



**COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR**




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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

September 28, 2012

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
AUGUST 2012**

The Report of Investments for the month of August 2012 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 August 2012 were in accordance with the California Government Code and, except as noted in Attachment II of the Report of Investments, conform to the Treasurer and Tax Collector's Investment Policy.

The attached schedules 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.

If you have any questions, please contact me, or your staff may contact Nai-len Ishikawa, Assistant Treasurer and Tax Collector, at (213) 974-2139.

MJS:NI:st

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR AUGUST 2012

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 AUGUST 2012

ATTACHMENTS

- VI. Non-Trading Portfolio Participant Composition
 - Percentage breakdown by participant in the Non-Trading 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 AUGUST 2012

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)

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates.

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2012

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 08/31/12		
At Cost	\$ 21,666,979,997	\$ 205,414,393
At Market	\$ 21,743,931,100	\$ 205,438,717
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	19.73%	0.00%
United States Government and Agency Obligations	47.77%	65.21%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	30.30%	0.00%
Municipal Obligations	0.08%	2.47%
Corporate and Deposit Notes	2.12%	1.50%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	30.82%
1-60 days	43.67%	0.00%
61 days-1 year	15.33%	31.52%
Over 1 year	41.00%	68.48%
Weighted Average Days to Maturity	619	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF AUGUST 31, 2012

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 August 31, 2012:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	30.30%
Corporate and Deposit Notes	A-1	P-1	1.18%
	AA-	A1	0.94%
Los Angeles County Securities	AA-	A1	0.08%
Negotiable Certificates of Deposit	A-1	P-1	19.03%
	AA-	Aa3	0.70%
U.S. Agency Securities	AA+	Aaa	44.67%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	0.80%
U.S. Treasury Bills	AA+	Aaa	2.30%
			100.00%
<u>SPI</u>			
Local Agency Investment Fund	Not rated	Not rated	30.77%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	0.74%
	AA+	A1	0.76%
Mortgage Trust Deeds	AA-	Aa2	0.05%
Los Angeles County Securities	AA-	Aa2	2.47%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	65.17%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.04%
			100.00%

POOLED SURPLUS EARNINGS REPORT

AUGUST 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 08/31/12	\$ 21,666,979,997
Market Value at 08/31/12	\$ 21,743,931,100
Average Daily Balance	\$ 21,235,210,214
Gains and Losses:	
For the Month	\$ 195,467
For the Past 12 Months	\$ 12,554,683
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 13,469,417
Earnings for the Past 12 Months	\$ 212,325,253
Earnings Rate for the Month	0.74%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF AUGUST 31, 2012

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 63,897,978.17
Bank of the West - Concentration	\$ 68,947,678.81 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 6,684,723.82
Wells Fargo - Concentration	<u>\$ 4,832,164.98</u>
Total Ledger Balance for all Banks	<u><u>\$ 144,362,545.78</u></u>

(A) \$68.087 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR AUGUST 2012
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 August 2012

Total Deposits	\$ 3,497,184,698.11
Total Disbursements	\$ 4,737,894,161.98

Discretionary Funds Liquidity Withdrawal Ratio:	
As of August 31, 2012	1.48

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u>
	<u>Maturities</u>			<u>Available Cash</u>
September	\$ 6,659,609,000.00	\$ 2,886,100,000.00	\$ 3,438,300,000.00	\$ 6,107,409,000.00
October	\$ 2,902,865,000.00	\$ 3,093,700,000.00	\$ 4,411,800,000.00	\$ 7,692,174,000.00
November	\$ 1,162,000,000.00	\$ 4,901,700,000.00	\$ 4,029,100,000.00	\$ 9,726,774,000.00
December	\$ 375,000,000.00	\$ 6,787,700,000.00	\$ 5,170,000,000.00	\$ 11,719,474,000.00
January	\$ 75,000,000.00	\$ 3,538,200,000.00	\$ 4,959,600,000.00	\$ 10,373,074,000.00
February	\$ 183,855,000.00	\$ 2,461,300,000.00	\$ 4,304,600,000.00	\$ 8,713,629,000.00

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 1.5 years.

In August 2012, the Treasurer placed \$395.762 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$68.087 million remained in the account at month-end. This account is 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.

Included in the Los Angeles County General Fund's SPI are approximately \$0.10 million in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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.

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.

Definitions of Securities

Page 2

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.

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR AUGUST 2012
COMPLIANCE REPORT

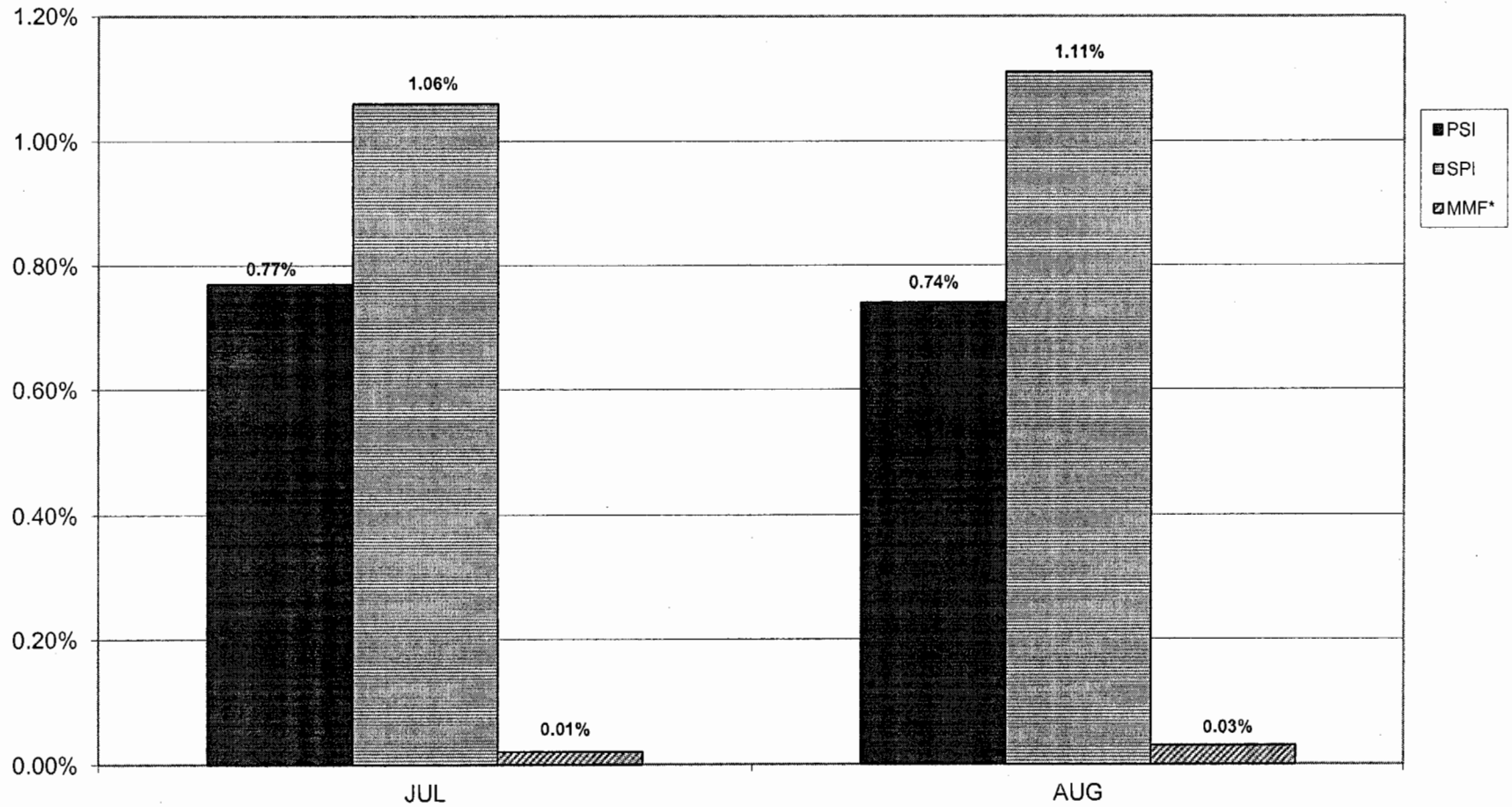
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of August 2012

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 08/31/12
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
1	21,676,118,811.25	96,423,561.00
2	21,566,074,570.98	104,423,561.00
3	21,291,054,701.52	104,423,561.00
4	21,291,054,701.52	104,423,561.00
5	21,291,054,701.52	104,423,561.00
6	21,112,820,083.90	104,423,561.00
7	21,083,522,174.04	104,423,561.00
8	20,990,516,462.22	104,423,561.00
9	20,956,358,038.01	104,423,561.00
10	21,014,418,797.13	104,423,561.00
11	21,014,418,797.13	104,423,561.00
12	21,014,418,797.13	104,423,561.00
13	20,943,535,937.66	104,422,442.26
14	20,920,053,059.96	104,422,442.26
15	20,820,201,866.95	104,422,442.26
16	20,804,206,768.89	104,422,442.26
17	20,877,809,343.37	104,422,442.26
18	20,877,809,343.37	104,422,442.26
19	20,877,809,343.37	104,422,442.26
20	20,663,811,130.77	104,422,442.26
21	20,678,802,294.67	104,422,442.26
22	20,798,906,017.01	104,422,442.26
23	21,193,460,626.31	104,422,442.26
24	21,868,500,326.23	104,422,442.26
25	21,868,500,326.23	104,422,442.26
26	21,868,500,326.23	104,422,442.26
27	21,868,488,374.88	104,422,442.26
28	21,793,961,676.87	205,422,442.26
29	21,904,672,587.00	205,422,442.26
30	21,693,676,657.63	205,422,442.26
31	21,666,979,997.45	205,414,392.51
AVG	<u>21,235,210,214.23</u>	<u>117,196,809.20</u>

LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2012-13 ATTACHMENT IV



* Provided for comparative purposes only.

* Source: Money Fund Report as of August 31, 2012

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 08/31/12 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	\$13,689,372	\$118,802
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	195,467	0
Amortization/Accretion	(415,423)	(8,050)
Prior Accrual Adjustment	0	0
	<u>0</u>	<u>0</u>
Total Revenues	<u>\$13,469,417</u>	<u>\$110,752</u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,415
	<u>0</u>	<u>3,415</u>
	<u>\$0</u>	<u>\$3,415</u>
NET INCOME	<u>\$13,469,417</u>	<u>\$107,337</u>

*Estimated and later adjusted.

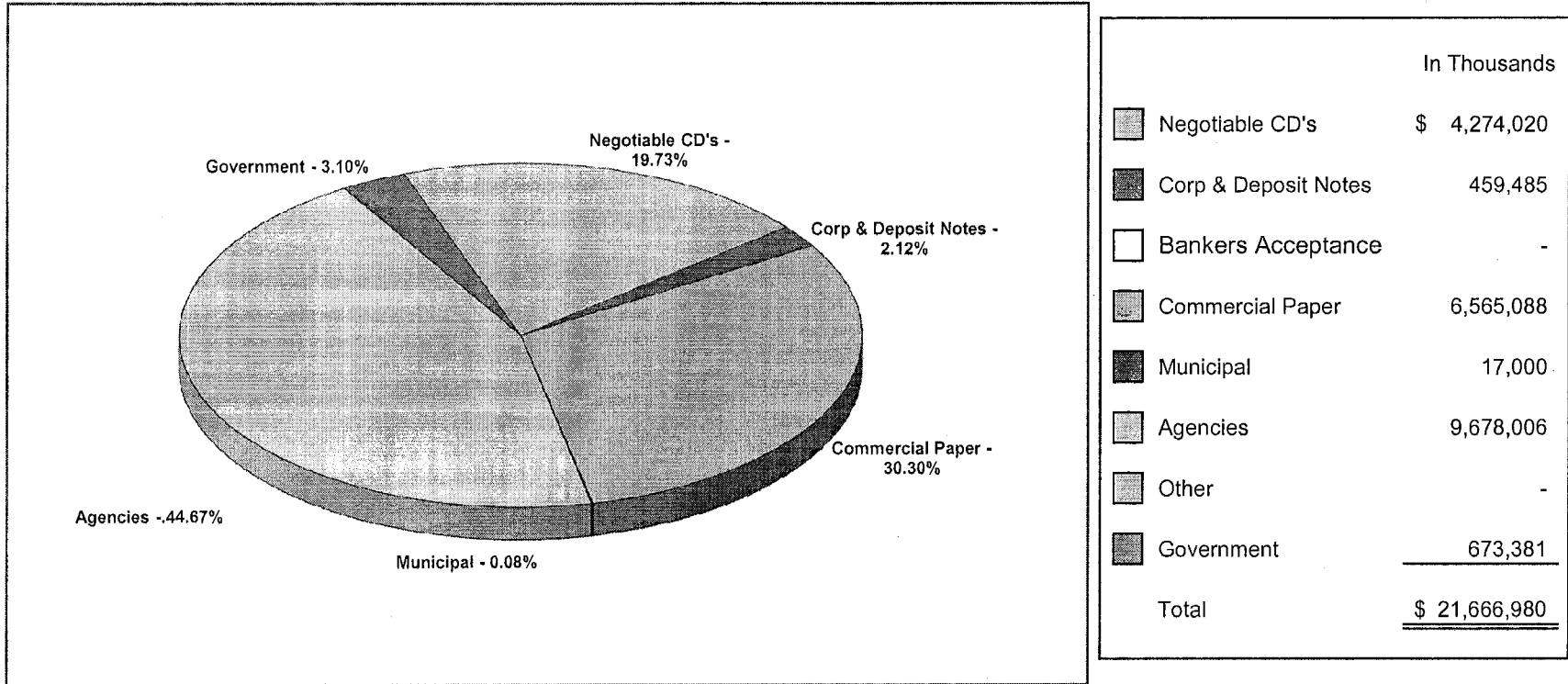
Los Angeles County Treasurer
 Non-Trading Composition
 As of August 31, 2012
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	53.13%	
Los Angeles County and Related Entities	34.22%	
Consolidated Sanitation Districts		3.86%
Metropolitan Transportation Authority		1.61%
Miscellaneous Agencies Pooled Investments		2.09%
County Bond Proceeds		2.47%
South Coast Air Quality Management District		2.60%
Miscellaneous		0.02%
Total	<u>87.35%</u>	<u>12.65%</u>

NOTE: The discretionary participation from local agencies outside of the Los Angeles County represents 10.05% of the PSI Portfolio.

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF AUGUST 2012
ATTACHMENT VII**



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: August 1, 2012 to August 31, 2012
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	8/1/2012	90782	BARTON CAPITAL LLC CP	0.40000	9/4/2012	50,000,000.00	49,981,111.11	0.00	CITI	BLAY
NTRD	CPD	8/1/2012	90783	SHEFFIELD RECEIVABLES CORP CP	0.23000	9/17/2012	50,000,000.00	49,984,986.11	0.00	CITI	MS
NTRD	CPD	8/1/2012	90784	JUPITER SEC COMPANY LLC CP	0.16000	9/5/2012	21,000,000.00	20,996,733.33	0.00	CITI	KEYBANC
NTRD	CPD	8/1/2012	90785	JUPITER SEC COMPANY LLC CP	0.17000	9/14/2012	19,750,000.00	19,745,896.39	0.00	CITI	KEYBANC
NTRD	CPD	8/1/2012	90787	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/13/2012	23,000,000.00	22,994,780.28	0.00	CITI	BLAY
NTRD	CPD	8/1/2012	90788	ABBAY NATIONAL NA LLC CP	0.35000	9/5/2012	50,000,000.00	49,982,986.11	0.00	CITI	MFR
NTRD	CPD	8/2/2012	90790	BARTON CAPITAL LLC CP	0.42000	9/4/2012	25,000,000.00	24,990,375.00	0.00	CITI	CITGM
NTRD	CPD	8/2/2012	90792	BARTON CAPITAL LLC CP	0.40000	9/5/2012	50,000,000.00	49,981,111.11	0.00	CITI	MS
NTRD	CPD	8/2/2012	90793	ABBAY NATIONAL NA LLC CP	0.36000	9/6/2012	50,000,000.00	49,982,500.00	0.00	CITI	MFR
NTRD	CPD	8/3/2012	90797	JUPITER SEC COMPANY LLC CP	0.17000	9/5/2012	50,000,000.00	49,992,208.33	0.00	CITI	LOOP
NTRD	CPD	8/3/2012	90798	CHARIOT FUNDING LLC CP	0.16000	9/7/2012	45,000,000.00	44,993,000.00	0.00	CITI	BLAY
NTRD	CPD	8/3/2012	90799	SHEFFIELD RECEIVABLES CORP CP	0.25000	10/2/2012	25,000,000.00	24,989,583.33	0.00	CITI	BLAY
NTRD	CPD	8/6/2012	90805	BARTON CAPITAL LLC CP	0.38000	9/5/2012	36,790,000.00	36,778,349.83	0.00	CITI	MS
NTRD	CPD	8/6/2012	90806	ABBAY NATIONAL NA LLC CP	0.35000	9/6/2012	50,000,000.00	49,984,930.56	0.00	CITI	BLAY
NTRD	CPD	8/6/2012	90807	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/13/2012	25,000,000.00	24,994,986.11	0.00	CITI	BLAY
NTRD	CPD	8/7/2012	90810	BARTON CAPITAL LLC CP	0.38000	9/17/2012	21,000,000.00	20,990,911.67	0.00	CITI	JPM
NTRD	CPD	8/7/2012	90811	SHEFFIELD RECEIVABLES CORP CP	0.25000	9/26/2012	18,800,000.00	18,793,472.22	0.00	CITI	KEYBANC
NTRD	CPD	8/7/2012	90812	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	9/21/2012	50,000,000.00	49,988,750.00	0.00	CITI	BLAY
NTRD	CPD	8/7/2012	90813	ABBAY NATIONAL NA LLC CP	0.35000	9/7/2012	50,000,000.00	49,984,930.56	0.00	CITI	MFR
NTRD	CPD	8/7/2012	90814	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	9/24/2012	50,000,000.00	49,988,000.00	0.00	CITI	BLAY
NTRD	CPD	8/7/2012	90815	ING U.S. FUNDING LLC CP	0.17000	9/7/2012	50,000,000.00	49,992,680.56	0.00	CITI	INGF
NTRD	CPD	8/8/2012	90819	BARTON CAPITAL LLC CP	0.38000	9/10/2012	30,000,000.00	29,989,550.00	0.00	CITI	MS
NTRD	CPD	8/8/2012	90820	BARTON CAPITAL LLC CP	0.38000	9/11/2012	20,000,000.00	19,992,822.22	0.00	CITI	BLAY
NTRD	CPD	8/8/2012	90821	BARTON CAPITAL LLC CP	0.38000	9/12/2012	50,000,000.00	49,981,527.78	0.00	CITI	BLAY
NTRD	CPD	8/8/2012	90822	ABBAY NATIONAL NA LLC CP	0.35000	9/10/2012	50,000,000.00	49,983,958.33	0.00	CITI	MFR
NTRD	CPD	8/9/2012	90825	BARTON CAPITAL LLC CP	0.38000	9/10/2012	32,000,000.00	31,989,191.11	0.00	CITI	MS
NTRD	CPD	8/9/2012	90826	CHARIOT FUNDING LLC CP	0.17000	9/11/2012	50,000,000.00	49,992,208.33	0.00	CITI	RBCCM
NTRD	CPD	8/9/2012	90827	BARTON CAPITAL LLC CP	0.38000	9/11/2012	20,000,000.00	19,993,033.33	0.00	CITI	MS
NTRD	CPD	8/9/2012	90828	BRYANT PARK FUNDING LLC CP	0.18000	9/10/2012	25,044,000.00	25,039,992.96	0.00	CITI	MS
NTRD	CPD	8/9/2012	90829	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	9/21/2012	50,000,000.00	49,989,847.22	0.00	CITI	BLAY
NTRD	CPD	8/10/2012	90831	CHARIOT FUNDING LLC CP	0.17000	9/10/2012	43,152,000.00	43,145,683.03	0.00	CITI	JPM
NTRD	CPD	8/10/2012	90832	CHARIOT FUNDING LLC CP	0.17000	9/12/2012	50,000,000.00	49,992,208.33	0.00	CITI	BLAY
NTRD	CPD	8/10/2012	90837	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	9/20/2012	50,000,000.00	49,989,750.00	0.00	CITI	BLAY
NTRD	CPD	8/10/2012	90838	BARTON CAPITAL LLC CP	0.38000	9/11/2012	28,000,000.00	27,990,542.22	0.00	CITI	MS
NTRD	CPD	8/10/2012	90839	ING U.S. FUNDING LLC CP	0.18000	9/13/2012	50,000,000.00	49,991,500.00	0.00	CITI	INGF
NTRD	CPD	8/13/2012	90841	JUPITER SEC COMPANY LLC CP	0.17000	9/12/2012	50,000,000.00	49,992,916.67	0.00	CITI	JPM
NTRD	CPD	8/13/2012	90842	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/17/2012	27,000,000.00	26,995,012.50	0.00	CITI	BLAY
NTRD	CPD	8/13/2012	90843	THUNDER BAY FUNDING LLC CP	0.15000	9/12/2012	43,000,000.00	42,994,625.00	0.00	CITI	LOOP

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NTRD	CPD	8/13/2012	90844	THUNDER BAY FUNDING LLC CP	0.15000	9/13/2012	50,000,000.00	49,993,541.67	0.00	CITI	KEYBANC
NTRD	CPD	8/13/2012	90845	THUNDER BAY FUNDING LLC CP	0.15000	9/14/2012	49,000,000.00	48,993,466.67	0.00	CITI	KEYBANC
NTRD	CPD	8/14/2012	90847	BRYANT PARK FUNDING LLC CP	0.18000	9/13/2012	50,000,000.00	49,992,500.00	0.00	CITI	JPM
NTRD	CPD	8/14/2012	90848	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/18/2012	36,000,000.00	35,993,350.00	0.00	CITI	CITGM
NTRD	CPD	8/14/2012	90849	REGENCY MARKETS NO. 1 LLC CP	0.21000	9/14/2012	30,000,000.00	29,994,575.00	0.00	CITI	CITGM
NTRD	CPD	8/14/2012	90850	REGENCY MARKETS NO. 1 LLC CP	0.21000	9/14/2012	37,361,000.00	37,354,243.89	0.00	CITI	MS
NTRD	CPD	8/14/2012	90851	ABBAY NATIONAL NA LLC CP	0.36000	9/18/2012	40,000,000.00	39,986,000.00	0.00	CITI	MFR
NTRD	CPD	8/14/2012	90852	REGENCY MARKETS NO. 1 LLC CP	0.21000	9/14/2012	50,000,000.00	49,990,958.33	0.00	CITI	CITGM
NTRD	CPD	8/15/2012	90854	CHARIOT FUNDING LLC CP	0.17000	9/17/2012	50,000,000.00	49,992,208.33	0.00	CITI	BLAY
NTRD	CPD	8/15/2012	90858	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	9/18/2012	50,000,000.00	49,991,972.22	0.00	CITI	BLAY
NTRD	CPD	8/15/2012	90859	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/19/2012	36,000,000.00	35,993,350.00	0.00	CITI	BCI
NTRD	CPD	8/15/2012	90860	SHEFFIELD RECEIVABLES CORP CP	0.19000	9/21/2012	30,000,000.00	29,994,141.67	0.00	CITI	BCI
NTRD	CPD	8/15/2012	90861	BRYANT PARK FUNDING LLC CP	0.17500	9/12/2012	42,000,000.00	41,994,283.33	0.00	CITI	BLAY
NTRD	CPD	8/15/2012	90862	ABBAY NATIONAL NA LLC CP	0.36000	9/17/2012	50,000,000.00	49,983,500.00	0.00	CITI	MFR
NTRD	CPD	8/15/2012	90863	TOYOTA MOTOR CREDIT CORP CP	0.16000	10/2/2012	50,000,000.00	49,989,333.33	0.00	CITI	TFS
NTRD	CPD	8/16/2012	90867	REGENCY MARKETS NO. 1 LLC CP	0.20500	9/19/2012	27,000,000.00	26,994,772.50	0.00	CITI	BLAY
NTRD	CPD	8/16/2012	90868	REGENCY MARKETS NO. 1 LLC CP	0.21000	9/19/2012	24,354,000.00	24,349,169.79	0.00	CITI	MS
NTRD	CPD	8/16/2012	90869	REGENCY MARKETS NO. 1 LLC CP	0.21000	9/19/2012	50,000,000.00	49,990,083.33	0.00	CITI	KEYBANC
NTRD	CPD	8/16/2012	90870	SALISBURY RECEIVABLES LLC CP	0.19000	9/20/2012	50,000,000.00	49,990,763.89	0.00	CITI	MS
NTRD	CPD	8/16/2012	90871	ING U.S. FUNDING LLC CP	0.20500	9/28/2012	50,000,000.00	49,987,756.94	0.00	CITI	INGF
NTRD	CPD	8/16/2012	90872	CANCARA ASSET SEC LLC CP	0.22000	9/20/2012	26,000,000.00	25,994,438.89	0.00	CITI	MFR
NTRD	CPD	8/16/2012	90873	AUTOBAHN FUNDING CO LLC CP	0.22000	9/21/2012	24,400,000.00	24,394,632.00	0.00	CITI	MFR
NTRD	CPD	8/16/2012	90874	ATLANTIS ONE FUNDING CORP CP	0.17000	9/28/2012	23,000,000.00	22,995,329.72	0.00	CITI	BLAY
NTRD	CPD	8/17/2012	90876	AUTOBAHN FUNDING CO LLC CP	0.23000	9/20/2012	25,000,000.00	24,994,569.44	0.00	CITI	MS
NTRD	CPD	8/17/2012	90877	CANCARA ASSET SEC LLC CP	0.22000	9/21/2012	23,000,000.00	22,995,080.56	0.00	CITI	MS
NTRD	CPD	8/17/2012	90878	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	9/26/2012	50,000,000.00	49,990,555.56	0.00	CITI	BLAY
NTRD	CPD	8/17/2012	90881	ABBAY NATIONAL NA LLC CP	0.35000	9/20/2012	50,000,000.00	49,983,472.22	0.00	CITI	MFR
NTRD	CPD	8/17/2012	90882	BRYANT PARK FUNDING LLC CP	0.17500	9/18/2012	30,000,000.00	29,995,333.33	0.00	CITI	BLAY
NTRD	CPD	8/17/2012	90883	SALISBURY RECEIVABLES LLC CP	0.21000	10/1/2012	50,000,000.00	49,986,875.00	0.00	CITI	MS
NTRD	CPD	8/20/2012	90885	VARIABLE FDG CAPITAL CO LLC CP	0.16000	9/20/2012	50,000,000.00	49,993,111.11	0.00	CITI	WFI
NTRD	CPD	8/20/2012	90886	AUTOBAHN FUNDING CO LLC CP	0.21000	9/21/2012	50,000,000.00	49,990,666.67	0.00	CITI	MFR
NTRD	CPD	8/20/2012	90887	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	9/11/2012	50,000,000.00	49,995,111.11	0.00	CITI	BLAY
NTRD	CPD	8/20/2012	90888	ING U.S. FUNDING LLC CP	0.17000	9/25/2012	23,000,000.00	22,996,090.00	0.00	CITI	INGF
NTRD	CPD	8/21/2012	90891	SALISBURY RECEIVABLES LLC CP	0.19000	9/25/2012	50,000,000.00	49,990,763.89	0.00	CITI	MS
NTRD	CPD	8/21/2012	90892	AUTOBAHN FUNDING CO LLC CP	0.22000	9/25/2012	20,000,000.00	19,995,722.22	0.00	CITI	MS
NTRD	CPD	8/21/2012	90893	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	9/25/2012	50,000,000.00	49,992,222.22	0.00	CITI	BLAY
NTRD	CPD	8/21/2012	90894	ATLANTIS ONE FUNDING CORP CP	0.21000	10/12/2012	30,000,000.00	29,990,900.00	0.00	CITI	KEYBANC
NTRD	CPD	8/22/2012	90896	SALISBURY RECEIVABLES LLC CP	0.19000	9/26/2012	50,000,000.00	49,990,763.89	0.00	CITI	MS

