



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

## COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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February 28, 2014

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

FROM: Mark J. Saladino   
Treasurer and Tax Collector

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

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

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

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

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

Attachments

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

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2014

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

GENERAL PORTFOLIO SCHEDULES

- A - Portfolio Profiles
- A1 - Credit Quality Distribution and Concentration of Credit Risk
- B - Pooled Surplus Earnings Report
- C - Summary Report of Treasurer's Depository Accounts
- D - Treasurer's Activity and Cash Availability for the Next Six-Month Period
- E - Treasurer's Investment Strategy

ATTACHMENTS

- I. Definitions of Securities
  - Detailed descriptions of the major security types invested in by the Treasury
- II. Compliance Report
  - Detailed report of transactions, if any, which deviate from the Treasurer's investment policy
- III. Performance Report
  - Daily portfolio investment balances, and monthly averages
- IV. Earnings on Investments (Accrual Basis) Chart
  - Graphic presentation of net earning rates on pool investments
- V. Net Income for Month
  - Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2014

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- VI. PSI Portfolio Participant Composition
  - Percentage breakdown by participant in the PSI Portfolio
- VII. Composition of PSI Portfolio by Type Chart
  - Graphic presentation of the percentage composition of the pooled portfolio by major security type
- VIII. Investment Transaction Journal
  - Listing of securities purchased, sold and transferred between portfolios during the month
- IX. Comparison of Investment Cost to Market Value
  - Summary comparison of investment amortized cost to market value by security type
- X. Treasurer Position Compared to Market Value Report
  - Inventory listing of portfolio securities showing amortized cost and market value for each investment
- XI. Trustee and Managed Funds
  - Listing of funds and accounts managed by outside trustees
- XII. Schedule of Floating Rate Securities
  - Inventory listing of portfolio securities where the stated interest rate changes between the purchase date and the maturity date
- XIII. Schedule of Bond Anticipation Notes
  - Inventory listing of Bond Anticipation Notes held by the Pooled Surplus Investment portfolio and their current interest rates
- XIV. Inventory Report – Totals Section Security Type Grouping
  - Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR  
REPORT OF INVESTMENTS FOR JANUARY 2014

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2014

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 01/31/14		
At Cost	\$ 24,297,644,272	\$ 132,547,762
At Market	\$ 24,182,734,284	\$ 130,035,708
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit United States Government and Agency Obligations	17.58%	0.00%
Bankers Acceptances	53.62%	57.83%
Commercial Paper	0.00%	0.00%
Municipal Obligations	27.67%	0.00%
Corporate and Deposit Notes	0.16%	3.63%
Repurchase Agreements	0.97%	1.15%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.39%
1-60 days	41.34%	0.00%
61 days-1 year	14.35%	38.53%
Over 1 year	44.31%	61.47%
Weighted Average Days to Maturity	710	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS  
AS OF JANUARY 31, 2014

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at January 31, 2013:

<u>PSI</u>	<u>S&amp;P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	27.67%
Corporate and Deposit Notes	A-1+	P-1	0.56%
	AA-	Aa3	0.41%
Los Angeles County Securities	AA+	Aa2	0.16%
Negotiable Certificates of Deposit	A-1	P-1	16.96%
	AA-	Aa3	0.62%
U.S. Agency Securities	AA+	Aaa	49.73%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.84%
U.S. Treasury Bills	AA+	Aaa	2.05%
			100.00%
 <u>SPI</u> 			
Local Agency Investment Fund	Not rated	Not rated	37.39%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.15%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.63%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	57.77%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.06%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2014

SCHEDULE B

TREASURER POOLED SURPLUS  
INVESTMENT PORTFOLIO

Investment Balance 1/31/14	\$ 24,297,644,272
Market Value at 1/31/14	\$ 24,182,734,284
Average Daily Balance	\$ 24,464,846,103
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 1,899,686
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 14,151,852
Earnings for the Past 12 Months	\$ 152,739,970
Earnings Rate for the Month	0.68%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS  
AS OF JANUARY 31, 2014

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 48,065,877.37
Bank of the West - Concentration	\$ 9,795,517.57
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 128,915,066.77 (A)
Union Bank- Concentration	\$ 1,891,382.97
Wells Fargo - Concentration	<u>\$ 2,772,991.71</u>
Total Ledger Balance for all Banks	<u><u>\$ 191,440,836.39</u></u>

(A) \$128.894 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 JANUARY 2014  
AND CASH AVAILABILITY  
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

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

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

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

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

Summary of Activity for January 2014

Total Deposits	\$ 3,561,144,268.62
Total Disbursements	\$ 5,408,728,753.48
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2014	1.47

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>		<u>Disbursements</u>	<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>		
February	\$ 6,584,211,000.00	\$ 2,771,300,000.00	\$ 4,753,000,000.00	\$ 4,602,511,000.00
March	\$ 3,360,087,000.00	\$ 3,808,100,000.00	\$ 4,419,700,000.00	\$ 7,350,998,000.00
April	\$ 920,000,000.00	\$ 6,685,300,000.00	\$ 4,959,200,000.00	\$ 9,997,098,000.00
May	\$ 350,000,000.00	\$ 2,026,900,000.00	\$ 4,942,500,000.00	\$ 7,431,498,000.00
June	\$ 841,000,000.00	\$ 2,405,500,000.00	\$ 5,347,300,000.00	\$ 5,330,698,000.00
July	\$ 150,000,000.00	\$ 3,610,500,000.00	\$ 4,968,800,000.00	\$ 4,122,398,000.00

## 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 January 2014, the Treasurer placed \$302.179 million in the Bank of the West Money Market Plus Account and \$481.566 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$128.894 million remained in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

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 JANUARY 2014  
COMPLIANCE REPORT

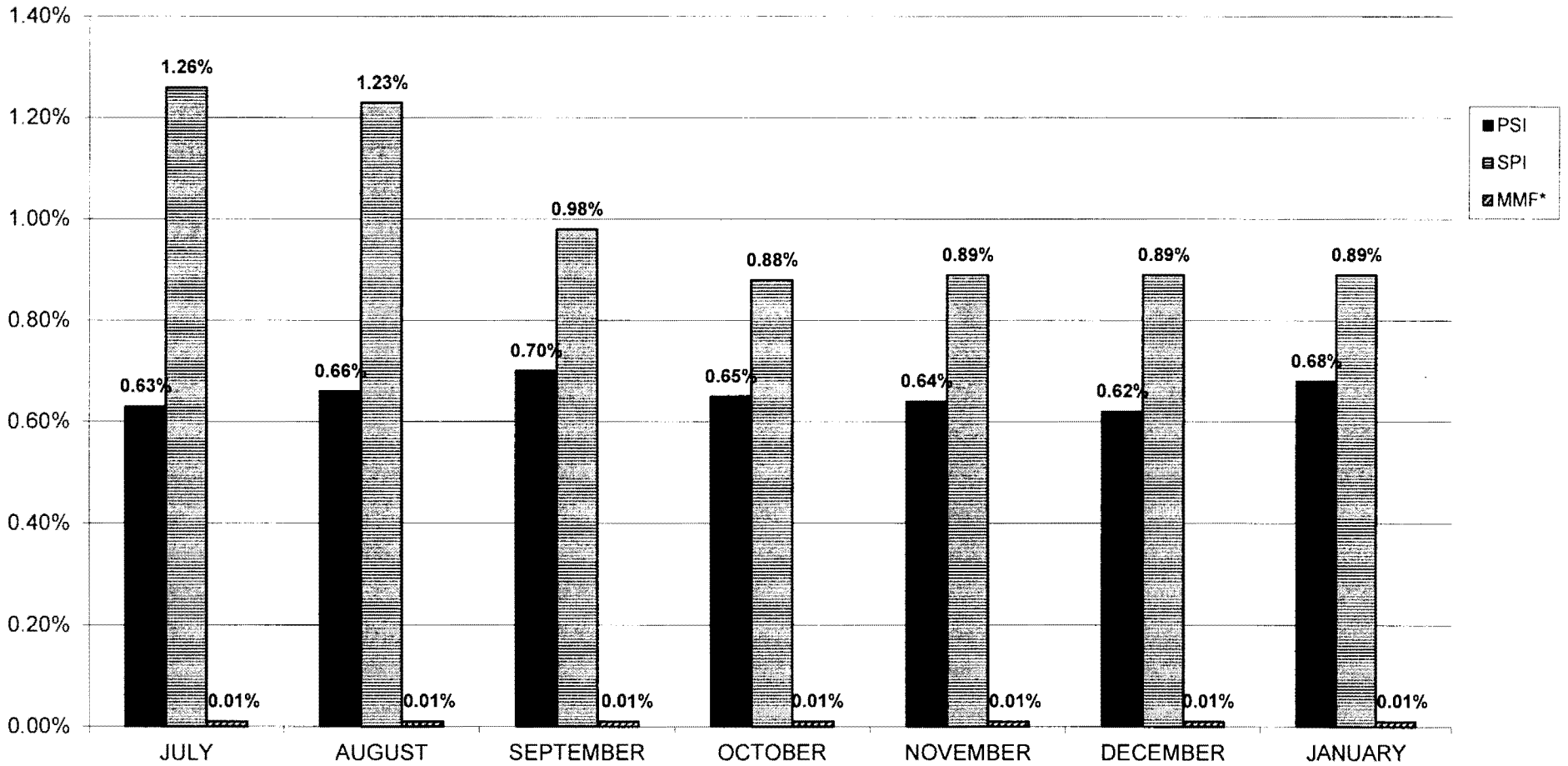
Portfolio Securities Not in Accordance with Treasurer Policy  
For the Month of January 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER  
 PERFORMANCE REPORT  
 PORTFOLIO COST  
 THROUGH 1/31/2014  
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
01/01/14	25,913,614,462.72	132,517,959.58
01/02/14	25,410,682,274.95	132,517,959.58
01/03/14	25,358,529,655.89	132,517,959.58
01/04/14	25,358,529,655.89	132,517,959.58
01/05/14	25,358,529,655.89	132,517,959.58
01/06/14	25,083,526,819.10	132,517,959.58
01/07/14	24,953,399,943.10	132,517,959.58
01/08/14	24,826,393,445.31	132,517,959.58
01/09/14	24,836,481,100.19	132,517,959.58
01/10/14	24,689,473,130.19	132,517,959.58
01/11/14	24,689,473,130.19	132,517,959.58
01/12/14	24,689,473,130.19	132,517,959.58
01/13/14	24,656,210,413.78	132,517,959.58
01/14/14	24,604,202,249.62	132,517,959.58
01/15/14	24,431,196,590.44	132,549,869.44
01/16/14	24,436,248,084.00	132,549,869.44
01/17/14	23,857,756,099.46	132,549,869.44
01/18/14	23,857,756,099.46	132,549,869.44
01/19/14	23,857,756,099.46	132,549,869.44
01/20/14	23,857,756,099.46	132,549,869.44
01/21/14	23,753,134,469.74	132,549,869.44
01/22/14	23,735,141,670.87	132,549,869.44
01/23/14	23,747,116,113.49	132,549,869.44
01/24/14	23,660,020,362.76	132,549,869.44
01/25/14	23,660,020,362.76	132,549,869.44
01/26/14	23,660,020,362.76	132,549,869.44
01/27/14	23,925,162,798.31	132,549,869.44
01/28/14	23,928,298,546.25	132,549,869.44
01/29/14	24,686,382,890.70	132,549,869.44
01/30/14	24,630,299,202.80	132,549,869.44
01/31/14	24,297,644,271.61	132,547,761.79
<b>AVG</b>	<b>24,464,846,102.95</b>	<b>132,535,390.55</b>

# LOS ANGELES COUNTY TREASURER EARNINGS RATE ON INVESTMENTS FISCAL YEAR 2013-14 ATTACHMENT IV



\* Provided for comparative purposes only.

\* Source: Money Fund Report as of February 18, 2014.

