.14
9/23/2014	19,110,344,381.06	113,463,787.14
9/24/2014	19,465,304,853.27	113,463,787.14
9/25/2014	19,420,295,089.38	113,463,787.14
9/26/2014	20,484,647,148.17	113,463,787.14
9/27/2014	20,484,647,148.17	113,463,787.14
9/28/2014	20,484,647,148.17	113,463,787.14
9/29/2014	20,600,983,569.21	113,463,787.14
9/30/2014	20,132,122,734.15	113,461,747.49
	19,745,569,718.72	**113,463,719.15**

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



* Source: Money Fund Report as of October 14, 2014. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 09/30/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,316,488	$128,030
Gains (Losses) on Sales of Non-Trading Securities.	(84)	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	485,059	(2,040)
Prior Accrual Adjustment	0	0
Total Revenues	$12,801,463	$125,990
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,454
	$0	$3,454
NET INCOME	$12,801,463	$122,536

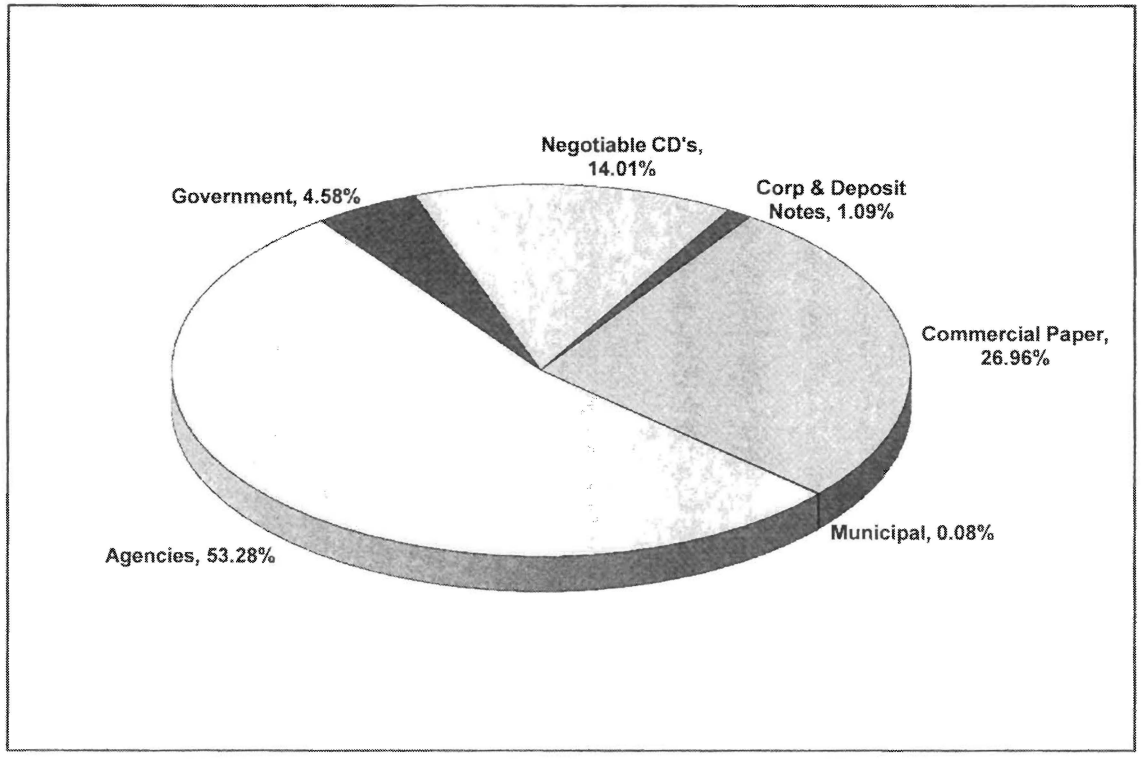
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of September 30, 2014
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	53.02%	
Los Angeles County and Related Entities	35.97%	
Consolidated Sanitation Districts		2.40%
Metropolitan Transportation Authority		1.07%
Miscellaneous Agencies Pooled Investments		3.35%
South Coast Air Quality Management District		2.72%
Miscellaneous		0.01%
Subtotal	88.99%	9.55%
County Bond Proceeds and Repayment Funds		1.46%
Grand Total	88.99%	11.01%

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



	In Thousands
Negotiable CD's	2,820,547
Corp & Deposit Notes	220,047
Bankers Acceptance	-
Commercial Paper	5,426,675
Municipal	17,000
Agencies	10,725,628
Other	-
Government	922,225
Total	$ 20,132,123

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: September 1, 2014 to September 30, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	9/12/2014	96776	LACCAL BANS	0.5350	06/30/17	10,000,000.00	10,000,000.00	0.00	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0.00		
NTRD	CNFX	9/26/2014	96770	TOYOTA MOTORE CREDIT CORP	1.3000	09/25/17	35,000,000.00	35,000,000.00	1,263.89	CITI	FTNFCM
							35,000,000.00	35,000,000.00	1,263.89		
NTRD	CPD	09/02/14	96699	SALISBURY REC CO LLC CP	0.1200	10/06/14	25,000,000.00	24,997,166.67	0.00	CITI	JPM
NTRD	CPD	09/02/14	96700	AUTOBAHN FUNDING CO LLC CP	0.1200	10/01/14	50,000,000.00	49,995,166.67	0.00	CITI	BLAYBV
NTRD	CPD	09/02/14	96701	AUTOBAHN FUNDING CO LLC CP	0.1300	10/03/14	50,000,000.00	49,994,402.78	0.00	CITI	CRSU
NTRD	CPD	09/02/14	96702	CANCARA ASSET SEC LLC CP	0.1300	10/02/14	50,000,000.00	49,994,583.33	0.00	CITI	MS
NTRD	CPD	09/02/14	96703	BARTON CAPITAL LLC CP	0.1150	10/03/14	50,000,000.00	49,995,048.61	0.00	CITI	BLAYBV
NTRD	CPD	09/02/14	96704	AUTOBAHN FUNDING CO LLC CP	0.1200	10/01/14	25,000,000.00	24,997,583.33	0.00	CITI	BLAYBV
NTRD	CPD	09/02/14	96705	ATLANTIC ASSET SEC LLC CP	0.1300	10/03/14	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	09/02/14	96706	ABBEY NATIONAL NA LLC CP	0.1300	10/16/14	50,000,000.00	49,992,055.56	0.00	CITI	MFR
NTRD	CPD	09/02/14	96707	ABBEY NATIONAL NA LLC CP	0.1300	10/15/14	50,000,000.00	49,992,236.11	0.00	CITI	MFR
NTRD	CPD	09/03/14	96709	SALISBURY REC CO LLC CP	0.1200	10/06/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	09/03/14	96715	BARTON CAPITAL LLC CP	0.1500	10/08/14	25,008,000.00	25,004,353.00	0.00	CITI	MS
NTRD	CPD	09/03/14	96716	AUTOBAHN FUNDING CO LLC CP	0.1200	10/01/14	27,000,000.00	26,997,480.00	0.00	CITI	BLAYBV
NTRD	CPD	09/03/14	96717	SALISBURY REC CO LLC CP	0.1200	10/06/14	27,000,000.00	26,997,030.00	0.00	CITI	BLAYBV
NTRD	CPD	09/03/14	96718	AUTOBAHN FUNDING CO LLC CP	0.1400	10/03/14	25,000,000.00	24,997,083.33	0.00	CITI	KEYBANC
NTRD	CPD	09/03/14	96719	SALISBURY REC CO LLC CP	0.1400	10/21/14	24,000,000.00	23,995,520.00	0.00	CITI	KEYBANC
NTRD	CPD	09/03/14	96720	ATLANTIC ASSET SEC LLC CP	0.1300	10/02/14	30,000,000.00	29,996,858.33	0.00	CITI	BLAYBV
NTRD	CPD	09/04/14	96723	ABBEY NATIONAL NA LLC CP	0.1300	10/15/14	50,000,000.00	49,992,597.22	0.00	CITI	MFR
NTRD	CPD	09/05/14	96725	BARTON CAPITAL LLC CP	0.1200	10/01/14	25,000,000.00	24,997,833.33	0.00	CITI	BLAYBV
NTRD	CPD	09/05/14	96728	ALPINE SECURITIZATION CORP CP	0.1900	11/05/14	30,000,000.00	29,990,341.67	0.00	CITI	CRSU
NTRD	CPD	09/05/14	96729	BARTON CAPITAL LLC CP	0.1300	10/02/14	25,000,000.00	24,997,562.50	0.00	CITI	CRSU
NTRD	CPD	09/05/14	96730	ATLANTIC ASSET SEC LLC CP	0.1300	10/03/14	50,000,000.00	49,994,944.44	0.00	CITI	MS
NTRD	CPD	09/05/14	96731	ABBEY NATIONAL NA LLC CP	0.1200	10/07/14	50,000,000.00	49,994,666.67	0.00	CITI	MFR
NTRD	CPD	09/05/14	96732	AUTOBAHN FUNDING CO LLC CP	0.1200	10/06/14	40,000,000.00	39,995,866.67	0.00	CITI	BLAYBV
NTRD	CPD	09/08/14	96736	CANCARA ASSET SEC LLC CP	0.1300	10/10/14	50,000,000.00	49,994,222.22	0.00	CITI	MS
NTRD	CPD	09/08/14	96737	ATLANTIC ASSET SEC LLC CP	0.1300	10/06/14	30,000,000.00	29,996,966.67	0.00	CITI	BLAYBV
NTRD	CPD	09/08/14	96738	BARTON CAPITAL LLC CP	0.1200	10/06/14	50,000,000.00	49,995,333.33	0.00	CITI	LOOP

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NTRD	CPD	09/08/14	96739	CANCARA ASSET SEC LLC CP	0.1300	10/10/14	50,000,000.00	49,994,222.22	0.00	CITI	MS
NTRD	CPD	09/08/14	96740	ABBEY NATIONAL NA LLC CP	0.1200	10/03/14	50,000,000.00	49,995,833.33	0.00	CITI	MFR
NTRD	CPD	09/08/14	96741	ABBEY NATIONAL NA LLC CP	0.1200	10/03/14	30,000,000.00	29,997,500.00	0.00	CITI	MFR
NTRD	CPD	09/08/14	96742	AUTOBAHN FUNDING CO LLC CP	0.1200	10/07/14	25,000,000.00	24,997,583.33	0.00	CITI	BLAYBV
NTRD	CPD	09/08/14	96743	ATLANTIC ASSET SEC LLC CP	0.1300	10/10/14	20,000,000.00	19,997,688.89	0.00	CITI	MS
NTRD	CPD	09/08/14	96744	SALISBURY REC CO LLC CP	0.1500	11/03/14	25,000,000.00	24,994,166.67	0.00	CITI	MS
NTRD	CPD	09/09/14	96746	ATLANTIC ASSET SEC LLC CP	0.1200	10/07/14	50,000,000.00	49,995,333.33	0.00	CITI	MS
NTRD	CPD	09/09/14	96747	BARTON CAPITAL LLC CP	0.1200	10/07/14	50,000,000.00	49,995,333.33	0.00	CITI	BLAYBV
NTRD	CPD	09/09/14	96748	BARTON CAPITAL LLC CP	0.1300	10/06/14	50,000,000.00	49,995,125.00	0.00	CITI	CRSU
NTRD	CPD	09/09/14	96749	CANCARA ASSET SEC LLC CP	0.1300	10/09/14	50,000,000.00	49,994,583.33	0.00	CITI	BLAYBV
NTRD	CPD	09/10/14	96751	BARTON CAPITAL LLC CP	0.1200	10/06/14	25,000,000.00	24,997,833.33	0.00	CITI	BLAYBV
NTRD	CPD	09/10/14	96753	BARTON CAPTIAL LLC CP	0.1200	10/06/14	45,000,000.00	44,996,100.00	0.00	CITI	LOOP
NTRD	CPD	09/10/14	96754	CANCARA ASSET SEC LLC CP	0.1300	10/09/14	25,000,000.00	24,997,381.94	0.00	CITI	BLAYBV
NTRD	CPD	09/10/14	96755	AUTOBAHN FUNDING CO LLC CP	0.1200	10/14/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	09/10/14	96757	ATLANTIC ASSET SEC LLC CP	0.1200	10/09/14	38,000,000.00	37,996,326.67	0.00	CITI	BLAYBV
NTRD	CPD	09/10/14	96758	ATLANTIC ASSET SEC LLC CP	0.1200	10/08/14	21,000,000.00	20,998,040.00	0.00	CITI	MS
NTRD	CPD	09/10/14	96759	ATLANTIC ASSET SEC LLC CP	0.1200	10/07/14	25,000,000.00	24,997,750.00	0.00	CITI	BLAYBV
NTRD	CPD	09/11/14	96762	BARTON CAPITAL LLC CP	0.1200	10/08/14	37,000,000.00	36,996,670.00	0.00	CITI	BLAYBV
NTRD	CPD	09/11/14	96763	AUTOBAHN FUNDING CO LLC CP	0.1200	10/14/14	45,000,000.00	44,995,050.00	0.00	CITI	LOOP
NTRD	CPD	09/11/14	96764	REGENCY MARKETS NO. 1 LLC CP	0.1400	10/15/14	30,000,000.00	29,996,033.33	0.00	CITI	MS
NTRD	CPD	09/11/14	96765	BARTON CAPITAL LLC CP	0.1200	10/08/14	50,000,000.00	49,995,500.00	0.00	CITI	MS
NTRD	CPD	09/11/14	96766	ATLANTIC ASSET SEC LLC CP	0.1200	10/08/14	47,080,000.00	47,075,762.80	0.00	CITI	MS
NTRD	CPD	09/11/14	96767	ATLANTIC ASSET SEC LLC CP	0.1200	10/09/14	25,000,000.00	24,997,666.67	0.00	CITI	BLAYBV
NTRD	CPD	09/11/14	96768	ABBEY NATIONAL NA LLC CP	0.1100	10/06/14	50,000,000.00	49,996,180.56	0.00	CITI	MFR
NTRD	CPD	09/12/14	96771	AUTOBAHN FUNDING CO LLC CP	0.1200	10/15/14	50,000,000.00	49,994,500.00	0.00	CITI	LOOP
NTRD	CPD	09/12/14	96772	CANCARA ASSET SEC LLC CP	0.1300	10/16/14	35,000,000.00	34,995,702.78	0.00	CITI	KEYBANC
NTRD	CPD	09/12/14	96774	CANCARA ASSET SEC LLC CP	0.1300	10/17/14	35,000,000.00	34,995,576.39	0.00	CITI	BLAYBV
NTRD	CPD	09/15/14	96779	AUTOBAHN FUNDING CO LLC CP	0.1300	10/14/14	25,000,000.00	24,997,381.94	0.00	CITI	CRSU
NTRD	CPD	09/15/14	96780	ALPINE SECURITIZATION CORP CP	0.1500	10/15/14	25,000,000.00	24,996,875.00	0.00	CITI	CRSU
NTRD	CPD	09/15/14	96781	REGENCY MARKETS NO. 1 LLC CP	0.1400	10/15/14	35,000,000.00	34,995,916.67	0.00	CITI	MS
NTRD	CPD	09/15/14	96782	ABBEY NATIONAL NA LLC CP	0.1100	10/07/14	25,000,000.00	24,998,319.44	0.00	CITI	BLAYBV
NTRD	CPD	09/16/14	96784	AUTOBAHN FUNDING CO LLC CP	0.1100	10/07/14	50,000,000.00	49,996,791.67	0.00	CITI	MS

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NTRD	CPD	09/16/14	96785	ABBEY NATIONAL NA LLC CP	0.1100	10/09/14	50,000,000.00	49,996,486.11	0.00	CITI	MFR
NTRD	CPD	09/16/14	96786	CANCARA ASSET SEC LLC CP	0.1300	10/16/14	43,000,000.00	42,995,341.67	0.00	CITI	BLAYBV
NTRD	CPD	09/16/14	96787	ABBEY NATIONAL NA LLC CP	0.1200	10/14/14	39,000,000.00	38,996,360.00	0.00	CITI	MFR
NTRD	CPD	09/17/14	96789	NATIXIS U.S. FINANCE CO LLC CP	0.1900	11/05/14	25,000,000.00	24,993,534.72	0.00	CITI	MS
NTRD	CPD	09/17/14	96790	BARTON CAPITAL LLC CP	0.1200	10/16/14	25,000,000.00	24,997,583.33	0.00	CITI	LOOP
NTRD	CPD	09/17/14	96791	AUTOBAHN FUNDING CO LLC CP	0.1250	10/20/14	25,000,000.00	24,997,135.42	0.00	CITI	BLAYBV
NTRD	CPD	09/17/14	96792	AUTOBAHN FUNDING CO LLC CP	0.1300	10/15/14	21,000,000.00	20,997,876.67	0.00	CITI	CRSU
NTRD	CPD	09/17/14	96793	AUTOBAHN FUNDING CO LLC CP	0.1200	10/14/14	8,400,000.00	8,399,244.00	0.00	CITI	KEYBANC
NTRD	CPD	09/17/14	96794	ABBEY NATIONAL NA LLC CP	0.1100	10/09/14	45,000,000.00	44,996,975.00	0.00	CITI	BLAYBV
NTRD	CPD	09/17/14	96795	BARTON CAPITAL LLC CP	0.1200	10/17/14	25,004,000.00	25,001,499.60	0.00	CITI	MS
NTRD	CPD	09/17/14	96796	BARTON CAPITAL LLC CP	0.1200	10/15/14	48,078,000.00	48,073,512.72	0.00	CITI	MS
NTRD	CPD	09/17/14	96797	NATIXIS U.S. FINANCE CO LLC CP	0.1900	11/05/14	23,000,000.00	22,994,051.94	0.00	CITI	MS
NTRD	CPD	09/18/14	96800	AUTOBAHN FUNDING CO LLC CP	0.1200	10/22/14	30,000,000.00	29,996,600.00	0.00	CITI	BLAYBV
NTRD	CPD	09/18/14	96801	CANCARA ASSET SEC LLC CP	0.1500	10/28/14	25,000,000.00	24,995,833.33	0.00	CITI	MS
NTRD	CPD	09/18/14	96802	ALPINE SECURITIZATION CORP CP	0.1700	10/31/14	25,000,000.00	24,994,923.61	0.00	CITI	CRSU
NTRD	CPD	09/18/14	96803	ABBEY NATIONAL NA LLC CP	0.1100	10/16/14	33,000,000.00	32,997,176.67	0.00	CITI	BLAYBV
NTRD	CPD	09/18/14	96804	ABBEY NATIONAL NA LLC CP	0.1100	10/14/14	50,000,000.00	49,996,027.78	0.00	CITI	MFR
NTRD	CPD	09/18/14	96807	REGENCY MARKETS NO. 1 LLC CP	0.1400	10/15/14	9,705,000.00	9,703,980.98	0.00	CITI	MS
NTRD	CPD	09/19/14	96809	CANCARA ASSET SEC LLC CP	0.1300	10/16/14	40,000,000.00	39,996,100.00	0.00	CITI	JPM
NTRD	CPD	09/19/14	96810	ATLANTIC ASSET SEC LLC CP	0.1200	10/17/14	50,000,000.00	49,995,333.33	0.00	CITI	MS
NTRD	CPD	09/19/14	96811	ATLANTIC ASSET SEC LLC CP	0.1200	10/17/14	8,000,000.00	7,999,253.33	0.00	CITI	MS
NTRD	CPD	09/19/14	96812	SALISBURY REC CO LLC CP	0.1200	10/20/14	45,000,000.00	44,995,350.00	0.00	CITI	BLAYBV
NTRD	CPD	09/22/14	96814	SHEFFIELD RECEIVABLES CORP CP	0.1200	10/23/14	13,000,000.00	12,998,656.67	0.00	CITI	RBCCM
NTRD	CPD	09/22/14	96815	REGENCY MARKETS NO. 1 LLC CP	0.1400	10/20/14	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	09/22/14	96816	CANCARA ASSET SEC LLC CP	0.1300	10/22/14	40,000,000.00	39,995,666.67	0.00	CITI	BLAYBV
NTRD	CPD	09/22/14	96817	SALISBURY REC CO LLC CP	0.1200	10/24/14	45,000,000.00	44,995,200.00	0.00	CITI	MS
NTRD	CPD	09/23/14	96819	SALISBURY REC CO LLC CP	0.1200	10/22/14	25,000,000.00	24,997,583.33	0.00	CITI	JPM
NTRD	CPD	09/23/14	96820	ATLANTIC ASSET SEC LLC CP	0.1700	11/19/14	50,000,000.00	49,986,541.67	0.00	CITI	MFR
NTRD	CPD	09/23/14	96824	AUTOBAHN FUNDING CO LLC CP	0.1200	10/22/14	35,000,000.00	34,996,616.67	0.00	CITI	BLAYBV
NTRD	CPD	09/23/14	96825	SALISBURY REC CO LLC CP	0.1500	11/04/14	28,325,000.00	28,320,043.13	0.00	CITI	LOOP
NTRD	CPD	09/23/14	96826	AUTOBAHN FUNDING CO LLC CP	0.1200	10/23/14	30,000,000.00	29,997,000.00	0.00	CITI	MS
NTRD	CPD	09/23/14	96827	ALPINE SECURITIZATION CORP CP	0.1600	10/31/14	50,000,000.00	49,991,555.56	0.00	CITI	CRSU