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NTRD	CPD	8/22/2012	90898	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/3/2012	25,000,000.00	24,994,166.67	0.00	CITI	MS
NTRD	CPD	8/22/2012	90899	DEUTSCHE BANK FINANCIAL LLC CP	0.16000	9/27/2012	50,000,000.00	49,992,000.00	0.00	CITI	BLAY
NTRD	CPD	8/22/2012	90900	VARIABLE FDG CAPITAL CO LLC CP	0.16000	9/25/2012	50,000,000.00	49,992,444.44	0.00	CITI	WFI
NTRD	CPD	8/22/2012	90901	ATLANTIS ONE FUNDING CORP CP	0.21000	10/12/2012	25,000,000.00	24,992,562.50	0.00	CITI	KEYBANC
NTRD	CPD	8/22/2012	90902	THUNDER BAY FUNDING LLC CP	0.17000	10/9/2012	9,565,000.00	9,562,831.93	0.00	CITI	KEYBANC
NTRD	CPD	8/22/2012	90903	AUTOBAHN FUNDING CO LLC CP	0.19000	9/4/2012	20,000,000.00	19,998,627.78	0.00	CITI	MS
NTRD	CPD	8/22/2012	90904	ING U.S. FUNDING LLC CP	0.20000	10/5/2012	50,000,000.00	49,987,777.78	0.00	CITI	INGF
NTRD	CPD	8/22/2012	90905	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/17/2012	20,000,000.00	19,992,533.33	0.00	CITI	BLAY
NTRD	CPD	8/22/2012	90906	ABBEY NATIONAL NA LLC CP	0.37000	10/1/2012	50,000,000.00	49,979,444.44	0.00	CITI	MFR
NTRD	CPD	8/23/2012	90909	CANCARA ASSET SEC LLC CP	0.22000	9/28/2012	50,000,000.00	49,989,000.00	0.00	CITI	MS
NTRD	CPD	8/23/2012	90910	HSBC USA INC. CP	0.22000	10/22/2012	50,000,000.00	49,981,666.67	0.00	CITI	BLAY
NTRD	CPD	8/23/2012	90911	TOYOTA MOTOR CREDIT CORP CP	0.15000	10/3/2012	50,000,000.00	49,991,458.33	0.00	CITI	TFS
NTRD	CPD	8/23/2012	90912	SHEFFIELD RECEIVABLES CORP CP	0.20000	10/4/2012	30,000,000.00	29,993,000.00	0.00	CITI	CITGM
NTRD	CPD	8/23/2012	90913	THUNDER BAY FUNDING LLC CP	0.16000	10/16/2012	45,000,000.00	44,989,200.00	0.00	CITI	LOOP
NTRD	CPD	8/23/2012	90914	SALISBURY RECEIVABLES LLC CP	0.20000	10/10/2012	50,000,000.00	49,986,666.67	0.00	CITI	MS
NTRD	CPD	8/23/2012	90916	CANADIAN IMPERIAL HLDGS INC CP	0.12000	9/24/2012	50,000,000.00	49,994,666.67	0.00	CITI	MFR
NTRD	CPD	8/23/2012	90917	CANADIAN IMPERIAL HLDGS INC CP	0.12000	9/25/2012	50,000,000.00	49,994,500.00	0.00	CITI	MFR
NTRD	CPD	8/23/2012	90918	HSBC USA INC CP	0.24000	10/9/2012	50,000,000.00	49,984,333.33	0.00	CITI	INGF
NTRD	CPD	8/23/2012	90919	ING U.S. FUNDING LLC CP	0.19500	10/9/2012	50,000,000.00	49,987,270.83	0.00	CITI	INGF
NTRD	CPD	8/23/2012	90922	TOYOTA MOTOR CREDIT CORP CP	0.15000	10/4/2012	50,000,000.00	49,991,250.00	0.00	CITI	TFS
NTRD	CPD	8/24/2012	90926	SALISBURY RECEIVABLES LLC CP	0.20000	10/2/2012	50,000,000.00	49,989,166.67	0.00	CITI	MS
NTRD	CPD	8/24/2012	90927	REGENCY MARKETS NO. 1 LLC CP	0.18000	8/31/2012	50,000,000.00	49,998,250.00	0.00	CITI	MS
NTRD	CPD	8/24/2012	90928	AUTOBAHN FUNDING CO LLC CP	0.24000	10/2/2012	25,000,000.00	24,993,500.00	0.00	CITI	MS
NTRD	CPD	8/24/2012	90929	REGENCY MARKETS NO. 1 LLC CP	0.18000	8/31/2012	50,000,000.00	49,998,250.00	0.00	CITI	MS
NTRD	CPD	8/24/2012	90930	REGENCY MARKETS NO. 1 LLC CP	0.18000	8/31/2012	46,555,000.00	46,553,370.58	0.00	CITI	MS
NTRD	CPD	8/24/2012	90932	ING US FUNDING LLC CP	0.19000	10/11/2012	50,000,000.00	49,987,333.33	0.00	CITI	INGF
NTRD	CPD	8/24/2012	90933	TOYOTA MOTOR CREDIT CORP CP	0.16000	10/5/2012	50,000,000.00	49,990,666.67	0.00	CITI	TFS
NTRD	CPD	8/24/2012	90934	SALISBURY RECEIVABLES LLC CP	0.20000	10/10/2012	50,000,000.00	49,986,944.44	0.00	CITI	MS
NTRD	CPD	8/24/2012	90935	THUNDER BAY FUNDING LLC CP	0.17000	10/23/2012	50,000,000.00	49,985,833.33	0.00	CITI	LOOP
NTRD	CPD	8/24/2012	90936	JUPITER SEC. COMPANY LLC C	0.16000	9/21/2012	50,000,000.00	49,993,777.78	0.00	CITI	LOOP
NTRD	CPD	8/24/2012	90937	SHEFFIELD RECEIVABLES CORP CP	0.19000	10/1/2012	50,000,000.00	49,989,972.22	0.00	CITI	KEYBANC
NTRD	CPD	8/24/2012	90938	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/5/2012	50,000,000.00	49,990,083.33	0.00	CITI	BLAY
NTRD	CPD	8/24/2012	90939	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	10/5/2012	25,000,000.00	24,995,041.67	0.00	CITI	BLAY
NTRD	CPD	8/24/2012	90946	HSBC USA INC CP	0.22000	10/23/2012	50,000,000.00	49,981,666.67	0.00	CITI	MFR
NTRD	CPD	8/24/2012	90947	BARTON CAPITAL LLC CP	0.55000	11/6/2012	35,000,000.00	34,960,430.56	0.00	CITI	MS
NTRD	CPD	8/27/2012	90951	BARTON CAPITAL LLC CP	0.35000	9/27/2012	25,000,000.00	24,992,465.28	0.00	CITI	JPM
NTRD	CPD	8/27/2012	90952	AUTOBAHN FUNDING CO LLC CP	0.22000	9/27/2012	50,000,000.00	49,990,527.78	0.00	CITI	MFR
NTRD	CPD	8/27/2012	90953	BARTON CAPITAL LLC CP	0.35000	9/28/2012	25,000,000.00	24,992,222.22	0.00	CITI	MS

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NTRD	CPD	8/27/2012	90954	AUTOBAHN FUNDING CO LLC CP	0.22000	9/25/2012	50,000,000.00	49,991,138.89	0.00	CITI	MFR
NTRD	CPD	8/27/2012	90955	ABBEY NATIONAL NA LLC CP	0.20000	9/5/2012	50,000,000.00	49,997,500.00	0.00	CITI	MFR
NTRD	CPD	8/28/2012	90958	CANADIAN IMPERIAL HLDGS INC CP	0.11000	9/5/2012	50,000,000.00	49,998,777.78	0.00	CITI	MFR
NTRD	CPD	8/28/2012	90959	CANADIAN IMPERIAL HLDGS INC CP	0.11000	9/5/2012	50,000,000.00	49,998,777.78	0.00	CITI	MFR
NTRD	CPD	8/28/2012	90960	BRYANT PARK FUNDING LLC CP	0.18000	9/28/2012	50,000,000.00	49,992,250.00	0.00	CITI	MS
NTRD	CPD	8/28/2012	90961	BARTON CAPITAL LLC CP	0.50000	11/1/2012	27,000,000.00	26,975,625.00	0.00	CITI	MS
NTRD	CPD	8/29/2012	90965	BARTON CAPITAL LLC CP	0.35000	9/25/2012	25,000,000.00	24,993,437.50	0.00	CITI	JPM
NTRD	CPD	8/29/2012	90966	BRYANT PARK FUNDING LLC CP	0.18000	9/28/2012	41,721,000.00	41,714,741.85	0.00	CITI	MS
NTRD	CPD	8/29/2012	90967	AUTOBAHN FUNDING CO LLC CP	0.19000	9/13/2012	35,000,000.00	34,997,229.17	0.00	CITI	MS
NTRD	CPD	8/30/2012	90972	SALISBURY RECEIVABLES LLC CP	0.19000	10/3/2012	25,000,000.00	24,995,513.89	0.00	CITI	MS
NTRD	CPD	8/30/2012	90979	SHEFFIELD RECEIVABLES CORP CP	0.24000	10/22/2012	25,000,000.00	24,991,166.67	0.00	CITI	LOOP
NTRD	CPD	8/30/2012	90980	AUTOBAHN FUNDING CO LLC CP	0.22000	10/2/2012	45,000,000.00	44,990,925.00	0.00	CITI	CITGM
NTRD	CPD	8/30/2012	90981	ABBEY NATIONAL NA LLC CP	0.19000	9/5/2012	50,000,000.00	49,998,416.67	0.00	CITI	MFR
NTRD	CPD	8/30/2012	90982	BARTON CAPITAL LLC CP	0.50000	11/1/2012	25,000,000.00	24,978,125.00	0.00	CITI	MS
NTRD	CPD	8/30/2012	90983	CANCARA ASSET SEC LLC CP	0.20000	10/1/2012	21,000,000.00	20,996,266.67	0.00	CITI	MS
NTRD	CPD	8/31/2012	90985	REGENCY MARKETS NO. 1 LLC CP	0.18000	9/7/2012	34,781,000.00	34,779,782.67	0.00	CITI	MS
NTRD	CPD	8/31/2012	90986	ABBEY NATIONAL NA LLC CP	0.33000	10/5/2012	50,000,000.00	49,983,958.33	0.00	CITI	MFR
NTRD	CPD	8/31/2012	90976	CANCARA ASSET SEC LLC CP	0.20000	10/1/2012	50,000,000.00	49,991,388.89	0.00	CITI	MS
NTRD	CPD	8/31/2012	90977	CANCARA ASSET SEC LLC CP	0.21000	10/5/2012	25,000,000.00	24,994,895.83	0.00	CITI	MS
NTRD	CPD	8/31/2012	90990	ABBEY NATIONAL NA LLC CP	0.33000	10/3/2012	50,000,000.00	49,984,875.00	0.00	CITI	MFR
NTRD	CPD	8/31/2012	90988	TOYOTA MOTOR CREDIT CORP CP	0.17000	10/23/2012	50,000,000.00	49,987,486.11	0.00	CITI	TFS
CPD Total							5,440,273,000.00	5,439,049,442.96	0.00		
NTRD	FFCB	8/1/2012	90733	FFCB (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,386,200.00	0.00	CITI	MISC
NTRD	FFCB	8/1/2012	90766	FFCB (CALLABLE)	1.09000	2/1/2018	30,000,000.00	29,955,000.00	0.00	CITI	KEYBANC
NTRD	FFCB	8/10/2012	90803	FFCB (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,978,400.00	855.00	CITI	MISC
FFCB Total							75,400,000.00	75,319,600.00	855.00		
NTRD	FHLB	8/9/2012	90767	FHLB (CALLABLE)	1.00000	8/9/2017	25,000,000.00	24,987,500.00	0.00	CITI	JEFF
NTRD	FHLB	8/21/2012	90769	FHLB (CALLABLE)	1.10000	8/21/2017	25,000,000.00	25,000,000.00	0.00	CITI	DBAG
NTRD	FHLB	8/21/2012	90772	FHLB (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,995,750.00	0.00	CITI	FTNFCM
NTRD	FHLB	8/22/2012	90897	FHLB (CALLABLE)	1.10000	8/21/2017	25,000,000.00	24,968,750.00	763.89	CITI	MIZO
NTRD	FHLB	8/24/2012	90940	FHLB	0.17000	2/6/2013	50,000,000.00	50,001,357.00	4,250.00	CITI	SUN
NTRD	FHLB	8/24/2012	90941	FHLB	0.17000	2/6/2013	50,000,000.00	50,001,357.00	4,250.00	CITI	SUN
NTRD	FHLB	8/28/2012	90795	FHLB (CALLABLE)	1.15000	8/28/2017	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	FHLB	8/28/2012	90796	FHLB (CALLABLE)	1.15000	8/28/2017	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	FHLB	8/29/2012	90804	FHLB (CALLABLE)	1.15000	8/28/2017	25,000,000.00	24,993,750.00	798.61	CITI	DBAG
FHLB Total							275,000,000.00	274,948,464.00	10,062.50		

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NTRD	FHLD	8/24/2012	90942	FHLB D/N	0.11750	10/26/2012	49,000,000.00	48,989,924.38	0.00	CITI	RBCCM
NTRD	FHLD	8/24/2012	90943	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,987,500.00	0.00	CITI	JPM
NTRD	FHLD	8/24/2012	90944	FHLB D/N	0.12000	11/7/2012	50,000,000.00	49,987,500.00	0.00	CITI	JPM
NTRD	FHLD	8/24/2012	90945	FHLB D/N	0.11000	9/21/2012	50,000,000.00	49,995,722.22	0.00	CITI	MIZO
FHLD Total							199,000,000.00	198,960,646.60	0.00		
NTRD	FHLM	8/13/2012	90770	FHLMC (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,993,750.00	0.00	CITI	LOOP
NTRD	FHLM	8/20/2012	90768	FHLMC (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	0.00	CITI	RWB
NTRD	FHLM	8/29/2012	90963	FHLMC (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	328.17	CITI	LOOP
FHLM Total							60,740,000.00	60,733,750.00	328.17		
NTRD	MCPN	8/17/2012	90771	FHLB (CALLABLE)	1.25000	8/17/2017	50,000,000.00	50,000,000.00	0.00	CITI	MS
MCPN Total							50,000,000.00	50,000,000.00	0.00		
NTRD	NCD1	8/23/2012	90915	UNION BANK OF CALIFORNIA CD	0.25000	11/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	8/29/2012	90968	UNION BANK OF CALIFORNIA CD	0.22000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NCD1 Total							100,000,000.00	100,000,000.00	0.00		
NTRD	YANK1	8/1/2012	90786	BNP PARIBAS SF CD	0.21000	9/4/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	8/2/2012	90791	BANK OF MONTREAL CHICAGO CD	0.16000	9/4/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	8/3/2012	90800	CREDIT AGRICOLE CIB NY CD	0.34000	9/6/2012	50,000,000.00	50,000,472.08	0.00	CITI	MFR
NTRD	YANK1	8/3/2012	90801	CREDIT AGRICOLE CIB NY CD	0.34000	9/6/2012	25,000,000.00	25,000,236.04	0.00	CITI	MFR
NTRD	YANK1	8/6/2012	90808	CREDIT AGRICOLE CIB NY CD	0.34000	9/7/2012	50,000,000.00	50,000,444.31	0.00	CITI	MFR
NTRD	YANK1	8/10/2012	90836	SOCIETE GENERALE NY CD	0.38000	9/11/2012	50,000,000.00	50,000,444.30	0.00	CITI	MFR
NTRD	YANK1	8/15/2012	90855	SOCIETE GENERALE NY CD	0.38000	9/18/2012	50,000,000.00	50,000,472.06	0.00	CITI	MFR
NTRD	YANK1	8/15/2012	90857	SVENSKA HANDELSBANKEN NY CD	0.18000	9/19/2012	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	8/16/2012	90865	BANK OF MONTREAL CHICAGO CD	0.15000	9/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	8/17/2012	90879	BNP PARIBAS SF CD	0.21000	9/24/2012	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	8/17/2012	90880	RABOBANK NEDERLAND NV NY CD	0.52000	10/17/2012	32,000,000.00	32,014,609.73	56,853.33	CITI	INGF
NTRD	YANK1	8/20/2012	90889	DNB BANK ASA NY CD	0.24000	11/19/2012	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	8/22/2012	90907	SVENSKA HANDELSBANKEN NY CD	0.18000	9/28/2012	50,000,000.00	50,000,513.80	0.00	CITI	MFR
NTRD	YANK1	8/23/2012	90920	CREDIT SUISSE NY CD	0.23000	11/21/2012	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	8/23/2012	90921	CREDIT SUISSE NY CD	0.23000	11/21/2012	25,000,000.00	25,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	8/23/2012	90923	UBS AG STAMFORD CT CD	0.22000	11/21/2012	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	8/23/2012	90924	NORDEA BANK FINLAND PLC NY CD	0.20000	11/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	8/24/2012	90931	LLOYDS TSB BANK PLC NY CD	0.58000	2/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	8/24/2012	90948	SVENSKA HANDELSBANKEN NY CD	0.17000	10/5/2012	50,000,000.00	50,000,291.61	0.00	CITI	MFR
NTRD	YANK1	8/24/2012	90949	CREDIT SUISSE NY CD	0.23000	11/20/2012	50,000,000.00	50,000,000.00	0.00	CITI	CRSU

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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	8/27/2012	90956	TORONTO DOMINION BANK NY CD	0.16000	10/29/2012	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	8/29/2012	90969	SVENSKA HANDELSBANKEN NY CD	0.20000	10/30/2012	50,000,000.00	50,000,860.83	0.00	CITI	MFR
NTRD	YANK1	8/29/2012	90970	DEUTSCHE BANK AG NY CD	0.28000	11/30/2012	50,000,000.00	50,001,290.77	0.00	CITI	MFR
NTRD	YANK1	8/29/2012	90964	BARCLAYS BANK PLC NY CD	0.35000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	8/30/2012	90978	BNP PARIBAS SF CD	0.30000	10/3/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	8/30/2012	90973	SOCIETE GENERALE NY CD	0.54000	11/1/2012	50,000,000.00	50,000,874.19	0.00	CITI	MFR
NTRD	YANK1	8/30/2012	90974	SOCIETE GENERALE NY CD	0.54000	11/1/2012	25,000,000.00	25,000,437.09	0.00	CITI	MFR
NTRD	YANK1	8/31/2012	90975	RABOBANK NEDERLAND NV NY CD	0.26000	11/30/2012	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	8/31/2012	90987	BARCLAYS BANK PLC NY CD	0.20000	10/31/2012	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	8/31/2012	90989	BNP PARIBAS SF CD	0.27000	10/2/2012	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
YANK1 Total							1,382,000,000.00	1,382,020,946.81	56,853.33		
NTRD Total							7,582,413,000.00	7,581,032,850.37	68,099.00		
TRADE	FNMA	8/17/2012	90866	FNMA	0.50000	9/28/2015	50,000,000.00	49,957,000.00	0.00	CITI	BLAY
FNMA Total							50,000,000.00	49,957,000.00	0.00		
TRADE	NOTE	8/8/2012	90818	USTN	0.50000	7/31/2017	25,000,000.00	24,750,000.00	2,717.39	CITI	MFR
TRADE	NOTE	8/13/2012	90817	USTN	0.50000	7/31/2017	25,000,000.00	24,750,000.00	4,415.76	CITI	MS
TRADE	NOTE	8/15/2012	90856	USTN	0.50000	7/31/2017	25,000,000.00	24,695,312.50	5,095.11	CITI	MFR
NOTE Total							75,000,000.00	74,195,312.50	12,228.26		
TRADE Total							125,000,000.00	124,152,312.50	12,228.26		
PSI Total							7,707,413,000.00	7,705,185,162.87	80,327.26		

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
PHHPA	FHLB	8/2/2012	90667	FHLB (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	0.00	CITI	MS
FHLB Total							<u>8,000,000.00</u>	<u>8,000,000.00</u>	<u>0.00</u>		
PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total							<u>8,000,000.00</u>	<u>8,000,000.00</u>	<u>0.00</u>		
SANIT	MCSA	8/28/2012	90833	FHLB (CALLABLE)	0.75000	8/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	8/28/2012	90834	FHLB (CALLABLE)	0.75000	8/28/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	8/28/2012	90835	FHLB (CALLABLE)	0.75000	8/28/2017	1,000,000.00	1,000,000.00	0.00	CITI	CF
MCSA Total							<u>101,000,000.00</u>	<u>101,000,000.00</u>	<u>0.00</u>		
SANIT - SANITATION DISTRICT Total							<u>101,000,000.00</u>	<u>101,000,000.00</u>	<u>0.00</u>		
SPI Total							<u><u>109,000,000.00</u></u>	<u><u>109,000,000.00</u></u>	<u><u>0.00</u></u>		

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Sales Detail Report
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Txn/Accrued		Net Cash Flow	Profit/(Loss)
							Principal	Interest		
8/15/2012	NTRD	90100	FFCB 1.15 (CALLABLE)	Call	100.00000	17,500,000.00	17,500,000.00	50,312.50	17,550,312.50	14,478.30
8/22/2012	NTRD	87538	FFCB 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
8/22/2012	NTRD	87540	FFCB 1.50 (CALLABLE)	Call	100.00000	41,165,000.00	41,165,000.00	0.00	41,165,000.00	0.00
8/22/2012	NTRD	87577	FFCB 1.50 (CALLABLE)	Call	100.00000	29,035,000.00	29,035,000.00	0.00	29,035,000.00	0.00
8/23/2012	NTRD	88288	FFCB 0.50 (CALLABLE)	Call	100.00000	45,750,000.00	45,750,000.00	58,458.33	45,808,458.33	0.00
			FFCB Total			45,750,000.00	45,750,000.00	58,458.33	45,808,458.33	0.00
8/14/2012	NTRD	81349	FHLB 3.20 (CALLABLE)	Call	100.00000	28,795,000.00	28,795,000.00	0.00	28,795,000.00	-65,411.80
8/24/2012	NTRD	87591	FHLB 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
8/24/2012	NTRD	87602	FHLB 1.50 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
			FHLB Total			50,000,000.00	50,000,000.00	0.00	50,000,000.00	0.00
8/24/2012	NTRD	87541	FHLMC 1.50 (CALLABLE)	Call	100.00000	32,500,000.00	32,500,000.00	0.00	32,500,000.00	5,208.56
			FHLMC Total			32,500,000.00	32,500,000.00	0.00	32,500,000.00	5,208.56
8/15/2012	NTRD	87406	FNMA 2.10 (CALLABLE)	Call	100.00000	15,450,000.00	15,450,000.00	0.00	15,450,000.00	3,086.62
			FNMA Total			15,450,000.00	15,450,000.00	0.00	15,450,000.00	3,086.62
8/17/2012	NTRD	90534	FHLB 1.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	62,500.00	50,062,500.00	0.00
8/13/2012	NTRD	90455	FHLB 1.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	62,500.00	50,062,500.00	0.00
			FHLB Total			100,000,000.00	100,000,000.00	125,000.00	100,125,000.00	0.00
	NTRD Total					385,195,000.00	385,195,000.00	233,770.83	385,428,770.83	-42,638.32
8/23/2012	TRADE	90866	FNMA 0.50	Sell	100.07000	50,000,000.00	50,035,000.00	4,166.67	50,039,166.67	77,735.27
			FNMA Total			50,000,000.00	50,035,000.00	4,166.67	50,039,166.67	77,735.27
8/23/2012	TRADE	90856	USTN 0.50	Sell	99.03125	25,000,000.00	24,757,812.50	7,812.50	24,765,625.00	62,500.00
8/29/2012	TRADE	90818	USTN 0.50	Sell	99.15625	25,000,000.00	24,789,062.50	9,850.54	24,798,913.04	36,037.20
8/31/2012	TRADE	90817	USTN 0.50	Sell	99.25781	25,000,000.00	24,814,453.13	10,529.89	24,824,983.02	61,833.16
			USTN Total			75,000,000.00	74,361,328.13	28,192.93	74,389,521.06	160,370.36
	TRADE Total					125,000,000.00	124,396,328.13	32,359.60	124,428,687.73	238,105.63
			PSI Total			510,195,000.00	509,591,328.13	266,130.43	509,857,458.56	195,467.31

