



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



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**MARK J. SALADINO**  
TREASURER AND TAX COLLECTOR

January 31, 2013

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

FROM: Mark J. Saladino *George Kelly (for)*  
Treasurer and Tax Collector

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

The Report of Investments for the month of December 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 December 2012 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

[http://ttc.lacounty.gov/Proptax/investor\\_info.asp](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:rkw

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR DECEMBER 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 DECEMBER 2012

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- 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 DECEMBER 2012

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XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/12		
At Cost	\$ 26,125,875,327	\$ 133,857,229
At Market	\$ 26,175,056,886	\$ 133,529,120
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.17%	0.00%
United States Government and Agency Obligations	51.56%	56.85%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.74%	0.00%
Municipal Obligations	0.10%	3.69%
Corporate and Deposit Notes	1.43%	2.28%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.18%
1-60 days	39.78%	1.12%
61 days-1 year	24.21%	37.11%
Over 1 year	36.01%	61.77%
Weighted Average Days to Maturity	610	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF DECEMBER 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 December 31, 2012:

Commercial Paper	A-1	P-1	29.74%
Corporate and Deposit Notes	A-1+	P-1	0.65%
	AA+	A1	0.40%
	AA-	Aa3	0.38%
Los Angeles County Securities	AA	Aa2	0.10%
Negotiable Certificates of Deposit	A-1+	P-1	9.24%
	A-1	P-1	7.09%
	AA-	Aa3	0.84%
U.S. Agency Securities	AA+	Aaa	48.02%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.24%
U.S. Treasury Bills	AA+	Aaa	2.30%
			100.00%

SPI

Local Agency Investment Fund	Not rated	Not rated	37.11%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.12%
	AA+	A1	1.16%
Mortgage Trust Deeds	AA-	Aa2	0.06%
Los Angeles County Securities	AA	Aa2	3.70%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	56.79%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT  
DECEMBER 31, 2012

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 12/31/12	\$ 26,125,875,327
Market Value at 12/31/12	\$ 26,175,056,886
Average Daily Balance	\$ 25,216,363,609
Gains and Losses:	
For the Month	\$ 207,305
For the Past 12 Months	\$ 5,442,253
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 13,157,868
Earnings for the Past 12 Months	\$ 178,564,341
Earnings Rate for the Month	0.61%

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

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 41,421,393.62
Bank of the West - Concentration	\$ 44,022,964.56 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 3,908,902.16
Wells Fargo - Concentration	<u>\$ 2,140,199.85</u>
Total Ledger Balance for all Banks	<u><u>\$ 91,493,460.19</u></u>

(A) \$43.070 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 DECEMBER 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 December 2012

Total Deposits	\$ 8,678,633,635.04
Total Disbursements	\$ 5,080,043,091.67

Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2012	1.24

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u> <u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Cumulative</u> <u>Available Cash</u>
January	\$ 8,089,102,000.00	\$ 3,348,000,000.00	\$ 6,087,100,000.00	\$ 5,350,002,000.00
February	\$ 2,228,831,000.00	\$ 4,012,600,000.00	\$ 5,203,200,000.00	\$ 6,388,233,000.00
March	\$ 1,471,828,000.00	\$ 3,653,200,000.00	\$ 4,441,800,000.00	\$ 7,071,461,000.00
April	\$ 451,500,000.00	\$ 6,975,500,000.00	\$ 5,030,400,000.00	\$ 9,468,061,000.00
May	\$ 561,510,000.00	\$ 2,097,000,000.00	\$ 4,862,900,000.00	\$ 7,263,671,000.00
June	\$ 1,492,493,000.00	\$ 2,445,600,000.00	\$ 5,207,600,000.00	\$ 5,994,164,000.00

## 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 December 2012, the Treasurer placed \$407.085 million in the Bank of the West Money Market Plus Account in accordance with the Treasurer's authority under California Government Code Section 53633. \$43.070 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 \$83 thousand 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.

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 DECEMBER 2012  
COMPLIANCE REPORT

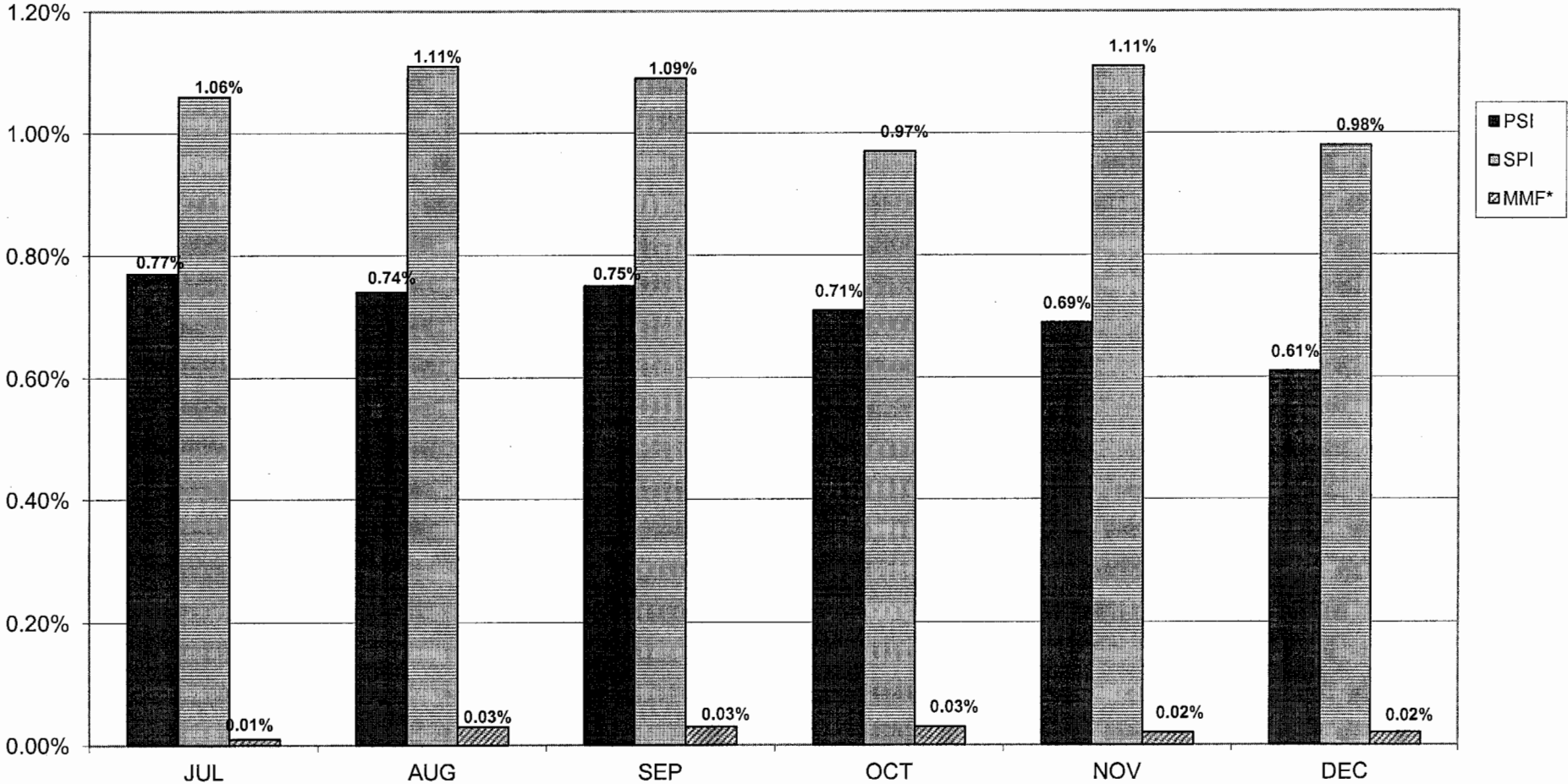
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of December 2012

No exceptions noted.

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

DAY	<u>POOLED SURPLUS INVESTMENTS</u>	<u>SPECIFIC PURPOSE INVESTMENTS</u>
	TOTAL COST	TOTAL COST
1	22,576,855,741.27	104,935,516.55
2	22,576,855,741.27	104,815,516.55
3	22,501,576,685.74	104,815,516.55
4	22,636,805,013.25	104,815,516.55
5	22,552,392,576.37	104,815,516.55
6	23,716,945,765.38	104,815,516.55
7	24,577,255,412.45	104,429,516.55
8	24,577,255,412.45	104,429,516.55
9	24,577,255,412.45	104,429,516.55
10	25,156,448,662.16	104,429,516.55
11	25,486,970,328.70	194,429,516.55
12	25,743,931,332.74	295,427,329.20
13	26,325,979,387.97	295,427,329.20
14	26,610,022,693.37	355,427,329.20
15	26,610,022,693.37	355,427,329.20
16	26,610,022,693.37	355,427,329.20
17	26,681,966,272.08	355,427,329.20
18	26,745,036,989.59	355,427,329.20
19	26,752,156,762.28	355,427,329.20
20	25,694,529,430.78	105,465,299.84
21	25,781,700,484.40	91,865,299.84
22	25,781,700,484.40	91,865,299.84
23	25,781,700,484.40	91,865,299.84
24	25,804,234,002.29	91,865,299.84
25	25,804,234,002.29	91,865,299.84
26	25,822,475,307.97	91,865,299.84
27	26,550,150,841.53	91,865,299.84
28	26,364,645,169.41	133,865,299.84
29	26,364,645,169.41	133,865,299.84
30	26,364,645,169.41	133,865,299.84
31	26,125,875,326.93	133,857,228.69
<b>AVG</b>	<b><u>25,330,848,111.27</u></b>	<b><u>169,308,220.73</u></b>

# 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 January 1, 2013

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

	(PSI) <u>TRADING/NON-TRADING</u>	SPECIFIC PURPOSE <u>INVESTMENT</u>
Revenues:		
Interest Earnings	13,969,383.73	\$149,230
Gains (Losses) on Sales of Non-Trading Securities.	134,212	(498)
Gains (Losses) on Sales of Trading Securities.	73,093	0
Amortization/Accretion	(1,018,820)	(7,573)
Prior Accrual Adjustment	<u>0</u>	<u>0</u>
Total Revenues	<u><u>\$13,157,868</u></u>	<u><u>\$141,160</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>5,552</u>
	<u><u>\$0</u></u>	<u><u>\$5,552</u></u>
NET INCOME	<u><u>\$13,157,868</u></u>	<u><u>\$135,608</u></u>



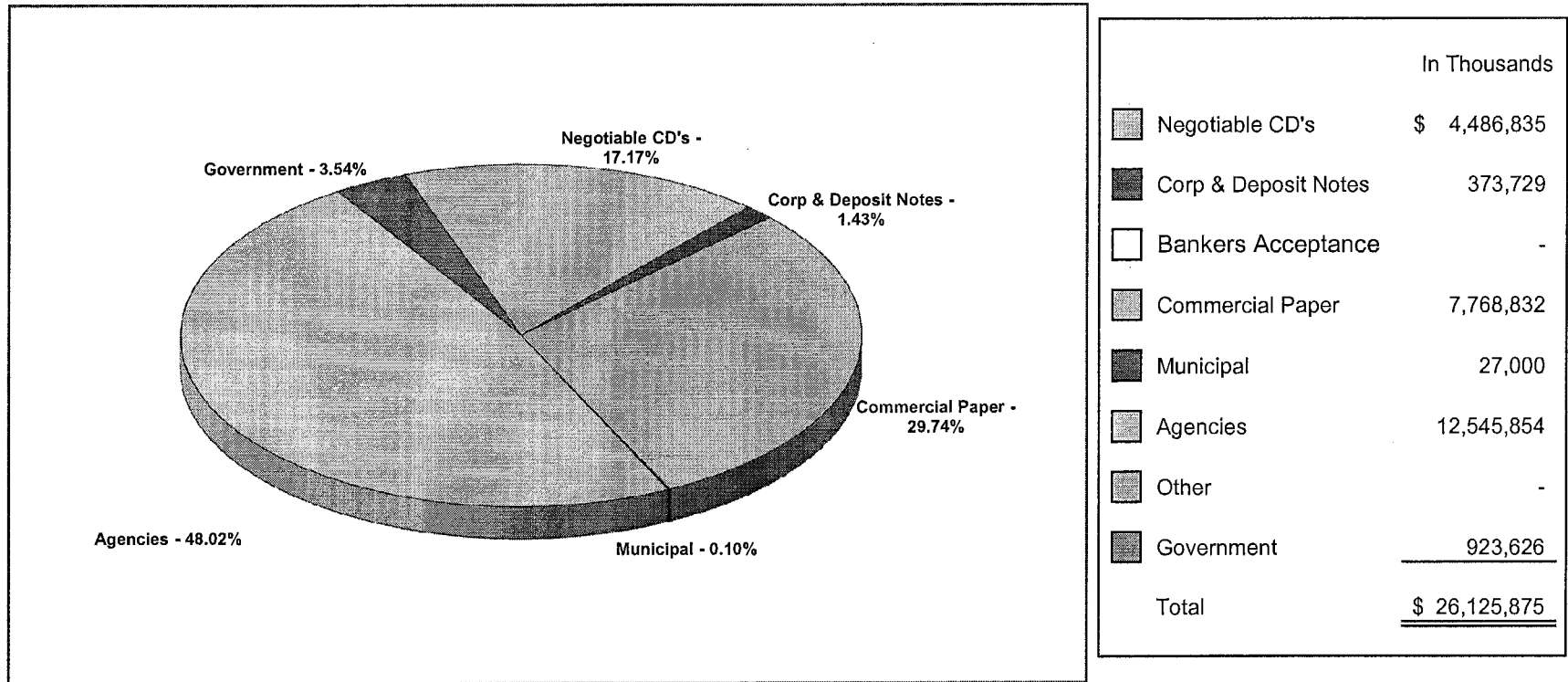
Los Angeles County Treasurer  
 Non-Trading Composition  
 As of December 31, 2012  
 Attachment VI

NON-TRADING PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	45.10%	
Los Angeles County and Related Entities	44.54%	
Consolidated Sanitation Districts		2.26%
Metropolitan Transportation Authority		1.63%
Miscellaneous Agencies Pooled Investments		1.53%
County Bond Proceeds and Repayment Funds		2.74%
South Coast Air Quality Management District		2.19%
Miscellaneous		0.01%
Total	<u>89.64%</u>	<u>10.36%</u>

NOTE: The discretionary participation from local agencies outside of Los Angeles County represents 7.64% of the PSI Portfolio.

**LOS ANGELES COUNTY TREASURER  
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE  
AS OF DECEMBER 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: December 1, 2012 to December 31, 2012  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	12/5/2012	91813	LACCAL BANS	0.6320	6/30/2015	10,000,000.00	10,000,000.00	0.00	SPNB	LAC
	<b>BAN Total</b>						<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>0.00</b>		
NTRD	CNFM	12/10/2012	91861	JP MORGAN CHASE BANK NA FRN	0.3275	12/21/2012	50,000,000.00	50,002,250.00	8,642.36	CITI	JPM
NTRD	CNFM	12/10/2012	91862	JP MORGAN CHASE BANK NA FRN	0.3275	12/21/2012	50,000,000.00	50,002,250.00	8,642.36	CITI	JPM
NTRD	CNFM	12/10/2012	91863	JP MORGAN CHASE BANK NA FRN	0.3275	12/21/2012	25,000,000.00	25,001,125.00	4,321.18	CITI	JPM
	<b>CNFM Total</b>						<b>125,000,000.00</b>	<b>125,005,625.00</b>	<b>21,605.90</b>		
NTRD	CPD	12/3/2012	91786	TOYOTA MOTOR CREDIT CORP CP	0.1400	1/4/2013	50,000,000.00	49,993,777.78	0.00	CITI	TFS
NTRD	CPD	12/3/2012	91787	AUTOBAHN FUNDING CO LLC CP	0.1800	1/7/2013	42,500,000.00	42,492,562.50	0.00	CITI	BLAY
NTRD	CPD	12/3/2012	91788	CANCARA ASSET SEC LLC CP	0.2200	1/7/2013	50,000,000.00	49,989,305.56	0.00	CITI	MS
NTRD	CPD	12/3/2012	91789	SALISBURY REC CO LLC CP	0.1600	1/18/2013	40,000,000.00	39,991,822.22	0.00	CITI	BLAY
NTRD	CPD	12/3/2012	91790	CANCARA ASSET SEC LLC CP	0.2150	1/10/2013	43,683,000.00	43,673,086.39	0.00	CITI	KEYBANC
NTRD	CPD	12/3/2012	91778	TOYOTA MOTOR CREDIT CORP CP	0.1400	1/2/2013	25,000,000.00	24,997,083.33	0.00	CITI	TFS
NTRD	CPD	12/3/2012	91779	BARTON CAPITAL LLC CP	0.2100	1/3/2013	50,000,000.00	49,990,958.33	0.00	CITI	BLAY
NTRD	CPD	12/3/2012	91780	BRYANT PARK FUNDING LLC CP	0.1800	1/4/2013	6,091,000.00	6,090,025.44	0.00	CITI	KEYBANC
NTRD	CPD	12/3/2012	91781	AUTOBAHN FUNDING CO LLC CP	0.1900	1/7/2013	20,000,000.00	19,996,305.56	0.00	CITI	MS
NTRD	CPD	12/3/2012	91782	ATLANTIS ONE FUNDING CORP CP	0.1900	1/18/2013	7,975,000.00	7,973,063.85	0.00	CITI	KEYBANC
NTRD	CPD	12/3/2012	91783	MONT BLANC CAPITAL CORP CP	0.1800	1/4/2013	15,000,000.00	14,997,600.00	0.00	CITI	CITGM
NTRD	CPD	12/4/2012	91797	AUTOBAHN FUNDING CO LLC CP	0.1800	1/2/2013	25,000,000.00	24,996,375.00	0.00	CITI	BLAY
NTRD	CPD	12/4/2012	91798	ATLANTIS ONE FUNDING CORP CP	0.1900	2/1/2013	25,000,000.00	24,992,215.28	0.00	CITI	BLAY
NTRD	CPD	12/4/2012	91799	TOYOTA MOTOR CREDIT CORP CP	0.1300	1/3/2013	50,000,000.00	49,994,583.33	0.00	CITI	TFS
NTRD	CPD	12/4/2012	91800	ABBEY NATIONAL NA LLC CP	0.2900	1/2/2013	50,000,000.00	49,988,319.44	0.00	CITI	MFR
NTRD	CPD	12/4/2012	91801	ABBEY NATIONAL NA LLC CP	0.2100	12/18/2012	50,000,000.00	49,995,916.67	0.00	CITI	MFR
NTRD	CPD	12/4/2012	91792	SALISBURY REC CO LLC CP	0.1900	1/14/2013	31,000,000.00	30,993,291.94	0.00	CITI	LOOP
NTRD	CPD	12/4/2012	91794	THUNDER BAY FUNDING LLC CP	0.1600	12/12/2012	50,000,000.00	49,998,222.22	0.00	CITI	JPM
NTRD	CPD	12/4/2012	91795	SHEFFIELD RECEIVABLES CORP CP	0.1600	1/9/2013	49,500,000.00	49,492,080.00	0.00	CITI	LOOP
NTRD	CPD	12/5/2012	91814	SHEFFIELD RECEIVABLES CORP CP	0.1700	1/18/2013	30,000,000.00	29,993,766.67	0.00	CITI	CITGM
NTRD	CPD	12/5/2012	91815	CANCARA ASSET SEC LLC CP	0.2000	1/7/2013	50,000,000.00	49,990,833.33	0.00	CITI	BLAY
NTRD	CPD	12/5/2012	91809	REGENCY MARKETS NO.1 LLC CP	0.2100	1/10/2013	49,000,000.00	48,989,710.00	0.00	CITI	CITGM
NTRD	CPD	12/5/2012	91810	SHEFFIELD RECEIVABLES CORP CP	0.1700	1/16/2013	50,000,000.00	49,990,083.33	0.00	CITI	MS
NTRD	CPD	12/5/2012	91811	ATLANTIS ONE FUNDING CORP CP	0.2000	2/1/2013	25,000,000.00	24,991,944.44	0.00	CITI	MS
NTRD	CPD	12/5/2012	91812	THUNDER BAY FUNDING LLC CP	0.1500	12/13/2012	50,000,000.00	49,998,333.33	0.00	CITI	KEYBANC
NTRD	CPD	12/5/2012	91803	ATLANTIS ONE FUNDING CORP CP	0.2000	2/5/2013	25,000,000.00	24,991,388.89	0.00	CITI	MS
NTRD	CPD	12/5/2012	91817	CANCARA ASSET SEC LLC CP	0.2200	1/3/2013	15,978,000.00	15,975,168.34	0.00	CITI	MS
NTRD	CPD	12/5/2012	91818	ABBEY NATIONAL NA LLC CP	0.1900	12/18/2012	50,000,000.00	49,996,569.44	0.00	CITI	MFR
NTRD	CPD	12/6/2012	91823	THUNDER BAY FUNDING LLC CP	0.1500	12/13/2012	39,866,000.00	39,864,837.24	0.00	CITI	KEYBANC
NTRD	CPD	12/6/2012	91824	AUTOBAHN FUNDING CO LLC CP	0.1900	1/7/2013	50,000,000.00	49,991,555.56	0.00	CITI	MS

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NTRD	CPD	12/6/2012	91825	SHEFFIELD RECEIVABLES CORP CP	0.1800	2/4/2013	50,000,000.00	49,985,000.00	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91832	SHEFFIELD RECEIVABLES CORP CP	0.1900	2/13/2013	45,000,000.00	44,983,612.50	0.00	CITI	MS
NTRD	CPD	12/6/2012	91834	JUPITER SEC COMPANY LLC CP	0.1800	2/6/2013	50,000,000.00	49,984,500.00	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91840	CHARIOT FUNDING LLC CP	0.1800	2/6/2013	50,000,000.00	49,984,500.00	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91841	ABBEY NATIONAL NA LLC CP	0.2600	1/4/2013	50,000,000.00	49,989,527.78	0.00	CITI	MFR
NTRD	CPD	12/6/2012	91842	CANCARA ASSET SEC LLC CP	0.2200	1/15/2013	50,000,000.00	49,987,777.78	0.00	CITI	MS
NTRD	CPD	12/6/2012	91844	TOYOTA MOTOR CREDIT CORP CP	0.1300	1/9/2013	50,000,000.00	49,993,861.11	0.00	CITI	TFS
NTRD	CPD	12/6/2012	91846	THUNDER BAY FUNDING LLC CP	0.1500	12/17/2012	30,004,000.00	30,002,624.82	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91848	CHARIOT FUNDING LLC CP	0.2000	3/6/2013	40,000,000.00	39,980,000.00	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91850	REGENCY MARKETS NO.1 LLC CP	0.2000	12/19/2012	22,000,000.00	21,998,411.11	0.00	CITI	BLAY
NTRD	CPD	12/6/2012	91853	ABBEY NATIONAL NA LLC CP	0.2500	1/2/2013	50,000,000.00	49,990,625.00	0.00	CITI	MFR
NTRD	CPD	12/7/2012	91857	REGENCY MARKETS NO.1 LLC CP	0.2000	12/14/2012	50,000,000.00	49,998,055.56	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91858	REGENCY MARKETS NO.1 LLC CP	0.2000	12/14/2012	5,703,000.00	5,702,778.22	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91859	THUNDER BAY FUNDING LLC CP	0.1800	2/1/2013	25,000,000.00	24,993,000.00	0.00	CITI	RBCCM
NTRD	CPD	12/7/2012	91860	REGENCY MARKETS NO.1 LLC CP	0.2100	12/14/2012	50,000,000.00	49,997,958.33	0.00	CITI	MS
NTRD	CPD	12/7/2012	91865	TOYOTA MOTOR CREDIT CORP CP	0.1300	1/10/2013	50,000,000.00	49,993,861.11	0.00	CITI	TFS
NTRD	CPD	12/7/2012	91866	SALISBURY REC CO LLC CP	0.1800	2/5/2013	50,000,000.00	49,985,000.00	0.00	CITI	LOOP
NTRD	CPD	12/7/2012	91867	METLIFE FUNDING INC CP	0.1600	1/22/2013	31,919,000.00	31,912,474.34	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91868	SHEFFIELD RECEIVABLES CORP CP	0.1800	2/1/2013	40,000,000.00	39,988,800.00	0.00	CITI	MS
NTRD	CPD	12/7/2012	91869	ATLANTIS ONE FUNDING CORP CP	0.1900	2/1/2013	50,000,000.00	49,985,222.22	0.00	CITI	MS
NTRD	CPD	12/7/2012	91870	ABBEY NATIONAL NA LLC CP	0.2500	1/2/2013	50,000,000.00	49,990,972.22	0.00	CITI	MFR
NTRD	CPD	12/7/2012	91871	THUNDER BAY FUNDING LLC CP	0.1500	12/20/2012	34,506,000.00	34,504,130.93	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91872	CHARIOT FUNDING LLC CP	0.1500	12/14/2012	15,000,000.00	14,999,562.50	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91873	CHARIOT FUNDING LLC CP	0.1500	12/14/2012	22,000,000.00	21,999,358.33	0.00	CITI	BLAY
NTRD	CPD	12/7/2012	91874	THUNDER BAY FUNDING LLC CP	0.1500	12/27/2012	8,005,000.00	8,004,332.92	0.00	CITI	KEYBANC
NTRD	CPD	12/7/2012	91875	SALISBURY REC CO LLC CP	0.1600	1/14/2013	5,500,000.00	5,499,071.11	0.00	CITI	KEYBANC
NTRD	CPD	12/7/2012	91888	DEUTSCHE BANK FINANCIAL LLC CP	0.1800	1/18/2013	50,000,000.00	49,989,500.00	0.00	CITI	MFR
NTRD	CPD	12/7/2012	91889	ABBEY NATIONAL NA LLC CP	0.2000	12/19/2012	50,000,000.00	49,996,666.67	0.00	CITI	MFR
NTRD	CPD	12/10/2012	91897	ATLANTIS ONE FUNDING CORP CP	0.1500	1/9/2013	30,000,000.00	29,996,250.00	0.00	CITI	MS
NTRD	CPD	12/10/2012	91902	ATLANTIS ONE FUNDING CORP CP	0.1500	1/2/2013	50,000,000.00	49,995,208.33	0.00	CITI	BLAY
NTRD	CPD	12/10/2012	91903	ATLANTIS ONE FUNDING CORP CP	0.1500	1/2/2013	50,000,000.00	49,995,208.33	0.00	CITI	BLAY
NTRD	CPD	12/10/2012	91904	ATLANTIS ONE FUNDING CORP CP	0.1500	1/2/2013	50,000,000.00	49,995,208.33	0.00	CITI	BLAY
NTRD	CPD	12/10/2012	91905	AUTOBAHN FUNDING CO LLC CP	0.1700	1/11/2013	50,000,000.00	49,992,444.44	0.00	CITI	BLAY
NTRD	CPD	12/10/2012	91906	AUTOBAHN FUNDING CO LLC CP	0.1700	1/11/2013	10,000,000.00	9,998,488.89	0.00	CITI	BLAY
NTRD	CPD	12/10/2012	91911	CANCARA ASSET SEC LLC CP	0.2200	1/18/2013	49,000,000.00	48,988,321.67	0.00	CITI	MS
NTRD	CPD	12/10/2012	91912	ABBEY NATIONAL NA LLC CP	0.2400	1/3/2013	50,000,000.00	49,992,000.00	0.00	CITI	MFR
NTRD	CPD	12/11/2012	91917	ATLANTIS ONE FUNDING CORP CP	0.1500	1/11/2013	50,000,000.00	49,993,541.67	0.00	CITI	RABO
NTRD	CPD	12/11/2012	91918	AUTOBAHN FUNDING CO LLC CP	0.1600	1/2/2013	40,000,000.00	39,996,088.89	0.00	CITI	BLAY

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NTRD	CPD	12/11/2012	91919	AUTOBAHN FUNDING CO LLC CP	0.1700	1/8/2013	50,000,000.00	49,993,388.89	0.00	CITI	MS
NTRD	CPD	12/11/2012	91920	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/18/2013	50,000,000.00	49,989,972.22	0.00	CITI	BLAY
NTRD	CPD	12/11/2012	91921	SHEFFIELD RECEIVABLES CORP CP	0.1700	1/15/2013	50,000,000.00	49,991,736.11	0.00	CITI	RBCCM
NTRD	CPD	12/11/2012	91922	ABBEY NATIONAL NA LLC CP	0.2200	1/2/2013	50,000,000.00	49,993,277.78	0.00	CITI	MFR
NTRD	CPD	12/12/2012	91938	AUTOBAHN FUNDING CO LLC CP	0.1800	1/4/2013	30,000,000.00	29,996,550.00	0.00	CITI	CITGM
NTRD	CPD	12/12/2012	91939	JUPITER SEC COMPANY LLC CP	0.1600	1/14/2013	50,000,000.00	49,992,666.67	0.00	CITI	JPM
NTRD	CPD	12/12/2012	91940	JUPITER SEC COMPANY LLC CP	0.1600	1/14/2013	13,373,000.00	13,371,038.63	0.00	CITI	JPM
NTRD	CPD	12/12/2012	91941	CHARIOT FUNDING LLC CP	0.1800	2/6/2013	24,250,000.00	24,243,210.00	0.00	CITI	JPM
NTRD	CPD	12/12/2012	91942	TOYOTA MOTOR CREDIT CORP CP	0.1400	1/31/2013	50,000,000.00	49,990,277.78	0.00	CITI	TFS
NTRD	CPD	12/12/2012	91943	SHEFFIELD RECEIVABLES CORP CP	0.2000	2/14/2013	40,000,000.00	39,985,777.78	0.00	CITI	KEYBANC
NTRD	CPD	12/12/2012	91944	SHEFFIELD RECEIVABLES CORP CP	0.2000	2/15/2013	29,700,000.00	29,689,275.00	0.00	CITI	KEYBANC
NTRD	CPD	12/12/2012	91926	JUPITER SEC COMPANY LLC CP	0.1600	1/14/2013	50,000,000.00	49,992,666.67	0.00	CITI	KEYBANC
NTRD	CPD	12/12/2012	91947	ABBEY NATIONAL NA LLC CP	0.2900	1/15/2013	50,000,000.00	49,986,305.56	0.00	CITI	MFR
NTRD	CPD	12/13/2012	91954	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/15/2013	50,000,000.00	49,991,291.67	0.00	CITI	BLAY
NTRD	CPD	12/13/2012	91955	REGENCY MARKETS NO.1 LLC CP	0.2000	1/11/2013	50,000,000.00	49,991,944.44	0.00	CITI	BLAY
NTRD	CPD	12/13/2012	91956	SHEFFIELD RECEIVABLES CORP CP	0.1600	1/17/2013	35,000,000.00	34,994,555.56	0.00	CITI	KEYBANC
NTRD	CPD	12/13/2012	91957	BARTON CAPITAL LLC CP	0.2300	1/18/2013	28,110,000.00	28,103,534.70	0.00	CITI	KEYBANC
NTRD	CPD	12/13/2012	91958	JUPITER SEC COMPANY LLC CP	0.2000	3/13/2013	50,000,000.00	49,975,000.00	0.00	CITI	LOOP
NTRD	CPD	12/13/2012	91959	AUTOBAHN FUNDING CO LLC CP	0.1800	1/18/2013	50,000,000.00	49,991,000.00	0.00	CITI	CITGM
NTRD	CPD	12/13/2012	91960	BARTON CAPITAL LLC CP	0.2800	2/4/2013	50,000,000.00	49,979,388.89	0.00	CITI	JPM
NTRD	CPD	12/13/2012	91968	ING U.S. FUNDING LLC CP	0.2300	3/19/2013	25,000,000.00	24,984,666.67	0.00	CITI	INGF
NTRD	CPD	12/13/2012	91969	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/16/2013	50,000,000.00	49,991,027.78	0.00	CITI	BLAY
NTRD	CPD	12/13/2012	91970	ABBEY NATIONAL NA LLC CP	0.2300	1/3/2013	50,000,000.00	49,993,291.67	0.00	CITI	MFR
NTRD	CPD	12/13/2012	91972	REGENCY MARKETS NO.1 LLC CP	0.2000	1/11/2013	7,421,000.00	7,419,804.39	0.00	CITI	BLAY
NTRD	CPD	12/13/2012	91950	BARTON CAPITAL LLC CP	0.2300	1/18/2013	50,000,000.00	49,988,500.00	0.00	CITI	BLAY
NTRD	CPD	12/14/2012	91994	SHEFFIELD RECEIVABLES CORP CP	0.2300	3/12/2013	25,000,000.00	24,985,944.44	0.00	CITI	MS
NTRD	CPD	12/14/2012	91995	SALISBURY REC CO LLC CP	0.1700	1/8/2013	16,500,000.00	16,498,052.08	0.00	CITI	MS
NTRD	CPD	12/14/2012	91996	SHEFFIELD RECEIVABLES CORP CP	0.1700	1/23/2013	40,000,000.00	39,992,444.44	0.00	CITI	BCI
NTRD	CPD	12/14/2012	92000	ABBEY NATIONAL NA LLC CP	0.2300	1/7/2013	50,000,000.00	49,992,333.33	0.00	CITI	MFR
NTRD	CPD	12/14/2012	91973	MONT BLANC CAPITAL CORP CP	0.2600	3/14/2013	14,700,000.00	14,690,445.00	0.00	CITI	INGF
NTRD	CPD	12/14/2012	91974	AUTOBAHN FUNDING CO LLC CP	0.1800	1/15/2013	25,000,000.00	24,996,000.00	0.00	CITI	MS
NTRD	CPD	12/14/2012	91979	REGENCY MARKETS NO.1 LLC CP	0.2000	1/14/2013	50,000,000.00	49,991,388.89	0.00	CITI	LOOP
NTRD	CPD	12/14/2012	91980	AUTOBAHN FUNDING CO LLC CP	0.1700	1/9/2013	35,000,000.00	34,995,702.78	0.00	CITI	LOOP
NTRD	CPD	12/14/2012	91981	JUPITER SEC COMPANY LLC CP	0.2000	3/14/2013	25,000,000.00	24,987,500.00	0.00	CITI	BLAY
NTRD	CPD	12/14/2012	91982	THUNDER BAY FUNDING LLC CP	0.1500	1/18/2013	50,000,000.00	49,992,708.33	0.00	CITI	BLAY
NTRD	CPD	12/14/2012	91983	THUNDER BAY FUNDING LLC CP	0.1500	1/18/2013	10,000,000.00	9,998,541.67	0.00	CITI	BLAY
NTRD	CPD	12/14/2012	91984	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/17/2013	50,000,000.00	49,991,027.78	0.00	CITI	BLAY
NTRD	CPD	12/14/2012	91985	BARTON CAPITAL LLC CP	0.2700	2/4/2013	50,000,000.00	49,980,500.00	0.00	CITI	KEYBANC