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NTRD	CPD	09/23/14	96828	ABBEY NATIONAL NA LLC CP	0.1200	11/03/14	30,000,000.00	29,995,900.00	0.00	CITI	MFR
NTRD	CPD	09/24/14	96830	CANCARA ASSET SEC LLC CP	0.1300	10/27/14	20,000,000.00	19,997,616.67	0.00	CITI	KEYBANC
NTRD	CPD	09/24/14	96831	AUTOBAHN FUNDING CO LLC CP	0.1300	10/21/14	50,000,000.00	49,995,125.00	0.00	CITI	CRSU
NTRD	CPD	09/24/14	96832	ABBEY NATIONAL NA LLC CP	0.1200	10/31/14	50,000,000.00	49,993,833.33	0.00	CITI	MFR
NTRD	CPD	09/24/14	96833	SALISBURY REC CO LLC CP	0.1200	10/27/14	10,000,000.00	9,998,900.00	0.00	CITI	MS
NTRD	CPD	09/24/14	96834	SHEFFIELD RECEIVABLES CORP CP	0.1200	10/27/14	10,000,000.00	9,998,900.00	0.00	CITI	MS
NTRD	CPD	09/24/14	96843	BARTON CAPITAL LLC CP	0.1200	10/29/14	25,000,000.00	24,997,083.33	0.00	CITI	BLAYBV
NTRD	CPD	09/24/14	96844	ABBEY NATIONAL NA LLC CP	0.1300	11/05/14	50,000,000.00	49,992,416.67	0.00	CITI	MFR
NTRD	CPD	09/24/14	96837	CANCARA ASSET SEC LLC CP	0.1200	10/29/14	50,000,000.00	49,994,166.67	0.00	CITI	LOOP
NTRD	CPD	09/24/14	96838	ABBEY NATIONAL NA LLC CP	0.1300	11/06/14	50,000,000.00	49,992,236.11	0.00	CITI	MFR
NTRD	CPD	09/24/14	96839	ABBEY NATIONAL NA LLC CP	0.1300	11/07/14	50,000,000.00	49,992,055.56	0.00	CITI	MFR
NTRD	CPD	09/24/14	96840	NATIXIS U.S. FINANCE CO LLC CP	0.0900	09/30/14	50,000,000.00	49,999,250.00	0.00	CITI	MS
NTRD	CPD	09/24/14	96841	ABBEY NATIONAL NA LLC CP	0.1300	11/03/14	50,000,000.00	49,992,777.78	0.00	CITI	BLAYBV
NTRD	CPD	09/24/14	96846	BARTON CAPITAL LLC CP	0.1600	11/20/14	5,000,000.00	4,998,733.33	0.00	CITI	KEYBANC
NTRD	CPD	09/25/14	96852	BARTON CAPITAL LLC CP	0.1200	11/05/14	50,000,000.00	49,993,166.67	0.00	CITI	BLAYBV
NTRD	CPD	09/25/14	96853	ABBEY NATIONAL NA LLC CP	0.1400	11/03/14	25,000,000.00	24,996,208.33	0.00	CITI	BLAYBV
NTRD	CPD	09/25/14	96854	AUTOBAHN FUNDING CO LLC CP	0.1200	10/27/14	20,000,000.00	19,997,866.67	0.00	CITI	LOOP
NTRD	CPD	09/25/14	96855	CANCARA ASSET SEC LLC CP	0.1300	10/29/14	15,000,000.00	14,998,158.33	0.00	CITI	MS
NTRD	CPD	09/25/14	96857	ABBEY NATIONAL NA LLC CP	0.1400	11/03/14	50,000,000.00	49,992,416.67	0.00	CITI	BLAYBV
NTRD	CPD	09/25/14	96836	AUTOBAHN FUNDING CO LLC CP	0.1300	10/20/14	50,000,000.00	49,995,486.11	0.00	CITI	CRSU
NTRD	CPD	09/26/14	96865	AUTOBAHN FUNDING CO LLC CP	0.1200	10/27/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAYBV
NTRD	CPD	09/26/14	96866	ABBEY NATIONAL NA LLC CP	0.1300	11/07/14	50,000,000.00	49,992,416.67	0.00	CITI	BLAYBV
NTRD	CPD	09/26/14	96867	CANCARA ASSET SEC LLC CP	0.1300	10/28/14	40,000,000.00	39,995,377.78	0.00	CITI	MS
NTRD	CPD	09/26/14	96868	ABBEY NATIONAL NA LLC CP	0.1400	11/04/14	50,000,000.00	49,992,416.67	0.00	CITI	MFR
NTRD	CPD	09/26/14	96869	NATIXIS U.S. FINANCE CO LLC CP	0.0800	09/30/14	50,000,000.00	49,999,555.56	0.00	CITI	MS
NTRD	CPD	09/26/14	96870	NATIXIS U.S. FINANCE CO LLC CP	0.0800	09/30/14	50,000,000.00	49,999,555.56	0.00	CITI	MS
NTRD	CPD	09/26/14	96871	NATIXIS U.S. FINANCE CO LLC CP	0.0800	09/30/14	50,000,000.00	49,999,555.56	0.00	CITI	MS
NTRD	CPD	09/26/14	96872	NATIXIS U.S. FINANCE CO LLC CP	0.0800	09/30/14	50,000,000.00	49,999,555.56	0.00	CITI	MS
NTRD	CPD	09/26/14	96860	REGENCY MARKETS NO. 1 LLC CP	0.1400	10/29/14	4,393,000.00	4,392,436.23	0.00	CITI	MS
NTRD	CPD	09/26/14	96875	SALISBURY REC CO LLC CP	0.1700	11/13/14	25,000,000.00	24,994,333.33	0.00	CITI	KEYBANC
NTRD	CPD	09/26/14	96876	ABBEY NATIONAL NA LLC CP	0.1400	11/05/14	50,000,000.00	49,992,222.22	0.00	CITI	MFR
NTRD	CPD	09/26/14	96877	ATLANTIC ASSET SEC LLC CP	0.1200	10/27/14	25,000,000.00	24,997,416.67	0.00	CITI	BLAYBV

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NTRD	CPD	09/26/14	96878	NATIXIS US FINANCE CO LLC CP	0.1200	10/31/14	50,000,000.00	49,994,166.67	0.00	CITI	BLAYBV
NTRD	CPD	09/26/14	96879	CANCARA ASSET SEC LLC CP	0.1300	10/27/14	10,000,000.00	9,998,880.56	0.00	CITI	BLAYBV
NTRD	CPD	09/29/14	96883	ATLANTIC ASSET SEC LLC CP	0.1200	11/06/14	25,000,000.00	24,996,833.33	0.00	CITI	MS
NTRD	CPD	09/29/14	96884	ATLANTIC ASSET SEC LLC CP	0.1200	11/03/14	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	09/29/14	96885	REGENCY MARKETS NO. 1 LLC CP	0.1300	10/15/14	25,000,000.00	24,998,555.56	0.00	CITI	MS
NTRD	CPD	09/29/14	96886	NATIXIS U.S. FINANCE CO LLC CP	0.1500	12/15/14	16,350,000.00	16,344,754.38	0.00	CITI	MFR
NTRD	CPD	09/29/14	96887	ATLANTIC ASSET SEC LLC CP	0.1200	11/06/14	25,000,000.00	24,996,833.33	0.00	CITI	BLAYBV
NTRD	CPD	09/29/14	96888	ABBEY NATIONAL NA LLC CP	0.1200	11/07/14	50,000,000.00	49,993,500.00	0.00	CITI	MFR
NTRD	CPD	09/29/14	96889	NATIXIS U.S. FINANCE CO LLC CP	0.1200	10/31/14	50,000,000.00	49,994,666.67	0.00	CITI	BLAYBV
NTRD	CPD	09/30/14	96892	SALISBURY REC CO LLC CP	0.1500	11/13/14	10,850,000.00	10,848,010.83	0.00	CITI	KEYBANC
	CPD Total						4,702,193,000.00	4,701,658,973.69	0.00		
NTRD	FHLM	09/19/14	96632	FHLMC (CALLABLE)	2.0400	09/19/19	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FHLM	09/26/14	96710	FHLMC (CALLABLE)	1.7500	12/26/18	25,000,000.00	25,000,000.00	0.00	CITI	MISC
NTRD	FHLM	09/26/14	96761	FHLMC (CALLABLE)	2.1000	09/26/19	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	FHLM	09/26/14	96726	FHLMC (CALLABLE)	1.3500	12/29/17	25,000,000.00	25,000,000.00	0.00	CITI	BLAYBV
NTRD	FHLM	09/29/14	96711	FHLMC (CALLABLE)	1.2500	09/29/17	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FHLM	09/29/14	96712	FHLMC (CALLABLE)	1.2500	09/29/17	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	09/29/14	96713	FHLMC (CALLABLE)	1.2500	09/29/17	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FHLM	09/29/14	96756	FHLMC (CALLABLE)	1.3000	09/29/17	25,000,000.00	25,000,000.00	0.00	CITI	MFR
	FHLM Total						200,000,000.00	200,000,000.00	0.00		
NTRD	FNMA	09/26/14	96654	FNMA (CALLABLE)	2.0500	09/24/19	25,000,000.00	25,000,000.00	2,847.22	CITI	FTNFCM
	FNMA Total						25,000,000.00	25,000,000.00	2,847.22		
NTRD	MCPN	09/26/14	96727	FHLB (CALLABLE)	7.3500	09/26/19	25,000,000.00	25,000,000.00	0.00	CITI	GPS
	MCPN Total						25,000,000.00	25,000,000.00	0.00		
NTRD	MCSA	09/04/14	96619	FHLMC (CALLABLE)	1.5000	09/04/19	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
NTRD	MCSA	09/16/14	96648	FHLMC (CALLABLE)	1.5500	09/16/19	25,000,000.00	25,000,000.00	0.00	CITI	SNC
NTRD	MCSA	09/26/14	96680	FHLMC (CALLABLE)	1.5000	09/26/19	25,000,000.00	25,000,000.00	0.00	CITI	RWB
	MCSA Total						75,000,000.00	75,000,000.00	0.00		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	NCD1	09/30/14	96895	MUFG UNION BANK NA CD	0.1200	12/01/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	09/30/14	96896	MUFG UNION BANK NA CD	0.1200	12/01/14	25,000,000.00	25,000,000.00	0.00	CITI	UNION
	NCD1 Total						75,000,000.00	75,000,000.00	0.00		
NTRD	YANK1	09/03/14	96721	BANK OF MONTREAL CHICAGO CD	0.1500	11/05/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/05/14	96733	BANK OF MONTREAL CHICAGO CD	0.1500	11/04/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/12/14	96773	SVENSKA HANDELSBANKEN NY CD	0.1200	10/14/14	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/17/14	96798	BANK OF MONTREAL CHICAGO CD	0.1500	11/21/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/18/14	96805	DNB BANK ASA NY CD	0.1700	12/19/14	25,000,000.00	25,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/18/14	96806	CREDIT AGRICOLE CIB NY CD	0.2000	12/19/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/23/14	96821	CREDIT SUISSE NY CD	0.1600	10/31/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	09/23/14	96822	CREDIT SUISSE NY CD	0.1600	10/31/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	09/23/14	96823	BNP PARIBAS SF CD	0.1100	10/21/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/24/14	96845	BNP PARIBAS SF CD	0.1100	10/23/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/24/14	96842	BNP PARIBAS SF CD	0.1100	10/24/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/24/14	96835	LLOYDS TSB BANK PLC NY CD	0.1400	11/26/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/25/14	96856	DNB BANK ASA NY CD	0.1600	12/26/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	09/25/14	96858	DNB BANK ASA NY CD	0.1600	12/26/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/26/14	96849	SVENSKA HANDELSBANKEN NY CD	0.1700	12/24/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	09/26/14	96850	LLOYDS TSB BANK PLC NY CD	0.1400	11/25/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	09/26/14	96851	CREDIT AGRICOLE CIB NY CD	0.2100	12/19/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/26/14	96873	BNP PARIBAS SF CD	0.1100	10/24/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	09/26/14	96880	LLOYDS TSB BANK PLC NY CD	0.1700	12/31/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	09/26/14	96881	SVENSKA HANDELSBANKEN NY CD	0.1700	12/31/14	50,000,000.00	50,000,666.37	0.00	CITI	MFR
NTRD	YANK1	09/26/14	96861	CREDIT SUISSE NY CD	0.1600	10/31/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	09/26/14	96862	WEST PAC BANKING CORP NY CD	0.2600	06/30/15	50,000,000.00	50,001,919.84	0.00	CITI	MFR
NTRD	YANK1	09/26/14	96863	BARCLAYS BANK PLC NY CD	0.2000	12/19/14	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	09/26/14	96864	BARCLAYS BANK PLC NY CD	0.2000	12/31/14	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	09/30/14	96891	CREDIT SUISSE NY CD	0.1500	11/05/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	09/30/14	96893	LLOYDS TSB BANK PLC NY CD	0.1700	12/30/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/30/14	96894	BNP PARIBAS SF CD	0.1100	10/30/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	09/30/14	96897	CREDIT AGRICOLE CIB NY CD	0.2000	12/30/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	09/30/14	96898	SVENSKA HANDELSBANKEN NY CD	0.1700	12/31/14	50,000,000.00	50,000,638.62	0.00	CITI	MFR
	YANK1 Total						1,400,000,000.00	1,400,003,224.83	0.00		
NTRD Total							6,547,193,000.00	6,546,662,198.52	4,111.11		
TRADE	NOTE	09/15/14	96777	USTN	1.6250	08/31/19	25,000,000.00	24,769,531.25	16,833.56	CITI	MS
TRADE	NOTE	09/15/14	96778	USTN	1.6250	08/31/19	25,000,000.00	24,779,296.88	16,833.56	CITI	MFR
	NOTE Total						50,000,000.00	49,548,828.13	33,667.12		
TRADE Total							50,000,000.00	49,548,828.13	33,667.12		
				PSI Total			**6,597,193,000.00**	**6,596,211,026.65**	**37,778.23**		

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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)
9/11/2014	NTRD	94082	FFCB 2.28 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00
9/11/2014	NTRD	94083	FFCB 2.28 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00
			FFCB Total			30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
	NTRD Total					30,000,000.00	30,000,000.00	0.00	30,000,000.00	0.00
			PSI Total			**30,000,000.00**	**30,000,000.00**	**0.00**	**30,000,000.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of September 30, 2014
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,820,547,131.84	2,820,473,652.65	(73,479.19)	0.00	0.00	0.00
Euro CD's	0.00	$0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	0.00	0.00	0.00	0.00
Commercial Paper	5,426,675,272.08	5,426,659,717.58	(15,554.50)	0.00	0.00	0.00
Governments	922,225,312.94	921,381,227.25	(844,085.69)	85,349.78	94,290.23	8,940.45
Agencies	10,725,628,131.10	10,612,625,073.55	(113,003,057.55)	57,851,758.79	56,352,535.74	(1,499,223.05)
Municipals	17,000,000.00	17,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	220,046,886.19	219,777,640.00	(269,246.19)	1,503,096.64	1,506,256.50	3,159.86
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,211,542.29	49,211,542.29	0.00
TOTAL	$20,132,122,734.15	$20,017,917,311.03	($114,205,423.12)	$113,461,747.50	$111,974,624.76	($1,487,122.74)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.08% of the PSI Portfolio.

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Market Pricing Exceptions

As of September 30, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NC NORDEA BANK FINLAND PLC NY	99.950000
96762	BA WESTPAC BANKING CORP NY FR	99.986667
96765	BA BANK OF NOVA SCOTIA HOUSTO	99.986667
96597	BA WESTPAC BANKING CORP NY FR	99.986667
96715	BA WESTPAC BANKING CORP NY FR	99.986667
96555	BA FHLB 6.00 (CALLABLE)	99.985000
96676	SH FHLB 6.00 (CALLABLE)	99.993889
91282	WI BNP PARIBAS SF CD	99.950000
93072	WI CREDIT AGRICOLE CIB NY CD	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
95818	FHLB 6.00 (CALLABLE)	97.813000
95837	FHLB 6.00 (CALLABLE)	97.813000
96727	FHLB 7.35 (CALLABLE)	98.848000
96897	CREDIT AGRICOLE CIB NY CD	99.992421
96891	CREDIT SUISSE NY CD	100.003000
96893	LLOYDS TSB BANK PLC NY CD	99.984842
96895	MUFG UNION BANK NA CD	99.987948
96896	MUFG UNION BANK NA CD	99.987948
96898	SVENSKA HANDELSBANKEN CD	99.983399

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Treasurer Portfolio Compared to Market Value
As of September 30, 2014
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	0.55600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	96776	LACCAL BANS	0.53500	06/30/17	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					17,000,000.00	17,000,000.00	17,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY	0.88360	09/28/15	50,000,000.00	50,049,258.45	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.21410	03/05/15	25,000,000.00	25,000,000.00	25,004,050.00
		CNFL Total					75,000,000.00	75,049,258.45	74,979,050.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.03360	12/29/14	35,000,000.00	35,000,000.00	35,011,235.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,055,600.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,689,225.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,756,060.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,997,627.74	25,126,075.00
PSI	NTRD	CNFX	96770	TOYOTA MOTOR CREDIT CORP M	1.30000	09/25/17	35,000,000.00	35,000,000.00	34,916,455.00
		CNFX Total					60,000,000.00	59,997,627.74	60,042,530.00
PSI	NTRD	CPD	96505	ING (US) FUNDING LLC CP	0.17500	10/17/14	25,000,000.00	24,998,055.56	24,998,665.00
PSI	NTRD	CPD	96509	ALPINE SECURITIZATION CORP	0.21000	11/03/14	16,000,000.00	15,996,920.00	15,997,960.00
PSI	NTRD	CPD	96513	NATIXIS U.S. FINANCE CO LL	0.14000	10/01/14	25,000,000.00	25,000,000.00	24,999,930.00
PSI	NTRD	CPD	96515	ALPINE SECURITIZATION CORP	0.18000	10/02/14	2,500,000.00	2,499,987.50	2,499,986.00
PSI	NTRD	CPD	96522	SALISBURY REC CO LLC CP	0.15000	10/01/14	20,000,000.00	20,000,000.00	19,999,934.00
PSI	NTRD	CPD	96530	BARTON CAPITAL LLC CP	0.15000	10/02/14	25,000,000.00	24,999,895.83	24,999,707.50
PSI	NTRD	CPD	96539	CREDIT AGRICOLE NA INC CP	0.14000	10/06/14	25,000,000.00	24,999,513.89	24,999,582.50
PSI	NTRD	CPD	96552	ATLANTIC ASSET SEC LLC CP	0.14000	10/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96555	BARTON CAPITAL LLC CP	0.17000	10/09/14	10,000,000.00	9,999,622.22	9,998,500.00
PSI	NTRD	CPD	96597	BARTON CAPITAL LLC CP	0.16000	10/08/14	50,000,000.00	49,998,444.44	49,993,333.00
PSI	NTRD	CPD	96603	SALISBURY REC CO LLC CP	0.15000	10/21/14	13,000,000.00	12,998,916.67	12,998,862.50
PSI	NTRD	CPD	96622	NATIXIS U.S. FINANCE CO LL	0.19000	10/31/14	25,000,000.00	24,996,041.67	24,997,180.00
PSI	NTRD	CPD	96633	ALPINE SECURITIZATION CORP	0.16000	10/01/14	28,000,000.00	28,000,000.00	27,999,921.60
PSI	NTRD	CPD	96638	ALPINE SECURITIZATION CORP	0.16000	10/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96644	ALPINE SECURITIZATION CORP	0.16000	10/03/14	25,000,000.00	24,999,777.78	24,999,792.50
PSI	NTRD	CPD	96651	NATIXIS U.S. FINANCE CO LL	0.19000	10/31/14	16,000,000.00	15,997,466.67	15,998,195.20