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
8/13/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,118.74	1,118.74	330.47		1,449.21	0.00
			FLYING TRIANGLE LOAN			1,118.74	1,118.74	330.47		1,449.21	0.00
		GF - GENERAL FUND Total				1,118.74	1,118.74	330.47		1,449.21	0.00
		SPI Total				1,118.74	1,118.74	330.47		1,449.21	0.00

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of August 31, 2012
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Difference	Amortized Cost	Market Value	Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,274,020,199.85	4,273,337,347.48	(682,852.37)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	6,565,087,551.71	6,565,114,534.25	26,982.54	0.00	0.00	0.00
Governments	673,380,992.49	681,078,650.00	7,697,657.51	85,798.82	106,356.25	20,557.43
Agencies	9,678,006,109.35	9,747,036,488.76	69,030,379.41	133,869,310.66	133,834,319.07	(34,991.59)
Municipals	17,000,000.00	17,000,000.00	0.00	5,065,000.00	5,065,000.00	0.00
Corp. & Deposit Notes	459,485,144.05	460,364,079.41	878,935.36	3,079,613.58	3,118,372.50	38,758.92
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	63,314,669.51	63,314,669.51	0.00
TOTAL	<u>\$21,666,979,997.45</u>	<u>\$21,743,931,099.90</u>	<u>\$76,951,102.45</u>	<u>\$205,414,392.57</u>	<u>\$205,438,717.33</u>	<u>\$24,324.76</u>

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 August 31, 2012
Attachment IXa

Security ID	Security Description	Calculated Market Price
90489	FHLMC 1.15 (CALLABLE)	94.307500
90491	AU & NZ BANKING GRP NY FRCD	99.038472
90385	UNION BANK OF CALIFORNIA CD	99.978750
90429	UNION BANK OF CALIFORNIA CD	99.973083
90549	UNION BANK OF CALIFORNIA CD	99.956083
90714	CHASE BANK USA NA CD	99.923500
90915	UNION BANK OF CALIFORNIA CD	99.885250
90968	UNION BANK OF CALIFORNIA CD	99.871083
90552	SVENSKA HANDELSBANKEN NY CD	99.994333
90554	UBS AG STAMFORD CT CD	99.994333
90786	BNP PARIBAS SF CD	99.994333
90791	BANK OF MONTREAL CHICAGO CD	99.994333
90369	BANK OF MONTREAL CHICAGO CD	99.980167
90370	BANK OF MONTREAL CHICAGO CD	99.980167
90855	SOCIETE GENERALE NY CD	99.974500
90857	SVENSKA HANDELSBANKEN NY CD	99.973083
90865	BANK OF MONTREAL CHICAGO CD	99.971667
90436	DNB BANK ASA NY CD	99.971667
90437	DNB BANK ASA NY CD	99.971667
90438	NORDEA BANK FINLAND PLC NY CD	99.970250
90879	BNP PARIBAS SF CD	99.966000
90431	LLOYDS TSB BANK PLC NY CD	99.964583
90615	CREDIT SUISSE NY CD	99.960333
90514	TORONTO DOMINION BANK NY CD	99.960333
90515	BANK OF NOVA SCOTIA HOUSTON CD	99.960333
90526	DNB BANK ASA NY CD	99.960333
90531	CIBC NY CD	99.960333
90532	CIBC NY CD	99.960333
90518	LLOYDS TSB BANK PLC NY CD	99.956083
90519	LLOYDS TSB BANK PLC NY CD	99.956083
90551	SVENSKA HANDELSBANKEN NY CD	99.956083
90550	NORDEA BANK FINLAND PLC NY CD	99.954667
90978	BNP PARIBAS SF CD	99.953250
90570	RABOBANK NEDERLAND NV NY CD	99.950417
90576	BANK OF NOVA SCOTIA HOUSTON CD	99.950417
89870	CIBC NY CD	99.940500
88068	ROYAL BK OF CANADA NY CD	99.936250
90536	RABOBANK NEDERLAND NV NY CD	99.933417
90880	RABOBANK NEDERLAND NV NY CD	99.933417
90476	TORONTO DOMINION BK NY CD	99.922083
90008	AU & NZ BANKING GRP NY CD	99.920667
90956	TORONTO DOMINION BANK NY CD	99.916417
90445	BARCLAYS BANK PLC NY CD	99.915000
90446	BARCLAYS BANK PLC NY CD	99.915000
90973	SOCIETE GENERALE NY CD	99.912167
90974	SOCIETE GENERALE NY CD	99.912167
90717	AU & NEW ZEALAND BK GP NY CD	99.900833
90889	DNB BANK ASA NY CD	99.886667
90949	CREDIT SUISSE NY CD	99.885250
90920	CREDIT SUISSE NY CD	99.883833
90921	CREDIT SUISSE NY CD	99.883833
90923	UBS AG STAMFORD CT CD	99.883833
90722	NORDEA BANK FINLAND PLC NY CD	99.881000
90747	NORDEA BANK FINLAND PLC NY CD	99.881000
90964	BARCLAYS BANK PLC NY CD	99.871083
88513	WESTPAC BANKING CORP NY CD	99.842750
88542	AU & NZ BANKING GRP NY CD	99.842750

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Market Pricing Exceptions
As of August 31, 2012
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Security ID	Security Description	Calculated Market Price
88543	AU & NZ BANKING GRP NY CD	99.842750
88608	ROYAL BK OF CANADA NY CD	99.842750
90931	LLOYDS TSB BANK PLC NY CD	99.754917
90555	TORONTO DOMINION BANK NY CD	99.573583
90509	ROYAL BANK OF CANADA NY CD	99.573583

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Treasurer Portfolio Compared to Market Value
As of August 31, 2012
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.647000	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.647000	6/30/2014	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	85269	TOYOTA MOTOR CREDIT CORP FRN	0.584500	11/15/2012	50,000,000.00	50,000,000.00	50,015,550.00
PSI	NTRD	CNFL	88044	TOYOTA MOTOR CREDIT CORP FRN	0.657600	10/12/2012	50,000,000.00	50,000,000.00	50,016,950.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.309600	1/7/2014	19,150,000.00	18,983,252.57	19,267,695.90
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	1.067850	3/14/2013	25,000,000.00	25,000,681.73	25,070,125.00
PSI	NTRD	CNFL	88615	TOYOTA MOTOR CREDIT CORP FRN	0.667850	12/17/2012	25,000,000.00	25,000,000.00	25,023,425.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.842850	9/16/2013	50,000,000.00	50,044,500.95	50,116,350.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CR CORP MTN FRN	0.711600	6/26/2014	50,000,000.00	50,000,000.00	49,974,200.00
		CNFL Total					269,150,000.00	269,028,435.25	269,484,295.90
PSI	NTRD	CNFM	87917	ROYAL BK OF CANADA NY FRN	0.360500	9/27/2012	50,000,000.00	50,000,000.00	50,005,200.00
		CNFM Total					50,000,000.00	50,000,000.00	50,005,200.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.500000	12/29/2014	35,000,000.00	35,000,000.00	35,014,420.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.375000	1/30/2015	25,000,000.00	25,000,000.00	24,377,800.00
		CNFRQ Total					60,000,000.00	60,000,000.00	59,392,220.00
PSI	NTRD	CNFX	81648	BARCLAYS BK PLC NY MTN	5.450000	9/12/2012	10,606,000.00	10,614,222.07	10,622,555.97
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.800000	1/8/2013	25,000,000.00	25,118,541.67	25,207,250.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.800000	5/1/2013	19,342,000.00	19,744,346.52	19,890,732.54
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.150000	1/9/2015	25,000,000.00	24,979,598.54	25,761,825.00
		CNFX Total					79,948,000.00	80,456,708.80	81,482,363.51
PSI	NTRD	CPD	90542	UBS FINANCE (DELAWARE) LLC CP	0.205000	9/4/2012	50,000,000.00	49,999,145.83	49,999,780.00
PSI	NTRD	CPD	90543	ING U.S. FUNDING LLC CP	0.220000	9/4/2012	50,000,000.00	49,999,083.33	49,999,055.00
PSI	NTRD	CPD	90614	SHEFFIELD RECEIVABLES CORP CP	0.250000	9/10/2012	42,000,000.00	41,997,375.00	41,997,664.80
PSI	NTRD	CPD	90627	SHEFFIELD RECEIVABLES CORP CP	0.250000	9/7/2012	25,000,000.00	24,998,958.33	24,999,027.50
PSI	NTRD	CPD	90632	THUNDER BAY FUNDING LLC CP	0.200000	10/2/2012	10,000,000.00	9,998,277.78	9,997,953.00
PSI	NTRD	CPD	90653	ATLANTIS ONE FUNDING CORP CP	0.210000	9/10/2012	25,000,000.00	24,998,687.50	24,999,097.50
PSI	NTRD	CPD	90654	ATLANTIS ONE FUNDING CORP CP	0.210000	9/12/2012	41,000,000.00	40,997,369.17	40,998,224.70

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	90662	ATLANTIS ONE FUNDING CORP CP	0.220000	9/10/2012	12,200,000.00	12,199,329.00	12,199,559.58
PSI	NTRD	CPD	90671	ATLANTIS ONE FUNDING CORP CP	0.220000	9/10/2012	25,000,000.00	24,998,625.00	24,999,097.50
PSI	NTRD	CPD	90674	SHEFFIELD RECEIVABLES CORP CP	0.240000	9/11/2012	25,000,000.00	24,998,333.33	24,998,472.50
PSI	NTRD	CPD	90691	ING U.S. FUNDING LLC CP	0.220000	9/10/2012	35,000,000.00	34,998,075.00	34,998,239.50
PSI	NTRD	CPD	90694	ING U.S. FUNDING LLC CP	0.220000	9/13/2012	37,000,000.00	36,997,286.67	36,997,421.10
PSI	NTRD	CPD	90710	ING US FUNDING LLC CP	0.220000	9/14/2012	50,000,000.00	49,996,027.78	49,996,190.00
PSI	NTRD	CPD	90711	ING US FUNDING LLC CP	0.220000	9/12/2012	50,000,000.00	49,996,638.89	49,996,850.00
PSI	NTRD	CPD	90716	UBS FINANCE (DELAWARE) LLC CP	0.170000	9/26/2012	50,000,000.00	49,994,097.22	49,997,275.00
PSI	NTRD	CPD	90719	HSBC USA INC CP	0.240000	9/25/2012	50,000,000.00	49,992,000.00	49,993,245.00
PSI	NTRD	CPD	90737	BARTON CAPITAL LLC CP	0.400000	9/5/2012	25,000,000.00	24,998,888.89	24,999,305.00
PSI	NTRD	CPD	90739	ATLANTIS ONE FUNDING CORP CP	0.230000	9/28/2012	32,000,000.00	31,994,480.00	31,996,764.80
PSI	NTRD	CPD	90743	UBS FINANCE (DELAWARE) LLC CP	0.160000	9/27/2012	50,000,000.00	49,994,222.22	49,997,140.00
PSI	NTRD	CPD	90745	UBS FINANCE (DELAWARE) LLC CP	0.160000	9/28/2012	50,000,000.00	49,994,000.00	49,996,960.00
PSI	NTRD	CPD	90746	BARTON CAPITAL LLC CP	0.400000	9/5/2012	50,000,000.00	49,997,777.78	49,998,610.00
PSI	NTRD	CPD	90751	TOYOTA MOTOR CREDIT CORP CP	0.110000	9/5/2012	50,000,000.00	49,999,388.89	49,999,720.00
PSI	NTRD	CPD	90752	UBS FINANCE (DELAWARE) LLC CP	0.155000	9/28/2012	50,000,000.00	49,994,187.50	49,996,960.00
PSI	NTRD	CPD	90757	TOYOTA MOTOR CREDIT CORP CP	0.110000	9/7/2012	50,000,000.00	49,999,083.33	49,999,610.00
PSI	NTRD	CPD	90758	UBS FINANCE (DELAWARE) LLC CP	0.140000	9/26/2012	50,000,000.00	49,995,138.89	49,997,275.00
PSI	NTRD	CPD	90760	ATLANTIS ONE FUNDING CORP CP	0.220000	10/1/2012	50,000,000.00	49,990,833.33	49,994,290.00
PSI	NTRD	CPD	90762	ATLANTIS ONE FUNDING CORP CP	0.220000	10/1/2012	50,000,000.00	49,990,833.33	49,994,290.00
PSI	NTRD	CPD	90773	CHARIOT FUNDING LLC CP	0.160000	9/5/2012	25,000,000.00	24,999,555.56	24,999,757.50
PSI	NTRD	CPD	90774	ATLANTIS ONE FUNDING CORP CP	0.220000	10/1/2012	24,000,000.00	23,995,600.00	23,997,259.20
PSI	NTRD	CPD	90778	JUPITER SEC COMPANY LLC CP	0.170000	9/14/2012	50,000,000.00	49,996,930.56	49,995,720.00
PSI	NTRD	CPD	90779	ING US FUNDING LLC CP	0.220000	9/17/2012	39,000,000.00	38,996,186.67	38,996,189.70
PSI	NTRD	CPD	90780	ABBEY NATIONAL NA LLC CP	0.350000	9/4/2012	50,000,000.00	49,998,541.67	49,998,610.00
PSI	NTRD	CPD	90782	BARTON CAPITAL LLC CP	0.400000	9/4/2012	50,000,000.00	49,998,333.33	49,998,890.00
PSI	NTRD	CPD	90783	SHEFFIELD RECEIVABLES CORP CP	0.230000	9/17/2012	50,000,000.00	49,994,888.89	49,995,280.00
PSI	NTRD	CPD	90784	JUPITER SEC COMPANY LLC CP	0.160000	9/5/2012	21,000,000.00	20,999,626.67	20,999,357.40
PSI	NTRD	CPD	90785	JUPITER SEC COMPANY LLC CP	0.170000	9/14/2012	19,750,000.00	19,748,787.57	19,748,309.40
PSI	NTRD	CPD	90787	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/13/2012	23,000,000.00	22,998,543.33	22,998,339.40
PSI	NTRD	CPD	90788	ABBEY NATIONAL NA LLC CP	0.350000	9/5/2012	50,000,000.00	49,998,055.56	49,998,265.00
PSI	NTRD	CPD	90790	BARTON CAPITAL LLC CP	0.420000	9/4/2012	25,000,000.00	24,999,125.00	24,999,445.00
PSI	NTRD	CPD	90792	BARTON CAPITAL LLC CP	0.400000	9/5/2012	50,000,000.00	49,997,777.78	49,998,610.00

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PSI	NTRD	CPD	90793	ABBEY NATIONAL NA LLC CP	0.360000	9/6/2012	50,000,000.00	49,997,500.00	49,997,915.00
PSI	NTRD	CPD	90797	JUPITER SEC COMPANY LLC CP	0.170000	9/5/2012	50,000,000.00	49,999,055.56	49,998,470.00
PSI	NTRD	CPD	90798	CHARIOT FUNDING LLC CP	0.160000	9/7/2012	45,000,000.00	44,998,800.00	44,999,388.00
PSI	NTRD	CPD	90799	SHEFFIELD RECEIVABLES CORP CP	0.250000	10/2/2012	25,000,000.00	24,994,618.05	24,995,490.00
PSI	NTRD	CPD	90805	BARTON CAPITAL LLC CP	0.380000	9/5/2012	36,790,000.00	36,788,446.64	36,788,977.24
PSI	NTRD	CPD	90806	ABBEY NATIONAL NA LLC CP	0.350000	9/6/2012	50,000,000.00	49,997,569.45	49,997,915.00
PSI	NTRD	CPD	90807	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/13/2012	25,000,000.00	24,998,416.67	24,998,195.00
PSI	NTRD	CPD	90810	BARTON CAPITAL LLC CP	0.380000	9/17/2012	21,000,000.00	20,996,453.33	20,998,017.60
PSI	NTRD	CPD	90811	SHEFFIELD RECEIVABLES CORP CP	0.250000	9/26/2012	18,800,000.00	18,796,736.11	18,797,285.28
PSI	NTRD	CPD	90812	DEUTSCHE BANK FINANCIAL LLC CP	0.180000	9/21/2012	50,000,000.00	49,995,000.00	49,993,585.00
PSI	NTRD	CPD	90813	ABBEY NATIONAL NA LLC CP	0.350000	9/7/2012	50,000,000.00	49,997,083.33	49,997,570.00
PSI	NTRD	CPD	90814	DEUTSCHE BANK FINANCIAL LLC CP	0.180000	9/24/2012	50,000,000.00	49,994,250.00	49,992,435.00
PSI	NTRD	CPD	90815	ING U.S. FUNDING LLC CP	0.170000	9/7/2012	50,000,000.00	49,998,583.33	49,998,345.00
PSI	NTRD	CPD	90819	BARTON CAPITAL LLC CP	0.380000	9/10/2012	30,000,000.00	29,997,150.00	29,998,332.00
PSI	NTRD	CPD	90820	BARTON CAPITAL LLC CP	0.380000	9/11/2012	20,000,000.00	19,997,888.89	19,998,778.00
PSI	NTRD	CPD	90821	BARTON CAPITAL LLC CP	0.380000	9/12/2012	50,000,000.00	49,994,194.45	49,996,665.00
PSI	NTRD	CPD	90822	ABBEY NATIONAL NA LLC CP	0.350000	9/10/2012	50,000,000.00	49,995,625.00	49,996,375.00
PSI	NTRD	CPD	90825	BARTON CAPITAL LLC CP	0.380000	9/10/2012	32,000,000.00	31,996,960.00	31,998,220.80
PSI	NTRD	CPD	90826	CHARIOT FUNDING LLC CP	0.170000	9/11/2012	50,000,000.00	49,997,638.89	49,998,930.00
PSI	NTRD	CPD	90827	BARTON CAPITAL LLC CP	0.380000	9/11/2012	20,000,000.00	19,997,888.89	19,998,778.00
PSI	NTRD	CPD	90828	BRYANT PARK FUNDING LLC CP	0.180000	9/10/2012	25,044,000.00	25,042,873.02	25,042,469.81
PSI	NTRD	CPD	90829	DEUTSCHE BANK FINANCIAL LLC CP	0.170000	9/21/2012	50,000,000.00	49,995,277.78	49,993,585.00
PSI	NTRD	CPD	90831	CHARIOT FUNDING LLC CP	0.170000	9/10/2012	43,152,000.00	43,150,166.04	43,151,162.85
PSI	NTRD	CPD	90832	CHARIOT FUNDING LLC CP	0.170000	9/12/2012	50,000,000.00	49,997,402.78	49,998,835.00
PSI	NTRD	CPD	90837	DEUTSCHE BANK FINANCIAL LLC CP	0.180000	9/20/2012	50,000,000.00	49,995,250.00	49,993,970.00
PSI	NTRD	CPD	90838	BARTON CAPITAL LLC CP	0.380000	9/11/2012	28,000,000.00	27,997,044.44	27,998,289.20
PSI	NTRD	CPD	90839	ING U.S. FUNDING LLC CP	0.180000	9/13/2012	50,000,000.00	49,997,000.00	49,996,515.00
PSI	NTRD	CPD	90841	JUPITER SEC COMPANY LLC CP	0.170000	9/12/2012	50,000,000.00	49,997,402.78	49,996,335.00
PSI	NTRD	CPD	90842	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/17/2012	27,000,000.00	26,997,720.00	26,997,451.20
PSI	NTRD	CPD	90843	THUNDER BAY FUNDING LLC CP	0.150000	9/12/2012	43,000,000.00	42,998,029.17	42,996,701.90
PSI	NTRD	CPD	90844	THUNDER BAY FUNDING LLC CP	0.150000	9/13/2012	50,000,000.00	49,997,500.00	49,995,845.00
PSI	NTRD	CPD	90845	THUNDER BAY FUNDING LLC CP	0.150000	9/14/2012	49,000,000.00	48,997,345.83	48,995,619.40
PSI	NTRD	CPD	90847	BRYANT PARK FUNDING LLC CP	0.180000	9/13/2012	50,000,000.00	49,997,000.00	49,996,030.00

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PSI	NTRD	CPD	90848	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/18/2012	36,000,000.00	35,996,770.00	35,996,400.00
PSI	NTRD	CPD	90849	REGENCY MARKETS NO. 1 LLC CP	0.210000	9/14/2012	30,000,000.00	29,997,725.00	29,997,432.00
PSI	NTRD	CPD	90850	REGENCY MARKETS NO. 1 LLC CP	0.210000	9/14/2012	37,361,000.00	37,358,166.79	37,357,801.90
PSI	NTRD	CPD	90851	ABBEY NATIONAL NA LLC CP	0.360000	9/18/2012	40,000,000.00	39,993,200.00	39,994,000.00
PSI	NTRD	CPD	90852	REGENCY MARKETS NO. 1 LLC CP	0.210000	9/14/2012	50,000,000.00	49,996,208.33	49,995,720.00
PSI	NTRD	CPD	90854	CHARIOT FUNDING LLC CP	0.170000	9/17/2012	50,000,000.00	49,996,222.22	49,998,345.00
PSI	NTRD	CPD	90858	DEUTSCHE BANK FINANCIAL LLC CP	0.170000	9/18/2012	50,000,000.00	49,995,986.11	49,994,750.00
PSI	NTRD	CPD	90859	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/19/2012	36,000,000.00	35,996,580.00	35,996,198.40
PSI	NTRD	CPD	90860	SHEFFIELD RECEIVABLES CORP CP	0.190000	9/21/2012	30,000,000.00	29,996,833.34	29,996,499.00
PSI	NTRD	CPD	90861	BRYANT PARK FUNDING LLC CP	0.175000	9/12/2012	42,000,000.00	41,997,754.17	41,996,921.40
PSI	NTRD	CPD	90862	ABBEY NATIONAL NA LLC CP	0.360000	9/17/2012	50,000,000.00	49,992,000.00	49,993,065.00
PSI	NTRD	CPD	90863	TOYOTA MOTOR CREDIT CORP CP	0.160000	10/2/2012	50,000,000.00	49,993,111.11	49,995,820.00
PSI	NTRD	CPD	90867	REGENCY MARKETS NO. 1 LLC CP	0.205000	9/19/2012	27,000,000.00	26,997,232.50	26,996,865.30
PSI	NTRD	CPD	90868	REGENCY MARKETS NO. 1 LLC CP	0.210000	9/19/2012	24,354,000.00	24,351,442.83	24,351,172.50
PSI	NTRD	CPD	90869	REGENCY MARKETS NO. 1 LLC CP	0.210000	9/19/2012	50,000,000.00	49,994,750.00	49,994,195.00
PSI	NTRD	CPD	90870	SALISBURY RECEIVABLES LLC CP	0.190000	9/20/2012	50,000,000.00	49,994,986.11	49,993,890.00
PSI	NTRD	CPD	90871	ING U.S. FUNDING LLC CP	0.205000	9/28/2012	50,000,000.00	49,992,312.50	49,990,820.00
PSI	NTRD	CPD	90872	CANCARA ASSET SEC LLC CP	0.220000	9/20/2012	26,000,000.00	25,996,981.11	25,996,822.80
PSI	NTRD	CPD	90873	AUTOBAHN FUNDING CO LLC CP	0.220000	9/21/2012	24,400,000.00	24,397,017.78	24,396,869.48
PSI	NTRD	CPD	90874	ATLANTIS ONE FUNDING CORP CP	0.170000	9/28/2012	23,000,000.00	22,997,067.50	22,997,674.70
PSI	NTRD	CPD	90876	AUTOBAHN FUNDING CO. LLC CP	0.230000	9/20/2012	25,000,000.00	24,996,965.28	24,996,945.00
PSI	NTRD	CPD	90877	CANCARA ASSET SEC LLC CP	0.220000	9/21/2012	23,000,000.00	22,997,188.89	22,997,049.10
PSI	NTRD	CPD	90878	DEUTSCHE BANK FINANCIAL LLC CP	0.170000	9/26/2012	50,000,000.00	49,994,097.23	49,991,660.00
PSI	NTRD	CPD	90881	ABBEY NATIONAL NA LLC CP	0.350000	9/20/2012	50,000,000.00	49,990,763.89	49,991,285.00
PSI	NTRD	CPD	90882	BRYANT PARK FUNDING LLC CP	0.175000	9/18/2012	30,000,000.00	29,997,520.83	29,996,700.00
PSI	NTRD	CPD	90883	SALISBURY RECEIVABLES LLC CP	0.210000	10/1/2012	50,000,000.00	49,991,250.00	49,990,485.00
PSI	NTRD	CPD	90885	VARIABLE FDG CAPITAL CO LLC CP	0.160000	9/20/2012	50,000,000.00	49,995,777.78	49,994,720.00
PSI	NTRD	CPD	90886	AUTOBAHN FUNDING CO LLC CP	0.210000	9/21/2012	50,000,000.00	49,994,166.67	49,993,585.00
PSI	NTRD	CPD	90887	DEUTSCHE BANK FINANCIAL LLC CP	0.160000	9/11/2012	50,000,000.00	49,997,777.78	49,997,175.00
PSI	NTRD	CPD	90888	ING U.S. FUNDING LLC CP	0.170000	9/25/2012	23,000,000.00	22,997,393.33	22,996,343.00
PSI	NTRD	CPD	90891	SALISBURY RECEIVABLES LLC CP	0.190000	9/25/2012	50,000,000.00	49,993,666.67	49,992,360.00
PSI	NTRD	CPD	90892	AUTOBAHN FUNDING CO. LLC CP	0.220000	9/25/2012	20,000,000.00	19,997,066.67	19,996,944.00
PSI	NTRD	CPD	90893	DEUTSCHE BANK FINANCIAL LLC CP	0.160000	9/25/2012	50,000,000.00	49,994,666.67	49,992,050.00