LOS ANGELES COUNTY TREASURER  
NET INCOME FOR THE MONTH-ENDED 01/31/2014 (ACCRUAL BASIS)  
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	\$14,054,950	\$102,489
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	96,902	(2,108)
Prior Accrual Adjustment	0	0
<b>Total Revenues</b>	<b>\$14,151,852</b>	<b>\$100,381</b>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	3,579
	<b>\$0</b>	<b>\$3,579</b>
<b>NET INCOME</b>	<b>\$14,151,852</b>	<b>\$96,802</b>

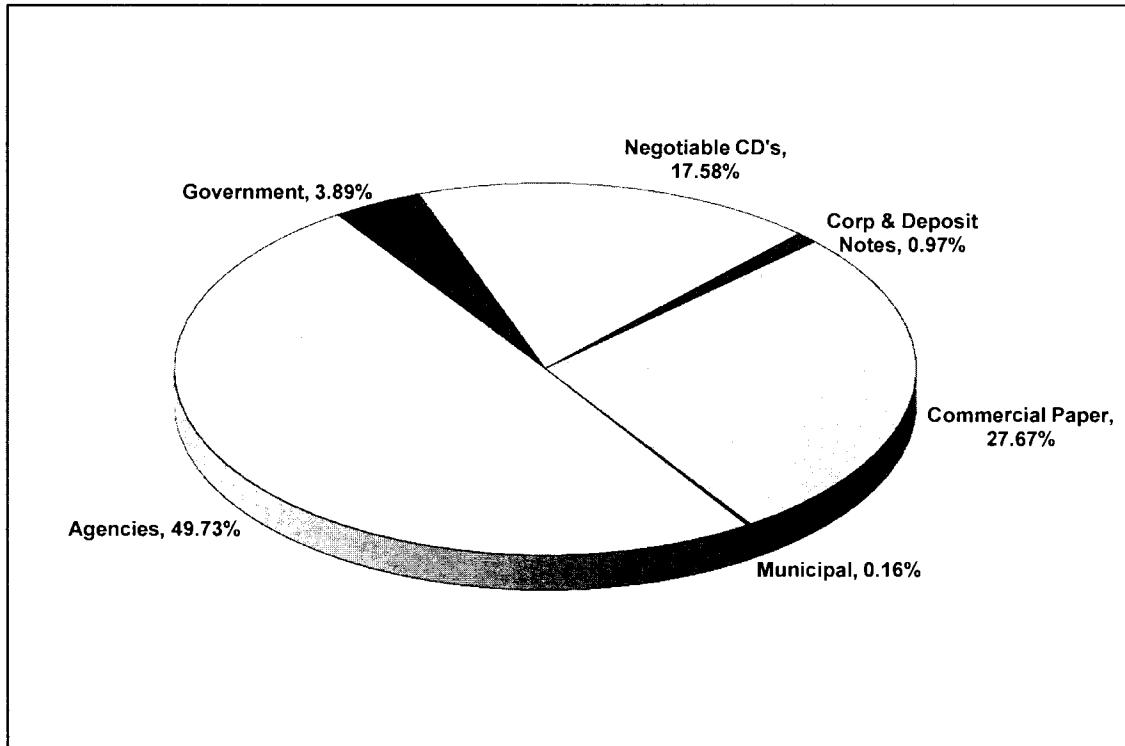
\*Estimated and later adjusted.

Los Angeles County Treasurer  
 PSI Composition  
 As of January 31, 2014  
 Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	52.30%	
Los Angeles County and Related Entities	38.33%	
Consolidated Sanitation Districts		1.92%
Metropolitan Transportation Authority		1.84%
Miscellaneous Agencies Pooled Investments		2.06%
South Coast Air Quality Management District		1.98%
Miscellaneous		0.02%
Subtotal	<u>90.63%</u>	<u>7.82%</u>
County Bond Proceeds and Repayment Funds		1.55%
Grand Total	<u>90.63%</u>	<u>9.37%</u>

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



	<u>In Thousands</u>
<input type="checkbox"/> Negotiable CD's	4,271,649
<input checked="" type="checkbox"/> Corp & Deposit Notes	235,074
<input type="checkbox"/> Bankers Acceptance	-
<input type="checkbox"/> Commercial Paper	6,723,895
<input checked="" type="checkbox"/> Municipal	39,000
<input type="checkbox"/> Agencies	12,081,995
<input type="checkbox"/> Other	-
<input checked="" type="checkbox"/> Government	946,031
<b>Total</b>	<b><u>\$ 24,297,644</u></b>

*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: January 1, 2014 to January 31, 2014  
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	01/02/14	95036	ATLANTIC ASSET SEC LLC CP	0.11000	01/24/14	25,000,000.00	24,998,319.44	0.00	CITI	MS
NTRD	CPD	01/02/14	95037	AUTOBAHN FUNDING CO LLC CP	0.12000	02/06/14	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	01/02/14	95038	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	03/31/14	50,000,000.00	49,976,777.78	0.00	CITI	BLAY
NTRD	CPD	01/02/14	95039	AUTOBAHN FUNDING CO LLC CP	0.12000	02/05/14	50,000,000.00	49,994,333.33	0.00	CITI	MS
NTRD	CPD	01/02/14	95040	ABBEY NATIONAL NA LLC CP	0.10000	01/30/14	50,000,000.00	49,996,111.11	0.00	CITI	MFR
NTRD	CPD	01/02/14	95041	CREDIT AGRICOLE NA INC CP	0.09000	01/17/14	50,000,000.00	49,998,125.00	0.00	CITI	MFR
NTRD	CPD	01/02/14	95042	CREDIT AGRICOLE NA INC CP	0.09000	01/17/14	50,000,000.00	49,998,125.00	0.00	CITI	MFR
NTRD	CPD	01/02/14	95043	AUTOBAHN FUNDING CO LLC CP	0.12000	01/31/14	40,000,000.00	39,996,133.33	0.00	CITI	MS
NTRD	CPD	01/02/14	95044	ATLANTIC ASSET SEC LLC CP	0.12000	01/24/14	44,000,000.00	43,996,773.33	0.00	CITI	MS
NTRD	CPD	01/02/14	95045	CREDIT AGRICOLE NA INC CP	0.09000	01/29/14	50,000,000.00	49,996,625.00	0.00	CITI	MS
NTRD	CPD	01/02/14	95046	ABBEY NATIONAL NA LLC CP	0.10000	01/28/14	50,000,000.00	49,996,388.89	0.00	CITI	MFR
NTRD	CPD	01/02/14	95047	CREDIT AGRICOLE NA INC CP	0.09000	01/22/14	25,000,000.00	24,998,750.00	0.00	CITI	MFR
NTRD	CPD	01/02/14	95048	ABBEY NATIONAL NA LLC CP	0.10000	01/31/14	47,829,000.00	47,825,147.11	0.00	CITI	MFR
NTRD	CPD	01/03/14	95055	ATLANTIC ASSET SEC LLC CP	0.11000	01/28/14	25,000,000.00	24,998,090.28	0.00	CITI	BLAY
NTRD	CPD	01/03/14	95056	ATLANTIC ASSET SEC LLC CP	0.11000	01/28/14	26,864,000.00	26,861,947.89	0.00	CITI	BLAY
NTRD	CPD	01/03/14	95057	ABBEY NATIONAL NA LLC CP	0.10000	01/30/14	50,000,000.00	49,996,250.00	0.00	CITI	MFR
NTRD	CPD	01/03/14	95058	ABBEY NATIONAL NA LLC CP	0.10000	01/30/14	50,000,000.00	49,996,250.00	0.00	CITI	MFR
NTRD	CPD	01/03/14	95059	ABBEY NATIONAL NA LLC CP	0.10000	01/29/14	50,000,000.00	49,996,388.89	0.00	CITI	MFR
NTRD	CPD	01/03/14	95051	CREDIT AGRICOLE NA INC CP	0.09000	01/23/14	25,000,000.00	24,998,750.00	0.00	CITI	MFR
NTRD	CPD	01/03/14	95052	CREDIT AGRICOLE NA INC CP	0.09000	01/28/14	40,000,000.00	39,997,500.00	0.00	CITI	MS
NTRD	CPD	01/06/14	95061	ATLANTIC ASSET SEC LLC CP	0.12000	02/05/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	01/06/14	95062	CANCARA ASSET SEC LLC CP	0.10000	01/30/14	45,000,000.00	44,997,000.00	0.00	CITI	BLAY
NTRD	CPD	01/07/14	95064	ABBEY NATIONAL NA LLC CP	0.09000	01/31/14	25,000,000.00	24,998,500.00	0.00	CITI	MFR
NTRD	CPD	01/08/14	95067	ATLANTIC ASSET SEC LLC CP	0.10000	01/31/14	25,000,000.00	24,998,402.78	0.00	CITI	MS
NTRD	CPD	01/08/14	95068	CREDIT AGRICOLE NA INC CP	0.09000	01/31/14	50,000,000.00	49,997,125.00	0.00	CITI	MS
NTRD	CPD	01/08/14	95069	AUTOBAHN FUNDING CO LLC CP	0.11000	01/31/14	35,000,000.00	34,997,540.28	0.00	CITI	BLAY
NTRD	CPD	01/08/14	95070	ATLANTIC ASSET SEC LLC CP	0.13000	02/07/14	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	01/09/14	95072	ATLANTIC ASSET SEC LLC CP	0.12000	02/06/14	50,000,000.00	49,995,333.33	0.00	CITI	MS
NTRD	CPD	01/09/14	95073	ALPINE SECURITIZATION CORP CP	0.11000	02/04/14	25,000,000.00	24,998,013.89	0.00	CITI	BLAY
NTRD	CPD	01/09/14	95074	AUTOBAHN FUNDING CO LLC CP	0.13000	02/06/14	35,000,000.00	34,996,461.11	0.00	CITI	BLAY
NTRD	CPD	01/09/14	95075	ABBEY NATIONAL NA LLC CP	0.10000	02/07/14	50,000,000.00	49,995,972.22	0.00	CITI	MFR
NTRD	CPD	01/09/14	95076	ALPINE SECURITIZATION CORP CP	0.11000	02/07/14	38,000,000.00	37,996,632.78	0.00	CITI	BLAY
NTRD	CPD	01/10/14	95079	AUTOBAHN FUNDING CO LLC CP	0.12500	02/11/14	10,000,000.00	9,998,888.89	0.00	CITI	BLAY
NTRD	CPD	01/10/14	95080	ALPINE SECURITIZATION CORP CP	0.11000	02/11/14	50,000,000.00	49,995,111.11	0.00	CITI	BLAY
NTRD	CPD	01/10/14	95081	SHEFFIELD RECEIVABLES CORP CP	0.12000	02/10/14	50,000,000.00	49,994,833.33	0.00	CITI	MS
NTRD	CPD	01/10/14	95082	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/14	25,000,000.00	24,997,111.11	0.00	CITI	JPM
NTRD	CPD	01/10/14	95083	ABBEY NATIONAL NA LLC CP	0.10000	02/11/14	50,000,000.00	49,995,555.56	0.00	CITI	MFR
NTRD	CPD	01/13/14	95086	ATLANTIC ASSET SEC LLC CP	0.13000	02/12/14	27,000,000.00	26,997,075.00	0.00	CITI	JPM

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NTRD	CPD	01/13/14	95087	AUTOBAHN FUNDING CO LLC CP	0.12000	02/12/14	15,000,000.00	14,998,500.00	0.00	CITI	MS
NTRD	CPD	01/13/14	95088	ALPINE SECURITIZATION CORP CP	0.11000	02/12/14	50,000,000.00	49,995,416.67	0.00	CITI	BLAY
NTRD	CPD	01/13/14	95089	ABBEY NATIONAL NA LLC CP	0.10000	02/10/14	50,000,000.00	49,996,111.11	0.00	CITI	MFR
NTRD	CPD	01/13/14	95090	ATLANTIC ASSET SEC LLC CP	0.13000	02/13/14	25,000,000.00	24,997,201.39	0.00	CITI	MS
NTRD	CPD	01/14/14	95092	ATLANTIC ASSET SEC LLC CP	0.13000	02/12/14	23,000,000.00	22,997,591.39	0.00	CITI	JPM
NTRD	CPD	01/14/14	95093	AUTOBAHN FUNDING CO LLC CP	0.12000	02/13/14	25,000,000.00	24,997,500.00	0.00	CITI	LOOP
NTRD	CPD	01/14/14	95094	AUTOBAHN FUNDING CO LLC CP	0.13000	02/13/14	35,000,000.00	34,996,208.33	0.00	CITI	BLAY
NTRD	CPD	01/14/14	95095	AUTOBAHN FUNDING CO LLC CP	0.13000	02/18/14	35,000,000.00	34,995,576.39	0.00	CITI	MS
NTRD	CPD	01/14/14	95096	CREDIT AGRICOLE NA INC CP	0.11000	02/14/14	50,000,000.00	49,995,263.89	0.00	CITI	MFR
NTRD	CPD	01/15/14	95098	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	40,000,000.00	39,995,666.67	0.00	CITI	BLAY
NTRD	CPD	01/15/14	95099	ABBEY NATIONAL NA LLC CP	0.12000	02/28/14	25,000,000.00	24,996,333.33	0.00	CITI	MFR
NTRD	CPD	01/15/14	95100	ALPINE SECURITIZATION CORP CP	0.12000	02/13/14	40,000,000.00	39,996,133.33	0.00	CITI	LOOP
NTRD	CPD	01/15/14	95101	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/18/14	37,500,000.00	37,495,041.67	0.00	CITI	MS
NTRD	CPD	01/15/14	95102	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	01/15/14	95103	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	5,000,000.00	4,999,458.33	0.00	CITI	BLAY
NTRD	CPD	01/15/14	95104	ALPINE SECURITIZATION CORP CP	0.12000	02/14/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	01/15/14	95105	ATLANTIC ASSET SEC LLC CP	0.13000	02/28/14	47,000,000.00	46,992,532.22	0.00	CITI	MS
NTRD	CPD	01/15/14	95106	BARTON CAPITAL LLC CP	0.12000	03/03/14	50,000,000.00	49,992,166.67	0.00	CITI	MFR
NTRD	CPD	01/16/14	95108	ALPINE SECURITIZATION CORP CP	0.12000	02/28/14	50,000,000.00	49,992,833.33	0.00	CITI	BLAY
NTRD	CPD	01/16/14	95112	ATLANTIC ASSET SEC LLC CP	0.12000	02/19/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	01/16/14	95113	ALPINE SECURITIZATION CORP CP	0.12000	02/19/14	50,000,000.00	49,994,333.33	0.00	CITI	BLAY
NTRD	CPD	01/16/14	95114	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/14	10,000,000.00	9,999,061.11	0.00	CITI	JPM
NTRD	CPD	01/16/14	95115	AUTOBAHN FUNDING CO LLC CP	0.13000	02/19/14	35,000,000.00	34,995,702.78	0.00	CITI	BLAY
NTRD	CPD	01/16/14	95116	ATLANTIC ASSET SEC LLC CP	0.13000	02/18/14	25,000,000.00	24,997,020.83	0.00	CITI	JPM
NTRD	CPD	01/16/14	95117	BARTON CAPITAL LLC CP	0.11000	03/03/14	30,000,000.00	29,995,783.33	0.00	CITI	MFR
NTRD	CPD	01/16/14	95118	ABBEY NATIONAL NA LLC CP	0.11000	02/24/14	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	01/16/14	95119	CREDIT AGRICOLE NA INC CP	0.11000	02/28/14	50,000,000.00	49,993,430.56	0.00	CITI	MFR
NTRD	CPD	01/16/14	95120	ATLANTIC ASSET SEC LLC CP	0.12000	02/18/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	01/16/14	95121	REGENCY MAREKTS NO. 1 LLC CP	0.13000	02/18/14	15,077,000.00	15,075,203.32	0.00	CITI	BLAY
NTRD	CPD	01/17/14	95126	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,995,104.17	0.00	CITI	BLAY
NTRD	CPD	01/17/14	95127	CANCARA ASSET SEC LLC CP	0.12000	02/28/14	10,000,000.00	9,998,600.00	0.00	CITI	JPM
NTRD	CPD	01/17/14	95128	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,990,208.33	0.00	CITI	BLAY
NTRD	CPD	01/17/14	95129	ABBEY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,993,583.33	0.00	CITI	MFR
NTRD	CPD	01/17/14	95130	ATLANTIC ASSET SEC LLC CP	0.12000	02/14/14	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	01/21/14	95133	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/20/14	30,000,000.00	29,996,500.00	0.00	CITI	MS
NTRD	CPD	01/21/14	95134	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/14	50,000,000.00	49,994,583.33	0.00	CITI	BLAY
NTRD	CPD	01/21/14	95135	AUTOBAHN FUNDING CO LLC CP	0.13000	02/19/14	15,000,000.00	14,998,429.17	0.00	CITI	BLAY
NTRD	CPD	01/21/14	95125	SHEFFIELD RECEIVABLES CORP CP	0.12000	02/20/14	50,000,000.00	49,995,000.00	0.00	CITI	BCI