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96659	ALPINE SECURITIZATION CORP	0.15000	10/03/14	25,000,000.00	24,999,791.67	24,999,792.50
PSI	NTRD	CPD	96661	ALPINE SECURITIZATION CORP	0.18000	10/20/14	50,000,000.00	49,995,250.00	49,996,445.00
PSI	NTRD	CPD	96662	ALPINE SECURITIZATION CORP	0.16000	10/02/14	50,000,000.00	49,999,777.78	49,999,720.00
PSI	NTRD	CPD	96666	ATLANTIC ASSET SEC LLC CP	0.13000	10/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96675	ALPINE SECURITIZATION CORP	0.16000	10/03/14	50,000,000.00	49,999,555.56	49,999,585.00
PSI	NTRD	CPD	96676	SHEFFIELD RECEIVABLES CORP	0.15000	10/22/14	7,800,000.00	7,799,317.50	7,799,523.26
PSI	NTRD	CPD	96681	AUTOBAHN FUNDING CO LLC CP	0.12000	10/14/14	25,000,000.00	24,998,916.67	24,998,657.50
PSI	NTRD	CPD	96682	NATIXIS U.S. FINANCE CO LL	0.20000	11/26/14	25,000,000.00	24,992,222.22	24,993,430.00
PSI	NTRD	CPD	96683	ATLANTIC ASSET SEC LLC CP	0.13000	10/01/14	25,000,000.00	25,000,000.00	24,999,930.00
PSI	NTRD	CPD	96684	ATLANTIC ASSET SEC LLC CP	0.13000	10/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96687	AUTOBAHN FUNDING CO LLC CP	0.12000	10/01/14	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	96690	ATLANTIC ASSET SEC LLC CP	0.13000	10/03/14	25,000,000.00	24,999,819.44	24,999,792.50
PSI	NTRD	CPD	96691	ATLANTIC ASSET SEC LLC CP	0.13000	10/03/14	25,000,000.00	24,999,819.44	24,999,792.50
PSI	NTRD	CPD	96694	CANCARA ASSET SEC LLC CP	0.13000	10/06/14	49,500,000.00	49,499,106.25	49,499,010.00
PSI	NTRD	CPD	96695	CANCARA ASSET SEC LLC CP	0.13000	10/02/14	32,000,000.00	31,999,884.44	31,999,785.60
PSI	NTRD	CPD	96696	ATLANTIC ASSET SEC LLC CP	0.13000	10/02/14	30,000,000.00	29,999,891.67	29,999,832.00
PSI	NTRD	CPD	96699	SALISBURY REC CO LLC CP	0.12000	10/06/14	25,000,000.00	24,999,583.33	24,999,500.00
PSI	NTRD	CPD	96700	AUTOBAHN FUNDING CO LLC CP	0.12000	10/01/14	50,000,000.00	50,000,000.00	49,999,835.00
PSI	NTRD	CPD	96701	AUTOBAHN FUNDING CO LLC CP	0.13000	10/03/14	50,000,000.00	49,999,638.89	49,999,500.00
PSI	NTRD	CPD	96702	CANCARA ASSET SEC LLC CP	0.13000	10/02/14	50,000,000.00	49,999,819.44	49,999,665.00
PSI	NTRD	CPD	96703	BARTON CAPITAL LLC CP	0.11500	10/03/14	50,000,000.00	49,999,680.56	49,999,320.00
PSI	NTRD	CPD	96704	AUTOBAHN FUNDING CO LLC CP	0.12000	10/01/14	25,000,000.00	25,000,000.00	24,999,917.50
PSI	NTRD	CPD	96705	ATLANTIC ASSET SEC LLC CP	0.13000	10/03/14	50,000,000.00	49,999,638.89	49,999,585.00
PSI	NTRD	CPD	96706	ABBEY NATIONAL NA LLC CP	0.13000	10/16/14	50,000,000.00	49,997,291.67	49,998,400.00
PSI	NTRD	CPD	96707	ABBEY NATIONAL NA LLC CP	0.13000	10/15/14	50,000,000.00	49,997,472.22	49,998,540.00
PSI	NTRD	CPD	96709	SALISBURY REC CO LLC CP	0.12000	10/06/14	25,000,000.00	24,999,583.33	24,999,500.00
PSI	NTRD	CPD	96715	BARTON CAPITAL LLC CP	0.15000	10/08/14	25,008,000.00	25,007,270.60	25,004,665.43
PSI	NTRD	CPD	96716	AUTOBAHN FUNDING CO LLC CP	0.12000	10/01/14	27,000,000.00	27,000,000.00	26,999,910.90
PSI	NTRD	CPD	96717	SALISBURY REC CO LLC CP	0.12000	10/06/14	27,000,000.00	26,999,550.00	26,999,460.00
PSI	NTRD	CPD	96718	AUTOBAHN FUNDING CO LLC CP	0.14000	10/03/14	25,000,000.00	24,999,805.56	24,999,750.00
PSI	NTRD	CPD	96719	SALISBURY REC CO LLC CP	0.14000	10/21/14	24,000,000.00	23,998,133.33	23,997,900.00
PSI	NTRD	CPD	96720	ATLANTIC ASSET SEC LLC CP	0.13000	10/02/14	30,000,000.00	29,999,891.67	29,999,832.00
PSI	NTRD	CPD	96723	ABBEY NATIONAL NA LLC CP	0.13000	10/15/14	50,000,000.00	49,997,472.22	49,998,540.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	96725	BARTON CAPITAL LLC CP	0.12000	10/01/14	25,000,000.00	25,000,000.00	24,999,855.00
PSI	NTRD	CPD	96728	ALPINE SECURITIZATION CORP	0.19000	11/05/14	30,000,000.00	29,994,458.34	29,995,860.00
PSI	NTRD	CPD	96729	BARTON CAPITAL LLC CP	0.13000	10/02/14	25,000,000.00	24,999,909.72	24,999,707.50
PSI	NTRD	CPD	96730	ATLANTIC ASSET SEC LLC CP	0.13000	10/03/14	50,000,000.00	49,999,638.89	49,999,585.00
PSI	NTRD	CPD	96731	ABBEY NATIONAL NA LLC CP	0.12000	10/07/14	50,000,000.00	49,999,000.00	49,999,320.00
PSI	NTRD	CPD	96732	AUTOBAHN FUNDING CO LLC CP	0.12000	10/06/14	40,000,000.00	39,999,333.33	39,999,200.00
PSI	NTRD	CPD	96736	CANCARA ASSET SEC LLC CP	0.13000	10/10/14	50,000,000.00	49,998,375.00	49,998,220.00
PSI	NTRD	CPD	96737	ATLANTIC ASSET SEC LLC CP	0.13000	10/06/14	30,000,000.00	29,999,458.33	29,999,499.00
PSI	NTRD	CPD	96738	BARTON CAPITAL LLC CP	0.12000	10/06/14	50,000,000.00	49,999,166.67	49,999,220.00
PSI	NTRD	CPD	96739	CANCARA ASSET SEC LLC CP	0.13000	10/10/14	50,000,000.00	49,998,375.00	49,998,220.00
PSI	NTRD	CPD	96740	ABBEY NATIONAL NA LLC CP	0.12000	10/03/14	50,000,000.00	49,999,666.67	49,999,710.00
PSI	NTRD	CPD	96741	ABBEY NATIONAL NA LLC CP	0.12000	10/03/14	30,000,000.00	29,999,800.00	29,999,826.00
PSI	NTRD	CPD	96742	AUTOBAHN FUNDING CO LLC CP	0.12000	10/07/14	25,000,000.00	24,999,500.00	24,999,417.50
PSI	NTRD	CPD	96743	ATLANTIC ASSET SEC LLC CP	0.13000	10/10/14	20,000,000.00	19,999,350.00	19,999,400.00
PSI	NTRD	CPD	96744	SALISBURY REC CO LLC CP	0.15000	11/03/14	25,000,000.00	24,996,562.50	24,996,340.00
PSI	NTRD	CPD	96746	ATLANTIC ASSET SEC LLC CP	0.12000	10/07/14	50,000,000.00	49,999,000.00	49,999,030.00
PSI	NTRD	CPD	96747	BARTON CAPITAL LLC CP	0.12000	10/07/14	50,000,000.00	49,999,000.00	49,999,125.00
PSI	NTRD	CPD	96748	BARTON CAPITAL LLC CP	0.13000	10/06/14	50,000,000.00	49,999,097.22	49,999,220.00
PSI	NTRD	CPD	96749	CANCARA ASSET SEC LLC CP	0.13000	10/09/14	50,000,000.00	49,998,555.55	49,998,440.00
PSI	NTRD	CPD	96751	BARTON CAPITAL LLC CP	0.12000	10/06/14	25,000,000.00	24,999,583.33	24,999,610.00
PSI	NTRD	CPD	96753	BARTON CAPTIAL LLC CP	0.12000	10/06/14	45,000,000.00	44,999,250.00	44,999,298.00
PSI	NTRD	CPD	96754	CANCARA ASSET SEC LLC CP	0.13000	10/09/14	25,000,000.00	24,999,277.78	24,999,220.00
PSI	NTRD	CPD	96755	AUTOBAHN FUNDING CO LLC CP	0.12000	10/14/14	25,000,000.00	24,998,916.67	24,998,657.50
PSI	NTRD	CPD	96757	ATLANTIC ASSET SEC LLC CP	0.12000	10/09/14	38,000,000.00	37,998,986.67	37,999,004.40
PSI	NTRD	CPD	96758	ATLANTIC ASSET SEC LLC CP	0.12000	10/08/14	21,000,000.00	20,999,510.00	20,999,519.10
PSI	NTRD	CPD	96759	ATLANTIC ASSET SEC LLC CP	0.12000	10/07/14	25,000,000.00	24,999,500.00	24,999,515.00
PSI	NTRD	CPD	96762	BARTON CAPITAL LLC CP	0.12000	10/08/14	37,000,000.00	36,999,136.67	36,995,066.42
PSI	NTRD	CPD	96763	AUTOBAHN FUNDING CO LLC CP	0.12000	10/14/14	45,000,000.00	44,998,050.00	44,997,583.50
PSI	NTRD	CPD	96764	REGENCY MARKETS NO.1 LLC C	0.14000	10/15/14	30,000,000.00	29,998,366.67	29,998,251.00
PSI	NTRD	CPD	96765	BARTON CAPITAL LLC CP	0.12000	10/08/14	50,000,000.00	49,998,833.33	49,993,333.00
PSI	NTRD	CPD	96766	ATLANTIC ASSET SEC LLC CP	0.12000	10/08/14	47,080,000.00	47,078,901.47	47,078,921.87
PSI	NTRD	CPD	96767	ATLANTIC ASSET SEC LLC CP	0.12000	10/09/14	25,000,000.00	24,999,333.33	24,999,345.00
PSI	NTRD	CPD	96768	ABBEY NATIONAL NA LLC CP	0.11000	10/06/14	50,000,000.00	49,999,236.11	49,999,415.00

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PSI	NTRD	CPD	96771	AUTOBAHN FUNDING CO LLC CP	0.12000	10/15/14	50,000,000.00	49,997,666.67	49,997,085.00
PSI	NTRD	CPD	96772	CANCARA ASSET SEC LLC CP	0.13000	10/16/14	35,000,000.00	34,998,104.17	34,997,791.50
PSI	NTRD	CPD	96774	CANCARA ASSET SEC LLC CP	0.13000	10/17/14	35,000,000.00	34,997,977.78	34,997,637.50
PSI	NTRD	CPD	96779	AUTOBAHN FUNDING CO LLC CP	0.13000	10/14/14	25,000,000.00	24,998,826.39	24,998,657.50
PSI	NTRD	CPD	96780	ALPINE SECURITIZATION CORP	0.15000	10/15/14	25,000,000.00	24,998,541.67	24,998,750.00
PSI	NTRD	CPD	96781	REGENCY MARKETS NO.1 LLC C	0.14000	10/15/14	35,000,000.00	34,998,094.45	34,997,959.50
PSI	NTRD	CPD	96782	ABBEY NATIONAL NA LLC CP	0.11000	10/07/14	25,000,000.00	24,999,541.67	24,999,660.00
PSI	NTRD	CPD	96784	AUTOBAHN FUNDING CO LLC CP	0.11000	10/07/14	50,000,000.00	49,999,083.33	49,998,835.00
PSI	NTRD	CPD	96785	ABBEY NATIONAL NA LLC CP	0.11000	10/09/14	50,000,000.00	49,998,777.78	49,999,120.00
PSI	NTRD	CPD	96786	CANCARA ASSET SEC LLC CP	0.13000	10/16/14	43,000,000.00	42,997,670.84	42,997,286.70
PSI	NTRD	CPD	96787	ABBEY NATIONAL NA LLC CP	0.12000	10/14/14	39,000,000.00	38,998,310.00	38,998,935.30
PSI	NTRD	CPD	96789	NATIXIS U.S. FINANCE CO LL	0.19000	11/05/14	25,000,000.00	24,995,381.94	24,996,550.00
PSI	NTRD	CPD	96790	BARTON CAPITAL LLC CP	0.12000	10/16/14	25,000,000.00	24,998,750.00	24,999,200.00
PSI	NTRD	CPD	96791	AUTOBAHN FUNDING CO LLC CP	0.12500	10/20/14	25,000,000.00	24,998,350.70	24,997,945.00
PSI	NTRD	CPD	96792	AUTOBAHN FUNDING CO LLC CP	0.13000	10/15/14	21,000,000.00	20,998,938.34	20,998,775.70
PSI	NTRD	CPD	96793	AUTOBAHN FUNDING CO LLC CP	0.12000	10/14/14	8,400,000.00	8,399,636.00	8,399,548.92
PSI	NTRD	CPD	96794	ABBEY NATIONAL NA LLC CP	0.11000	10/09/14	45,000,000.00	44,998,900.00	44,999,208.00
PSI	NTRD	CPD	96795	BARTON CAPITAL LLC CP	0.12000	10/17/14	25,004,000.00	25,002,666.45	25,003,137.36
PSI	NTRD	CPD	96796	BARTON CAPITAL LLC CP	0.12000	10/15/14	48,078,000.00	48,075,756.36	48,076,596.12
PSI	NTRD	CPD	96797	NATIXIS U.S. FINANCE CO LL	0.19000	11/05/14	23,000,000.00	22,995,751.39	22,996,826.00
PSI	NTRD	CPD	96800	AUTOBAHN FUNDING CO LLC CP	0.12000	10/22/14	30,000,000.00	29,997,900.00	29,997,249.00
PSI	NTRD	CPD	96801	CANCARA ASSET SEC LLC CP	0.15000	10/28/14	25,000,000.00	24,997,187.50	24,997,082.50
PSI	NTRD	CPD	96802	ALPINE SECURITIZATION CORP	0.17000	10/31/14	25,000,000.00	24,996,458.33	24,997,180.00
PSI	NTRD	CPD	96803	ABBEY NATIONAL NA LLC CP	0.11000	10/16/14	33,000,000.00	32,998,487.50	32,998,944.00
PSI	NTRD	CPD	96804	ABBEY NATIONAL NA LLC CP	0.11000	10/14/14	50,000,000.00	49,998,013.89	49,998,635.00
PSI	NTRD	CPD	96807	REGENCY MARKETS NO.1 LLC C	0.14000	10/15/14	9,705,000.00	9,704,471.62	9,704,434.20
PSI	NTRD	CPD	96809	CANCARA ASSET SEC LLC CP	0.13000	10/16/14	40,000,000.00	39,997,833.33	39,997,476.00
PSI	NTRD	CPD	96810	ATLANTIC ASSET SEC LLC CP	0.12000	10/17/14	50,000,000.00	49,997,333.33	49,997,095.00
PSI	NTRD	CPD	96811	ATLANTIC ASSET SEC LLC CP	0.12000	10/17/14	8,000,000.00	7,999,573.33	7,999,535.20
PSI	NTRD	CPD	96812	SALISBURY REC CO LLC CP	0.12000	10/20/14	45,000,000.00	44,997,150.00	44,996,301.00
PSI	NTRD	CPD	96814	SHEFFIELD RECEIVABLES CORP	0.12000	10/23/14	13,000,000.00	12,999,046.67	12,998,967.80
PSI	NTRD	CPD	96815	REGENCY MARKETS NO.1 LLC C	0.14000	10/20/14	50,000,000.00	49,996,305.56	49,995,890.00
PSI	NTRD	CPD	96816	CANCARA ASSET SEC LLC CP	0.13000	10/22/14	40,000,000.00	39,996,966.67	39,996,332.00