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PSI	NTRD	CPD	90894	ATLANTIS ONE FUNDING CORP CP	0.210000	10/12/2012	30,000,000.00	29,992,825.00	29,994,330.00
PSI	NTRD	CPD	90896	SALISBURY RECEIVABLES LLC CP	0.190000	9/26/2012	50,000,000.00	49,993,402.78	49,992,055.00
PSI	NTRD	CPD	90898	SHEFFIELD RECEIVABLES CORP CP	0.200000	10/3/2012	25,000,000.00	24,995,555.56	24,995,325.00
PSI	NTRD	CPD	90899	DEUTSCHE BANK FINANCIAL LLC CP	0.160000	9/27/2012	50,000,000.00	49,994,222.22	49,991,265.00
PSI	NTRD	CPD	90900	VARIABLE FDG CAPITAL CO LL	0.160000	9/25/2012	50,000,000.00	49,994,666.66	49,993,405.00
PSI	NTRD	CPD	90901	ATLANTIS ONE FUNDING CORP CP	0.210000	10/12/2012	25,000,000.00	24,994,020.83	24,995,275.00
PSI	NTRD	CPD	90902	THUNDER BAY FUNDING LLC CP	0.170000	10/9/2012	9,565,000.00	9,563,283.61	9,562,616.40
PSI	NTRD	CPD	90903	AUTOBAHN FUNDING CO LLC CP	0.190000	9/4/2012	20,000,000.00	19,999,683.33	19,999,512.00
PSI	NTRD	CPD	90904	ING U.S. FUNDING LLC CP	0.200000	10/5/2012	50,000,000.00	49,990,555.56	49,987,845.00
PSI	NTRD	CPD	90905	SHEFFIELD RECEIVABLES CORP CP	0.240000	10/17/2012	20,000,000.00	19,993,866.66	19,994,178.00
PSI	NTRD	CPD	90906	ABBEY NATIONAL NA LLC CP	0.370000	10/1/2012	50,000,000.00	49,984,583.33	49,984,785.00
PSI	NTRD	CPD	90909	CANCARA ASSET SEC LLC CP	0.220000	9/28/2012	50,000,000.00	49,991,750.00	49,991,445.00
PSI	NTRD	CPD	90910	HSBC USA INC. CP	0.220000	10/22/2012	50,000,000.00	49,984,416.67	49,982,380.00
PSI	NTRD	CPD	90911	TOYOTA MOTOR CREDIT CORP CP	0.150000	10/3/2012	50,000,000.00	49,993,333.33	49,995,600.00
PSI	NTRD	CPD	90912	SHEFFIELD RECEIVABLES CORP CP	0.200000	10/4/2012	30,000,000.00	29,994,500.00	29,994,192.00
PSI	NTRD	CPD	90913	THUNDER BAY FUNDING LLC CP	0.160000	10/16/2012	45,000,000.00	44,991,000.00	44,986,792.50
PSI	NTRD	CPD	90914	SALISBURY RECEIVABLES LLC CP	0.200000	10/10/2012	50,000,000.00	49,989,166.67	49,987,055.00
PSI	NTRD	CPD	90916	CANADIAN IMPERIAL HLDGS INC CP	0.120000	9/24/2012	50,000,000.00	49,996,166.67	49,996,100.00
PSI	NTRD	CPD	90917	CANADIAN IMPERIAL HLDGS INC CP	0.120000	9/25/2012	50,000,000.00	49,996,000.00	49,995,870.00
PSI	NTRD	CPD	90918	HSBC USA INC CP	0.240000	10/9/2012	50,000,000.00	49,987,333.33	49,988,190.00
PSI	NTRD	CPD	90919	ING U.S. FUNDING LLC CP	0.195000	10/9/2012	50,000,000.00	49,989,708.33	49,986,025.00
PSI	NTRD	CPD	90922	TOYOTA MOTOR CREDIT CORP CP	0.150000	10/4/2012	50,000,000.00	49,993,125.00	49,995,370.00
PSI	NTRD	CPD	90926	SALISBURY RECEIVABLES LLC CP	0.200000	10/2/2012	50,000,000.00	49,991,388.89	49,990,090.00
PSI	NTRD	CPD	90928	AUTOBAHN FUNDING CO LLC CP	0.240000	10/2/2012	25,000,000.00	24,994,833.33	24,995,045.00
PSI	NTRD	CPD	90932	ING US FUNDING LLC CP	0.190000	10/11/2012	50,000,000.00	49,989,444.44	49,985,080.00
PSI	NTRD	CPD	90933	TOYOTA MOTOR CREDIT CORP CP	0.160000	10/5/2012	50,000,000.00	49,992,444.45	49,995,140.00
PSI	NTRD	CPD	90934	SALISBURY RECEIVABLES LLC CP	0.200000	10/10/2012	50,000,000.00	49,989,166.66	49,987,055.00
PSI	NTRD	CPD	90935	THUNDER BAY FUNDING LLC CP	0.170000	10/23/2012	50,000,000.00	49,987,722.22	49,983,045.00
PSI	NTRD	CPD	90936	JUPITER SEC. COMPANY LLC CP	0.160000	9/21/2012	50,000,000.00	49,995,555.56	49,993,585.00
PSI	NTRD	CPD	90937	SHEFFIELD RECEIVABLES CORP CP	0.190000	10/1/2012	50,000,000.00	49,992,083.33	49,991,345.00
PSI	NTRD	CPD	90938	DEUTSCHE BANK FINANCIAL LLC CP	0.170000	10/5/2012	50,000,000.00	49,991,972.22	49,987,845.00
PSI	NTRD	CPD	90939	DEUTSCHE BANK FINANCIAL LLC CP	0.170000	10/5/2012	25,000,000.00	24,995,986.11	24,993,922.50
PSI	NTRD	CPD	90946	HSBC USA INC CP	0.220000	10/23/2012	50,000,000.00	49,984,111.11	49,981,890.00

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PSI	NTRD	CPD	90947	BARTON CAPITAL LLC CP	0.550000	11/6/2012	35,000,000.00	34,964,708.34	34,984,040.00
PSI	NTRD	CPD	90951	BARTON CAPITAL LLC CP	0.350000	9/27/2012	25,000,000.00	24,993,680.56	24,996,250.00
PSI	NTRD	CPD	90952	AUTOBAHN FUNDING CO. LLC CP	0.220000	9/27/2012	50,000,000.00	49,992,055.56	49,991,750.00
PSI	NTRD	CPD	90953	BARTON CAPITAL LLC CP	0.350000	9/28/2012	25,000,000.00	24,993,437.50	24,996,110.00
PSI	NTRD	CPD	90954	AUTOBAHN FUNDING CO. LLC CP	0.220000	9/25/2012	50,000,000.00	49,992,666.67	49,992,360.00
PSI	NTRD	CPD	90955	ABBEY NATIONAL NA LLC CP	0.200000	9/5/2012	50,000,000.00	49,998,888.89	49,998,265.00
PSI	NTRD	CPD	90958	CANADIAN IMPERIAL HLDGS INC CP	0.110000	9/5/2012	50,000,000.00	49,999,388.89	49,999,515.00
PSI	NTRD	CPD	90959	CANADIAN IMPERIAL HLDGS INC CP	0.110000	9/5/2012	50,000,000.00	49,999,388.89	49,999,515.00
PSI	NTRD	CPD	90960	BRYANT PARK FUNDING LLC CP	0.180000	9/28/2012	50,000,000.00	49,993,250.00	49,991,445.00
PSI	NTRD	CPD	90961	BARTON CAPITAL LLC CP	0.500000	11/1/2012	27,000,000.00	26,977,125.00	26,988,792.30
PSI	NTRD	CPD	90965	BARTON CAPITAL LLC CP	0.350000	9/25/2012	25,000,000.00	24,994,166.67	24,996,527.50
PSI	NTRD	CPD	90966	BRYANT PARK FUNDING LLC CP	0.180000	9/28/2012	41,721,000.00	41,715,367.66	41,713,861.54
PSI	NTRD	CPD	90967	AUTOBAHN FUNDING CO. LLC CP	0.190000	9/13/2012	35,000,000.00	34,997,783.34	34,997,221.00
PSI	NTRD	CPD	90972	SALISBURY RECEIVABLES LLC CP	0.190000	10/3/2012	25,000,000.00	24,995,777.78	24,994,867.50
PSI	NTRD	CPD	90976	CANCARA ASSET SEC LLC CP	0.200000	10/1/2012	50,000,000.00	49,991,666.67	49,990,485.00
PSI	NTRD	CPD	90977	CANCARA ASSET SEC LLC CP	0.210000	10/5/2012	25,000,000.00	24,995,041.66	24,994,482.50
PSI	NTRD	CPD	90979	SHEFFIELD RECEIVABLES CORP CP	0.240000	10/22/2012	25,000,000.00	24,991,500.00	24,991,730.00
PSI	NTRD	CPD	90980	AUTOBAHN FUNDING CO. LLC CP	0.220000	10/2/2012	45,000,000.00	44,991,475.00	44,991,081.00
PSI	NTRD	CPD	90981	ABBEY NATIONAL NA LLC CP	0.190000	9/5/2012	50,000,000.00	49,998,944.45	49,998,265.00
PSI	NTRD	CPD	90982	BARTON CAPITAL LLC CP	0.500000	11/1/2012	25,000,000.00	24,978,819.44	24,989,622.50
PSI	NTRD	CPD	90983	CANCARA ASSET SEC LLC CP	0.200000	10/1/2012	21,000,000.00	20,996,500.00	20,996,003.70
PSI	NTRD	CPD	90985	REGENCY MARKETS NO. 1 LLC CP	0.180000	9/7/2012	34,781,000.00	34,779,956.57	34,779,511.37
PSI	NTRD	CPD	90986	ABBEY NATIONAL NA LLC CP	0.330000	10/5/2012	50,000,000.00	49,984,416.66	49,982,175.00
PSI	NTRD	CPD	90988	TOYOTA MOTOR CREDIT CORP CP	0.170000	10/23/2012	50,000,000.00	49,987,722.22	49,990,355.00
PSI	NTRD	CPD	90990	ABBEY NATIONAL NA LLC CP	0.330000	10/3/2012	50,000,000.00	49,985,333.33	49,983,500.00
			CPD Total				6,565,918,000.00	6,565,087,551.71	6,565,114,534.25
PSI	NTRD	FFCB	79979	FFCB 3.70	3.700000	5/15/2013	25,000,000.00	25,172,873.56	25,608,500.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.600000	3/4/2013	35,335,000.00	35,351,750.75	35,763,542.88
PSI	NTRD	FFCB	80349	FFCB 3.875	3.875000	10/7/2013	25,000,000.00	25,354,386.17	25,993,475.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.700000	5/15/2013	6,000,000.00	6,045,582.22	6,146,040.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.875000	10/7/2013	10,000,000.00	10,138,999.46	10,397,390.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.700000	5/15/2013	16,250,000.00	16,387,957.21	16,645,525.00

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PSI	NTRD	FFCB	80464	FFCB 3.875	3.875000	10/7/2013	34,000,000.00	34,516,765.90	35,351,126.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.875000	10/7/2013	25,000,000.00	25,336,136.66	25,993,475.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.875000	10/7/2013	50,000,000.00	50,725,648.23	51,986,950.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.875000	10/7/2013	25,000,000.00	25,381,501.83	25,993,475.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.875000	10/7/2013	40,710,000.00	41,300,784.76	42,327,774.69
PSI	NTRD	FFCB	80648	FFCB 3.875	3.875000	10/7/2013	12,133,000.00	12,305,199.32	12,615,153.29
PSI	NTRD	FFCB	80649	FFCB 3.875	3.875000	10/7/2013	24,720,000.00	25,070,902.98	25,702,348.08
PSI	NTRD	FFCB	80651	FFCB 3.875	3.875000	10/7/2013	8,981,000.00	9,101,759.98	9,337,895.96
PSI	NTRD	FFCB	87650	FFCB 1.50 (CALLABLE)	1.500000	9/6/2016	25,000,000.00	25,000,000.00	25,001,925.00
PSI	NTRD	FFCB	87732	FFCB 1.47 (CALLABLE)	1.470000	9/12/2016	29,250,000.00	29,250,000.00	29,258,160.75
PSI	NTRD	FFCB	87733	FFCB 1.47 (CALLABLE)	1.470000	9/12/2016	25,000,000.00	25,000,000.00	25,006,975.00
PSI	NTRD	FFCB	87890	FFCB 1.375 (CALLABLE)	1.375000	9/26/2016	25,000,000.00	25,000,000.00	25,019,300.00
PSI	NTRD	FFCB	88243	FFCB 1.47 (CALLABLE)	1.470000	11/14/2016	25,000,000.00	25,000,000.00	25,061,050.00
PSI	NTRD	FFCB	88280	FFCB 0.19	0.190000	12/10/2012	50,000,000.00	49,998,915.82	50,005,300.00
PSI	NTRD	FFCB	88281	FFCB 0.19	0.190000	12/10/2012	50,000,000.00	49,998,915.82	50,005,300.00
PSI	NTRD	FFCB	88289	FFCB 0.40	0.400000	11/8/2013	37,225,000.00	37,225,000.00	37,297,179.28
PSI	NTRD	FFCB	88320	FFCB 1.50 (CALLABLE)	1.500000	11/23/2016	37,000,000.00	37,000,000.00	37,059,718.00
PSI	NTRD	FFCB	88321	FFCB 1.50 (CALLABLE)	1.500000	11/23/2016	25,000,000.00	25,000,000.00	25,040,350.00
PSI	NTRD	FFCB	88322	FFCB 1.50 (CALLABLE)	1.500000	11/23/2016	25,000,000.00	25,000,000.00	25,040,350.00
PSI	NTRD	FFCB	88384	FFCB 1.51 (CALLABLE)	1.510000	11/28/2016	50,000,000.00	49,974,564.86	50,140,950.00
PSI	NTRD	FFCB	88487	FFCB 1.51 (CALLABLE)	1.510000	11/28/2016	19,281,000.00	19,281,000.00	19,335,353.14
PSI	NTRD	FFCB	88558	FFCB 1.50 (CALLABLE)	1.500000	12/12/2016	16,355,000.00	16,355,000.00	16,416,069.57
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.440000	1/3/2017	25,000,000.00	24,989,372.61	25,106,950.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.440000	1/3/2017	25,000,000.00	24,978,311.44	25,106,950.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.440000	1/3/2017	21,250,000.00	21,226,955.90	21,340,907.50
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.260000	3/1/2017	50,000,000.00	50,000,000.00	50,223,900.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.360000	4/4/2017	25,000,000.00	25,000,000.00	25,169,500.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.360000	4/4/2017	50,000,000.00	50,000,000.00	50,339,000.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.360000	4/4/2017	25,000,000.00	25,000,000.00	25,169,500.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.170000	2/21/2017	29,100,000.00	29,080,032.45	29,235,955.20
PSI	NTRD	FFCB	89808	FFCB 0.30	0.300000	2/21/2014	50,000,000.00	49,962,983.12	50,030,600.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.300000	2/21/2014	20,110,000.00	20,095,111.81	20,122,307.32
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.350000	4/10/2017	12,450,000.00	12,450,000.00	12,528,659.10

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PSI	NTRD	FFCB	89824	FFCB 0.25	0.250000	8/19/2013	50,000,000.00	49,985,806.45	50,016,300.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.250000	8/19/2013	50,000,000.00	49,985,806.45	50,016,300.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.250000	8/19/2013	7,221,000.00	7,218,950.17	7,223,354.05
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.220000	4/18/2017	25,000,000.00	24,976,861.99	25,142,375.00
PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.220000	4/18/2017	50,000,000.00	50,000,000.00	50,284,750.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.200000	4/25/2017	13,320,000.00	13,307,614.22	13,390,223.04
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.230000	5/2/2017	48,295,000.00	48,295,000.00	48,528,602.92
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.230000	5/2/2017	25,000,000.00	25,000,000.00	25,120,925.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.230000	5/2/2017	15,100,000.00	15,100,000.00	15,173,038.70
PSI	NTRD	FFCB	90216	FFCB 1.22 (CALLABLE)	1.220000	8/14/2017	20,350,000.00	20,340,353.22	20,350,610.50
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.150000	5/30/2017	21,375,000.00	21,354,725.36	21,472,192.13
PSI	NTRD	FFCB	90289	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	25,000,000.00	24,976,108.98	25,004,650.00
PSI	NTRD	FFCB	90311	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	25,000,000.00	24,970,136.23	25,004,650.00
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.100000	6/20/2017	25,000,000.00	24,987,999.73	25,126,700.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.100000	6/20/2017	25,000,000.00	24,963,999.18	25,126,700.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.100000	6/20/2017	20,625,000.00	20,595,299.32	20,729,527.50
PSI	NTRD	FFCB	90387	FFCB 0.95 (CALLABLE)	0.950000	12/12/2016	36,500,000.00	36,465,171.25	36,506,205.00
PSI	NTRD	FFCB	90388	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	50,000,000.00	49,976,030.22	50,009,300.00
PSI	NTRD	FFCB	90389	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	39,515,000.00	39,496,056.68	39,522,349.79
PSI	NTRD	FFCB	90390	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	22,425,000.00	22,409,949.38	22,429,171.05
PSI	NTRD	FFCB	90402	FFCB 1.30 (CALLABLE)	1.300000	12/18/2017	29,090,000.00	29,090,000.00	29,099,861.51
PSI	NTRD	FFCB	90403	FFCB 1.03 (CALLABLE)	1.030000	3/27/2017	30,000,000.00	30,000,000.00	30,015,990.00
PSI	NTRD	FFCB	90417	FFCB 1.10 (CALLABLE)	1.100000	6/12/2017	33,250,000.00	33,235,630.40	33,256,184.50
PSI	NTRD	FFCB	90418	FFCB 1.03 (CALLABLE)	1.030000	3/27/2017	13,900,000.00	13,900,000.00	13,907,408.70
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.360000	6/25/2014	29,800,000.00	29,779,535.68	29,845,743.00
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.370000	6/11/2014	50,000,000.00	49,995,430.18	50,047,950.00
PSI	NTRD	FFCB	90507	FFCB 0.99 (CALLABLE)	0.990000	12/19/2016	50,000,000.00	49,975,979.19	50,016,650.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.550000	7/9/2015	33,250,000.00	33,250,000.00	33,366,275.25
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.370000	6/11/2014	38,475,000.00	38,471,483.53	38,511,897.53
PSI	NTRD	FFCB	90638	FFCB 1.10 (CALLABLE)	1.100000	10/16/2017	13,895,000.00	13,895,000.00	13,905,296.20
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.970000	7/24/2017	35,120,000.00	35,109,815.35	35,247,731.44
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.180000	5/1/2018	18,400,000.00	18,386,403.81	18,413,137.60
PSI	NTRD	FFCB	90766	FFCB 1.09 (CALLABLE)	1.090000	2/1/2018	30,000,000.00	29,955,694.03	30,016,950.00

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PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.140000	5/9/2018	27,000,000.00	26,978,626.50	27,020,844.00
		FFCB Total					2,137,056,000.00	2,140,485,880.36	2,152,774,725.17
PSI	NTRD	FHLB	77217	FHLB 3.625	3.625000	5/29/2013	50,000,000.00	49,982,139.80	51,255,150.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.875000	12/13/2013	24,715,000.00	25,263,892.25	26,174,742.05
PSI	NTRD	FHLB	80034	FHLB 4.875	4.875000	12/13/2013	4,000,000.00	4,088,843.37	4,236,252.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.875000	3/8/2013	11,000,000.00	11,070,924.84	11,207,196.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.250000	9/13/2013	28,750,000.00	29,486,670.89	30,222,805.00
PSI	NTRD	FHLB	80157	FHLB 2.50	2.500000	2/19/2013	17,055,000.00	17,057,206.36	17,237,283.84
PSI	NTRD	FHLB	80160	FHLB 4.37	4.370000	4/24/2013	25,000,000.00	25,277,097.07	25,647,250.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.370000	4/24/2013	25,000,000.00	25,306,594.13	25,647,250.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.625000	10/18/2013	25,000,000.00	25,291,243.52	25,947,650.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.370000	4/24/2013	18,945,000.00	19,172,500.43	19,435,486.05
PSI	NTRD	FHLB	80584	FHLB 4.37	4.370000	4/24/2013	45,555,000.00	46,145,834.73	46,734,418.95
PSI	NTRD	FHLB	84117	FHLB 2.375	2.375000	3/14/2014	39,775,000.00	40,188,762.73	41,061,363.28
PSI	NTRD	FHLB	84123	FHLB 2.875	2.875000	6/12/2015	19,045,000.00	19,381,275.87	20,349,753.91
PSI	NTRD	FHLB	84139	FHLB 3.25	3.250000	9/12/2014	43,530,000.00	44,669,548.56	46,122,080.91
PSI	NTRD	FHLB	84140	FHLB 2.375	2.375000	3/14/2014	13,000,000.00	13,141,264.04	13,420,433.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.750000	3/13/2015	50,000,000.00	50,899,629.51	52,997,100.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.750000	3/13/2015	9,160,000.00	9,324,812.13	9,709,068.72
PSI	NTRD	FHLB	84160	FHLB 2.50	2.500000	6/13/2014	50,000,000.00	50,698,581.31	51,970,600.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.750000	9/11/2015	25,000,000.00	25,321,278.91	26,000,375.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.630000	8/20/2015	50,000,000.00	50,505,936.04	51,888,500.00
PSI	NTRD	FHLB	89313	FHLB 1.24 (CALLABLE)	1.240000	3/7/2017	50,000,000.00	49,954,874.04	50,004,600.00
PSI	NTRD	FHLB	89314	FHLB 1.24 (CALLABLE)	1.240000	3/7/2017	50,000,000.00	49,954,849.32	50,004,600.00
PSI	NTRD	FHLB	89328	FHLB 1.24 (CALLABLE)	1.240000	3/14/2017	50,000,000.00	49,954,682.37	50,016,100.00
PSI	NTRD	FHLB	89419	FHLB 1.24 (CALLABLE)	1.240000	3/14/2017	38,225,000.00	38,181,693.34	38,237,308.45
PSI	NTRD	FHLB	89731	FHLB 1.05 (CALLABLE)	1.050000	2/23/2017	45,975,000.00	45,676,327.06	45,976,195.35
PSI	NTRD	FHLB	89733	FHLB 0.24	0.240000	4/4/2013	50,000,000.00	50,000,000.00	50,008,750.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.240000	4/4/2013	37,000,000.00	37,000,000.00	37,006,475.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.200000	5/10/2013	50,000,000.00	49,981,777.15	49,996,600.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.200000	5/10/2013	50,000,000.00	49,981,777.15	49,996,600.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.200000	5/10/2013	28,000,000.00	27,989,795.20	27,998,096.00