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NTRD	CPD	12/14/2012	91986	SALISBURY REC CO LLC CP	0.1600	1/16/2013	35,000,000.00	34,994,866.67	0.00	CITI	MS
NTRD	CPD	12/14/2012	91987	ATLANTIS ONE FUNDING CORP CP	0.1500	1/18/2013	44,000,000.00	43,993,583.33	0.00	CITI	MS
NTRD	CPD	12/14/2012	91988	REGENCY MARKETS NO.1 LLC CP	0.2100	1/14/2013	50,000,000.00	49,990,958.33	0.00	CITI	CITGM
NTRD	CPD	12/14/2012	91989	REGENCY MARKETS NO.1 LLC CP	0.2100	1/14/2013	25,000,000.00	24,995,479.17	0.00	CITI	CITGM
NTRD	CPD	12/14/2012	91990	JUPITER SEC COMPANY LLC CP	0.1800	2/15/2013	50,000,000.00	49,984,250.00	0.00	CITI	JPM
NTRD	CPD	12/17/2012	91975	CHARIOT FUNDING LLC CP	0.1600	1/17/2013	50,000,000.00	49,993,111.11	0.00	CITI	JPM
NTRD	CPD	12/17/2012	91976	CHARIOT FUNDING LLC CP	0.1600	1/15/2013	50,000,000.00	49,993,555.56	0.00	CITI	JPM
NTRD	CPD	12/17/2012	92004	CHARIOT FUNDING LLC CP	0.1500	1/2/2013	50,000,000.00	49,996,666.67	0.00	CITI	BLAY
NTRD	CPD	12/17/2012	92005	CHARIOT FUNDING LLC CP	0.1500	1/15/2013	23,653,000.00	23,650,141.93	0.00	CITI	BLAY
NTRD	CPD	12/17/2012	92006	BARTON CAPITAL LLC CP	0.2400	1/15/2013	50,000,000.00	49,990,333.33	0.00	CITI	KEYBANC
NTRD	CPD	12/17/2012	92007	SALISBURY REC CO LLC CP	0.1800	2/22/2013	25,000,000.00	24,991,625.00	0.00	CITI	BLAY
NTRD	CPD	12/17/2012	92008	CANCARA ASSET SEC LLC CP	0.1900	1/4/2013	30,000,000.00	29,997,150.00	0.00	CITI	BLAY
NTRD	CPD	12/17/2012	92009	TOYOTA MOTOR CREDIT CORP CP	0.1300	2/21/2013	20,000,000.00	19,995,233.33	0.00	CITI	TFS
NTRD	CPD	12/17/2012	92010	ABBAY NATIONAL NA LLC CP	0.2000	1/4/2013	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	12/17/2012	92011	BRYANT PARK FUNDING LLC CP	0.1800	1/15/2013	50,000,000.00	49,992,750.00	0.00	CITI	MS
NTRD	CPD	12/17/2012	92012	BARTON CAPITAL LLC CP	0.2300	2/1/2013	8,800,000.00	8,797,413.78	0.00	CITI	CITGM
NTRD	CPD	12/18/2012	92015	BRYANT PARK FUNDING LLC CP	0.1700	1/15/2013	26,989,000.00	26,985,431.45	0.00	CITI	BLAY
NTRD	CPD	12/18/2012	92016	REGENCY MARKETS NO.1 LLC CP	0.2100	1/16/2013	42,730,000.00	42,722,771.51	0.00	CITI	CITGM
NTRD	CPD	12/18/2012	92021	CHARIOT FUNDING LLC CP	0.1600	1/3/2013	25,000,000.00	24,998,222.22	0.00	CITI	RBCCM
NTRD	CPD	12/18/2012	92022	REGENCY MARKETS NO.1 LLC CP	0.2100	1/17/2013	28,583,000.00	28,577,997.98	0.00	CITI	MS
NTRD	CPD	12/18/2012	92023	REGENCY MARKETS NO.1 LLC CP	0.2100	1/17/2013	25,000,000.00	24,995,625.00	0.00	CITI	MS
NTRD	CPD	12/18/2012	92024	AUTOBAHN FUNDING CO LLC CP	0.1800	1/17/2013	25,000,000.00	24,996,250.00	0.00	CITI	MS
NTRD	CPD	12/18/2012	92025	BARTON CAPITAL LLC CP	0.2300	1/16/2013	25,000,000.00	24,995,368.06	0.00	CITI	BLAY
NTRD	CPD	12/18/2012	92026	SALISBURY REC CO LLC CP	0.1500	1/23/2013	50,000,000.00	49,992,500.00	0.00	CITI	BLAY
NTRD	CPD	12/18/2012	92027	ABBAY NATIONAL NA LLC CP	0.2400	1/9/2013	50,000,000.00	49,992,666.67	0.00	CITI	MFR
NTRD	CPD	12/18/2012	92029	BARTON CAPITAL LLC CP	0.2200	1/18/2013	50,000,000.00	49,990,527.78	0.00	CITI	LOOP
NTRD	CPD	12/19/2012	92043	REGENCY MARKETS NO.1 LLC CP	0.2050	1/22/2013	50,000,000.00	49,990,319.44	0.00	CITI	BLAY
NTRD	CPD	12/19/2012	92044	REGENCY MARKETS NO.1 LLC CP	0.2050	1/22/2013	30,000,000.00	29,994,191.67	0.00	CITI	BLAY
NTRD	CPD	12/19/2012	92045	REGENCY MARKETS NO.1 LLC CP	0.2000	1/23/2013	25,015,000.00	25,010,135.97	0.00	CITI	BLAY
NTRD	CPD	12/19/2012	92046	AUTOBAHN FUNDING CO LLC CP	0.1800	1/18/2013	25,000,000.00	24,996,250.00	0.00	CITI	MS
NTRD	CPD	12/19/2012	92047	BARTON CAPITAL LLC CP	0.2000	1/10/2013	25,000,000.00	24,996,944.44	0.00	CITI	MFR
NTRD	CPD	12/19/2012	92048	SALISBURY REC CO LLC CP	0.1700	1/24/2013	25,000,000.00	24,995,750.00	0.00	CITI	LOOP
NTRD	CPD	12/19/2012	92049	DEUTSCHE BANK FINANCIAL LLC CP	0.1700	1/10/2013	50,000,000.00	49,994,805.56	0.00	CITI	BLAY
NTRD	CPD	12/19/2012	92052	ABBAY NATIONAL NA LLC CP	0.2400	1/8/2013	41,193,000.00	41,187,507.60	0.00	CITI	MFR
NTRD	CPD	12/20/2012	92057	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/25/2013	50,000,000.00	49,990,500.00	0.00	CITI	BLAY
NTRD	CPD	12/20/2012	92058	BRYANT PARK FUNDING LLC CP	0.1700	1/22/2013	50,000,000.00	49,992,208.33	0.00	CITI	BLAY
NTRD	CPD	12/20/2012	92059	BRYANT PARK FUNDING LLC CP	0.1700	1/22/2013	22,566,000.00	22,562,483.47	0.00	CITI	BLAY
NTRD	CPD	12/20/2012	92060	BARTON CAPITAL LLC CP	0.2100	1/9/2013	50,000,000.00	49,994,166.67	0.00	CITI	MS

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NTRD	CPD	12/20/2012	92061	AUTOBAHN FUNDING CO LLC CP	0.1800	1/18/2013	7,000,000.00	6,998,985.00	0.00	CITI	MS
NTRD	CPD	12/20/2012	92062	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/18/2013	50,000,000.00	49,992,347.22	0.00	CITI	BLAY
NTRD	CPD	12/20/2012	92063	ATLANTIS ONE FUNDING CORP CP	0.1600	1/7/2013	27,065,000.00	27,062,834.80	0.00	CITI	MS
NTRD	CPD	12/21/2012	92064	VARIABLE FDG CAPITAL CO LLC CP	0.1700	1/23/2013	50,000,000.00	49,992,208.33	0.00	CITI	WFI
NTRD	CPD	12/21/2012	92065	VARIABLE FDG CAPITAL CO LLC CP	0.1700	1/23/2013	11,000,000.00	10,998,285.83	0.00	CITI	WFI
NTRD	CPD	12/21/2012	92066	REGENCY MARKETS NO.1 LLC CP	0.2100	1/28/2013	50,000,000.00	49,988,916.67	0.00	CITI	MS
NTRD	CPD	12/21/2012	92070	AUTOBAHN FUNDING CO LLC CP	0.1800	1/23/2013	25,000,000.00	24,995,875.00	0.00	CITI	MS
NTRD	CPD	12/21/2012	92071	BARTON CAPITAL LLC CP	0.2300	1/23/2013	50,000,000.00	49,989,458.33	0.00	CITI	CITGM
NTRD	CPD	12/21/2012	92072	TOYOTA MOTOR CREDIT CORP CP	0.1300	1/16/2013	50,000,000.00	49,995,305.56	0.00	CITI	TFS
NTRD	CPD	12/21/2012	92073	ATLANTIS ONE FUNDING CORP CP	0.1600	1/11/2013	16,500,000.00	16,498,460.00	0.00	CITI	MS
NTRD	CPD	12/21/2012	92074	BARTON CAPITAL LLC CP	0.2300	1/18/2013	50,000,000.00	49,991,055.56	0.00	CITI	MS
NTRD	CPD	12/21/2012	92075	ABBEY NATIONAL NA LLC CP	0.2900	1/18/2013	50,000,000.00	49,988,722.22	0.00	CITI	MFR
NTRD	CPD	12/21/2012	92076	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/24/2013	50,000,000.00	49,991,027.78	0.00	CITI	BLAY
NTRD	CPD	12/21/2012	92077	JUPITER SEC COMPANY LLC CP	0.2000	3/21/2013	5,793,000.00	5,790,103.50	0.00	CITI	BLAY
NTRD	CPD	12/21/2012	92054	REGENCY MARKETS NO.1 LLC CP	0.2100	1/22/2013	50,000,000.00	49,990,666.67	0.00	CITI	CITGM
NTRD	CPD	12/24/2012	92081	ABBEY NATIONAL NA LLC CP	0.2400	1/14/2013	50,000,000.00	49,993,000.00	0.00	CITI	MFR
NTRD	CPD	12/24/2012	92082	BARTON CAPITAL LLC CP	0.2400	1/17/2013	35,000,000.00	34,994,400.00	0.00	CITI	GPS
NTRD	CPD	12/24/2012	92083	SHEFFIELD RECEIVABLES CORP CP	0.1800	2/21/2013	19,940,000.00	19,934,117.70	0.00	CITI	MS
NTRD	CPD	12/24/2012	92084	BARTON CAPITAL LLC CP	0.2200	1/17/2013	20,000,000.00	19,997,066.67	0.00	CITI	LOOP
NTRD	CPD	12/24/2012	92085	AUTOBAHN FUNDING CO LLC CP	0.2000	1/22/2013	26,440,000.00	26,435,740.22	0.00	CITI	LOOP
NTRD	CPD	12/24/2012	92079	REGENCY MARKETS NO.1 LLC CP	0.2200	1/28/2013	50,000,000.00	49,989,305.56	0.00	CITI	MS
NTRD	CPD	12/26/2012	92089	SALISBURY REC CO LLC CP	0.1700	1/24/2013	25,000,000.00	24,996,576.39	0.00	CITI	KEYBANC
NTRD	CPD	12/26/2012	92090	DEUTSCHE BANK FINANCIAL LLC CP	0.1900	1/25/2013	50,000,000.00	49,992,083.33	0.00	CITI	MFR
NTRD	CPD	12/26/2012	92092	BARTON CAPITAL LLC CP	0.2200	1/17/2013	18,230,000.00	18,227,549.08	0.00	CITI	KEYBANC
NTRD	CPD	12/27/2012	92094	ING U.S. FUNDING LLC CP	0.2300	3/19/2013	50,000,000.00	49,973,805.56	0.00	CITI	INGF
NTRD	CPD	12/27/2012	92095	TOYOTA MOTOR CREDIT CORP CP	0.1500	2/5/2013	50,000,000.00	49,991,666.67	0.00	CITI	TFS
NTRD	CPD	12/27/2012	92101	TOYOTA MOTOR CREDIT CORP CP	0.1300	1/30/2013	50,000,000.00	49,993,861.11	0.00	CITI	TFS
NTRD	CPD	12/27/2012	92108	ABBEY NATIONAL NA LLC CP	0.2000	1/8/2013	6,990,000.00	6,989,534.00	0.00	CITI	MFR
NTRD	CPD	12/28/2012	92110	THUNDER BAY FUNDING LLC CP	0.1600	1/25/2013	50,000,000.00	49,993,777.78	0.00	CITI	LOOP
NTRD	CPD	12/28/2012	92111	REGENCY MARKETS NO.1 LLC CP	0.2200	1/28/2013	50,000,000.00	49,990,527.78	0.00	CITI	MS
NTRD	CPD	12/28/2012	92113	VARIABLE FDG CAPITAL CO LLC CP	0.1400	1/25/2013	50,000,000.00	49,994,555.56	0.00	CITI	WFI
NTRD	CPD	12/28/2012	92114	VARIABLE FDG CAPITAL CO LLC CP	0.1400	1/25/2013	50,000,000.00	49,994,555.56	0.00	CITI	MS
NTRD	CPD	12/28/2012	92115	THUNDER BAY FUNDING LLC CP	0.1500	1/31/2013	33,721,000.00	33,716,222.86	0.00	CITI	KEYBANC
NTRD	CPD	12/31/2012	92127	ABBEY NATIONAL NA LLC CP	0.2900	1/29/2013	50,000,000.00	49,988,319.44	0.00	CITI	MFR
NTRD	CPD	12/31/2012	92125	BARTON CAPITAL LLC CP	0.2500	2/4/2013	42,652,000.00	42,641,633.19	0.00	CITI	BLAY
<b>CPD Total</b>							<b>6,817,144,000.00</b>	<b>6,815,884,761.08</b>	<b>0.00</b>		
NTRD	FFCB	12/4/2012	91752	FFCB (CALLABLE)	1.1900	12/4/2018	25,000,000.00	25,000,000.00	0.00	CITI	MISC

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NTRD	FFCB	12/5/2012	91804	FFCB (CALLABLE)	1.1400	9/4/2018	39,815,000.00	39,815,000.00	1,260.81	CITI	LOOP
NTRD	FFCB	12/19/2012	92030	FFCB (CALLABLE)	0.9400	3/19/2018	23,750,000.00	23,676,375.00	0.00	CITI	MIZO
NTRD	FFCB	12/24/2012	92080	FFCB (CALLABLE)	1.2300	1/23/2019	46,200,000.00	46,188,450.00	96,288.50	CITI	RWB
NTRD	FFCB	12/27/2012	92102	FFCB (CALLABLE)	0.9400	3/19/2018	50,000,000.00	49,847,500.00	10,444.44	CITI	SUN
NTRD	FFCB	12/27/2012	92103	FFCB (CALLABLE)	0.9400	3/19/2018	150,000.00	149,542.50	31.33	CITI	SUN
NTRD	FFCB	12/28/2012	92118	FFCB	0.1800	12/26/2013	50,000,000.00	50,000,000.00	500.00	CITI	SUN
NTRD	FFCB	12/28/2012	92119	FFCB	0.1800	12/26/2013	50,000,000.00	50,000,000.00	500.00	CITI	SUN
NTRD	FFCB	12/28/2012	92120	FFCB	0.1800	12/26/2013	28,500,000.00	28,500,000.00	285.00	CITI	SUN
<b>FFCB Total</b>							<b>313,415,000.00</b>	<b>313,176,867.50</b>	<b>109,310.08</b>		
NTRD	FHLB	12/7/2012	91886	FHLB	0.1250	12/6/2013	50,000,000.00	49,964,500.00	173.61	CITI	PIPE
NTRD	FHLB	12/7/2012	91887	FHLB	0.1250	12/6/2013	25,000,000.00	24,982,250.00	86.81	CITI	PIPE
NTRD	FHLB	12/10/2012	91900	FHLB	0.1600	6/6/2013	50,000,000.00	50,000,750.00	888.89	CITI	BLAY
NTRD	FHLB	12/10/2012	91901	FHLB	0.1600	6/6/2013	20,000,000.00	20,000,300.00	355.56	CITI	BLAY
NTRD	FHLB	12/11/2012	91731	FHLB (CALLABLE)	1.1500	12/11/2018	45,200,000.00	45,188,700.00	0.00	CITI	RWB
NTRD	FHLB	12/11/2012	91806	FHLB (CALLABLE)	1.1500	12/11/2018	50,000,000.00	49,987,500.00	0.00	CITI	RWB
NTRD	FHLB	12/11/2012	91821	FHLB (CALLABLE)	1.1500	12/11/2018	28,000,000.00	27,986,000.00	0.00	CITI	GPS
NTRD	FHLB	12/12/2012	91934	FHLB	0.1600	6/10/2013	50,000,000.00	50,000,750.00	444.44	CITI	MFR
NTRD	FHLB	12/12/2012	91935	FHLB	0.1600	6/10/2013	50,000,000.00	50,000,750.00	444.44	CITI	MFR
NTRD	FHLB	12/12/2012	91936	FHLB	0.1600	6/10/2013	50,000,000.00	50,000,750.00	444.44	CITI	MFR
NTRD	FHLB	12/12/2012	91937	FHLB	0.1600	6/10/2013	50,000,000.00	50,000,750.00	444.44	CITI	MFR
NTRD	FHLB	12/13/2012	91961	FHLB	0.1250	12/10/2013	50,000,000.00	49,970,290.76	520.83	CITI	MFR
NTRD	FHLB	12/13/2012	91962	FHLB	0.1250	12/10/2013	50,000,000.00	49,970,290.76	520.83	CITI	MFR
NTRD	FHLB	12/13/2012	91963	FHLB	0.1250	12/10/2013	8,000,000.00	7,995,246.52	83.33	CITI	MFR
NTRD	FHLB	12/13/2012	91964	FHLB	0.1600	6/6/2013	50,000,000.00	50,002,000.00	1,555.56	CITI	MFR
NTRD	FHLB	12/13/2012	91965	FHLB	0.1600	6/6/2013	50,000,000.00	50,002,000.00	1,555.56	CITI	MFR
NTRD	FHLB	12/13/2012	91966	FHLB	0.1600	6/6/2013	28,550,000.00	28,551,142.00	888.22	CITI	MFR
NTRD	FHLB	12/14/2012	92001	FHLB	0.1250	12/6/2013	50,000,000.00	49,978,000.00	1,388.89	CITI	PIPE
NTRD	FHLB	12/14/2012	92002	FHLB	0.1250	12/6/2013	30,000,000.00	29,986,800.00	833.33	CITI	PIPE
NTRD	FHLB	12/14/2012	91992	FHLB	0.1500	6/14/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLB	12/14/2012	91993	FHLB	0.1500	6/14/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLB	12/14/2012	91998	FHLB	0.3000	12/12/2013	50,000,000.00	50,063,400.00	833.33	CITI	SUN
NTRD	FHLB	12/14/2012	91999	FHLB	0.3000	12/12/2013	50,000,000.00	50,063,400.00	833.33	CITI	SUN
NTRD	FHLB	12/17/2012	92013	FHLB	4.8750	11/27/2013	35,000,000.00	36,552,565.00	94,791.67	CITI	KEYBANC
NTRD	FHLB	12/17/2012	91734	FHLB (CALLABLE)	1.0400	9/28/2017	44,590,000.00	44,590,000.00	101,764.29	CITI	MIZO
NTRD	FHLB	12/18/2012	92017	FHLB	1.2400	11/1/2018	15,915,000.00	15,915,000.00	25,764.62	CITI	RWB
NTRD	FHLB	12/20/2012	92033	FHLB (CALLABLE)	1.0000	11/9/2017	50,000,000.00	50,000,000.00	56,944.44	CITI	MFR
NTRD	FHLB	12/27/2012	91933	FHLB (CALLABLE)	1.1500	12/21/2018	37,945,000.00	37,907,055.00	7,272.79	CITI	MISC



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NTRD	FHLB	12/27/2012	91914	FHLB (CALLABLE)	1.1500	12/21/2018	45,900,000.00	45,851,805.00	8,797.50	CITI	WFI
NTRD	FHLB	12/27/2012	91915	FHLB (CALLABLE)	1.1500	12/21/2018	50,000,000.00	49,947,500.00	9,583.33	CITI	JEFF
NTRD	FHLB	12/27/2012	92104	FHLB	0.1700	12/19/2013	50,000,000.00	49,993,900.00	1,888.89	CITI	SUN
NTRD	FHLB	12/27/2012	92105	FHLB	0.1700	12/19/2013	50,000,000.00	49,993,900.00	1,888.89	CITI	SUN
NTRD	FHLB	12/28/2012	92121	FHLB (CALLABLE)	0.9500	12/28/2017	31,760,000.00	31,752,060.00	0.00	CITI	MS
NTRD	FHLB	12/28/2012	92055	FHLB (CALLABLE)	1.3000	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
NTRD	FHLB	12/28/2012	92037	FHLB (CALLABLE)	1.2900	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	RBS
<b>FHLB Total</b>							<b>1,495,860,000.00</b>	<b>1,497,199,355.04</b>	<b>320,992.26</b>		
NTRD	FHLD	12/7/2012	91882	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,961,250.00	0.00	CITI	BLAY
NTRD	FHLD	12/7/2012	91883	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,961,250.00	0.00	CITI	BLAY
NTRD	FHLD	12/7/2012	91884	FHLB D/N	0.1550	6/5/2013	50,000,000.00	49,961,250.00	0.00	CITI	BLAY
NTRD	FHLD	12/7/2012	91885	FHLB D/N	0.1550	6/5/2013	14,943,000.00	14,931,419.18	0.00	CITI	BLAY
NTRD	FHLD	12/14/2012	91997	FHLB D/N	0.1250	5/31/2013	50,000,000.00	49,970,833.33	0.00	CITI	BLAY
NTRD	FHLD	12/28/2012	92116	FHLB D/N	0.1300	6/28/2013	50,000,000.00	49,967,138.89	0.00	CITI	BLAY
NTRD	FHLD	12/28/2012	92117	FHLB D/N	0.1300	6/28/2013	29,000,000.00	28,980,940.56	0.00	CITI	BLAY
<b>FHLD Total</b>							<b>293,943,000.00</b>	<b>293,734,081.96</b>	<b>0.00</b>		
NTRD	FHLM	12/5/2012	91805	FHLMC (CALLABLE)	1.1400	10/15/2018	10,175,000.00	10,175,000.00	16,110.42	CITI	MFR
NTRD	FHLM	12/7/2012	91864	FHLMC	3.5000	5/29/2013	50,000,000.00	50,794,500.00	38,888.89	CITI	MS
NTRD	FHLM	12/10/2012	91893	FHLMC	3.7500	6/28/2013	50,000,000.00	50,983,000.00	843,750.00	CITI	MS
NTRD	FHLM	12/10/2012	91894	FHLMC	3.7500	6/28/2013	50,000,000.00	50,983,000.00	843,750.00	CITI	MS
NTRD	FHLM	12/10/2012	91909	FHLMC	3.5000	5/29/2013	50,000,000.00	50,784,536.00	53,472.22	CITI	MFR
NTRD	FHLM	12/10/2012	91910	FHLMC	3.5000	5/29/2013	41,918,000.00	42,575,723.60	44,828.97	CITI	MFR
NTRD	FHLM	12/11/2012	91664	FHLMC (CALLABLE)	1.0000	12/11/2017	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLM	12/11/2012	91680	FHLMC (CALLABLE)	1.0000	12/11/2017	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	FHLM	12/11/2012	91681	FHLMC (CALLABLE)	1.0000	12/11/2017	25,000,000.00	24,990,000.00	0.00	CITI	BNPPSC
NTRD	FHLM	12/11/2012	91682	FHLMC (CALLABLE)	1.0000	12/11/2017	25,000,000.00	25,000,000.00	0.00	CITI	MISC
NTRD	FHLM	12/20/2012	92031	FHLMC (CALLABLE)	1.2500	11/8/2018	14,320,000.00	14,320,000.00	20,883.33	CITI	RWB
<b>FHLM Total</b>							<b>416,413,000.00</b>	<b>420,605,759.60</b>	<b>1,861,683.83</b>		
NTRD	FHLMD	12/6/2012	91851	FHLMC D/N	0.1700	11/27/2013	50,000,000.00	49,915,944.44	0.00	CITI	BLAY
NTRD	FHLMD	12/6/2012	91849	FHLMC D/N	0.1700	11/27/2013	50,000,000.00	49,915,944.44	0.00	CITI	BLAY
NTRD	FHLMD	12/6/2012	91847	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,959,166.67	0.00	CITI	MS
NTRD	FHLMD	12/6/2012	91845	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,959,166.67	0.00	CITI	MS
NTRD	FHLMD	12/6/2012	91843	FHLMC D/N	0.1500	6/20/2013	50,000,000.00	49,959,166.67	0.00	CITI	MS
<b>FHLMD Total</b>							<b>250,000,000.00</b>	<b>249,709,388.89</b>	<b>0.00</b>		

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NTRD	FNMA	12/5/2012	91807	FNMA (CALLABLE)	1.2500	11/19/2018	22,650,000.00	22,650,000.00	12,583.33	CITI	KEYBANC
NTRD	FNMA	12/12/2012	91732	FNMA (CALLABLE)	1.0000	12/12/2017	50,000,000.00	49,982,500.00	0.00	CITI	BNPPSC
NTRD	FNMA	12/12/2012	91733	FNMA (CALLABLE)	1.1000	12/12/2018	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FNMA	12/12/2012	91791	FNMA (CALLABLE)	1.0000	12/12/2017	39,575,000.00	39,575,000.00	0.00	CITI	CRSU
NTRD	FNMA	12/12/2012	91683	FNMA (CALLABLE)	1.0000	12/12/2017	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	FNMA	12/12/2012	91684	FNMA (CALLABLE)	1.0000	12/12/2017	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
NTRD	FNMA	12/13/2012	91808	FNMA (CALLABLE)	1.1500	12/13/2018	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FNMA	12/14/2012	91895	FNMA (CALLABLE)	1.1700	12/14/2018	50,000,000.00	50,000,000.00	0.00	CITI	BLAY
NTRD	FNMA	12/20/2012	91822	FNMA (CALLABLE)	1.2000	12/20/2018	20,900,000.00	20,879,100.00	0.00	CITI	KEYBANC
NTRD	FNMA	12/20/2012	92032	FNMA (CALLABLE)	1.0000	11/15/2017	50,000,000.00	50,000,000.00	48,611.11	CITI	MS
NTRD	FNMA	12/27/2012	91952	FNMA (CALLABLE)	1.2000	12/27/2018	15,000,000.00	15,000,000.00	0.00	CITI	UBSSEC
NTRD	FNMA	12/27/2012	91916	FNMA (CALLABLE)	1.2000	12/27/2018	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	FNMA	12/27/2012	91949	FNMA (CALLABLE)	1.2000	12/27/2018	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	FNMA	12/27/2012	91927	FNMA (CALLABLE)	1.1500	12/27/2018	50,000,000.00	50,000,000.00	0.00	CITI	RWB
NTRD	FNMA	12/27/2012	91932	FNMA (CALLABLE)	1.1700	12/27/2018	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FNMA	12/28/2012	92036	FNMA (CALLABLE)	1.2200	12/27/2018	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FNMA	12/28/2012	91896	FNMA (CALLABLE)	1.2000	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	FNMA	12/28/2012	92122	FNMA (CALLABLE)	1.1250	10/24/2018	50,000,000.00	49,987,500.00	100,000.00	CITI	MFR
<b>FNMA Total</b>							<b>798,125,000.00</b>	<b>798,074,100.00</b>	<b>161,194.44</b>		
NTRD	FNMD	12/6/2012	91830	FNMA D/N	0.1600	10/25/2013	50,000,000.00	49,928,222.22	0.00	CITI	BLAY
NTRD	FNMD	12/6/2012	91831	FNMA D/N	0.1600	10/25/2013	50,000,000.00	49,928,222.22	0.00	CITI	BLAY
NTRD	FNMD	12/7/2012	91878	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,950,625.00	0.00	CITI	MS
NTRD	FNMD	12/7/2012	91879	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,950,625.00	0.00	CITI	MS
NTRD	FNMD	12/7/2012	91880	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,950,625.00	0.00	CITI	MS
NTRD	FNMD	12/7/2012	91881	FNMA D/N	0.1500	8/1/2013	50,000,000.00	49,950,625.00	0.00	CITI	MS
NTRD	FNMD	12/10/2012	91898	FNMA D/N	0.1600	10/1/2013	50,000,000.00	49,934,444.44	0.00	CITI	UBSSEC
NTRD	FNMD	12/10/2012	91899	FNMA D/N	0.1600	10/1/2013	50,000,000.00	49,934,444.44	0.00	CITI	UBSSEC
<b>FNMD Total</b>							<b>400,000,000.00</b>	<b>399,527,833.32</b>	<b>0.00</b>		
NTRD	FRCDQ2	12/20/2012	92038	RABOBANK NEDERLAND NV NY FRCD	0.3890	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	RABO
<b>FRCDQ2 Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		
NTRD	MCPN	12/18/2012	91668	FHLB (CALLABLE)	1.6250	12/18/2017	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	MCPN	12/20/2012	92035	FHLB (CALLABLE)	2.2500	12/18/2018	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	12/27/2012	91953	FHLB (CALLABLE)	1.7500	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	DBAG
NTRD	MCPN	12/27/2012	91977	FHLB (CALLABLE)	1.7500	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	LOOP
NTRD	MCPN	12/28/2012	91978	FHLB (CALLABLE)	2.0000	12/28/2018	50,000,000.00	50,000,000.00	0.00	CITI	BLAY