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PSI	NTRD	CPD	96817	SALISBURY REC CO LLC CP	0.12000	10/24/14	45,000,000.00	44,996,550.00	44,995,500.00
PSI	NTRD	CPD	96819	SALISBURY REC CO LLC CP	0.12000	10/22/14	25,000,000.00	24,998,250.00	24,997,707.50
PSI	NTRD	CPD	96820	ATLANTIC ASSET SEC LLC CP	0.17000	11/19/14	50,000,000.00	49,988,430.56	49,989,095.00
PSI	NTRD	CPD	96824	AUTOBAHN FUNDING CO LLC CP	0.12000	10/22/14	35,000,000.00	34,997,550.00	34,996,790.50
PSI	NTRD	CPD	96825	SALISBURY REC CO LLC CP	0.15000	11/04/14	28,325,000.00	28,320,987.30	28,320,677.61
PSI	NTRD	CPD	96826	AUTOBAHN FUNDING CO LLC CP	0.12000	10/23/14	30,000,000.00	29,997,800.00	29,997,126.00
PSI	NTRD	CPD	96827	ALPINE SECURITIZATION CORP	0.16000	10/31/14	50,000,000.00	49,993,333.34	49,994,360.00
PSI	NTRD	CPD	96828	ABBEY NATIONAL NA LLC CP	0.12000	11/03/14	30,000,000.00	29,996,700.00	29,996,931.00
PSI	NTRD	CPD	96830	CANCARA ASSET SEC LLC CP	0.13000	10/27/14	20,000,000.00	19,998,122.22	19,997,750.00
PSI	NTRD	CPD	96831	AUTOBAHN FUNDING CO LLC CP	0.13000	10/21/14	50,000,000.00	49,996,388.89	49,995,625.00
PSI	NTRD	CPD	96832	ABBEY NATIONAL NA LLC CP	0.12000	10/31/14	50,000,000.00	49,995,000.00	49,995,940.00
PSI	NTRD	CPD	96833	SALISBURY REC CO LLC CP	0.12000	10/27/14	10,000,000.00	9,999,133.33	9,998,875.00
PSI	NTRD	CPD	96834	SHEFFIELD RECEIVABLES CORP	0.12000	10/27/14	10,000,000.00	9,999,133.33	9,999,169.00
PSI	NTRD	CPD	96836	AUTOBAHN FUNDING CO LLC CP	0.13000	10/20/14	50,000,000.00	49,996,569.44	49,995,890.00
PSI	NTRD	CPD	96837	CANCARA ASSET SEC LLC CP	0.12000	10/29/14	50,000,000.00	49,995,333.34	49,993,960.00
PSI	NTRD	CPD	96838	ABBEY NATIONAL NA LLC CP	0.13000	11/06/14	50,000,000.00	49,993,500.00	49,993,715.00
PSI	NTRD	CPD	96839	ABBEY NATIONAL NA LLC CP	0.13000	11/07/14	50,000,000.00	49,993,319.45	49,993,260.00
PSI	NTRD	CPD	96841	ABBEY NATIONAL NA LLC CP	0.13000	11/03/14	50,000,000.00	49,994,041.67	49,994,885.00
PSI	NTRD	CPD	96843	BARTON CAPITAL LLC CP	0.12000	10/29/14	25,000,000.00	24,997,666.66	24,998,390.00
PSI	NTRD	CPD	96844	ABBEY NATIONAL NA LLC CP	0.13000	11/05/14	50,000,000.00	49,993,680.56	49,994,100.00
PSI	NTRD	CPD	96846	BARTON CAPITAL LLC CP	0.16000	11/20/14	5,000,000.00	4,998,888.89	4,999,192.50
PSI	NTRD	CPD	96852	BARTON CAPITAL LLC CP	0.12000	11/05/14	50,000,000.00	49,994,166.67	49,995,400.00
PSI	NTRD	CPD	96853	ABBEY NATIONAL NA LLC CP	0.14000	11/03/14	25,000,000.00	24,996,791.66	24,997,442.50
PSI	NTRD	CPD	96854	AUTOBAHN FUNDING CO LLC CP	0.12000	10/27/14	20,000,000.00	19,998,266.67	19,997,750.00
PSI	NTRD	CPD	96855	CANCARA ASSET SEC LLC CP	0.13000	10/29/14	15,000,000.00	14,998,483.33	14,998,188.00
PSI	NTRD	CPD	96857	ABBEY NATIONAL NA LLC CP	0.14000	11/03/14	50,000,000.00	49,993,583.34	49,994,885.00
PSI	NTRD	CPD	96860	REGENCY MARKETS NO.1 LLC C	0.14000	10/29/14	4,393,000.00	4,392,521.65	4,392,469.33
PSI	NTRD	CPD	96865	AUTOBAHN FUNDING CO LLC CP	0.12000	10/27/14	25,000,000.00	24,997,833.34	24,997,187.50
PSI	NTRD	CPD	96866	ABBEY NATIONAL NA LLC CP	0.13000	11/07/14	50,000,000.00	49,993,319.45	49,993,260.00
PSI	NTRD	CPD	96867	CANCARA ASSET SEC LLC CP	0.13000	10/28/14	40,000,000.00	39,996,100.00	39,995,332.00
PSI	NTRD	CPD	96868	ABBEY NATIONAL NA LLC CP	0.14000	11/04/14	50,000,000.00	49,993,388.89	49,994,475.00
PSI	NTRD	CPD	96875	SALISBURY REC CO LLC CP	0.17000	11/13/14	25,000,000.00	24,994,923.61	24,994,835.00
PSI	NTRD	CPD	96876	ABBEY NATIONAL NA LLC CP	0.14000	11/05/14	50,000,000.00	49,993,194.44	49,994,100.00

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PSI	NTRD	CPD	96877	ATLANTIC ASSET SEC LLC CP	0.12000	10/27/14	25,000,000.00	24,997,833.34	24,997,562.50
PSI	NTRD	CPD	96878	NATIXIS US FINANCE CO LLC	0.12000	10/31/14	50,000,000.00	49,995,000.00	49,994,360.00
PSI	NTRD	CPD	96879	CANCARA ASSET SEC LLC CP	0.13000	10/27/14	10,000,000.00	9,999,061.11	9,998,875.00
PSI	NTRD	CPD	96883	ATLANTIC ASSET SEC LLC CP	0.12000	11/06/14	25,000,000.00	24,997,000.00	24,996,427.50
PSI	NTRD	CPD	96884	ATLANTIC ASSET SEC LLC CP	0.12000	11/03/14	50,000,000.00	49,994,500.00	49,993,625.00
PSI	NTRD	CPD	96885	REGENCY MARKETS NO.1 LLC C	0.13000	10/15/14	25,000,000.00	24,998,736.11	24,998,542.50
PSI	NTRD	CPD	96886	NATIXIS U.S. FINANCE CO LL	0.15000	12/15/14	16,350,000.00	16,344,890.63	16,343,752.67
PSI	NTRD	CPD	96887	ATLANTIC ASSET SEC LLC CP	0.12000	11/06/14	25,000,000.00	24,997,000.00	24,996,427.50
PSI	NTRD	CPD	96888	ABBEY NATIONAL NA LLC CP	0.12000	11/07/14	50,000,000.00	49,993,833.33	49,993,260.00
PSI	NTRD	CPD	96889	NATIXIS U.S. FINANCE CO LL	0.12000	10/31/14	50,000,000.00	49,995,000.00	49,994,360.00
PSI	NTRD	CPD	96892	SALISBURY REC CO LLC CP	0.15000	11/13/14	10,850,000.00	10,848,056.04	10,847,758.39
		CPD Total					5,426,993,000.00	5,426,675,272.08	5,426,659,717.58
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,993,202.35	25,002,700.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,979,607.06	25,002,700.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,608,175.83	20,627,227.50
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,114,146.82	35,010,390.48
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,391,400.48	18,282,828.80
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,986,451.10	26,824,743.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,996,123.50	24,872,350.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,970,627.00	24,571,875.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,167,027.50
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,029,399.27	26,820,691.00
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,788.01	23,094,078.80
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,421,584.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,800,656.00
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,963,068.18	49,677,900.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,006,341.48	31,823,662.74
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,606,100.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,966,362.70	49,751,700.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,974,714.91	49,217,650.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,516,524.19	35,963,336.86
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,863,897.59	44,682,467.07

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,281,797.52
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,701,390.59	23,375,272.50
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,191,809.43	45,241,488.60
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,898,892.82	49,211,100.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	03/19/18	150,000.00	149,696.68	147,633.30
PSI	NTRD	FFCB	92324	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,620,600.00
PSI	NTRD	FFCB	92325	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,981,880.42	24,620,600.00
PSI	NTRD	FFCB	92326	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,158.65	10,439,134.40
PSI	NTRD	FFCB	92327	FFCB 1.40 (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,620,600.00
PSI	NTRD	FFCB	92757	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,482,725.00
PSI	NTRD	FFCB	92758	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,482,725.00
PSI	NTRD	FFCB	92759	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,482,725.00
PSI	NTRD	FFCB	92777	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,998,594.60
PSI	NTRD	FFCB	92808	FFCB 1.42 (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,627,562.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,973,548.74	24,770,800.00
PSI	NTRD	FFCB	92955	FFCB 1.45 (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,661,460.28
PSI	NTRD	FFCB	93019	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,624,806.02	28,161,053.28
PSI	NTRD	FFCB	93093	FFCB 1.35 (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,190,697.41
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,836,488.53
PSI	NTRD	FFCB	93105	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,135,539.74	14,887,980.75
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,988,928.12	24,327,050.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,480,402.76	42,329,067.00
PSI	NTRD	FFCB	93108	FFCB 1.30 (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,980,910.54	19,654,100.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,721,525.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,966,313.90	24,366,175.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,966,313.90	24,366,175.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,966,313.90	24,366,175.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,719,625.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,977,255.61	24,681,700.00
PSI	NTRD	FFCB	93461	FFCB 1.97 (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,995,270.65	19,820,800.00
PSI	NTRD	FFCB	93462	FFCB 1.97 (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,980.05	16,847,680.00
PSI	NTRD	FFCB	93628	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,237,487.00	24,711,200.00
PSI	NTRD	FFCB	93755	FFCB 1.49 (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,856,833.18	8,915,800.96

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PSI	NTRD	FFCB	93813	FFCB 1.01 (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,409,483.59	24,472,045.50
PSI	NTRD	FFCB	93839	FFCB 1.24 (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,554,334.08	16,541,705.15
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,531,419.81	32,579,844.00
PSI	NTRD	FFCB	94422	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,984,433.73	18,886,323.00
PSI	NTRD	FFCB	94423	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,807.23	19,880,340.00
PSI	NTRD	FFCB	94424	FFCB 1.70 (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,807.23	19,880,340.00
PSI	NTRD	FFCB	94464	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,043,725.00
PSI	NTRD	FFCB	94486	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,825,218.03	15,862,695.42
PSI	NTRD	FFCB	94487	FFCB 1.73 (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,449,159.23	9,471,536.80
PSI	NTRD	FFCB	94515	FFCB 1.875 (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,004,975.00
PSI	NTRD	FFCB	94675	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,625.00
PSI	NTRD	FFCB	94676	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,625.00
PSI	NTRD	FFCB	94677	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,625.00
PSI	NTRD	FFCB	94678	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,625.00
PSI	NTRD	FFCB	94679	FFCB 1.75 (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,625.00
PSI	NTRD	FFCB	94720	FFCB 1.81 (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,118,068.46
PSI	NTRD	FFCB	94758	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,769,398.75
PSI	NTRD	FFCB	94759	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,055,425.00
PSI	NTRD	FFCB	94760	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,055,425.00
PSI	NTRD	FFCB	94761	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,055,425.00
PSI	NTRD	FFCB	94762	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,055,425.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,863,350.18
PSI	NTRD	FFCB	94855	FFCB 1.78 (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,062,076.00
PSI	NTRD	FFCB	94885	FFCB 1.875 (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	27,990,569.02
PSI	NTRD	FFCB	94900	FFCB 1.27 (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,974,871.58	24,854,250.00
PSI	NTRD	FFCB	94917	FFCB 2.35 (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,084,970.38	23,091,096.95
PSI	NTRD	FFCB	95817	FFCB 1.875 (CALLABLE)	1.87500	04/23/19	13,950,000.00	13,950,000.00	13,961,927.25
PSI	NTRD	FFCB	95873	FFCB 1.87 (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,464,518.07	15,564,728.00
PSI	NTRD	FFCB	95874	FFCB 1.375 (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,225,485.34	17,211,589.09
PSI	NTRD	FFCB	95961	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	24,918,425.00
PSI	NTRD	FFCB	95970	FFCB 1.87 (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,196,976.25
PSI	NTRD	FFCB	96459	FFCB 1.95 (CALLABLE)	1.95000	08/05/19	25,000,000.00	25,000,000.00	24,939,775.00
PSI	NTRD	FFCB	96570	FFCB 1.98 (CALLABLE)	1.98000	08/12/19	15,880,000.00	15,865,302.94	15,780,129.57

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PSI	NTRD	FFCB	96579	FFCB 1.98 (CALLABLE)	1.98000	08/12/19	9,750,000.00	9,750,000.00	9,688,681.57
PSI	NTRD	FFCB	96617	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,845,249.80
PSI	NTRD	FFCB	96618	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	18,850,000.00	18,850,000.00	18,845,249.80
PSI	NTRD	FFCB	96631	FFCB 1.94 (CALLABLE)	1.94000	08/26/19	20,000,000.00	19,995,098.58	19,994,960.00
		FFCB Total					2,172,404,000.00	2,169,502,472.99	2,152,754,635.44
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	06/12/15	19,045,000.00	19,129,234.78	19,407,540.62
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	03/13/15	50,000,000.00	50,158,872.82	50,591,000.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	03/13/15	9,160,000.00	9,189,105.50	9,268,271.20
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	09/11/15	25,000,000.00	25,100,308.80	25,366,750.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	08/20/15	50,000,000.00	50,150,893.20	50,678,350.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	03/10/17	45,000,000.00	44,957,097.23	45,034,965.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,588,932.45	26,546,986.20
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,712,632.22	29,665,758.08
PSI	NTRD	FHLB	90767	FHLB 1.00 (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,992,860.08	24,904,350.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,458.42	24,877,200.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,739,475.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,692,503.18
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,523,600.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,984,228.36	24,658,150.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,885,356.31
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,520,000.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,192,098.77	44,094,679.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,991,259.70	48,777,300.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,990,210.86	27,315,288.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,865,987.78	44,789,495.40
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,962,949.66	48,790,300.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,918,221.42	37,026,958.67
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,539,628.81
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,520,000.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,998,800.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,981,400.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,754,851.61	31,351,534.64

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PSI	NTRD	FHLB	92175	FHLB 1.05 (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,493,550.00
PSI	NTRD	FHLB	92176	FHLB 1.34 (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,019,950.00
PSI	NTRD	FHLB	92347	FHLB 1.50 (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,990,820.40	24,520,300.00
PSI	NTRD	FHLB	92358	FHLB 1.50 (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,013,574.60
PSI	NTRD	FHLB	92843	FHLB 1.15 (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,520,825.00
PSI	NTRD	FHLB	92898	FHLB 1.150 (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,290,287.15
PSI	NTRD	FHLB	92956	FHLB 1.44 (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,003,174.75
PSI	NTRD	FHLB	93263	FHLB 1.30 (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,843,225.00
PSI	NTRD	FHLB	94410	FHLB 1.00 (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,103,419.95	42,921,972.96
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,150,614.81	22,171,029.40
PSI	NTRD	FHLB	94441	FHLB 1.71 (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,989,704.27	24,914,575.00
PSI	NTRD	FHLB	94454	FHLB 1.25 (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,348,363.11	23,269,872.60
PSI	NTRD	FHLB	94465	FHLB 1.74 (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,464,712.66	19,442,834.46
PSI	NTRD	FHLB	94674	FHLB 1.80 (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,613,903.80
PSI	NTRD	FHLB	94780	FHLB 1.76 (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,979,534.91	24,960,875.00
PSI	NTRD	FHLB	94854	FHLB 1.80 (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,545,162.00	11,536,948.50
PSI	NTRD	FHLB	94991	FHLB 1.80 (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,995,769.58	34,979,078.39
PSI	NTRD	FHLB	95689	FHLB 0.125	0.12500	03/20/15	50,000,000.00	49,996,114.29	49,995,950.00
PSI	NTRD	FHLB	95816	FHLB 2.07 (CALLABLE)	2.07000	04/15/19	13,995,000.00	13,995,000.00	13,967,835.71
PSI	NTRD	FHLB	95826	FHLB 2.03 (CALLABLE)	2.03000	05/16/19	25,000,000.00	25,000,000.00	24,941,775.00
PSI	NTRD	FHLB	96478	FHLB 1.25 (CALLABLE)	1.25000	08/28/17	25,000,000.00	25,000,000.00	24,934,450.00
PSI	NTRD	FHLB	96498	FHLB 2.05 (CALLABLE)	2.05000	08/21/19	20,250,000.00	20,230,204.68	20,218,916.25
		FHLB Total					1,508,630,000.00	1,507,826,624.32	1,494,120,543.88
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	09/10/15	25,000,000.00	25,029,474.85	25,364,500.00
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,497,800.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	49,975,350.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,993,110.99	49,603,750.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	49,984,300.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,616,000.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,609,700.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,609,700.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,609,900.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,615,950.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,910,296.50
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,960,550.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,243,352.64	47,179,266.75
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,145,637.36	22,116,841.45
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,757,225.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,587,040.92
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,613,200.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,613,200.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,613,200.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,355,350.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,355,350.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,993,608.98	24,677,675.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,677,675.00
PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,930,555.80
PSI	NTRD	FHLM	92018	FHLMC 1.29 (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,179,700.00
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,119,491.36
PSI	NTRD	FHLM	92056	FHLMC 1.30 (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,112,950.00
PSI	NTRD	FHLM	92844	FHLMC 1.35 (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,424,225.00
PSI	NTRD	FHLM	92899	FHLMC 1.350 (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,369,234.45
PSI	NTRD	FHLM	93005	FHLMC 1.10 (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,505,450.00
PSI	NTRD	FHLM	93120	FHLMC 1.15 (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,785,776.97
PSI	NTRD	FHLM	93198	FHLMC 1.40 (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,505,660.00
PSI	NTRD	FHLM	94629	FHLMC 1.05 (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,747,596.15	24,733,600.00
PSI	NTRD	FHLM	94695	FHLMC 1.05 (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,955,034.10	17,924,470.20
PSI	NTRD	FHLM	94737	FHLMC 1.8 (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,057,100.00
PSI	NTRD	FHLM	94738	FHLMC 1.80 (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,062,050.00
PSI	NTRD	FHLM	94741	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,989,464.68	25,056,800.00
PSI	NTRD	FHLM	94743	FHLMC 1.75 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,974,687.50	25,056,800.00
PSI	NTRD	FHLM	94804	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,775,633.17	49,774,050.00
PSI	NTRD	FHLM	94805	FHLMC 1.03 (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,146,310.24	4,146,178.37
PSI	NTRD	FHLM	94817	FHLMC 1.82 (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,055,075.00
PSI	NTRD	FHLM	95844	FHLMC 1.95 (CALLABLE)	1.95000	04/29/19	25,000,000.00	25,000,000.00	25,036,550.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	95845	FHLMC 2.02 (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	24,993,175.00
PSI	NTRD	FHLM	95850	FHLMC 2.00 (CALLABLE)	2.00000	05/06/19	25,000,000.00	25,000,000.00	25,046,700.00
PSI	NTRD	FHLM	95903	FHLMC 1.00 (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,988,949.77	25,007,300.00
PSI	NTRD	FHLM	95914	FHLMC 1.10 (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,996,175.00
PSI	NTRD	FHLM	95915	FHLMC 1.10 (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,996,175.00
PSI	NTRD	FHLM	96436	FHLMC 1.20 (CALLABLE)	1.20000	08/18/17	25,000,000.00	25,000,000.00	25,035,950.00
PSI	NTRD	FHLM	96438	FHLMC 2.00 (CALLABLE)	2.00000	08/20/19	25,000,000.00	25,000,000.00	25,052,250.00
PSI	NTRD	FHLM	96451	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	20,000,000.00	20,000,000.00	19,937,200.00
PSI	NTRD	FHLM	96453	FHLMC 1.20 (CALLABLE)	1.20000	08/21/17	25,000,000.00	25,000,000.00	24,921,500.00
PSI	NTRD	FHLM	96497	FHLMC 2.14 (CALLABLE)	2.14000	08/21/19	25,000,000.00	25,000,000.00	25,072,050.00
PSI	NTRD	FHLM	96632	FHLMC 2.04 (CALLABLE)	2.04000	09/19/19	25,000,000.00	25,000,000.00	25,056,175.00
PSI	NTRD	FHLM	96710	FHLMC 1.75 (CALLABLE)	1.75000	12/26/18	25,000,000.00	25,000,000.00	24,925,150.00
PSI	NTRD	FHLM	96711	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	24,960,750.00
PSI	NTRD	FHLM	96712	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	24,960,750.00
PSI	NTRD	FHLM	96713	FHLMC 1.25 (CALLABLE)	1.25000	09/29/17	25,000,000.00	25,000,000.00	24,960,750.00
PSI	NTRD	FHLM	96726	FHLMC 1.35 (CALLABLE)	1.35000	12/29/17	25,000,000.00	25,000,000.00	25,037,675.00
PSI	NTRD	FHLM	96756	FHLMC 1.30 (CALLABLE)	1.30000	09/29/17	25,000,000.00	25,000,000.00	25,054,625.00
PSI	NTRD	FHLM	96761	FHLMC 2.10 (CALLABLE)	2.10000	09/26/19	25,000,000.00	25,000,000.00	25,077,775.00
		FHLM Total					1,893,270,000.00	1,892,487,860.43	1,881,831,662.77
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,984,166.67	49,998,450.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,984,166.67	49,998,450.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,983,333.33	49,998,350.00
		FHLMD Total					150,000,000.00	149,951,666.67	149,995,250.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,410,325.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,994,129.93	25,391,050.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	07/28/15	25,000,000.00	25,156,628.90	25,443,875.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/15	35,000,000.00	35,055,647.12	35,526,750.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,979,906.75	25,366,675.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,226,261.64	50,746,650.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,210,776.05	50,746,650.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,908,439.34	54,537,750.00