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PSI	NTRD	FHLB	89858	FHLB 1.375 (CALLABLE)	1.375000	4/26/2017	12,000,000.00	12,000,000.00	12,019,104.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.000000	3/10/2017	45,000,000.00	44,920,502.27	45,429,300.00
PSI	NTRD	FHLB	89941	FHLB 1.35 (CALLABLE)	1.350000	10/25/2017	50,000,000.00	50,000,000.00	50,068,850.00
PSI	NTRD	FHLB	90095	FHLB 1.24 (CALLABLE)	1.240000	5/22/2017	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	FHLB	90101	FHLB 1.17 (CALLABLE)	1.170000	5/30/2017	22,500,000.00	22,462,651.97	22,688,077.50
PSI	NTRD	FHLB	90150	FHLB 1.37 (CALLABLE)	1.370000	12/5/2017	32,745,000.00	32,729,321.25	32,745,949.61
PSI	NTRD	FHLB	90479	FHLB 0.375	0.375000	6/12/2014	50,000,000.00	50,000,000.00	50,090,650.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.375000	6/12/2014	50,000,000.00	50,000,000.00	50,090,650.00
PSI	NTRD	FHLB	90484	FHLB 1.125 (CALLABLE)	1.125000	7/5/2017	24,500,000.00	24,500,000.00	24,517,493.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.100000	7/10/2017	26,600,000.00	26,580,629.05	26,661,366.20
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.100000	7/10/2017	29,725,000.00	29,703,353.33	29,793,575.58
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.400000	8/22/2014	50,000,000.00	49,997,704.08	50,000,350.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.400000	8/22/2014	46,350,000.00	46,347,871.68	46,350,324.45
PSI	NTRD	FHLB	90527	FHLB 0.375	0.375000	6/12/2014	50,000,000.00	49,995,448.81	50,090,650.00
PSI	NTRD	FHLB	90723	FHLB 0.20	0.200000	9/6/2012	50,000,000.00	50,000,595.24	50,000,150.00
PSI	NTRD	FHLB	90731	FHLB 0.20	0.200000	9/6/2012	50,000,000.00	50,000,595.24	50,000,150.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.000000	8/9/2017	25,000,000.00	24,987,657.45	25,022,150.00
PSI	NTRD	FHLB	90769	FHLB 1.10 (CALLABLE)	1.100000	8/21/2017	25,000,000.00	25,000,000.00	25,009,875.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.030000	11/21/2017	25,000,000.00	24,995,774.37	25,014,025.00
PSI	NTRD	FHLB	90795	FHLB 1.15 (CALLABLE)	1.150000	8/28/2017	25,000,000.00	25,000,000.00	25,011,900.00
PSI	NTRD	FHLB	90796	FHLB 1.15 (CALLABLE)	1.150000	8/28/2017	25,000,000.00	25,000,000.00	25,011,900.00
PSI	NTRD	FHLB	90804	FHLB 1.15 (CALLABLE)	1.150000	8/28/2017	25,000,000.00	24,993,760.27	25,011,900.00
PSI	NTRD	FHLB	90897	FHLB 1.10 (CALLABLE)	1.100000	8/21/2017	25,000,000.00	24,968,921.23	25,009,875.00
PSI	NTRD	FHLB	90940	FHLB 0.170	0.170000	2/6/2013	50,000,000.00	50,001,291.60	50,004,450.00
PSI	NTRD	FHLB	90941	FHLB 0.170	0.170000	2/6/2013	50,000,000.00	50,001,291.60	50,004,450.00
		FHLB Total					1,938,150,000.00	1,945,137,181.56	1,962,158,548.85
PSI	NTRD	FHLD	90725	FHLB D/N	0.110000	10/24/2012	50,000,000.00	49,991,902.78	49,993,750.00
PSI	NTRD	FHLD	90726	FHLB D/N	0.110000	10/24/2012	50,000,000.00	49,991,902.78	49,993,750.00
PSI	NTRD	FHLD	90727	FHLB D/N	0.110000	9/24/2012	50,000,000.00	49,996,486.11	49,998,350.00
PSI	NTRD	FHLD	90728	FHLB D/N	0.110000	9/24/2012	50,000,000.00	49,996,486.11	49,998,350.00
PSI	NTRD	FHLD	90730	FHLB D/N	0.109974	9/26/2012	25,000,000.00	24,998,090.73	24,999,075.00
PSI	NTRD	FHLD	90942	FHLB D/N	0.117500	10/26/2012	49,000,000.00	48,991,203.82	48,993,630.00

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PSI	NTRD	FHLD	90943	FHLB D/N	0.120000	11/7/2012	50,000,000.00	49,988,833.33	49,992,000.00
PSI	NTRD	FHLD	90944	FHLB D/N	0.120000	11/7/2012	50,000,000.00	49,988,833.33	49,992,000.00
PSI	NTRD	FHLD	90945	FHLB D/N	0.110000	9/21/2012	50,000,000.00	49,996,944.44	49,998,600.00
		FHLD Total					424,000,000.00	423,940,683.43	423,959,505.00
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.000000	2/14/2013	16,800,000.00	16,922,581.11	17,077,401.60
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.000000	1/30/2014	7,054,000.00	7,287,230.16	7,524,515.91
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.125000	9/27/2013	25,000,000.00	25,715,382.14	26,043,425.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.500000	1/15/2014	50,000,000.00	52,006,124.52	52,884,350.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.750000	9/10/2015	25,000,000.00	25,094,593.70	26,022,450.00
PSI	NTRD	FHLM	87965	FHLMC 1.50 (CALLABLE)	1.500000	9/21/2016	25,000,000.00	25,000,000.00	25,013,475.00
PSI	NTRD	FHLM	88291	FHLMC 0.90 (CALLABLE)	0.900000	2/27/2015	50,000,000.00	50,000,000.00	50,060,700.00
PSI	NTRD	FHLM	88341	FHLMC 1.60 (CALLABLE)	1.600000	12/7/2016	50,000,000.00	50,000,000.00	50,158,500.00
PSI	NTRD	FHLM	88385	FHLMC 1.625 (CALLABLE)	1.625000	12/5/2016	50,000,000.00	49,978,708.26	50,162,200.00
PSI	NTRD	FHLM	88413	FHLMC 1.625 (CALLABLE)	1.625000	12/5/2016	25,000,000.00	25,000,000.00	25,081,100.00
PSI	NTRD	FHLM	88533	FHLMC 1.25 (CALLABLE)	1.250000	5/23/2016	14,000,000.00	14,000,000.00	14,028,182.00
PSI	NTRD	FHLM	88582	FHLMC 1.50 (CALLABLE)	1.500000	12/28/2016	50,000,000.00	50,000,000.00	50,199,100.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.500000	1/18/2017	15,000,000.00	15,000,000.00	15,067,995.00
PSI	NTRD	FHLM	88976	FHLMC 1.70 (CALLABLE)	1.700000	11/2/2016	50,000,000.00	50,301,562.68	50,107,000.00
PSI	NTRD	FHLM	88977	FHLMC 1.70 (CALLABLE)	1.700000	11/2/2016	50,000,000.00	50,301,562.68	50,107,000.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 (CALLABLE)	1.500000	4/5/2017	50,000,000.00	50,000,000.00	50,419,200.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.500000	4/12/2017	50,000,000.00	50,000,000.00	50,403,200.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.450000	4/17/2017	50,000,000.00	49,930,627.05	50,433,150.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.450000	4/17/2017	16,150,000.00	16,150,000.00	16,289,907.45
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.200000	3/6/2017	50,000,000.00	49,977,112.28	50,586,350.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.210000	3/28/2017	50,000,000.00	49,953,996.69	50,181,500.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.210000	3/28/2017	33,255,000.00	33,224,403.20	33,375,715.65
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.375000	11/27/2013	50,000,000.00	50,026,477.55	50,089,500.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.375000	11/27/2013	50,000,000.00	50,026,477.55	50,089,500.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.250000	5/15/2017	50,000,000.00	49,976,492.33	50,233,350.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.350000	11/21/2017	25,000,000.00	24,988,140.55	25,146,075.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.200000	5/24/2017	25,000,000.00	24,994,092.28	25,100,875.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.250000	5/15/2017	21,870,000.00	21,870,000.00	21,972,067.29

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PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.200000	5/24/2017	25,000,000.00	24,994,089.04	25,098,200.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.200000	5/30/2017	50,000,000.00	49,988,143.48	50,210,050.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.230000	5/30/2017	50,000,000.00	50,000,000.00	50,188,300.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.230000	5/30/2017	50,000,000.00	50,000,000.00	50,204,600.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.250000	5/15/2017	44,005,000.00	43,984,299.57	44,210,371.34
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.270000	6/13/2017	50,000,000.00	50,000,000.00	50,182,700.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.260000	6/13/2017	50,000,000.00	50,000,000.00	50,182,700.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.250000	6/14/2017	11,650,000.00	11,644,427.01	11,714,599.25
PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.260000	6/14/2017	50,000,000.00	50,000,000.00	50,205,350.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.270000	6/19/2017	50,000,000.00	50,000,000.00	50,201,950.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.250000	6/14/2017	25,000,000.00	25,000,000.00	25,138,625.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.250000	6/14/2017	18,945,000.00	18,945,000.00	19,050,050.03
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.125000	6/28/2017	50,000,000.00	50,000,000.00	50,271,850.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.100000	7/3/2017	50,000,000.00	50,000,000.00	50,225,300.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.125000	7/5/2017	50,000,000.00	49,987,916.89	50,261,700.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.150000	7/12/2017	50,000,000.00	50,000,000.00	50,243,400.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.125000	7/5/2017	50,000,000.00	50,000,000.00	50,243,200.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.125000	7/3/2017	50,000,000.00	50,000,000.00	50,274,650.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.125000	7/3/2017	50,000,000.00	50,000,000.00	50,274,650.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.140000	7/5/2017	50,000,000.00	50,000,000.00	50,270,950.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.140000	7/3/2017	50,000,000.00	50,000,000.00	50,283,300.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.125000	7/5/2017	25,950,000.00	25,950,000.00	26,053,670.25
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.125000	7/5/2017	50,000,000.00	50,000,000.00	50,218,350.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.150000	6/7/2017	29,000,000.00	29,000,000.00	29,120,437.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.125000	7/17/2017	50,000,000.00	50,000,000.00	50,242,600.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.150000	7/18/2017	50,000,000.00	50,000,000.00	50,034,500.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.125000	7/24/2017	47,250,000.00	47,238,433.46	47,470,043.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.125000	7/24/2017	22,150,000.00	22,142,408.92	22,253,152.55
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.110000	2/20/2018	25,000,000.00	25,000,000.00	25,085,425.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.100000	2/13/2018	25,000,000.00	24,993,809.08	25,047,975.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.100000	2/28/2018	10,740,000.00	10,740,000.00	10,811,259.90
		FHLM Total					2,283,819,000.00	2,287,334,092.18	2,299,131,693.47

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PSI	NTRD	FNMA	84116	FNMA 2.875	2.875000	12/11/2013	50,000,000.00	50,869,424.96	51,693,300.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.750000	2/5/2014	50,000,000.00	50,864,785.28	51,824,750.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.750000	2/5/2014	50,000,000.00	50,864,785.28	51,824,750.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.150000	8/4/2015	25,000,000.00	25,000,000.00	26,367,925.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.875000	9/9/2015	25,000,000.00	24,981,123.36	26,031,175.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.375000	7/28/2015	25,000,000.00	25,553,422.10	26,433,825.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.625000	10/26/2015	35,000,000.00	35,164,087.67	36,416,345.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.625000	11/12/2015	25,000,000.00	24,942,386.18	25,905,100.00
PSI	NTRD	FNMA	87888	FNMA 1.35 (CALLABLE)	1.350000	9/20/2016	20,120,000.00	20,120,000.00	20,130,402.04
PSI	NTRD	FNMA	87969	FNMA 1.45 (CALLABLE)	1.450000	10/3/2016	25,000,000.00	24,979,570.33	25,025,850.00
PSI	NTRD	FNMA	88339	FNMA 1.60 (CALLABLE)	1.600000	11/21/2016	25,000,000.00	25,000,000.00	25,065,200.00
PSI	NTRD	FNMA	88375	FNMA 1.60 (CALLABLE)	1.600000	11/21/2016	46,100,000.00	46,100,000.00	46,220,228.80
PSI	NTRD	FNMA	88376	FNMA 1.55 (CALLABLE)	1.550000	11/16/2016	18,000,000.00	17,996,201.81	18,043,686.00
PSI	NTRD	FNMA	88389	FNMA 1.45 (CALLABLE)	1.450000	10/3/2016	50,000,000.00	49,874,322.35	50,051,700.00
PSI	NTRD	FNMA	88414	FNMA 1.65 (CALLABLE)	1.650000	12/7/2016	50,000,000.00	50,000,000.00	50,169,050.00
PSI	NTRD	FNMA	88490	FNMA 1.80 (CALLABLE)	1.800000	6/19/2017	10,800,000.00	10,800,000.00	10,841,245.20
PSI	NTRD	FNMA	88510	FNMA 1.50 (CALLABLE)	1.500000	12/6/2016	12,197,000.00	12,197,000.00	12,234,737.52
PSI	NTRD	FNMA	88514	FNMA 1.50 (CALLABLE)	1.500000	12/14/2016	48,550,000.00	48,488,450.19	48,719,390.95
PSI	NTRD	FNMA	88531	FNMA 1.45 (CALLABLE)	1.450000	10/3/2016	50,000,000.00	50,000,000.00	50,051,700.00
PSI	NTRD	FNMA	88532	FNMA 1.45 (CALLABLE)	1.450000	10/3/2016	50,000,000.00	50,000,000.00	50,051,700.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,447,858.09	51,587,050.00
PSI	NTRD	FNMA	88535	FNMA 1.45 (CALLABLE)	1.450000	10/3/2016	50,000,000.00	50,000,000.00	50,051,700.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,417,206.21	51,587,050.00
PSI	NTRD	FNMA	88579	FNMA 1.625 (CALLABLE)	1.625000	12/28/2016	25,000,000.00	25,013,504.04	25,108,600.00
PSI	NTRD	FNMA	88580	FNMA 1.52 (CALLABLE)	1.520000	12/28/2016	50,000,000.00	50,000,000.00	50,199,600.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875000	12/15/2016	50,000,000.00	57,593,816.39	59,143,350.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875000	12/15/2016	50,000,000.00	57,593,816.39	59,143,350.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,311,040.00	51,587,050.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,355,930.13	51,587,050.00
PSI	NTRD	FNMA	88604	FNMA 1.625 (CALLABLE)	1.625000	12/28/2016	23,350,000.00	23,362,612.77	23,451,432.40
PSI	NTRD	FNMA	88629	FNMA 1.55 (CALLABLE)	1.550000	12/28/2016	50,000,000.00	49,989,196.77	50,197,450.00
PSI	NTRD	FNMA	88656	FNMA 1.50 (CALLABLE)	1.500000	12/28/2016	8,070,000.00	8,063,025.44	8,103,167.70
PSI	NTRD	FNMA	88657	FNMA 1.55 (CALLABLE)	1.550000	11/28/2016	24,910,000.00	24,919,823.75	24,989,388.17

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	88674	FNMA 1.50 (CALLABLE)	1.500000	12/28/2016	22,550,000.00	22,550,000.00	22,642,680.50
PSI	NTRD	FNMA	88865	FNMA 1.55 (CALLABLE)	1.550000	12/28/2016	50,000,000.00	50,000,000.00	50,197,450.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.300000	1/30/2017	34,000,000.00	34,000,000.00	34,157,522.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.300000	1/30/2017	25,000,000.00	25,000,000.00	25,115,825.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.300000	1/30/2017	25,000,000.00	25,000,000.00	25,115,825.00
PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.400000	8/1/2017	25,000,000.00	24,988,825.95	25,104,075.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.300000	2/8/2017	50,000,000.00	49,973,382.59	50,240,300.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.375000	1/30/2017	50,000,000.00	50,000,000.00	50,220,250.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.320000	1/30/2017	50,000,000.00	50,000,000.00	50,216,800.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.310000	1/25/2017	50,000,000.00	50,000,000.00	50,208,000.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.310000	1/30/2017	50,000,000.00	49,988,989.07	50,213,800.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.350000	2/6/2017	25,000,000.00	25,000,000.00	25,115,500.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.350000	2/6/2017	25,000,000.00	25,000,000.00	25,115,500.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.350000	1/30/2017	50,000,000.00	50,000,000.00	50,198,800.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.350000	1/30/2017	50,000,000.00	50,000,000.00	50,198,800.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.360000	1/30/2017	50,000,000.00	50,000,000.00	50,218,200.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.350000	1/30/2017	50,000,000.00	50,000,000.00	50,216,750.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.400000	8/1/2017	3,975,000.00	3,967,893.30	3,991,547.93
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.350000	1/30/2017	25,000,000.00	25,000,000.00	25,108,375.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.360000	1/30/2017	50,000,000.00	50,000,000.00	50,204,800.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.350000	2/15/2017	25,000,000.00	24,994,430.76	25,127,500.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.250000	2/8/2017	14,850,000.00	14,850,000.00	14,925,037.05
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.250000	2/8/2017	19,675,000.00	19,675,000.00	19,774,417.78
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.375000	2/22/2017	33,318,000.00	33,336,635.38	33,514,276.34
PSI	NTRD	FNMA	89145	FNMA 1.25	1.250000	1/30/2017	50,000,000.00	50,450,204.16	51,376,250.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,870,984.81	51,587,050.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375000	11/15/2016	25,000,000.00	25,435,492.40	25,793,525.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,767,122.79	51,587,050.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375000	11/15/2016	50,000,000.00	50,767,122.79	51,587,050.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.250000	1/30/2017	50,000,000.00	50,450,204.16	51,376,250.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.150000	2/22/2017	50,000,000.00	50,000,000.00	50,228,000.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.250000	3/6/2017	49,500,000.00	49,455,352.41	49,729,680.00
PSI	NTRD	FNMA	89392	FNMA 1.40 (CALLABLE)	1.400000	3/21/2017	50,000,000.00	50,000,000.00	50,026,600.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.300000	3/22/2017	25,500,000.00	25,448,907.83	25,661,083.50
PSI	NTRD	FNMA	89512	FNMA 1.50 (CALLABLE)	1.500000	9/28/2017	25,000,000.00	25,000,000.00	25,022,975.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.250000	10/30/2017	13,285,000.00	13,253,837.45	13,357,961.22
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.250000	11/22/2017	10,400,000.00	10,380,255.52	10,449,368.80
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.200000	6/28/2017	50,000,000.00	50,000,000.00	50,276,850.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.200000	6/28/2017	33,645,000.00	33,645,000.00	33,831,292.37
FNMA Total							2,657,795,000.00	2,681,113,030.86	2,708,871,316.27
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.500000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.500000	6/25/2015	50,000,000.00	50,000,000.00	49,850,000.00
FRCDQ Total							100,000,000.00	100,000,000.00	99,700,000.00
PSI	NTRD	FRCDQ2	88581	WESTPAC BANKING CORP NY FRCD	0.617850	12/20/2012	50,000,000.00	50,001,474.53	50,045,050.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.217850	6/14/2013	50,000,000.00	50,004,730.00	50,218,150.00
PSI	NTRD	FRCDQ2	89760	NORDEA BK FINLAND PLC NY FRCD	1.339600	4/9/2014	50,000,000.00	50,007,682.64	50,104,750.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.591850	5/7/2013	50,000,000.00	50,000,000.00	50,010,800.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.460600	6/28/2013	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							250,000,000.00	250,013,887.17	250,353,750.00
PSI	NTRD	MCPN	90350	FHLB 1.50 (CALLABLE)	1.500000	6/27/2017	50,000,000.00	50,000,000.00	50,040,900.00
PSI	NTRD	MCPN	90771	FHLB 1.25 (CALLABLE)	1.250000	8/17/2017	50,000,000.00	50,000,000.00	50,017,900.00
MCPN Total							100,000,000.00	100,000,000.00	100,058,800.00
PSI	NTRD	MCSA	88437	FHLMC 1.50 (CALLABLE)	1.500000	12/12/2016	50,000,000.00	50,000,000.00	50,150,200.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	2.250000	6/5/2017	50,000,000.00	49,995,240.96	49,931,700.00
MCSA Total							100,000,000.00	99,995,240.96	100,081,900.00
PSI	NTRD	NCD1	90385	UNION BANK OF CALIFORNIA CD	0.310000	9/17/2012	50,000,000.00	50,000,000.00	50,002,590.00
PSI	NTRD	NCD1	90429	UNION BANK OF CALIFORNIA CD	0.310000	9/19/2012	50,000,000.00	50,000,000.00	50,002,895.00
PSI	NTRD	NCD1	90549	UNION BANK OF CALIFORNIA CD	0.300000	10/1/2012	50,000,000.00	50,000,000.00	50,003,865.00
PSI	NTRD	NCD1	90714	CHASE BANK USA NA CD	0.200000	10/24/2012	50,000,000.00	50,000,000.00	49,993,248.50
PSI	NTRD	NCD1	90915	UNION BANK OF CALIFORNIA CD	0.250000	11/20/2012	50,000,000.00	50,000,000.00	49,975,273.00
PSI	NTRD	NCD1	90968	UNION BANK OF CALIFORNIA CD	0.220000	11/30/2012	50,000,000.00	50,000,000.00	49,967,177.50

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NCD1 Total							300,000,000.00	300,000,000.00	299,945,049.00
PSI	NTRD	NOTE	84155	USTN 2.375	2.375000	8/31/2014	50,000,000.00	50,784,272.54	52,121,100.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.375000	8/31/2014	25,000,000.00	25,392,136.27	26,060,550.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.375000	11/30/2015	50,000,000.00	48,918,216.94	51,675,800.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.375000	11/30/2015	50,000,000.00	48,890,085.46	51,675,800.00
NOTE Total							175,000,000.00	173,984,711.21	181,533,250.00
PSI	NTRD	TBIL	89728	UST BILL	0.166250	3/7/2013	50,000,000.00	49,956,821.20	49,966,800.00
PSI	NTRD	TBIL	89729	UST BILL	0.166250	3/7/2013	50,000,000.00	49,956,821.20	49,966,800.00
PSI	NTRD	TBIL	89954	UST BILL	0.155000	4/4/2013	50,000,000.00	49,953,715.27	49,962,500.00
PSI	NTRD	TBIL	89955	UST BILL	0.155000	4/4/2013	50,000,000.00	49,953,715.27	49,962,500.00
PSI	NTRD	TBIL	89956	UST BILL	0.155000	4/4/2013	50,000,000.00	49,953,715.27	49,962,500.00
PSI	NTRD	TBIL	89957	UST BILL	0.155000	4/4/2013	50,000,000.00	49,953,715.27	49,962,500.00
PSI	NTRD	TBIL	90502	UST BILL	0.200000	6/27/2013	50,000,000.00	49,916,944.45	49,940,450.00
PSI	NTRD	TBIL	90503	UST BILL	0.200000	6/27/2013	50,000,000.00	49,916,944.45	49,940,450.00
PSI	NTRD	TBIL	90504	UST BILL	0.200000	6/27/2013	50,000,000.00	49,916,944.45	49,940,450.00
PSI	NTRD	TBIL	90508	UST BILL	0.200000	6/27/2013	50,000,000.00	49,916,944.45	49,940,450.00
TBIL Total							500,000,000.00	499,396,281.28	499,545,400.00
PSI	NTRD	YANK1	88068	ROYAL BK OF CANADA NY CD	0.550000	10/15/2012	50,000,000.00	50,000,000.00	50,016,155.00
PSI	NTRD	YANK1	88513	WESTPAC BANKING CORP NY CD	0.780000	12/20/2012	50,000,000.00	50,001,515.68	50,027,170.00
PSI	NTRD	YANK1	88542	AU & NZ BANKING GRP NY CD	0.600000	12/20/2012	50,000,000.00	50,000,000.00	49,999,589.00
PSI	NTRD	YANK1	88543	AU & NZ BANKING GRP NY CD	0.600000	12/20/2012	50,000,000.00	50,000,000.00	49,999,589.00
PSI	NTRD	YANK1	88608	ROYAL BK OF CANADA NY CD	0.670000	12/20/2012	50,000,000.00	50,000,000.00	50,010,320.00
PSI	NTRD	YANK1	89870	CIBC NY CD	0.250000	10/12/2012	50,000,000.00	50,000,284.38	49,997,651.00
PSI	NTRD	YANK1	90008	AU & NZ BANKING GRP NY CD	0.270000	10/26/2012	50,000,000.00	50,000,000.00	49,998,423.50
PSI	NTRD	YANK1	90012	COMMONWEALTH BK OF AU NY CD	0.280000	11/1/2012	50,000,000.00	50,000,846.05	50,005,145.00
PSI	NTRD	YANK1	90013	COMMONWEALTH BK OF AU NY CD	0.280000	11/1/2012	25,000,000.00	25,000,423.02	25,002,572.50
PSI	NTRD	YANK1	90369	BANK OF MONTREAL CHICAGO CD	0.190000	9/14/2012	50,000,000.00	50,000,000.00	49,999,804.00
PSI	NTRD	YANK1	90370	BANK OF MONTREAL CHICAGO CD	0.190000	9/14/2012	25,000,000.00	25,000,000.00	24,999,902.00
PSI	NTRD	YANK1	90431	LLOYDS TSB BANK PLC NY CD	0.450000	9/25/2012	50,000,000.00	50,000,000.00	50,008,670.00
PSI	NTRD	YANK1	90436	DNB BANK ASA NY CD	0.320000	9/20/2012	50,000,000.00	50,000,000.00	50,003,325.00