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NTRD	CPD	01/22/14	95137	ATLANTIC ASSET SEC LLC CP	0.12000	02/19/14	25,000,000.00	24,997,666.67	0.00	CITI	MS
NTRD	CPD	01/22/14	95138	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/14	40,000,000.00	39,995,233.33	0.00	CITI	BLAY
NTRD	CPD	01/22/14	95139	AUTOBAHN FUNDING CO LLC CP	0.13000	02/20/14	15,000,000.00	14,998,429.17	0.00	CITI	BLAY
NTRD	CPD	01/22/14	95140	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/14	35,000,000.00	34,995,702.78	0.00	CITI	MS
NTRD	CPD	01/22/14	95141	ABBAY NATIONAL NA LLC CP	0.12000	02/21/14	50,000,000.00	49,995,000.00	0.00	CITI	MFR
NTRD	CPD	01/22/14	95142	DEUTSCHE BANK FINANCIAL LLC CP	0.14000	02/27/14	42,000,000.00	41,994,120.00	0.00	CITI	BLAY
NTRD	CPD	01/23/14	95144	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/20/14	31,981,000.00	31,977,517.62	0.00	CITI	JPM
NTRD	CPD	01/23/14	95145	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/03/14	30,000,000.00	29,996,100.00	0.00	CITI	MS
NTRD	CPD	01/23/14	95146	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/14	50,000,000.00	49,994,222.22	0.00	CITI	BLAY
NTRD	CPD	01/23/14	95147	AUTOBAHN FUNDING CO LLC CP	0.13000	02/28/14	15,000,000.00	14,998,050.00	0.00	CITI	BLAY
NTRD	CPD	01/24/14	95150	SALISBURY REC CO LLC CP	0.12000	02/26/14	25,000,000.00	24,997,250.00	0.00	CITI	LOOP
NTRD	CPD	01/24/14	95151	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/14	50,000,000.00	49,994,222.22	0.00	CITI	LOOP
NTRD	CPD	01/24/14	95152	ATLANTIC ASSET SEC LLC CP	0.12000	02/21/14	50,000,000.00	49,995,333.33	0.00	CITI	MS
NTRD	CPD	01/24/14	95153	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/14	34,000,000.00	33,996,685.00	0.00	CITI	BLAY
NTRD	CPD	01/24/14	95154	ATLANTIC ASSET SEC LLC CP	0.13000	02/21/14	50,000,000.00	49,994,944.44	0.00	CITI	JPM
NTRD	CPD	01/27/14	95159	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/25/14	50,000,000.00	49,994,361.11	0.00	CITI	MS
NTRD	CPD	01/27/14	95160	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/25/14	50,000,000.00	49,994,361.11	0.00	CITI	MS
NTRD	CPD	01/27/14	95161	ATLANTIC ASSET SEC LLC CP	0.12000	02/28/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	01/27/14	95162	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/10/14	21,000,000.00	20,997,060.00	0.00	CITI	BLAY
NTRD	CPD	01/27/14	95163	ALPINE SECURITIZATION CORP CP	0.11000	02/26/14	50,000,000.00	49,995,416.67	0.00	CITI	BLAY
NTRD	CPD	01/27/14	95164	ALPINE SECURITIZATION CORP CP	0.11000	02/27/14	50,000,000.00	49,995,263.89	0.00	CITI	BLAY
NTRD	CPD	01/27/14	95165	SALISBURY REC CO LLC CP	0.15000	03/11/14	5,100,000.00	5,099,086.25	0.00	CITI	KEYBANC
NTRD	CPD	01/27/14	95166	SALISBURY REC CO LLC CP	0.14500	03/25/14	40,000,000.00	39,990,816.67	0.00	CITI	KEYBANC
NTRD	CPD	01/27/14	95167	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/26/14	24,000,000.00	23,994,200.00	0.00	CITI	KEYBANC
NTRD	CPD	01/27/14	95168	AUTOBAHN FUNDING CO LLC CP	0.12000	02/26/14	25,000,000.00	24,997,500.00	0.00	CITI	BLAY
NTRD	CPD	01/27/14	95169	ABBAY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,111.11	0.00	CITI	MFR
NTRD	CPD	01/27/14	95170	REGENCY MAREKTS NO. 1 LLC CP	0.14000	02/25/14	39,117,000.00	39,112,588.47	0.00	CITI	MS
NTRD	CPD	01/28/14	95174	ATLANTIC ASSET SEC LLC CP	0.12000	02/28/14	50,000,000.00	49,994,833.33	0.00	CITI	MS
NTRD	CPD	01/28/14	95175	ALPINE SECURITIZATION CORP CP	0.10000	02/26/14	40,000,000.00	39,996,777.78	0.00	CITI	MFR
NTRD	CPD	01/28/14	95176	BARTON CAPITAL LLC CP	0.10000	02/28/14	15,000,000.00	14,998,708.33	0.00	CITI	LOOP
NTRD	CPD	01/28/14	95177	ATLANTIC ASSET SEC LLC CP	0.12000	03/03/14	40,000,000.00	39,995,466.67	0.00	CITI	MS
NTRD	CPD	01/28/14	95178	ABBAY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,263.89	0.00	CITI	MFR
NTRD	CPD	01/29/14	95181	CANCARA ASSET SEC LLC CP	0.14000	04/02/14	50,000,000.00	49,987,750.00	0.00	CITI	LOOP
NTRD	CPD	01/29/14	95182	ALPINE SECURITIZATION CORP CP	0.11000	03/04/14	43,150,000.00	43,145,517.19	0.00	CITI	LOOP
NTRD	CPD	01/29/14	95183	CANCARA ASSET SEC LLC CP	0.15000	04/02/14	50,000,000.00	49,986,875.00	0.00	CITI	MS
NTRD	CPD	01/29/14	95184	ABBAY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,416.67	0.00	CITI	MFR
NTRD	CPD	01/29/14	95185	CANCARA ASSET SEC LLC CP	0.13000	03/24/14	35,000,000.00	34,993,175.00	0.00	CITI	KEYBANC
NTRD	CPD	01/29/14	95186	SALISBURY REC CO LLC CP	0.14000	03/25/14	50,000,000.00	49,989,305.56	0.00	CITI	KEYBANC

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NTRD	CPD	01/29/14	95187	SALISBURY REC CO LLC CP	0.14000	03/25/14	5,000,000.00	4,998,930.56	0.00	CITI	KEYBANC
NTRD	CPD	01/29/14	95188	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,992,708.33	0.00	CITI	BLAY
NTRD	CPD	01/29/14	95189	SHEFFIELD RECEIVABLES CORP CP	0.11000	03/06/14	10,000,000.00	9,998,900.00	0.00	CITI	KEYBANC
NTRD	CPD	01/29/14	95190	CREDIT AGRICOLE NA INC CP	0.10000	03/03/14	50,000,000.00	49,995,416.67	0.00	CITI	MS
NTRD	CPD	01/29/14	95191	ATLANTIC ASSET SEC LLC CP	0.14000	03/05/14	50,000,000.00	49,993,194.44	0.00	CITI	MFR
NTRD	CPD	01/29/14	95192	ALPINE SECURITIZATION CORP CP	0.11000	03/03/14	50,000,000.00	49,994,958.33	0.00	CITI	BLAY
NTRD	CPD	01/30/14	95203	CANCARA ASSET SEC LLC CP	0.14000	04/01/14	50,000,000.00	49,988,138.89	0.00	CITI	MS
NTRD	CPD	01/30/14	95204	AUTOBAHN FUNDING CO LLC CP	0.12000	03/04/14	35,000,000.00	34,996,150.00	0.00	CITI	BLAY
NTRD	CPD	01/30/14	95205	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,996,458.33	0.00	CITI	BLAY
NTRD	CPD	01/30/14	95206	ATLANTIC ASSET SEC LLC CP	0.13000	03/03/14	50,000,000.00	49,994,222.22	0.00	CITI	MFR
NTRD	CPD	01/30/14	95207	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,992,916.67	0.00	CITI	BLAY
NTRD	CPD	01/30/14	95208	ABBEY NATIONAL NA LLC CP	0.11000	03/04/14	50,000,000.00	49,994,958.33	0.00	CITI	MFR
NTRD	CPD	01/31/14	95212	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	01/31/14	95213	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	15,000,000.00	14,998,300.00	0.00	CITI	BLAY
NTRD	CPD	01/31/14	95214	ALPINE SECURITIZATION CORP CP	0.11000	03/06/14	25,000,000.00	24,997,402.78	0.00	CITI	BLAY
NTRD	CPD	01/31/14	95215	BARTON CAPITAL LLC CP	0.11000	03/04/14	50,000,000.00	49,995,111.11	0.00	CITI	MFR
NTRD	CPD	01/31/14	95216	ATLANTIC ASSET SEC LLC CP	0.12000	03/07/14	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	01/31/14	95217	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,992,500.00	0.00	CITI	BLAY
NTRD	CPD	01/31/14	95218	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,992,500.00	0.00	CITI	BLAY
NTRD	CPD	01/31/14	95219	ABBEY NATIONAL NA LLC CP	0.12000	03/03/14	50,000,000.00	49,994,833.33	0.00	CITI	MFR
<b>CPD Total</b>							<b>5,096,618,000.00</b>	<b>5,096,029,894.22</b>	<b>0.00</b>		
NTRD	FHLM	01/07/14	95026	FHLMC (CALLABLE)	2.05000	01/07/19	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FHLM	01/07/14	94930	FHLMC (CALLABLE)	1.87500	01/07/19	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FHLM	01/07/14	94964	FHLMC (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	0.00	CITI	SNC
NTRD	FHLM	01/15/14	94966	FHLMC (CALLABLE)	2.00000	01/15/19	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLM	01/21/14	95009	FHLMC (CALLABLE)	2.00000	01/16/19	25,000,000.00	24,972,500.00	6,944.44	CITI	RBCCM
<b>FHLM Total</b>							<b>125,000,000.00</b>	<b>124,972,500.00</b>	<b>6,944.44</b>		
NTRD	MCPN	01/07/14	94965	FHLB (CALLABLE)	5.00000	01/07/19	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	MCPN	01/15/14	94949	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	MCPN	01/15/14	94950	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	0.00	CITI	KEYBANC
NTRD	MCPN	01/15/14	94951	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	0.00	CITI	MS
<b>MCPN Total</b>							<b>100,000,000.00</b>	<b>100,000,000.00</b>	<b>0.00</b>		
NTRD	NCD1	01/29/14	95199	UNION BANK OF CALIFORNIA NA CD	0.13000	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	UNION
<b>NCD1 Total</b>							<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>		