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PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/16	50,000,000.00	53,908,439.34	54,537,750.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,157,140.00	50,746,650.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,179,818.87	50,746,650.00
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,237,949.10	50,462,350.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,440,028.78	50,746,650.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/16	25,000,000.00	25,220,014.39	25,373,325.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,387,556.82	50,746,650.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/16	50,000,000.00	50,387,556.82	50,746,650.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	01/30/17	50,000,000.00	50,237,949.10	50,462,350.00
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,601,330.00
PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,089.43	14,732,759.25
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,387.52	14,603,219.20
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,074,869.57	49,747,750.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,583,814.72	12,501,609.58
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,394,650.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,374,150.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,374,150.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,988,806.13	49,374,150.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,666,000.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,079,639.73
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,086,015.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,592,600.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,885,300.37	20,291,956.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,790,650.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,793,950.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,611,350.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,612,400.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,610,800.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,611,350.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,583,405.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,810,350.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,835,600.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,593,513.34	35,230,977.00

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PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,397,475.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,397,475.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,408,025.00
PSI	NTRD	FNMA	93217	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,242,950.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,970,698.26	24,357,421.75
PSI	NTRD	FNMA	93443	FNMA 1.45 (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,873,321.77	12,582,091.05
PSI	NTRD	FNMA	94065	FNMA 1.50 (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,651,105.94	24,888,000.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,321,629.72	49,270,800.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,987,550.87	29,956,646.40
PSI	NTRD	FNMA	94739	FNMA 1.15 (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,152,570.05	22,880,732.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,601,226.65	24,616,000.00
PSI	NTRD	FNMA	94797	FNMA 1.25 (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,750,219.94	42,550,128.74
PSI	NTRD	FNMA	94798	FNMA 1.05 (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,160,680.97	46,026,211.50
PSI	NTRD	FNMA	94799	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,896,700.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,896,700.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,896,700.00
PSI	NTRD	FNMA	94856	FNMA 1.125 (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,617,036.68	29,349,763.84
PSI	NTRD	FNMA	94990	FNMA 1.625	1.62500	11/27/18	50,000,000.00	49,653,251.95	49,896,700.00
PSI	NTRD	FNMA	96460	FNMA 2.00 (CALLABLE)	2.00000	08/27/19	25,000,000.00	25,000,000.00	24,964,700.00
PSI	NTRD	FNMA	96496	FNMA 2.10 (CALLABLE)	2.10000	08/20/19	25,000,000.00	25,000,000.00	25,045,650.00
PSI	NTRD	FNMA	96654	FNMA 2.05 (CALLABLE)	2.05000	09/24/19	25,000,000.00	25,000,000.00	24,919,575.00
		FNMA Total					2,352,994,000.00	2,360,424,316.83	2,344,090,006.34
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,993,125.00	49,999,400.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,993,125.00	49,999,400.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,993,125.00	49,999,400.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,993,125.00	49,999,400.00
		FNMD Total					200,000,000.00	199,972,500.00	199,997,600.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,164,000.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,164,000.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FR	0.33410	06/25/15	50,000,000.00	50,000,000.00	50,015,000.00

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PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FR	0.33410	06/25/15	50,000,000.00	50,000,000.00	50,015,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,030,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTO	1.18360	01/12/15	21,500,000.00	21,535,976.41	21,499,916.15
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FR	0.53360	10/10/14	50,000,000.00	50,000,120.59	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FR	0.38510	04/27/15	50,000,000.00	50,002,814.29	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FR	0.38360	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,538,911.29	171,424,916.15
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,092,600.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,089,843.50
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,942,750.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	48,994,650.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,149,000.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,149,000.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	48,013,750.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	48,111,550.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	48,184,050.00
PSI	NTRD	MCPN	92041	FHLB 2.50 (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	48,187,000.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,155,650.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	48,146,800.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	48,136,150.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,155,650.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	48,184,800.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,002,875.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	23,945,650.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,814,450.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,814,450.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,854,300.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,854,300.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,814,450.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,799,750.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	23,786,950.00

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PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	47,774,450.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,887,225.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,887,225.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	47,886,950.00
PSI	NTRD	MCPN	93479	FHLB 7.00 (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,268,625.00
PSI	NTRD	MCPN	93490	FHLB 8.00 (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,260,050.00
PSI	NTRD	MCPN	94630	FHLB 2.50 (CALLABLE)	1.75000	12/12/18	25,000,000.00	25,000,000.00	24,547,250.00
PSI	NTRD	MCPN	94631	FHLB 3.75 (CALLABLE)	1.37500	12/13/18	25,000,000.00	25,000,000.00	24,527,025.00
PSI	NTRD	MCPN	94680	FHLB 3.80 (CALLABLE)	1.35000	12/19/18	25,000,000.00	25,000,000.00	24,517,550.00
PSI	NTRD	MCPN	94681	FHLB 3.75 (CALLABLE)	1.60000	12/19/18	25,000,000.00	25,000,000.00	24,545,375.00
PSI	NTRD	MCPN	94696	FHLB 2.75 (CALLABLE)	1.75000	12/17/18	25,000,000.00	25,000,000.00	24,538,950.00
PSI	NTRD	MCPN	94697	FHLB 2.75 (CALLABLE)	1.75000	12/17/18	25,000,000.00	25,000,000.00	24,538,950.00
PSI	NTRD	MCPN	94698	FHLB 3.00 (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,995,785.87	24,536,975.00
PSI	NTRD	MCPN	94949	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,613,575.00
PSI	NTRD	MCPN	94950	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,613,575.00
PSI	NTRD	MCPN	94951	FHLB 5.00 (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,613,575.00
PSI	NTRD	MCPN	94965	FHLB 5.00 (CALLABLE)	2.25000	01/07/19	25,000,000.00	25,000,000.00	24,634,125.00
PSI	NTRD	MCPN	95818	FHLB 6.00 (CALLABLE)	3.00000	05/07/19	25,000,000.00	25,000,000.00	24,453,250.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	3.00000	05/13/19	25,000,000.00	25,000,000.00	24,523,850.00
PSI	NTRD	MCPN	95825	FHLB 6.00 (CALLABLE)	2.62500	05/15/19	25,000,000.00	25,000,000.00	24,552,375.00
PSI	NTRD	MCPN	95837	FHLB 6.00 (CALLABLE)	3.00000	05/07/19	25,000,000.00	25,000,000.00	24,453,250.00
PSI	NTRD	MCPN	95849	FHLB 6.00 (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	24,665,750.00
PSI	NTRD	MCPN	95875	FHLB 6.50 (CALLABLE)	3.00000	05/22/19	25,000,000.00	24,988,371.77	24,519,800.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	7.12500	08/28/19	25,000,000.00	25,000,000.00	24,656,550.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	7.35000	09/26/19	25,000,000.00	25,000,000.00	24,712,000.00
		MCPN Total					1,650,000,000.00	1,649,984,157.64	1,599,108,693.50
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,322.02	49,399,500.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.85000	09/27/17	8,380,000.00	8,380,000.00	8,389,628.62
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,904,050.00
PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,577,650.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,869,200.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,803,900.00

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PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,795,300.00
PSI	NTRD	MCSA	93051	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,600,850.00
PSI	NTRD	MCSA	93052	FNMA 1.00 (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,776,476.00
PSI	NTRD	MCSA	94740	FHLMC 1.375 (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,036,225.00
PSI	NTRD	MCSA	94763	FHLMC 1.375 (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,037,725.00
PSI	NTRD	MCSA	96437	FHLB 1.50 (CALLABLE)	1.50000	08/20/19	15,000,000.00	15,000,000.00	14,967,660.00
PSI	NTRD	MCSA	96449	FHLMC 1.50 (CALLABLE)	1.50000	08/20/19	25,000,000.00	25,000,000.00	25,048,925.00
PSI	NTRD	MCSA	96450	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,003,800.00
PSI	NTRD	MCSA	96452	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	25,000,000.00	25,000,000.00	25,049,900.00
PSI	NTRD	MCSA	96477	FHLMC 1.50 (CALLABLE)	1.50000	08/26/19	25,000,000.00	25,000,000.00	25,053,450.00
PSI	NTRD	MCSA	96479	FHLMC 1.50 (CALLABLE)	1.50000	08/28/19	25,000,000.00	25,000,000.00	25,048,025.00
PSI	NTRD	MCSA	96487	FHLB 6.65 (CALLABLE)	6.65000	08/20/19	25,000,000.00	25,000,000.00	24,566,400.00
PSI	NTRD	MCSA	96499	FHLB 7.00 (CALLABLE)	7.00000	08/28/19	25,000,000.00	25,000,000.00	24,717,650.00
PSI	NTRD	MCSA	96528	FHLMC 1.50 (CALLABLE)	1.50000	08/21/19	8,500,000.00	8,500,000.00	8,501,292.00
PSI	NTRD	MCSA	96619	FHLMC 1.50 (CALLABLE)	1.50000	09/04/19	25,000,000.00	25,000,000.00	24,881,575.00
PSI	NTRD	MCSA	96648	FHLMC 1.55 (CALLABLE)	1.55000	09/16/19	25,000,000.00	25,000,000.00	25,038,325.00
PSI	NTRD	MCSA	96680	FHLMC 1.50 (CALLABLE)	1.50000	09/26/19	25,000,000.00	25,000,000.00	25,043,025.00
		MCSA Total					670,880,000.00	670,877,322.02	668,110,531.62
PSI	NTRD	NCD1	96304	WELLS FARGO BANK NA CD	0.14000	10/07/14	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	NCD1	96895	MUFG UNION BANK NA CD	0.12000	12/01/14	50,000,000.00	50,000,000.00	49,993,974.00
PSI	NTRD	NCD1	96896	MUFG UNION BANK NA CD	0.12000	12/01/14	25,000,000.00	25,000,000.00	24,996,987.00
		NCD1 Total					125,000,000.00	125,000,000.00	124,991,711.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,612,018.73	50,677,750.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/15	50,000,000.00	49,601,929.39	50,677,750.00
		NOTE Total					100,000,000.00	99,213,948.12	101,355,500.00
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,993,131.94	49,999,100.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,993,131.94	49,999,100.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,993,131.94	49,999,100.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,993,131.94	49,999,100.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,993,206.60	49,999,100.00

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PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,993,206.60	49,999,100.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,993,206.60	49,999,100.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,993,206.60	49,999,100.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,987,180.56	49,998,500.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,987,180.56	49,998,500.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,974,166.67	49,993,550.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,973,520.83	49,993,550.00
		TBIL Total					600,000,000.00	599,867,402.78	599,976,900.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,001,218.82	50,019,550.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,000,609.41	25,009,775.00
PSI	NTRD	YANK1	95640	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	95641	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	96280	CREDIT AGRICOLE CIB NY CD	0.23000	10/01/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	96507	CREDIT SUSSIE NY CD	0.22000	10/31/14	25,000,000.00	25,000,208.22	25,000,850.00
PSI	NTRD	YANK1	96526	CREDIT SUISSE NY CD	0.22000	11/05/14	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	YANK1	96547	BANK OF MONTREAL CHICAGO C	0.15000	10/08/14	25,000,000.00	25,000,000.00	25,000,150.00
PSI	NTRD	YANK1	96548	LLOYDS TSB BANK PLC NY CD	0.15000	10/30/14	25,000,000.00	25,000,000.00	25,000,825.00
PSI	NTRD	YANK1	96563	BANK OF MONTREAL CHICAGO C	0.15000	10/15/14	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	YANK1	96577	BANK OF MONTREAL CHICAGO C	0.15000	10/15/14	25,000,000.00	25,000,000.00	25,000,300.00
PSI	NTRD	YANK1	96580	NORDEA BANK FINLAND PLC NY	0.16000	11/10/14	25,000,000.00	24,999,722.27	25,000,850.00
PSI	NTRD	YANK1	96585	BANK OF MONTREAL CHICAGO C	0.17000	11/12/14	25,000,000.00	25,000,000.00	25,000,575.00
PSI	NTRD	YANK1	96588	LLOYDS TSB BANK PLC NY CD	0.16000	11/14/14	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	YANK1	96598	BANK OF MONTREAL CHICAGO C	0.15000	10/15/14	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	YANK1	96606	DNB BANK ASA NY CD	0.17000	11/28/14	50,000,000.00	50,000,000.00	50,004,900.00
PSI	NTRD	YANK1	96610	CREDIT SUISSE NY CD	0.22000	11/28/14	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	96612	UBS AG STAMFORD CT CD	0.23000	11/28/14	49,000,000.00	49,002,358.84	49,006,370.00
PSI	NTRD	YANK1	96616	BANK OF MONTREAL CHICAGO C	0.17000	11/26/14	25,000,000.00	25,000,000.00	25,000,775.00
PSI	NTRD	YANK1	96642	SVENSKA HANDELSBANKEN NY C	0.17500	11/21/14	25,000,000.00	25,000,177.01	25,000,525.00
PSI	NTRD	YANK1	96670	SVENSKA HANDELSBANKEN NY C	0.17500	11/26/14	50,000,000.00	50,000,388.72	50,001,150.00
PSI	NTRD	YANK1	96671	DNB BANK ASA NY CD	0.16000	11/26/14	50,000,000.00	50,000,000.00	50,003,950.00
PSI	NTRD	YANK1	96674	TORONTO DOMINION BANK NY C	0.13000	10/01/14	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	96677	LLOYDS TSB BANK PLC NY CD	0.16000	11/26/14	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	YANK1	96688	SVENSKA HANDELSBANKEN NY C	0.16500	11/26/14	50,000,000.00	50,000,388.73	50,000,350.00
PSI	NTRD	YANK1	96693	BNP PARIBAS SF CD	0.13000	10/01/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96697	CREDIT AGRICOLE CIB NY CD	0.19000	11/26/14	50,000,000.00	50,000,000.00	50,004,700.00
PSI	NTRD	YANK1	96721	BANK OF MONTREAL CHICAGO C	0.15000	11/05/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96733	BANK OF MONTREAL CHICAGO C	0.15000	11/04/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96773	SVENSKA HANDELSBANKEN NY C	0.12000	10/14/14	25,000,000.00	25,000,000.00	24,999,800.00
PSI	NTRD	YANK1	96798	BANK OF MONTREAL CHICAGO C	0.15000	11/21/14	50,000,000.00	50,000,000.00	49,997,100.00
PSI	NTRD	YANK1	96805	DNB BANK ASA NY CD	0.17000	12/19/14	25,000,000.00	25,000,000.00	24,999,425.00
PSI	NTRD	YANK1	96806	CREDIT AGRICOLE CIB NY CD	0.20000	12/19/14	50,000,000.00	50,000,000.00	49,996,650.00
PSI	NTRD	YANK1	96821	CREDIT SUISSE NY CD	0.16000	10/31/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	96822	CREDIT SUISSE NY CD	0.16000	10/31/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	96823	BNP PARIBAS SF CD	0.11000	10/21/14	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	96835	LLOYDS TSB BANK PLC NY CD	0.14000	11/26/14	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	96842	BNP PARIBAS SF CD	0.11000	10/24/14	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	96845	BNP PARIBAS SF CD	0.11000	10/23/14	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	96849	SVENSKA HANDELSBANKEN NY C	0.17000	12/24/14	50,000,000.00	50,000,000.00	49,997,600.00
PSI	NTRD	YANK1	96850	LLOYDS TSB BANK PLC NY CD	0.14000	11/25/14	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	96851	CREDIT AGRICOLE CIB NY CD	0.21000	12/19/14	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	96856	DNB BANK ASA NY CD	0.16000	12/26/14	50,000,000.00	50,000,000.00	49,997,550.00
PSI	NTRD	YANK1	96858	DNB BANK ASA NY CD	0.16000	12/26/14	50,000,000.00	50,000,000.00	49,997,550.00
PSI	NTRD	YANK1	96861	CREDIT SUISSE NY CD	0.16000	10/31/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	96862	WEST PAC BANKING CORP NY C	0.26000	06/30/15	50,000,000.00	50,001,885.19	49,992,400.00
PSI	NTRD	YANK1	96863	BARCLAYS BANK PLC NY CD	0.20000	12/19/14	50,000,000.00	50,000,000.00	50,007,750.00
PSI	NTRD	YANK1	96864	BARCLAYS BANK PLC NY CD	0.20000	12/31/14	50,000,000.00	50,000,000.00	50,008,900.00
PSI	NTRD	YANK1	96873	BNP PARIBAS SF CD	0.11000	10/24/14	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	96880	LLOYDS TSB BANK PLC NY CD	0.17000	12/31/14	50,000,000.00	50,000,000.00	49,997,400.00
PSI	NTRD	YANK1	96881	SVENSKA HANDELSBANKEN NY C	0.17000	12/31/14	50,000,000.00	50,000,631.66	49,997,400.00
PSI	NTRD	YANK1	96891	CREDIT SUISSE NY CD	0.15000	11/05/14	50,000,000.00	50,000,000.00	50,001,495.00
PSI	NTRD	YANK1	96893	LLOYDS TSB BANK PLC NY CD	0.17000	12/30/14	50,000,000.00	50,000,000.00	49,992,421.00
PSI	NTRD	YANK1	96894	BNP PARIBAS SF CD	0.11000	10/30/14	50,000,000.00	50,000,000.00	49,999,905.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	96897	CREDIT AGRICOLE CIB NY CD	0.20000	12/30/14	50,000,000.00	50,000,000.00	49,996,210.50
PSI	NTRD	YANK1	96898	SVENSKA HANDELSBANKEN NY C	0.17000	12/31/14	50,000,000.00	50,000,631.68	49,991,699.00
		YANK1 Total					2,424,000,000.00	2,424,008,220.55	2,424,027,025.50
	NTRD Total						19,832,671,000.00	19,834,377,561.91	19,724,416,333.78
				NTRD Historical Cost				**19,846,195,153.36**	
PSI	TRADE	FNMA	93272	FNMA 0.875	0.87500	05/21/18	50,000,000.00	49,778,666.67	48,968,100.00
PSI	TRADE	FNMA	93311	FNMA 0.875	0.87500	05/21/18	25,000,000.00	24,822,543.53	24,484,050.00
		FNMA Total					75,000,000.00	74,601,210.20	73,452,150.00
PSI	TRADE	NOTE	93206	USTN 0.625	0.62500	04/30/18	50,000,000.00	49,675,798.51	48,683,593.50
PSI	TRADE	NOTE	93207	USTN 0.625	0.62500	04/30/18	50,000,000.00	49,675,798.51	48,683,593.50
PSI	TRADE	NOTE	93283	USTN 0.625	0.62500	04/30/18	50,000,000.00	49,583,516.15	48,683,593.50
PSI	TRADE	NOTE	93317	USTN 0.625	0.62500	04/30/18	25,000,000.00	24,656,034.68	24,341,796.75
PSI	TRADE	NOTE	96777	USTN 1.625	1.62500	08/31/19	25,000,000.00	24,771,567.42	24,828,125.00
PSI	TRADE	NOTE	96778	USTN 1.625	1.62500	08/31/19	25,000,000.00	24,781,246.77	24,828,125.00
		NOTE Total					225,000,000.00	223,143,962.04	220,048,827.25
	TRADE Total						300,000,000.00	297,745,172.24	293,500,977.25
				TRADE Historical Cost				**297,056,715.63**	
				PSI Total			**20,132,671,000.00**	**20,132,122,734.15**	**20,017,917,311.03**
				PSI Historical Cost				**20,143,251,868.99**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,503,096.64	1,506,256.50
		CNFX Total					1,500,000.00	1,503,096.64	1,506,256.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,503,096.64	1,506,256.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB 7.25	7.25000	05/15/16	85,000.00	85,349.78	94,290.23
		BOND Total					85,000.00	85,349.78	94,290.23
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,349.78	94,290.23
SPI	PHHPA	FFCB	92292	FFCB 2.99 (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,370,950.00
SPI	PHHPA	FFCB	96183	FFCB 3.24 (CALLABLE)	3.24000	11/13/23	1,200,000.00	1,200,000.00	1,200,391.20
		FFCB Total					11,200,000.00	11,200,000.00	10,571,341.20
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	06/14/27	818,225.81	817,186.45	788,530.76
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,469,952.00
		FHLB Total					8,818,225.81	8,817,186.45	8,258,482.76
SPI	PHHPA	FHLM	93227	FHLMC 3.00 (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,852.44	1,385,086.50
		FHLM Total					1,500,000.00	1,493,852.44	1,385,086.50
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,130.23	5,776,668.00
		FNMA Total					6,000,000.00	5,995,130.23	5,776,668.00
SPI	PHHPA	MCSA	92307	FHLB 2.50 (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,887,230.00
		MCSA Total					3,000,000.00	3,000,000.00	2,887,230.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						30,518,225.81	30,506,169.12	28,878,808.46
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82000	12/12/17	130,000.00	129,916.85	128,759.93
		FFCB Total					130,000.00	129,916.85	128,759.93