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PSI	NTRD	YANK1	90437	DNB BANK ASA NY CD	0.320000	9/20/2012	25,000,000.00	25,000,000.00	25,001,662.50
PSI	NTRD	YANK1	90438	NORDEA BANK FINLAND PLC NY CD	0.290000	9/21/2012	50,000,000.00	50,000,000.00	50,002,620.00
PSI	NTRD	YANK1	90445	BARCLAYS BANK PLC NY CD	0.400000	10/30/2012	50,000,000.00	50,000,000.00	50,005,805.00
PSI	NTRD	YANK1	90446	BARCLAYS BANK PLC NY CD	0.400000	10/30/2012	14,000,000.00	14,000,000.00	14,001,625.40
PSI	NTRD	YANK1	90447	AU & NZ BANKING GRP NY CD	0.270000	10/31/2012	49,150,000.00	49,152,447.55	49,164,150.29
PSI	NTRD	YANK1	90476	TORONTO DOMINION BK NY CD	0.250000	10/25/2012	49,150,000.00	49,151,466.06	49,146,978.26
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.590000	6/28/2013	50,000,000.00	50,000,000.00	50,070,635.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.480000	6/28/2013	50,000,000.00	50,000,000.00	49,742,778.50
PSI	NTRD	YANK1	90514	TORONTO DOMINION BANK NY CD	0.200000	9/28/2012	50,000,000.00	50,000,000.00	49,999,608.00
PSI	NTRD	YANK1	90515	BANK OF NOVA SCOTIA HOUSTO	0.210000	9/28/2012	50,000,000.00	50,000,000.00	49,999,996.50
PSI	NTRD	YANK1	90518	LLOYDS TSB BANK PLC NY CD	0.440000	10/1/2012	50,000,000.00	50,000,416.22	50,009,890.00
PSI	NTRD	YANK1	90519	LLOYDS TSB BANK PLC NY CD	0.440000	10/1/2012	25,000,000.00	25,000,208.11	25,004,945.00
PSI	NTRD	YANK1	90526	DNB BANK ASA NY CD	0.320000	9/28/2012	50,000,000.00	50,000,000.00	50,004,270.00
PSI	NTRD	YANK1	90531	CIBC NY CD	0.170000	9/28/2012	50,000,000.00	50,000,374.85	49,998,442.00
PSI	NTRD	YANK1	90532	CIBC NY CD	0.170000	9/28/2012	25,000,000.00	25,000,187.42	24,999,221.00
PSI	NTRD	YANK1	90535	BANK OF NOVA SCOTIA HOUSTON CD	0.250000	9/18/2012	50,000,000.00	50,000,941.64	50,003,245.00
PSI	NTRD	YANK1	90536	RABOBANK NEDERLAND NV NY CD	0.520000	10/17/2012	50,000,000.00	50,017,219.44	50,014,970.00
PSI	NTRD	YANK1	90547	DEUTSCHE BANK AG NY CD	0.330000	9/4/2012	50,000,000.00	50,000,041.64	50,000,775.00
PSI	NTRD	YANK1	90548	DEUTSCHE BANK AG NY CD	0.330000	9/4/2012	25,000,000.00	25,000,020.82	25,000,387.50
PSI	NTRD	YANK1	90550	NORDEA BANK FINLAND PLC NY CD	0.280000	10/2/2012	50,000,000.00	50,000,000.00	50,003,105.00
PSI	NTRD	YANK1	90551	SVENSKA HANDELSBANKEN NY CD	0.295000	10/1/2012	50,000,000.00	50,000,000.00	50,003,650.00
PSI	NTRD	YANK1	90552	SVENSKA HANDELSBANKEN NY CD	0.200000	9/4/2012	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	90553	UBS AG STAMFORD CT CD	0.540000	9/4/2012	34,650,000.00	34,650,836.36	34,651,808.73
PSI	NTRD	YANK1	90554	UBS AG STAMFORD CT CD	0.210000	9/4/2012	15,000,000.00	15,000,000.00	15,000,066.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.420000	6/28/2013	50,000,000.00	50,000,000.00	49,717,994.00
PSI	NTRD	YANK1	90570	RABOBANK NEDERLAND NV NY CD	0.300000	10/5/2012	50,000,000.00	50,000,000.00	50,004,365.00
PSI	NTRD	YANK1	90576	BANK OF NOVA SCOTIA HOUSTON CD	0.210000	10/5/2012	50,000,000.00	50,000,000.00	49,999,996.50
PSI	NTRD	YANK1	90615	CREDIT SUISSE NY CD	0.300000	9/28/2012	50,000,000.00	50,000,000.00	50,003,495.00
PSI	NTRD	YANK1	90686	CREDIT AGRICOLE CIB NY CD	0.420000	9/4/2012	50,000,000.00	50,000,041.65	50,000,445.00
PSI	NTRD	YANK1	90715	COMMONWEALTH BK OF AU NY CD	0.300000	11/14/2012	50,000,000.00	50,008,202.90	50,008,310.00
PSI	NTRD	YANK1	90717	AU & NEW ZEALAND BK GP NY CD	0.220000	11/9/2012	50,000,000.00	50,001,914.01	49,975,702.50
PSI	NTRD	YANK1	90718	CIBC NY CD	0.180000	11/23/2012	50,000,000.00	50,001,152.12	49,976,200.00
PSI	NTRD	YANK1	90722	NORDEA BANK FINLAND PLC NY CD	0.270000	11/23/2012	50,000,000.00	50,000,000.00	49,976,677.00

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PSI	NTRD	YANK1	90732	COMMONWEALTH BK OF AU NY CD	0.280000	1/30/2013	50,000,000.00	50,002,094.33	50,004,205.00
PSI	NTRD	YANK1	90747	NORDEA BANK FINLAND PLC NY CD	0.250000	11/23/2012	50,000,000.00	50,000,000.00	49,974,349.00
PSI	NTRD	YANK1	90763	BANK OF NOVA SCOTIA HOUSTON CD	0.140000	9/14/2012	30,000,000.00	30,000,108.32	30,000,234.00
PSI	NTRD	YANK1	90764	DEUTSCHE BANK AG NY CD	0.210000	9/4/2012	50,000,000.00	50,000,041.66	50,000,110.00
PSI	NTRD	YANK1	90786	BNP PARIBAS SF CD	0.210000	9/4/2012	50,000,000.00	50,000,000.00	50,000,220.00
PSI	NTRD	YANK1	90791	BANK OF MONTREAL CHICAGO CD	0.160000	9/4/2012	50,000,000.00	50,000,000.00	49,999,944.00
PSI	NTRD	YANK1	90800	CREDIT AGRICOLE CIB NY CD	0.340000	9/6/2012	50,000,000.00	50,000,069.42	50,000,000.00
PSI	NTRD	YANK1	90801	CREDIT AGRICOLE CIB NY CD	0.340000	9/6/2012	25,000,000.00	25,000,034.71	25,000,000.00
PSI	NTRD	YANK1	90808	CREDIT AGRICOLE CIB NY CD	0.340000	9/7/2012	50,000,000.00	50,000,083.31	50,000,000.00
PSI	NTRD	YANK1	90836	SOCIETE GENERALE NY CD	0.380000	9/11/2012	50,000,000.00	50,000,138.84	50,002,290.00
PSI	NTRD	YANK1	90855	SOCIETE GENERALE NY CD	0.380000	9/18/2012	50,000,000.00	50,000,236.03	50,004,495.00
PSI	NTRD	YANK1	90857	SVENSKA HANDELSBANKEN NY CD	0.180000	9/19/2012	50,000,000.00	50,000,000.00	49,999,471.50
PSI	NTRD	YANK1	90865	BANK OF MONTREAL CHICAGO CD	0.150000	9/20/2012	50,000,000.00	50,000,000.00	49,998,610.50
PSI	NTRD	YANK1	90879	BNP PARIBAS SF CD	0.210000	9/24/2012	25,000,000.00	25,000,000.00	25,000,165.00
PSI	NTRD	YANK1	90880	RABOBANK NEDERLAND NV NY CD	0.520000	10/17/2012	32,000,000.00	32,011,017.17	32,009,580.80
PSI	NTRD	YANK1	90889	DNB BANK ASA NY CD	0.240000	11/19/2012	50,000,000.00	50,000,000.00	49,974,467.00
PSI	NTRD	YANK1	90907	SVENSKA HANDELSBANKEN NY CD	0.180000	9/28/2012	50,000,000.00	50,000,374.94	49,999,610.00
PSI	NTRD	YANK1	90920	CREDIT SUISSE NY CD	0.230000	11/21/2012	50,000,000.00	50,000,000.00	49,972,693.00
PSI	NTRD	YANK1	90921	CREDIT SUISSE NY CD	0.230000	11/21/2012	25,000,000.00	25,000,000.00	24,986,346.50
PSI	NTRD	YANK1	90923	UBS AG STAMFORD CT CD	0.220000	11/21/2012	50,000,000.00	50,000,000.00	49,971,555.50
PSI	NTRD	YANK1	90924	NORDEA BANK FINLAND PLC NY CD	0.200000	11/20/2012	50,000,000.00	50,000,000.00	49,977,520.00
PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY CD	0.580000	2/20/2013	50,000,000.00	50,000,000.00	49,932,975.50
PSI	NTRD	YANK1	90948	SVENSKA HANDELSBANKEN NY CD	0.170000	10/5/2012	50,000,000.00	50,000,236.07	49,998,540.00
PSI	NTRD	YANK1	90949	CREDIT SUISSE NY CD	0.230000	11/20/2012	50,000,000.00	50,000,000.00	49,973,026.00
PSI	NTRD	YANK1	90956	TORONTO DOMINION BANK NY CD	0.160000	10/29/2012	50,000,000.00	50,000,000.00	49,986,076.50
PSI	NTRD	YANK1	90964	BARCLAYS BANK PLC NY CD	0.350000	11/30/2012	50,000,000.00	50,000,000.00	49,983,588.00
PSI	NTRD	YANK1	90969	SVENSKA HANDELSBANKEN NY CD	0.200000	10/30/2012	50,000,000.00	50,000,819.18	50,000,000.00
PSI	NTRD	YANK1	90970	DEUTSCHE BANK AG NY CD	0.280000	11/30/2012	50,000,000.00	50,001,249.13	49,997,475.00
PSI	NTRD	YANK1	90973	SOCIETE GENERALE NY CD	0.540000	11/1/2012	50,000,000.00	50,000,846.44	50,018,070.00
PSI	NTRD	YANK1	90974	SOCIETE GENERALE NY CD	0.540000	11/1/2012	25,000,000.00	25,000,423.21	25,009,035.00
PSI	NTRD	YANK1	90975	RABOBANK NEDERLAND NV NY CD	0.260000	11/30/2012	50,000,000.00	50,000,000.00	49,997,475.00
PSI	NTRD	YANK1	90978	BNP PARIBAS SF CD	0.300000	10/3/2012	50,000,000.00	50,000,000.00	50,004,120.00
PSI	NTRD	YANK1	90987	BARCLAYS BANK PLC NY CD	0.200000	10/31/2012	50,000,000.00	50,000,000.00	50,000,000.00

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PSI	NTRD	YANK1	90989	BNP PARIBAS SF CD	0.270000	10/2/2012	50,000,000.00	50,000,000.00	50,000,000.00
		YANK1 Total					<u>3,623,950,000.00</u>	<u>3,624,006,312.68</u>	<u>3,623,338,548.48</u>
			PSI Total				<u>21,631,786,000.00</u>	<u>21,666,979,997.45</u>	<u>21,743,931,099.90</u>
			PSI Historical Cost					<u>21,712,871,769.58</u>	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/2014	1,500,000.00	1,556,584.10	1,591,159.50
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45000	1/15/2013	1,500,000.00	1,523,029.48	1,527,213.00
		CNFX Total					3,000,000.00	3,079,613.58	3,118,372.50
		BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total					3,000,000.00	3,079,613.58	3,118,372.50
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	4/1/2017	72,185.33	72,185.33	72,185.33
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	1/1/2014	21,349.06	21,349.06	21,349.06
		1TRD Total					93,534.39	93,534.39	93,534.39
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5.00000	9/2/2021	5,065,000.00	5,065,000.00	5,065,000.00
		LTBD Total					5,065,000.00	5,065,000.00	5,065,000.00
		GF - GENERAL FUND Total					5,158,534.39	5,158,534.39	5,158,534.39
SPI	MAST	BOND	18810	USTB 7.25	7.25000	5/15/2016	85,000.00	85,798.82	106,356.25
		BOND Total					85,000.00	85,798.82	106,356.25
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,798.82	106,356.25
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.70000	1/17/1930	8,000,000.00	8,087,104.30	8,048,312.00
		FFCB Total					8,000,000.00	8,087,104.30	8,048,312.00
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24000	6/14/2027	1,335,000.00	1,333,026.38	1,335,780.98
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3.00000	8/2/2027	8,000,000.00	8,000,000.00	8,003,456.00
		FHLB Total					9,335,000.00	9,333,026.38	9,339,236.98
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3.00000	11/28/2025	6,000,000.00	5,994,222.22	6,039,888.00
		FNMA Total					6,000,000.00	5,994,222.22	6,039,888.00
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3.00000	1/25/2027	5,000,000.00	5,040,897.99	5,018,870.00
		MCSA Total					5,000,000.00	5,040,897.99	5,018,870.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					28,335,000.00	28,455,250.89	28,446,306.98
SPI	SANIT	FHLB	89198	FHLB 1.05 (CALLABLE)	1.05000	2/23/2017	840,000.00	839,059.77	840,021.84
		FHLB Total					840,000.00	839,059.77	840,021.84

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SPI	SANIT	MCSA	87609	FNMA 1.05 (CALLABLE)	1.05000	9/14/2016	620,000.00	620,000.00	620,169.26
SPI	SANIT	MCSA	88071	FNMA 1.25 (CALLABLE)	1.25000	10/26/2016	72,000.00	72,000.00	72,099.94
SPI	SANIT	MCSA	88325	FNMA 1.35 (CALLABLE)	1.35000	12/7/2016	386,000.00	386,000.00	387,106.28
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75000	2/28/2017	1,555,000.00	1,555,000.00	1,558,005.82
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	2/28/2017	227,000.00	227,000.00	227,988.13
SPI	SANIT	MCSA	90195	FHLB 1.00 (CALLABLE)	1.00000	6/20/2017	715,000.00	715,000.00	715,243.82
SPI	SANIT	MCSA	90833	FHLB 0.75 (CALLABLE)	0.75000	8/28/2017	50,000,000.00	50,000,000.00	49,983,850.00
SPI	SANIT	MCSA	90834	FHLB 0.75 (CALLABLE)	0.75000	8/28/2017	50,000,000.00	50,000,000.00	49,983,850.00
SPI	SANIT	MCSA	90835	FHLB 0.75 (CALLABLE)	0.75000	8/28/2017	1,000,000.00	1,000,000.00	999,677.00
MCSA Total							104,575,000.00	104,575,000.00	104,547,990.25
SANIT - SANITATION DISTRICT Total							105,415,000.00	105,414,059.77	105,388,012.09
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/2012	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/2012	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/2012	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/2012	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/2012	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/2012	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/2012	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/2012	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/2012	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/2012	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/2012	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/2012	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/2012	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/2012	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/2012	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/2012	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/2012	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/2012	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/2012	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/2012	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/2012	8,000,000.00	8,000,000.00	8,000,000.00

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SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/2012	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/2012	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/2012	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/2012	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/2012	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/2012	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/2012	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/2012	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/2012	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/2012	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/2012	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/2012	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/2012	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/2012	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/2012	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/2012	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/2012	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/2012	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/2012	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/2012	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/2012	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/2012	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/2012	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/2012	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/2012	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/2012	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/2012	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/2012	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/2012	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/2012	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/2012	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/2012	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/2012	49,487.01	49,487.01	49,487.01

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SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/2012	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/2012	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/2012	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/2012	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/2012	35,081.45	35,081.45	35,081.45
CTDQ Total							39,501,548.67	39,501,548.67	39,501,548.67
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							39,501,548.67	39,501,548.67	39,501,548.67
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/2012	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/2012	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/2012	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/2012	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/2012	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/2012	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/2012	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/2012	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/2012	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/2012	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/2012	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/2012	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/2012	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/2012	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/2012	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/2012	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/2012	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/2012	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/2012	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/2012	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/2012	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/2012	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/2012	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/2012	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/2012	132,997.69	132,997.69	132,997.69

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/2012	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/2012	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/2012	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/2012	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/2012	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/2012	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/2012	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/2012	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/2012	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/2012	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/2012	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/2012	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/2012	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/2012	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/2012	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/2012	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/2012	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/2012	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/2012	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/2012	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/2012	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/2012	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/2012	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/2012	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/2012	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/2012	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/2012	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/2012	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/2012	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/2012	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/2012	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/2012	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/2012	136,599.41	136,599.41	136,599.41

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/2012	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/2012	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/2012	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/2012	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/2012	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/2012	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/2012	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/2012	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/2012	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/2012	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/2012	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/2012	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/2012	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/2012	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/2012	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/2012	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/2012	8,966.08	8,966.08	8,966.08
CTDQ Total							10,103,342.37	10,103,342.37	10,103,342.37
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,103,342.37	10,103,342.37	10,103,342.37
SPI	WASIA	CTDQ	22460	S OF C LAIF	0.00000	12/31/2012	7,000,000.00	7,000,000.00	7,000,000.00
SPI	WASIA	CTDQ	23844	S OF C LAIF	0.00000	12/31/2012	73,432.18	73,432.18	73,432.18
SPI	WASIA	CTDQ	24460	S OF C LAIF	0.00000	12/31/2012	88,299.86	88,299.86	88,299.86
SPI	WASIA	CTDQ	25245	S OF C LAIF	0.00000	12/31/2012	96,741.95	96,741.95	96,741.95
SPI	WASIA	CTDQ	26250	S OF C LAIF	0.00000	12/31/2012	102,900.92	102,900.92	102,900.92
SPI	WASIA	CTDQ	26945	S OF C LAIF	0.00000	12/31/2012	109,496.42	109,496.42	109,496.42
SPI	WASIA	CTDQ	28143	S OF C LAIF	0.00000	12/31/2012	110,444.50	110,444.50	110,444.50
SPI	WASIA	CTDQ	28732	S OF C LAIF	0.00000	12/31/2012	109,642.78	109,642.78	109,642.78
SPI	WASIA	CTDQ	29586	S OF C LAIF	0.00000	12/31/2012	107,242.35	107,242.35	107,242.35
SPI	WASIA	CTDQ	30647	S OF C LAIF	0.00000	12/31/2012	106,776.50	106,776.50	106,776.50
SPI	WASIA	CTDQ	31539	S OF C LAIF	0.00000	12/31/2012	110,800.43	110,800.43	110,800.43
SPI	WASIA	CTDQ	32361	S OF C LAIF	0.00000	12/31/2012	112,429.36	112,429.36	112,429.36
SPI	WASIA	CTDQ	33315	S OF C LAIF	0.00000	12/31/2012	111,250.16	111,250.16	111,250.16

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	34059	S OF C LAIF	0.00000	12/31/2012	115,396.80	115,396.80	115,396.80
SPI	WASIA	CTDQ	34957	S OF C LAIF	0.00000	12/31/2012	119,331.99	119,331.99	119,331.99
SPI	WASIA	CTDQ	35633	S OF C LAIF	0.00000	12/31/2012	121,662.01	121,662.01	121,662.01
SPI	WASIA	CTDQ	36439	S OF C LAIF	0.00000	12/31/2012	120,560.95	120,560.95	120,560.95
SPI	WASIA	CTDQ	37287	S OF C LAIF	0.00000	12/31/2012	122,793.41	122,793.41	122,793.41
SPI	WASIA	CTDQ	38231	S OF C LAIF	0.00000	12/31/2012	125,464.71	125,464.71	125,464.71
SPI	WASIA	CTDQ	38988	S OF C LAIF	0.00000	12/31/2012	123,110.08	123,110.08	123,110.08
SPI	WASIA	CTDQ	39857	S OF C LAIF	0.00000	12/31/2012	116,122.07	116,122.07	116,122.07
SPI	WASIA	CTDQ	40652	S OF C LAIF	0.00000	12/31/2012	116,409.22	116,409.22	116,409.22
SPI	WASIA	CTDQ	41374	S OF C LAIF	0.00000	12/31/2012	121,913.10	121,913.10	121,913.10
SPI	WASIA	CTDQ	42151	S OF C LAIF	0.00000	12/31/2012	130,096.85	130,096.85	130,096.85
SPI	WASIA	CTDQ	43228	S OF C LAIF	0.00000	12/31/2012	137,722.35	137,722.35	137,722.35
SPI	WASIA	CTDQ	44236	S OF C LAIF	0.00000	12/31/2012	148,814.38	148,814.38	148,814.38
SPI	WASIA	CTDQ	45087	S OF C LAIF	0.00000	12/31/2012	160,439.61	160,439.61	160,439.61
SPI	WASIA	CTDQ	46124	S OF C LAIF	0.00000	12/31/2012	164,235.76	164,235.76	164,235.76
SPI	WASIA	CTDQ	47346	S OF C LAIF	0.00000	12/31/2012	154,479.69	154,479.69	154,479.69
SPI	WASIA	CTDQ	48500	S OF C LAIF	0.00000	12/31/2012	136,806.32	136,806.32	136,806.32
SPI	WASIA	CTDQ	49797	S OF C LAIF	0.00000	12/31/2012	117,896.11	117,896.11	117,896.11
SPI	WASIA	CTDQ	50782	S OF C LAIF	0.00000	12/31/2012	93,828.22	93,828.22	93,828.22
SPI	WASIA	CTDQ	51468	S OF C LAIF	0.00000	12/31/2012	77,816.21	77,816.21	77,816.21
SPI	WASIA	CTDQ	52669	S OF C LAIF	0.00000	12/31/2012	73,638.02	73,638.02	73,638.02
SPI	WASIA	CTDQ	53919	S OF C LAIF	0.00000	12/31/2012	71,712.31	71,712.31	71,712.31
SPI	WASIA	CTDQ	55075	S OF C LAIF	0.00000	12/31/2012	63,529.28	63,529.28	63,529.28
SPI	WASIA	CTDQ	56614	S OF C LAIF	0.00000	12/31/2012	53,439.15	53,439.15	53,439.15
SPI	WASIA	CTDQ	58054	S OF C LAIF	0.00000	12/31/2012	48,548.65	48,548.65	48,548.65
SPI	WASIA	CTDQ	59107	S OF C LAIF	0.00000	12/31/2012	45,394.14	45,394.14	45,394.14
SPI	WASIA	CTDQ	60184	S OF C LAIF	0.00000	12/31/2012	43,670.82	43,670.82	43,670.82
SPI	WASIA	CTDQ	61112	S OF C LAIF	0.00000	12/31/2012	40,902.21	40,902.21	40,902.21
SPI	WASIA	CTDQ	61967	S OF C LAIF	0.00000	12/31/2012	40,077.53	40,077.53	40,077.53
SPI	WASIA	CTDQ	62781	S OF C LAIF	0.00000	12/31/2012	47,360.06	47,360.06	47,360.06
SPI	WASIA	CTDQ	64004	S OF C LAIF	0.00000	12/31/2012	56,867.52	56,867.52	56,867.52
SPI	WASIA	CTDQ	64953	S OF C LAIF	0.00000	12/31/2012	66,511.63	66,511.63	66,511.63
SPI	WASIA	CTDQ	65952	S OF C LAIF	0.00000	12/31/2012	80,980.97	80,980.97	80,980.97

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	66799	S OF C LAIF	0.00000	12/31/2012	92,052.67	92,052.67	92,052.67
SPI	WASIA	CTDQ	67820	S OF C LAIF	0.00000	12/31/2012	105,862.06	105,862.06	105,862.06
SPI	WASIA	CTDQ	68718	S OF C LAIF	0.00000	12/31/2012	116,198.76	116,198.76	116,198.76
SPI	WASIA	CTDQ	69519	S OF C LAIF	0.00000	12/31/2012	133,128.44	133,128.44	133,128.44
SPI	WASIA	CTDQ	70361	S OF C LAIF	0.00000	12/31/2012	148,096.70	148,096.70	148,096.70
SPI	WASIA	CTDQ	71270	S OF C LAIF	0.00000	12/31/2012	155,401.61	155,401.61	155,401.61
SPI	WASIA	CTDQ	72331	S OF C LAIF	0.00000	12/31/2012	156,041.22	156,041.22	156,041.22
SPI	WASIA	CTDQ	73502	S OF C LAIF	0.00000	12/31/2012	161,430.69	161,430.69	161,430.69
SPI	WASIA	CTDQ	74484	S OF C LAIF	0.00000	12/31/2012	165,165.40	165,165.40	165,165.40
SPI	WASIA	CTDQ	75692	S OF C LAIF	0.00000	12/31/2012	158,318.08	158,318.08	158,318.08
SPI	WASIA	CTDQ	77133	S OF C LAIF	0.00000	12/31/2012	133,619.88	133,619.88	133,619.88
SPI	WASIA	CTDQ	78105	S OF C LAIF	0.00000	12/31/2012	100,375.31	100,375.31	100,375.31
SPI	WASIA	CTDQ	79001	S OF C LAIF	0.00000	12/31/2012	91,591.32	91,591.32	91,591.32
SPI	WASIA	CTDQ	79883	S OF C LAIF	0.00000	12/31/2012	84,390.36	84,390.36	84,390.36
SPI	WASIA	CTDQ	80622	S OF C LAIF	0.00000	12/31/2012	62,501.67	62,501.67	62,501.67
SPI	WASIA	CTDQ	81266	S OF C LAIF	0.00000	12/31/2012	50,217.74	50,217.74	50,217.74
SPI	WASIA	CTDQ	81964	S OF C LAIF	0.00000	12/31/2012	30,328.95	30,328.95	30,328.95
SPI	WASIA	CTDQ	82762	S OF C LAIF	0.00000	12/31/2012	20,485.54	20,485.54	20,485.54
SPI	WASIA	CTDQ	83553	S OF C LAIF	0.00000	12/31/2012	18,493.96	18,493.96	18,493.96
SPI	WASIA	CTDQ	84324	S OF C LAIF	0.00000	12/31/2012	18,689.25	18,689.25	18,689.25
SPI	WASIA	CTDQ	85021	S OF C LAIF	0.00000	12/31/2012	17,434.54	17,434.54	17,434.54
SPI	WASIA	CTDQ	85932	S OF C LAIF	0.00000	12/31/2012	15,525.44	15,525.44	15,525.44
SPI	WASIA	CTDQ	86697	S OF C LAIF	0.00000	12/31/2012	16,929.59	16,929.59	16,929.59
SPI	WASIA	CTDQ	87361	S OF C LAIF	0.00000	12/31/2012	16,080.22	16,080.22	16,080.22
SPI	WASIA	CTDQ	88086	S OF C LAIF	0.00000	12/31/2012	13,006.17	13,006.17	13,006.17
SPI	WASIA	CTDQ	88971	S OF C LAIF	0.00000	12/31/2012	13,029.68	13,029.68	13,029.68
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/2012	12,775.73	12,775.73	12,775.73
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/2012	12,083.56	12,083.56	12,083.56
CTDQ Total							13,616,244.08	13,616,244.08	13,616,244.08
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							13,616,244.08	13,616,244.08	13,616,244.08
SPI Total							205,214,669.51	205,414,392.57	205,438,717.33
SPI Historical Cost								205,498,660.14	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
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<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
01/05/06	CALABASAS LANDFILL 2005	\$3,325,955.89
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	8,090,498.19
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>0.00</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$11,416,454.08</u></u>