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Group: Pooled Surplus Investments  
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Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	01/02/14	95049	BNP PARIBAS SF CD	0.11000	01/30/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/03/14	95053	BNP PARIBAS SF CD	0.11000	01/30/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/03/14	95054	BNP PARIBAS SF CD	0.11000	01/31/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/09/14	95077	BNP PARIBAS SF CD	0.12000	02/10/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/16/14	95122	BANK OF MONTREAL CHICAGO CD	0.10000	02/25/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	01/17/14	95124	TORONTO DOMINION BANK NY CD	0.10500	02/20/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	01/17/14	95131	CREDIT AGRICOLE CIB NY CD	0.17000	03/03/14	50,000,000.00	50,000,624.88	0.00	CITI	MFR
NTRD	YANK1	01/24/14	95155	BNP PARIBAS SF CD	0.12000	02/24/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/27/14	95171	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,874.72	0.00	CITI	MFR
NTRD	YANK1	01/27/14	95172	TORONTO DOMINION BANK NY CD	0.13500	03/31/14	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	01/28/14	95179	TORONTO DOMINION BANK NY CD	0.11500	03/03/14	50,000,000.00	50,000,000.00	0.00	CITI	JPM
NTRD	YANK1	01/29/14	95200	BANK OF MONTREAL CHICAGO CD	0.12000	04/18/14	50,000,000.00	50,001,096.96	0.00	CITI	MFR
NTRD	YANK1	01/29/14	95193	TORONTO DOMINION BANK NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	01/29/14	95194	BARCLAYS BANK PLC NY CD	0.18000	06/30/14	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	01/29/14	95195	BANK OF NOVA SCOTIA HOUSTON CD	0.19000	06/30/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	01/29/14	95196	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	01/29/14	95197	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	01/29/14	95198	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,846.96	0.00	CITI	MFR
NTRD	YANK1	01/30/14	95209	BNP PARIBAS SF CD	0.17000	04/18/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	01/31/14	95220	SOCIETE GENERALE NY CD	0.17000	04/18/14	50,000,000.00	50,001,069.08	0.00	CITI	MFR
<b>YANK1 Total</b>							<b>1,000,000,000.00</b>	<b>1,000,004,512.60</b>	<b>0.00</b>		
<b>NTRD Total</b>							<b>6,371,618,000.00</b>	<b>6,371,006,906.82</b>	<b>6,944.44</b>		
<b>PSI Total</b>							<b>6,371,618,000.00</b>	<b>6,371,006,906.82</b>	<b>6,944.44</b>		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	01/15/14	95109 S OF C LAIF		0.00000	12/31/14	25,351.54	25,351.54	0.00	TTC	LAIF
	CTDQ Total						25,351.54	25,351.54	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							25,351.54	25,351.54	0.00		
SLIM	CTDQ	01/15/14	95110 S OF C LAIF		0.00000	12/31/14	6,533.70	6,533.70	0.00	TTC	LAIF
	CTDQ Total						6,533.70	6,533.70	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							6,533.70	6,533.70	0.00		
WASIA	CTDQ	01/15/14	95111 S OF C LAIF		0.00000	12/31/14	24.62	24.62	0.00	TTC	LAIF
	CTDQ Total						24.62	24.62	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							24.62	24.62	0.00		
SPI Total							<b>31,909.86</b>	<b>31,909.86</b>	<b>0.00</b>		

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 Comparison of Investment Cost to Market Value  
 As of January 31, 2014  
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,271,648,911.48	4,271,281,584.00	(367,327.48)	0.00	0.00	0.00
Euro CD's	0.00	0.00	0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	0.00	0.00	0.00	0.00	0.00
Commercial Paper	6,723,894,720.95	6,723,175,981.32	(718,739.63)	0.00	0.00	0.00
Governments	946,031,600.76	947,128,025.00	1,096,424.24	85,492.76	98,101.99	12,609.23
Agencies	12,081,994,963.43	11,966,761,808.31	(115,233,155.12)	76,576,037.53	74,031,090.74	(2,544,946.79)
Municipals	39,000,000.00	39,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	235,074,074.99	235,386,885.00	312,810.01	1,520,128.17	1,540,411.50	20,283.33
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	49,556,103.34	49,556,103.34	0.00
<b>TOTAL</b>	<b><u>\$24,297,644,271.61</u></b>	<b><u>\$24,182,734,283.63</u></b>	<b><u>(\$114,909,987.98)</u></b>	<b><u>\$132,547,761.80</u></b>	<b><u>\$130,035,707.57</u></b>	<b><u>(\$2,512,054.23)</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 0.16% of the PSI Portfolio.

**Los Angeles County Treasurer**

**Market Pricing Exceptions**

**As of January 31, 2014**

**Attachment IXa**

<b>Security ID</b>	<b>Security Description</b>	<b>Calculated Market Price</b>
91175	NORDEA BANK FINLAND PLC	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
95209	BNP PARIBAS SF CD	99.995724
95220	SOCIETE GENERALE NY CD	99.993586

Los Angeles County Treasurer  
Treasurer Portfolio Compared to Market Value  
As of January 31, 2014  
Fund: Pooled Surplus Investments  
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.58600	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.58600	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.58600	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.58600	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	94260	LACCAL BANS	0.58600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
<b>BAN Total</b>							<b>39,000,000.00</b>	<b>39,000,000.00</b>	<b>39,000,000.00</b>
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.49585	06/26/14	50,000,000.00	50,000,000.00	50,025,550.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.89685	09/28/15	50,000,000.00	50,082,188.13	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.22130	03/05/15	25,000,000.00	25,000,000.00	24,987,375.00
<b>CNFL Total</b>							<b>125,000,000.00</b>	<b>125,082,188.13</b>	<b>124,987,925.00</b>
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.04685	12/29/14	35,000,000.00	35,000,000.00	35,113,610.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,101,450.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,752,550.00
<b>CNFRQ Total</b>							<b>85,000,000.00</b>	<b>85,000,000.00</b>	<b>84,967,610.00</b>
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,991,886.86	25,431,350.00
<b>CNFX Total</b>							<b>25,000,000.00</b>	<b>24,991,886.86</b>	<b>25,431,350.00</b>
PSI	NTRD	CPD	94430	CANCARA ASSET SEC LLC CP	0.19000	02/04/14	50,000,000.00	49,999,208.33	49,994,730.00
PSI	NTRD	CPD	94431	CANCARA ASSET SEC LLC CP	0.20000	02/03/14	25,000,000.00	24,999,722.22	24,997,500.00
PSI	NTRD	CPD	94521	BARTON CAPITAL LLC CP	0.17000	02/03/14	1,200,000.00	1,199,988.67	1,199,938.32
PSI	NTRD	CPD	94544	SHEFFIELD RECEIVABLES CORP CP	0.19000	02/19/14	31,000,000.00	30,997,055.00	30,994,881.90
PSI	NTRD	CPD	94546	ATLANTIC ASSET SEC LLC CP	0.20000	02/14/14	19,968,000.00	19,966,557.87	19,965,244.42
PSI	NTRD	CPD	94553	MONT BLANC CAPITAL CORP CP	0.17000	02/13/14	30,265,000.00	30,263,284.98	30,260,381.56
PSI	NTRD	CPD	94554	SALISBURY REC CO LLC CP	0.18000	02/13/14	25,000,000.00	24,998,500.00	24,996,185.00
PSI	NTRD	CPD	94572	SALISBURY REC CO LLC CP	0.17000	02/12/14	20,000,000.00	19,998,961.11	19,997,072.00
PSI	NTRD	CPD	94585	ING U.S. FUNDING LLC CP	0.19000	02/20/14	50,000,000.00	49,994,986.11	49,991,950.00
PSI	NTRD	CPD	94587	SALISBURY REC CO LLC CP	0.17000	02/21/14	25,000,000.00	24,997,638.89	24,995,012.50
PSI	NTRD	CPD	94588	SHEFFIELD RECEIVABLES CORP CP	0.17000	02/20/14	7,500,000.00	7,499,327.08	7,498,722.75
PSI	NTRD	CPD	94589	SALISBURY REC CO LLC CP	0.17000	02/21/14	25,000,000.00	24,997,638.89	24,995,012.50
PSI	NTRD	CPD	94601	BARTON CAPITAL LLC CP	0.17000	02/20/14	35,000,000.00	34,996,859.72	34,996,080.00
PSI	NTRD	CPD	94609	BARTON CAPITAL LLC CP	0.17000	02/18/14	25,000,000.00	24,997,993.06	24,997,417.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94622	ING U.S. FUNDING LLC CP	0.18000	02/14/14	25,415,000.00	25,413,348.02	25,411,594.39
PSI	NTRD	CPD	94625	SALISBURY REC CO LLC CP	0.20000	03/14/14	12,000,000.00	11,997,266.67	11,996,096.40
PSI	NTRD	CPD	94639	DEUTSCHE BANK FINANCIAL LLC CP	0.18000	02/26/14	50,000,000.00	49,993,750.00	49,990,265.00
PSI	NTRD	CPD	94706	SALISBURY REC CO LLC CP	0.17000	03/04/14	15,000,000.00	14,997,804.17	14,996,040.00
PSI	NTRD	CPD	94717	BARTON CAPITAL LLC CP	0.15000	02/03/14	25,000,000.00	24,999,791.67	24,998,715.00
PSI	NTRD	CPD	94724	BARTON CAPITAL LLC CP	0.15000	02/03/14	25,000,000.00	24,999,791.67	24,998,715.00
PSI	NTRD	CPD	94727	SHEFFIELD RECEIVABLES CORP CP	0.18000	03/05/14	5,000,000.00	4,999,200.00	4,998,800.50
PSI	NTRD	CPD	94728	MONT BLANC CAPITAL CORP CP	0.20000	03/10/14	18,000,000.00	17,996,300.00	17,994,600.00
PSI	NTRD	CPD	94735	CRC FUNDING LLC CP	0.14000	02/03/14	50,000,000.00	49,999,611.11	49,992,570.00
PSI	NTRD	CPD	94744	SALISBURY REC CO LLC CP	0.16000	02/05/14	25,000,000.00	24,999,555.56	24,997,245.00
PSI	NTRD	CPD	94747	CRC FUNDING LLC CP	0.14000	02/03/14	26,000,000.00	25,999,797.78	25,996,136.40
PSI	NTRD	CPD	94754	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	02/27/14	15,250,000.00	15,247,907.36	15,246,928.65
PSI	NTRD	CPD	94764	CANCARA ASSET SEC LLC CP	0.18000	03/05/14	20,000,000.00	19,996,800.00	19,994,592.00
PSI	NTRD	CPD	94774	BARTON CAPITAL LLC CP	0.14000	02/03/14	50,000,000.00	49,999,611.11	49,997,430.00
PSI	NTRD	CPD	94775	BARTON CAPITAL LLC CP	0.14000	02/03/14	25,000,000.00	24,999,805.56	24,998,715.00
PSI	NTRD	CPD	94782	BARTON CAPITAL LLC CP	0.15000	02/05/14	50,000,000.00	49,999,166.67	49,997,115.00
PSI	NTRD	CPD	94783	BARTON CAPITAL LLC CP	0.15000	02/05/14	25,000,000.00	24,999,583.33	24,998,557.50
PSI	NTRD	CPD	94784	BARTON CAPITAL LLC CP	0.15000	02/03/14	50,000,000.00	49,999,583.33	49,997,430.00
PSI	NTRD	CPD	94786	SHEFFIELD RECEIVABLES CORP CP	0.16000	03/07/14	40,000,000.00	39,993,955.55	39,989,992.00
PSI	NTRD	CPD	94816	CAFCO LLC CP	0.14000	02/10/14	10,000,000.00	9,999,650.00	9,998,640.00
PSI	NTRD	CPD	94839	CANCARA ASSET SEC LLC CP	0.17000	03/10/14	50,000,000.00	49,991,263.89	49,985,000.00
PSI	NTRD	CPD	94840	SALISBURY REC CO LLC CP	0.15000	02/12/14	50,000,000.00	49,997,708.33	49,992,680.00
PSI	NTRD	CPD	94841	CAFCO LLC CP	0.16000	03/10/14	25,000,000.00	24,995,888.89	24,992,500.00
PSI	NTRD	CPD	94844	CIESCO LLC CP	0.17000	03/10/14	30,000,000.00	29,994,758.33	29,991,000.00
PSI	NTRD	CPD	94853	CANCARA ASSET SEC LLC CP	0.15000	02/07/14	20,000,000.00	19,999,500.00	19,997,600.00
PSI	NTRD	CPD	94871	BARTON CAPITAL LLC CP	0.15000	02/10/14	50,000,000.00	49,998,125.00	49,996,310.00
PSI	NTRD	CPD	94874	BARTON CAPITAL LLC CP	0.14000	02/14/14	30,000,000.00	29,998,483.33	29,997,360.00
PSI	NTRD	CPD	94875	MONT BLANC CAPITAL CORP CP	0.18000	03/10/14	15,364,000.00	15,361,157.66	15,359,390.80
PSI	NTRD	CPD	94876	CIESCO LLC CP	0.16000	03/12/14	33,008,000.00	33,002,278.61	32,997,595.88
PSI	NTRD	CPD	94877	SALISBURY REC CO LLC CP	0.17000	03/05/14	22,850,000.00	22,846,547.11	22,843,821.36
PSI	NTRD	CPD	94879	CREDIT AGRICOLE NA INC CP	0.12000	02/03/14	50,000,000.00	49,999,666.67	49,995,695.00
PSI	NTRD	CPD	94881	CREDIT AGRICOLE NA INC CP	0.12000	02/04/14	25,000,000.00	24,999,750.00	24,997,725.00
PSI	NTRD	CPD	94884	BARTON CAPITAL LLC CP	0.14000	02/11/14	45,000,000.00	44,998,250.00	44,996,535.00
PSI	NTRD	CPD	94887	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	02/27/14	25,000,000.00	24,996,930.56	24,994,965.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94890	BARTON CAPITAL LLC CP	0.15000	02/10/14	9,000,000.00	8,999,662.50	8,999,335.80
PSI	NTRD	CPD	94899	CANCARA ASSET SEC LLC CP	0.14000	02/03/14	50,000,000.00	49,999,611.11	49,995,000.00
PSI	NTRD	CPD	94905	DEUTSCHE BANK FINANCIAL LLC CP	0.17000	02/27/14	16,750,000.00	16,747,943.47	16,746,626.55
PSI	NTRD	CPD	94908	SALISBURY REC CO LLC CP	0.15000	02/12/14	2,000,000.00	1,999,908.33	1,999,707.20
PSI	NTRD	CPD	94909	CAFCO LLC CP	0.15000	03/06/14	6,800,000.00	6,799,065.00	6,798,127.96
PSI	NTRD	CPD	94920	SHEFFIELD RECEIVABLES CORP CP	0.15000	02/19/14	25,000,000.00	24,998,125.00	24,995,872.50
PSI	NTRD	CPD	94922	ING U.S. FUNDING LLC CP	0.15000	02/07/14	50,000,000.00	49,998,750.00	49,994,805.00
PSI	NTRD	CPD	94925	CIESCO LLC CP	0.13000	02/04/14	13,300,000.00	13,299,855.92	13,298,598.18
PSI	NTRD	CPD	94927	JUPITER SEC COMPANY LLC CP	0.12000	02/10/14	38,300,000.00	38,298,851.00	38,295,767.85
PSI	NTRD	CPD	94928	CANCARA ASSET SEC LLC CP	0.15000	02/06/14	50,000,000.00	49,998,958.33	49,994,245.00
PSI	NTRD	CPD	94935	BARTON CAPITAL LLC CP	0.14000	02/14/14	20,000,000.00	19,998,988.89	19,998,240.00
PSI	NTRD	CPD	94936	ING U.S. FUNDING LLC CP	0.15000	02/07/14	16,000,000.00	15,999,600.00	15,998,337.60
PSI	NTRD	CPD	94948	CANCARA ASSET SEC LLC CP	0.15000	02/06/14	50,000,000.00	49,998,958.33	49,994,245.00
PSI	NTRD	CPD	94957	CREDIT AGRICOLE NA INC CP	0.17000	02/20/14	25,000,000.00	24,997,756.95	24,995,975.00
PSI	NTRD	CPD	94961	REGENCY MARKETS NO. 1 LLC CP	0.15000	02/05/14	17,705,000.00	17,704,704.92	17,703,048.91
PSI	NTRD	CPD	94971	CANCARA ASSET SEC LLC CP	0.15500	02/18/14	50,000,000.00	49,996,340.28	49,990,945.00
PSI	NTRD	CPD	94974	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	35,000,000.00	34,999,455.56	34,996,668.00
PSI	NTRD	CPD	94975	ABBEY NATIONAL NA LLC CP	0.18000	02/03/14	50,000,000.00	49,999,500.00	49,995,695.00
PSI	NTRD	CPD	94983	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	50,000,000.00	49,999,222.22	49,995,240.00
PSI	NTRD	CPD	94984	ABBEY NATIONAL NA LLC CP	0.18000	02/04/14	50,000,000.00	49,999,250.00	49,995,450.00
PSI	NTRD	CPD	94985	CANCARA ASSET SEC LLC CP	0.18000	02/25/14	5,273,000.00	5,272,367.24	5,271,823.07
PSI	NTRD	CPD	94986	BARTON CAPITAL LLC CP	0.16000	02/03/14	3,500,000.00	3,499,968.89	3,499,820.10
PSI	NTRD	CPD	94993	BARTON CAPITAL LLC CP	0.13000	02/06/14	35,000,000.00	34,999,368.06	34,997,875.50
PSI	NTRD	CPD	94994	BARTON CAPITAL LLC CP	0.13000	02/07/14	50,000,000.00	49,998,916.67	49,996,820.00
PSI	NTRD	CPD	94996	CREDIT AGRICOLE NA INC CP	0.14000	02/03/14	50,000,000.00	49,999,611.11	49,995,695.00
PSI	NTRD	CPD	94997	ABBEY NATIONAL NA LLC CP	0.13000	02/04/14	50,000,000.00	49,999,458.33	49,995,450.00
PSI	NTRD	CPD	95000	SHEFFIELD RECEIVABLES CORP CP	0.17000	03/19/14	24,000,000.00	23,994,786.67	23,992,363.20
PSI	NTRD	CPD	95010	ATLANTIC ASSET SEC LLC CP	0.15000	02/03/14	25,000,000.00	24,999,791.67	24,997,847.50
PSI	NTRD	CPD	95013	CREDIT AGRICOLE NA INC CP	0.14000	02/05/14	50,000,000.00	49,999,222.22	49,995,240.00
PSI	NTRD	CPD	95016	ALPINE SECURITIZATION CORP CP	0.16000	03/26/14	16,040,000.00	16,036,221.69	16,034,209.56
PSI	NTRD	CPD	95020	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	50,000,000.00	49,987,250.00	49,980,575.00
PSI	NTRD	CPD	95021	CANCARA ASSET SEC LLC CP	0.18000	03/24/14	5,000,000.00	4,998,725.00	4,998,057.50
PSI	NTRD	CPD	95027	BARTON CAPITAL LLC CP	0.10000	02/06/14	21,000,000.00	20,999,708.33	20,998,725.30
PSI	NTRD	CPD	95028	BARTON CAPITAL LLC CP	0.10000	02/05/14	25,000,000.00	24,999,722.22	24,998,557.50