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<b>MCPN Total</b>							250,000,000.00	250,000,000.00	0.00		
NTRD	MCSA	12/11/2012	91665	FNMA (CALLABLE)	0.7500	12/11/2017	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	MCSA	12/13/2012	91666	FNMA (CALLABLE)	0.8000	12/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	MORCO
NTRD	MCSA	12/13/2012	91685	FNMA (CALLABLE)	0.7500	12/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	MCSA	12/13/2012	91708	FNMA (CALLABLE)	0.8000	12/13/2017	50,000,000.00	50,000,000.00	0.00	CITI	JEFF
NTRD	MCSA	12/18/2012	91667	FNMA (CALLABLE)	0.7500	12/18/2017	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
<b>MCSA Total</b>							250,000,000.00	250,000,000.00	0.00		
NTRD	NCD1	12/5/2012	91816	WELLS FARGO BANK NA CD	0.1400	3/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/6/2012	91826	WELLS FARGO BANK NA CD	0.1400	3/6/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/6/2012	91827	CHASE BANK USA NA CD	0.2200	3/6/2013	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NTRD	NCD1	12/6/2012	91828	CHASE BANK USA NA CD	0.2200	3/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NTRD	NCD1	12/7/2012	91876	WELLS FARGO BANK NA CD	0.1400	3/8/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/7/2012	91877	WELLS FARGO BANK NA CD	0.1400	3/8/2013	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/11/2012	91923	WELLS FARGO BANK NA CD	0.1400	3/11/2013	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	12/27/2012	92106	UNION BANK OF CALIFORNIA NA CD	0.1900	3/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
<b>NCD1 Total</b>							375,000,000.00	375,000,000.00	0.00		
NTRD	TBIL	12/6/2012	91836	UST BILL	0.1300	6/6/2013	50,000,000.00	49,967,138.89	0.00	CITI	UBSSEC
NTRD	TBIL	12/6/2012	91838	UST BILL	0.1300	6/6/2013	50,000,000.00	49,967,138.89	0.00	CITI	UBSSEC
NTRD	TBIL	12/6/2012	91852	UST BILL	0.1600	11/14/2013	50,000,000.00	49,923,777.78	0.00	CITI	MS
NTRD	TBIL	12/6/2012	91854	UST BILL	0.1600	11/14/2013	50,000,000.00	49,923,777.78	0.00	CITI	MS
<b>TBIL Total</b>							200,000,000.00	199,781,833.34	0.00		
NTRD	YANK1	12/3/2012	91777	TORONTO DOMINION BANK NY CD	0.1800	1/7/2013	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	12/3/2012	91784	SVENSKA HANDELSBANKEN NY CD	0.1850	1/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/3/2012	91785	CREDIT AGRICOLE CIB NY CD	0.2400	1/2/2013	50,000,000.00	50,000,416.59	0.00	CITI	MFR
NTRD	YANK1	12/4/2012	91796	SOCIETE GENERALE NY CD	0.2400	1/2/2013	50,000,000.00	50,000,402.70	0.00	CITI	MFR
NTRD	YANK1	12/5/2012	91819	CREDIT AGRICOLE CIB NY CD	0.2400	1/4/2013	50,000,000.00	50,000,416.59	0.00	CITI	MFR
NTRD	YANK1	12/6/2012	91829	BNP PARIBAS SF CD	0.1600	1/2/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/6/2012	91837	SOCIETE GENERALE NY CD	0.2300	1/18/2013	50,000,000.00	50,000,597.07	0.00	CITI	MFR
NTRD	YANK1	12/6/2012	91835	CIBC NY CD	0.1500	2/28/2013	50,000,000.00	50,001,166.29	0.00	CITI	MFR
NTRD	YANK1	12/6/2012	91833	RABOBANK NEDERLAND NV NY CD	0.4500	3/6/2013	40,000,000.00	40,023,964.58	43,500.00	CITI	INGF
NTRD	YANK1	12/6/2012	91855	TORONTO DOMINION BANK NY CD	0.1850	1/18/2013	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	12/6/2012	91839	SOCIETE GENERALE NY CD	0.2300	1/18/2013	25,000,000.00	25,000,298.53	0.00	CITI	MFR
NTRD	YANK1	12/7/2012	91890	TORONTO DOMINION BANK NY CD	0.1800	1/18/2013	50,000,000.00	50,000,583.22	0.00	CITI	MFR
NTRD	YANK1	12/7/2012	91891	SVENSKA HANDELSBANKEN NY CD	0.2350	3/29/2013	50,000,000.00	50,000,777.22	0.00	CITI	MFR

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NTRD	YANK1	12/10/2012	91907	CREDIT SUISSE NY CD	0.3300	2/12/2013	50,000,000.00	50,012,425.54	43,541.67	CITI	CRSU
NTRD	YANK1	12/10/2012	91908	CREDIT SUISSE NY CD	0.3300	2/12/2013	50,000,000.00	50,012,425.54	43,541.67	CITI	CRSU
NTRD	YANK1	12/11/2012	91924	BANK OF MONTREAL CHICAGO CD	0.2000	1/18/2013	50,000,000.00	50,000,527.67	0.00	CITI	MFR
NTRD	YANK1	12/12/2012	91945	UBS AG STAMFORD CT CD	0.1750	4/19/2013	50,000,000.00	50,000,000.00	0.00	CITI	UBSSEC
NTRD	YANK1	12/12/2012	91946	NORDEA BANK FINLAND PLC NY CD	0.2100	3/12/2013	50,000,000.00	50,000,000.00	0.00	CITI	SUN
NTRD	YANK1	12/13/2012	91967	BARCLAYS BANK PLC NY CD	0.2100	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	12/14/2012	91991	BNP PARIBAS SF CD	0.1500	1/2/2013	25,000,000.00	25,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/14/2012	91951	COMMONWEALTH BK OF AU NY CD	0.2300	6/14/2013	50,000,000.00	50,002,524.97	0.00	CITI	MFR
NTRD	YANK1	12/19/2012	92050	BANK OF NOVA SCOTIA HOUSTON CD	0.2400	3/15/2013	50,000,000.00	50,001,177.13	30,333.33	CITI	INGF
NTRD	YANK1	12/19/2012	92051	BNP PARIBAS SF CD	0.1500	1/7/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/20/2012	92039	CREDIT SUISSE NY CD	0.3200	2/4/2013	50,000,000.00	50,007,500.00	47,111.11	CITI	CRSU
NTRD	YANK1	12/20/2012	92040	CREDIT SUISSE NY CD	0.3200	2/4/2013	25,000,000.00	25,003,750.00	23,555.56	CITI	CRSU
NTRD	YANK1	12/20/2012	92042	NORDEA BANK FINLAND PLC NY CD	0.2100	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/20/2012	92053	BANK OF NOVA SCOTIA HOUSTON CD	0.2100	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/21/2012	92068	CREDIT AGRICOLE CIB NY CD	0.2300	1/18/2013	50,000,000.00	50,000,388.82	0.00	CITI	MFR
NTRD	YANK1	12/21/2012	92069	CREDIT AGRICOLE CIB NY CD	0.2300	1/18/2013	25,000,000.00	25,000,194.41	0.00	CITI	MFR
NTRD	YANK1	12/26/2012	92087	LLOYDS TSB BANK PLC NY CD	0.1900	2/28/2013	50,000,000.00	50,000,888.60	0.00	CITI	MFR
NTRD	YANK1	12/26/2012	92088	LLOYDS TSB BANK PLC NY CD	0.1900	2/28/2013	25,000,000.00	25,000,444.30	0.00	CITI	MFR
NTRD	YANK1	12/26/2012	92093	SVENSKA HANDELSBANKEN NY CD	0.1800	1/31/2013	50,000,000.00	50,000,499.92	0.00	CITI	MFR
NTRD	YANK1	12/26/2012	92091	BANK OF NOVA SCOTIA HOUSTON CD	0.1800	2/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/27/2012	92096	DNB BANK ASA NY CD	0.2300	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/27/2012	92097	BARCLAYS BANK PLC NY CD	0.2000	3/29/2013	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	12/27/2012	92098	BARCLAYS BANK PLC NY CD	0.2000	3/29/2013	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	YANK1	12/27/2012	92099	CIBC NY CD	0.1300	3/29/2013	50,000,000.00	50,001,277.39	0.00	CITI	MFR
NTRD	YANK1	12/27/2012	92100	CIBC NY CD	0.1300	3/29/2013	25,000,000.00	25,000,638.69	0.00	CITI	MFR
NTRD	YANK1	12/27/2012	92107	BANK OF NOVA SCOTIA HOUSTON CD	0.1800	2/28/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	12/31/2012	92112	SVENSKA HANDELSBANKEN NY CD	0.2300	3/29/2013	50,000,000.00	50,001,221.57	0.00	CITI	MFR
NTRD	YANK1	12/31/2012	92124	SOCIETE GENERALE NY CD	0.3000	1/31/2013	50,000,000.00	50,000,430.45	0.00	CITI	MFR
NTRD	YANK1	12/31/2012	92126	BNP PARIBAS SF CD	0.1600	1/30/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	12/31/2012	92128	DNB BANK ASA NY CD	0.1700	3/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	12/31/2012	92129	DNB BANK ASA NY CD	0.1700	3/1/2013	25,000,000.00	25,000,000.00	0.00	CITI	MFR
<b>YANK1 Total</b>							<b>1,990,000,000.00</b>	<b>1,990,074,937.79</b>	<b>231,583.34</b>		
<b>NTRD Total</b>							<b>14,034,900,000.00</b>	<b>14,037,774,543.52</b>	<b>2,706,369.85</b>		
TRADE	NOTE	12/21/2012	92067	USTN	0.6250	11/30/2017	50,000,000.00	49,746,093.75	18,028.85	CITI	FTNFCM
TRADE	NOTE	12/31/2012	92034	USTN	0.7500	12/31/2017	50,000,000.00	50,024,498.50	0.00	CITI	MS
<b>NOTE Total</b>							<b>100,000,000.00</b>	<b>99,770,592.25</b>	<b>18,028.85</b>		
<b>TRADE Total</b>							<b>100,000,000.00</b>	<b>99,770,592.25</b>	<b>18,028.85</b>		

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				PSI Total			<u>14,134,900,000.00</u>	<u>14,137,545,135.77</u>	<u>2,724,398.70</u>		

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SANIT	FFCB	12/12/2012	91928	FFCB (CALLABLE)	0.8200	12/12/2017	50,000,000.00	49,950,000.00	0.00	CITI	CF
SANIT	FFCB	12/12/2012	91929	FFCB (CALLABLE)	0.8200	12/12/2017	50,000,000.00	49,950,000.00	0.00	CITI	CF
SANIT	FFCB	12/12/2012	91930	FFCB (CALLABLE)	0.8200	12/12/2017	1,100,000.00	1,098,900.00	0.00	CITI	CF
<b>FFCB Total</b>							<b>101,100,000.00</b>	<b>100,998,900.00</b>	<b>0.00</b>		
SANIT	MCSA	12/11/2012	91607	FNMA (CALLABLE)	0.6000	12/11/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/11/2012	91608	FNMA (CALLABLE)	0.6000	12/11/2017	40,000,000.00	40,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/14/2012	91638	FHLB (CALLABLE)	0.5000	12/14/2017	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/14/2012	91639	FHLB (CALLABLE)	0.5000	12/14/2017	10,000,000.00	10,000,000.00	0.00	CITI	CF
SANIT	MCSA	12/28/2012	91931	FNMA (CALLABLE)	0.5000	12/28/2017	42,000,000.00	42,000,000.00	0.00	CITI	CF
<b>MCSA Total</b>							<b>192,000,000.00</b>	<b>192,000,000.00</b>	<b>0.00</b>		
<b>SANIT - SANITATION DISTRICT Total</b>							<b>293,100,000.00</b>	<b>292,998,900.00</b>	<b>0.00</b>		
<b>SPI Total</b>							<b>293,100,000.00</b>	<b>292,998,900.00</b>	<b>0.00</b>		

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						Par	Principal	Interest	Net Cash Flow	Profit/(Loss)
12/12/2012	GF	12057	FLYING TRIANGLE LOAN	Call	100.00000	1,087.35	1,087.35	361.86	1,449.21	0.00
			<b>FLYING TRIANGLE LOAN Total</b>			<b>1,087.35</b>	<b>1,087.35</b>	<b>361.86</b>	<b>1,449.21</b>	<b>0.00</b>
			<b>GF - GENERAL FUND Total</b>			<b>1,087.35</b>	<b>1,087.35</b>	<b>361.86</b>	<b>1,449.21</b>	<b>0.00</b>
12/21/2012	WASIA	22460	S OF C LAIF	Call	100.00000	7,000,000.00	7,000,000.00	0.00	7,000,000.00	0.00
12/21/2012	WASIA	23844	S OF C LAIF	Call	100.00000	73,432.18	73,432.18	0.00	73,432.18	0.00
12/21/2012	WASIA	24460	S OF C LAIF	Call	100.00000	88,299.86	88,299.86	0.00	88,299.86	0.00
12/21/2012	WASIA	25245	S OF C LAIF	Call	100.00000	96,741.95	96,741.95	0.00	96,741.95	0.00
12/21/2012	WASIA	26250	S OF C LAIF	Call	100.00000	102,900.92	102,900.92	0.00	102,900.92	0.00
12/21/2012	WASIA	26945	S OF C LAIF	Call	100.00000	109,496.42	109,496.42	0.00	109,496.42	0.00
12/21/2012	WASIA	28143	S OF C LAIF	Call	100.00000	110,444.50	110,444.50	0.00	110,444.50	0.00
12/21/2012	WASIA	28732	S OF C LAIF	Call	100.00000	109,642.78	109,642.78	0.00	109,642.78	0.00
12/21/2012	WASIA	29586	S OF C LAIF	Call	100.00000	107,242.35	107,242.35	0.00	107,242.35	0.00
12/21/2012	WASIA	30647	S OF C LAIF	Call	100.00000	106,776.50	106,776.50	0.00	106,776.50	0.00
12/21/2012	WASIA	31539	S OF C LAIF	Call	100.00000	110,800.43	110,800.43	0.00	110,800.43	0.00
12/21/2012	WASIA	32361	S OF C LAIF	Call	100.00000	112,429.36	112,429.36	0.00	112,429.36	0.00
12/21/2012	WASIA	33315	S OF C LAIF	Call	100.00000	111,250.16	111,250.16	0.00	111,250.16	0.00
12/21/2012	WASIA	34059	S OF C LAIF	Call	100.00000	115,396.80	115,396.80	0.00	115,396.80	0.00
12/21/2012	WASIA	34957	S OF C LAIF	Call	100.00000	119,331.99	119,331.99	0.00	119,331.99	0.00
12/21/2012	WASIA	35633	S OF C LAIF	Call	100.00000	121,662.01	121,662.01	0.00	121,662.01	0.00
12/21/2012	WASIA	36439	S OF C LAIF	Call	100.00000	120,560.95	120,560.95	0.00	120,560.95	0.00
12/21/2012	WASIA	37287	S OF C LAIF	Call	100.00000	122,793.41	122,793.41	0.00	122,793.41	0.00
12/21/2012	WASIA	38231	S OF C LAIF	Call	100.00000	125,464.71	125,464.71	0.00	125,464.71	0.00
12/21/2012	WASIA	38988	S OF C LAIF	Call	100.00000	123,110.08	123,110.08	0.00	123,110.08	0.00
12/21/2012	WASIA	39857	S OF C LAIF	Call	100.00000	116,122.07	116,122.07	0.00	116,122.07	0.00
12/21/2012	WASIA	40652	S OF C LAIF	Call	100.00000	116,409.22	116,409.22	0.00	116,409.22	0.00
12/21/2012	WASIA	41374	S OF C LAIF	Call	100.00000	121,913.10	121,913.10	0.00	121,913.10	0.00
12/21/2012	WASIA	42151	S OF C LAIF	Call	100.00000	130,096.85	130,096.85	0.00	130,096.85	0.00
12/21/2012	WASIA	43228	S OF C LAIF	Call	100.00000	137,722.35	137,722.35	0.00	137,722.35	0.00
12/21/2012	WASIA	44236	S OF C LAIF	Call	100.00000	148,814.38	148,814.38	0.00	148,814.38	0.00
12/21/2012	WASIA	45087	S OF C LAIF	Call	100.00000	160,439.61	160,439.61	0.00	160,439.61	0.00
12/21/2012	WASIA	46124	S OF C LAIF	Call	100.00000	164,235.76	164,235.76	0.00	164,235.76	0.00
12/21/2012	WASIA	47346	S OF C LAIF	Call	100.00000	154,479.69	154,479.69	0.00	154,479.69	0.00
12/21/2012	WASIA	48500	S OF C LAIF	Call	100.00000	136,806.32	136,806.32	0.00	136,806.32	0.00
12/21/2012	WASIA	49797	S OF C LAIF	Call	100.00000	117,896.11	117,896.11	0.00	117,896.11	0.00
12/21/2012	WASIA	50782	S OF C LAIF	Call	100.00000	93,828.22	93,828.22	0.00	93,828.22	0.00
12/21/2012	WASIA	51468	S OF C LAIF	Call	100.00000	77,816.21	77,816.21	0.00	77,816.21	0.00

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							Principal	Interest		
12/21/2012	WASIA	52669	S OF C LAIF	Call	100.00000	73,638.02	73,638.02	0.00	73,638.02	0.00
12/21/2012	WASIA	53919	S OF C LAIF	Call	100.00000	71,712.31	71,712.31	0.00	71,712.31	0.00
12/21/2012	WASIA	55075	S OF C LAIF	Call	100.00000	63,529.28	63,529.28	0.00	63,529.28	0.00
12/21/2012	WASIA	56614	S OF C LAIF	Call	100.00000	53,439.15	53,439.15	0.00	53,439.15	0.00
12/21/2012	WASIA	58054	S OF C LAIF	Call	100.00000	48,548.65	48,548.65	0.00	48,548.65	0.00
12/21/2012	WASIA	59107	S OF C LAIF	Call	100.00000	45,394.14	45,394.14	0.00	45,394.14	0.00
12/21/2012	WASIA	60184	S OF C LAIF	Call	100.00000	43,670.82	43,670.82	0.00	43,670.82	0.00
12/21/2012	WASIA	61112	S OF C LAIF	Call	100.00000	40,902.21	40,902.21	0.00	40,902.21	0.00
12/21/2012	WASIA	61967	S OF C LAIF	Call	100.00000	40,077.53	40,077.53	0.00	40,077.53	0.00
12/21/2012	WASIA	62781	S OF C LAIF	Call	100.00000	47,360.06	47,360.06	0.00	47,360.06	0.00
12/21/2012	WASIA	64004	S OF C LAIF	Call	100.00000	56,867.52	56,867.52	0.00	56,867.52	0.00
12/21/2012	WASIA	64953	S OF C LAIF	Call	100.00000	66,511.63	66,511.63	0.00	66,511.63	0.00
12/21/2012	WASIA	65952	S OF C LAIF	Call	100.00000	80,980.97	80,980.97	0.00	80,980.97	0.00
12/21/2012	WASIA	66799	S OF C LAIF	Call	100.00000	92,052.67	92,052.67	0.00	92,052.67	0.00
12/21/2012	WASIA	67820	S OF C LAIF	Call	100.00000	105,862.06	105,862.06	0.00	105,862.06	0.00
12/21/2012	WASIA	68718	S OF C LAIF	Call	100.00000	116,198.76	116,198.76	0.00	116,198.76	0.00
12/21/2012	WASIA	69519	S OF C LAIF	Call	100.00000	133,128.44	133,128.44	0.00	133,128.44	0.00
12/21/2012	WASIA	70361	S OF C LAIF	Call	100.00000	148,096.70	148,096.70	0.00	148,096.70	0.00
12/21/2012	WASIA	71270	S OF C LAIF	Call	100.00000	155,401.61	155,401.61	0.00	155,401.61	0.00
12/21/2012	WASIA	72331	S OF C LAIF	Call	100.00000	156,041.22	156,041.22	0.00	156,041.22	0.00
12/21/2012	WASIA	73502	S OF C LAIF	Call	100.00000	161,430.69	161,430.69	0.00	161,430.69	0.00
12/21/2012	WASIA	74484	S OF C LAIF	Call	100.00000	165,165.40	165,165.40	0.00	165,165.40	0.00
12/21/2012	WASIA	75692	S OF C LAIF	Call	100.00000	158,318.08	158,318.08	0.00	158,318.08	0.00
12/21/2012	WASIA	77133	S OF C LAIF	Call	100.00000	133,619.88	133,619.88	0.00	133,619.88	0.00
12/21/2012	WASIA	78105	S OF C LAIF	Call	100.00000	100,375.31	100,375.31	0.00	100,375.31	0.00
12/21/2012	WASIA	79001	S OF C LAIF	Call	100.00000	91,591.32	91,591.32	0.00	91,591.32	0.00
12/21/2012	WASIA	79883	S OF C LAIF	Call	100.00000	84,390.36	84,390.36	0.00	84,390.36	0.00
12/21/2012	WASIA	80622	S OF C LAIF	Call	100.00000	62,501.67	62,501.67	0.00	62,501.67	0.00
12/21/2012	WASIA	81266	S OF C LAIF	Call	100.00000	50,217.74	50,217.74	0.00	50,217.74	0.00
12/21/2012	WASIA	81964	S OF C LAIF	Call	100.00000	30,328.95	30,328.95	0.00	30,328.95	0.00
12/21/2012	WASIA	82762	S OF C LAIF	Call	100.00000	20,485.54	20,485.54	0.00	20,485.54	0.00
12/21/2012	WASIA	83553	S OF C LAIF	Call	100.00000	18,493.96	18,493.96	0.00	18,493.96	0.00
12/21/2012	WASIA	84324	S OF C LAIF	Call	100.00000	18,689.25	18,689.25	0.00	18,689.25	0.00
12/21/2012	WASIA	85021	S OF C LAIF	Call	100.00000	17,434.54	17,434.54	0.00	17,434.54	0.00
12/21/2012	WASIA	85932	S OF C LAIF	Call	100.00000	15,525.44	15,525.44	0.00	15,525.44	0.00
12/21/2012	WASIA	86697	S OF C LAIF	Call	100.00000	16,929.59	16,929.59	0.00	16,929.59	0.00
12/21/2012	WASIA	87361	S OF C LAIF	Call	100.00000	16,080.22	16,080.22	0.00	16,080.22	0.00



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							Principal	Interest		
12/21/2012	WASIA	88086	S OF C LAIF	Call	100.00000	13,006.17	13,006.17	0.00	13,006.17	0.00
12/21/2012	WASIA	88971	S OF C LAIF	Call	100.00000	13,029.68	13,029.68	0.00	13,029.68	0.00
12/21/2012	WASIA	89873	S OF C LAIF	Call	100.00000	8,615.21	8,615.21	0.00	8,615.21	0.00
<b>S OF C LAIF Total</b>						<b>13,600,000.00</b>	<b>13,600,000.00</b>	<b>0.00</b>	<b>13,600,000.00</b>	<b>0.00</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total</b>						<b>13,600,000.00</b>	<b>13,600,000.00</b>	<b>0.00</b>	<b>13,600,000.00</b>	<b>0.00</b>
12/7/2012	SANIT	88325	FNMA 1.35 (CALLABLE)	Call	100.00000	386,000.00	386,000.00	0.00	386,000.00	0.00
<b>MCSA Total</b>						<b>386,000.00</b>	<b>386,000.00</b>	<b>0.00</b>	<b>386,000.00</b>	<b>0.00</b>
12/20/2012	SANIT	91928	FFCB 0.82 (CALLABLE)	Sell	99.90000	50,000,000.00	49,950,000.00	9,111.11	49,959,111.11	-246.44
12/20/2012	SANIT	91929	FFCB 0.82 (CALLABLE)	Sell	99.90000	50,000,000.00	49,950,000.00	9,111.11	49,959,111.11	-246.44
12/20/2012	SANIT	91930	FFCB 0.82 (CALLABLE)	Sell	99.90000	970,000.00	969,030.00	176.76	969,206.76	-4.78
<b>FFCB Total</b>						<b>100,970,000.00</b>	<b>100,869,030.00</b>	<b>18,398.98</b>	<b>100,887,428.98</b>	<b>-497.66</b>
12/20/2012	SANIT	91607	FNMA 0.60 (CALLABLE)	Sell	100.00000	50,000,000.00	50,000,000.00	7,500.00	50,007,500.00	0.00
12/20/2012	SANIT	91608	FNMA 0.60 (CALLABLE)	Sell	100.00000	39,893,000.00	39,893,000.00	5,983.95	39,898,983.95	0.00
12/20/2012	SANIT	91638	FHLB 0.50 (CALLABLE)	Sell	100.00000	50,000,000.00	50,000,000.00	4,166.67	50,004,166.67	0.00
12/20/2012	SANIT	91639	FHLB 0.50 (CALLABLE)	Sell	100.00000	9,200,000.00	9,200,000.00	766.67	9,200,766.67	0.00
<b>MCSA Total</b>						<b>59,200,000.00</b>	<b>59,200,000.00</b>	<b>4,933.34</b>	<b>59,204,933.34</b>	<b>0.00</b>
<b>SANIT - SANITATION DISTRICT Total</b>						<b>250,449,000.00</b>	<b>250,348,030.00</b>	<b>36,816.27</b>	<b>250,384,846.27</b>	<b>-497.66</b>
<b>SPI Total</b>						<b>264,050,087.35</b>	<b>263,949,117.35</b>	<b>37,178.13</b>	<b>263,986,295.48</b>	<b>-497.66</b>

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								Interest			
12/12/2012	NTRD	88558	FFCB 1.50 (CALLABLE)	Call	100.00000	16,355,000.00	16,355,000.00	0.00		16,355,000.00	0.00
12/17/2012	NTRD	90638	FFCB 1.10 (CALLABLE)	Call	100.00000	13,895,000.00	13,895,000.00	25,898.74		13,920,898.74	0.00
12/19/2012	NTRD	90766	FFCB 1.09 (CALLABLE)	Call	100.00000	30,000,000.00	30,000,000.00	125,350.00		30,125,350.00	41,843.28
			<b>FFCB Total</b>			60,250,000.00	60,250,000.00	151,248.74		60,401,248.74	41,843.28
12/5/2012	NTRD	88385	FHLMC 1.625 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	19,978.11
12/5/2012	NTRD	88413	FHLMC 1.625 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	0.00
12/7/2012	NTRD	88341	FHLMC 1.60 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
12/28/2012	NTRD	88582	FHLMC 1.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
			<b>FHLMC Total</b>			175,000,000.00	175,000,000.00	0.00		175,000,000.00	19,978.11
12/6/2012	NTRD	88510	FNMA 1.50 (CALLABLE)	Call	100.00000	12,197,000.00	12,197,000.00	0.00		12,197,000.00	0.00
12/7/2012	NTRD	88414	FNMA 1.65 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
12/14/2012	NTRD	88514	FNMA 1.50 (CALLABLE)	Call	100.00000	48,550,000.00	48,550,000.00	0.00		48,550,000.00	57,420.27
12/19/2012	NTRD	88490	FNMA 1.80 (CALLABLE)	Call	100.00000	10,800,000.00	10,800,000.00	0.00		10,800,000.00	0.00
12/28/2012	NTRD	88604	FNMA 1.625 (CALLABLE)	Call	100.00000	23,350,000.00	23,350,000.00	0.00		23,350,000.00	-11,662.22
12/28/2012	NTRD	88629	FNMA 1.55 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	9,989.05
12/28/2012	NTRD	88656	FNMA 1.50 (CALLABLE)	Call	100.00000	8,070,000.00	8,070,000.00	0.00		8,070,000.00	6,448.93
12/28/2012	NTRD	88674	FNMA 1.50 (CALLABLE)	Call	100.00000	22,550,000.00	22,550,000.00	0.00		22,550,000.00	0.00
12/28/2012	NTRD	88865	FNMA 1.55 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
12/28/2012	NTRD	88579	FNMA 1.625 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	0.00		25,000,000.00	-12,486.32
12/28/2012	NTRD	88580	FNMA 1.52 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
			<b>FNMA Total</b>			350,517,000.00	350,517,000.00	0.00		350,517,000.00	49,709.71
12/14/2012	NTRD	91403	FHLB 1.80 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
			<b>FRAM2 Total</b>			50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
12/14/2012	NTRD	91392	FHLB 1.75 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	72,916.67		50,072,916.67	0.00
12/14/2012	NTRD	91393	FHLB 1.75 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	72,916.67		50,072,916.67	0.00
12/21/2012	NTRD	91430	FHLB 1.80 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	75,000.00		50,075,000.00	0.00
			<b>MCPN Total</b>			150,000,000.00	150,000,000.00	220,833.34		150,220,833.34	0.00
12/12/2012	NTRD	88437	FHLMC 1.50 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	0.00		50,000,000.00	0.00
12/21/2012	NTRD	91416	FHLB 1.80 (CALLABLE)	Call	100.00000	50,000,000.00	50,000,000.00	75,000.00		50,075,000.00	0.00
			<b>MCSA Total</b>			300,000,000.00	300,000,000.00	295,833.34		300,295,833.34	0.00
12/12/2012	NTRD	91836	UST BILL	Sell	99.94622	50,000,000.00	49,973,111.11	0.00		49,973,111.11	4,708.33

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								Interest			
12/12/2012	NTRD	91838	UST BILL	Sell	99.94622	50,000,000.00	49,973,111.11	0.00	49,973,111.11	4,708.33	
12/12/2012	NTRD	91163	UST BILL	Sell	99.98350	50,000,000.00	49,991,750.00	0.00	49,991,750.00	9,444.45	
12/12/2012	NTRD	91164	UST BILL	Sell	99.98350	50,000,000.00	49,991,750.00	0.00	49,991,750.00	9,444.45	
			<b>UST BILL Total</b>			200,000,000.00	199,929,722.22	0.00	199,929,722.22	28,305.56	
			<b>NTRD Total</b>			1,085,767,000.00	1,085,696,722.22	447,082.08	1,086,143,804.30	139,836.66	
	TRADE	92067	USTN 0.625	Sell	99.64063	50,000,000.00	49,820,312.50	24,038.46	49,844,350.96	73,093.40	
			<b>NOTE Total</b>			50,000,000.00	49,820,312.50	24,038.46	49,844,350.96	73,093.40	
			<b>TRADE Total</b>			50,000,000.00	49,820,312.50	24,038.46	49,844,350.96	73,093.40	
			<b>PSI Total</b>			<b>1,135,767,000.00</b>	<b>1,135,517,034.72</b>	<b>471,120.54</b>	<b>1,135,988,155.26</b>	<b>212,930.06</b>	

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 Comparison of Investment Cost to Market Value  
 As of December 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	4,486,834,775.93	4,487,064,569.75	229,793.82	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	7,768,831,692.26	7,768,890,470.26	58,778.00	0.00	0.00	0.00
Governments	923,625,815.98	930,466,275.00	6,840,459.02	85,726.74	104,350.76	18,624.02
Agencies	12,545,854,268.34	12,587,060,295.73	41,206,027.39	76,014,662.13	75,634,030.97	(380,631.16)
Municipals	27,000,000.00	27,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	373,728,774.42	374,575,274.85	846,500.43	3,050,368.64	3,084,267.00	33,898.36
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,761,471.24	49,761,471.24	0.00
<b>TOTAL</b>	<b><u>\$26,125,875,326.93</u></b>	<b><u>\$26,175,056,885.59</u></b>	<b><u>\$49,181,558.66</u></b>	<b><u>\$133,857,228.75</u></b>	<b><u>\$133,529,119.97</u></b>	<b><u>(\$328,108.78)</u></b>

**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 0.10% of the PSI Portfolio.

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**Market Pricing Exceptions**  
**As of December 31, 2012**  
**Attachment IXa**

<b>Security ID</b>	<b>Security Description</b>	<b>Calculated Market Price</b>
91175	NORDEA BANK FINLAND PLC NY FRN	99.950000
91539	ATLANTIS ONE FUNDING CORP CP	99.999333
92049	DEUTSCHE BANK FINANCIAL LLC CP	99.997222
91954	DEUTSCHE BANK FINANCIAL LLC CP	99.993750
91969	DEUTSCHE BANK FINANCIAL LLC CP	99.993333
91984	DEUTSCHE BANK FINANCIAL LLC CP	99.992917
91888	DEUTSCHE BANK FINANCIAL LLC CP	99.992500
91920	DEUTSCHE BANK FINANCIAL LLC CP	99.992500
92062	DEUTSCHE BANK FINANCIAL LLC CP	99.992500
92076	DEUTSCHE BANK FINANCIAL LLC CP	99.988667
92090	DEUTSCHE BANK FINANCIAL LLC CP	99.988194
92057	DEUTSCHE BANK FINANCIAL LLC CP	99.988194
92101	TOYOTA MOTOR CREDIT CORP CP	99.985000
91179	RABOBANK NEDERLAND NV NY FRCD	99.950000
92038	RABOBANK NEDERLAND NV NY FRCD	99.950000
91282	WESTPAC BANKING CORP NY FRCD	99.950000
91255	BANK OF NOVA SCOTIA HOUSTON FRCD	99.950000
91545	CIBC NY CD	100.001000
92112	SVENSKA HANDELSBANKEN NY CD	99.985344
92124	SOCIETE GENERALE NY CD	100.010332
92126	BNP PARIBAS SF CD	99.998334
92128	DNB BANK ASA NY CD	99.991670
92129	DNB BANK ASA NY CD	99.991670