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SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	468,216.92
		FHLM Total					476,000.00	476,000.00	468,216.92
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,672.82	1,554,440.17
		FNMA Total					1,573,000.00	1,572,672.82	1,554,440.17
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.75000	10/17/17	100,000.00	100,000.00	99,868.30
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,399,917.40
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	599,632.20
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,597.89
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.65000	12/14/17	800,000.00	800,000.00	794,964.00
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,653.92
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	197,427.40
SPI	SANIT	MCSA	95445	FHLMC 1.55 (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	490,039.61
SPI	SANIT	MCSA	95523	FNMA 1.50 (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	226,257.41
SPI	SANIT	MCSA	96047	FHLMC 1.40 (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,053,312.13
		MCSA Total					5,167,000.00	5,167,000.00	5,154,670.26
	SANIT - SANITATION DISTRICT Total						7,346,000.00	7,345,589.67	7,306,087.28
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/14	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/14	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/14	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/14	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/14	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/14	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/14	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/14	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/14	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/14	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/14	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/14	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/14	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/14	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/14	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/14	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/14	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/14	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/14	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/14	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/14	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/14	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/14	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/14	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/14	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/14	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/14	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/14	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/14	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/14	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/14	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/14	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/14	150,112.75	150,112.75	150,112.75

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SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/14	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/14	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/14	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/14	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/14	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/14	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/14	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/14	21,649.61	21,649.61	21,649.61
		CTDQ Total					39,015,044.82	39,015,044.82	39,015,044.82
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						39,015,044.82	39,015,044.82	39,015,044.82
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,083,820.00
		FFCB Total					10,000,000.00	10,000,000.00	10,083,820.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,083,820.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,083,820.00
		FFCB Total					10,000,000.00	10,000,000.00	10,083,820.00
	SCP6F - SCAQMD MOBILE SOURCE AIR FUND Total						10,000,000.00	10,000,000.00	10,083,820.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						59,015,044.82	59,015,044.82	59,182,684.82
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97

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SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/14	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/14	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/14	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/14	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/14	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/14	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/14	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/14	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/14	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/14	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/14	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/14	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/14	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/14	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/14	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/14	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/14	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/14	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/14	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/14	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/14	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/14	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/14	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/14	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/14	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/14	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/14	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/14	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/14	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/14	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/14	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/14	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/14	79,551.40	79,551.40	79,551.40

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/14	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/14	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/14	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/14	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/14	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/14	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/14	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/14	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/14	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/14	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/14	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/14	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/14	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/14	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/14	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/14	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/14	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/14	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/14	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/14	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/14	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/14	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/14	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/14	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/14	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/14	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/14	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/14	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/14	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/14	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/14	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/14	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/14	16,628.36	16,628.36	16,628.36

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of September 30, 2014
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/14	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/14	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/14	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/14	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/14	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/14	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/14	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/14	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/14	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/14	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/14	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/14	5,599.62	5,599.62	5,599.62
		CTDQ Total					10,158,219.24	10,158,219.24	10,158,219.24
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,158,219.24	10,158,219.24	10,158,219.24
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.70	24.70	24.70
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/14	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/14	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/14	21.10	21.10	21.10
		CTDQ Total					38,278.23	38,278.23	38,278.23
	WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total						38,278.23	38,278.23	38,278.23
				SPI Total			**113,470,768.10**	**113,461,747.50**	**111,974,624.76**
				SPI Historical Total				**113,540,023.49**	

TRUSTEE & MANAGED FUNDS
AS OF 09/30/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	418,721.64
03/08/06	CCTSA TOBACCO BONDS 2006	38,289,872.69
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	2,475,899.06
12/21/11	LAC-CAL 2011 SERIES A	2,036,205.15
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$43,220,698.54

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,296,172.74
03/21/12	DISNEY PROJECT, 2012	4,199,024.49
12/02/02	MASTER REFUNDING 2002B	1,784,978.89
03/02/05	MASTER REFUNDING 2005A	18,556,384.61
12/13/06	MASTER REFUNDING 2006 A & B	29,723,502.59
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	171,601,084.88
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	55,914,362.52
04/09/13	COMMERCIAL PAPER 2013	22,661,931.22
06/26/14	COMMERCIAL PAPER 2014	1,008,052.62
01/05/06	CALABASAS LANDFILL 2005	2,604,112.59
	U.S. BANK - TRUSTEE TOTAL	$315,349,607.15

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 09/30/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,923.66
	TREASURER TOTAL	$301,923.66

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BK FINLAND PLC NY FRN	0.88	09/28/15	50,000,000.00	50,049,258.45	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.21	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,049,258.45**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.03	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.33	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	0.33	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						
91282	WESTPAC BANKING CORP NY FRCD	0.53	10/10/14	50,000,000.00	50,000,120.59	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.18	01/12/15	21,500,000.00	21,535,976.41	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,002,814.29	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.38	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**171,500,000.00**	**171,538,911.29**	
	CORPORATE AND AGENCY ISSUED TOTAL			**481,500,000.00**	**481,588,169.74**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 09/30/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN						
96106	LACCAL BANS	0.56	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	0.54	06/30/17	10,000,000.00	10,000,000.00	
BAN Totals				**17,000,000.00**	**17,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**17,000,000.00**	**17,000,000.00**	
NTRD - PSI NON-TRADING Total				**498,500,000.00**	**498,588,169.74**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 9/30/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.556%
96776	LACCAL	09/12/14	10,000,000.00	53.500%
			$ 17,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of September 30, 2014
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,820,547,131.84	78.09	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	5,426,675,272.08	16.48	DAYS	0.00	0.00	DAYS
GOVERNMENTS	699,081,350.90	118.23	DAYS	223,143,962.04	1,416.37	DAYS
AGENCIES	10,651,026,920.90	1,290.41	DAYS	74,601,210.20	1,329.00	DAYS
MUNICIPALS	17,000,000.00	853.71	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	220,046,886.19	397.77	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	$19,834,377,561.91	717.87	DAYS	$297,745,172.24	1,394.48	DAYS

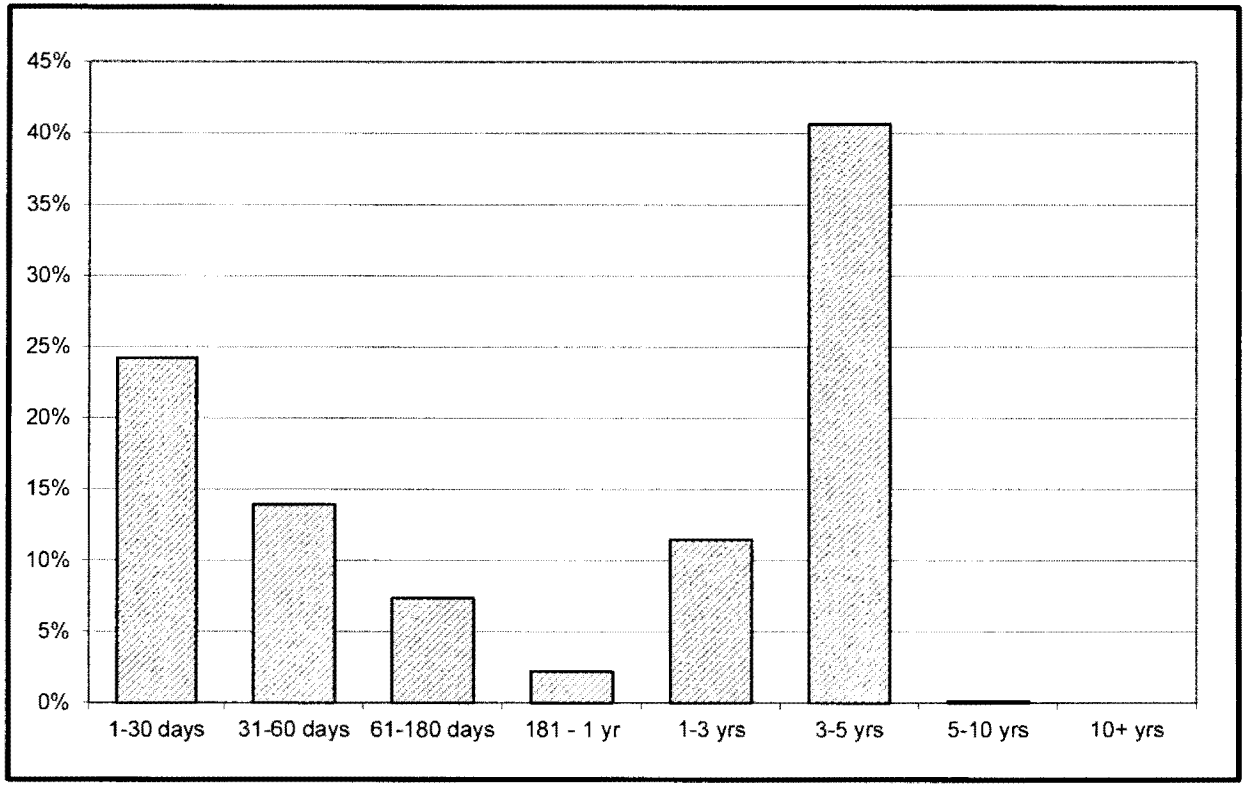
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	10/01/14 - 10/30/14	$4,876,468,000.00	24.22	24.22	$4,876,321,599.78	24.22	24.22
31 to 60 Days	10/31/14 - 11/29/14	$2,808,175,000.00	13.95	38.17	$2,807,930,000.21	13.95	38.17
61 to 90 Days	11/30/14 - 12/29/14	$801,350,000.00	3.98	42.15	$801,270,918.42	3.98	42.15
91 to 120 Days	12/30/14 - 01/28/15	$346,500,000.00	1.72	43.87	$346,534,867.49	1.72	43.87
121 to 180 Days	01/29/15 - 03/29/15	$334,160,000.00	1.66	45.53	$334,293,608.34	1.66	45.53
181 to 270 Days	03/30/15 - 06/27/15	$169,045,000.00	0.84	46.37	$169,132,049.07	0.84	46.37
271 to 365 Days	06/28/15 - 09/30/15	$275,000,000.00	1.37	47.74	$275,482,579.32	1.37	47.74
1 to 1.5 YEARS	10/01/15 - 03/30/16	$160,000,000.00	0.79	48.53	$159,249,501.99	0.79	48.53
1.5 to 2 YEARS	03/31/16 - 09/29/16	$57,000,000.00	0.28	48.81	$57,000,000.00	0.28	48.81
2 to 3 YEARS	09/30/16 - 09/30/17	$2,085,720,000.00	10.36	59.17	$2,095,944,794.90	10.41	59.22
3 to 4 YEARS	09/30/17 - 09/30/18	$2,927,623,000.00	14.54	73.71	$2,919,798,406.41	14.50	73.72
4 to 5 YEARS	09/30/18 - 09/30/19	$5,268,535,000.00	26.17	99.88	$5,266,079,437.84	26.16	99.88
5 to 10 YEARS	09/30/19 - 09/30/24	$23,095,000.00	0.12	100.00	$23,084,970.38	0.12	100.00
Portfolio Total:		**$20,132,671,000.00**			**$20,132,122,734.15**		
BLPSI							
31 to 60 Days	10/31/14 - 11/29/14	$1,500,000.00	100.00	100.00	$1,503,096.64	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,503,096.64**		
GF							
5 to 10 YEARS	09/30/19 - 09/30/24	$4,810,000.00	100.00	100.00	$4,810,000.00	$100.00	$100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
1.5 to 2 YEARS	03/31/16 - 09/29/16	$85,000.00	100.00	100.00	$85,349.78	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,349.78**		
PHHPA							
5 to 10 YEARS	09/30/19 - 09/30/24	$1,200,000.00	3.93	3.93	$1,200,000.00	3.93	3.93
10 + YEARS	09/30/24 - 09/30/64	$29,318,225.81	96.07	100.00	$29,306,169.12	96.07	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,169.12**		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of September 30, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
3 to 4 YEARS	09/30/17 - 09/30/18	$5,574,000.00	75.88	75.88	$5,573,589.67	75.88	75.88
4 to 5 YEARS	09/30/18 - 09/30/19	$1,772,000.00	24.12	100.00	$1,772,000.00	24.12	100.00
Portfolio Total:		**$7,346,000.00**			**$7,345,589.67**		
SCAQM							
91 to 120 Days	12/30/14 - 01/28/15	$39,015,044.82	100.00	100.00	$39,015,044.82	100.00	100.00
Portfolio Total:		**$39,015,044.82**			**$39,015,044.82**		
SCP61							
1.5 to 2 YEARS	03/31/16 - 09/29/16	$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**		
SCP6F							
1.5 to 2 YEARS	03/31/16 - 09/29/16	$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**		
SLIM							
91 to 120 Days	12/30/14 - 01/28/15	$10,158,219.24	100.00	100.00	$10,158,219.24	100.00	100.00
Portfolio Total:		**$10,158,219.24**			**$10,158,219.24**		
WASIA							
91 to 120 Days	12/30/14 - 01/28/15	$38,278.23	100.00	100.00	$38,278.23	100.00	100.00
91 to 120 Days		**$38,278.23**			**$38,278.23**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 4,876,322	24.22%
31 - 60 days	2,807,930	13.95%
61 - 180 days	1,482,099	7.36%
181 - 1 yr	444,615	2.21%
1 - 3 yrs	2,312,194	11.48%
3 - 5 yrs	8,185,878	40.66%
5 - 10 yrs	23,085	0.12%
10+ yrs	-	0.00%
	$ 20,132,123	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 09/30/2014
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,158,219.24
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,015,044.82
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,278.23
	LAIF TOTAL	$49,211,542.29

POOLED MONEY INVESTMENT ACCOUNT

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

	August 2014	August 2013	Change
Average Daily Portfolio ($)	54,142,620	51,415,613	+2,727,007
Accrued Earnings ($)	11,971	11,820	+151
Effective Yield (%)	0.260	0.271	-0.011
Average Life-Month End (In Days)	233	270	-37
Total Security Transactions			
Amount ($)	14,580,390	20,043,208	-5,462,818
Number	292	404	-112
Total Time Deposit Transactions			
Amount ($)	1,440,500	1,867,480	-426,980
Number	83	86	-3
Average Workday Investment Activity ($)	762,900	995,940	-233,040
Prescribed Demand Account Balances For Services ($)	2,076,199	2,137,202	-61,003

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

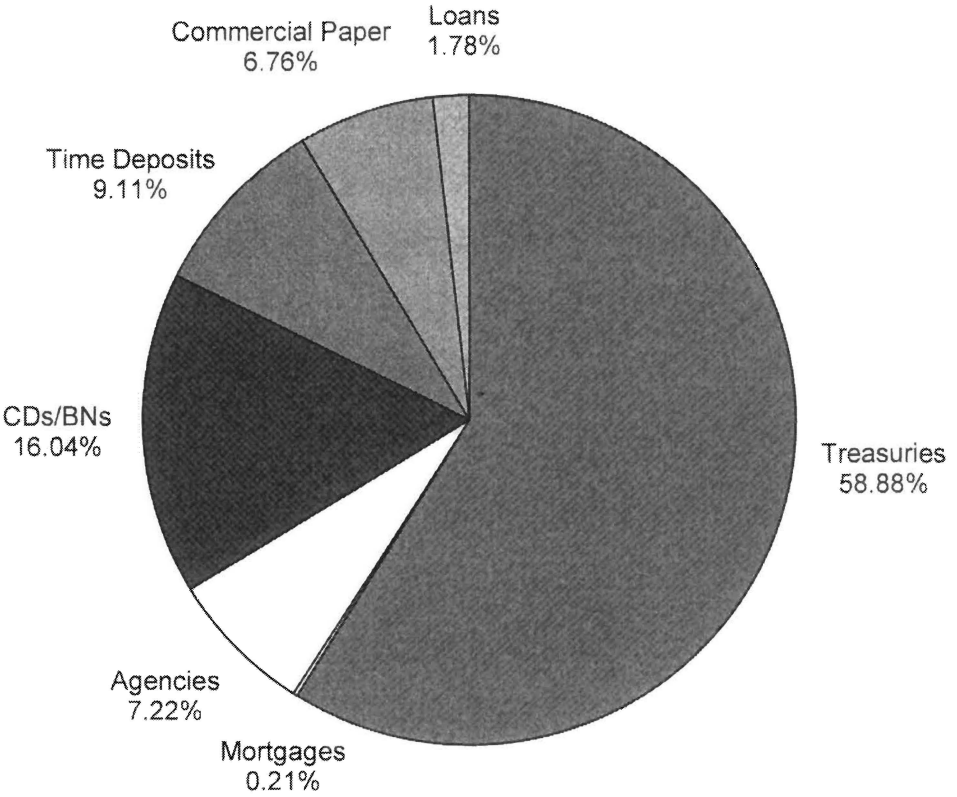
August 31, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,337,702	20.67	-1.80
Bonds	0	0.00	0
Notes	20,964,774	38.21	+0.06
Strips	0	0.00	0
Total Government	32,302,476	58.88	-1.74
Agency Debentures	2,386,296	4.36	+0.26
Certificates of Deposit	8,500,015	15.49	+1.94
Bank Notes	300,000	0.55	-0.14
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,419,400	2.59	-0.05
Time Deposits	5,000,240	9.11	+0.63
GNMAs	0	0.00	0
Commercial Paper	3,708,839	6.76	-0.13
FHLMC/Remics	114,523	0.21	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	334,670	0.61	+0.03
GF Loans	644,300	1.17	-0.82
NOW Accounts	0	0.00	0
Other	149,917	0.27	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	54,860,676	100.00	

INVESTMENT ACTIVITY

	August 2014		July 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	292	14,580,390	484	24,123,471
Other	11	511,621	3	293,318
Time Deposits	83	1,440,500	111	3,670,400
Total	386	16,532,511	598	28,087,189
PMIA Monthly Average Effective Yield (%)	0.260		0.244	
Year to Date Yield Last Day of Month (%)	0.252		0.244	