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PSI	NTRD	CPD	95032	ABBEY NATIONAL NA LLC CP	0.12000	02/04/14	50,000,000.00	49,999,500.00	49,995,450.00
PSI	NTRD	CPD	95033	CREDIT AGRICOLE NA INC. CP	0.19000	03/18/14	19,000,000.00	18,995,487.50	18,993,612.20
PSI	NTRD	CPD	95037	AUTOBAHN FUNDING CO LLC CP	0.12000	02/06/14	50,000,000.00	49,999,166.67	49,994,245.00
PSI	NTRD	CPD	95038	DEUTSCHE BANK FINANCIAL LLC CP	0.19000	03/31/14	50,000,000.00	49,984,694.45	49,977,725.00
PSI	NTRD	CPD	95039	AUTOBAHN FUNDING CO LLC CP	0.12000	02/05/14	50,000,000.00	49,999,333.33	49,994,490.00
PSI	NTRD	CPD	95061	ATLANTIC ASSET SEC LLC CP	0.12000	02/05/14	50,000,000.00	49,999,333.33	49,995,240.00
PSI	NTRD	CPD	95070	ATLANTIC ASSET SEC LLC CP	0.13000	02/07/14	50,000,000.00	49,998,916.67	49,994,805.00
PSI	NTRD	CPD	95072	ATLANTIC ASSET SEC LLC CP	0.12000	02/06/14	50,000,000.00	49,999,166.67	49,995,020.00
PSI	NTRD	CPD	95073	ALPINE SECURITIZATION CORP CP	0.11000	02/04/14	25,000,000.00	24,999,770.83	24,997,725.00
PSI	NTRD	CPD	95074	AUTOBAHN FUNDING CO LLC CP	0.13000	02/06/14	35,000,000.00	34,999,368.06	34,995,971.50
PSI	NTRD	CPD	95075	ABBEY NATIONAL NA LLC CP	0.10000	02/07/14	50,000,000.00	49,999,166.67	49,994,805.00
PSI	NTRD	CPD	95076	ALPINE SECURITIZATION CORP CP	0.11000	02/07/14	38,000,000.00	37,999,303.33	37,996,051.80
PSI	NTRD	CPD	95079	AUTOBAHN FUNDING CO LLC CP	0.12500	02/11/14	10,000,000.00	9,999,652.78	9,998,588.00
PSI	NTRD	CPD	95080	ALPINE SECURITIZATION CORP CP	0.11000	02/11/14	50,000,000.00	49,998,472.22	49,993,860.00
PSI	NTRD	CPD	95081	SHEFFIELD RECEIVABLES CORP CP	0.12000	02/10/14	50,000,000.00	49,998,500.00	49,994,090.00
PSI	NTRD	CPD	95082	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/14	25,000,000.00	24,999,097.22	24,996,930.00
PSI	NTRD	CPD	95083	ABBEY NATIONAL NA LLC CP	0.10000	02/11/14	50,000,000.00	49,998,611.11	49,993,860.00
PSI	NTRD	CPD	95086	ATLANTIC ASSET SEC LLC CP	0.13000	02/12/14	27,000,000.00	26,998,927.50	26,996,557.50
PSI	NTRD	CPD	95087	AUTOBAHN FUNDING CO LLC CP	0.12000	02/12/14	15,000,000.00	14,999,450.00	14,997,804.00
PSI	NTRD	CPD	95088	ALPINE SECURITIZATION CORP CP	0.11000	02/12/14	50,000,000.00	49,998,319.45	49,993,625.00
PSI	NTRD	CPD	95089	ABBEY NATIONAL NA LLC CP	0.10000	02/10/14	50,000,000.00	49,998,750.00	49,994,120.00
PSI	NTRD	CPD	95090	ATLANTIC ASSET SEC LLC CP	0.13000	02/13/14	25,000,000.00	24,998,916.67	24,996,670.00
PSI	NTRD	CPD	95092	ATLANTIC ASSET SEC LLC CP	0.13000	02/12/14	23,000,000.00	22,999,086.39	22,997,067.50
PSI	NTRD	CPD	95093	AUTOBAHN FUNDING CO LLC CP	0.12000	02/13/14	25,000,000.00	24,999,000.00	24,996,185.00
PSI	NTRD	CPD	95094	AUTOBAHN FUNDING CO LLC CP	0.13000	02/13/14	35,000,000.00	34,998,483.33	34,994,659.00
PSI	NTRD	CPD	95095	AUTOBAHN FUNDING CO LLC CP	0.13000	02/18/14	35,000,000.00	34,997,851.39	34,993,661.50
PSI	NTRD	CPD	95096	CREDIT AGRICOLE NA INC CP	0.11000	02/14/14	50,000,000.00	49,998,013.89	49,993,300.00
PSI	NTRD	CPD	95098	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	40,000,000.00	39,998,122.22	39,993,680.00
PSI	NTRD	CPD	95099	ABBEY NATIONAL NA LLC CP	0.12000	02/28/14	25,000,000.00	24,997,750.00	24,994,445.00
PSI	NTRD	CPD	95100	ALPINE SECURITIZATION CORP CP	0.12000	02/13/14	40,000,000.00	39,998,400.00	39,994,672.00
PSI	NTRD	CPD	95101	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/18/14	37,500,000.00	37,497,520.84	37,493,208.75
PSI	NTRD	CPD	95102	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	50,000,000.00	49,997,652.78	49,992,100.00
PSI	NTRD	CPD	95103	AUTOBAHN FUNDING CO LLC CP	0.13000	02/14/14	5,000,000.00	4,999,765.28	4,999,210.00
PSI	NTRD	CPD	95104	ALPINE SECURITIZATION CORP CP	0.12000	02/14/14	25,000,000.00	24,998,916.67	24,996,550.00