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.64700	6/30/2014	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.64700	6/30/2014	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.63200	6/30/2015	10,000,000.00	10,000,000.00	10,000,000.00
		<b>BAN Total</b>					<b>27,000,000.00</b>	<b>27,000,000.00</b>	<b>27,000,000.00</b>
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.20125	1/7/2014	19,150,000.00	19,024,516.64	19,292,897.30
PSI	NTRD	CNFL	88188	GE CAPITAL CORP MTN FRN	0.90950	3/14/2013	25,000,000.00	25,000,253.01	25,017,325.00
PSI	NTRD	CNFL	89735	WESTPAC BANKING CORP NY FRN	0.68300	9/16/2013	50,000,000.00	50,030,213.80	50,095,700.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.56000	6/26/2014	50,000,000.00	50,000,000.00	50,054,350.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.96000	9/28/2015	50,000,000.00	50,136,073.06	49,975,000.00
		<b>CNFL Total</b>					<b>194,150,000.00</b>	<b>194,191,056.51</b>	<b>194,435,272.30</b>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.50000	12/29/2014	35,000,000.00	35,000,000.00	35,000,000.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.37500	1/30/2015	25,000,000.00	25,000,000.00	24,830,875.00
		<b>CNFRQ Total</b>					<b>60,000,000.00</b>	<b>60,000,000.00</b>	<b>59,830,875.00</b>
PSI	NTRD	CNFX	85361	GE CAPITAL CORP MTN	2.80000	1/8/2013	25,000,000.00	25,006,432.49	25,007,075.00
PSI	NTRD	CNFX	87649	GE CAPITAL CORP MTN	4.80000	5/1/2013	19,342,000.00	19,541,510.67	19,623,677.55
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	1/9/2015	25,000,000.00	24,982,492.70	25,678,375.00
PSI	NTRD	CNFX	91325	JP MORGAN CHASE & CO MTN	5.75000	1/2/2013	50,000,000.00	50,007,282.05	50,000,000.00
		<b>CNFX Total</b>					<b>119,342,000.00</b>	<b>119,537,717.91</b>	<b>120,309,127.55</b>
PSI	NTRD	CPD	91382	ING U.S. FUNDING LLC CP	0.28000	2/1/2013	30,000,000.00	29,992,766.67	29,994,561.00
PSI	NTRD	CPD	91423	SHEFFIELD RECEIVABLES CORP CP	0.24000	1/24/2013	25,000,000.00	24,996,166.67	24,997,117.50
PSI	NTRD	CPD	91478	SHEFFIELD RECEIVABLES CORP CP	0.22000	1/25/2013	43,000,000.00	42,993,693.33	42,994,805.60
PSI	NTRD	CPD	91539	ATLANTIS ONE FUNDING CORP CP	0.20000	1/4/2013	50,000,000.00	49,999,166.67	49,999,666.50
PSI	NTRD	CPD	91543	MONT BLANC CAPITAL CORP CP	0.21000	1/2/2013	50,000,000.00	49,999,708.33	49,999,470.00
PSI	NTRD	CPD	91548	ATLANTIS ONE FUNDING CORP CP	0.20000	1/2/2013	50,000,000.00	49,999,722.22	49,999,780.00
PSI	NTRD	CPD	91564	SALISBURY REC CO LLC CP	0.19000	1/14/2013	40,000,000.00	39,997,255.55	39,997,044.00
PSI	NTRD	CPD	91566	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/8/2013	24,602,000.00	24,601,043.26	24,601,070.04
PSI	NTRD	CPD	91567	SALISBURY REC CO LLC CP	0.20000	1/8/2013	25,000,000.00	24,999,027.78	24,998,945.00
PSI	NTRD	CPD	91576	AUTOBAHN FUNDING CO LLC CP	0.22000	1/2/2013	30,000,000.00	29,999,816.67	29,999,682.00
PSI	NTRD	CPD	91579	CHARIOT FUNDING LLC CP	0.20000	2/5/2013	25,000,000.00	24,995,138.89	24,998,050.00

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PSI	NTRD	CPD	91581	CANCARA ASSET SEC LLC CP	0.22000	1/8/2013	25,000,000.00	24,998,930.56	24,998,945.00
PSI	NTRD	CPD	91583	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,998,902.22	25,998,765.00
PSI	NTRD	CPD	91591	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,997,625.00	49,997,360.00
PSI	NTRD	CPD	91595	SHEFFIELD RECEIVABLES CORP CP	0.20000	1/15/2013	50,000,000.00	49,996,111.11	49,996,460.00
PSI	NTRD	CPD	91602	SHEFFIELD RECEIVABLES CORP CP	0.19000	1/15/2013	25,000,000.00	24,998,152.78	24,998,230.00
PSI	NTRD	CPD	91604	SALISBURY REC CO LLC CP	0.20000	1/17/2013	16,716,000.00	16,714,514.13	16,714,500.57
PSI	NTRD	CPD	91614	SALISBURY REC CO LLC CP	0.19000	1/16/2013	25,000,000.00	24,998,020.83	24,997,890.00
PSI	NTRD	CPD	91617	SALISBURY REC CO LLC CP	0.19000	1/9/2013	26,000,000.00	25,998,902.22	25,998,765.00
PSI	NTRD	CPD	91627	SALISBURY REC CO LLC CP	0.20000	1/17/2013	33,284,000.00	33,281,041.42	33,281,014.43
PSI	NTRD	CPD	91632	SALISBURY REC CO LLC CP	0.19000	1/10/2013	50,000,000.00	49,997,625.00	49,997,360.00
PSI	NTRD	CPD	91641	CANCARA ASSET SEC LLC CP	0.23000	1/18/2013	30,000,000.00	29,996,741.67	29,997,150.00
PSI	NTRD	CPD	91650	SALISBURY REC CO LLC CP	0.19000	1/11/2013	18,000,000.00	17,999,050.00	17,998,954.20
PSI	NTRD	CPD	91651	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	50,000,000.00	49,984,250.00	49,987,520.00
PSI	NTRD	CPD	91652	MONT BLANC CAPITAL CORP CP	0.27000	2/12/2013	22,211,000.00	22,204,003.54	22,205,456.13
PSI	NTRD	CPD	91653	ATLANTIS ONE FUNDING CORP CP	0.23000	2/19/2013	37,023,000.00	37,011,409.74	37,016,639.45
PSI	NTRD	CPD	91654	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	25,000,000.00	24,999,868.06	24,999,735.00
PSI	NTRD	CPD	91655	SALISBURY REC CO LLC CP	0.19000	1/11/2013	25,000,000.00	24,998,680.56	24,998,547.50
PSI	NTRD	CPD	91659	CANCARA ASSET SEC LLC CP	0.21000	1/4/2013	50,000,000.00	49,999,125.00	49,998,945.00
PSI	NTRD	CPD	91696	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	50,000,000.00	49,999,041.67	49,998,945.00
PSI	NTRD	CPD	91699	CANCARA ASSET SEC LLC CP	0.23000	1/4/2013	47,200,000.00	47,199,095.33	47,199,004.08
PSI	NTRD	CPD	91709	CANCARA ASSET SEC LLC CP	0.20000	1/2/2013	25,000,000.00	24,999,861.11	24,999,735.00
PSI	NTRD	CPD	91710	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,999,708.33	49,999,470.00
PSI	NTRD	CPD	91714	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	25,000,000.00	24,999,854.17	24,999,735.00
PSI	NTRD	CPD	91720	SHEFFIELD RECEIVABLES CORP CP	0.25000	1/9/2013	6,500,000.00	6,499,638.89	6,499,723.75
PSI	NTRD	CPD	91721	BRYANT PARK FUNDING LLC CP	0.18000	1/25/2013	8,553,000.00	8,551,973.64	8,551,847.91
PSI	NTRD	CPD	91722	ATLANTIS ONE FUNDING CORP CP	0.20000	1/24/2013	6,000,000.00	5,999,233.33	5,999,680.20
PSI	NTRD	CPD	91725	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	25,000,000.00	24,999,694.44	24,999,605.00
PSI	NTRD	CPD	91739	BARTON CAPITAL LLC CP	0.22000	1/3/2013	25,000,000.00	24,999,694.44	24,999,687.50
PSI	NTRD	CPD	91744	SALISBURY REC CO LLC CP	0.25000	2/22/2013	10,400,000.00	10,396,244.45	10,396,708.40
PSI	NTRD	CPD	91751	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	50,000,000.00	49,999,736.11	49,999,470.00
PSI	NTRD	CPD	91754	AUTOBAHN FUNDING CO LLC CP	0.19000	1/2/2013	30,000,000.00	29,999,841.67	29,999,682.00
PSI	NTRD	CPD	91758	CANCARA ASSET SEC LLC CP	0.21000	1/2/2013	50,000,000.00	49,999,708.33	49,999,470.00
PSI	NTRD	CPD	91763	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	19,022,000.00	19,021,767.51	19,021,699.45

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PSI	NTRD	CPD	91766	AUTOBAHN FUNDING CO LLC CP	0.18000	1/4/2013	25,000,000.00	24,999,625.00	24,999,472.50
PSI	NTRD	CPD	91769	ATLANTIS ONE FUNDING CORP CP	0.18000	1/18/2013	50,000,000.00	49,995,750.00	49,998,000.00
PSI	NTRD	CPD	91778	TOYOTA MOTOR CREDIT CORP CP	0.14000	1/2/2013	25,000,000.00	24,999,902.78	24,999,945.00
PSI	NTRD	CPD	91779	BARTON CAPITAL LLC CP	0.21000	1/3/2013	50,000,000.00	49,999,416.67	49,999,375.00
PSI	NTRD	CPD	91780	BRYANT PARK FUNDING LLC CP	0.18000	1/4/2013	6,091,000.00	6,090,908.63	6,090,871.48
PSI	NTRD	CPD	91781	AUTOBAHN FUNDING CO LLC CP	0.19000	1/7/2013	20,000,000.00	19,999,366.67	19,999,262.00
PSI	NTRD	CPD	91782	ATLANTIS ONE FUNDING CORP CP	0.19000	1/18/2013	7,975,000.00	7,974,284.47	7,974,681.00
PSI	NTRD	CPD	91783	MONT BLANC CAPITAL CORP CP	0.18000	1/4/2013	15,000,000.00	14,999,775.00	14,999,683.50
PSI	NTRD	CPD	91786	TOYOTA MOTOR CREDIT CORP CP	0.14000	1/4/2013	50,000,000.00	49,999,416.67	49,999,780.00
PSI	NTRD	CPD	91787	AUTOBAHN FUNDING CO LLC CP	0.18000	1/7/2013	42,500,000.00	42,498,725.00	42,498,431.75
PSI	NTRD	CPD	91788	CANCARA ASSET SEC LLC CP	0.22000	1/7/2013	50,000,000.00	49,998,166.67	49,998,155.00
PSI	NTRD	CPD	91789	SALISBURY REC CO LLC CP	0.16000	1/18/2013	40,000,000.00	39,996,977.78	39,996,200.00
PSI	NTRD	CPD	91790	CANCARA ASSET SEC LLC CP	0.21500	1/10/2013	43,683,000.00	43,680,652.04	43,680,693.54
PSI	NTRD	CPD	91792	SALISBURY REC CO LLC CP	0.19000	1/14/2013	31,000,000.00	30,997,873.05	30,997,709.10
PSI	NTRD	CPD	91795	SHEFFIELD RECEIVABLES CORP CP	0.16000	1/9/2013	49,500,000.00	49,498,240.00	49,497,896.25
PSI	NTRD	CPD	91797	AUTOBAHN FUNDING CO LLC CP	0.18000	1/2/2013	25,000,000.00	24,999,875.00	24,999,735.00
PSI	NTRD	CPD	91798	ATLANTIS ONE FUNDING CORP CP	0.19000	2/1/2013	25,000,000.00	24,995,909.72	24,998,095.00
PSI	NTRD	CPD	91799	TOYOTA MOTOR CREDIT CORP CP	0.13000	1/3/2013	50,000,000.00	49,999,638.89	49,999,835.00
PSI	NTRD	CPD	91800	ABBEY NATIONAL NA LLC CP	0.29000	1/2/2013	50,000,000.00	49,999,597.22	49,999,305.00
PSI	NTRD	CPD	91803	ATLANTIS ONE FUNDING CORP CP	0.20000	2/5/2013	25,000,000.00	24,995,138.89	24,997,600.00
PSI	NTRD	CPD	91809	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/10/2013	49,000,000.00	48,997,427.50	48,997,412.80
PSI	NTRD	CPD	91810	SHEFFIELD RECEIVABLES CORP CP	0.17000	1/16/2013	50,000,000.00	49,996,458.33	49,996,220.00
PSI	NTRD	CPD	91811	ATLANTIS ONE FUNDING CORP CP	0.20000	2/1/2013	25,000,000.00	24,995,694.44	24,998,095.00
PSI	NTRD	CPD	91814	SHEFFIELD RECEIVABLES CORP CP	0.17000	1/18/2013	30,000,000.00	29,997,591.67	29,997,450.00
PSI	NTRD	CPD	91815	CANCARA ASSET SEC LLC CP	0.20000	1/7/2013	50,000,000.00	49,998,333.33	49,998,155.00
PSI	NTRD	CPD	91817	CANCARA ASSET SEC LLC CP	0.22000	1/3/2013	15,978,000.00	15,977,804.71	15,977,747.55
PSI	NTRD	CPD	91824	AUTOBAHN FUNDING CO LLC CP	0.19000	1/7/2013	50,000,000.00	49,998,416.67	49,998,155.00
PSI	NTRD	CPD	91825	SHEFFIELD RECEIVABLES CORP CP	0.18000	2/4/2013	50,000,000.00	49,991,500.00	49,991,105.00
PSI	NTRD	CPD	91832	SHEFFIELD RECEIVABLES CORP CP	0.19000	2/13/2013	45,000,000.00	44,989,787.50	44,989,605.00
PSI	NTRD	CPD	91834	JUPITER SEC COMPANY LLC CP	0.18000	2/6/2013	50,000,000.00	49,991,000.00	49,991,520.00
PSI	NTRD	CPD	91840	CHARIOT FUNDING LLC CP	0.18000	2/6/2013	50,000,000.00	49,991,000.00	49,995,940.00
PSI	NTRD	CPD	91841	ABBEY NATIONAL NA LLC CP	0.26000	1/4/2013	50,000,000.00	49,998,916.67	49,998,610.00
PSI	NTRD	CPD	91842	CANCARA ASSET SEC LLC CP	0.22000	1/15/2013	50,000,000.00	49,995,722.22	49,996,040.00



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PSI	NTRD	CPD	91844	TOYOTA MOTOR CREDIT CORP CP	0.13000	1/9/2013	50,000,000.00	49,998,555.56	49,999,405.00
PSI	NTRD	CPD	91848	CHARIOT FUNDING LLC CP	0.20000	3/6/2013	40,000,000.00	39,985,777.78	39,991,476.00
PSI	NTRD	CPD	91853	ABBEY NATIONAL NA LLC CP	0.25000	1/2/2013	50,000,000.00	49,999,652.78	49,999,305.00
PSI	NTRD	CPD	91859	THUNDER BAY FUNDING LLC CP	0.18000	2/1/2013	25,000,000.00	24,996,125.00	24,995,370.00
PSI	NTRD	CPD	91865	TOYOTA MOTOR CREDIT CORP CP	0.13000	1/10/2013	50,000,000.00	49,998,375.00	49,999,290.00
PSI	NTRD	CPD	91866	SALISBURY REC CO LLC CP	0.18000	2/5/2013	50,000,000.00	49,991,250.00	49,989,800.00
PSI	NTRD	CPD	91867	METLIFE FUNDING INC CP	0.16000	1/22/2013	31,919,000.00	31,916,020.89	31,915,859.17
PSI	NTRD	CPD	91868	SHEFFIELD RECEIVABLES CORP CP	0.18000	2/1/2013	40,000,000.00	39,993,800.00	39,993,564.00
PSI	NTRD	CPD	91869	ATLANTIS ONE FUNDING CORP CP	0.19000	2/1/2013	50,000,000.00	49,991,819.44	49,996,190.00
PSI	NTRD	CPD	91870	ABBEY NATIONAL NA LLC CP	0.25000	1/2/2013	50,000,000.00	49,999,652.78	49,999,305.00
PSI	NTRD	CPD	91875	SALISBURY REC CO LLC CP	0.16000	1/14/2013	5,500,000.00	5,499,682.22	5,499,593.55
PSI	NTRD	CPD	91888	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	1/18/2013	50,000,000.00	49,995,750.00	49,996,250.00
PSI	NTRD	CPD	91897	ATLANTIS ONE FUNDING CORP CP	0.15000	1/9/2013	30,000,000.00	29,999,000.00	29,999,400.00
PSI	NTRD	CPD	91902	ATLANTIS ONE FUNDING CORP CP	0.15000	1/2/2013	50,000,000.00	49,999,791.67	49,999,780.00
PSI	NTRD	CPD	91903	ATLANTIS ONE FUNDING CORP CP	0.15000	1/2/2013	50,000,000.00	49,999,791.67	49,999,780.00
PSI	NTRD	CPD	91904	ATLANTIS ONE FUNDING CORP CP	0.15000	1/2/2013	50,000,000.00	49,999,791.67	49,999,780.00
PSI	NTRD	CPD	91905	AUTOBAHN FUNDING CO LLC CP	0.17000	1/11/2013	50,000,000.00	49,997,638.89	49,997,095.00
PSI	NTRD	CPD	91906	AUTOBAHN FUNDING CO LLC CP	0.17000	1/11/2013	10,000,000.00	9,999,527.78	9,999,419.00
PSI	NTRD	CPD	91911	CANCARA ASSET SEC LLC CP	0.22000	1/18/2013	49,000,000.00	48,994,909.45	48,995,345.00
PSI	NTRD	CPD	91912	ABBEY NATIONAL NA LLC CP	0.24000	1/3/2013	50,000,000.00	49,999,333.33	49,998,960.00
PSI	NTRD	CPD	91917	ATLANTIS ONE FUNDING CORP CP	0.15000	1/11/2013	50,000,000.00	49,997,916.67	49,998,780.00
PSI	NTRD	CPD	91918	AUTOBAHN FUNDING CO LLC CP	0.16000	1/2/2013	40,000,000.00	39,999,822.22	39,999,576.00
PSI	NTRD	CPD	91919	AUTOBAHN FUNDING CO LLC CP	0.17000	1/8/2013	50,000,000.00	49,998,347.22	49,997,890.00
PSI	NTRD	CPD	91920	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/18/2013	50,000,000.00	49,995,513.89	49,996,250.00
PSI	NTRD	CPD	91921	SHEFFIELD RECEIVABLES CORP CP	0.17000	1/15/2013	50,000,000.00	49,996,694.44	49,996,460.00
PSI	NTRD	CPD	91922	ABBEY NATIONAL NA LLC CP	0.22000	1/2/2013	50,000,000.00	49,999,694.44	49,999,305.00
PSI	NTRD	CPD	91926	JUPITER SEC COMPANY LLC CP	0.16000	1/14/2013	50,000,000.00	49,997,111.11	49,997,690.00
PSI	NTRD	CPD	91938	AUTOBAHN FUNDING CO LLC CP	0.18000	1/4/2013	30,000,000.00	29,999,550.00	29,999,367.00
PSI	NTRD	CPD	91939	JUPITER SEC COMPANY LLC CP	0.16000	1/14/2013	50,000,000.00	49,997,111.11	49,997,690.00
PSI	NTRD	CPD	91940	JUPITER SEC COMPANY LLC CP	0.16000	1/14/2013	13,373,000.00	13,372,227.34	13,372,382.17
PSI	NTRD	CPD	91941	CHARIOT FUNDING LLC CP	0.18000	2/6/2013	24,250,000.00	24,245,635.00	24,248,030.90
PSI	NTRD	CPD	91942	TOYOTA MOTOR CREDIT CORP CP	0.14000	1/31/2013	50,000,000.00	49,994,166.67	49,996,080.00
PSI	NTRD	CPD	91943	SHEFFIELD RECEIVABLES CORP CP	0.20000	2/14/2013	40,000,000.00	39,990,222.22	39,990,500.00

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PSI	NTRD	CPD	91944	SHEFFIELD RECEIVABLES CORP CP	0.20000	2/15/2013	29,700,000.00	29,692,575.00	29,692,750.23
PSI	NTRD	CPD	91947	ABBEY NATIONAL NA LLC CP	0.29000	1/15/2013	50,000,000.00	49,994,361.11	49,994,585.00
PSI	NTRD	CPD	91950	BARTON CAPITAL LLC CP	0.23000	1/18/2013	50,000,000.00	49,994,569.44	49,996,250.00
PSI	NTRD	CPD	91954	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/15/2013	50,000,000.00	49,996,305.56	49,996,875.00
PSI	NTRD	CPD	91955	REGENCY MARKETS NO. 1 LLC CP	0.20000	1/11/2013	50,000,000.00	49,997,222.22	49,997,095.00
PSI	NTRD	CPD	91956	SHEFFIELD RECEIVABLES CORP CP	0.16000	1/17/2013	35,000,000.00	34,997,511.11	34,997,189.50
PSI	NTRD	CPD	91957	BARTON CAPITAL LLC CP	0.23000	1/18/2013	28,110,000.00	28,106,946.94	28,107,891.75
PSI	NTRD	CPD	91958	JUPITER SEC COMPANY LLC CP	0.20000	3/13/2013	50,000,000.00	49,980,277.78	49,981,600.00
PSI	NTRD	CPD	91959	AUTOBAHN FUNDING CO LLC CP	0.18000	1/18/2013	50,000,000.00	49,995,750.00	49,995,250.00
PSI	NTRD	CPD	91960	BARTON CAPITAL LLC CP	0.28000	2/4/2013	50,000,000.00	49,986,777.78	49,992,075.00
PSI	NTRD	CPD	91968	ING U.S. FUNDING LLC CP	0.23000	3/19/2013	25,000,000.00	24,987,701.39	24,985,157.50
PSI	NTRD	CPD	91969	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/16/2013	50,000,000.00	49,996,041.67	49,996,666.50
PSI	NTRD	CPD	91970	ABBEY NATIONAL NA LLC CP	0.23000	1/3/2013	50,000,000.00	49,999,361.11	49,998,960.00
PSI	NTRD	CPD	91972	REGENCY MARKETS NO. 1 LLC CP	0.20000	1/11/2013	7,421,000.00	7,420,587.72	7,420,568.84
PSI	NTRD	CPD	91973	MONT BLANC CAPITAL CORP CP	0.26000	3/14/2013	14,700,000.00	14,692,356.00	14,693,173.32
PSI	NTRD	CPD	91974	AUTOBAHN FUNDING CO LLC CP	0.18000	1/15/2013	25,000,000.00	24,998,250.00	24,998,020.00
PSI	NTRD	CPD	91975	CHARIOT FUNDING LLC CP	0.16000	1/17/2013	50,000,000.00	49,996,444.44	49,998,345.00
PSI	NTRD	CPD	91976	CHARIOT FUNDING LLC CP	0.16000	1/15/2013	50,000,000.00	49,996,888.89	49,998,540.00
PSI	NTRD	CPD	91979	REGENCY MARKETS NO. 1 LLC CP	0.20000	1/14/2013	50,000,000.00	49,996,388.89	49,996,305.00
PSI	NTRD	CPD	91980	AUTOBAHN FUNDING CO LLC CP	0.17000	1/9/2013	35,000,000.00	34,998,677.78	34,998,337.50
PSI	NTRD	CPD	91981	JUPITER SEC COMPANY LLC CP	0.20000	3/14/2013	25,000,000.00	24,990,000.00	24,990,637.50
PSI	NTRD	CPD	91982	THUNDER BAY FUNDING LLC CP	0.15000	1/18/2013	50,000,000.00	49,996,458.33	49,995,125.00
PSI	NTRD	CPD	91983	THUNDER BAY FUNDING LLC CP	0.15000	1/18/2013	10,000,000.00	9,999,291.67	9,999,025.00
PSI	NTRD	CPD	91984	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/17/2013	50,000,000.00	49,995,777.78	49,996,458.00
PSI	NTRD	CPD	91985	BARTON CAPITAL LLC CP	0.27000	2/4/2013	50,000,000.00	49,987,250.00	49,992,075.00
PSI	NTRD	CPD	91986	SALISBURY REC CO LLC CP	0.16000	1/16/2013	35,000,000.00	34,997,666.67	34,997,046.00
PSI	NTRD	CPD	91987	ATLANTIS ONE FUNDING CORP CP	0.15000	1/18/2013	44,000,000.00	43,996,883.33	43,998,240.00
PSI	NTRD	CPD	91988	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/14/2013	50,000,000.00	49,996,208.33	49,996,305.00
PSI	NTRD	CPD	91989	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/14/2013	25,000,000.00	24,998,104.17	24,998,152.50
PSI	NTRD	CPD	91990	JUPITER SEC COMPANY LLC CP	0.18000	2/15/2013	50,000,000.00	49,988,750.00	49,989,075.00
PSI	NTRD	CPD	91994	SHEFFIELD RECEIVABLES CORP CP	0.23000	3/12/2013	25,000,000.00	24,988,819.44	24,989,795.00
PSI	NTRD	CPD	91995	SALISBURY REC CO LLC CP	0.17000	1/8/2013	16,500,000.00	16,499,454.58	16,499,303.70
PSI	NTRD	CPD	91996	SHEFFIELD RECEIVABLES CORP CP	0.17000	1/23/2013	40,000,000.00	39,995,844.44	39,995,604.00

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PSI	NTRD	CPD	92000	ABBEY NATIONAL NA LLC CP	0.23000	1/7/2013	50,000,000.00	49,998,083.33	49,997,570.00
PSI	NTRD	CPD	92004	CHARIOT FUNDING LLC CP	0.15000	1/2/2013	50,000,000.00	49,999,791.67	49,999,805.00
PSI	NTRD	CPD	92005	CHARIOT FUNDING LLC CP	0.15000	1/15/2013	23,653,000.00	23,651,620.24	23,652,309.33
PSI	NTRD	CPD	92006	BARTON CAPITAL LLC CP	0.24000	1/15/2013	50,000,000.00	49,995,333.33	49,996,875.00
PSI	NTRD	CPD	92007	SALISBURY REC CO LLC CP	0.18000	2/22/2013	25,000,000.00	24,993,500.00	24,992,087.50
PSI	NTRD	CPD	92008	CANCARA ASSET SEC LLC CP	0.19000	1/4/2013	30,000,000.00	29,999,525.00	29,999,367.00
PSI	NTRD	CPD	92009	TOYOTA MOTOR CREDIT CORP CP	0.13000	2/21/2013	20,000,000.00	19,996,316.66	19,996,562.00
PSI	NTRD	CPD	92010	ABBEY NATIONAL NA LLC CP	0.20000	1/4/2013	50,000,000.00	49,999,166.67	49,998,610.00
PSI	NTRD	CPD	92011	BRYANT PARK FUNDING LLC CP	0.18000	1/15/2013	50,000,000.00	49,996,500.00	49,996,040.00
PSI	NTRD	CPD	92012	BARTON CAPITAL LLC CP	0.23000	2/1/2013	8,800,000.00	8,798,257.11	8,798,787.36
PSI	NTRD	CPD	92015	BRYANT PARK FUNDING LLC CP	0.17000	1/15/2013	26,989,000.00	26,987,215.73	26,986,862.47
PSI	NTRD	CPD	92016	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/16/2013	42,730,000.00	42,726,261.13	42,726,393.59
PSI	NTRD	CPD	92021	CHARIOT FUNDING LLC CP	0.16000	1/3/2013	25,000,000.00	24,999,777.78	24,999,855.00
PSI	NTRD	CPD	92022	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/17/2013	28,583,000.00	28,580,332.26	28,580,436.10
PSI	NTRD	CPD	92023	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/17/2013	25,000,000.00	24,997,666.67	24,997,757.50
PSI	NTRD	CPD	92024	AUTOBAHN FUNDING CO LLC CP	0.18000	1/17/2013	25,000,000.00	24,998,000.00	24,997,757.50
PSI	NTRD	CPD	92025	BARTON CAPITAL LLC CP	0.23000	1/16/2013	25,000,000.00	24,997,604.17	24,998,332.50
PSI	NTRD	CPD	92026	SALISBURY REC CO LLC CP	0.15000	1/23/2013	50,000,000.00	49,995,416.67	49,993,865.00
PSI	NTRD	CPD	92027	ABBEY NATIONAL NA LLC CP	0.24000	1/9/2013	50,000,000.00	49,997,333.33	49,996,840.00
PSI	NTRD	CPD	92029	BARTON CAPITAL LLC CP	0.22000	1/18/2013	50,000,000.00	49,994,805.56	49,996,250.00
PSI	NTRD	CPD	92043	REGENCY MARKETS NO. 1 LLC CP	0.20500	1/22/2013	50,000,000.00	49,994,020.83	49,994,165.00
PSI	NTRD	CPD	92044	REGENCY MARKETS NO. 1 LLC CP	0.20500	1/22/2013	30,000,000.00	29,996,412.50	29,996,499.00
PSI	NTRD	CPD	92045	REGENCY MARKETS NO. 1 LLC CP	0.20000	1/23/2013	25,015,000.00	25,011,942.61	25,011,930.66
PSI	NTRD	CPD	92046	AUTOBAHN FUNDING CO LLC CP	0.18000	1/18/2013	25,000,000.00	24,997,875.00	24,997,625.00
PSI	NTRD	CPD	92047	BARTON CAPITAL LLC CP	0.20000	1/10/2013	25,000,000.00	24,998,750.00	24,998,957.50
PSI	NTRD	CPD	92048	SALISBURY REC CO LLC CP	0.17000	1/24/2013	25,000,000.00	24,997,284.72	24,996,782.50
PSI	NTRD	CPD	92049	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	1/10/2013	50,000,000.00	49,997,875.00	49,998,611.00
PSI	NTRD	CPD	92052	ABBEY NATIONAL NA LLC CP	0.24000	1/8/2013	41,193,000.00	41,191,077.66	41,190,701.43
PSI	NTRD	CPD	92054	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/22/2013	50,000,000.00	49,993,875.00	49,994,165.00
PSI	NTRD	CPD	92057	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/25/2013	50,000,000.00	49,993,666.67	49,994,097.00
PSI	NTRD	CPD	92058	BRYANT PARK FUNDING LLC CP	0.17000	1/22/2013	50,000,000.00	49,995,041.66	49,994,165.00
PSI	NTRD	CPD	92059	BRYANT PARK FUNDING LLC CP	0.17000	1/22/2013	22,566,000.00	22,563,762.21	22,563,366.55
PSI	NTRD	CPD	92060	BARTON CAPITAL LLC CP	0.21000	1/9/2013	50,000,000.00	49,997,666.67	49,998,125.00

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PSI	NTRD	CPD	92061	AUTOBAHN FUNDING CO LLC CP	0.18000	1/18/2013	7,000,000.00	6,999,405.00	6,999,335.00
PSI	NTRD	CPD	92062	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/18/2013	50,000,000.00	49,995,513.89	49,996,250.00
PSI	NTRD	CPD	92063	ATLANTIS ONE FUNDING CORP CP	0.16000	1/7/2013	27,065,000.00	27,064,278.27	27,064,577.79
PSI	NTRD	CPD	92064	VARIABLE FDG CAPITAL CO LLC CP	0.17000	1/23/2013	50,000,000.00	49,994,805.55	49,994,825.00
PSI	NTRD	CPD	92065	VARIABLE FDG CAPITAL CO LLC CP	0.17000	1/23/2013	11,000,000.00	10,998,857.22	10,998,861.50
PSI	NTRD	CPD	92066	REGENCY MARKETS NO. 1 LLC CP	0.21000	1/28/2013	50,000,000.00	49,992,125.00	49,992,300.00
PSI	NTRD	CPD	92070	AUTOBAHN FUNDING CO LLC CP	0.18000	1/23/2013	25,000,000.00	24,997,250.00	24,996,932.50
PSI	NTRD	CPD	92071	BARTON CAPITAL LLC CP	0.23000	1/23/2013	50,000,000.00	49,992,972.22	49,995,210.00
PSI	NTRD	CPD	92072	TOYOTA MOTOR CREDIT CORP CP	0.13000	1/16/2013	50,000,000.00	49,997,291.67	49,998,405.00
PSI	NTRD	CPD	92073	ATLANTIS ONE FUNDING CORP CP	0.16000	1/11/2013	16,500,000.00	16,499,266.67	16,499,597.40
PSI	NTRD	CPD	92074	BARTON CAPITAL LLC CP	0.23000	1/18/2013	50,000,000.00	49,994,569.45	49,996,250.00
PSI	NTRD	CPD	92075	ABBEY NATIONAL NA LLC CP	0.29000	1/18/2013	50,000,000.00	49,993,152.78	49,993,125.00
PSI	NTRD	CPD	92076	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/24/2013	50,000,000.00	49,993,930.56	49,994,333.00
PSI	NTRD	CPD	92077	JUPITER SEC COMPANY LLC CP	0.20000	3/21/2013	5,793,000.00	5,790,457.52	5,790,601.12
PSI	NTRD	CPD	92079	REGENCY MARKETS NO. 1 LLC CP	0.22000	1/28/2013	50,000,000.00	49,991,750.00	49,992,300.00
PSI	NTRD	CPD	92081	ABBEY NATIONAL NA LLC CP	0.24000	1/14/2013	50,000,000.00	49,995,666.67	49,994,965.00
PSI	NTRD	CPD	92082	BARTON CAPITAL LLC CP	0.24000	1/17/2013	35,000,000.00	34,996,266.67	34,997,522.00
PSI	NTRD	CPD	92083	SHEFFIELD RECEIVABLES CORP CP	0.18000	2/21/2013	19,940,000.00	19,934,915.30	19,934,382.90
PSI	NTRD	CPD	92084	BARTON CAPITAL LLC CP	0.22000	1/17/2013	20,000,000.00	19,998,044.45	19,998,584.00
PSI	NTRD	CPD	92085	AUTOBAHN FUNDING CO LLC CP	0.20000	1/22/2013	26,440,000.00	26,436,915.33	26,436,914.45
PSI	NTRD	CPD	92089	SALISBURY REC CO LLC CP	0.17000	1/24/2013	25,000,000.00	24,997,284.72	24,996,782.50
PSI	NTRD	CPD	92090	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	1/25/2013	50,000,000.00	49,993,666.66	49,994,097.00
PSI	NTRD	CPD	92092	BARTON CAPITAL LLC CP	0.22000	1/17/2013	18,230,000.00	18,228,217.51	18,228,709.32
PSI	NTRD	CPD	92094	ING U.S. FUNDING LLC CP	0.23000	3/19/2013	50,000,000.00	49,975,402.78	49,970,315.00
PSI	NTRD	CPD	92095	TOYOTA MOTOR CREDIT CORP CP	0.15000	2/5/2013	50,000,000.00	49,992,708.34	49,995,100.00
PSI	NTRD	CPD	92101	TOYOTA MOTOR CREDIT CORP CP	0.13000	1/30/2013	50,000,000.00	49,994,763.89	49,992,500.00
PSI	NTRD	CPD	92108	ABBEY NATIONAL NA LLC CP	0.20000	1/8/2013	6,990,000.00	6,989,728.17	6,989,609.96
PSI	NTRD	CPD	92110	THUNDER BAY FUNDING LLC CP	0.16000	1/25/2013	50,000,000.00	49,994,666.67	49,993,110.00
PSI	NTRD	CPD	92111	REGENCY MARKETS NO. 1 LLC CP	0.22000	1/28/2013	50,000,000.00	49,991,750.00	49,992,300.00
PSI	NTRD	CPD	92113	VARIABLE FDG CAPITAL CO LLC CP	0.14000	1/25/2013	50,000,000.00	49,995,333.34	49,994,305.00
PSI	NTRD	CPD	92114	VARIABLE FDG CAPITAL CO LLC CP	0.14000	1/25/2013	50,000,000.00	49,995,333.34	49,994,305.00
PSI	NTRD	CPD	92115	THUNDER BAY FUNDING LLC CP	0.15000	1/31/2013	33,721,000.00	33,716,784.88	33,714,913.36
PSI	NTRD	CPD	92125	BARTON CAPITAL LLC CP	0.25000	2/4/2013	42,652,000.00	42,641,929.38	42,645,239.66