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TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
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ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$232.56
03/08/06	CCTSA TOBACCO BONDS 2006	38,712,672.62
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	735,931.91
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	831,620.63
11/24/09	LAC-CAL 2009 SERIES A	1,000,182.55
12/21/11	LAC-CAL 2011 SERIES A	<u>2,005,448.51</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$43,286,088.78</u></u>

LOS ANGELES COUNTY TREASURER
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TRUSTEE: U.S. BANK
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ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$14,867,315.88
03/21/12	DISNEY PROJECT, 2012	4,204,441.77
12/02/02	MASTER REFUNDING 2002B	1,784,671.75
03/02/05	MASTER REFUNDING 2005A	26,747,895.11
12/13/06	MASTER REFUNDING 2006 A & B	57,234,475.01
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	<u>442,437,997.57</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$547,276,797.09</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 08/31/2012
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,809.15</u>
	TREASURER TOTAL	<u><u>\$301,809.15</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 08/31/12
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88044	TOYOTA MOTOR CREDIT CORP FRN	0.66	10/12/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
85269	TOYOTA MOTOR CREDIT CORP FRN	0.58	11/15/12	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp. Issued under MTN Program. Ser B.
88615	TOYOTA MOTOR CREDIT CORP FRN	0.67	12/17/12	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR+20bp.
88188	GE CAPITAL CORP FRN	1.07	03/14/13	25,000,000.00	25,000,681.73	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.84	09/16/13	50,000,000.00	50,044,500.95	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.31	01/07/14	19,150,000.00	18,983,252.57	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.71	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
CNFL Totals				269,150,000.00	269,028,435.25	
CNFM -						
87917	ROYAL BK OF CANADA NY FRN	0.36	09/27/12	50,000,000.00	50,000,000.00	Cpn rate=Monthly US\$LIBOR+12.5bp.
CNFM Totals				50,000,000.00	50,000,000.00	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.50	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.38	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
CNFRQ Totals				60,000,000.00	60,000,000.00	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	1.50	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	1.50	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
88581	WESTPAC BANKING CORP NY FRCD	0.62	12/20/12	50,000,000.00	50,001,474.53	Cpn rate=Qtrly US\$LIBOR+15bp.
90042	RABOBANK NEDERLAND NV NY FRCD	0.59	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.22	06/14/13	50,000,000.00	50,004,730.00	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.46	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
89760	NORDEA BK FINLAND PLC NY FRCD	1.34	04/09/14	50,000,000.00	50,007,682.64	Cpn rate=Qtrly US\$LIBOR+88bp.
FRCDQ2 Totals				250,000,000.00	250,013,887.17	
CORPORATE AND AGENCY ISSUED TOTAL				729,150,000.00	729,042,322.42	
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	0.65	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	on Jan 2 and July 1. Interest accrued to that point will be payable on
BAN Totals				17,000,000.00	17,000,000.00	that date. Reset to Bank of America prime rate on the 3rd reset date.
LOS ANGELES COUNTY ISSUED TOTAL				17,000,000.00	17,000,000.00	
NTRD - PSI NON-TRADING Total				746,150,000.00	746,042,322.42	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 08/31/2012
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.647%
89778	LACCAL	04/06/12	10,000,000.00	0.647%
			<u>\$17,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of AUGUST 31, 2012
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,274,020,199.85	95.46	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	6,565,087,551.71	21.68	DAYS	0.00	0.00	DAYS
GOVERNMENTS	673,380,992.49	435.79	DAYS	0.00	0.00	DAYS
AGENCIES	9,678,006,109.35	1,280.05	DAYS	0.00	0.00	DAYS
MUNICIPALS	17,000,000.00	668.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	459,485,144.05	343.79	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	\$21,666,979,997.45	618.52	DAYS	\$0.00	0.00	DAYS

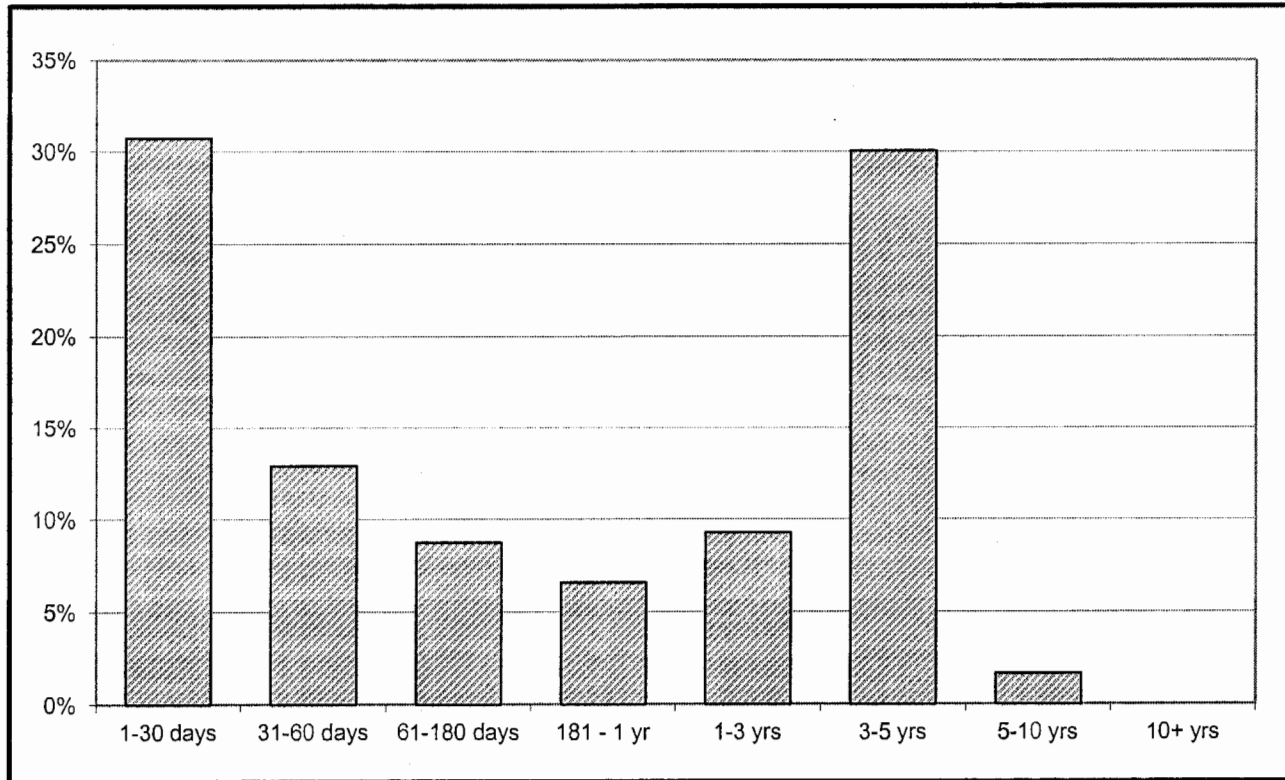
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of August 31, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	09/01/12 - 09/30/12	6,659,609,000.00	30.78	30.78	6,659,203,466.92	30.73	30.73
31 to 60 Days	10/01/12 - 10/30/12	2,803,715,000.00	12.96	43.74	2,803,377,059.57	12.94	43.67
61 to 90 Days	10/31/12 - 11/29/12	1,061,150,000.00	4.91	48.65	1,061,064,574.74	4.90	48.57
91 to 120 Days	11/30/12 - 12/29/12	575,000,000.00	2.66	51.31	575,002,070.98	2.66	51.23
121 to 180 Days	12/30/12 - 02/27/13	258,855,000.00	1.20	52.51	259,103,006.67	1.20	52.43
181 to 270 Days	02/28/13 - 05/28/13	817,427,000.00	3.78	56.29	819,357,996.17	3.78	56.21
271 to 365 Days	05/29/13 - 08/31/13	607,221,000.00	2.81	59.10	606,845,210.67	2.80	59.01
1 to 1.5 YEARS	09/01/13 - 03/01/14	846,548,000.00	3.91	63.01	857,334,271.21	3.96	62.97
1.5 to 2 YEARS	03/02/14 - 08/31/14	659,400,000.00	3.05	66.06	661,800,173.49	3.06	66.03
2 to 3 YEARS	08/31/14 - 08/31/15	489,985,000.00	2.27	68.33	493,564,222.75	2.28	68.31
3 to 4 YEARS	08/31/15 - 08/31/16	249,000,000.00	1.15	69.48	247,311,772.22	1.14	69.45
4 to 5 YEARS	08/31/16 - 08/31/17	6,243,321,000.00	28.86	98.34	6,262,629,309.50	28.90	98.35
5 to 10 YEARS	08/31/17 - 08/31/22	360,555,000.00	1.66	100.00	360,386,862.56	1.66	100.00
Portfolio Total:		\$21,631,786,000.00			\$21,666,979,997.45		
BLPSI							
121 to 180 Days	12/30/12 - 02/27/13	1,500,000.00	50.00	50.00	1,523,029.48	49.46	49.46
2 to 3 YEARS	08/31/14 - 08/31/15	1,500,000.00	50.00	100.00	1,556,584.10	50.54	100.00
Portfolio Total:		\$3,000,000.00			\$3,079,613.58		
GF							
1 to 1.5 YEARS	09/01/13 - 03/01/14	21,349.06	0.41	0.40	21,349.06	0.41	0.40
4 to 5 YEARS	08/31/16 - 08/31/17	72,185.33	1.41	1.81	72,185.33	1.41	1.81
5 to 10 YEARS	08/31/17 - 08/31/22	5,065,000.00	98.19	100.00	5,065,000.00	98.19	100.00
Portfolio Total:		\$5,158,534.39			\$5,158,534.39		
MAST							
3 to 4 YEARS	08/31/15 - 08/31/16	85,000.00	100.00	100.00	85,798.82	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,798.82		
PHHPA							
10 + YEARS	08/31/22 - 08/31/62	28,335,000.00	100.00	100.00	28,455,250.89	100.00	100.00
Portfolio Total:		\$28,335,000.00			\$28,455,250.89		
SANIT							

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of August 31, 2012
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
4 to 5 YEARS	08/31/16 - 08/31/17	<u>105,415,000.00</u>	100.00	100.00	<u>105,414,059.77</u>	100.00	100.00
Portfolio Total:		\$105,415,000.00			\$105,414,059.77		
SCAQM							
121 to 180 Days	12/30/12 - 02/27/13	<u>39,501,548.67</u>	100.00	100.00	<u>39,501,548.67</u>	100.00	100.00
Portfolio Total:		\$39,501,548.67			\$39,501,548.67		
SLIM							
121 to 180 Days	12/30/12 - 02/27/13	<u>10,103,342.37</u>	100.00	100.00	<u>10,103,342.37</u>	100.00	100.00
Portfolio Total:		\$10,103,342.37			\$10,103,342.37		
WASIA							
121 to 180 Days	12/30/12 - 02/27/13	<u>13,616,244.08</u>	100.00	100.00	<u>13,616,244.08</u>	100.00	100.00
Portfolio Total:		\$13,616,244.08			\$13,616,244.08		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF AUGUST 2012
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,659,203	30.73%
31 - 60 days	2,803,377	12.94%
61 - 180 days	1,895,170	8.75%
181 - 1 yr	1,426,203	6.58%
1 - 3 yrs	2,012,699	9.29%
3 - 5 yrs	6,509,941	30.05%
5 - 10 yrs	360,387	1.66%
10+ yrs	-	0.00%
	<u>\$ 21,666,980</u>	<u>100.00%</u>

Maturity Limits Are In Compliance With The Los Angeles County Treasurer's Investment Policy.

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
AS OF 08/31/2012
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,103,342.37
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,501,548.67
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>13,616,244.08</u>
	LAIF TOTAL	<u><u>\$63,221,135.12</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF INVESTMENT DATA A COMPARISON OF JULY 2012 WITH JULY 2011 (DOLLARS IN THOUSANDS)

	JULY 2012	JULY 2011	CHANGE
Average Daily Portfolio	\$ 59,492,950	\$ 63,081,951	\$ -3,589,001
Accrued Earnings	\$ 18,354	\$ 20,348	\$ -1,994
Effective Yield	0.363 %	0.381 %	-0.018 %
Average Life-Month End (In Days)	243	260	-17
Total Security Transactions			
Amount	\$ 12,889,231	\$ 24,160,841	\$ -11,271,610
Number	260	490	-230
Total Time Deposit Transactions			
Amount	\$ 4,030,300	\$ 3,676,800	\$ +353,500
Number	136	142	-6
Average Workday Investment Activity	\$ 805,692	\$ 1,391,882	\$ -586,190
Prescribed Demand Account Balances For Services	\$ 1,909,688	\$ 1,553,384	\$ +356,304

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

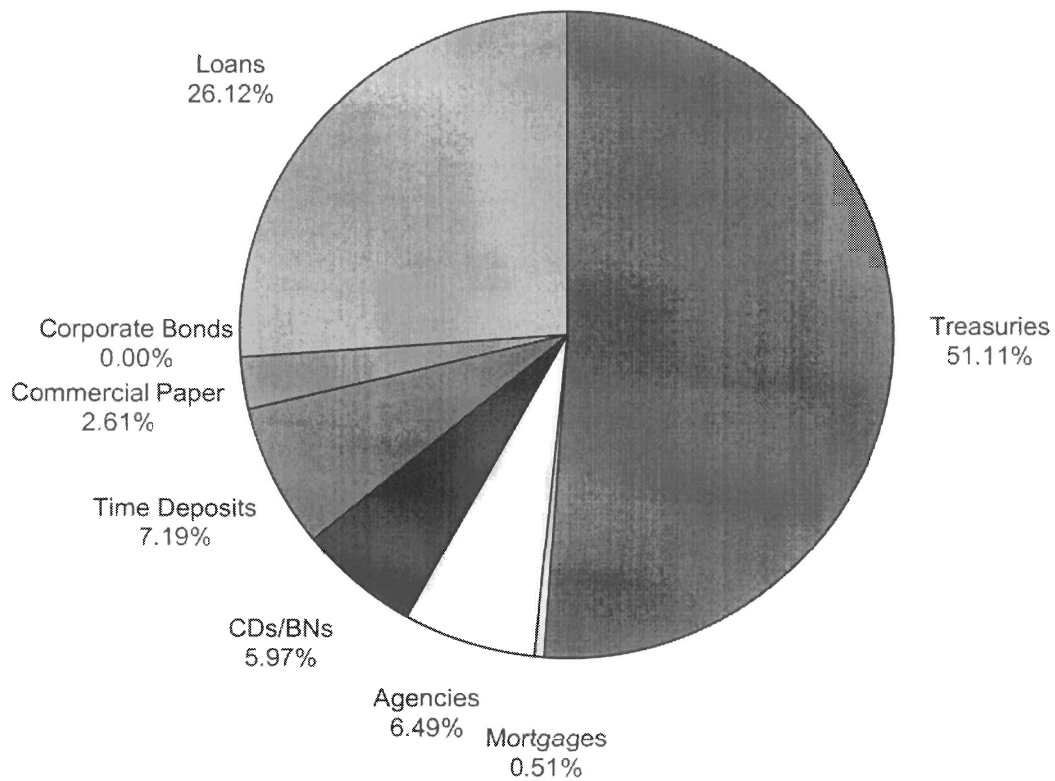
**INVESTMENT DIVISION SELECTED INVESTMENT DATA
 ANALYSIS OF THE POOLED MONEY INVESTMENT ACCOUNT PORTFOLIO
 (000 OMITTED)**

<u>TYPE OF SECURITY</u>	July 31, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	\$ 15,030,430	24.42	-5.37
Bonds	0	0.00	0
Notes	16,428,033	26.69	-0.46
Strips	0	0.00	0
Total Government	\$ 31,458,463	51.11	-5.83
Federal Agency Debentures	\$ 1,297,424	2.11	-0.01
Certificates of Deposit	3,675,003	5.97	-5.88
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	2,296,401	3.73	-0.07
Time Deposits	4,429,140	7.19	-0.22
GNMAs	12	0.00	0
Commercial Paper	1,603,684	2.61	-1.66
FHLMC/Remics	311,842	0.51	-0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	281,101	0.46	0
GF Loans	15,797,200	25.66	+13.71
NOW Accounts	0	0.00	0
Other	399,942	0.65	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	\$ 61,550,212	100.00	

INVESTMENT ACTIVITY

	JULY 2012		JUNE 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	260	\$ 12,889,231	630	\$ 31,253,724
Other	3	157,478	18	110,905
Time Deposits	136	4,030,300	103	2,092,000
Totals	399	\$ 17,077,009	751	\$ 33,456,629
PMIA Monthly Average Effective Yield	0.363		0.358	
Year to Date Yield Last Day of Month	0.363		0.382	

Pooled Money Investment Account Portfolio Composition \$61.6 Billion 07/31/12



ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
07/02/12 REDEMPTIONS									
	CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000	32	7,111.11	0.162
	CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000	32	7,111.11	0.162
	CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000	32	7,111.11	0.162
	CD	UNIONBANK	0.160%	07/02/12	0.160%	50,000	32	7,111.11	0.162
	CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000	61	19,062.50	0.228
	CD	UNIONBANK	0.225%	07/02/12	0.225%	50,000	61	19,062.50	0.228
	CP	SOC GEN		07/02/12	0.270%	50,000	5	1,875.00	0.274
	CP	SOC GEN		07/02/12	0.270%	50,000	5	1,875.00	0.274
	CP	SOC GEN		07/02/12	0.270%	50,000	5	1,875.00	0.274
	CP	CIBC HLD		07/02/12	0.110%	50,000	6	916.67	0.112
	CP	CIBC HLD		07/02/12	0.110%	50,000	6	916.67	0.112
	CP	SOC GEN		07/02/12	0.280%	50,000	6	2,333.33	0.284
	CP	SOC GEN		07/02/12	0.280%	50,000	6	2,333.33	0.284
	CP	SOC GEN		07/02/12	0.280%	50,000	6	2,333.33	0.284
	CP	BNP FIN		07/02/12	0.200%	50,000	11	3,055.56	0.203
	CP	BNP FIN		07/02/12	0.200%	50,000	11	3,055.56	0.203
	CP	CAFCO		07/02/12	0.400%	10,000	12	1,333.33	0.406
	CP	CAFCO		07/02/12	0.400%	50,000	12	6,666.67	0.406
	CP	CAFCO		07/02/12	0.400%	50,000	12	6,666.67	0.406
	CP	CAFCO		07/02/12	0.400%	50,000	12	6,666.67	0.406
	CP	CAFCO		07/02/12	0.400%	50,000	12	6,666.67	0.406
	CP	BNP FIN		07/02/12	0.210%	50,000	17	4,958.33	0.213
	CP	BNP FIN		07/02/12	0.210%	50,000	17	4,958.33	0.213
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	CP	BARCLY US		07/02/12	0.170%	50,000	31	7,319.44	0.172
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	MONTREAL	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	NORDEA	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	NORDEA	0.150%	07/02/12	0.150%	50,000	11	2,291.67	0.152
	YCD	TOKYO-MIT	0.160%	07/02/12	0.160%	50,000	11	2,444.44	0.162
	YCD	TOKYO-MIT	0.160%	07/02/12	0.160%	50,000	11	2,444.44	0.162
	YCD	TOKYO-MIT	0.160%	07/02/12	0.160%	50,000	11	2,444.44	0.162
	YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000	11	2,750.00	0.183
	YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000	11	2,750.00	0.183
	YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	MIZUHO	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	SUMITOMO	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	TOKYO-MIT	0.170%	07/02/12	0.170%	50,000	32	7,555.56	0.172
	YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000	32	8,000.00	0.183
	YCD	NORINCHUK	0.180%	07/02/12	0.180%	50,000	32	8,000.00	0.183

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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07/02/12 REDEMPTIONS (Continued)

YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000	39	9,750.00	0.183
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000	39	9,750.00	0.183
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000	39	9,750.00	0.183
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000	39	9,750.00	0.183
YCD		SVENSKA	0.180%	07/02/12	0.180%	50,000	39	9,750.00	0.183
YCD		SE BANKEN	0.310%	07/02/12	0.310%	50,000	63	27,125.00	0.314
YCD		SE BANKEN	0.310%	07/02/12	0.310%	50,000	63	27,125.00	0.314
YCD		SE BANKEN	0.310%	07/02/12	0.310%	50,000	63	27,125.00	0.314
YCD		SE BANKEN	0.310%	07/02/12	0.310%	50,000	63	27,125.00	0.314

07/02/12 NO PURCHASES

07/03/12 NO REDEMPTIONS

07/03/12 PURCHASES

YCD		TOKYO-MIT	0.180%	07/18/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	07/18/12	0.180%	50,000			
YCD		TOKYO-MIT	0.190%	07/23/12	0.190%	50,000			
YCD		TOKYO-MIT	0.190%	07/23/12	0.190%	50,000			
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000			
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000			
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000			
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000			

07/05/12 NO REDEMPTIONS

07/05/12 NO PURCHASES

07/06/12 NO REDEMPTIONS

07/06/12 NO PURCHASES

07/09/12 NO REDEMPTIONS

07/09/12 PURCHASES

CP		BNP FIN		07/10/12	0.160%	50,000			
CP		BNP FIN		07/10/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
CP		GE CO		07/30/12	0.160%	50,000			
YCD		SUMITOMO	0.160%	07/17/12	0.160%	50,000			
YCD		SUMITOMO	0.160%	07/17/12	0.160%	50,000			

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
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07/10/12 REDEMPTIONS

CP		BNP FIN		07/10/12	0.160%	50,000	1	222.22	0.162
CP		BNP FIN		07/10/12	0.160%	50,000	1	222.22	0.162
CP		WINDMILL		07/10/12	0.380%	50,000	32	16,888.89	0.385
CP		WINDMILL		07/10/12	0.380%	50,000	32	16,888.89	0.385
YCD		TOKYO-MIT	0.180%	07/10/12	0.180%	50,000	13	3,250.00	0.183
YCD		TOKYO-MIT	0.180%	07/10/12	0.180%	50,000	13	3,250.00	0.183
YCD		TOKYO-MIT	0.180%	07/10/12	0.180%	50,000	13	3,250.00	0.183
YCD		TORONTO	0.150%	07/10/12	0.150%	50,000	14	2,916.67	0.152
YCD		TORONTO	0.150%	07/10/12	0.150%	50,000	14	2,916.67	0.152
YCD		TORONTO	0.150%	07/10/12	0.150%	50,000	14	2,916.67	0.152
YCD		TORONTO	0.150%	07/10/12	0.150%	50,000	14	2,916.67	0.152

07/10/12 NO PURCHASES

07/11/12 NO REDEMPTIONS

07/11/12 PURCHASES

CP		BNP FIN		07/12/12	0.160%	50,000			
CP		BNP FIN		07/12/12	0.160%	50,000			
CP		BNP FIN		07/12/12	0.160%	50,000			

07/12/12 REDEMPTIONS

CP		BNP FIN		07/12/12	0.160%	50,000	1	222.22	0.162
CP		BNP FIN		07/12/12	0.160%	50,000	1	222.22	0.162
CP		BNP FIN		07/12/12	0.160%	50,000	1	222.22	0.162

07/12/12 NO PURCHASES

07/13/12 SALES

TR		BILL		09/20/12	0.084%	50,000	291	41,950.00	0.105
TR		BILL		09/20/12	0.084%	50,000	291	41,950.00	0.105
TR		BILL		09/20/12	0.084%	50,000	291	41,950.00	0.105

07/13/12 REDEMPTIONS

YCD		SUMITOMO	0.170%	07/13/12	0.170%	50,000	16	3,777.78	0.172
YCD		SUMITOMO	0.170%	07/13/12	0.170%	50,000	16	3,777.78	0.172
YCD		SUMITOMO	0.170%	07/13/12	0.170%	50,000	16	3,777.78	0.172

07/13/12 NO PURCHASES

07/16/12 NO REDEMPTIONS

07/16/12 NO PURCHASES

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
07/17/12 REDEMPTIONS									
	YCD	SUMITOMO	0.160%	07/17/12	0.160%	50,000	8	1,777.78	0.162
	YCD	SUMITOMO	0.160%	07/17/12	0.160%	50,000	8	1,777.78	0.162
07/17/12 NO PURCHASES									
07/18/12 REDEMPTIONS									
	YCD	TOKYO-MIT	0.180%	07/18/12	0.180%	50,000	15	3,750.00	0.183
	YCD	TOKYO-MIT	0.180%	07/18/12	0.180%	50,000	15	3,750.00	0.183
	YCD	MIZUHO	0.180%	07/18/12	0.180%	50,000	21	5,250.00	0.183
	YCD	MIZUHO	0.180%	07/18/12	0.180%	50,000	21	5,250.00	0.183
	YCD	MIZUHO	0.180%	07/18/12	0.180%	50,000	21	5,250.00	0.183
07/18/12 NO PURCHASES									
07/19/12 NO REDEMPTIONS									
07/19/12 NO PURCHASES									
07/20/12 NO REDEMPTIONS									
07/20/12 NO PURCHASES									
07/23/12 SALES									
	TR	BILL		09/20/12	0.070%	50,000	301	44,263.89	0.107
	TR	BILL		09/20/12	0.070%	50,000	301	44,263.89	0.107
	TR	BILL		09/20/12	0.070%	50,000	301	44,263.89	0.107
07/23/12 REDEMPTIONS									
	YCD	TOKYO-MIT	0.190%	07/23/12	0.190%	50,000	20	5,277.78	0.193
	YCD	TOKYO-MIT	0.190%	07/23/12	0.190%	50,000	20	5,277.78	0.193
07/23/12 NO PURCHASES									
07/24/12 REDEMPTIONS									
	YCD	SVENSKA	0.255%	07/24/12	0.230%	50,000	85	27,155.54	0.233
07/24/12 NO PURCHASES									
07/25/12 NO REDEMPTIONS									
07/25/12 NO PURCHASES									
07/26/12 REDEMPTIONS									
	TR	BILL		07/26/12	0.198%	50,000	364	99,847.22	0.201
	TR	BILL		07/26/12	0.198%	50,000	364	99,847.22	0.201