Pooled Money Investment Account
Portfolio Composition
$54.9 Billion
08/31/14



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/14	**REDEMPTIONS**								
	BN	BOFA	0.150	08/01/14	0.150	50,000	113	23,541.67	0.152
	BN	BOFA	0.150	08/01/14	0.150	50,000	113	23,541.67	0.152
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000	43	5,972.22	0.101
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000	43	5,972.22	0.101
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000	45	6,250.00	0.101
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000	45	6,250.00	0.101
	CD	CITIBANK	0.160	08/01/14	0.160	50,000	98	21,777.78	0.162
	CD	CITIBANK	0.160	08/01/14	0.160	50,000	98	21,777.78	0.162
	CD	WELLS FGO	0.200	08/01/14	0.200	50,000	157	43,611.11	0.203
	CD	WELLS FGO	0.200	08/01/14	0.200	50,000	157	43,611.11	0.203
	CP	GE CO		08/01/14	0.070	50,000	14	1,361.11	0.071
	CP	GE CO		08/01/14	0.070	50,000	14	1,361.11	0.071
	CP	GE CO		08/01/14	0.070	50,000	14	1,361.11	0.071
	CP	GECC		08/01/14	0.060	50,000	49	4,083.33	0.061
	CP	GECC		08/01/14	0.060	50,000	49	4,083.33	0.061
	CP	GECC		08/01/14	0.080	50,000	70	7,777.78	0.081
	CP	GECC		08/01/14	0.080	50,000	70	7,777.78	0.081
	CP	GECC		08/01/14	0.080	50,000	72	8,000.00	0.081
	CP	GECC		08/01/14	0.080	50,000	72	8,000.00	0.081
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	NATFUND		08/01/14	0.120	50,000	93	15,500.00	0.122
	CP	CAFCO		08/01/14	0.160	50,000	95	21,111.11	0.162
	CP	CRC		08/01/14	0.160	50,000	98	21,777.78	0.162
	CP	TOYOTA		08/01/14	0.130	50,000	108	19,500.00	0.132
	DN	FHLB		08/01/14	0.055	50,000	44	3,361.11	0.056
	DN	FHLB		08/01/14	0.055	50,000	44	3,361.11	0.056
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000	15	2,291.67	0.112
	YCD	NORINCHUK	0.110	08/01/14	0.110	50,000	15	2,291.67	0.112
	YCD	STNDRD CH	0.270	08/01/14	0.140	50,000	43	8,371.56	0.142
08/01/14	**PURCHASES**								
	CP	BNP FIN		08/04/14	0.080	50,000			
	CP	BNP FIN		08/04/14	0.080	50,000			
	CP	BNP FIN		08/04/14	0.080	50,000			
	CP	BNP FIN		08/04/14	0.080	50,000			
08/04/14	**SALES**								
	TR	BILL		04/30/15	0.060	50,000	69	15,138.89	0.160
	TR	BILL		04/30/15	0.060	50,000	69	15,138.89	0.160
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/04/14	**SALES (Continued)**								
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	102	22,791.67	0.163
	TR	BILL		04/02/15	0.060	50,000	109	23,666.67	0.159
	TR	BILL		04/02/15	0.060	50,000	109	23,666.67	0.159
08/04/14	**REDEMPTIONS**								
	CP	BNP FIN		08/04/14	0.080	50,000	3	333.33	0.081
	CP	BNP FIN		08/04/14	0.080	50,000	3	333.33	0.081
	CP	BNP FIN		08/04/14	0.080	50,000	3	333.33	0.081
	CP	BNP FIN		08/04/14	0.080	50,000	3	333.33	0.081
08/04/14	**NO PURCHASES**								
08/05/14	**SALES**								
	TR	BILL		04/30/15	0.063	50,000	96	26,027.78	0.198
	TR	BILL		04/02/15	0.060	50,000	98	22,250.00	0.166
	TR	BILL		04/02/15	0.060	50,000	98	22,250.00	0.166
	TR	BILL		04/02/15	0.060	50,000	98	22,250.00	0.166
	TR	BILL		04/02/15	0.060	50,000	98	22,250.00	0.166
	TR	BILL		04/02/15	0.060	50,000	110	23,750.00	0.158
	TR	BILL		04/02/15	0.060	50,000	110	23,750.00	0.158
	TR	BILL		08/21/14	0.015	50,000	321	48,812.50	0.111
	TR	BILL		08/21/14	0.015	50,000	321	48,812.50	0.111
	TR	BILL		08/21/14	0.015	50,000	321	48,812.50	0.111
	TR	BILL		08/21/14	0.015	50,000	321	48,812.50	0.111
08/05/14	**NO REDEMPTIONS**								
08/05/14	**NO PURCHASES**								
08/06/14	**REDEMPTIONS**								
	CP	BNP FIN		08/06/14	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		08/06/14	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		08/06/14	0.090	50,000	6	750.00	0.091
	CP	BNP FIN		08/06/14	0.090	50,000	6	750.00	0.091
08/06/14	**NO PURCHASES**								
08/07/14	**NO REDEMPTIONS**								
08/07/14	**NO PURCHASES**								
08/08/14	**REDEMPTIONS**								
	YCD	NORINCHUK	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/08/14	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
	YCD	TOKYO-MIT	0.100	08/08/14	0.100	50,000	8	1,111.11	0.101
08/08/14	**NO PURCHASES**								
08/11/14	**NO REDEMPTIONS**								
08/11/14	**NO PURCHASES**								
08/12/14	**NO REDEMPTIONS**								
08/12/14	**NO PURCHASES**								
08/13/14	**NO REDEMPTIONS**								
08/13/14	**NO PURCHASES**								
08/14/14	**NO REDEMPTIONS**								
08/14/14	**PURCHASES**								
	CP	BNP FIN		08/15/14	0.080	50,000			
	CP	BNP FIN		08/15/14	0.080	50,000			
08/15/14	**REDEMPTIONS**								
	CP	BNP FIN		08/15/14	0.080	50,000	1	111.11	0.081
	CP	BNP FIN		08/15/14	0.080	50,000	1	111.11	0.081
08/15/14	**NO PURCHASES**								
08/18/14	**REDEMPTIONS**								
	YCD	TOKYO-MIT	0.150	08/18/14	0.150	50,000	32	6,666.67	0.152
	YCD	TOKYO-MIT	0.150	08/18/14	0.150	50,000	32	6,666.67	0.152
08/18/14	**NO PURCHASES**								
08/19/14	**NO REDEMPTIONS**								
08/19/14	**PURCHASES**								
	YCD	SUMITOMO	0.120	09/02/14	0.120	50,000			
	YCD	SUMITOMO	0.120	09/02/14	0.120	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/19/14	**PURCHASES (Continued)**								
	YCD	SUMITOMO	0.120	09/02/14	0.120	50,000			
	YCD	SUMITOMO	0.120	09/02/14	0.120	50,000			
	YCD	SUMITOMO	0.120	09/02/14	0.120	50,000			
08/20/14	**REDEMPTIONS**								
	CP	GECC		08/20/14	0.070	50,000	65	6,319.44	0.071
	CP	GECC		08/20/14	0.070	50,000	65	6,319.44	0.071
08/20/14	**PURCHASES**								
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000			
	YCD	NORINCHUK	0.110	09/02/14	0.110	50,000			
	YCD	NORINCHUK	0.110	09/02/14	0.110	50,000			
08/21/14	**SALES**								
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
	TR	NOTE	0.250	09/15/14	0.077	50,000	1,058	602,278.24	0.419
08/21/14	**REDEMPTIONS**								
	TR	BILL		08/21/14	0.119	50,000	351	57,768.75	0.120
	TR	BILL		08/21/14	0.119	50,000	351	57,768.75	0.120
	TR	BILL		08/21/14	0.119	50,000	351	57,768.75	0.120
	TR	BILL		08/21/14	0.119	50,000	351	57,768.75	0.120
	TR	BILL		08/21/14	0.120	50,000	359	59,833.33	0.122
	TR	BILL		08/21/14	0.120	50,000	359	59,833.33	0.122
	TR	BILL		08/21/14	0.120	50,000	359	59,833.33	0.122
	TR	BILL		08/21/14	0.120	50,000	359	59,833.33	0.122

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/21/14	**REDEMPTIONS (Continued)**								
	TR	BILL		08/21/14	0.130	50,000	364	65,722.22	0.132
	TR	BILL		08/21/14	0.130	50,000	364	65,722.22	0.132
	TR	BILL		08/21/14	0.134	50,000	364	67,618.06	0.136
	TR	BILL		08/21/14	0.134	50,000	364	67,618.06	0.136
	TR	BILL		08/21/14	0.134	50,000	364	67,618.06	0.136
	TR	BILL		08/21/14	0.134	50,000	364	67,618.06	0.136
	TR	BILL		08/21/14	0.135	50,000	364	68,250.00	0.137
	TR	BILL		08/21/14	0.135	50,000	364	68,250.00	0.137
08/21/14	**PURCHASES**								
	CD	MUFG UNION	0.080	09/26/14	0.080	50,000			
	CD	MUFG UNION	0.080	09/26/14	0.080	50,000			
	CP	BARCLY US		08/27/14	0.080	50,000			
	CP	BARCLY US		08/27/14	0.080	50,000			
	CP	BARCLY US		08/27/14	0.080	50,000			
	CP	BARCLY US		08/27/14	0.080	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	GECC		12/29/14	0.160	50,000			
	TR	BILL		08/20/15	0.104	50,000			
	TR	BILL		08/20/15	0.104	50,000			
	TR	BILL		08/20/15	0.110	50,000			
	TR	BILL		08/20/15	0.110	50,000			
	TR	BILL		08/20/15	0.110	50,000			
	TR	BILL		08/20/15	0.110	50,000			
	YCD	TOKYO-MIT	0.120	09/02/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/02/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/02/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/02/14	0.120	50,000			
	YCD	TOKYO-MIT	0.120	09/02/14	0.120	50,000			
	YCD	SCOTIA	0.080	09/26/14	0.080	50,000			
	YCD	SCOTIA	0.080	09/26/14	0.080	50,000			
	YCD	SCOTIA	0.080	09/26/14	0.080	50,000			
	YCD	SCOTIA	0.080	09/26/14	0.080	50,000			
	YCD	TORONTO	0.130	10/01/14	0.130	50,000			
	YCD	TORONTO	0.130	10/01/14	0.130	50,000			
	YCD	TORONTO	0.130	10/01/14	0.130	50,000			
	YCD	TORONTO	0.130	10/01/14	0.130	50,000			
08/22/14	**NO REDEMPTIONS**								
08/22/14	**PURCHASES**								
	CP	BNP FIN		08/29/14	0.090	50,000			
	CP	BNP FIN		08/29/14	0.090	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/22/14	**PURCHASES (Continued)**								
	DEB	FHLB	0.340	02/22/16	0.343	30,000			
	YCD	SUMITOMO	0.110	09/02/14	0.110	50,000			
	YCD	SUMITOMO	0.110	09/02/14	0.110	50,000			
	YCD	SUMITOMO	0.110	09/02/14	0.110	50,000			
	YCD	SUMITOMO	0.110	09/02/14	0.110	50,000			
	YCD	SUMITOMO	0.110	09/02/14	0.110	50,000			
	YCD	NORINCHUK	0.110	09/09/14	0.110	50,000			
	YCD	NORINCHUK	0.110	09/09/14	0.110	50,000			
	YCD	SVENSKA	0.120	09/26/14	0.120	50,000			
	YCD	SVENSKA	0.120	09/26/14	0.120	50,000			
	YCD	SE BANKEN	0.070	10/01/14	0.070	50,000			
	YCD	SE BANKEN	0.070	10/01/14	0.070	50,000			
08/25/14	**NO REDEMPTIONS**								
08/25/14	**PURCHASES**								
	CD	BOWEST	0.060	09/26/14	0.060	50,000			
	CD	BOWEST	0.060	09/26/14	0.060	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	RABO USA		08/29/14	0.070	50,000			
	CP	GE CO		09/02/14	0.060	50,000			
	CP	GE CO		09/02/14	0.060	50,000			
	CP	GE CO		09/02/14	0.060	50,000			
	CP	GE CO		09/02/14	0.060	50,000			
	CP	BNP FIN		09/02/14	0.090	50,000			
	CP	BNP FIN		09/02/14	0.090	50,000			
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	BNP FIN		09/26/14	0.130	50,000			
	CP	BNP FIN		09/26/14	0.130	50,000			
	YCD	NORDEA	0.070	09/02/14	0.070	50,000			
	YCD	NORDEA	0.070	09/02/14	0.070	50,000			
	YCD	MONTREAL	0.100	10/01/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/14	0.100	50,000			
	YCD	MONTREAL	0.100	10/01/14	0.100	50,000			
	YCD	RABOBANK	0.210	02/27/15	0.210	50,000			
	YCD	RABOBANK	0.210	02/27/15	0.210	50,000			
08/26/14	**NO REDEMPTIONS**								
08/26/14	**PURCHASES**								
	CD	BOWEST	0.080	10/01/14	0.080	50,000			
	CD	BOWEST	0.080	10/01/14	0.080	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/26/14	**PURCHASES (Continued)**								
	CP	GE CO		09/09/14	0.060	50,000			
	CP	GE CO		09/09/14	0.060	50,000			
	CP	BNP FIN		09/26/14	0.130	50,000			
	CP	BNP FIN		09/26/14	0.130	50,000			
	CP	TD USA		09/29/14	0.140	50,000			
	CP	TD USA		09/29/14	0.140	50,000			
	YCD	NORINCHUK	0.140	09/26/14	0.140	50,000			
	YCD	NORINCHUK	0.140	09/26/14	0.140	50,000			
	YCD	NORINCHUK	0.140	09/26/14	0.140	50,000			
	YCD	MONTREAL	0.090	09/29/14	0.090	50,000			
	YCD	MONTREAL	0.090	09/29/14	0.090	50,000			
	YCD	CIBC	0.200	02/27/15	0.200	50,000			
	YCD	CIBC	0.200	02/27/15	0.200	50,000			
08/27/14	**SALES**								
	TR	NOTE	0.250	09/15/14	0.099	50,000	1,064	604,316.28	0.418
	TR	NOTE	0.250	09/15/14	0.099	50,000	1,064	604,316.28	0.418
	TR	NOTE	0.250	09/15/14	0.099	50,000	1,064	604,316.28	0.418
	TR	NOTE	0.250	09/15/14	0.099	50,000	1,064	604,316.28	0.418
08/27/14	**REDEMPTIONS**								
	CD	CITIBANK	0.170	08/27/14	0.170	50,000	96	22,666.67	0.172
	CD	CITIBANK	0.170	08/27/14	0.170	50,000	96	22,666.67	0.172
	CD	CITIBANK	0.200	08/27/14	0.200	50,000	154	42,777.78	0.203
	CD	CITIBANK	0.200	08/27/14	0.200	50,000	154	42,777.78	0.203
	CP	BARCLY US		08/27/14	0.080	50,000	6	666.67	0.081
	CP	BARCLY US		08/27/14	0.080	50,000	6	666.67	0.081
	CP	BARCLY US		08/27/14	0.080	50,000	6	666.67	0.081
	CP	BARCLY US		08/27/14	0.080	50,000	6	666.67	0.081
	CP	GECC		08/27/14	0.060	50,000	27	2,250.00	0.061
	CP	GECC		08/27/14	0.060	50,000	27	2,250.00	0.061
	CP	GECC		08/27/14	0.060	50,000	27	2,250.00	0.061
	CP	GECC		08/27/14	0.060	50,000	27	2,250.00	0.061
	CP	GECC		08/27/14	0.060	50,000	34	2,833.33	0.061
	CP	GECC		08/27/14	0.060	50,000	34	2,833.33	0.061
	YCD	STNDRD CH	0.170	08/27/14	0.170	50,000	91	21,486.11	0.172
	YCD	STNDRD CH	0.170	08/27/14	0.170	50,000	91	21,486.11	0.172
08/27/14	**PURCHASES**								
	YCD	SUMITOMO	0.120	09/09/14	0.120	50,000			
	YCD	SUMITOMO	0.120	09/09/14	0.120	50,000			
	YCD	MIZUHO	0.150	09/29/14	0.150	50,000			
	YCD	MIZUHO	0.150	09/29/14	0.150	50,000			
08/28/14	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/28/14	**PURCHASES**								
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	BNP FIN		09/09/14	0.100	50,000			
	CP	GE CO		09/26/14	0.070	50,000			
	CP	GE CO		09/26/14	0.070	50,000			
	YCD	TORONTO	0.120	10/01/14	0.120	50,000			
	YCD	TORONTO	0.120	10/01/14	0.120	50,000			
	YCD	RABOBANK	0.200	02/27/15	0.200	50,000			
08/29/14	**REDEMPTIONS**								
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000	60	9,166.67	0.112
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000	60	9,166.67	0.112
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000	60	9,166.67	0.112
	CD	CITIBANK	0.200	08/29/14	0.200	50,000	157	43,611.11	0.203
	CD	CITIBANK	0.200	08/29/14	0.200	50,000	157	43,611.11	0.203
	CD	WELLS FGO	0.210	08/29/14	0.210	50,000	190	55,416.67	0.213
	CD	WELLS FGO	0.210	08/29/14	0.210	50,000	190	55,416.67	0.213
	CD	WELLS FGO	0.210	08/29/14	0.210	50,000	190	55,416.67	0.213
	CD	WELLS FGO	0.210	08/29/14	0.210	50,000	190	55,416.67	0.213
	CP	RABO USA		08/29/14	0.070	50,000	4	388.89	0.071
	CP	RABO USA		08/29/14	0.070	50,000	4	388.89	0.071
	CP	RABO USA		08/29/14	0.070	50,000	4	388.89	0.071
	CP	RABO USA		08/29/14	0.070	50,000	4	388.89	0.071
	CP	BNP FIN		08/29/14	0.090	50,000	7	875.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	7	875.00	0.091
	CP	RABO USA		08/29/14	0.070	50,000	8	777.78	0.071
	CP	RABO USA		08/29/14	0.070	50,000	8	777.78	0.071
	CP	BNP FIN		08/29/14	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	9	1,125.00	0.091
	CP	BNP FIN		08/29/14	0.090	50,000	9	1,125.00	0.091
	CP	GECC		08/29/14	0.150	50,000	161	33,541.67	0.152
	CP	GECC		08/29/14	0.150	50,000	161	33,541.67	0.152
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000	9	1,375.00	0.112
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000	9	1,375.00	0.112
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000	9	1,375.00	0.112
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000	9	1,375.00	0.112
	YCD	TOKYO-MIT	0.110	08/29/14	0.110	50,000	9	1,375.00	0.112
	YCD	SE BANKEN	0.060	08/29/14	0.060	50,000	29	2,416.67	0.061
	YCD	SE BANKEN	0.060	08/29/14	0.060	50,000	29	2,416.67	0.061
	YCD	ANZ	0.175	08/29/14	0.175	50,000	183	44,479.17	0.177
	YCD	ANZ	0.180	08/29/14	0.180	50,000	185	46,250.00	0.183
	YCD	ANZ	0.180	08/29/14	0.180	50,000	185	46,250.00	0.183
	YCD	ANZ	0.180	08/29/14	0.180	50,000	186	46,500.00	0.183
	YCD	ANZ	0.180	08/29/14	0.180	50,000	186	46,500.00	0.183

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/29/14	**PURCHASES**								
	CP	BNP FIN		09/08/14	0.080	50,000			
	CP	BNP FIN		09/08/14	0.080	50,000			
	CP	BNP FIN		09/08/14	0.080	50,000			
	CP	BNP FIN		09/08/14	0.080	50,000			