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PSI	NTRD	CPD	92127	ABBEY NATIONAL NA LLC CP	0.29000	1/29/2013	50,000,000.00	49,988,722.22	49,987,240.00
		<b>CPD Total</b>					<b>7,769,571,000.00</b>	<b>7,768,831,692.26</b>	<b>7,768,890,470.26</b>
PSI	NTRD	FFCB	79979	FFCB 3.70	3.70000	5/15/2013	25,000,000.00	25,090,488.51	25,330,450.00
PSI	NTRD	FFCB	80346	FFCB 2.60	2.60000	3/4/2013	35,335,000.00	35,340,644.28	35,485,809.78
PSI	NTRD	FFCB	80349	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,246,567.93	25,704,775.00
PSI	NTRD	FFCB	80352	FFCB 3.70	3.70000	5/15/2013	6,000,000.00	6,023,859.44	6,079,308.00
PSI	NTRD	FFCB	80387	FFCB 3.875	3.87500	10/7/2013	10,000,000.00	10,097,739.28	10,281,910.00
PSI	NTRD	FFCB	80427	FFCB 3.70	3.70000	5/15/2013	16,250,000.00	16,322,211.98	16,464,792.50
PSI	NTRD	FFCB	80464	FFCB 3.875	3.87500	10/7/2013	34,000,000.00	34,359,545.35	34,958,494.00
PSI	NTRD	FFCB	80501	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,233,870.65	25,704,775.00
PSI	NTRD	FFCB	80616	FFCB 3.875	3.87500	10/7/2013	50,000,000.00	50,504,877.44	51,409,550.00
PSI	NTRD	FFCB	80619	FFCB 3.875	3.87500	10/7/2013	25,000,000.00	25,265,433.94	25,704,775.00
PSI	NTRD	FFCB	80624	FFCB 3.875	3.87500	10/7/2013	40,710,000.00	41,121,044.76	41,857,655.61
PSI	NTRD	FFCB	80648	FFCB 3.875	3.87500	10/7/2013	12,133,000.00	12,252,809.50	12,475,041.40
PSI	NTRD	FFCB	80649	FFCB 3.875	3.87500	10/7/2013	24,720,000.00	24,964,144.47	25,416,881.52
PSI	NTRD	FFCB	80651	FFCB 3.875	3.87500	10/7/2013	8,981,000.00	9,065,020.04	9,234,183.37
PSI	NTRD	FFCB	88289	FFCB 0.40	0.40000	11/8/2013	37,225,000.00	37,225,000.00	37,294,536.30
PSI	NTRD	FFCB	88775	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,990,190.61	25,000,775.00
PSI	NTRD	FFCB	88776	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	25,000,000.00	24,979,980.84	25,000,775.00
PSI	NTRD	FFCB	88777	FFCB 1.44 (CALLABLE)	1.44000	1/3/2017	21,250,000.00	21,228,729.65	21,250,658.75
PSI	NTRD	FFCB	89418	FFCB 1.26 (CALLABLE)	1.26000	3/1/2017	50,000,000.00	50,000,000.00	50,097,100.00
PSI	NTRD	FFCB	89713	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	24,976,275.00
PSI	NTRD	FFCB	89714	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	50,000,000.00	50,000,000.00	49,952,550.00
PSI	NTRD	FFCB	89715	FFCB 1.36 (CALLABLE)	1.36000	4/4/2017	25,000,000.00	25,000,000.00	24,976,275.00
PSI	NTRD	FFCB	89730	FFCB 1.17 (CALLABLE)	1.17000	2/21/2017	29,100,000.00	29,081,523.29	29,138,208.30
PSI	NTRD	FFCB	89808	FFCB 0.30	0.30000	2/21/2014	50,000,000.00	49,970,962.03	50,056,800.00
PSI	NTRD	FFCB	89809	FFCB 0.30	0.30000	2/21/2014	20,110,000.00	20,098,320.93	20,132,844.96
PSI	NTRD	FFCB	89818	FFCB 1.35 (CALLABLE)	1.35000	4/10/2017	12,450,000.00	12,450,000.00	12,448,593.15
PSI	NTRD	FFCB	89824	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,990,725.81	50,022,050.00
PSI	NTRD	FFCB	89825	FFCB 0.25	0.25000	8/19/2013	50,000,000.00	49,990,725.81	50,022,050.00
PSI	NTRD	FFCB	89826	FFCB 0.25	0.25000	8/19/2013	7,221,000.00	7,219,660.62	7,224,184.46
PSI	NTRD	FFCB	89905	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	25,000,000.00	24,978,532.31	25,085,125.00

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PSI	NTRD	FFCB	89927	FFCB 1.22 (CALLABLE)	1.22000	4/18/2017	50,000,000.00	50,000,000.00	50,170,250.00
PSI	NTRD	FFCB	89982	FFCB 1.20 (CALLABLE)	1.20000	4/25/2017	13,320,000.00	13,308,504.66	13,366,580.04
PSI	NTRD	FFCB	90027	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	48,295,000.00	48,295,000.00	48,452,924.65
PSI	NTRD	FFCB	90054	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	25,000,000.00	25,000,000.00	25,081,750.00
PSI	NTRD	FFCB	90055	FFCB 1.23 (CALLABLE)	1.23000	5/2/2017	15,100,000.00	15,100,000.00	15,149,377.00
PSI	NTRD	FFCB	90217	FFCB 1.15 (CALLABLE)	1.15000	5/30/2017	21,375,000.00	21,356,153.48	21,450,368.25
PSI	NTRD	FFCB	90347	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,988,834.88	25,100,525.00
PSI	NTRD	FFCB	90348	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	25,000,000.00	24,966,504.65	25,100,525.00
PSI	NTRD	FFCB	90349	FFCB 1.10 (CALLABLE)	1.10000	6/20/2017	20,625,000.00	20,597,366.34	20,707,933.13
PSI	NTRD	FFCB	90481	FFCB 0.36 (CALLABLE)	0.36000	6/25/2014	29,800,000.00	29,783,307.05	29,836,445.40
PSI	NTRD	FFCB	90482	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	50,000,000.00	49,996,290.55	50,043,850.00
PSI	NTRD	FFCB	90520	FFCB 0.55 (CALLABLE)	0.55000	7/9/2015	33,250,000.00	33,250,000.00	33,334,288.75
PSI	NTRD	FFCB	90541	FFCB 0.37 (CALLABLE)	0.37000	6/11/2014	38,475,000.00	38,472,145.58	38,508,742.58
PSI	NTRD	FFCB	90708	FFCB 0.97 (CALLABLE)	0.97000	7/24/2017	35,120,000.00	35,110,510.67	35,237,019.84
PSI	NTRD	FFCB	90733	FFCB 1.18 (CALLABLE)	1.18000	5/1/2018	18,400,000.00	18,387,205.91	18,401,343.20
PSI	NTRD	FFCB	90803	FFCB 1.14 (CALLABLE)	1.14000	5/9/2018	27,000,000.00	26,979,882.55	27,001,944.00
PSI	NTRD	FFCB	91228	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	25,000,000.00	24,994,043.43	25,001,725.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15000	10/11/2018	25,000,000.00	24,957,887.38	24,878,475.00
PSI	NTRD	FFCB	91295	FFCB 1.02 (CALLABLE)	1.02000	1/2/2018	16,250,000.00	16,250,000.00	16,251,121.25
PSI	NTRD	FFCB	91296	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	27,025,000.00	27,031,490.72	27,027,053.90
PSI	NTRD	FFCB	91297	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,270,000.00	23,275,588.86	23,271,768.52
PSI	NTRD	FFCB	91298	FFCB 1.22 (CALLABLE)	1.22000	6/4/2018	23,600,000.00	23,600,000.00	23,601,793.60
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02000	4/17/2018	17,950,000.00	17,950,000.00	17,926,270.10
PSI	NTRD	FFCB	91481	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	50,000,000.00	49,939,831.00	49,986,050.00
PSI	NTRD	FFCB	91482	FFCB 0.82 (CALLABLE)	0.82000	7/11/2017	32,030,000.00	31,991,455.74	32,021,063.63
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19000	12/4/2018	25,000,000.00	25,000,000.00	24,928,075.00
PSI	NTRD	FFCB	91760	FFCB 0.60 (CALLABLE)	0.60000	11/21/2016	50,000,000.00	49,938,919.48	49,952,150.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	50,000,000.00	49,960,723.68	49,867,900.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87000	11/27/2017	36,535,000.00	36,506,300.80	36,438,474.53
PSI	NTRD	FFCB	91765	FFCB 0.64 (CALLABLE)	0.64000	1/11/2017	44,895,000.00	44,840,076.06	44,826,220.86
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14000	9/4/2018	39,815,000.00	39,815,000.00	39,735,449.63
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	23,750,000.00	23,676,874.54	23,666,210.00
PSI	NTRD	FFCB	92080	FFCB 1.23 (CALLABLE)	1.23000	1/23/2019	46,200,000.00	46,188,491.60	46,226,103.00

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PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	50,000,000.00	49,847,899.63	49,823,600.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94000	3/19/2018	150,000.00	149,543.70	149,470.80
PSI	NTRD	FFCB	92118	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	92119	FFCB 0.18	0.18000	12/26/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FFCB	92120	FFCB 0.18	0.18000	12/26/2013	28,500,000.00	28,500,000.00	28,500,000.00
		<b>FFCB Total</b>					<b>2,051,215,000.00</b>	<b>2,053,098,442.41</b>	<b>2,059,810,043.76</b>
PSI	NTRD	FHLB	77217	FHLB 3.625	3.62500	5/29/2013	50,000,000.00	49,990,209.96	50,715,150.00
PSI	NTRD	FHLB	80007	FHLB 4.875	4.87500	12/13/2013	24,715,000.00	25,120,804.96	25,812,667.30
PSI	NTRD	FHLB	80034	FHLB 4.875	4.87500	12/13/2013	4,000,000.00	4,065,683.34	4,177,652.00
PSI	NTRD	FHLB	80078	FHLB 3.875	3.87500	3/8/2013	11,000,000.00	11,024,899.15	11,075,680.00
PSI	NTRD	FHLB	80105	FHLB 5.25	5.25000	9/13/2013	28,750,000.00	29,248,278.72	29,758,923.75
PSI	NTRD	FHLB	80157	FHLB 2.50	2.50000	2/19/2013	17,055,000.00	17,055,632.23	17,107,955.78
PSI	NTRD	FHLB	80160	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,133,242.42	25,322,425.00
PSI	NTRD	FHLB	80447	FHLB 4.37	4.37000	4/24/2013	25,000,000.00	25,147,426.11	25,322,425.00
PSI	NTRD	FHLB	80455	FHLB 3.625	3.62500	10/18/2013	25,000,000.00	25,205,001.51	25,679,300.00
PSI	NTRD	FHLB	80456	FHLB 4.37	4.37000	4/24/2013	18,945,000.00	19,054,393.82	19,189,333.67
PSI	NTRD	FHLB	80584	FHLB 4.37	4.37000	4/24/2013	45,555,000.00	45,839,103.51	46,142,522.84
PSI	NTRD	FHLB	84117	FHLB 2.375	2.37500	3/14/2014	39,775,000.00	40,098,460.31	40,807,479.45
PSI	NTRD	FHLB	84123	FHLB 2.875	2.87500	6/12/2015	19,045,000.00	19,340,816.65	20,212,287.10
PSI	NTRD	FHLB	84139	FHLB 3.25	3.25000	9/12/2014	43,530,000.00	44,481,930.58	45,718,601.34
PSI	NTRD	FHLB	84140	FHLB 2.375	2.37500	3/14/2014	13,000,000.00	13,110,433.61	13,337,454.00
PSI	NTRD	FHLB	84142	FHLB 2.75	2.75000	3/13/2015	50,000,000.00	50,780,718.57	52,647,200.00
PSI	NTRD	FHLB	84143	FHLB 2.75	2.75000	3/13/2015	9,160,000.00	9,303,027.64	9,644,967.04
PSI	NTRD	FHLB	84160	FHLB 2.50	2.50000	6/13/2014	50,000,000.00	50,567,462.98	51,629,450.00
PSI	NTRD	FHLB	85186	FHLB 1.75	1.75000	9/11/2015	25,000,000.00	25,285,807.39	25,916,700.00
PSI	NTRD	FHLB	85188	FHLB 1.63	1.63000	8/20/2015	50,000,000.00	50,448,942.32	51,725,000.00
PSI	NTRD	FHLB	89733	FHLB 0.24	0.24000	4/4/2013	50,000,000.00	50,000,000.00	50,015,300.00
PSI	NTRD	FHLB	89734	FHLB 0.24	0.24000	4/4/2013	37,000,000.00	37,000,000.00	37,011,322.00
PSI	NTRD	FHLB	89787	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,990,634.47	50,014,200.00
PSI	NTRD	FHLB	89788	FHLB 0.20	0.20000	5/10/2013	50,000,000.00	49,990,634.47	50,014,200.00
PSI	NTRD	FHLB	89789	FHLB 0.20	0.20000	5/10/2013	28,000,000.00	27,994,755.30	28,007,952.00
PSI	NTRD	FHLB	89933	FHLB 1.00	1.00000	3/10/2017	45,000,000.00	44,926,376.72	45,384,570.00

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PSI	NTRD	FHLB	90479	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,095,550.00
PSI	NTRD	FHLB	90480	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	50,000,000.00	50,095,550.00
PSI	NTRD	FHLB	90487	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	26,600,000.00	26,581,961.97	26,606,357.40
PSI	NTRD	FHLB	90488	FHLB 1.10 (CALLABLE)	1.10000	7/10/2017	29,725,000.00	29,704,842.84	29,732,104.28
PSI	NTRD	FHLB	90505	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	50,000,000.00	49,998,093.11	50,001,250.00
PSI	NTRD	FHLB	90506	FHLB 0.40 (CALLABLE)	0.40000	8/22/2014	46,350,000.00	46,348,232.32	46,351,158.75
PSI	NTRD	FHLB	90527	FHLB 0.375	0.37500	6/12/2014	50,000,000.00	49,996,304.35	50,095,550.00
PSI	NTRD	FHLB	90767	FHLB 1.00 CALLABLE	1.00000	8/9/2017	25,000,000.00	24,988,492.61	25,002,000.00
PSI	NTRD	FHLB	90772	FHLB 1.03 (CALLABLE)	1.03000	11/21/2017	25,000,000.00	24,996,044.71	25,001,775.00
PSI	NTRD	FHLB	90940	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,294.29	50,002,350.00
PSI	NTRD	FHLB	90941	FHLB 0.170	0.17000	2/6/2013	50,000,000.00	50,000,294.29	50,002,350.00
PSI	NTRD	FHLB	91172	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,971,608.26	49,979,950.00
PSI	NTRD	FHLB	91173	FHLB 0.125	0.12500	9/25/2013	50,000,000.00	49,971,608.26	49,979,950.00
PSI	NTRD	FHLB	91197	FHLB 0.125	0.12500	9/25/2013	29,000,000.00	28,983,532.79	28,988,371.00
PSI	NTRD	FHLB	91216	FHLB 1.00 (CALLABLE)	1.00000	10/16/2017	25,000,000.00	25,000,000.00	25,008,825.00
PSI	NTRD	FHLB	91229	FHLB 1.05 (CALLABLE)	1.05000	1/11/2018	32,005,000.00	32,005,000.00	32,012,105.11
PSI	NTRD	FHLB	91238	FHLB 1.09 (CALLABLE)	1.09000	4/24/2018	30,000,000.00	30,000,000.00	29,958,240.00
PSI	NTRD	FHLB	91312	FHLB 1.00 (CALLABLE)	1.00000	1/23/2018	25,000,000.00	24,975,912.41	24,956,850.00
PSI	NTRD	FHLB	91387	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,985,354.01	50,091,750.00
PSI	NTRD	FHLB	91414	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	37,200,000.00	37,198,186.88	37,241,515.20
PSI	NTRD	FHLB	91427	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	24,992,693.04	25,027,900.00
PSI	NTRD	FHLB	91428	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	25,027,900.00
PSI	NTRD	FHLB	91429	FHLB 1.05 (CALLABLE)	1.05000	11/15/2017	25,000,000.00	25,000,000.00	25,027,900.00
PSI	NTRD	FHLB	91527	FHLB 1.05 (CALLABLE)	1.05000	7/26/2017	20,930,000.00	20,930,000.00	20,931,695.33
PSI	NTRD	FHLB	91536	FHLB 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	49,963,465.22	50,091,750.00
PSI	NTRD	FHLB	91678	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	50,107,150.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	45,200,000.00	45,188,808.31	45,028,692.00
PSI	NTRD	FHLB	91734	FHLB 1.04 (CALLABLE)	1.04000	9/28/2017	44,590,000.00	44,590,000.00	44,593,210.48
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	50,000,000.00	49,987,619.81	49,810,500.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15000	12/11/2018	28,000,000.00	27,986,134.19	27,893,880.00
PSI	NTRD	FHLB	91886	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,966,938.19	49,974,500.00
PSI	NTRD	FHLB	91887	FHLB 0.125	0.12500	12/6/2013	25,000,000.00	24,983,469.09	24,987,250.00
PSI	NTRD	FHLB	91900	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,000,657.30	50,007,550.00



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PSI	NTRD	FHLB	91901	FHLB 0.16	0.16000	6/6/2013	20,000,000.00	20,000,262.92	20,003,020.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	45,900,000.00	45,851,915.29	45,649,799.10
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	50,000,000.00	49,947,620.14	49,727,450.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15000	12/21/2018	37,945,000.00	37,907,141.83	37,738,161.81
PSI	NTRD	FHLB	91934	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,666.67	50,006,850.00
PSI	NTRD	FHLB	91935	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,666.67	50,006,850.00
PSI	NTRD	FHLB	91936	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,666.67	50,006,850.00
PSI	NTRD	FHLB	91937	FHLB 0.16	0.16000	6/10/2013	50,000,000.00	50,000,666.67	50,006,850.00
PSI	NTRD	FHLB	91961	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,971,850.08	49,974,200.00
PSI	NTRD	FHLB	91962	FHLB 0.125	0.12500	12/10/2013	50,000,000.00	49,971,850.08	49,974,200.00
PSI	NTRD	FHLB	91963	FHLB 0.125	0.12500	12/10/2013	8,000,000.00	7,995,496.01	7,995,872.00
PSI	NTRD	FHLB	91964	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,001,782.86	50,007,550.00
PSI	NTRD	FHLB	91965	FHLB 0.16	0.16000	6/6/2013	50,000,000.00	50,001,782.86	50,007,550.00
PSI	NTRD	FHLB	91966	FHLB 0.16	0.16000	6/6/2013	28,550,000.00	28,551,018.01	28,554,311.05
PSI	NTRD	FHLB	91992	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,003,900.00
PSI	NTRD	FHLB	91993	FHLB 0.15	0.15000	6/14/2013	50,000,000.00	50,000,000.00	50,003,900.00
PSI	NTRD	FHLB	91998	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,060,256.20	50,056,600.00
PSI	NTRD	FHLB	91999	FHLB 0.30	0.30000	12/12/2013	50,000,000.00	50,060,256.20	50,056,600.00
PSI	NTRD	FHLB	92001	FHLB 0.125	0.12500	12/6/2013	50,000,000.00	49,979,109.24	49,974,500.00
PSI	NTRD	FHLB	92002	FHLB 0.125	0.12500	12/6/2013	30,000,000.00	29,987,465.55	29,984,700.00
PSI	NTRD	FHLB	92013	FHLB 4.875	4.87500	11/27/2013	35,000,000.00	36,485,062.17	36,484,805.00
PSI	NTRD	FHLB	92017	FHLB 1.24	1.24000	11/1/2018	15,915,000.00	15,915,000.00	15,941,005.11
PSI	NTRD	FHLB	92033	FHLB 1.00 (CALLABLE)	1.00000	11/9/2017	50,000,000.00	50,000,000.00	50,107,150.00
PSI	NTRD	FHLB	92037	FHLB 1.29 (CALLABLE)	1.29000	12/28/2018	50,000,000.00	50,000,000.00	50,093,600.00
PSI	NTRD	FHLB	92055	FHLB 1.30 (CALLABLE)	1.30000	12/28/2018	50,000,000.00	50,000,000.00	50,075,150.00
PSI	NTRD	FHLB	92104	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,993,985.43	49,995,200.00
PSI	NTRD	FHLB	92105	FHLB 0.17	0.17000	12/19/2013	50,000,000.00	49,993,985.43	49,995,200.00
PSI	NTRD	FHLB	92121	FHLB 0.95 (CALLABLE)	0.95000	12/28/2017	31,760,000.00	31,752,077.39	31,714,551.44
				<b>FHLB Total</b>			<b>3,307,200,000.00</b>	<b>3,313,930,809.36</b>	<b>3,326,250,523.33</b>
PSI	NTRD	FHLD	91882	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,966,631.94	49,978,600.00
PSI	NTRD	FHLD	91883	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,966,631.94	49,978,600.00
PSI	NTRD	FHLD	91884	FHLB D/N	0.15500	6/5/2013	50,000,000.00	49,966,631.94	49,978,600.00

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PSI	NTRD	FHLD	91885	FHLB D/N	0.15500	6/5/2013	14,943,000.00	14,933,027.63	14,936,604.40
PSI	NTRD	FHLD	91997	FHLB D/N	0.12500	5/31/2013	50,000,000.00	49,973,958.33	49,981,400.00
PSI	NTRD	FHLD	92116	FHLB D/N	0.13000	6/28/2013	50,000,000.00	49,967,861.11	49,975,450.00
PSI	NTRD	FHLD	92117	FHLB D/N	0.13000	6/28/2013	29,000,000.00	28,981,359.45	28,985,761.00
		<b>FHLD Total</b>					<b>293,943,000.00</b>	<b>293,756,102.34</b>	<b>293,815,015.40</b>
PSI	NTRD	FHLM	80483	FHLMC 4.00	4.00000	2/14/2013	16,800,000.00	16,832,491.38	16,873,600.80
PSI	NTRD	FHLM	80633	FHLMC 5.00	5.00000	1/30/2014	7,054,000.00	7,232,086.60	7,419,016.28
PSI	NTRD	FHLM	84124	FHLMC 4.125	4.12500	9/27/2013	25,000,000.00	25,492,168.28	25,728,900.00
PSI	NTRD	FHLM	84154	FHLMC 4.50	4.50000	1/15/2014	50,000,000.00	51,517,607.17	52,221,150.00
PSI	NTRD	FHLM	84872	FHLMC 1.75	1.75000	9/10/2015	25,000,000.00	25,084,140.41	25,915,925.00
PSI	NTRD	FHLM	88732	FHLMC 1.50 (CALLABLE)	1.50000	1/18/2017	15,000,000.00	15,000,000.00	15,009,120.00
PSI	NTRD	FHLM	89583	FHLMC 1.50 ( CALLABLE)	1.50000	4/5/2017	50,000,000.00	50,000,000.00	49,956,050.00
PSI	NTRD	FHLM	89607	FHLMC 1.50 (CALLABLE)	1.50000	4/12/2017	50,000,000.00	50,000,000.00	49,967,900.00
PSI	NTRD	FHLM	89611	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	50,000,000.00	49,935,638.01	49,947,950.00
PSI	NTRD	FHLM	89695	FHLMC 1.45 (CALLABLE)	1.45000	4/17/2017	16,150,000.00	16,150,000.00	16,133,187.85
PSI	NTRD	FHLM	89727	FHLMC 1.20 (CALLABLE)	1.20000	3/6/2017	50,000,000.00	49,978,807.67	50,513,400.00
PSI	NTRD	FHLM	89790	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	50,000,000.00	49,957,359.43	50,102,050.00
PSI	NTRD	FHLM	89791	FHLMC 1.21 (CALLABLE)	1.21000	3/28/2017	33,255,000.00	33,226,639.75	33,322,873.46
PSI	NTRD	FHLM	89810	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,019,330.95	50,087,900.00
PSI	NTRD	FHLM	89811	FHLMC 0.375	0.37500	11/27/2013	50,000,000.00	50,019,330.95	50,087,900.00
PSI	NTRD	FHLM	90044	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	50,000,000.00	49,978,162.65	50,158,000.00
PSI	NTRD	FHLM	90056	FHLMC 1.35 (CALLABLE)	1.35000	11/21/2017	25,000,000.00	24,988,899.25	25,100,750.00
PSI	NTRD	FHLM	90063	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,509.86	25,073,450.00
PSI	NTRD	FHLM	90072	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	21,870,000.00	21,870,000.00	21,939,109.20
PSI	NTRD	FHLM	90073	FHLMC 1.20 (CALLABLE)	1.20000	5/24/2017	25,000,000.00	24,994,506.85	25,071,975.00
PSI	NTRD	FHLM	90074	FHLMC 1.20 (CALLABLE)	1.20000	5/30/2017	50,000,000.00	49,988,978.64	50,155,650.00
PSI	NTRD	FHLM	90075	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,143,450.00
PSI	NTRD	FHLM	90076	FHLMC 1.23 (CALLABLE)	1.23000	5/30/2017	50,000,000.00	50,000,000.00	50,152,600.00
PSI	NTRD	FHLM	90140	FHLMC 1.25 (CALLABLE)	1.25000	5/15/2017	44,005,000.00	43,985,770.42	44,144,055.80
PSI	NTRD	FHLM	90141	FHLMC 1.27 (CALLABLE)	1.27000	6/13/2017	50,000,000.00	50,000,000.00	50,148,150.00
PSI	NTRD	FHLM	90142	FHLMC 1.26 (CALLABLE)	1.26000	6/13/2017	50,000,000.00	50,000,000.00	50,148,150.00
PSI	NTRD	FHLM	90169	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	11,650,000.00	11,644,816.20	11,697,520.35

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PSI	NTRD	FHLM	90218	FHLMC 1.26 (CALLABLE)	1.26000	6/14/2017	50,000,000.00	50,000,000.00	50,162,000.00
PSI	NTRD	FHLM	90231	FHLMC 1.27 (CALLABLE)	1.27000	6/19/2017	50,000,000.00	50,000,000.00	50,163,250.00
PSI	NTRD	FHLM	90240	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	25,000,000.00	25,000,000.00	25,101,975.00
PSI	NTRD	FHLM	90251	FHLMC 1.25 (CALLABLE)	1.25000	6/14/2017	18,945,000.00	18,945,000.00	19,022,276.66
PSI	NTRD	FHLM	90419	FHLMC 1.125 (CALLABLE)	1.12500	6/28/2017	50,000,000.00	50,000,000.00	50,210,800.00
PSI	NTRD	FHLM	90433	FHLMC 1.10 (CALLABLE)	1.10000	7/3/2017	50,000,000.00	50,000,000.00	50,158,800.00
PSI	NTRD	FHLM	90434	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	49,988,750.68	50,198,600.00
PSI	NTRD	FHLM	90439	FHLMC 1.15 (CALLABLE)	1.15000	7/12/2017	50,000,000.00	50,000,000.00	50,190,850.00
PSI	NTRD	FHLM	90440	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,186,850.00
PSI	NTRD	FHLM	90451	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,196,700.00
PSI	NTRD	FHLM	90452	FHLMC 1.125 (CALLABLE)	1.12500	7/3/2017	50,000,000.00	50,000,000.00	50,196,700.00
PSI	NTRD	FHLM	90453	FHLMC 1.14 (CALLABLE)	1.14000	7/5/2017	50,000,000.00	50,000,000.00	50,204,450.00
PSI	NTRD	FHLM	90454	FHLMC 1.14 (CALLABLE)	1.14000	7/3/2017	50,000,000.00	50,000,000.00	50,202,500.00
PSI	NTRD	FHLM	90467	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	25,950,000.00	25,950,000.00	26,032,546.95
PSI	NTRD	FHLM	90478	FHLMC 1.125 (CALLABLE)	1.12500	7/5/2017	50,000,000.00	50,000,000.00	50,171,000.00
PSI	NTRD	FHLM	90483	FHLMC 1.15 (CALLABLE)	1.15000	6/7/2017	29,000,000.00	29,000,000.00	29,092,075.00
PSI	NTRD	FHLM	90485	FHLMC 1.125 (CALLABLE)	1.12500	7/17/2017	50,000,000.00	50,000,000.00	50,193,050.00
PSI	NTRD	FHLM	90489	FHLMC 1.15 (CALLABLE)	1.15000	7/18/2017	50,000,000.00	50,000,000.00	50,195,950.00
PSI	NTRD	FHLM	90571	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	47,250,000.00	47,239,223.12	47,429,975.25
PSI	NTRD	FHLM	90572	FHLMC 1.125 (CALLABLE)	1.12500	7/24/2017	22,150,000.00	22,142,927.17	22,234,369.35
PSI	NTRD	FHLM	90768	FHLMC 1.11 (CALLABLE)	1.11000	2/20/2018	25,000,000.00	25,000,000.00	25,077,275.00
PSI	NTRD	FHLM	90770	FHLMC 1.10 (CALLABLE)	1.10000	2/13/2018	25,000,000.00	24,994,188.43	25,025,600.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.10000	2/28/2018	10,740,000.00	10,740,000.00	10,773,530.28
PSI	NTRD	FHLM	91206	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,071,354.16	50,076,450.00
PSI	NTRD	FHLM	91207	FHLMC 0.375	0.37500	10/30/2013	50,000,000.00	50,071,354.16	50,076,450.00
PSI	NTRD	FHLM	91511	FHLMC 1.02 (CALLABLE)	1.02000	11/21/2017	20,470,000.00	20,463,996.89	20,514,338.02
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,838,700.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,838,700.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	49,838,700.00
PSI	NTRD	FHLM	91664	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,904,250.00
PSI	NTRD	FHLM	91680	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	50,000,000.00	50,000,000.00	49,904,250.00
PSI	NTRD	FHLM	91681	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	24,990,115.01	24,952,125.00
PSI	NTRD	FHLM	91682	FHLMC 1.00 (CALLABLE)	1.00000	12/11/2017	25,000,000.00	25,000,000.00	24,952,125.00