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PSI	NTRD	CPD	95105	ATLANTIC ASSET SEC LLC CP	0.13000	02/28/14	47,000,000.00	46,995,417.50	46,990,012.50
PSI	NTRD	CPD	95106	BARTON CAPITAL LLC CP	0.12000	03/03/14	50,000,000.00	49,995,000.00	49,992,270.00
PSI	NTRD	CPD	95108	ALPINE SECURITIZATION CORP CP	0.12000	02/28/14	50,000,000.00	49,995,500.00	49,989,375.00
PSI	NTRD	CPD	95112	ATLANTIC ASSET SEC LLC CP	0.12000	02/19/14	25,000,000.00	24,998,500.00	24,995,872.50
PSI	NTRD	CPD	95113	ALPINE SECURITIZATION CORP CP	0.12000	02/19/14	50,000,000.00	49,997,000.00	49,991,745.00
PSI	NTRD	CPD	95114	ATLANTIC ASSET SEC LLC CP	0.13000	02/11/14	10,000,000.00	9,999,638.89	9,998,772.00
PSI	NTRD	CPD	95115	AUTOBAHN FUNDING CO LLC CP	0.13000	02/19/14	35,000,000.00	34,997,725.00	34,993,423.50
PSI	NTRD	CPD	95116	ATLANTIC ASSET SEC LLC CP	0.13000	02/18/14	25,000,000.00	24,998,465.28	24,996,027.50
PSI	NTRD	CPD	95117	BARTON CAPITAL LLC CP	0.11000	03/03/14	30,000,000.00	29,997,250.00	29,995,362.00
PSI	NTRD	CPD	95118	ABBEY NATIONAL NA LLC CP	0.11000	02/24/14	50,000,000.00	49,996,486.11	49,990,290.00
PSI	NTRD	CPD	95119	CREDIT AGRICOLE NA INC CP	0.11000	02/28/14	50,000,000.00	49,995,875.00	49,989,585.00
PSI	NTRD	CPD	95120	ATLANTIC ASSET SEC LLC CP	0.12000	02/18/14	25,000,000.00	24,998,583.33	24,996,027.50
PSI	NTRD	CPD	95121	REGENCY MARKETS NO. 1 LLC CP	0.13000	02/18/14	15,077,000.00	15,076,074.44	15,074,269.56
PSI	NTRD	CPD	95125	SHEFFIELD RECEIVABLES CORP CP	0.12000	02/20/14	50,000,000.00	49,996,833.33	49,991,485.00
PSI	NTRD	CPD	95126	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,996,666.67	24,993,890.00
PSI	NTRD	CPD	95127	CANCARA ASSET SEC LLC CP	0.12000	02/28/14	10,000,000.00	9,999,100.00	9,997,597.00
PSI	NTRD	CPD	95128	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,993,333.33	49,987,780.00
PSI	NTRD	CPD	95129	ABBEY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,875.00	49,988,890.00
PSI	NTRD	CPD	95130	ATLANTIC ASSET SEC LLC CP	0.12000	02/14/14	50,000,000.00	49,997,833.33	49,993,100.00
PSI	NTRD	CPD	95133	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/20/14	30,000,000.00	29,997,783.33	29,994,189.00
PSI	NTRD	CPD	95134	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/14	50,000,000.00	49,996,569.44	49,991,485.00
PSI	NTRD	CPD	95135	AUTOBAHN FUNDING CO LLC CP	0.13000	02/19/14	15,000,000.00	14,999,025.00	14,997,181.50
PSI	NTRD	CPD	95137	ATLANTIC ASSET SEC LLC CP	0.12000	02/19/14	25,000,000.00	24,998,500.00	24,995,872.50
PSI	NTRD	CPD	95138	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/14	40,000,000.00	39,996,677.78	39,991,260.00
PSI	NTRD	CPD	95139	AUTOBAHN FUNDING CO LLC CP	0.13000	02/20/14	15,000,000.00	14,998,970.84	14,997,094.50
PSI	NTRD	CPD	95140	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/14	35,000,000.00	34,996,966.67	34,992,188.00
PSI	NTRD	CPD	95141	ABBEY NATIONAL NA LLC CP	0.12000	02/21/14	50,000,000.00	49,996,666.67	49,991,180.00
PSI	NTRD	CPD	95142	DEUTSCHE BANK FINANCIAL LLC CP	0.14000	02/27/14	42,000,000.00	41,995,753.33	41,991,541.20
PSI	NTRD	CPD	95144	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/20/14	31,981,000.00	31,978,636.96	31,974,805.28
PSI	NTRD	CPD	95145	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/03/14	30,000,000.00	29,997,000.00	29,993,154.00
PSI	NTRD	CPD	95146	AUTOBAHN FUNDING CO LLC CP	0.13000	02/24/14	50,000,000.00	49,995,847.22	49,989,075.00
PSI	NTRD	CPD	95147	AUTOBAHN FUNDING CO LLC CP	0.13000	02/28/14	15,000,000.00	14,998,537.50	14,996,395.50
PSI	NTRD	CPD	95150	SALISBURY REC CO LLC CP	0.12000	02/26/14	25,000,000.00	24,997,916.67	24,994,267.50
PSI	NTRD	CPD	95151	AUTOBAHN FUNDING CO LLC CP	0.13000	02/25/14	50,000,000.00	49,995,666.66	49,988,840.00

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PSI	NTRD	CPD	95152	ATLANTIC ASSET SEC LLC CP	0.12000	02/21/14	50,000,000.00	49,996,666.66	49,991,220.00
PSI	NTRD	CPD	95153	ATLANTIC ASSET SEC LLC CP	0.13000	02/20/14	34,000,000.00	33,997,667.22	33,994,209.80
PSI	NTRD	CPD	95154	ATLANTIC ASSET SEC LLC CP	0.13000	02/21/14	50,000,000.00	49,996,388.89	49,991,220.00
PSI	NTRD	CPD	95159	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/25/14	50,000,000.00	49,995,333.33	49,988,840.00
PSI	NTRD	CPD	95160	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/25/14	50,000,000.00	49,995,333.33	49,988,840.00
PSI	NTRD	CPD	95161	ATLANTIC ASSET SEC LLC CP	0.12000	02/28/14	50,000,000.00	49,995,500.00	49,989,375.00
PSI	NTRD	CPD	95162	SHEFFIELD RECEIVABLES CORP CP	0.12000	03/10/14	21,000,000.00	20,997,410.00	20,994,399.30
PSI	NTRD	CPD	95163	ALPINE SECURITIZATION CORP CP	0.11000	02/26/14	50,000,000.00	49,996,180.56	49,989,865.00
PSI	NTRD	CPD	95164	ALPINE SECURITIZATION CORP CP	0.11000	02/27/14	50,000,000.00	49,996,027.78	49,989,590.00
PSI	NTRD	CPD	95165	SALISBURY REC CO LLC CP	0.15000	03/11/14	5,100,000.00	5,099,192.50	5,098,435.83
PSI	NTRD	CPD	95166	SALISBURY REC CO LLC CP	0.14500	03/25/14	40,000,000.00	39,991,622.23	39,984,168.00
PSI	NTRD	CPD	95167	SHEFFIELD RECEIVABLES CORP CP	0.15000	03/26/14	24,000,000.00	23,994,700.00	23,991,336.00
PSI	NTRD	CPD	95168	AUTOBAHN FUNDING CO LLC CP	0.12000	02/26/14	25,000,000.00	24,997,916.67	24,994,267.50
PSI	NTRD	CPD	95169	ABBEY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,875.00	49,988,890.00
PSI	NTRD	CPD	95170	REGENCY MARKETS NO. 1 LLC CP	0.14000	02/25/14	39,117,000.00	39,113,349.08	39,108,269.09
PSI	NTRD	CPD	95174	ATLANTIC ASSET SEC LLC CP	0.12000	02/28/14	50,000,000.00	49,995,500.00	49,989,375.00
PSI	NTRD	CPD	95175	ALPINE SECURITIZATION CORP CP	0.10000	02/26/14	40,000,000.00	39,997,222.22	39,991,892.00
PSI	NTRD	CPD	95176	BARTON CAPITAL LLC CP	0.10000	02/28/14	15,000,000.00	14,998,875.00	14,997,853.50
PSI	NTRD	CPD	95177	ATLANTIC ASSET SEC LLC CP	0.12000	03/03/14	40,000,000.00	39,996,000.00	39,990,872.00
PSI	NTRD	CPD	95178	ABBEY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,875.00	49,988,890.00
PSI	NTRD	CPD	95181	CANCARA ASSET SEC LLC CP	0.14000	04/02/14	50,000,000.00	49,988,333.33	49,977,520.00
PSI	NTRD	CPD	95182	ALPINE SECURITIZATION CORP CP	0.11000	03/04/14	43,150,000.00	43,145,912.73	43,139,902.90
PSI	NTRD	CPD	95183	CANCARA ASSET SEC LLC CP	0.15000	04/02/14	50,000,000.00	49,987,500.00	49,977,520.00
PSI	NTRD	CPD	95184	ABBEY NATIONAL NA LLC CP	0.11000	02/28/14	50,000,000.00	49,995,875.00	49,988,890.00
PSI	NTRD	CPD	95185	CANCARA ASSET SEC LLC CP	0.13000	03/24/14	35,000,000.00	34,993,554.17	34,986,402.50
PSI	NTRD	CPD	95186	SALISBURY REC CO LLC CP	0.14000	03/25/14	50,000,000.00	49,989,888.89	49,980,210.00
PSI	NTRD	CPD	95187	SALISBURY REC CO LLC CP	0.14000	03/25/14	5,000,000.00	4,998,988.89	4,998,021.00
PSI	NTRD	CPD	95188	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,993,333.33	49,987,780.00
PSI	NTRD	CPD	95189	SHEFFIELD RECEIVABLES CORP CP	0.11000	03/06/14	10,000,000.00	9,998,991.67	9,997,558.00
PSI	NTRD	CPD	95190	CREDIT AGRICOLE NA INC CP	0.10000	03/03/14	50,000,000.00	49,995,833.34	49,988,515.00
PSI	NTRD	CPD	95191	ATLANTIC ASSET SEC LLC CP	0.14000	03/05/14	50,000,000.00	49,993,777.77	49,988,005.00
PSI	NTRD	CPD	95192	ALPINE SECURITIZATION CORP CP	0.11000	03/03/14	50,000,000.00	49,995,416.66	49,988,590.00
PSI	NTRD	CPD	95203	CANCARA ASSET SEC LLC CP	0.14000	04/01/14	50,000,000.00	49,988,527.78	49,977,790.00
PSI	NTRD	CPD	95204	AUTOBAHN FUNDING CO LLC CP	0.12000	03/04/14	35,000,000.00	34,996,383.33	34,990,760.00

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PSI	NTRD	CPD	95205	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	25,000,000.00	24,996,666.66	24,993,890.00
PSI	NTRD	CPD	95206	ATLANTIC ASSET SEC LLC CP	0.13000	03/03/14	50,000,000.00	49,994,583.33	49,988,590.00
PSI	NTRD	CPD	95207	DEUTSCHE BANK FINANCIAL LLC CP	0.15000	03/05/14	50,000,000.00	49,993,333.34	49,987,780.00
PSI	NTRD	CPD	95208	ABBEY NATIONAL NA LLC CP	0.11000	03/04/14	50,000,000.00	49,995,263.89	49,987,400.00
PSI	NTRD	CPD	95212	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	25,000,000.00	24,997,250.00	24,993,117.50
PSI	NTRD	CPD	95213	AUTOBAHN FUNDING CO LLC CP	0.12000	03/06/14	15,000,000.00	14,998,350.00	14,995,870.50
PSI	NTRD	CPD	95214	ALPINE SECURITIZATION CORP CP	0.11000	03/06/14	25,000,000.00	24,997,479.17	24,993,895.00
PSI	NTRD	CPD	95215	BARTON CAPITAL LLC CP	0.11000	03/04/14	50,000,000.00	49,995,263.89	49,992,050.00
PSI	NTRD	CPD	95216	ATLANTIC ASSET SEC LLC CP	0.12000	03/07/14	25,000,000.00	24,997,166.66	24,993,745.00
PSI	NTRD	CPD	95217	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,992,666.67	49,982,415.00
PSI	NTRD	CPD	95218	CIESCO LLC CP	0.12000	03/17/14	50,000,000.00	49,992,666.67	49,982,415.00
PSI	NTRD	CPD	95219	ABBEY NATIONAL NA LLC CP	0.12000	03/03/14	50,000,000.00	49,995,000.00	49,987,780.00
<b>CPD Total</b>							<b>6,724,413,000.00</b>	<b>6,723,894,720.95</b>	<b>6,723,175,981.32</b>
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,996,860.76	50,005,500.00
PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,108,737.40	20,112,212.10
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,991,545.73	24,966,400.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,974,637.19	24,966,400.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,604,075.68	20,597,280.00
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,112,767.59	35,039,013.28
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,389,809.43	18,121,626.40
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,983,959.58	26,694,873.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,334.51	24,803,600.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,965,794.73	24,348,625.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,122,340.00
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,192.58	26,768,100.35
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,471.09	23,048,795.38
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,375,658.40
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,710,977.80
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,954,254.08	49,505,350.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,000,695.16	31,713,127.21
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,383,425.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,955,953.20	49,243,100.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,969,407.89	49,458,250.00

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PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,512,646.35	36,139,143.28
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,854,861.84	44,598,154.26
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	38,982,946.13
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,692,091.40	23,235,052.50
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,190,550.95	44,364,566.40
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,879,550.58	48,915,900.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,638.65	146,747.70
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,394,000.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,979,119.12	24,394,000.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,573.25	10,343,056.00
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,394,000.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,219,400.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,219,400.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,219,400.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,794,254.40
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,437,968.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,968,578.86	24,643,200.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,587,601.10
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,622,589.65	27,710,431.52
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,059,633.19
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,497,151.10
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,133,448.05	14,607,614.85
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,987,326.56	24,062,450.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,477,568.02	41,868,663.00
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,978,149.25	19,283,980.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,238,875.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,961,481.63	24,106,925.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,961,481.63	24,106,925.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,961,481.63	24,106,925.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,548,650.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,973,114.05	24,527,975.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,607.94	19,681,700.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,416.75	16,729,445.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,124,418.28	24,371,450.00