Footnotes

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	03/07/14	0.110	1,000,000.00	09/05/14
New Omni Bank, NA	03/14/14	0.110	2,000,000.00	09/12/14
New Omni Bank, NA	04/17/14	0.080	2,000,000.00	10/16/14
New Omni Bank, NA	04/24/14	0.080	2,000,000.00	10/23/14
New Omni Bank, NA	05/01/14	0.070	2,000,000.00	10/30/14
New Omni Bank, NA	05/08/14	0.080	2,000,000.00	11/06/14
New Omni Bank, NA	05/16/14	0.080	2,000,000.00	11/14/14
New Omni Bank, NA	06/26/14	0.080	5,000,000.00	12/18/14
New Omni Bank, NA	07/09/14	0.080	1,000,000.00	01/07/15
New Omni Bank, NA	07/24/14	0.080	2,000,000.00	01/22/15
New Omni Bank, NA	08/28/14	0.080	1,500,000.00	02/26/15
New Omni Bank, NA	08/28/14	0.080	5,000,000.00	02/26/15
ARCADIA				
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
AUBURN				
Community 1st Bank	03/21/14	0.130	2,000,000.00	09/19/14
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
Community 1st Bank	08/01/14	0.120	3,000,000.00	01/30/15
BEVERLY HILLS				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
BREA				
CapitalSource Bank	03/19/14	0.100	40,000,000.00	09/17/14
Pacific Western Bank	07/11/14	0.110	10,000,000.00	01/09/15
Pacific Western Bank	07/30/14	0.100	40,000,000.00	01/28/15
CHICO				
Tri Counties Bank	06/11/14	0.080	5,000,000.00	09/10/14
DIAMOND BAR				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14
EL MONTE				
Cathay Bank	07/25/14	0.100	50,000,000.00	01/23/15
ENCINO				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FAIRFIELD				
Westamerica Bank	07/17/14	0.070	25,000,000.00	10/16/14
Westamerica Bank	07/11/14	0.110	25,000,000.00	01/09/15
Westamerica Bank	08/06/14	0.090	25,000,000.00	02/04/15
FOLSOM				
Folsom Lake Bank	03/05/14	0.130	3,000,000.00	09/03/14
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Folsom Lake Bank	08/01/14	0.120	3,500,000.00	01/30/15
Sierra Vista Bank	08/06/14	0.070	1,500,000.00	11/05/14
FRESNO				
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
Central Valley Community Bank	08/27/14	0.090	5,000,000.00	02/25/15
IRVINE				
CommerceWest Bank, NA	06/13/14	0.060	5,000,000.00	09/12/14
CommerceWest Bank, NA	07/17/14	0.050	5,000,000.00	10/16/14
CommerceWest Bank, NA	08/07/14	0.060	2,500,000.00	11/06/14
CommerceWest Bank, NA	08/01/14	0.090	2,500,000.00	01/30/15
First Foundation Bank	03/06/14	0.110	12,000,000.00	09/04/14
First Foundation Bank	03/07/14	0.130	10,000,000.00	09/05/14
First Foundation Bank	04/11/14	0.100	12,000,000.00	10/10/14
First Foundation Bank	06/06/14	0.100	10,000,000.00	12/05/14
First Foundation Bank	08/13/14	0.090	12,000,000.00	02/11/15
LAFAYETTE				
California Bank of Commerce	03/14/14	0.110	10,000,000.00	09/12/14
California Bank of Commerce	05/15/14	0.080	5,000,000.00	11/13/14
California Bank of Commerce	07/17/14	0.090	5,000,000.00	01/15/15
LODI				
Farmers & Merchants Bk Cen CA	06/04/14	0.060	35,000,000.00	09/03/14
Farmers & Merchants Bk Cen CA	06/11/14	0.060	20,000,000.00	09/10/14
Farmers & Merchants Bk Cen CA	07/18/14	0.050	35,000,000.00	10/17/14
Farmers & Merchants Bk Cen CA	07/24/14	0.050	35,000,000.00	10/23/14
LOS ANGELES				
1st Century Bank, NA	07/16/14	0.070	18,000,000.00	10/15/14
1st Century Bank, NA	08/15/14	0.080	20,000,000.00	11/14/14
BBCN Bank	06/04/14	0.060	90,000,000.00	09/03/14
BBCN Bank	04/10/14	0.080	90,000,000.00	10/09/14
BBCN Bank	04/16/14	0.080	45,000,000.00	10/15/14
BBCN Bank	06/13/14	0.090	75,000,000.00	12/12/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	02/28/14	0.100	5,000,000.00	09/05/14
Commonwealth Business Bank	03/21/14	0.110	5,000,000.00	09/19/14
Commonwealth Business Bank	03/28/14	0.100	10,000,000.00	10/03/14
Commonwealth Business Bank	07/11/14	0.050	5,000,000.00	10/17/14
Commonwealth Business Bank	05/23/14	0.080	5,000,000.00	11/21/14
Commonwealth Business Bank	06/06/14	0.080	5,000,000.00	12/05/14
Commonwealth Business Bank	08/27/14	0.030	10,000,000.00	12/12/14
CTBC Bank	07/17/14	0.090	50,000,000.00	01/15/15
CTBC Bank	07/31/14	0.080	10,000,000.00	01/29/15
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
Hanmi Bank	08/07/14	0.080	30,000,000.00	02/05/15
HSBC Bank USA, NA	08/13/14	0.090	25,000,000.00	11/12/14
Manufacturers Bank	06/12/14	0.060	50,000,000.00	09/11/14
Manufacturers Bank	07/11/14	0.050	100,000,000.00	10/10/14
Manufacturers Bank	07/18/14	0.050	50,000,000.00	10/17/14
Mission Valley Bank	07/16/14	0.070	7,000,000.00	10/15/14
Open Bank	03/14/14	0.110	5,000,000.00	09/12/14
Open Bank	03/21/14	0.110	2,000,000.00	09/19/14
Open Bank	06/12/14	0.090	5,000,000.00	12/11/14
Open Bank	07/09/14	0.080	2,000,000.00	01/07/15
Open Bank	08/13/14	0.070	10,000,000.00	02/11/15
Opus Bank	08/01/14	0.090	10,000,000.00	01/30/15
Pacific City Bank	06/20/14	0.050	20,000,000.00	09/19/14
Pacific City Bank	07/11/14	0.050	30,000,000.00	10/10/14
Pacific City Bank	06/12/14	0.090	10,000,000.00	12/11/14
State Bank of India (California)	04/10/14	0.100	12,000,000.00	10/09/14
State Bank of India (California)	04/16/14	0.100	23,000,000.00	10/15/14
State Bank of India (California)	04/24/14	0.100	13,000,000.00	10/23/14
State Bank of India (California)	08/07/14	0.100	12,000,000.00	02/05/15
State Bank of India (California)	08/21/14	0.100	10,000,000.00	02/19/15
Wilshire Bank	06/11/14	0.060	39,000,000.00	09/10/14
Wilshire Bank	07/11/14	0.050	78,000,000.00	10/10/14
Wilshire Bank	07/17/14	0.050	74,000,000.00	10/16/14
Wilshire Bank	08/15/14	0.060	30,000,000.00	11/14/14
Wilshire Bank	08/28/14	0.060	50,000,000.00	12/04/14
MONTEREY				
1st Capital Bank	06/12/14	0.060	5,000,000.00	09/11/14
1st Capital Bank	07/24/14	0.070	1,000,000.00	10/23/14
1st Capital Bank	07/30/14	0.080	8,000,000.00	10/29/14
NORTH HIGHLANDS				
SAFE Credit Union	03/07/14	0.130	5,000,000.00	09/05/14
OAKDALE				
Oak Valley Community Bank	06/05/14	0.060	3,500,000.00	09/04/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND				
Community Bank of the Bay	06/06/14	0.100	5,000,000.00	12/05/14
Metropolitan Bank	06/12/14	0.110	4,500,000.00	12/11/14
Metropolitan Bank	07/11/14	0.110	1,500,000.00	01/09/15
Metropolitan Bank	07/17/14	0.110	1,000,000.00	01/15/15
Metropolitan Bank	08/01/14	0.110	2,000,000.00	01/30/15
Metropolitan Bank	08/28/14	0.100	1,000,000.00	02/26/15
ONTARIO				
Citizens Business Bank	06/06/14	0.060	25,000,000.00	09/05/14
Citizens Business Bank	06/11/14	0.060	25,000,000.00	09/10/14
Citizens Business Bank	07/09/14	0.040	40,000,000.00	10/08/14
Citizens Business Bank	07/11/14	0.050	50,000,000.00	10/22/14
Citizens Business Bank	07/25/14	0.050	30,000,000.00	10/31/14
Citizens Business Bank	07/31/14	0.060	30,000,000.00	11/05/14
Citizens Business Bank	08/06/14	0.050	50,000,000.00	11/12/14
Citizens Business Bank	08/14/14	0.060	30,000,000.00	11/19/14
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/04/14	0.060	12,000,000.00	09/03/14
Malaga Bank, FSB	06/06/14	0.060	4,000,000.00	09/05/14
Malaga Bank, FSB	06/26/14	0.050	10,000,000.00	09/25/14
Malaga Bank, FSB	07/10/14	0.060	5,000,000.00	10/09/14
Malaga Bank, FSB	07/24/14	0.050	38,000,000.00	10/24/14
Malaga Bank, FSB	07/25/14	0.050	8,000,000.00	10/24/14
Malaga Bank, FSB	08/01/14	0.060	9,000,000.00	10/31/14
Malaga Bank, FSB	08/07/14	0.060	10,000,000.00	11/06/14
PASADENA				
Community Bank	03/19/14	0.120	35,000,000.00	09/17/14
Community Bank	04/04/14	0.110	25,000,000.00	10/03/14
Community Bank	05/07/14	0.090	30,000,000.00	11/05/14
Community Bank	06/11/14	0.100	30,000,000.00	12/10/14
Community Bank	07/16/14	0.100	25,000,000.00	01/14/15
Community Bank	08/15/14	0.100	25,000,000.00	02/13/15
East West Bank	04/25/14	0.100	50,000,000.00	10/24/14
East West Bank	07/17/14	0.110	50,000,000.00	01/15/15
East West Bank	07/23/14	0.100	125,000,000.00	01/21/15
East West Bank	08/08/14	0.100	75,000,000.00	02/06/15
EverTrust Bank	05/23/14	0.080	20,000,000.00	11/21/14
EverTrust Bank	06/11/14	0.080	20,000,000.00	12/10/14
EverTrust Bank	08/20/14	0.080	10,000,000.00	02/18/15
Wescom Central Credit Union	03/27/14	0.130	50,000,000.00	09/25/14
Wescom Central Credit Union	07/30/14	0.090	50,000,000.00	10/29/14
PASO ROBLES				
Heritage Oaks Bank	06/11/14	0.080	25,000,000.00	09/10/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	06/05/14	0.080	15,000,000.00	09/04/14
Bank of the Sierra	06/12/14	0.080	10,000,000.00	09/11/14
Bank of the Sierra	07/10/14	0.090	10,000,000.00	10/09/14
Bank of the Sierra	07/25/14	0.080	20,000,000.00	10/24/14
Bank of the Sierra	08/07/14	0.090	15,000,000.00	11/06/14
Bank of the Sierra	08/14/14	0.090	10,000,000.00	11/13/14
RANCHO CORDOVA				
American River Bank	04/09/14	0.090	2,500,000.00	10/08/14
American River Bank	04/18/14	0.100	2,000,000.00	10/17/14
American River Bank	04/23/14	0.100	3,000,000.00	10/22/14
American River Bank	08/01/14	0.080	2,500,000.00	10/31/14
American River Bank	05/08/14	0.100	2,500,000.00	11/06/14
American River Bank	05/15/14	0.100	6,500,000.00	11/13/14
American River Bank	05/22/14	0.100	1,000,000.00	11/20/14
American River Bank	06/12/14	0.110	1,500,000.00	12/11/14
American River Bank	08/07/14	0.100	7,500,000.00	02/05/15
REDWOOD CITY				
Provident Credit Union	04/17/14	0.080	20,000,000.00	10/16/14
Provident Credit Union	04/30/14	0.070	40,000,000.00	10/29/14
Provident Credit Union	05/22/14	0.080	20,000,000.00	11/20/14
Provident Credit Union	06/13/14	0.090	20,000,000.00	12/12/14
Provident Credit Union	07/24/14	0.100	40,000,000.00	01/22/15
Provident Credit Union	08/20/14	0.100	20,000,000.00	02/18/15
RICHMOND				
Mechanics Bank, The	07/16/14	0.080	20,000,000.00	10/15/14
Mechanics Bank, The	07/24/14	0.080	20,000,000.00	10/23/14
Mechanics Bank, The	08/14/14	0.090	20,000,000.00	11/13/14
ROCKLIN				
Five Star Bank	06/12/14	0.060	10,500,000.00	09/11/14
Five Star Bank	07/16/14	0.050	2,000,000.00	10/15/14
ROSEMEAD				
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
Pacific Alliance Bank	06/06/14	0.100	1,500,000.00	12/05/14
ROSEVILLE				
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
Umpqua Bank	05/15/14	0.100	50,000,000.00	11/13/14
Umpqua Bank	06/18/14	0.120	100,000,000.00	12/17/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Bank of Sacramento	04/02/14	0.100	6,000,000.00	10/01/14
Bank of Sacramento	04/24/14	0.100	10,000,000.00	10/23/14
Bank of Sacramento	08/06/14	0.090	4,000,000.00	02/04/15
Comerica Bank	06/11/14	0.100	25,000,000.00	12/10/14
Comerica Bank	07/09/14	0.100	50,000,000.00	01/07/15
Comerica Bank	07/16/14	0.100	75,000,000.00	01/14/15
Comerica Bank	08/06/14	0.090	50,000,000.00	02/04/15
Comerica Bank	08/13/14	0.090	25,000,000.00	02/11/15
Comerica Bank	08/28/14	0.100	75,000,000.00	02/26/15
Merchants National Bank of Sacramento	04/09/14	0.070	2,000,000.00	10/08/14
Merchants National Bank of Sacramento	04/29/14	0.070	2,000,000.00	10/29/14
Merchants National Bank of Sacramento	05/07/14	0.070	2,000,000.00	11/05/14
Merchants National Bank of Sacramento	05/21/14	0.070	2,000,000.00	11/19/14
Merchants National Bank of Sacramento	06/04/14	0.080	2,000,000.00	12/03/14
River City Bank	05/16/14	0.100	20,000,000.00	11/14/14
River City Bank	05/23/14	0.100	15,000,000.00	11/21/14
River City Bank	05/23/14	0.100	20,000,000.00	11/21/14
River City Bank	06/06/14	0.100	15,000,000.00	12/05/14
SAN DIEGO				
Kinecta Federal Credit Union	08/08/14	0.080	25,000,000.00	11/07/14
Kinecta Federal Credit Union	08/08/14	0.110	25,000,000.00	02/06/15
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	04/17/14	0.060	50,000,000.00	10/16/14
San Diego County Credit Union	04/30/14	0.050	50,000,000.00	10/29/14
San Diego County Credit Union	05/16/14	0.060	50,000,000.00	11/14/14
San Diego County Credit Union	06/18/14	0.070	50,000,000.00	12/17/14
San Diego County Credit Union	07/16/14	0.060	100,000,000.00	01/14/15
Western Alliance Bank	05/15/14	0.080	15,000,000.00	11/13/14
Western Alliance Bank	05/21/14	0.070	25,000,000.00	11/19/14
Western Alliance Bank	06/20/14	0.100	50,000,000.00	12/19/14
Western Alliance Bank	07/10/14	0.110	25,000,000.00	01/08/15
SAN FRANCISCO				
MUFG Union Bank, NA	07/24/14	0.080	150,000,000.00	10/23/14
Presidio Bank	08/06/14	0.070	10,000,000.00	02/04/15
Presidio Bank	08/21/14	0.080	10,000,000.00	02/19/15
Trans Pacific National Bank	06/20/14	0.070	3,000,000.00	09/19/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	06/05/14	0.080	150,000,000.00	09/04/14
SAN JOSE				
Heritage Bank of Commerce	03/28/14	0.120	15,000,000.00	09/26/14
Heritage Bank of Commerce	05/16/14	0.100	13,000,000.00	11/14/14
Heritage Bank of Commerce	06/11/14	0.100	20,000,000.00	12/10/14
Heritage Bank of Commerce	07/24/14	0.100	50,000,000.00	01/22/15

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
Summit State Bank	03/07/14	0.130	12,000,000.00	09/05/14
Summit State Bank	03/21/14	0.130	7,000,000.00	09/19/14
Summit State Bank	04/17/14	0.100	9,000,000.00	10/16/14
Summit State Bank	05/07/14	0.090	8,000,000.00	11/05/14
Summit State Bank	07/16/14	0.100	5,000,000.00	01/14/15
Summit State Bank	07/25/14	0.100	3,500,000.00	01/23/15
Summit State Bank	07/30/14	0.100	4,000,000.00	01/28/15
SOUTH SAN FRANCISCO				
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
First National Bank of Northern California	06/04/14	0.100	4,000,000.00	12/03/14
VACAVILLE				
Travis Credit Union	07/10/14	0.090	50,000,000.00	01/08/15
WALNUT CREEK				
Bank of the West	03/05/14	0.120	66,000,000.00	09/03/14
Bank of the West	06/13/14	0.080	100,000,000.00	09/12/14
Bank of the West	07/31/14	0.100	134,000,000.00	01/29/15
WEST SACRAMENTO				
Community Business Bank	07/09/14	0.080	3,000,000.00	01/07/15
TOTAL TIME DEPOSITS AUGUST 2014			**5,000,240,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2014
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,271,030	$ 4,695,261
2	2,271,030	4,695,261
3	2,271,030	4,695,261
4	1,552,500	3,620,469
5	1,734,718	2,733,757
6	1,962,113	2,655,611
7	1,915,086	2,343,689
8	2,203,561	1,959,881
9	2,203,561	1,959,881
10	2,203,561	1,959,881
11	1,890,544	1,626,704
12	1,916,980	1,548,965
13	2,080,808	1,566,822
14	2,533,696	1,619,883
15	2,665,459	1,912,072
16	2,665,459	1,917,008
17	2,665,459	1,917,008
18	2,708,455	1,682,247
19	2,503,508	1,686,621
20	2,080,933	1,984,576
21	2,034,369	1,769,518
22	1,963,053	1,762,463
23	1,963,053	1,762,463
24	1,963,053	1,762,463
25	2,131,031	1,775,038
26	2,148,455	1,942,231
27	2,352,653	2,174,235
28	2,321,744	2,323,319
29	2,148,137	2,091,611
30	2,148,137	2,091,611
31	2,148,137	2,095,870
AVERAGE DOLLAR DAYS	2,181,333 a/	

a/ The prescribed bank balance for August was $2,134,960. This consisted of $2,076,199 in compensating balances for services, balances for uncollected funds of $60,668 and a deduction of $1,907 for August 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 August 20, 2014, has determined and designated the amount of money available for deposit and investment as of August 13, 2014, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,076,199,000

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)	8/18/2014	8/22/2014	$ 1,658,700,000	$ (3,268,040,000)	$ 4,926,740,000	$ 1,658,700,000
(2)	8/25/2014	8/29/2014	$ 694,800,000	$ (2,573,240,000)	$ 4,926,740,000	$ 2,353,500,000
(3)	9/1/2014	9/5/2014	$ (1,725,900,000)	$ (4,299,140,000)	$ 4,926,740,000	$ 627,600,000
(4)	9/8/2014	9/12/2014	$ 406,400,000	$ (3,892,740,000)	$ 4,926,740,000	$ 1,034,000,000
(5)	9/15/2014	9/19/2014	$ 2,528,600,000	$ (1,364,140,000)	$ 4,926,740,000	$ 3,562,600,000
(6)	9/22/2014	9/26/2014	$ 2,298,800,000	$ 934,660,000	$ 4,926,740,000	$ 5,861,400,000
(7)	9/29/2014	10/3/2014	$ (4,017,700,000)	$ (3,083,040,000)	$ 4,926,740,000	$ 1,843,700,000
(8)	10/6/2014	10/10/2014	$ (410,500,000)	$ (3,493,540,000)	$ 4,926,740,000	$ 1,433,200,000
(9)	10/13/2014	10/17/2014	$ 209,700,000	$ (3,283,840,000)	$ 4,926,740,000	$ 1,642,900,000

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 $ 2,076,199,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: August 20, 2014
* Government Code