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PSI	NTRD	FHLM	91805	FHLMC 1.14 (CALLABLE)	1.14000	10/15/2018	10,175,000.00	10,175,000.00	10,133,954.05
PSI	NTRD	FHLM	91864	FHLMC 3.50	3.50000	5/29/2013	50,000,000.00	50,679,687.86	50,693,800.00
PSI	NTRD	FHLM	91893	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,874,870.00	50,900,150.00
PSI	NTRD	FHLM	91894	FHLMC 3.75	3.75000	6/28/2013	50,000,000.00	50,874,870.00	50,900,150.00
PSI	NTRD	FHLM	91909	FHLMC 3.50	3.50000	5/29/2013	50,000,000.00	50,683,007.81	50,693,800.00
PSI	NTRD	FHLM	91910	FHLMC 3.50	3.50000	5/29/2013	41,918,000.00	42,490,606.43	42,499,654.17
PSI	NTRD	FHLM	92031	FHLMC 1.25 (CALLABLE)	1.25000	11/8/2018	14,320,000.00	14,320,000.00	14,365,852.64
<b>FHLM Total</b>							<b>2,606,702,000.00</b>	<b>2,612,586,196.19</b>	<b>2,619,724,356.11</b>
PSI	NTRD	FHLMD	91843	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,964,375.00	49,976,550.00
PSI	NTRD	FHLMD	91845	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,964,375.00	49,976,550.00
PSI	NTRD	FHLMD	91847	FHLMC D/N	0.15000	6/20/2013	50,000,000.00	49,964,375.00	49,976,550.00
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,921,847.22	49,927,000.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/2013	50,000,000.00	49,921,847.22	49,927,000.00
<b>FHLMD Total</b>							<b>250,000,000.00</b>	<b>249,736,819.44</b>	<b>249,783,650.00</b>
PSI	NTRD	FNMA	84116	FNMA 2.875	2.87500	12/11/2013	50,000,000.00	50,641,807.27	51,281,600.00
PSI	NTRD	FNMA	84157	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,662,670.71	51,432,100.00
PSI	NTRD	FNMA	84158	FNMA 2.75	2.75000	2/5/2014	50,000,000.00	50,662,670.71	51,432,100.00
PSI	NTRD	FNMA	84386	FNMA 2.15 (CALLABLE)	2.15000	8/4/2015	25,000,000.00	25,000,000.00	26,093,275.00
PSI	NTRD	FNMA	84663	FNMA 1.875 (CALLABLE)	1.87500	9/9/2015	25,000,000.00	24,983,211.25	25,930,375.00
PSI	NTRD	FNMA	84873	FNMA 2.375	2.37500	7/28/2015	25,000,000.00	25,489,726.35	26,283,925.00
PSI	NTRD	FNMA	85094	FNMA 1.625	1.62500	10/26/2015	35,000,000.00	35,146,680.11	36,207,885.00
PSI	NTRD	FNMA	85146	FNMA 1.625 (CALLABLE)	1.62500	11/12/2015	25,000,000.00	24,948,409.22	25,836,700.00
PSI	NTRD	FNMA	88534	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,412,286.03	51,509,500.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,384,068.74	51,509,500.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,002,216.39	58,256,650.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.87500	12/15/2016	50,000,000.00	57,002,216.39	58,256,650.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,286,335.00	51,509,500.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,327,659.64	51,509,500.00
PSI	NTRD	FNMA	88983	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	34,000,000.00	34,000,000.00	34,029,716.00
PSI	NTRD	FNMA	89018	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,021,850.00
PSI	NTRD	FNMA	89019	FNMA 1.30 (CALLABLE)	1.30000	1/30/2017	25,000,000.00	25,000,000.00	25,021,850.00

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PSI	NTRD	FNMA	89020	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	25,000,000.00	24,989,585.41	25,026,775.00
PSI	NTRD	FNMA	89021	FNMA 1.30 (CALLABLE)	1.30000	2/8/2017	50,000,000.00	49,975,385.88	50,061,800.00
PSI	NTRD	FNMA	89057	FNMA 1.375 (CALLABLE)	1.37500	1/30/2017	50,000,000.00	50,000,000.00	50,048,950.00
PSI	NTRD	FNMA	89058	FNMA 1.32 (CALLABLE)	1.32000	1/30/2017	50,000,000.00	50,000,000.00	50,049,550.00
PSI	NTRD	FNMA	89059	FNMA 1.31 (CALLABLE)	1.31000	1/25/2017	50,000,000.00	50,000,000.00	50,040,350.00
PSI	NTRD	FNMA	89060	FNMA 1.31 (CALLABLE)	1.31000	1/30/2017	50,000,000.00	49,989,822.40	50,049,150.00
PSI	NTRD	FNMA	89061	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,030,825.00
PSI	NTRD	FNMA	89062	FNMA 1.35 (CALLABLE)	1.35000	2/6/2017	25,000,000.00	25,000,000.00	25,030,825.00
PSI	NTRD	FNMA	89071	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,047,200.00
PSI	NTRD	FNMA	89072	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,047,200.00
PSI	NTRD	FNMA	89073	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,049,950.00
PSI	NTRD	FNMA	89074	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	50,000,000.00	50,000,000.00	50,049,550.00
PSI	NTRD	FNMA	89075	FNMA 1.40 (CALLABLE)	1.40000	8/1/2017	3,975,000.00	3,968,376.32	3,979,257.23
PSI	NTRD	FNMA	89077	FNMA 1.35 (CALLABLE)	1.35000	1/30/2017	25,000,000.00	25,000,000.00	25,024,775.00
PSI	NTRD	FNMA	89078	FNMA 1.36 (CALLABLE)	1.36000	1/30/2017	50,000,000.00	50,000,000.00	50,048,000.00
PSI	NTRD	FNMA	89096	FNMA 1.35 (CALLABLE)	1.35000	2/15/2017	25,000,000.00	24,994,848.11	24,976,875.00
PSI	NTRD	FNMA	89121	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	14,850,000.00	14,850,000.00	14,867,463.60
PSI	NTRD	FNMA	89122	FNMA 1.25 (CALLABLE)	1.25000	2/8/2017	19,675,000.00	19,675,000.00	19,698,137.80
PSI	NTRD	FNMA	89123	FNMA 1.375 (CALLABLE)	1.37500	2/22/2017	33,318,000.00	33,335,244.85	33,373,707.70
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,416,131.64	51,258,300.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,801,805.03	51,509,500.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.37500	11/15/2016	25,000,000.00	25,400,902.51	25,754,750.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,706,192.46	51,509,500.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.37500	11/15/2016	50,000,000.00	50,706,192.46	51,509,500.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25000	1/30/2017	50,000,000.00	50,416,131.64	51,258,300.00
PSI	NTRD	FNMA	89190	FNMA 1.15 (CALLABLE)	1.15000	2/22/2017	50,000,000.00	50,000,000.00	50,057,000.00
PSI	NTRD	FNMA	89312	FNMA 1.25 (CALLABLE)	1.25000	3/6/2017	49,500,000.00	49,458,659.64	49,597,564.50
PSI	NTRD	FNMA	89511	FNMA 1.30 (CALLABLE)	1.30000	3/22/2017	25,500,000.00	25,452,656.02	25,571,145.00
PSI	NTRD	FNMA	90011	FNMA 1.25 (CALLABLE)	1.25000	10/30/2017	13,285,000.00	13,255,854.34	13,334,048.22
PSI	NTRD	FNMA	90062	FNMA 1.25 (CALLABLE)	1.25000	11/22/2017	10,400,000.00	10,381,518.01	10,435,640.80
PSI	NTRD	FNMA	90290	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	50,000,000.00	50,000,000.00	50,218,300.00
PSI	NTRD	FNMA	90351	FNMA 1.20 (CALLABLE)	1.20000	6/28/2017	33,645,000.00	33,645,000.00	33,791,894.07
PSI	NTRD	FNMA	91200	FNMA 1.00 (CALLABLE)	1.00000	10/11/2017	30,000,000.00	30,000,000.00	30,097,080.00

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PSI	NTRD	FNMA	91201	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	14,850,000.00	14,848,586.01	14,907,677.40
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05000	4/30/2018	14,800,000.00	14,794,624.13	14,771,746.80
PSI	NTRD	FNMA	91479	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	50,000,000.00	50,118,612.04	50,077,950.00
PSI	NTRD	FNMA	91480	FNMA 1.00 (CALLABLE)	1.00000	9/27/2017	12,565,000.00	12,594,807.21	12,584,588.84
PSI	NTRD	FNMA	91679	FNMA 1.00 (CALLABLE)	1.00000	11/28/2017	50,000,000.00	50,000,000.00	50,025,150.00
PSI	NTRD	FNMA	91683	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	50,020,700.00
PSI	NTRD	FNMA	91684	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	50,000,000.00	50,020,700.00
PSI	NTRD	FNMA	91732	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	50,000,000.00	49,982,691.68	50,020,700.00
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.10000	12/12/2018	50,000,000.00	50,000,000.00	49,820,000.00
PSI	NTRD	FNMA	91791	FNMA 1.00 (CALLABLE)	1.00000	12/12/2017	39,575,000.00	39,575,000.00	39,591,384.05
PSI	NTRD	FNMA	91807	FNMA 1.25 (CALLABLE)	1.25000	11/19/2018	22,650,000.00	22,650,000.00	22,554,824.70
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15000	12/13/2018	50,000,000.00	50,000,000.00	49,724,800.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.20000	12/20/2018	20,900,000.00	20,879,214.47	20,770,440.90
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17000	12/14/2018	50,000,000.00	50,000,000.00	49,956,900.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.20000	12/28/2018	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,775,800.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15000	12/27/2018	50,000,000.00	50,000,000.00	49,788,750.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17000	12/27/2018	50,000,000.00	50,000,000.00	49,785,050.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	50,000,000.00	50,000,000.00	49,789,300.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.20000	12/27/2018	15,000,000.00	15,000,000.00	14,936,790.00
PSI	NTRD	FNMA	92032	FNMA 1.00 (CALLABLE)	1.00000	11/15/2017	50,000,000.00	50,000,000.00	50,103,700.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22000	12/27/2018	50,000,000.00	50,000,000.00	50,056,300.00
PSI	NTRD	FNMA	92122	FNMA 1.125 (CALLABLE)	1.12500	10/24/2018	50,000,000.00	49,987,523.52	49,905,850.00
<b>FNMA Total</b>							<b>2,843,488,000.00</b>	<b>2,864,800,323.59</b>	<b>2,883,515,092.61</b>
PSI	NTRD	FNMD	91830	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,934,000.00	49,938,400.00
PSI	NTRD	FNMD	91831	FNMA D/N	0.16000	10/25/2013	50,000,000.00	49,934,000.00	49,938,400.00
PSI	NTRD	FNMD	91878	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,955,833.33	49,961,950.00
PSI	NTRD	FNMD	91879	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,955,833.33	49,961,950.00
PSI	NTRD	FNMD	91880	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,955,833.33	49,961,950.00
PSI	NTRD	FNMD	91881	FNMA D/N	0.15000	8/1/2013	50,000,000.00	49,955,833.33	49,961,950.00
PSI	NTRD	FNMD	91898	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,939,333.33	49,943,400.00
PSI	NTRD	FNMD	91899	FNMA D/N	0.16000	10/1/2013	50,000,000.00	49,939,333.33	49,943,400.00

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<b>FNMD Total</b>							400,000,000.00	399,569,999.98	399,611,400.00
PSI	NTRD	FRAM2	91415	FHLB 1.80 (CALLABLE)	1.37500	11/14/2017	50,000,000.00	50,000,000.00	49,736,400.00
<b>FRAM2 Total</b>							50,000,000.00	50,000,000.00	49,736,400.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,835,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	1.50000	6/25/2015	50,000,000.00	50,000,000.00	49,835,000.00
<b>FRCDQ Total</b>							100,000,000.00	100,000,000.00	99,670,000.00
PSI	NTRD	FRCDQ2	88898	COMMONWEALTH BK OF AU NY FRCD	1.05950	6/14/2013	50,000,000.00	50,002,712.31	50,204,550.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.23125	4/9/2014	50,000,000.00	50,006,080.45	50,405,200.00
PSI	NTRD	FRCDQ2	90042	RABOBANK NEDERLAND NV NY FRCD	0.46275	5/7/2013	50,000,000.00	50,000,000.00	50,025,900.00
PSI	NTRD	FRCDQ2	90491	AU & NZ BANKING GRP NY FRCD	0.31000	6/28/2013	50,000,000.00	50,000,000.00	50,076,200.00
PSI	NTRD	FRCDQ2	91179	RABOBANK NEDERLAND NV NY FRCD	0.51225	9/30/2013	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.30025	1/12/2015	21,500,000.00	21,758,820.56	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.65025	10/10/2014	50,000,000.00	50,008,669.01	49,975,000.00
PSI	NTRD	FRCDQ2	91306	RABOBANK NEDERLAND NV NY FRCD	0.49025	10/15/2013	50,000,000.00	50,000,000.00	49,992,550.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.38900	12/20/2013	50,000,000.00	50,000,000.00	49,975,000.00
<b>FRCDQ2 Total</b>							421,500,000.00	421,776,282.33	422,118,650.00
PSI	NTRD	MCPN	91355	FHLB 1.55 (CALLABLE)	1.55000	11/14/2017	50,000,000.00	50,000,000.00	49,659,750.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	1.65000	11/13/2017	50,000,000.00	50,000,000.00	49,510,050.00
PSI	NTRD	MCPN	91668	FHLB 1.625 (CALLABLE)	1.62500	12/18/2017	50,000,000.00	50,000,000.00	49,932,950.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	1.75000	12/28/2018	50,000,000.00	50,000,000.00	49,363,400.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	1.75000	12/28/2018	50,000,000.00	50,000,000.00	49,363,400.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	2.00000	12/28/2018	50,000,000.00	50,000,000.00	49,260,250.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	2.25000	12/18/2018	50,000,000.00	50,000,000.00	49,438,750.00
<b>MCPN Total</b>							350,000,000.00	350,000,000.00	346,528,550.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	1.00000	6/5/2017	50,000,000.00	49,995,575.03	49,735,650.00
PSI	NTRD	MCSA	91199	FNMA 0.70 (CALLABLE)	0.70000	9/27/2017	8,380,000.00	8,380,000.00	8,400,564.52
PSI	NTRD	MCSA	91354	FHLB 1.50 (CALLABLE)	1.50000	11/13/2017	50,000,000.00	50,000,000.00	49,708,400.00
PSI	NTRD	MCSA	91665	FNMA 0.75 (CALLABLE)	0.75000	12/11/2017	50,000,000.00	50,000,000.00	50,176,850.00

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PSI	NTRD	MCSA	91666	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	50,080,550.00
PSI	NTRD	MCSA	91667	FNMA 0.75 (CALLABLE)	0.75000	12/18/2017	50,000,000.00	50,000,000.00	49,944,500.00
PSI	NTRD	MCSA	91685	FNMA 0.75 (CALLABLE)	0.75000	12/13/2017	50,000,000.00	50,000,000.00	50,165,300.00
PSI	NTRD	MCSA	91708	FNMA 0.80 (CALLABLE)	0.80000	12/13/2017	50,000,000.00	50,000,000.00	50,073,450.00
<b>MCSA Total</b>							<b>358,380,000.00</b>	<b>358,375,575.03</b>	<b>358,285,264.52</b>
PSI	NTRD	NCD1	91383	UNION BANK OF CALIFORNIA NA CD	0.20000	1/22/2013	50,000,000.00	50,000,000.00	50,003,050.00
PSI	NTRD	NCD1	91438	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	NCD1	91444	CHASE BANK USA NA CD	0.20000	1/24/2013	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	NCD1	91715	UNION BANK OF CALIFORNIA NA CD	0.22000	2/28/2013	50,000,000.00	50,000,000.00	50,005,700.00
PSI	NTRD	NCD1	91772	UNION BANK OF CALIFORNIA NA CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	50,004,900.00
PSI	NTRD	NCD1	91816	WELLS FARGO BANK NA CD	0.14000	3/5/2013	50,000,000.00	50,000,000.00	49,994,650.00
PSI	NTRD	NCD1	91826	WELLS FARGO BANK NA CD	0.14000	3/6/2013	50,000,000.00	50,000,000.00	49,994,550.00
PSI	NTRD	NCD1	91827	CHASE BANK USA NA CD	0.22000	3/6/2013	50,000,000.00	50,000,000.00	50,014,400.00
PSI	NTRD	NCD1	91828	CHASE BANK USA NA CD	0.22000	3/5/2013	50,000,000.00	50,000,000.00	50,014,200.00
PSI	NTRD	NCD1	91876	WELLS FARGO BANK NA CD	0.14000	3/8/2013	50,000,000.00	50,000,000.00	49,994,400.00
PSI	NTRD	NCD1	91877	WELLS FARGO BANK NA CD	0.14000	3/8/2013	25,000,000.00	25,000,000.00	24,997,200.00
PSI	NTRD	NCD1	91923	WELLS FARGO BANK NA CD	0.14000	3/11/2013	50,000,000.00	50,000,000.00	49,994,150.00
PSI	NTRD	NCD1	92106	UNION BANK OF CALIFORNIA NA CD	0.19000	3/27/2013	50,000,000.00	50,000,000.00	49,998,800.00
<b>NCD1 Total</b>							<b>625,000,000.00</b>	<b>625,000,000.00</b>	<b>625,024,600.00</b>
PSI	NTRD	NOTE	84155	USTN 2.375	2.37500	8/31/2014	50,000,000.00	50,653,022.54	51,769,550.00
PSI	NTRD	NOTE	84156	USTN 2.375	2.37500	8/31/2014	25,000,000.00	25,326,511.27	25,884,775.00
PSI	NTRD	NOTE	85663	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,029,590.38	51,468,750.00
PSI	NTRD	NOTE	85664	USTN 1.375	1.37500	11/30/2015	50,000,000.00	49,004,355.15	51,468,750.00
PSI	NTRD	NOTE	91161	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,017,753.91	50,031,250.00
PSI	NTRD	NOTE	91162	USTN 0.25	0.25000	10/31/2013	50,000,000.00	50,017,753.91	50,031,250.00
<b>NOTE Total</b>							<b>275,000,000.00</b>	<b>274,048,987.16</b>	<b>280,654,325.00</b>
PSI	NTRD	TBIL	89728	UST BILL	0.16625	3/7/2013	50,000,000.00	49,984,991.33	49,997,100.00
PSI	NTRD	TBIL	89729	UST BILL	0.16625	3/7/2013	50,000,000.00	49,984,991.33	49,997,100.00
PSI	NTRD	TBIL	89954	UST BILL	0.15500	4/4/2013	50,000,000.00	49,979,979.16	49,992,000.00
PSI	NTRD	TBIL	89955	UST BILL	0.15500	4/4/2013	50,000,000.00	49,979,979.16	49,992,000.00



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PSI	NTRD	TBIL	89956	UST BILL	0.15500	4/4/2013	50,000,000.00	49,979,979.16	49,992,000.00
PSI	NTRD	TBIL	89957	UST BILL	0.15500	4/4/2013	50,000,000.00	49,979,979.16	49,992,000.00
PSI	NTRD	TBIL	90502	UST BILL	0.20000	6/27/2013	50,000,000.00	49,950,833.33	49,973,150.00
PSI	NTRD	TBIL	90503	UST BILL	0.20000	6/27/2013	50,000,000.00	49,950,833.33	49,973,150.00
PSI	NTRD	TBIL	90504	UST BILL	0.20000	6/27/2013	50,000,000.00	49,950,833.33	49,973,150.00
PSI	NTRD	TBIL	90508	UST BILL	0.20000	6/27/2013	50,000,000.00	49,950,833.33	49,973,150.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/2013	50,000,000.00	49,929,555.56	49,937,550.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/2013	50,000,000.00	49,929,555.56	49,937,550.00
		<b>TBIL Total</b>					<b>600,000,000.00</b>	<b>599,552,343.74</b>	<b>599,729,900.00</b>
PSI	NTRD	YANK1	90490	WESTPAC BANKING CORP NY CD	0.59000	6/28/2013	50,000,000.00	50,000,000.00	50,079,200.00
PSI	NTRD	YANK1	90509	ROYAL BANK OF CANADA NY CD	0.48000	6/28/2013	50,000,000.00	50,000,000.00	50,071,900.00
PSI	NTRD	YANK1	90555	TORONTO DOMINION BANK NY CD	0.42000	6/28/2013	50,000,000.00	50,000,000.00	50,044,550.00
PSI	NTRD	YANK1	90732	COMMONWEALTH BK OF AU NY CD	0.28000	1/30/2013	50,000,000.00	50,000,402.22	50,004,950.00
PSI	NTRD	YANK1	90931	LLOYDS TSB BANK PLC NY CD	0.58000	2/20/2013	50,000,000.00	50,000,000.00	50,026,850.00
PSI	NTRD	YANK1	91177	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	50,000,000.00	50,001,207.05	49,997,500.00
PSI	NTRD	YANK1	91178	COMMONWEALTH BK OF AU NY CD	0.22000	3/29/2013	25,000,000.00	25,000,603.53	24,998,750.00
PSI	NTRD	YANK1	91451	BANK OF MONTREAL CHICAGO CD	0.21000	1/31/2013	50,000,000.00	50,000,416.44	49,999,950.00
PSI	NTRD	YANK1	91508	TORONTO DOMINION BANK NY CD	0.19000	1/2/2013	50,000,000.00	50,000,013.88	50,000,030.00
PSI	NTRD	YANK1	91517	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	50,000,000.00	50,000,000.00	50,000,165.00
PSI	NTRD	YANK1	91518	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	1/2/2013	25,000,000.00	25,000,000.00	25,000,082.50
PSI	NTRD	YANK1	91545	CIBC NY CD	0.15000	1/4/2013	50,000,000.00	50,000,041.66	50,000,495.00
PSI	NTRD	YANK1	91558	AU & NZ BANKING GRP NY CD	0.17000	2/5/2013	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	91565	UBS AG STAMFORD CT CD	0.15000	2/7/2013	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	91568	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	50,000,000.00	50,000,013.89	49,999,900.00
PSI	NTRD	YANK1	91569	DEUTSCHE BANK AG NY CD	0.19000	1/2/2013	25,000,000.00	25,000,006.94	24,999,950.00
PSI	NTRD	YANK1	91594	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	91622	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	50,000,000.00	50,001,928.51	49,992,200.00
PSI	NTRD	YANK1	91623	COMMONWEALTH BK OF AU NY CD	0.22000	5/20/2013	25,000,000.00	25,000,964.26	24,996,100.00
PSI	NTRD	YANK1	91648	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	50,000,000.00	50,000,000.00	49,999,945.00
PSI	NTRD	YANK1	91649	BANK OF MONTREAL CHICAGO CD	0.19000	1/2/2013	25,000,000.00	25,000,000.00	24,999,972.50
PSI	NTRD	YANK1	91706	UBS AG STAMFORD CT CD	0.15000	2/28/2013	50,000,000.00	50,000,000.00	50,002,450.00
PSI	NTRD	YANK1	91707	UBS AG STAMFORD CT CD	0.15000	2/28/2013	25,000,000.00	25,000,000.00	25,001,225.00

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PSI	NTRD	YANK1	91729	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	50,004,050.00
PSI	NTRD	YANK1	91730	AU & NZ BANKING GRP NY CD	0.17000	2/28/2013	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	91747	NORDEA BANK FINLAND PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	50,004,050.00
PSI	NTRD	YANK1	91759	SVENSKA HANDELSBANKEN NY CD	0.18500	1/2/2013	50,000,000.00	50,000,000.00	49,999,960.00
PSI	NTRD	YANK1	91771	BARCLAYS BANK PLC NY CD	0.25000	2/1/2013	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	YANK1	91773	DEUTSCHE BANK AG NY CD	0.19000	1/18/2013	50,000,000.00	50,000,236.05	49,999,250.00
PSI	NTRD	YANK1	91774	DNB BANK ASA NY CD	0.23000	2/28/2013	50,000,000.00	50,000,000.00	50,004,900.00
PSI	NTRD	YANK1	91777	TORONTO DOMINION BANK NY CD	0.18000	1/7/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91784	SVENSKA HANDELSBANKEN NY CD	0.18500	1/2/2013	50,000,000.00	50,000,000.00	49,999,960.00
PSI	NTRD	YANK1	91785	CREDIT AGRICOLE CIB NY CD	0.24000	1/2/2013	50,000,000.00	50,000,013.89	49,999,900.00
PSI	NTRD	YANK1	91796	SOCIETE GENERALE NY CD	0.24000	1/2/2013	50,000,000.00	50,000,013.89	50,000,110.00
PSI	NTRD	YANK1	91819	CREDIT AGRICOLE CIB NY CD	0.24000	1/4/2013	50,000,000.00	50,000,041.66	49,999,850.00
PSI	NTRD	YANK1	91829	BNP PARIBAS SF CD	0.16000	1/2/2013	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	91833	RABOBANK NEDERLAND NV NY CD	0.45000	3/6/2013	40,000,000.00	40,017,041.48	40,020,920.00
PSI	NTRD	YANK1	91835	CIBC NY CD	0.15000	2/28/2013	50,000,000.00	50,000,805.30	50,000,800.00
PSI	NTRD	YANK1	91837	SOCIETE GENERALE NY CD	0.23000	1/18/2013	50,000,000.00	50,000,236.05	50,000,750.00
PSI	NTRD	YANK1	91839	SOCIETE GENERALE NY CD	0.23000	1/18/2013	25,000,000.00	25,000,118.02	25,000,375.00
PSI	NTRD	YANK1	91855	TORONTO DOMINION BANK NY CD	0.18500	1/18/2013	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	91890	TORONTO DOMINION BANK NY CD	0.18000	1/18/2013	50,000,000.00	50,000,236.07	50,000,000.00
PSI	NTRD	YANK1	91891	SVENSKA HANDELSBANKEN NY CD	0.23500	3/29/2013	50,000,000.00	50,000,603.73	49,999,350.00
PSI	NTRD	YANK1	91907	CREDIT SUISSE NY CD	0.33000	2/12/2013	50,000,000.00	50,008,154.26	50,008,900.00
PSI	NTRD	YANK1	91908	CREDIT SUISSE NY CD	0.33000	2/12/2013	50,000,000.00	50,008,154.26	50,008,900.00
PSI	NTRD	YANK1	91924	BANK OF MONTREAL CHICAGO CD	0.20000	1/18/2013	50,000,000.00	50,000,236.06	49,999,750.00
PSI	NTRD	YANK1	91945	UBS AG STAMFORD CT CD	0.17500	4/19/2013	50,000,000.00	50,000,000.00	49,991,650.00
PSI	NTRD	YANK1	91946	NORDEA BANK FINLAND PLC NY CD	0.21000	3/12/2013	50,000,000.00	50,000,000.00	49,999,000.00
PSI	NTRD	YANK1	91951	COMMONWEALTH BK OF AU NY CD	0.23000	6/14/2013	50,000,000.00	50,002,275.25	49,990,800.00
PSI	NTRD	YANK1	91967	BARCLAYS BANK PLC NY CD	0.21000	2/28/2013	50,000,000.00	50,000,000.00	50,004,050.00
PSI	NTRD	YANK1	91991	BNP PARIBAS SF CD	0.15000	1/2/2013	25,000,000.00	25,000,000.00	24,999,975.00
PSI	NTRD	YANK1	92039	CREDIT SUISSE NY CD	0.32000	2/4/2013	50,000,000.00	50,005,543.48	50,006,750.00
PSI	NTRD	YANK1	92040	CREDIT SUISSE NY CD	0.32000	2/4/2013	25,000,000.00	25,002,771.74	25,003,375.00
PSI	NTRD	YANK1	92042	NORDEA BANK FINLAND PLC NY CD	0.21000	3/29/2013	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	92050	BANK OF NOVA SCOTIA HOUSTON CD	0.24000	3/15/2013	50,000,000.00	50,000,999.19	50,001,000.00
PSI	NTRD	YANK1	92051	BNP PARIBAS SF CD	0.15000	1/7/2013	50,000,000.00	50,000,000.00	49,999,900.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value	
PSI	NTRD	YANK1	92053	BANK OF NOVA SCOTIA HOUSTON CD	0.21000	3/29/2013	50,000,000.00	50,000,000.00	49,997,550.00	
PSI	NTRD	YANK1	92068	CREDIT AGRICOLE CIB NY CD	0.23000	1/18/2013	50,000,000.00	50,000,236.07	49,999,250.00	
PSI	NTRD	YANK1	92069	CREDIT AGRICOLE CIB NY CD	0.23000	1/18/2013	25,000,000.00	25,000,118.03	24,999,625.00	
PSI	NTRD	YANK1	92087	LLOYDS TSB BANK PLC NY CD	0.19000	2/28/2013	50,000,000.00	50,000,805.29	49,999,150.00	
PSI	NTRD	YANK1	92088	LLOYDS TSB BANK PLC NY CD	0.19000	2/28/2013	25,000,000.00	25,000,402.65	24,999,575.00	
PSI	NTRD	YANK1	92091	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	2/27/2013	50,000,000.00	50,000,000.00	49,998,350.00	
PSI	NTRD	YANK1	92093	SVENSKA HANDELSBANKEN NY CD	0.18000	1/31/2013	50,000,000.00	50,000,416.60	49,999,100.00	
PSI	NTRD	YANK1	92096	DNB BANK ASA NY CD	0.23000	3/29/2013	50,000,000.00	50,000,000.00	49,998,750.00	
PSI	NTRD	YANK1	92097	BARCLAYS BANK PLC NY CD	0.20000	3/29/2013	50,000,000.00	50,000,000.00	50,002,400.00	
PSI	NTRD	YANK1	92098	BARCLAYS BANK PLC NY CD	0.20000	3/29/2013	25,000,000.00	25,000,000.00	25,001,200.00	
PSI	NTRD	YANK1	92099	CIBC NY CD	0.13000	3/29/2013	50,000,000.00	50,001,207.97	49,997,550.00	
PSI	NTRD	YANK1	92100	CIBC NY CD	0.13000	3/29/2013	25,000,000.00	25,000,603.98	24,998,775.00	
PSI	NTRD	YANK1	92107	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	2/28/2013	50,000,000.00	50,000,000.00	49,998,350.00	
PSI	NTRD	YANK1	92112	SVENSKA HANDELSBANKEN NY CD	0.23000	3/29/2013	50,000,000.00	50,001,207.69	49,992,671.50	
PSI	NTRD	YANK1	92124	SOCIETE GENERALE NY CD	0.30000	1/31/2013	50,000,000.00	50,000,416.56	50,005,165.00	
PSI	NTRD	YANK1	92126	BNP PARIBAS SF CD	0.16000	1/30/2013	50,000,000.00	50,000,000.00	49,999,166.50	
PSI	NTRD	YANK1	92128	DNB BANK ASA NY CD	0.17000	3/1/2013	50,000,000.00	50,000,000.00	49,995,834.50	
PSI	NTRD	YANK1	92129	DNB BANK ASA NY CD	0.17000	3/1/2013	25,000,000.00	25,000,000.00	24,997,917.25	
			<b>YANK1 Total</b>					<u>3,340,000,000.00</u>	<u>3,340,058,493.60</u>	<u>3,340,251,319.75</u>
			<b>NTRD Total</b>					<u><b>26,042,491,000.00</b></u>	<u><b>26,075,850,841.85</b></u>	<u><b>26,124,974,835.59</b></u>
			<b>NTRD Historical Cost</b>						<u><b>26,128,142,427.16</b></u>	
PSI	TRADE	NOTE	92034	USTN 0.75	0.75000	12/31/2017	50,000,000.00	50,024,485.08	50,082,050.00	
			<b>NOTE Total</b>					<u>50,000,000.00</u>	<u>50,024,485.08</u>	<u>50,082,050.00</u>
			<b>TRADE Total</b>					<u><b>50,000,000.00</b></u>	<u><b>50,024,485.08</b></u>	<u><b>50,082,050.00</b></u>
			<b>TRADE Historical Cost</b>						<u><b>50,024,498.50</b></u>	
			<b>PSI Total</b>					<u><b>26,092,491,000.00</b></u>	<u><b>26,125,875,326.93</b></u>	<u><b>26,175,056,885.59</b></u>
			<b>PSI Historical Cost</b>						<u><b>26,178,166,925.66</b></u>	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75	11/14/2014	1,500,000.00	1,547,997.96	1,581,685.50
SPI	BLPSI	CNFX	88105	GE CAPITAL CORP MTN	5.45	1/15/2013	1,500,000.00	1,502,370.68	1,502,581.50
		<b>CNFX Total</b>					<b>3,000,000.00</b>	<b>3,050,368.64</b>	<b>3,084,267.00</b>
		<b>BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total</b>					<b>3,000,000.00</b>	<b>3,050,368.64</b>	<b>3,084,267.00</b>
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.5	4/1/2017	67,713.12	67,713.12	67,713.12
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.5	1/1/2014	16,178.25	16,178.25	16,178.25
		<b>1TRD Total</b>					<b>83,891.37</b>	<b>83,891.37</b>	<b>83,891.37</b>
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5	9/2/2021	4,945,000.00	4,945,000.00	4,945,000.00
		<b>LTBD Total</b>					<b>4,945,000.00</b>	<b>4,945,000.00</b>	<b>4,945,000.00</b>
		<b>GF - GENERAL FUND Total</b>					<b>5,028,891.37</b>	<b>5,028,891.37</b>	<b>5,028,891.37</b>
SPI	MAST	BOND	18810	USTB 7.25	7.25	5/15/2016	85,000.00	85,726.74	104,350.76
		<b>BOND Total</b>					<b>85,000.00</b>	<b>85,726.74</b>	<b>104,350.76</b>
		<b>MAST - MGMT ATTORNEY SETTLEMENT TRUST Total</b>					<b>85,000.00</b>	<b>85,726.74</b>	<b>104,350.76</b>
SPI	PHHPA	FFCB	89212	FFCB 3.70 (CALLABLE)	3.7	1/17/1930	8,000,000.00	8,085,430.01	8,010,368.00
		<b>FFCB Total</b>					<b>8,000,000.00</b>	<b>8,085,430.01</b>	<b>8,010,368.00</b>
SPI	PHHPA	FHLB	90239	FHLB 3.24 (CALLABLE)	3.24	6/14/2027	818,225.81	817,043.50	818,393.55
SPI	PHHPA	FHLB	90667	FHLB 3.00 (CALLABLE)	3	8/2/2027	8,000,000.00	8,000,000.00	8,001,528.00
		<b>FHLB Total</b>					<b>8,818,225.81</b>	<b>8,817,043.50</b>	<b>8,819,921.55</b>
SPI	PHHPA	FNMA	89221	FNMA 3.00 (CALLABLE)	3	11/28/2025	6,000,000.00	5,994,367.98	5,987,928.00
		<b>FNMA Total</b>					<b>6,000,000.00</b>	<b>5,994,367.98</b>	<b>5,987,928.00</b>
SPI	PHHPA	MCSA	89245	FHLMC 3.00 (CALLABLE)	3	1/25/2027	5,000,000.00	5,039,949.22	5,004,645.00
		<b>MCSA Total</b>					<b>5,000,000.00</b>	<b>5,039,949.22</b>	<b>5,004,645.00</b>
		<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total</b>					<b>27,818,225.81</b>	<b>27,936,790.71</b>	<b>27,822,862.55</b>
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,871.42	129,367.42
		<b>FFCB Total</b>					<b>130,000.00</b>	<b>129,871.42</b>	<b>129,367.42</b>