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PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	19,946,660.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,466,662.50
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	7,978,664.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,130,930.95
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,491,187.50
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,832,638.10	8,793,219.16
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	14,975,595.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,116.16	9,983,730.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,378,198.20
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,988,725.36	24,966,525.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,387,556.69	24,524,941.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,508,519.23	16,529,444.10
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,977,437.02	25,165,500.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,979,242.06	23,152,260.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,980,957.24	20,118,380.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,885,813.14	14,988,193.10
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,084,270.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,084,270.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,084,270.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,740,130.68	11,837,403.03
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,466,842.09	23,654,892.35
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,098,445.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,098,445.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,446,095.20	32,376,927.00
PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,981,915.66	18,962,000.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,481.93	19,960,000.00
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,990,481.93	19,960,000.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	24,987,500.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,823,644.07	15,827,082.50
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,219.43	9,450,272.50
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,094,850.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,902,400.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,902,400.00
PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,902,400.00

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PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,902,400.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	24,902,400.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,176,421.54
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,743,945.00
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,982,700.00
PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,982,700.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,982,700.00
PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	24,982,700.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,742,267.02
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	27,980,624.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	28,091,175.09
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,969,691.78	25,142,475.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,083,694.94	23,092,413.36
PSI	NTRD	FFCB	95022	FFCB (CALLABLE)	1.74000	06/27/18	50,000,000.00	49,936,424.22	50,271,100.00
PSI	NTRD	FFCB	95023	FFCB (CALLABLE)	1.74000	06/27/18	29,040,000.00	29,003,075.19	29,197,454.88
<b>FFCB Total</b>							<b>2,426,761,000.00</b>	<b>2,423,471,893.16</b>	<b>2,398,553,631.13</b>
PSI	NTRD	FHLB	84117	FHLB	2.37500	03/14/14	39,775,000.00	39,805,347.53	39,878,932.08
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,209,489.97	19,719,554.86
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,872,941.07	44,357,287.65
PSI	NTRD	FHLB	84140	FHLB	2.37500	03/14/14	13,000,000.00	13,010,361.05	13,033,969.00
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,394,745.34	51,419,300.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,232,317.35	9,420,015.76
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,141,865.74	50,436,750.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,170,670.33	25,569,450.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,263,946.32	51,063,350.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,945,444.62	45,492,930.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,052,850.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,052,850.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,586,288.47	26,534,564.00
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,709,677.63	29,651,876.50
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,999,081.35	50,052,850.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,991,203.45	24,926,500.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,996,922.18	24,754,850.00

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PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	25,000,400.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,667,955.35
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,486,070.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,981,074.04	24,620,525.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,883,912.14
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,409,400.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,190,850.66	43,976,300.40
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,989,879.05	48,646,350.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,988,664.54	27,241,956.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,860,649.94	44,567,890.20
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,957,135.01	48,548,900.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,914,018.82	36,843,760.21
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,496,626.48
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,409,400.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,897,450.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,878,450.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,799.32	31,315,804.64
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,446,500.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	48,931,050.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,989,439.75	24,485,875.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,000,039.20
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,595,925.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,330,991.35
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	6,999,127.85
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,626,875.00
PSI	NTRD	FHLB	93553	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,996,868.61	50,003,050.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	24,004,104.00
PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,996,868.61	50,003,050.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,992,732.56	50,010,250.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,996,868.61	50,003,050.00

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PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,998,309.05	27,001,647.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,996,511.63	24,004,920.00
PSI	NTRD	FHLB	93889	FHLB (CALLABLE)	1.87500	09/05/18	25,000,000.00	24,977,039.98	25,002,475.00
PSI	NTRD	FHLB	93890	FHLB (CALLABLE)	1.87500	09/05/18	16,025,000.00	16,010,274.56	16,026,586.48
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,019,010.82	42,906,215.10
PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,074,083.34	22,016,309.80
PSI	NTRD	FHLB	94441	FHLB (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,988,047.65	24,940,000.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,338,334.12	23,127,858.00
PSI	NTRD	FHLB	94465	FHLB (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,461,433.07	19,465,339.64
PSI	NTRD	FHLB	94674	FHLB (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,612,437.65
PSI	NTRD	FHLB	94780	FHLB (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,976,321.06	24,963,050.00
PSI	NTRD	FHLB	94854	FHLB (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,544,390.73	11,536,648.20
PSI	NTRD	FHLB	94991	FHLB (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,981,820.13	35,149,451.15
PSI	NTRD	FHLB	95024	FHLB	0.12000	05/27/14	50,000,000.00	49,999,847.68	50,006,350.00
			<b>FHLB Total</b>				<b>2,236,715,000.00</b>	<b>2,236,704,575.74</b>	<b>2,224,542,405.69</b>
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,050,210.06	25,591,625.00
PSI	NTRD	FHLM	89727		1.20000	03/06/17	50,000,000.00	49,984,310.73	50,050,300.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,481,550.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,080,650.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,991,457.08	49,607,800.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,061,100.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,622,350.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,613,350.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,613,350.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,615,150.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,620,700.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,943,330.85
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	50,028,350.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,776,650.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	50,047,950.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,241,786.27	47,249,669.25
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,144,609.36	22,149,844.95
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,721,100.00

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PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,581,048.00
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,469,250.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,469,250.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,469,250.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,310,750.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,310,750.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,992,283.68	24,655,375.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,655,375.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,902,554.20
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,876,500.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,048,492.80
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,813,250.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,202,850.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,179,183.15
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,434,700.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,538,441.29
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,315,822.00
PSI	NTRD	FHLM	93567	FHLMC (CALLABLE)	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,001,455.00
PSI	NTRD	FHLM	94048	FHLMC (CALLABLE)	2.25000	09/26/18	20,000,000.00	20,000,000.00	20,063,020.00
PSI	NTRD	FHLM	94063	FHLMC (CALLABLE)	2.25000	09/20/18	15,000,000.00	14,998,610.08	15,041,505.00
PSI	NTRD	FHLM	94066	FHLMC (CALLABLE)	2.25000	09/20/18	10,100,000.00	10,097,660.30	10,127,946.70
PSI	NTRD	FHLM	94440	FHLMC (CALLABLE)	1.75000	11/27/18	27,470,000.00	27,470,000.00	27,401,379.94
PSI	NTRD	FHLM	94446	FHLMC (CALLABLE)	1.73000	11/19/18	25,000,000.00	25,000,000.00	24,946,375.00
PSI	NTRD	FHLM	94516	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,084,500.00
PSI	NTRD	FHLM	94517	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,084,500.00
PSI	NTRD	FHLM	94526	FHLMC (CALLABLE)	1.87500	12/04/18	25,000,000.00	25,000,000.00	25,088,500.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,700,682.38	24,505,500.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,909,676.99	17,848,740.00
PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,040,850.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,048,300.00
PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,987,808.05	25,007,025.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,970,707.24	25,007,025.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,728,582.24	49,642,100.00

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PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,142,390.90	4,135,186.93
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,097,050.00
PSI	NTRD	FHLM	94930	FHLMC (CALLABLE)	1.87500	01/07/19	25,000,000.00	25,000,000.00	25,081,275.00
PSI	NTRD	FHLM	94964	FHLMC (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	25,145,775.00
PSI	NTRD	FHLM	94966	FHLMC (CALLABLE)	2.00000	01/15/19	25,000,000.00	25,000,000.00	25,155,250.00
PSI	NTRD	FHLM	94992	FHLMC (CALLABLE)	1.98000	12/27/18	50,000,000.00	50,000,000.00	50,302,900.00
PSI	NTRD	FHLM	95009	FHLMC (CALLABLE)	2.00000	01/16/19	25,000,000.00	24,972,666.12	25,147,950.00
PSI	NTRD	FHLM	95026	FHLMC (CALLABLE)	2.05000	01/07/19	25,000,000.00	25,000,000.00	25,152,125.00
<b>FHLM Total</b>							<b>1,985,840,000.00</b>	<b>1,984,888,441.48</b>	<b>1,973,268,745.06</b>
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,955,472.22	49,974,900.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,955,472.22	49,974,900.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,955,472.22	49,974,900.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,955,472.22	49,974,900.00
PSI	NTRD	FHLMD	94806	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,968,763.89	49,985,850.00
PSI	NTRD	FHLMD	94807	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,968,763.89	49,985,850.00
PSI	NTRD	FHLMD	94808	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,968,763.89	49,985,850.00
PSI	NTRD	FHLMD	94896	FHLMC D/N	0.11000	05/16/14	50,000,000.00	49,983,958.33	49,992,900.00
PSI	NTRD	FHLMD	94897	FHLMC D/N	0.11000	05/16/14	26,000,000.00	25,991,658.34	25,996,308.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,933,750.00	49,956,300.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,933,750.00	49,956,300.00
PSI	NTRD	FHLMD	95006	FHLMC D/N	0.12000	06/23/14	50,000,000.00	49,976,166.66	49,990,300.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,932,916.67	49,955,750.00
<b>FHLMD Total</b>							<b>626,000,000.00</b>	<b>625,480,380.55</b>	<b>625,705,008.00</b>
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	50,006,626.71	50,007,400.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	50,006,626.71	50,007,400.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,662,225.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,989,988.36	25,583,275.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,282,976.20	25,770,025.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,090,176.88	35,785,540.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,967,959.41	25,550,950.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,296,822.62	51,006,000.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,276,507.76	51,006,000.00

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PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	55,081,940.98	55,877,600.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	55,081,940.98	55,877,600.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,206,145.00	51,006,000.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,235,896.40	51,006,000.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,305,535.58	50,694,650.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,577,254.25	51,006,000.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,288,627.13	25,503,000.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,508,418.62	51,006,000.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,508,418.62	51,006,000.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,305,535.58	50,694,650.00
PSI	NTRD	FNMA	90290	FNMA (CALLABLE)	1.20000	06/28/17	50,000,000.00	50,000,000.00	50,035,200.00
PSI	NTRD	FNMA	90351	FNMA (CALLABLE)	1.20000	06/28/17	33,645,000.00	33,645,000.00	33,668,686.08
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,619,720.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,898.48	14,752,687.95
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,718.65	14,535,524.00
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,091,461.54	49,701,550.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,587,984.28	12,489,999.52
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,436,600.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,407,350.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,407,350.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,986,486.86	49,407,350.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,650,650.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,105,917.53
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,038,653.85
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,556,750.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,882,991.92	20,272,728.30
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,782,300.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,797,300.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,577,150.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,575,100.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,590,300.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,577,150.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,573,145.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,565,250.00

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PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,840,150.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,592,499.93	35,719,623.60
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,346,525.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,346,525.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,399,825.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,289,075.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,965,992.88	24,297,350.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,858,898.48	12,606,029.93
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,864,650.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,587,718.28	24,959,750.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,198,382.26	48,858,850.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,912,616.42	29,706,180.80
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,130,733.73	22,982,539.64
PSI	NTRD	FNMA	94742	FNMA (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,006,300.00
PSI	NTRD	FNMA	94777	FNMA (CALLABLE)	1.80000	07/17/18	15,000,000.00	15,000,000.00	15,034,830.00
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,527,391.03	24,596,650.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,695,194.33	42,500,395.59
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,093,207.51	46,042,533.00
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,937,100.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,937,100.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,937,100.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,573,803.10	29,343,315.16
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,597,973.27	49,937,100.00
			<b>FNMA Total</b>				<b>2,526,639,000.00</b>	<b>2,536,815,350.74</b>	<b>2,523,670,224.95</b>
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,942,708.34	49,965,900.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,942,708.34	49,965,900.00
PSI	NTRD	FNMD	94894	FNMA D/N	0.12000	06/30/14	50,000,000.00	49,975,166.66	49,989,800.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,942,708.34	49,965,900.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,942,708.34	49,965,900.00
PSI	NTRD	FNMD	95008	FNMA D/N	0.12000	06/25/14	25,000,000.00	24,988,000.00	24,995,075.00
			<b>FNMD Total</b>				<b>275,000,000.00</b>	<b>274,734,000.02</b>	<b>274,848,475.00</b>
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,090,900.00

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<b>FRAM2 Total</b>							50,000,000.00	50,000,000.00	49,090,900.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,820,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.34585	06/25/15	50,000,000.00	50,000,000.00	49,820,000.00
<b>FRCDQ Total</b>							100,000,000.00	100,000,000.00	99,640,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.12210	04/09/14	50,000,000.00	50,000,879.89	50,103,950.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.19040	01/12/15	21,500,000.00	21,620,503.50	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.54040	10/10/14	50,000,000.00	50,003,363.09	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.38860	04/27/15	50,000,000.00	50,006,088.62	49,975,000.00
<b>FRCDQ2 Total</b>							171,500,000.00	171,630,835.10	171,543,200.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,006,800.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,001,750.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,825,450.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	48,878,050.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,946,000.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,946,000.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	47,792,550.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.00000	01/08/19	50,000,000.00	50,000,000.00	47,905,750.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	47,981,800.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	47,992,650.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	47,965,150.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.05000	01/25/19	50,000,000.00	50,000,000.00	47,953,950.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	47,943,300.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	47,965,150.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	47,997,750.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	1.00000	04/11/19	25,000,000.00	25,000,000.00	23,933,775.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	1.00000	04/17/19	25,000,000.00	25,000,000.00	23,876,675.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,737,450.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,737,450.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	1.25000	05/21/19	25,000,000.00	25,000,000.00	23,799,300.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	1.25000	05/21/19	25,000,000.00	25,000,000.00	23,799,300.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	1.00000	05/15/19	25,000,000.00	25,000,000.00	23,737,450.00