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
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07/27/12 REDEMPTIONS

YCD	UBS	0.330%	07/27/12	0.320%	50,000	70	31,111.71	0.324
YCD	UBS	0.330%	07/27/12	0.320%	50,000	70	31,111.71	0.324
YCD	UBS	0.330%	07/27/12	0.320%	50,000	70	31,111.71	0.324
YCD	UBS	0.330%	07/27/12	0.320%	50,000	70	31,111.71	0.324
YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000	86	20,305.56	0.172
YCD	SCOTIA	0.170%	07/27/12	0.170%	50,000	86	20,305.56	0.172

07/27/12 PURCHASES

CP	GE CO		07/30/12	0.100%	50,000			
CP	GE CO		07/30/12	0.100%	50,000			
CP	GE CO		07/30/12	0.100%	50,000			
CP	GE CO		07/30/12	0.100%	50,000			
CP	GE CO		07/30/12	0.100%	50,000			
CP	GE CO		07/30/12	0.100%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BARCLY US		07/30/12	0.130%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	BNP FIN		07/30/12	0.150%	50,000			
CP	CIBC HLD		08/01/12	0.110%	50,000			
CP	CIBC HLD		08/01/12	0.110%	50,000			
CP	GECC		08/01/12	0.130%	50,000			
CP	GECC		08/01/12	0.130%	50,000			
CP	GECC		08/01/12	0.130%	50,000			
CP	GECC		08/01/12	0.130%	50,000			

07/30/12 SALES

TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101
TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101
TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101
TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101
TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101
TR	BILL		11/15/12	0.110%	50,000	256	35,319.50	0.101

07/30/12 REDEMPTIONS

CD	UNIONBANK	0.330%	07/30/12	0.330%	50,000	91	41,708.33	0.335
CD	UNIONBANK	0.330%	07/30/12	0.330%	50,000	91	41,708.33	0.335
CP	GE CO		07/30/12	0.100%	50,000	3	416.67	0.101
CP	GE CO		07/30/12	0.100%	50,000	3	416.67	0.101
CP	GE CO		07/30/12	0.100%	50,000	3	416.67	0.101

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD</u>	<u>PAR</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED</u>	<u>EFFECTIVE</u> <u>YIELD</u>
07/30/12 REDEMPTIONS (Continued)									
CP		GE CO		07/30/12	0.100%	50,000	3	416.67	0.101
CP		GE CO		07/30/12	0.100%	50,000	3	416.67	0.101
CP		GE CO		07/30/12	0.100%	50,000	3	416.67	0.101
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BARCLY US		07/30/12	0.130%	50,000	3	541.67	0.132
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		BNP FIN		07/30/12	0.150%	50,000	3	625.00	0.152
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GE CO		07/30/12	0.160%	50,000	21	4,666.67	0.162
CP		GECC		07/30/12	0.160%	50,000	49	10,888.89	0.162
CP		GECC		07/30/12	0.160%	50,000	49	10,888.89	0.162
CP		FCAR		07/30/12	0.190%	22,000	52	6,037.78	0.193
CP		FCAR		07/30/12	0.190%	50,000	52	13,722.22	0.193
CP		NORDEA NA		07/30/12	0.210%	50,000	91	26,541.67	0.213
CP		NORDEA NA		07/30/12	0.210%	50,000	91	26,541.67	0.213
CP		NORDEA NA		07/30/12	0.210%	50,000	91	26,541.67	0.213
CP		NORDEA NA		07/30/12	0.210%	50,000	91	26,541.67	0.213
CP		NORDEA NA		07/30/12	0.210%	50,000	91	26,541.67	0.213
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000	27	6,375.00	0.172
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000	27	6,375.00	0.172
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000	27	6,375.00	0.172
YCD		MONTREAL	0.170%	07/30/12	0.170%	50,000	27	6,375.00	0.172
YCD		STNDRD CH	0.220%	07/30/12	0.220%	40,000	40	9,777.78	0.223
YCD		STNDRD CH	0.220%	07/30/12	0.220%	50,000	40	12,222.22	0.223
YCD		STNDRD CH	0.220%	07/30/12	0.220%	50,000	40	12,222.22	0.223
YCD		STNDRD CH	0.220%	07/30/12	0.220%	50,000	40	12,222.22	0.223
YCD		STNDRD CH	0.220%	07/30/12	0.220%	50,000	40	12,222.22	0.223
YCD		STNDRD CH	0.220%	07/30/12	0.220%	50,000	40	12,222.22	0.223
YCD		SE BANKEN	0.480%	07/30/12	0.340%	50,000	67	31,656.41	0.345
YCD		SE BANKEN	0.480%	07/30/12	0.340%	50,000	67	31,656.41	0.345
YCD		SVENSKA	0.240%	07/30/12	0.240%	50,000	91	30,333.33	0.243
YCD		SVENSKA	0.240%	07/30/12	0.240%	50,000	91	30,333.33	0.243
YCD		SVENSKA	0.240%	07/30/12	0.240%	50,000	91	30,333.33	0.243
YCD		SVENSKA	0.240%	07/30/12	0.240%	50,000	91	30,333.33	0.243

ACCOUNT

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD</u>	<u>PAR (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED</u>	<u>EFFECTIVE YIELD</u>
07/30/12 PURCHASES									
	SBA FR	POOL 509259	0.500%	01/25/37	0.500%	17,424			
07/31/12 REDEMPTIONS									
07/31/12 PURCHASES									
CP		BARCLY US		08/02/12	0.140%	50,000			
CP		BARCLY US		08/02/12	0.140%	50,000			
CP		BARCLY US		08/02/12	0.140%	50,000			
CP		BARCLY US		08/02/12	0.140%	50,000			
CP		BNP FIN		08/06/12	0.170%	50,000			
CP		BNP FIN		08/06/12	0.170%	50,000			
CP		BNP FIN		08/06/12	0.170%	50,000			

FOOTNOTES

<u>a/</u>	The abbreviations indicate the type of security purchased, sold, or redeemed:
TR	U.S. Treasury Bills, Notes
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.
POOL FR	Floating Rate Small Business Administration (SBA) Loan Pools
CD	Negotiable Certificates of Deposit
CD FR	Floating Rate Negotiable Certificates of Deposit
BN	Bank Notes
YCD	Negotiable Yankee Certificates of Deposit
YCD FR	Floating Rate Negotiable Yankee Certificates of Deposit
CP	Commercial Paper
CB	Corporate Bonds
CB FR	Floating Rate Corporate Bonds
BA	Bankers Acceptances
PC	Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)
REMIC	Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA
<u>b/</u>	Industry standard purchase yield calculation
<u>c/</u>	Repurchase Agreement
<u>d/</u>	Par amount of securities purchased, sold or redeemed
<u>e/</u>	Securities were purchased and sold as of the same date
<u>f/</u>	Repurchase Agreement against Reverse Repurchase Agreement
<u>g/</u>	Outright purchase against Reverse Repurchase Agreement
<u>h/</u>	Security “SWAP” transactions
<u>i/</u>	Buy back agreement
RRS	Reverse Repurchase Agreement
RRP	Termination of Reverse Repurchase Agreement

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	05/03/12	0.160	2,000,000.00	08/02/12
New Omni Bank, NA	05/10/12	0.160	2,000,000.00	08/09/12
New Omni Bank, NA	05/18/12	0.160	2,000,000.00	08/17/12
New Omni Bank, NA	05/31/12	0.140	2,000,000.00	08/30/12
New Omni Bank, NA	06/08/12	0.120	1,000,000.00	09/07/12
New Omni Bank, NA	06/15/12	0.130	2,000,000.00	09/14/12
New Omni Bank, NA	07/12/12	0.120	3,000,000.00	10/11/12
New Omni Bank, NA	07/19/12	0.130	2,000,000.00	10/18/12
New Omni Bank, NA	07/26/12	0.130	2,000,000.00	10/25/12
New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
<u>ARCADIA</u>				
American Plus Bank, NA	05/17/12	0.130	240,000.00	08/16/12
<u>BREA</u>				
CapitalSource Bank	03/21/12	0.180	20,000,000.00	09/19/12
CapitalSource Bank	03/29/12	0.170	20,000,000.00	09/19/12
<u>CAMARILLO</u>				
First California Bank	06/14/12	0.150	50,000,000.00	09/13/12
First California Bank	07/13/12	0.150	50,000,000.00	10/12/12
<u>CHICO</u>				
Tri Counties Bank	06/13/12	0.140	5,000,000.00	09/12/12
<u>CHULA VISTA</u>				
Pacific Trust Bank, FSB	05/03/12	0.130	20,000,000.00	08/02/12
Pacific Trust Bank, FSB	04/04/12	0.180	20,000,000.00	10/03/12
Pacific Trust Bank, FSB	07/20/12	0.150	20,000,000.00	10/19/12
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	03/15/12	0.200	4,000,000.00	09/13/12
<u>ENCINO</u>				
California United Bank	07/05/12	0.140	10,000,000.00	10/04/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	05/09/12	0.130	75,000,000.00	08/08/12
Westamerica Bank	06/01/12	0.130	25,000,000.00	08/31/12
Westamerica Bank	07/06/12	0.140	80,000,000.00	10/05/12
Westamerica Bank	07/12/12	0.140	65,000,000.00	10/11/12
<u>FOLSOM</u>				
Folsom Lake Bank	05/04/12	0.150	3,500,000.00	08/03/12
Folsom Lake Bank	07/18/12	0.150	1,500,000.00	10/17/12
<u>FRESNO</u>				
Central Valley Community Bank	05/30/12	0.140	5,000,000.00	08/29/12
Central Valley Community Bank	06/14/12	0.150	5,000,000.00	09/13/12
<u>IRVINE</u>				
CommerceWest Bank, NA	05/04/12	0.140	2,500,000.00	08/03/12
CommerceWest Bank, NA	05/10/12	0.150	2,500,000.00	08/09/12
CommerceWest Bank, NA	06/15/12	0.150	5,000,000.00	09/14/12
CommerceWest Bank, NA	07/12/12	0.140	5,000,000.00	10/11/12
First Foundation Bank	05/16/12	0.130	9,000,000.00	08/15/12
First Foundation Bank	06/07/12	0.090	3,000,000.00	08/15/12
First Foundation Bank	06/07/12	0.110	12,000,000.00	09/06/12
First Foundation Bank	07/13/12	0.130	12,000,000.00	10/12/12
<u>LAFAYETTE</u>				
California Bank of Commerce	03/16/12	0.210	10,000,000.00	09/14/12
California Bank of Commerce	05/16/12	0.200	5,000,000.00	11/14/12
California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	05/30/12	0.120	35,000,000.00	08/29/12
Farmers & Merchants Bk Cen CA	06/13/12	0.110	20,000,000.00	09/12/12
Farmers & Merchants Bk Cen CA	07/20/12	0.130	35,000,000.00	10/19/12
Farmers & Merchants Bk Cen CA	07/26/12	0.130	35,000,000.00	10/25/12
<u>LOS ANGELES</u>				
1st Century Bank, NA	05/04/12	0.150	16,000,000.00	08/03/12
1st Century Bank, NA	07/18/12	0.140	6,000,000.00	10/17/12
1st Century Bank, NA	07/27/12	0.150	12,000,000.00	10/26/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>LOS ANGELES (Continued)</u>				
BBCN Bank	05/30/12	0.140	60,000,000.00	08/29/12
BBCN Bank	06/08/12	0.120	20,000,000.00	09/07/12
BBCN Bank	06/15/12	0.130	75,000,000.00	09/14/12
BBCN Bank	07/12/12	0.120	35,000,000.00	10/11/12
BBCN Bank	07/13/12	0.130	55,000,000.00	10/11/12
BBCN Bank	07/18/12	0.120	45,000,000.00	10/17/12
BBCN Bank	06/06/12	0.170	10,000,000.00	12/05/12
City National Bank	03/15/12	0.180	50,000,000.00	08/15/12
City National Bank	06/28/12	0.150	50,000,000.00	10/04/12
City National Bank	06/08/12	0.190	50,000,000.00	12/07/12
City National Bank	07/18/12	0.190	50,000,000.00	01/16/13
Commonwealth Business Bank	06/29/12	0.090	10,000,000.00	08/03/12
Commonwealth Business Bank	06/29/12	0.110	10,000,000.00	09/07/12
Commonwealth Business Bank	06/29/12	0.130	10,000,000.00	10/05/12
Commonwealth Business Bank	07/31/12	0.140	5,000,000.00	11/02/12
Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
HSBC Bank USA, NA	05/16/12	0.160	25,000,000.00	08/15/12
Manufacturers Bank	06/14/12	0.150	50,000,000.00	09/13/12
Manufacturers Bank	07/13/12	0.150	100,000,000.00	10/12/12
Manufacturers Bank	07/20/12	0.150	50,000,000.00	10/19/12
Mission Valley Bank	07/18/12	0.140	7,000,000.00	10/17/12
Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
Opus Bank	05/04/12	0.150	30,000,000.00	08/03/12
Pacific City Bank	05/23/12	0.150	5,000,000.00	08/22/12
Pacific City Bank	06/15/12	0.130	4,500,000.00	09/14/12
Pacific City Bank	06/28/12	0.130	20,000,000.00	09/27/12
State Bank of India (California)	05/10/12	0.170	2,000,000.00	08/09/12
State Bank of India (California)	05/16/12	0.170	5,000,000.00	08/15/12
State Bank of India (California)	06/13/12	0.140	5,000,000.00	09/12/12
State Bank of India (California)	06/28/12	0.160	10,000,000.00	09/27/12
State Bank of India (California)	07/05/12	0.150	9,000,000.00	10/04/12
State Bank of India (California)	07/06/12	0.150	3,000,000.00	10/05/12
State Bank of India (California)	07/11/12	0.140	23,000,000.00	10/10/12
State Bank of India (California)	07/19/12	0.160	3,000,000.00	10/18/12
Wilshire State Bank	06/13/12	0.110	39,000,000.00	09/12/12
Wilshire State Bank	07/06/12	0.120	78,000,000.00	10/05/12
Wilshire State Bank	07/13/12	0.130	66,000,000.00	10/12/12
Wilshire State Bank	07/19/12	0.130	8,000,000.00	10/18/12
<u>MONTEREY</u>				
1st Capital Bank	06/14/12	0.180	5,000,000.00	12/13/12
1st Capital Bank	07/26/12	0.170	1,000,000.00	01/24/13

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>NEWPORT BEACH</u>				
Commerce National Bank	06/08/12	0.140	16,000,000.00	09/07/12
Commerce National Bank	06/15/12	0.150	4,000,000.00	09/14/12
Commerce National Bank	07/13/12	0.150	2,500,000.00	10/12/12
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	06/08/12	0.150	5,000,000.00	09/07/12
<u>OAKDALE</u>				
Oak Valley Community Bank	06/07/12	0.110	3,500,000.00	09/06/12
<u>OAKLAND</u>				
Metropolitan Bank	05/04/12	0.170	2,000,000.00	08/03/12
Metropolitan Bank	05/31/12	0.160	1,000,000.00	08/30/12
Metropolitan Bank	06/14/12	0.160	4,500,000.00	09/13/12
Metropolitan Bank	07/13/12	0.160	1,500,000.00	10/12/12
<u>ONTARIO</u>				
Citizens Business Bank	05/03/12	0.130	30,000,000.00	08/02/12
Citizens Business Bank	05/09/12	0.110	50,000,000.00	08/08/12
Citizens Business Bank	05/17/12	0.130	30,000,000.00	08/16/12
Citizens Business Bank	06/01/12	0.110	25,000,000.00	08/31/12
Citizens Business Bank	06/06/12	0.100	25,000,000.00	09/05/12
Citizens Business Bank	07/13/12	0.130	50,000,000.00	10/12/12
Citizens Business Bank	07/27/12	0.130	30,000,000.00	10/26/12
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	05/04/12	0.120	9,000,000.00	08/03/12
Malaga Bank, FSB	05/10/12	0.130	10,000,000.00	08/09/12
Malaga Bank, FSB	06/01/12	0.110	4,000,000.00	08/31/12
Malaga Bank, FSB	06/06/12	0.100	12,000,000.00	09/05/12
Malaga Bank, FSB	07/12/12	0.120	5,000,000.00	10/11/12
Malaga Bank, FSB	07/27/12	0.130	8,000,000.00	10/26/12
<u>PASADENA</u>				
Community Bank	02/17/12	0.180	25,000,000.00	08/17/12
Community Bank	04/11/12	0.200	35,000,000.00	09/19/12
Community Bank	04/06/12	0.190	25,000,000.00	10/05/12
Community Bank	05/09/12	0.190	30,000,000.00	11/07/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA (Continued)</u>				
Community Bank	06/13/12	0.190	30,000,000.00	12/12/12
Community Bank	07/18/12	0.190	25,000,000.00	01/16/13
East West Bank	02/10/12	0.160	75,000,000.00	08/10/12
East West Bank	04/27/12	0.190	50,000,000.00	10/26/12
East West Bank	07/19/12	0.190	50,000,000.00	01/17/13
East West Bank	07/25/12	0.190	125,000,000.00	01/23/13
<u>PORTERVILLE</u>				
Bank of the Sierra	05/10/12	0.160	15,000,000.00	08/09/12
Bank of the Sierra	05/17/12	0.160	10,000,000.00	08/16/12
Bank of the Sierra	06/07/12	0.140	25,000,000.00	09/06/12
Bank of the Sierra	07/06/12	0.150	25,000,000.00	10/05/12
Bank of the Sierra	07/12/12	0.150	5,000,000.00	10/11/12
<u>RANCHO CORDOVA</u>				
American River Bank	05/04/12	0.150	2,500,000.00	08/03/12
American River Bank	05/10/12	0.160	2,500,000.00	08/09/12
American River Bank	05/17/12	0.160	6,500,000.00	08/16/12
American River Bank	07/06/12	0.150	2,000,000.00	10/05/12
American River Bank	07/11/12	0.140	2,500,000.00	10/10/12
American River Bank	05/10/12	0.210	7,500,000.00	11/08/12
American River Bank	05/31/12	0.200	1,000,000.00	11/29/12
American River Bank	06/14/12	0.210	1,500,000.00	12/13/12
American River Bank	07/18/12	0.200	3,000,000.00	01/16/13
<u>REDWOOD CITY</u>				
Provident Credit Union	04/19/12	0.180	20,000,000.00	10/18/12
Provident Credit Union	05/31/12	0.190	20,000,000.00	11/29/12
<u>RICHMOND</u>				
Mechanics Bank, The	05/17/12	0.160	20,000,000.00	08/16/12
Mechanics Bank, The	07/26/12	0.160	20,000,000.00	10/25/12
Mechanics Bank, The	07/18/12	0.200	20,000,000.00	01/16/13
<u>ROCKLIN</u>				
Five Star Bank	05/04/12	0.140	3,000,000.00	08/03/12
Five Star Bank	05/17/12	0.150	8,000,000.00	08/16/12
Five Star Bank	06/14/12	0.200	10,500,000.00	12/13/12
Five Star Bank	07/06/12	0.200	14,500,000.00	01/11/13

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ROCKLIN (Continued)</u>				
Five Star Bank	07/18/12	0.190	2,000,000.00	01/16/13
<u>ROSEMEAD</u>				
Pacific Alliance Bank	06/08/12	0.160	1,500,000.00	09/07/12
Pacific Alliance Bank	07/18/12	0.160	4,000,000.00	10/17/12
<u>ROSEVILLE</u>				
Rabobank, NA	07/05/12	0.150	50,000,000.00	10/04/12
Rabobank, NA	07/11/12	0.140	100,000,000.00	10/10/12
Rabobank, NA	07/20/12	0.160	100,000,000.00	10/19/12
Rabobank, NA	07/26/12	0.160	50,000,000.00	10/25/12
<u>SACRAMENTO</u>				
Bank of Sacramento	04/04/12	0.180	6,000,000.00	10/03/12
Bank of Sacramento	04/26/12	0.190	4,000,000.00	10/25/12
Comerica Bank	02/08/12	0.150	50,000,000.00	08/08/12
Comerica Bank	02/15/12	0.180	25,000,000.00	08/15/12
Comerica Bank	03/01/12	0.190	75,000,000.00	08/30/12
Comerica Bank	06/13/12	0.190	25,000,000.00	12/12/12
Comerica Bank	07/11/12	0.190	50,000,000.00	01/09/13
Comerica Bank	07/18/12	0.190	75,000,000.00	01/16/13
Merchants National Bank of Sacramento	04/11/12	0.180	2,000,000.00	10/10/12
Merchants National Bank of Sacramento	05/09/12	0.170	2,000,000.00	11/07/12
Merchants National Bank of Sacramento	05/30/12	0.170	2,000,000.00	11/28/12
Merchants National Bank of Sacramento	06/06/12	0.150	2,000,000.00	12/05/12
River City Bank	05/18/12	0.200	20,000,000.00	11/16/12
River City Bank	06/01/12	0.190	20,000,000.00	11/30/12
River City Bank	06/08/12	0.170	15,000,000.00	12/07/12
Umpqua Bank	05/24/12	0.190	50,000,000.00	11/15/12
<u>SAN DIEGO</u>				
Mission Federal Credit Union	07/18/12	0.120	10,000,000.00	10/17/12
Torrey Pines Bank	05/17/12	0.180	15,000,000.00	11/15/12
Torrey Pines Bank	05/30/12	0.170	25,000,000.00	11/28/12
Torrey Pines Bank	07/05/12	0.180	25,000,000.00	01/10/13
<u>SAN FRANCISCO</u>				
Oceanic Bank	06/06/12	0.100	4,000,000.00	09/05/12
Union Bank, NA	06/07/12	0.190	150,000,000.00	12/06/12

TIME DEPOSITS

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN FRANCISCO (Continued)</u>				
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
<u>SAN JOSE</u>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
<u>SAN LUIS OBISPO</u>				
American Perspective Bank	02/15/12	0.160	6,000,000.00	08/15/12
American Perspective Bank	04/13/12	0.170	10,000,000.00	10/12/12
<u>SANTA ROSA</u>				
Summit State Bank	05/02/12	0.140	4,000,000.00	08/01/12
Summit State Bank	05/09/12	0.130	8,000,000.00	08/08/12
Summit State Bank	06/08/12	0.150	12,000,000.00	09/07/12
Summit State Bank	07/20/12	0.150	4,000,000.00	10/19/12
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/13/12	0.130	15,000,000.00	09/12/12
<u>VACAVILLE</u>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<u>WALNUT CREEK</u>				
Bank of the West	05/03/12	0.150	134,000,000.00	08/02/12
Bank of the West	06/06/12	0.120	66,000,000.00	09/05/12
Bank of the West	06/15/12	0.150	100,000,000.00	09/14/12
<u>WATSONVILLE</u>				
Santa Cruz County Bank	06/28/12	0.090	5,000,000.00	08/02/12
Santa Cruz County Bank	06/29/12	0.110	2,500,000.00	08/03/12
TOTAL TIME DEPOSITS July 2012			4,429,140,000.00	

BANK DEMAND DEPOSITS
JULY 2012
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 2,176,619	\$ 2,794,196
2	2,291,894	1,997,505
3	1,693,054	1,809,059
4	1,693,054	1,809,059
5	2,165,083	1,569,459
6	2,246,181	1,747,268
7	2,246,181	1,747,268
8	2,246,181	1,747,268
9	2,159,774	1,756,295
10	1,968,992	1,823,558
11	1,915,958	2,058,068
12	1,907,493	2,329,969
13	1,804,195	2,105,800
14	1,804,195	2,105,800
15	1,804,195	2,105,800
16	2,113,467	1,819,098
17	1,911,499	1,512,664
18	1,895,551	1,450,148
19	2,115,069	1,508,078
20	2,306,201	2,660,126
21	2,306,201	2,660,126
22	2,306,201	2,660,126
23	2,109,995	2,105,705
24	2,000,482	1,863,550
25	1,963,410	1,526,810
26	1,956,514	1,580,780
27	2,202,881	2,366,694
28	2,202,881	2,366,694
29	2,202,881	2,366,694
30	1,770,813	1,742,783
	2,472,719	1,613,178
AVERAGE DOLLAR DAYS	2,063,220 ^{a/}	

^{a/} The prescribed bank balance for July was \$ 2,013,246. This consisted of \$1,909,688 in compensating balances for services, balances for uncollected funds of \$104,678 and a deduction of \$1,120 for July 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 July 18, 2012, has determined and designated the amount of money available for deposit and investment 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 law, for deposit in demand bank accounts as Compensating Balance for Services 1,909,688,000.00

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)	07/16/12	07/20/12	\$ (268,866,000)	\$ (11,565,375,000)	\$ 4,465,640,000	\$ (7,099,735,000)
(2)	07/23/12	07/27/12	\$ (3,510,393,000)	\$ (15,075,768,000)	\$ 4,465,640,000	\$ (10,610,128,000)
(3)	07/30/12	08/03/12	\$ (1,784,356,000)	\$ (16,860,124,000)	\$ 4,465,640,000	\$ (12,394,484,000)
(4)	08/06/12	08/10/12	\$ 336,100,000	\$ (16,524,024,000)	\$ 4,465,640,000	\$ (12,058,384,000)
(5)	08/13/12	08/17/12	\$ 855,028,000	\$ (15,668,996,000)	\$ 4,465,640,000	\$ (11,203,356,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,909,688,000.00.

POOLED MONEY INVESTMENT BOARD:

 Chairperson

 Member

Dated: July 18, 2012

* Government Code

 Member