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SANIT	FHLM	91100	FHLMC 1.00 (CALLABLE)	1	10/16/2017	689,000.00	689,000.00	690,336.66
		<b>FHLM Total</b>					<b>689,000.00</b>	<b>689,000.00</b>	<b>690,336.66</b>
SPI	SANIT	MCSA	89201	FNMA 0.75 (CALLABLE)	0.75	2/28/2017	1,555,000.00	1,555,000.00	1,556,699.62
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75	2/28/2017	227,000.00	227,000.00	228,049.42
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.55	10/17/2017	570,000.00	570,000.00	570,866.40
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.6	10/24/2017	1,400,000.00	1,400,000.00	1,400,004.20
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.5	10/30/2017	600,000.00	600,000.00	600,364.80
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.6	12/11/2017	107,000.00	107,000.00	106,874.70
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.5	12/14/2017	800,000.00	800,000.00	798,875.20
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.5	12/28/2017	42,000,000.00	42,000,000.00	41,729,730.00
		<b>MCSA Total</b>					<b>47,259,000.00</b>	<b>47,259,000.00</b>	<b>46,991,464.34</b>
		<b>SANIT - SANITATION DISTRICT Total</b>					<b>48,078,000.00</b>	<b>48,077,871.42</b>	<b>47,811,168.42</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2013	2,471,350.54	2,471,350.54	2,471,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2013	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2013	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2013	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2013	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2013	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2013	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2013	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2013	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2013	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2013	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2013	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2013	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2013	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2013	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2013	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2013	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2013	206,669.35	206,669.35	206,669.35

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SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2013	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2013	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2013	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2013	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2013	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2013	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2013	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2013	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2013	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2013	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2013	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2013	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2013	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2013	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2013	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2013	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2013	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2013	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2013	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2013	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2013	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2013	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2013	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2013	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2013	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2013	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2013	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2013	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2013	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2013	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2013	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2013	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2013	55,045.25	55,045.25	55,045.25

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Fund: Specific Purpose Investments  
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2013	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2013	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2013	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2013	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2013	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2013	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2013	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2013	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2013	35,267.56	35,267.56	35,267.56
<b>CTDQ Total</b>							<b>39,536,816.23</b>	<b>39,536,816.23</b>	<b>39,536,816.23</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,536,816.23</b>	<b>39,536,816.23</b>	<b>39,536,816.23</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0	12/31/2013	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0	12/31/2013	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0	12/31/2013	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0	12/31/2013	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0	12/31/2013	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0	12/31/2013	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0	12/31/2013	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0	12/31/2013	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0	12/31/2013	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0	12/31/2013	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0	12/31/2013	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0	12/31/2013	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0	12/31/2013	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0	12/31/2013	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0	12/31/2013	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0	12/31/2013	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0	12/31/2013	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0	12/31/2013	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0	12/31/2013	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0	12/31/2013	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0	12/31/2013	132,458.88	132,458.88	132,458.88

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of December 31, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	40072	S OF C LAIF	0	12/31/2013	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0	12/31/2013	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0	12/31/2013	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0	12/31/2013	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0	12/31/2013	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0	12/31/2013	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0	12/31/2013	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0	12/31/2013	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0	12/31/2013	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0	12/31/2013	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2013	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2013	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2013	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2013	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2013	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2013	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2013	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2013	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2013	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2013	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2013	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2013	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2013	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2013	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2013	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2013	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2013	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2013	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2013	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2013	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2013	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2013	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2013	159,520.70	159,520.70	159,520.70



Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of December 31, 2012  
Fund: Specific Purpose Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2013	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2013	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2013	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2013	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2013	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2013	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2013	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2013	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2013	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2013	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2013	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2013	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2013	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2013	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2013	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2013	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2013	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2013	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2013	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2013	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2013	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2013	9,020.41	9,020.41	9,020.41
<b>CTDQ Total</b>							<b>10,112,362.78</b>	<b>10,112,362.78</b>	<b>10,112,362.78</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,112,362.78</b>	<b>10,112,362.78</b>	<b>10,112,362.78</b>
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2013	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2013	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2013	12,156.78	12,156.78	12,156.78
<b>CTDQ Total</b>							<b>28,400.86</b>	<b>28,400.86</b>	<b>28,400.86</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total</b>							<b>28,400.86</b>	<b>28,400.86</b>	<b>28,400.86</b>
<b>SPI Total</b>							<b>133,687,697.05</b>	<b>133,857,228.75</b>	<b>133,529,119.97</b>

Los Angeles County Treasurer  
 Treasurer Portfolio Compared to Market Value  
 As of December 31, 2012  
 Fund: Specific Purpose Investments  
 Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
				SPI Historical Cost				<u>133,973,382.84</u>	

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 12/31/2012  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,066.91
07/02/97	COUNTY OF LOS ANGELES - COMMERCIAL PAPER PROGRAM	22,441,325.10
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>6,040.22</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$25,773,432.23</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 12/31/2012  
 TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	C.I. 2658M	\$274,382.56
03/08/06	CCTSA TOBACCO BONDS 2006	28,354,148.62
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	728,731.59
01/15/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	0.00
11/24/09	LAC-CAL 2009 SERIES A	1,000,069.71
12/21/11	LAC-CAL 2011 SERIES A	1,994,821.28
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u>\$32,352,153.76</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 12/31/2012  
TRUSTEE: U.S. BANK  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$7,167,579.29
03/21/12	DISNEY PROJECT, 2012	4,211,071.17
12/02/02	MASTER REFUNDING 2002B	1,784,747.28
03/02/05	MASTER REFUNDING 2005A	26,790,002.61
12/13/06	MASTER REFUNDING 2006 A & B	29,577,016.10
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	399,710,931.52
	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>222,543,430.18</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$691,784,778.15</u></u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 12/31/2012  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,793.89</u>
	TREASURER TOTAL	<u><u>\$301,793.89</u></u>

Los Angeles County Treasurer  
Floating Rate Securities - NTRD PSI Non-Trading  
As of 12/31/2012  
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
CNFL -						
88188	GE CAPITAL CORP FRN	0.91	03/14/13	25,000,000.00	25,000,253.01	Cpn rate=Qtrly US\$LIBOR+60bp.
89735	WESTPAC BANKING CORP NY FRN	0.68	09/16/13	50,000,000.00	50,030,213.80	Cpn rate=Qtrly US\$LIBOR+37.5bp.
88095	GE CAPITAL CORP FRN	1.20	01/07/14	19,150,000.00	19,024,516.64	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.56	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.96	09/25/15	50,000,000.00	50,136,073.06	Cpn rate=Qtrly US\$LIBOR+65bp
<b>CNFL Totals</b>				<b>194,150,000.00</b>	<b>194,191,056.51</b>	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.11	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.
<b>CNFRQ Totals</b>				<b>60,000,000.00</b>	<b>60,000,000.00</b>	
FRAM2						
91415	FHLB 1.80 (Callable)	1.38	11/14/17	50,000,000.00	50,000,000.00	
<b>FRAM2 Totals</b>				<b>50,000,000.00</b>	<b>50,000,000.00</b>	
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
<b>FRCQ Totals</b>				<b>100,000,000.00</b>	<b>100,000,000.00</b>	
FRCDQ2						
90042	RABOBANK NEDERLAND NV NY FRCD	0.46	05/07/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
88898	COMMONWEALTH BK OF AU NY FRCD	1.06	06/14/13	50,000,000.00	50,002,712.31	Cpn rate=Qtrly US\$LIBOR+75bp.
90491	AU & NZ BANKING GRP NY FRCD	0.31	06/28/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR 3mo flat
91179	RABOBANK NEDERLAND NV NY FRCD	0.46	09/30/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bp.
91306	RABOBANK NEDERLAND NV NY FRCD	0.49	10/15/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+15bps
92038	RABOBANK NEDERLAND NV NY FRCD	0.39	12/20/13	50,000,000.00	50,000,000.00	3-month LIBOR + 8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.23	04/09/14	50,000,000.00	50,006,080.45	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.65	10/10/14	50,000,000.00	50,008,669.01	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.30	01/12/15	21,500,000.00	21,758,820.56	Cpn rate=Qtrly US\$LIBOR+98bp.
<b>FRCDQ2 Totals</b>				<b>421,500,000.00</b>	<b>421,776,282.33</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>825,650,000.00</b>	<b>825,967,338.84</b>	

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 12/31/2012  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
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 on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.65	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.63	06/30/14	10,000,000.00	10,000,000.00	
<b>BAN Totals</b>				<b>27,000,000.00</b>	<b>27,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>27,000,000.00</b>	<b>27,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>852,650,000.00</b>	<b>852,967,338.84</b>	



LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 12/31/2012  
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%
91813	LACCAL	12/05/12	<u>10,000,000.00</u>	0.632%
			<u><u>\$27,000,000.00</u></u>	

**Los Angeles County Treasurer**  
**Inventory Report - Totals Section**  
**Security Type Grouping - Cost & Wtd Avg Days To Maturity**  
**As of December 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	4,486,834,775.93	98.12	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,768,831,692.26	18.28	DAYS	0.00	0.00	DAYS
GOVERNMENTS	873,601,330.90	313.22	DAYS	50,024,485.08	1,826.00	DAYS
AGENCIES	12,545,854,268.34	1,180.17	DAYS	0.00	0.00	DAYS
MUNICIPALS	27,000,000.00	681.19	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	373,728,774.42	440.84	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
<b>TOTAL</b>	<b>\$26,075,850,841.85</b>	<b>607.66</b>	<b>DAYS</b>	<b>\$50,024,485.08</b>	<b>1,826.00</b>	<b>DAYS</b>

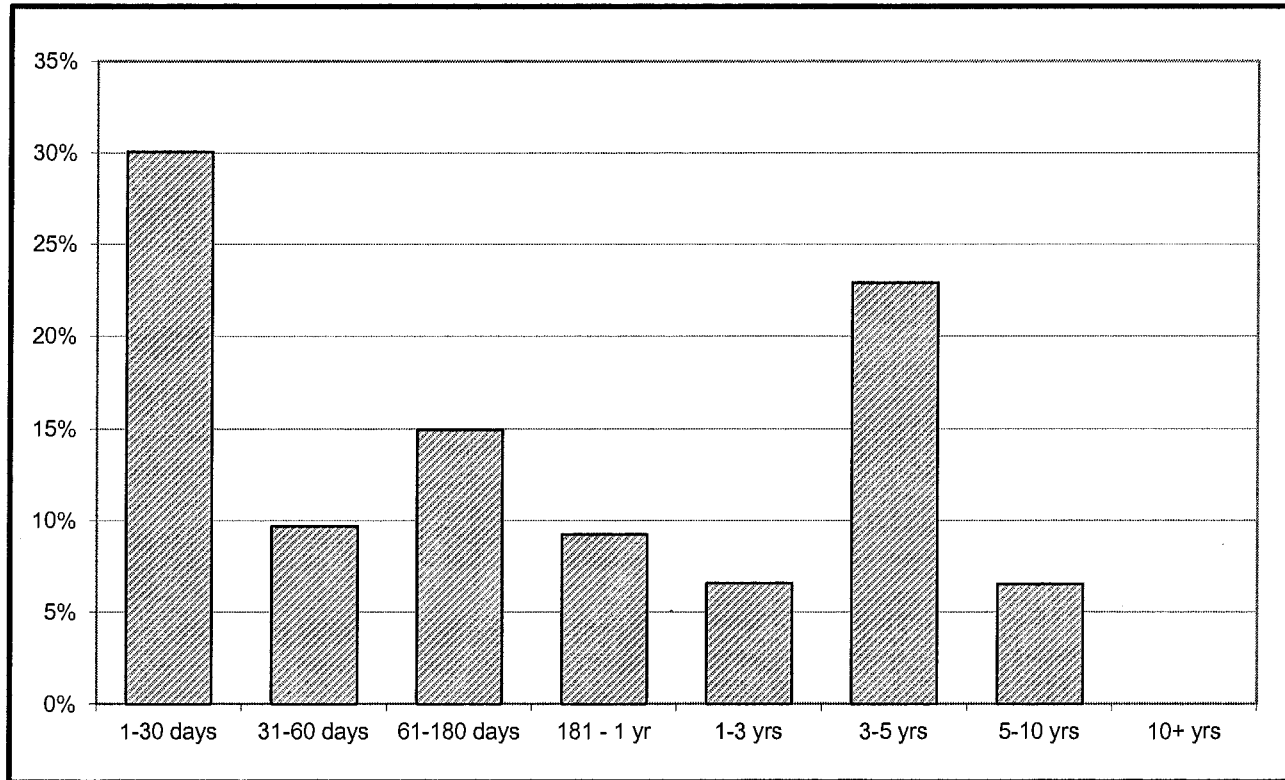
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of December 31, 2012  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	01/01/13 - 01/30/13	7,855,381,000.00	30.16	30.16	7,854,989,951.87	30.12	30.12
31 to 60 Days	01/31/13 - 03/01/13	2,537,552,000.00	9.75	39.91	2,537,383,225.39	9.74	39.86
61 to 90 Days	03/02/13 - 03/31/13	1,396,828,000.00	5.36	45.27	1,396,750,046.41	5.36	45.22
91 to 120 Days	04/01/13 - 04/30/13	451,500,000.00	1.73	47.00	452,094,082.50	1.73	46.95
121 to 180 Days	05/01/13 - 06/29/13	2,054,003,000.00	7.89	54.89	2,057,565,958.52	7.89	54.84
181 to 270 Days	06/30/13 - 09/27/13	539,971,000.00	2.07	56.96	540,721,855.67	2.07	56.91
271 to 365 Days	09/28/13 - 12/31/13	1,872,984,000.00	7.19	64.15	1,877,985,424.37	7.20	64.11
1 to 1.5 YEARS	01/01/14 - 07/01/14	734,364,000.00	2.82	66.97	738,199,319.67	2.83	66.94
1.5 to 2 YEARS	07/02/14 - 12/31/14	299,880,000.00	1.15	68.12	301,816,458.83	1.16	68.10
2 to 3 YEARS	12/31/14 - 12/31/15	677,955,000.00	2.60	70.72	678,972,811.76	2.60	70.70
3 to 4 YEARS	12/31/15 - 12/31/16	525,000,000.00	2.02	72.74	542,968,794.13	2.08	72.78
4 to 5 YEARS	12/31/16 - 12/31/17	5,390,113,000.00	20.70	93.44	5,389,993,301.88	20.67	93.45
5 to 10 YEARS	12/31/17 - 12/31/22	1,706,960,000.00	6.56	100.00	1,706,409,610.85	6.55	100.00
<b>Portfolio Total:</b>		<b>\$26,042,491,000.00</b>			<b>\$26,075,850,841.85</b>		
<b>BLPSI</b>							
1 to 30 Days	01/01/13 - 01/30/13	1,500,000.00	50.00	50.00	1,502,370.68	49.25	49.25
1.5 to 2 YEARS	07/02/14 - 12/31/14	1,500,000.00	50.00	100.00	1,547,997.96	50.75	100.00
<b>Portfolio Total:</b>		<b>\$3,000,000.00</b>			<b>\$3,050,368.64</b>		
<b>GF</b>							
1 to 1.5 YEARS	01/01/14 - 07/01/14	16,178.25	0.32	0.32	16,178.25	0.32	0.32
4 to 5 YEARS	12/31/16 - 12/31/17	67,713.12	1.35	1.67	67,713.12	1.35	1.67
5 to 10 YEARS	12/13/17 - 12/31/22	4,945,000.00	98.33	100.00	4,945,000.00	98.33	100.00
<b>Portfolio Total:</b>		<b>\$5,028,891.37</b>			<b>\$5,028,891.37</b>		
<b>MAST</b>							
3 to 4 YEARS	12/31/15 - 12/31/16	85,000.00	100.00	100.00	85,726.74	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,726.74</b>		
<b>PHHPA</b>							
10 + YEARS	12/31/22 - 12/31/62	27,818,225.81	100.00	100.00	27,936,790.71	100.00	100.00
<b>Portfolio Total:</b>		<b>\$27,818,225.81</b>			<b>\$27,936,790.71</b>		
<b>SANIT</b>							

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

<b>Maturity Range</b>	<b>Date Range</b>	<b>Par Amount</b>	<b>%</b>	<b>Cum. %</b>	<b>Amortized Cost</b>	<b>%</b>	<b>Cum. %</b>
4 to 5 YEARS	12/31/16 - 12/31/17	<u>48,078,000.00</u>	100.00	100.00	<u>48,077,871.42</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$48,078,000.00</b>			<b>\$48,077,871.42</b>		
<b>SCAQM</b>							
271 to 365 Days	09/28/13 - 12/31/13	<u>39,536,816.23</u>	100.00	100.00	<u>39,536,816.23</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,536,816.23</b>			<b>\$39,536,816.23</b>		
<b>SLIM</b>							
271 to 365 Days	09/28/13 - 12/31/13	<u>10,112,362.78</u>	100.00	100.00	<u>10,112,362.78</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,112,362.78</b>			<b>\$10,112,362.78</b>		
<b>WASIA</b>							
271 to 365 Days	09/28/13 - 12/31/13	<u>28,400.86</u>	100.00	100.00	<u>28,400.86</u>	100.00	100.00
<b>Portfolio Total:</b>		<b>\$28,400.86</b>			<b>\$28,400.86</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 7,854,990	30.07%
31 - 60 days	2,537,383	9.71%
61 - 180 days	3,906,410	14.95%
181 - 1 yr	2,418,707	9.26%
1 - 3 yrs	1,718,989	6.58%
3 - 5 yrs	5,982,987	22.90%
5 - 10 yrs	1,706,410	6.53%
10+ yrs	-	0.00%
	<u>\$ 26,125,875</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 12/31/2012  
ATTACHMENT XVII

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,112,362.78
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,536,816.23
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>28,400.86</u>
	LAIF TOTAL	<u><u>\$49,677,579.87</u></u>

**POOLED MONEY INVESTMENT ACCOUNT**

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

	NOVEMBER 2012	NOVEMBER 2011	CHANGE
Average Daily Portfolio	\$ 60,140,520	\$ 64,646,903	\$ -4,506,383
Accrued Earnings	\$ 15,993	\$ 21,243	\$ -5,250
Effective Yield	0.324 %	0.401 %	-0.077 %
Average Life-Month End (In Days)	228	220	+8
Total Security Transactions			
Amount	\$ 18,455,789	\$ 19,581,552	\$ -1,125,763
Number	371	394	-23
Total Time Deposit Transactions			
Amount	\$ 1,670,480	\$ 1,786,980	\$ -116,500
Number	97	110	-13
Average Workday Investment Activity	\$ 1,059,277	\$ 1,124,660	\$ -65,383
Prescribed Demand Account Balances For Services	\$ 1,656,083	\$ 1,777,405	\$ -121,322

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

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

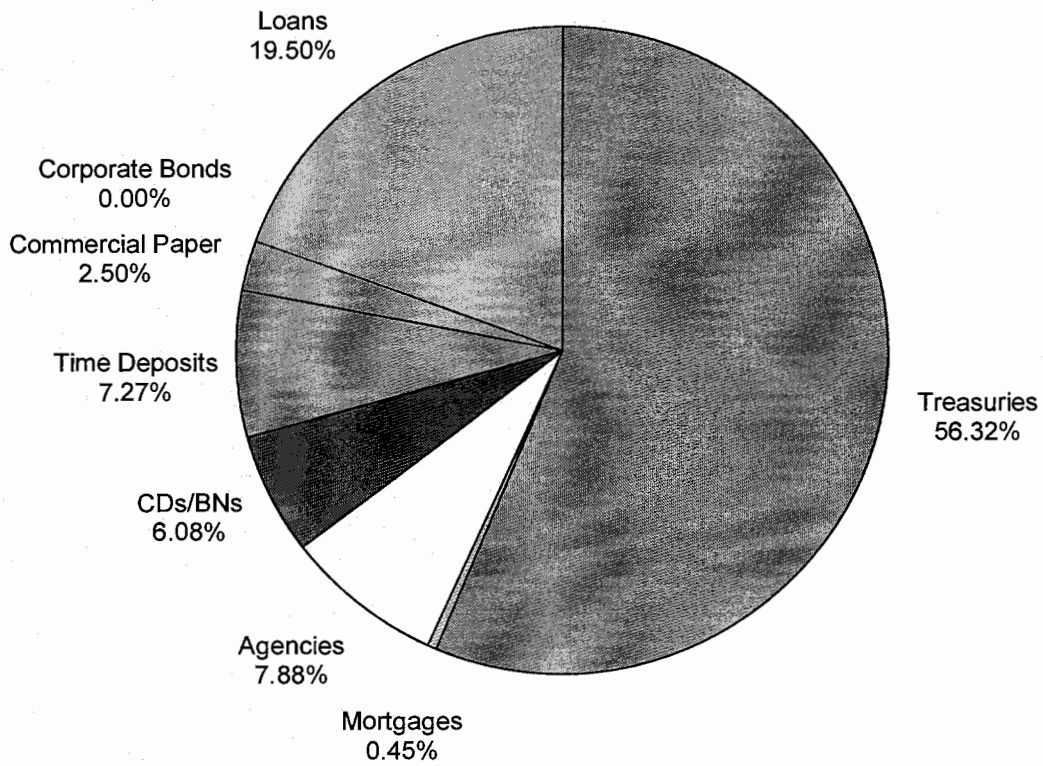
<u>TYPE OF SECURITY</u>	November 30, 2012		
	<u>AMOUNT</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	\$ 19,064,888	31.77	+1.49
Bonds	0	0.00	0
Notes	14,730,318	24.55	+1.15
Strips	0	0.00	0
<b>Total Government</b>	<b>\$ 33,795,206</b>	<b>56.32</b>	<b>+2.64</b>
Federal Agency Debentures	\$ 1,130,390	1.89	-0.15
Certificates of Deposit	3,650,000	6.08	+0.04
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Federal Agency Discount Notes	3,194,941	5.32	-1.50
Time Deposits	4,361,640	7.27	+0.33
GNMAs	6	0.00	0
Commercial Paper	1,499,882	2.50	-2.20
FHLMC/Remics	267,593	0.45	+0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	218,641	0.36	+0.02
GF Loans	11,483,200	19.14	+0.77
NOW Accounts	0	0.00	0
Other	399,952	0.67	+0.04
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>\$ 60,001,451</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	NOVEMBER 2012		OCTOBER 2012	
	<u>NUMBER</u>	<u>AMOUNT</u>	<u>NUMBER</u>	<u>AMOUNT</u>
Pooled Money	371	\$ 18,455,789	425	\$ 21,176,450
Other	21	673,975	20	862,342
Time Deposits	97	1,670,480	113	2,939,000
<b>Totals</b>	<b>489</b>	<b>\$ 20,800,244</b>	<b>558</b>	<b>\$ 24,977,792</b>
PMIA Monthly Average Effective Yield	0.324		0.340	
Year to Date Yield Last Day of Month	0.350		0.357	



# Pooled Money Investment Account Portfolio Composition \$60.0 Billion 11/30/12



ACCOUNT									
DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD

**11/01/12 REDEMPTIONS**

CD		US BANK	0.160%	11/01/12	0.160%	50,000	70	15,555.56	0.162
CD		US BANK	0.160%	11/01/12	0.160%	50,000	70	15,555.56	0.162
CD		US BANK	0.160%	11/01/12	0.160%	50,000	70	15,555.56	0.162
CD		US BANK	0.160%	11/01/12	0.160%	50,000	70	15,555.56	0.162
CD		US BANK	0.160%	11/01/12	0.160%	50,000	70	15,555.56	0.162
CD		UNIONBANK	0.180%	11/01/12	0.180%	50,000	70	17,500.00	0.183
CD		UNIONBANK	0.180%	11/01/12	0.180%	50,000	70	17,500.00	0.183
CD		UNIONBANK	0.180%	11/01/12	0.180%	50,000	70	17,500.00	0.183
CD		UNIONBANK	0.180%	11/01/12	0.180%	50,000	70	17,500.00	0.183
CP		BNP FIN		11/01/12	0.170%	50,000	17	4,013.89	0.172
CP		BNP FIN		11/01/12	0.170%	50,000	17	4,013.89	0.172
CP		GECC		11/01/12	0.140%	50,000	70	13,611.11	0.142
CP		GECC		11/01/12	0.140%	50,000	70	13,611.11	0.142
CP		GECC		11/01/12	0.140%	50,000	70	13,611.11	0.142
CP		GECC		11/01/12	0.140%	50,000	70	13,611.11	0.142
DN		FHLMC		11/01/12	0.130%	50,000	350	63,194.44	0.132
DN		FHLMC		11/01/12	0.130%	50,000	350	63,194.44	0.132
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
DN		FHLMC		11/01/12	0.140%	50,000	350	68,055.56	0.143
YCD		MONTREAL	0.170%	11/01/12	0.170%	50,000	70	16,527.78	0.172
YCD		MONTREAL	0.170%	11/01/12	0.170%	50,000	70	16,527.78	0.172
YCD		MONTREAL	0.170%	11/01/12	0.170%	50,000	70	16,527.78	0.172
YCD		MONTREAL	0.170%	11/01/12	0.170%	50,000	70	16,527.78	0.172

**11/01/12 PURCHASES**

CP		GECC		11/30/12	0.130%	50,000			
CP		GECC		11/30/12	0.130%	50,000			
CP		GECC		11/30/12	0.130%	50,000			
CP		GECC		11/30/12	0.130%	50,000			
YCD		MONTREAL	0.170%	11/28/12	0.170%	50,000			
YCD		MONTREAL	0.170%	11/28/12	0.170%	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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**11/01/12 PURCHASES (Continued)**

	YCD	MONTREAL	0.170%	11/28/12	0.170%	50,000			
	YCD	MONTREAL	0.170%	11/28/12	0.170%	50,000			
	YCD	MONTREAL	0.170%	11/28/12	0.170%	50,000			

**11/02/12 NO REDEMPTIONS**

**11/02/12 PURCHASES**

	CP	FCAR		12/03/12	0.200%	50,000			
	CP	FCAR		12/03/12	0.200%	50,000			
	CP	FCAR		12/03/12	0.200%	50,000			

**11/05/12 SALE**

	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173
	TR	BILL		09/19/13	0.170%	50,000	41	9,680.56	0.173

**11/05/12 REDEMPTIONS**

	CP	FCAR		11/05/12	0.190%	10,000	32	1,688.89	0.193
	CP	FCAR		11/05/12	0.190%	50,000	32	8,444.44	0.193
	YCD	TOKYO-MIT	0.170%	11/05/12	0.170%	50,000	18	4,250.00	0.172
	YCD	TOKYO-MIT	0.170%	11/05/12	0.170%	50,000	18	4,250.00	0.172
	YCD	TOKYO-MIT	0.170%	11/05/12	0.170%	50,000	18	4,250.00	0.172
	YCD	TOKYO-MIT	0.170%	11/05/12	0.170%	50,000	18	4,250.00	0.172
	YCD	SVENSKA	0.180%	11/05/12	0.170%	50,000	32	7,555.62	0.172
	YCD	SVENSKA	0.180%	11/05/12	0.170%	50,000	32	7,555.62	0.172
	YCD	SVENSKA	0.180%	11/05/12	0.170%	50,000	32	7,555.62	0.172
	YCD	SVENSKA	0.180%	11/05/12	0.170%	50,000	32	7,555.62	0.172

**11/05/12 NO PURCHASES**

**11/06/12 NO REDEMPTIONS**

**11/06/12 NO PURCHASES**

**11/07/12 SALES**

	TR	BILL		09/19/13	0.166%	50,000	44	10,894.44	0.181
	TR	BILL		09/19/13	0.166%	50,000	44	10,894.44	0.181
	TR	BILL		09/19/13	0.166%	50,000	44	10,894.44	0.181
	TR	BILL		09/19/13	0.166%	50,000	44	10,894.44	0.181

**11/07/12 NO REDEMPTIONS**

**ACCOUNT**

DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**11/07/12 NO PURCHASES**

**11/08/12 REDEMPTIONS**

TR	BILL			11/08/12	0.120%	50,000	136	22,666.67	0.122
TR	BILL			11/08/12	0.120%	50,000	136	22,666.67	0.122
TR	BILL			11/08/12	0.120%	50,000	136	22,666.67	0.122
TR	BILL			11/08/12	0.120%	50,000	136	22,666.67	0.122

**11/08/12 NO PURCHASES**

**11/09/12 NO REDEMPTIONS**

**11/09/12 PURCHASES**

YCD	TOKYO-MIT		0.180%	11/19/12	0.180%	50,000			
YCD	TOKYO-MIT		0.180%	11/19/12	0.180%	50,000			
YCD	TOKYO-MIT		0.180%	11/19/12	0.180%	50,000			

**11/13/12 NO REDEMPTIONS**

**11/13/12 NO PURCHASES**

**11/14/12 NO REDEMPTIONS**

**11/14/12 PURCHASES**

CP	BARCLY US			11/20/12	0.160%	50,000			
CP	BARCLY US			11/20/12	0.160%	50,000			
CP	BARCLY US			11/20/12	0.160%	50,000			
CP	BARCLY US			11/20/12	0.160%	50,000			
CP	GE CO			12/03/12	0.150%	50,000			
CP	GE CO			12/03/12	0.150%	50,000			
YCD	MONTREAL	0.190%		11/30/12	0.190%	50,000			
YCD	MONTREAL	0.190%		11/30/12	0.190%	50,000			
YCD	MONTREAL	0.190%		11/30/12	0.190%	50,000			

**11/15/12 REDEMPTIONS**

TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.105%	50,000	358	52,208.33	0.107
TR	BILL			11/15/12	0.103%	50,000	364	51,819.50	0.104
TR	BILL			11/15/12	0.103%	50,000	364	51,819.50	0.104
TR	BILL			11/15/12	0.103%	50,000	364	51,819.50	0.104

**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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**11/15/12 REDEMPTIONS (Continued)**

TR		BILL		11/15/12	0.103%	50,000	364	51,819.50	0.104
TR		BILL		11/15/12	0.103%	50,000	364	51,819.50	0.104
TR		BILL		11/15/12	0.103%	50,000	364	51,819.50	0.104

**11/15/12 PURCHASES**

CD		UNIONBANK	0.130%	01/02/13	0.130%	50,000			
CD		UNIONBANK	0.130%	01/02/13	0.130%	50,000			
CP		BNP FIN		11/19/12	0.140%	50,000			
CP		BNP FIN		11/19/12	0.140%	50,000			
CP		BNP FIN		11/20/12	0.140%	50,000			
CP		BNP FIN		11/20/12	0.140%	50,000			
CP		BARCLY US		11/21/12	0.160%	50,000			
CP		BARCLY US		11/21/12	0.160%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
TR		BILL		11/14/13	0.173%	50,000			
YCD		NORINCHUK	0.170%	11/30/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	11/30/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	11/30/12	0.170%	50,000			
YCD		NORINCHUK	0.170%	11/30/12	0.170%	50,000			
YCD		TOKYO-MIT	0.180%	11/30/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	11/30/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	11/30/12	0.180%	50,000			
YCD		TOKYO-MIT	0.180%	11/30/12	0.180%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		CIBC	0.120%	12/03/12	0.120%	50,000			
YCD		SCOTIA	0.130%	12/03/12	0.130%	50,000			
YCD		SCOTIA	0.130%	12/03/12	0.130%	50,000			
YCD		TORONTO	0.180%	12/03/12	0.175%	50,000			
YCD		TORONTO	0.180%	12/03/12	0.175%	50,000			
YCD		TORONTO	0.180%	12/03/12	0.175%	50,000			
YCD		TORONTO	0.180%	12/03/12	0.175%	50,000			
YCD		MONTREAL	0.190%	12/03/12	0.190%	50,000			
YCD		MONTREAL	0.190%	12/03/12	0.190%	50,000			

**ACCOUNT**

DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**11/16/12 REDEMPTIONS**

	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000	16	4,000.00	0.183
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000	16	4,000.00	0.183
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000	16	4,000.00	0.183
	YCD	TOKYO-MIT	0.180%	11/16/12	0.180%	50,000	16	4,000.00	0.183

**11/16/12 NO PURCHASES**

**11/19/12 REDEMPTIONS**

	CP	BNP FIN		11/19/12	0.140%	50,000	4	777.78	0.142
	CP	BNP FIN		11/19/12	0.140%	50,000	4	777.78	0.142
	CP	BARCLY US		11/19/12	0.160%	50,000	19	4,222.22	0.162
	CP	BARCLY US		11/19/12	0.160%	50,000	19	4,222.22	0.162
	CP	BARCLY US		11/19/12	0.160%	50,000	19	4,222.22	0.162
	CP	BARCLY US		11/19/12	0.160%	50,000	19	4,222.22	0.162
	CP	GE CO		11/19/12	0.140%	50,000	25	4,861.11	0.141
	CP	GE CO		11/19/12	0.140%	50,000	25	4,861.11	0.141
	CP	GE CO		11/19/12	0.140%	50,000	25	4,861.11	0.141
	YCD	TOKYO-MIT	0.180%	11/19/12	0.180%	50,000	10	2,500.00	0.183
	YCD	TOKYO-MIT	0.180%	11/19/12	0.180%	50,000	10	2,500.00	0.183
	YCD	TOKYO-MIT	0.180%	11/19/12	0.180%	50,000	10	2,500.00	0.183

**11/19/12 PURCHASES**

	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000			
	YCD	TOKYO-MIT	0.180%	12/03/12	0.180%	50,000			

**11/20/12 REDEMPTIONS**

	CP	BNP FIN		11/20/12	0.140%	50,000	5	972.22	0.142
	CP	BNP FIN		11/20/12	0.140%	50,000	5	972.22	0.142
	CP	BARCLY US		11/20/12	0.160%	50,000	6	1,333.33	0.163
	CP	BARCLY US		11/20/12	0.160%	50,000	6	1,333.33	0.163
	CP	BARCLY US		11/20/12	0.160%	50,000	6	1,333.33	0.163
	CP	BARCLY US		11/20/12	0.160%	50,000	6	1,333.33	0.163
	CP	GECC		11/20/12	0.130%	50,000	22	3,972.22	0.132
	CP	GECC		11/20/12	0.130%	50,000	22	3,972.22	0.132
	CP	GECC		11/20/12	0.130%	50,000	22	3,972.22	0.132
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000	20	5,000.00	0.183
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000	20	5,000.00	0.183
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000	20	5,000.00	0.183
	YCD	SUMITOMO	0.180%	11/20/12	0.180%	50,000	20	5,000.00	0.183
	YCD	SVENSKA	0.180%	11/20/12	0.180%	50,000	36	9,000.00	0.183
	YCD	SVENSKA	0.180%	11/20/12	0.180%	50,000	36	9,000.00	0.183

**ACCOUNT**

DATE	TYPE	a/ DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
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**11/20/12 PURCHASES**

CP		BARCLY US		12/03/12	0.160%	50,000			
CP		BARCLY US		12/03/12	0.160%	50,000			
CP		BARCLY US		12/03/12	0.160%	50,000			
CP		BARCLY US		12/03/12	0.160%	50,000			
CP		GE CO		12/10/12	0.140%	50,000			
CP		GE CO		12/10/12	0.140%	50,000			
CP		TD USA		12/26/12	0.170%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
TR		BILL		11/14/13	0.168%	50,000			
YCD		SVENSKA	0.185%	12/26/12	0.185%	50,000			
YCD		SVENSKA	0.185%	12/26/12	0.185%	50,000			
YCD		SVENSKA	0.185%	12/26/12	0.185%	50,000			
YCD		SVENSKA	0.185%	12/26/12	0.185%	50,000			

**11/21/12 REDEMPTIONS**

CP		BARCLY US		11/21/12	0.160%	50,000	6	1,333.33	0.162
CP		BARCLY US		11/21/12	0.160%	50,000	6	1,333.33	0.162
CP		GECC		11/21/12	0.130%	50,000	21	3,791.67	0.132
CP		GECC		11/21/12	0.130%	50,000	21	3,791.67	0.132
CP		GECC		11/21/12	0.130%	50,000	21	3,791.67	0.132
CP		GECC		11/21/12	0.130%	50,000	21	3,791.67	0.132
CP		BARCLY US		11/21/12	0.160%	50,000	21	4,666.67	0.162
CP		BARCLY US		11/21/12	0.160%	50,000	21	4,666.67	0.162
CP		BARCLY US		11/21/12	0.160%	50,000	21	4,666.67	0.162
CP		BARCLY US		11/21/12	0.160%	50,000	21	4,666.67	0.162
YCD		NORINCHUK	0.370%	11/21/12	0.190%	50,000	21	5,546.30	0.193
YCD		NORINCHUK	0.370%	11/21/12	0.190%	50,000	21	5,546.30	0.193
YCD		SVENSKA	0.185%	11/21/12	0.185%	50,000	40	10,277.78	0.188
YCD		SVENSKA	0.185%	11/21/12	0.185%	50,000	40	10,277.78	0.188

**11/21/12 PURCHASES**

CP		GECC		12/03/12	0.110%	50,000			
CP		GECC		12/03/12	0.110%	50,000			
CP		GECC		12/03/12	0.110%	50,000			

**11/26/12 NO REDEMPTIONS**

**11/26/12 PURCHASES**

CP		BARCLY US		11/28/12	0.180%	50,000			
CP		BARCLY US		11/28/12	0.180%	50,000			
CP		BARCLY US		11/28/12	0.180%	50,000			
CP		BARCLY US		11/28/12	0.180%	50,000			
CP		TD USA		12/10/12	0.150%	50,000			

**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>
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**11/26/12 PURCHASES (Continued)**

CP	TD USA			12/10/12	0.150%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
YCD	NORINCHUK		0.170%	12/10/12	0.170%	50,000			
YCD	NORINCHUK		0.170%	12/10/12	0.170%	50,000			
YCD	SVENSKA		0.185%	01/02/13	0.185%	50,000			
YCD	SVENSKA		0.185%	01/02/13	0.185%	50,000			
YCD	NAT AUB		0.260%	06/20/13	0.260%	50,000			
YCD	NAT AUB		0.260%	06/20/13	0.260%	50,000			
YCD	NAT AUB		0.260%	06/20/13	0.260%	50,000			
YCD	NAT AUB		0.260%	06/20/13	0.260%	50,000			

**11/27/12 NO REDEMPTIONS**

**11/27/12 PURCHASES**

CD	UNIONBANK		0.150%	01/02/13	0.150%	50,000			
CD	UNIONBANK		0.150%	01/02/13	0.150%	50,000			
CP	BARCLY US			12/06/12	0.170%	50,000			
CP	BARCLY US			12/06/12	0.170%	50,000			
CP	BARCLY US			12/06/12	0.170%	50,000			
CP	BARCLY US			12/06/12	0.170%	50,000			
CP	GECC			12/26/12	0.130%	50,000			
CP	GECC			12/26/12	0.130%	50,000			
CP	GECC			12/26/12	0.130%	50,000			
CP	GECC			12/26/12	0.130%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
TR	BILL			11/14/13	0.168%	50,000			
YCD	SUMITOMO		0.160%	12/07/12	0.160%	50,000			
YCD	SUMITOMO		0.160%	12/07/12	0.160%	50,000			



**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>
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**11/27/12 PURCHASES (Continued)**

YCD	ANZ		0.230%	06/20/13	0.230%	50,000			
YCD	ANZ		0.230%	06/20/13	0.230%	50,000			
YCD	ANZ		0.230%	06/20/13	0.230%	50,000			

**11/28/12 REDEMPTIONS**

CD	UNIONBANK		0.110%	11/28/12	0.110%	50,000	30	4,583.33	0.112
CD	UNIONBANK		0.110%	11/28/12	0.110%	50,000	30	4,583.33	0.112
CP	BARCLY US			11/28/12	0.180%	50,000	2	500.00	0.183
CP	BARCLY US			11/28/12	0.180%	50,000	2	500.00	0.183
CP	BARCLY US			11/28/12	0.180%	50,000	2	500.00	0.183
CP	BARCLY US			11/28/12	0.180%	50,000	2	500.00	0.183
CP	GECC			11/28/12	0.130%	50,000	28	5,055.56	0.132
CP	GECC			11/28/12	0.130%	50,000	28	5,055.56	0.132
CP	GECC			11/28/12	0.130%	50,000	28	5,055.56	0.132
CP	GECC			11/28/12	0.130%	50,000	28	5,055.56	0.132
CP	TD USA			11/28/12	0.170%	50,000	33	7,791.67	0.172
CP	TD USA			11/28/12	0.170%	50,000	33	7,791.67	0.172
CP	GE CO			11/28/12	0.120%	50,000	42	7,000.00	0.122
CP	GE CO			11/28/12	0.120%	50,000	42	7,000.00	0.122
CP	GE CO			11/28/12	0.120%	50,000	42	7,000.00	0.122
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
CP	GE CO			11/28/12	0.150%	50,000	44	9,166.67	0.152
DEB	FHLB		0.200%	11/28/12	0.200%	50,000	365	99,722.00	0.200
DEB	FHLB		0.200%	11/28/12	0.200%	50,000	365	99,722.00	0.200
DEB	FHLB		0.200%	11/28/12	0.200%	50,000	365	99,722.00	0.200
YCD	MONTREAL		0.170%	11/28/12	0.170%	50,000	27	6,375.00	0.172
YCD	MONTREAL		0.170%	11/28/12	0.170%	50,000	27	6,375.00	0.172
YCD	MONTREAL		0.170%	11/28/12	0.170%	50,000	27	6,375.00	0.172
YCD	MONTREAL		0.170%	11/28/12	0.170%	50,000	27	6,375.00	0.172
YCD	SCOTIA		0.150%	11/28/12	0.150%	50,000	43	8,958.33	0.152
YCD	SCOTIA		0.150%	11/28/12	0.150%	50,000	43	8,958.33	0.152

**11/28/12 NO PURCHASES**

**11/29/12 REDEMPTIONS**

TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117
TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117
TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117
TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117
TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117
TR	BILL			11/29/12	0.115%	50,000	181	28,909.72	0.117

**ACCOUNT**

DATE	TYPE	DESCRIPTION	CPN	MATURITY DATE	TRANS YIELD	PAR (000)	DAYS HELD	AMOUNT EARNED	EFFECTIVE YIELD
<b>11/29/12 PURCHASES</b>									
	CP	GECC		12/26/12	0.130%	50,000			
	CP	GECC		12/26/12	0.130%	50,000			
	CP	GECC		12/26/12	0.130%	50,000			
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
	YCD	MONTREAL	0.200%	12/31/12	0.200%	50,000			
<b>11/30/12 REDEMPTIONS</b>									
	CD	UNIONBANK	0.150%	11/30/12	0.150%	50,000	42	8,750.00	0.152
	CD	UNIONBANK	0.150%	11/30/12	0.150%	50,000	42	8,750.00	0.152
	CD	UNIONBANK	0.150%	11/30/12	0.150%	50,000	42	8,750.00	0.152
	CP	GECC		11/30/12	0.130%	50,000	29	5,236.11	0.132
	CP	GECC		11/30/12	0.130%	50,000	29	5,236.11	0.132
	CP	GECC		11/30/12	0.130%	50,000	29	5,236.11	0.132
	CP	GECC		11/30/12	0.130%	50,000	29	5,236.11	0.132
	CP	GE CO		11/30/12	0.140%	50,000	32	6,222.22	0.142
	CP	GE CO		11/30/12	0.140%	50,000	32	6,222.22	0.142
	CP	GE CO		11/30/12	0.140%	50,000	32	6,222.22	0.142
	CP	GE CO		11/30/12	0.140%	50,000	32	6,222.22	0.142
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	CP	GECC		11/30/12	0.150%	50,000	35	7,291.67	0.152
	YCD	NORINCHUK	0.170%	11/30/12	0.170%	50,000	15	3,541.67	0.172
	YCD	NORINCHUK	0.170%	11/30/12	0.170%	50,000	15	3,541.67	0.172
	YCD	NORINCHUK	0.170%	11/30/12	0.170%	50,000	15	3,541.67	0.172
	YCD	NORINCHUK	0.170%	11/30/12	0.170%	50,000	15	3,541.67	0.172
	YCD	TOKYO-MIT	0.180%	11/30/12	0.180%	50,000	15	3,750.00	0.183
	YCD	TOKYO-MIT	0.180%	11/30/12	0.180%	50,000	15	3,750.00	0.183
	YCD	TOKYO-MIT	0.180%	11/30/12	0.180%	50,000	15	3,750.00	0.183
	YCD	TOKYO-MIT	0.180%	11/30/12	0.180%	50,000	15	3,750.00	0.183
	YCD	MONTREAL	0.190%	11/30/12	0.190%	50,000	16	4,222.22	0.193
	YCD	MONTREAL	0.190%	11/30/12	0.190%	50,000	16	4,222.22	0.193
	YCD	MONTREAL	0.190%	11/30/12	0.190%	50,000	16	4,222.22	0.193
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000	45	10,625.00	0.172
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000	45	10,625.00	0.172
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000	45	10,625.00	0.172
	YCD	TORONTO	0.170%	11/30/12	0.170%	50,000	45	10,625.00	0.172
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000	46	10,222.22	0.162
	YCD	SCOTIA	0.160%	11/30/12	0.160%	50,000	46	10,222.22	0.162

**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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**11/30/12 REDEMPTIONS (Continued)**

YCD		SCOTIA	0.160%	11/30/12	0.160%	50,000	46	10,222.22	0.162
YCD		SCOTIA	0.160%	11/30/12	0.160%	50,000	46	10,222.22	0.162
YCD		TORONTO	0.170%	11/30/12	0.170%	50,000	46	10,861.11	0.172
YCD		TORONTO	0.170%	11/30/12	0.170%	50,000	46	10,861.11	0.172
YCD		TORONTO	0.170%	11/30/12	0.170%	50,000	46	10,861.11	0.172
YCD		TORONTO	0.170%	11/30/12	0.170%	50,000	46	10,861.11	0.172

**11/30/12 PURCHASES**

CP		BNP FIN		12/03/12	0.140%	50,000			
CP		BNP FIN		12/03/12	0.140%	50,000			
YCD		MONTREAL	0.200%	12/28/12	0.200%	50,000			
YCD		MONTREAL	0.200%	12/28/12	0.200%	50,000			
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000			
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000			
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000			
YCD		SCOTIA	0.160%	01/02/13	0.160%	50,000			
YCD		CB AUS	0.230%	06/20/13	0.230%	50,000			
YCD		CB AUS	0.230%	06/20/13	0.230%	50,000			

**FOOTNOTES**

<b><u>a/</u></b>	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
<b><u>b/</u></b>	Industry standard purchase yield calculation
<b><u>c/</u></b>	Repurchase Agreement
<b><u>d/</u></b>	Par amount of securities purchased, sold or redeemed
<b><u>e/</u></b>	Securities were purchased and sold as of the same date
<b><u>f/</u></b>	Repurchase Agreement against Reverse Repurchase Agreement
<b><u>g/</u></b>	Outright purchase against Reverse Repurchase Agreement
<b><u>h/</u></b>	Security “SWAP” transactions
<b><u>i/</u></b>	Buy back agreement
<b>RRS</b>	Reverse Repurchase Agreement
<b>RRP</b>	Termination of Reverse Repurchase Agreement

**TIME DEPOSITS**

<b><u>NAME</u></b>	<b><u>DEPOSIT DATE</u></b>	<b><u>YIELD</u></b>	<b><u>PAR AMOUNT (\$)</u></b>	<b><u>MATURITY DATE</u></b>
<b><u>ALHAMBRA</u></b>				
New Omni Bank, NA	09/07/12	0.140	1,000,000.00	12/07/12
New Omni Bank, NA	09/14/12	0.130	2,000,000.00	12/14/12
New Omni Bank, NA	10/11/12	0.140	3,000,000.00	01/10/13
New Omni Bank, NA	07/06/12	0.180	2,000,000.00	01/11/13
New Omni Bank, NA	10/18/12	0.140	2,000,000.00	01/17/13
New Omni Bank, NA	10/25/12	0.140	2,000,000.00	01/24/13
New Omni Bank, NA	11/01/12	0.150	2,000,000.00	01/31/13
New Omni Bank, NA	11/08/12	0.140	2,000,000.00	02/07/13
New Omni Bank, NA	11/16/12	0.140	2,000,000.00	02/15/13
New Omni Bank, NA	11/29/12	0.130	2,000,000.00	02/28/13
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	11/15/12	0.120	240,000.00	02/14/13
<b><u>BEVERLY HILLS</u></b>				
Bank Leumi USA	10/23/12	0.150	10,000,000.00	01/23/13
<b><u>BREA</u></b>				
CapitalSource Bank	09/19/12	0.150	40,000,000.00	03/20/13
Pacific Western Bank	10/12/12	0.150	10,000,000.00	01/11/13
<b><u>CAMARILLO</u></b>				
First California Bank	09/13/12	0.150	50,000,000.00	12/13/12
First California Bank	10/12/12	0.150	50,000,000.00	01/11/13
<b><u>CHICO</u></b>				
Tri Counties Bank	09/12/12	0.150	5,000,000.00	12/12/12
<b><u>CHULA VISTA</u></b>				
Pacific Trust Bank, FSB	10/19/12	0.160	20,000,000.00	01/18/13
Pacific Trust Bank, FSB	08/02/12	0.190	20,000,000.00	01/31/13
Pacific Trust Bank, FSB	10/03/12	0.180	20,000,000.00	04/03/13
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	11/30/12	0.150	20,000,000.00	03/01/13

**TIME DEPOSITS**

<u>DIAMOND BAR</u>	<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
	Prospectors Federal Credit Union	09/13/12	0.180	4,000,000.00	03/14/13
<b><u>ENCINO</u></b>					
	California United Bank	10/04/12	0.190	10,000,000.00	04/04/13
<b><u>FAIRFIELD</u></b>					
	Westamerica Bank	10/05/12	0.130	80,000,000.00	01/11/13
	Westamerica Bank	10/11/12	0.140	65,000,000.00	01/17/13
	Westamerica Bank	11/07/12	0.130	50,000,000.00	02/06/13
	Westamerica Bank	11/30/12	0.130	25,000,000.00	03/01/13
<b><u>FOLSOM</u></b>					
	Folsom Lake Bank	10/17/12	0.160	1,500,000.00	01/16/13
	Folsom Lake Bank	11/02/12	0.180	3,500,000.00	02/01/13
	Folsom Lake Bank	11/28/12	0.160	3,000,000.00	02/27/13
<b><u>FRESNO</u></b>					
	Central Valley Community Bank	09/13/12	0.150	5,000,000.00	12/13/12
	Central Valley Community Bank	11/28/12	0.150	5,000,000.00	02/27/13
<b><u>IRVINE</u></b>					
	CommerceWest Bank, NA	09/14/12	0.130	5,000,000.00	12/14/12
	CommerceWest Bank, NA	10/11/12	0.140	5,000,000.00	01/17/13
	CommerceWest Bank, NA	11/02/12	0.150	2,500,000.00	02/01/13
	CommerceWest Bank, NA	11/08/12	0.140	2,500,000.00	02/07/13
	First Foundation Bank	08/15/12	0.170	12,000,000.00	02/13/13
	First Foundation Bank	09/06/12	0.170	12,000,000.00	03/07/13
	First Foundation Bank	10/12/12	0.180	12,000,000.00	04/12/13
<b><u>LAFAYETTE</u></b>					
	California Bank of Commerce	07/19/12	0.170	5,000,000.00	01/17/13
	California Bank of Commerce	09/14/12	0.160	10,000,000.00	03/15/13
	California Bank of Commerce	11/14/12	0.170	5,000,000.00	05/15/13
<b><u>LODI</u></b>					
	Farmers & Merchants Bk Cen CA	09/12/12	0.130	20,000,000.00	12/12/12
	Farmers & Merchants Bk Cen CA	10/19/12	0.140	35,000,000.00	01/18/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LODI (Continued)</u></b>				
Farmers & Merchants Bk Cen CA	10/25/12	0.140	35,000,000.00	01/24/13
Farmers & Merchants Bk Cen CA	11/28/12	0.130	35,000,000.00	02/27/13
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	10/17/12	0.150	6,000,000.00	01/16/13
1st Century Bank, NA	10/26/12	0.160	12,000,000.00	01/25/13
1st Century Bank, NA	11/02/12	0.170	16,000,000.00	02/01/13
BBCN Bank	06/06/12	0.170	10,000,000.00	12/05/12
BBCN Bank	09/07/12	0.140	20,000,000.00	12/05/12
BBCN Bank	09/14/12	0.130	75,000,000.00	12/14/12
BBCN Bank	10/11/12	0.140	90,000,000.00	01/10/13
BBCN Bank	10/17/12	0.130	45,000,000.00	01/16/13
BBCN Bank	11/28/12	0.130	60,000,000.00	02/27/13
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	08/03/12	0.150	5,000,000.00	12/07/12
Commonwealth Business Bank	09/07/12	0.140	10,000,000.00	12/07/12
Commonwealth Business Bank	08/03/12	0.150	5,000,000.00	01/10/13
Commonwealth Business Bank	10/05/12	0.130	5,000,000.00	02/01/13
Commonwealth Business Bank	10/05/12	0.150	5,000,000.00	03/06/13
Commonwealth Business Bank	11/02/12	0.170	5,000,000.00	04/12/13
Eastern International Bank	07/25/12	0.170	1,900,000.00	01/23/13
HSBC Bank USA, NA	11/14/12	0.150	25,000,000.00	02/13/13
Manufacturers Bank	09/13/12	0.130	50,000,000.00	12/13/12
Manufacturers Bank	10/12/12	0.130	100,000,000.00	01/11/13
Manufacturers Bank	10/19/12	0.140	50,000,000.00	01/18/13
Mission Valley Bank	10/17/12	0.200	7,000,000.00	04/17/13
Open Bank	06/28/12	0.210	2,000,000.00	01/04/13
Opus Bank	11/02/12	0.210	30,000,000.00	05/03/13
Pacific City Bank	09/14/12	0.130	4,500,000.00	12/14/12
Pacific City Bank	09/21/12	0.140	20,000,000.00	12/21/12
Pacific City Bank	09/27/12	0.140	20,000,000.00	01/04/13
State Bank of India (California)	09/12/12	0.160	5,000,000.00	12/12/12
State Bank of India (California)	09/27/12	0.170	10,000,000.00	01/04/13
State Bank of India (California)	10/04/12	0.150	9,000,000.00	01/10/13
State Bank of India (California)	10/05/12	0.160	3,000,000.00	01/10/13
State Bank of India (California)	10/10/12	0.160	23,000,000.00	01/16/13
State Bank of India (California)	10/18/12	0.170	3,000,000.00	01/17/13
State Bank of India (California)	11/08/12	0.170	2,000,000.00	02/07/13
State Bank of India (California)	11/14/12	0.150	5,000,000.00	02/13/13
Wilshire State Bank	09/12/12	0.130	39,000,000.00	12/12/12

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>LOS ANGELES (Continued)</u></b>				
Wilshire State Bank	10/05/12	0.130	78,000,000.00	01/11/13
Wilshire State Bank	10/12/12	0.130	66,000,000.00	01/11/13
Wilshire State Bank	10/18/12	0.140	8,000,000.00	01/17/13
<b><u>MONTEREY</u></b>				
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
<b><u>NEWPORT BEACH</u></b>				
Commerce National Bank	09/14/12	0.150	4,000,000.00	12/14/12
Commerce National Bank	10/12/12	0.150	2,500,000.00	01/18/13
Commerce National Bank	09/07/12	0.190	16,000,000.00	03/08/13
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	09/07/12	0.170	5,000,000.00	12/07/12
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	09/06/12	0.130	3,500,000.00	12/06/12
<b><u>OAKLAND</u></b>				
Metropolitan Bank	09/13/12	0.160	4,500,000.00	12/13/12
Metropolitan Bank	11/29/12	0.160	1,000,000.00	02/28/13
Metropolitan Bank	10/12/12	0.210	1,500,000.00	04/12/13
Metropolitan Bank	11/02/12	0.220	2,000,000.00	05/03/13
<b><u>ONTARIO</u></b>				
Citizens Business Bank	09/05/12	0.120	25,000,000.00	12/05/12
Citizens Business Bank	10/12/12	0.130	50,000,000.00	01/11/13
Citizens Business Bank	10/26/12	0.140	30,000,000.00	01/25/13
Citizens Business Bank	11/01/12	0.150	30,000,000.00	01/31/13
Citizens Business Bank	11/07/12	0.130	50,000,000.00	02/06/13
Citizens Business Bank	11/15/12	0.120	30,000,000.00	02/14/13
Citizens Business Bank	11/30/12	0.130	25,000,000.00	03/01/13
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	09/05/12	0.100	12,000,000.00	12/05/12
Malaga Bank, FSB	10/11/12	0.120	5,000,000.00	01/10/13



**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PALOS VERDES ESTATES (Continued)</u></b>				
Malaga Bank, FSB	10/26/12	0.120	8,000,000.00	01/25/13
Malaga Bank, FSB	11/02/12	0.130	9,000,000.00	02/01/13
Malaga Bank, FSB	11/08/12	0.120	10,000,000.00	02/07/13
Malaga Bank, FSB	11/30/12	0.110	4,000,000.00	03/01/13
<b><u>PASADENA</u></b>				
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
Community Bank	08/17/12	0.200	25,000,000.00	02/15/13
Community Bank	09/19/12	0.170	35,000,000.00	03/20/13
Community Bank	10/05/12	0.190	25,000,000.00	04/05/13
Community Bank	11/07/12	0.200	30,000,000.00	05/08/13
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
East West Bank	08/10/12	0.190	75,000,000.00	02/08/13
East West Bank	10/26/12	0.200	50,000,000.00	04/26/13
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	09/06/12	0.160	25,000,000.00	12/06/12
Bank of the Sierra	10/05/12	0.160	25,000,000.00	01/04/13
Bank of the Sierra	10/11/12	0.170	5,000,000.00	01/10/13
Bank of the Sierra	11/08/12	0.170	15,000,000.00	02/07/13
Bank of the Sierra	11/15/12	0.150	10,000,000.00	02/14/13
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	06/14/12	0.210	1,500,000.00	12/13/12
American River Bank	10/10/12	0.160	2,500,000.00	01/09/13
American River Bank	10/05/12	0.160	2,000,000.00	01/11/13
American River Bank	07/18/12	0.200	3,000,000.00	01/16/13
American River Bank	08/03/12	0.190	2,500,000.00	02/01/13
American River Bank	11/08/12	0.170	7,500,000.00	02/07/13
American River Bank	11/15/12	0.150	6,500,000.00	02/14/13
American River Bank	11/29/12	0.160	1,000,000.00	02/28/13
American River Bank	11/08/12	0.210	2,500,000.00	05/09/13
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	10/18/12	0.180	20,000,000.00	04/18/13
Provident Credit Union	11/29/12	0.180	20,000,000.00	05/30/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>RICHMOND</u></b>				
Mechanics Bank, The	07/18/12	0.200	20,000,000.00	01/16/13
Mechanics Bank, The	10/25/12	0.170	20,000,000.00	01/24/13
Mechanics Bank, The	08/16/12	0.210	20,000,000.00	02/14/13
<b><u>ROCKLIN</u></b>				
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
Five Star Bank	07/18/12	0.190	2,000,000.00	01/16/13
Five Star Bank	08/03/12	0.180	3,000,000.00	02/01/13
Five Star Bank	08/16/12	0.200	8,000,000.00	02/14/13
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	09/07/12	0.180	1,500,000.00	12/07/12
Pacific Alliance Bank	10/17/12	0.170	4,000,000.00	01/16/13
<b><u>ROSEVILLE</u></b>				
Rabobank, NA	10/04/12	0.150	50,000,000.00	01/04/13
Rabobank, NA	10/10/12	0.160	100,000,000.00	01/09/13
Rabobank, NA	10/19/12	0.170	100,000,000.00	01/18/13
Rabobank, NA	10/25/12	0.170	50,000,000.00	01/24/13
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	10/03/12	0.180	6,000,000.00	04/03/13
Bank of Sacramento	10/25/12	0.200	4,000,000.00	04/25/13
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
Comerica Bank	08/08/12	0.190	50,000,000.00	02/06/13
Comerica Bank	08/15/12	0.190	25,000,000.00	02/13/13
Comerica Bank	08/30/12	0.190	75,000,000.00	02/28/13
Merchants National Bank of Sacramento	06/06/12	0.150	2,000,000.00	12/05/12
Merchants National Bank of Sacramento	10/10/12	0.170	2,000,000.00	04/10/13
Merchants National Bank of Sacramento	11/07/12	0.180	2,000,000.00	05/08/13
Merchants National Bank of Sacramento	11/28/12	0.170	2,000,000.00	05/29/13
River City Bank	06/08/12	0.170	15,000,000.00	12/07/12
River City Bank	11/16/12	0.180	20,000,000.00	05/17/13
River City Bank	11/30/12	0.180	20,000,000.00	05/31/13
Umpqua Bank	11/15/12	0.190	50,000,000.00	05/16/13

**TIME DEPOSITS**

<u>NAME</u>	<u>DEPOSIT DATE</u>	<u>YIELD</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>SAN DIEGO</u></b>				
Mission Federal Credit Union	10/17/12	0.130	10,000,000.00	01/16/13
Torrey Pines Bank	07/05/12	0.180	25,000,000.00	01/10/13
Torrey Pines Bank	11/15/12	0.170	15,000,000.00	05/16/13
Torrey Pines Bank	11/28/12	0.170	25,000,000.00	05/29/13
<b><u>SAN FRANCISCO</u></b>				
Oceanic Bank	09/05/12	0.120	4,000,000.00	12/05/12
Union Bank, NA	06/07/12	0.190	150,000,000.00	12/06/12
Union Bank, NA	07/26/12	0.190	150,000,000.00	01/24/13
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	07/26/12	0.190	50,000,000.00	01/24/13
Heritage Bank of Commerce	09/28/12	0.170	15,000,000.00	03/29/13
<b><u>SANTA ROSA</u></b>				
Summit State Bank	07/27/12	0.190	3,500,000.00	01/25/13
Summit State Bank	08/01/12	0.190	4,000,000.00	01/30/13
Summit State Bank	09/07/12	0.190	12,000,000.00	03/08/13
Summit State Bank	10/18/12	0.200	5,000,000.00	04/18/13
Summit State Bank	10/19/12	0.200	4,000,000.00	04/18/13
Summit State Bank	11/07/12	0.200	8,000,000.00	05/08/13
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	09/12/12	0.150	15,000,000.00	12/12/12
<b><u>VACAVILLE</u></b>				
Travis Credit Union	07/05/12	0.210	40,000,000.00	01/10/13
<b><u>WALNUT CREEK</u></b>				
Bank of the West	09/05/12	0.140	66,000,000.00	12/05/12
Bank of the West	11/01/12	0.170	134,000,000.00	01/31/13
Bank of the West	09/14/12	0.180	100,000,000.00	03/15/13
<b><u>WEST SACRAMENTO</u></b>				
Community Business Bank	09/28/12	0.160	3,000,000.00	01/04/13
<b>TOTAL TIME DEPOSITS November 2012</b>			<b>4,361,640,000.00</b>	

**BANK DEMAND DEPOSITS**  
**November 2012**  
 (\$ in thousands)

**DAILY BALANCES**

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	1,774,583	\$	3,174,419
2		1,372,914		2,957,435
3		1,372,914		2,957,435
4		1,372,914		2,957,435
5		1,342,672		2,394,736
6		1,561,784		2,180,936
7		1,852,685		2,144,210
8		1,985,587		2,195,735
9		1,726,969		2,004,283
10		1,726,969		2,004,283
11		1,726,969		2,004,283
12		1,726,969		2,012,569
13		1,698,646		1,975,377
14		1,766,087		2,106,122
15		1,856,053		2,631,242
16		1,838,836		3,090,617
17		1,838,836		3,090,617
18		1,838,836		3,090,617
19		1,709,983		2,574,480
20		1,582,661		2,586,260
21		1,333,805		2,334,129
22		1,333,805		2,334,129
23		2,093,756		2,334,129
24		2,093,756		2,334,129
25		2,093,756		2,334,129
26		1,831,302		2,396,121
27		1,558,500		2,225,479
28		1,668,051		2,903,820
29		1,810,254		3,250,452
30		1,410,198		3,502,767

AVERAGE DOLLAR DAYS 1,810,763 <sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for November was \$1,545,512. This consisted of \$1,463,670 in compensating balances for services, balances for uncollected funds of \$86,899 and a deduction of \$5,057 for November delayed deposit credit.

**DESIGNATION BY POOLED MONEY INVESTMENT BOARD  
 OF TREASURY POOLED MONEY INVESTMENTS AND DEPOSITS**

REVISED

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In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on November 14, 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 1,656,083,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(6)	11/19/12	11/23/12	\$ (103,300,000)	\$ (2,040,242,000)	\$ 4,361,640,000	\$ 2,312,398,000
(7)	11/26/12	11/30/12	\$ 968,600,000	\$ (1,071,642,000)	\$ 4,361,640,000	\$ 3,280,998,000
(8)	12/03/12	12/07/12	\$ (1,422,390,000)	\$ (2,494,032,000)	\$ 4,361,640,000	\$ 1,858,608,000
(9)	12/10/12	12/14/12	\$ 211,400,000	\$ (2,282,632,000)	\$ 4,361,640,000	\$ 2,070,008,000

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 1,656,083,000.

**POOLED MONEY INVESTMENT BOARD:**

\_\_\_\_\_  
 Chairperson

\_\_\_\_\_  
 Member

\_\_\_\_\_  
 Member

Dated: November 14, 2012

\* Government Code