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PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	1.00000	05/22/19	25,000,000.00	25,000,000.00	23,725,850.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	1.50000	05/28/19	25,000,000.00	25,000,000.00	23,735,675.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	2.00000	05/22/19	50,000,000.00	50,000,000.00	47,502,850.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	2.00000	05/22/19	25,000,000.00	25,000,000.00	23,751,425.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	2.00000	05/22/19	25,000,000.00	25,000,000.00	23,751,425.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.50000	06/27/19	50,000,000.00	50,000,000.00	47,872,450.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	2.00000	07/11/19	25,000,000.00	25,000,000.00	24,354,025.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	2.00000	07/17/19	25,000,000.00	25,000,000.00	24,332,725.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	3.75000	12/13/18	25,000,000.00	25,000,000.00	24,615,025.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	3.75000	12/19/18	25,000,000.00	25,000,000.00	24,618,675.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	3.00000	12/18/18	25,000,000.00	24,995,123.22	24,651,800.00
PSI	NTRD	MCPN	94949	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,875,475.00
PSI	NTRD	MCPN	94950	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,875,475.00
PSI	NTRD	MCPN	94951	FHLB (CALLABLE)	5.00000	01/15/19	25,000,000.00	25,000,000.00	24,875,475.00
PSI	NTRD	MCPN	94965	FHLB (CALLABLE)	5.00000	01/07/19	25,000,000.00	25,000,000.00	24,985,825.00
<b>MCPN Total</b>							<b>1,350,000,000.00</b>	<b>1,349,995,123.22</b>	<b>1,302,247,675.00</b>
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,659.36	49,403,000.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,332,200.48
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,855,050.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,530,250.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,786,250.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,886,700.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,801,250.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,515,900.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,728,904.00
PSI	NTRD	MCSA	94273	FHLMC (CALLABLE)	1.25000	10/30/18	28,000,000.00	28,000,000.00	28,036,064.00
PSI	NTRD	MCSA	94630	FHLB (CALLABLE)	2.50000	12/12/18	25,000,000.00	25,000,000.00	24,639,800.00
PSI	NTRD	MCSA	94680	FHLB (CALLABLE)	3.80000	12/19/18	25,000,000.00	25,000,000.00	24,597,450.00
PSI	NTRD	MCSA	94696	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,660,000.00
PSI	NTRD	MCSA	94697	FHLB (CALLABLE)	2.75000	12/17/18	25,000,000.00	25,000,000.00	24,660,000.00
PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,056,225.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,058,850.00
<b>MCSA Total</b>							<b>525,380,000.00</b>	<b>525,376,659.36</b>	<b>521,547,893.48</b>

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PSI	NTRD	NCD1	94547	UNION BANK OF CALIFORNIA NA CD	0.17000	02/03/14	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	NCD1	94590	WELLS FARGO BANK NA CD	0.14000	02/18/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	NCD1	94612	WELLS FARGO BANK NA CD	0.14000	02/18/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	NCD1	94613	WELLS FARGO BANK NA CD	0.14000	02/20/14	50,000,000.00	50,000,000.00	50,002,200.00
PSI	NTRD	NCD1	94626	WELLS FARGO BANK NA CD	0.14000	02/24/14	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	NCD1	94670	WELLS FARGO BANK NA CD	0.14000	02/25/14	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	NCD1	94686	UNION BANK OF CALIFORNIA NA CD	0.18000	02/25/14	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	NCD1	94688	WELLS FARGO BANK NA CD	0.14000	02/28/14	50,000,000.00	50,000,000.00	50,003,100.00
PSI	NTRD	NCD1	94711	UNION BANK OF CALIFORNIA NA CD	0.18000	03/03/14	50,000,000.00	50,000,000.00	50,003,400.00
PSI	NTRD	NCD1	94787	WELLS FARGO BANK NA CD	0.13000	02/03/14	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	NCD1	94788	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	50,000,000.00	50,000,000.00	50,003,650.00
PSI	NTRD	NCD1	94789	UNION BANK OF CALIFORNIA NA CD	0.18000	03/05/14	25,000,000.00	25,000,000.00	25,001,825.00
PSI	NTRD	NCD1	94842	UNION BANK OF CALIFORNIA NA CD	0.18000	03/07/14	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	NCD1	95001	UNION BANK OF CALIFORNIA NA CD	0.18000	03/26/14	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	NCD1	95199	UNION BANK OF CALIFORNIA NA CD	0.13000	04/18/14	50,000,000.00	50,000,000.00	50,002,100.00
<b>NCD1 Total</b>							<b>725,000,000.00</b>	<b>725,000,000.00</b>	<b>725,039,975.00</b>
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,226,997.95	50,640,600.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,113,498.98	25,320,300.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,391,097.63	50,976,550.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,375,263.29	50,976,550.00
<b>NOTE Total</b>							<b>175,000,000.00</b>	<b>174,106,857.85</b>	<b>177,914,000.00</b>
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,954,479.17	49,970,500.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,954,479.17	49,970,500.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,954,479.17	49,970,500.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,954,479.17	49,970,500.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,954,973.96	49,970,500.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,954,973.96	49,970,500.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,954,973.96	49,970,500.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,954,973.96	49,970,500.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,943,486.11	49,963,300.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,943,486.11	49,963,300.00

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TBIL Total							500,000,000.00	499,524,784.74	499,690,600.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,017,200.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	50,006,400.00
PSI	NTRD	YANK1	94210	RABOBANK NEDERLAND NV NY CD	0.20000	02/07/14	50,000,000.00	50,000,249.45	50,000,950.00
PSI	NTRD	YANK1	94408	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	50,000,000.00	50,000,374.72	50,004,250.00
PSI	NTRD	YANK1	94409	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	30,000,000.00	30,000,224.83	30,002,550.00
PSI	NTRD	YANK1	94444	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	50,000,000.00	50,000,000.00	49,998,900.00
PSI	NTRD	YANK1	94445	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	15,000,000.00	15,000,000.00	14,999,670.00
PSI	NTRD	YANK1	94541	SVENSKA HANDELSBANKEN NY CD	0.14500	02/14/14	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	94548	LLOYDS TSB BANK PLC NY CD	0.16000	02/14/14	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	94549	NORDEA BANK FINLAND PLC NY CD	0.14500	02/13/14	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	94562	DNB BANK ASA NY CD	0.15000	02/18/14	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	YANK1	94614	UBS AG STAMFORD CT CD	0.19000	04/07/14	50,000,000.00	50,000,901.47	50,001,800.00
PSI	NTRD	YANK1	94656	BARCLAYS BANK PLC NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	YANK1	94658	SVENSKA HANDELSBANKEN NY CD	0.15000	02/25/14	50,000,000.00	50,000,333.21	50,000,650.00
PSI	NTRD	YANK1	94689	SVENSKA HANDELSBANKEN NY CD	0.15000	02/25/14	25,000,000.00	25,000,000.00	25,000,325.00
PSI	NTRD	YANK1	94690	DNB BANK ASA NY CD	0.13500	02/27/14	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	94692	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	YANK1	94693	NORDEA BANK FINLAND PLC NY CD	0.17500	03/25/14	25,000,000.00	25,000,000.00	25,001,275.00
PSI	NTRD	YANK1	94731	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,222.14	50,000,200.00
PSI	NTRD	YANK1	94732	NORDEA BANK FINLAND PLC NY CD	0.17500	04/04/14	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	94733	RABOBANK NEDERLAND NV NY CD	0.22000	06/02/14	50,000,000.00	50,000,000.00	50,006,750.00
PSI	NTRD	YANK1	94795	UBS AG STAMFORD CT CD	0.16000	04/15/14	50,000,000.00	50,000,000.00	49,998,950.00
PSI	NTRD	YANK1	94796	SVENSKA HANDELSBANKEN NY CD	0.15500	03/05/14	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	94802	DNB BANK ASA NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	94803	CREDIT AGRICOLE CIB NY CD	0.18000	02/05/14	50,000,000.00	50,000,055.54	50,000,400.00
PSI	NTRD	YANK1	94809	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	50,000,000.00	50,000,000.00	50,008,300.00
PSI	NTRD	YANK1	94810	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	25,000,000.00	25,000,000.00	25,004,150.00
PSI	NTRD	YANK1	94811	BANK OF NOVA SCOTIA HOUSTO	0.12000	03/07/14	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	94812	LLOYDS TSB BANK PLC NY CD	0.14000	03/05/14	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	94813	NORDEA BANK FINLAND PLC NY CD	0.17000	04/03/14	50,000,000.00	50,000,846.78	50,000,850.00
PSI	NTRD	YANK1	94814	AU & NZ BANKING GRP NY CD	0.17500	06/06/14	35,000,000.00	35,000,000.00	34,998,145.00
PSI	NTRD	YANK1	94827	NORDEA BANK FINLAND PLC NY CD	0.18500	04/01/14	50,000,000.00	50,000,000.00	50,002,050.00

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PSI	NTRD	YANK1	94843	SVENSKA HANDELSBANKEN NY CD	0.16000	03/10/14	50,000,000.00	50,000,256.85	50,000,500.00
PSI	NTRD	YANK1	94846	BARCLAYS BANK PLC NY CD	0.15000	02/12/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	94847	BARCLAYS BANK PLC NY CD	0.18000	03/12/14	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	94848	SOCIETE GENERALE NY CD	0.24000	02/11/14	50,000,000.00	50,000,138.83	50,002,250.00
PSI	NTRD	YANK1	94864	DNB BANK ASA NY CD	0.13000	03/14/14	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	94866	LLOYDS TSB BANK PLC NY CD	0.14000	03/11/14	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	94882	DNB BANK ASA NY CD	0.13000	03/11/14	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	94895	CREDIT AGRICOLE CIB NY CD	0.14000	02/03/14	50,000,000.00	50,000,027.77	50,000,050.00
PSI	NTRD	YANK1	94916	RABOBANK NEDERLAND NV NY CD	0.17000	03/17/14	50,000,000.00	50,000,000.00	50,003,750.00
PSI	NTRD	YANK1	94918	RABOBANK NEDERLAND NV NY CD	0.17000	03/20/14	50,000,000.00	50,000,000.00	50,004,000.00
PSI	NTRD	YANK1	94941	COMMONWEALTH BK OF AU NY CD	0.18000	06/30/14	50,000,000.00	50,002,067.57	49,993,700.00
PSI	NTRD	YANK1	94973	BANK OF MONTREAL CHICAGO CD	0.12000	02/28/14	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	94976	CREDIT AGRICOLE CIB NY CD	0.16000	02/03/14	50,000,000.00	50,000,027.77	50,000,150.00
PSI	NTRD	YANK1	94981	SVENSKA HANDELSBANKEN NY CD	0.17000	03/24/14	50,000,000.00	50,000,708.05	50,001,400.00
PSI	NTRD	YANK1	94982	CREDIT AGRICOLE CIB NY CD	0.16000	02/03/14	50,000,000.00	50,000,027.77	50,000,150.00
PSI	NTRD	YANK1	94989	BANK OF NOVA SCOTIA HOUSTON CD	0.18000	03/24/14	50,000,000.00	50,000,000.00	50,005,750.00
PSI	NTRD	YANK1	95002	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	50,000,000.00	50,004,764.79	50,003,600.00
PSI	NTRD	YANK1	95003	DEUTSCHE BANK AG NY CD	0.27000	04/28/14	20,000,000.00	20,001,905.92	20,001,440.00
PSI	NTRD	YANK1	95017	SVENSKA HANDELSBANKEN NY CD	0.17000	03/31/14	50,000,000.00	50,000,805.22	50,001,600.00
PSI	NTRD	YANK1	95018	BANK OF MONTREAL CHICAGO CD	0.13000	03/26/14	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	95077	BNP PARIBAS SF CD	0.12000	02/10/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95122	BANK OF MONTREAL CHICAGO CD	0.10000	02/25/14	50,000,000.00	50,000,000.00	49,997,900.00
PSI	NTRD	YANK1	95124	TORONTO DOMINION BANK NY CD	0.10500	02/20/14	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	95131	CREDIT AGRICOLE CIB NY CD	0.17000	03/03/14	50,000,000.00	50,000,416.59	49,999,100.00
PSI	NTRD	YANK1	95155	BNP PARIBAS SF CD	0.12000	02/24/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95171	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,805.30	50,000,000.00
PSI	NTRD	YANK1	95172	TORONTO DOMINION BANK NY CD	0.13500	03/31/14	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	95179	TORONTO DOMINION BANK NY CD	0.11500	03/03/14	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	95193	TORONTO DOMINION BANK NY CD	0.14000	03/28/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	95194	BARCLAYS BANK PLC NY CD	0.18000	06/30/14	50,000,000.00	50,000,000.00	49,993,750.00
PSI	NTRD	YANK1	95195	BANK OF NOVA SCOTIA HOUSTON CD	0.19000	06/30/14	50,000,000.00	50,000,000.00	49,995,800.00
PSI	NTRD	YANK1	95196	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	49,996,750.00
PSI	NTRD	YANK1	95197	LLOYDS TSB BANK PLC NY CD	0.12000	04/18/14	50,000,000.00	50,000,000.00	49,996,750.00
PSI	NTRD	YANK1	95198	DEUTSCHE BANK AG NY CD	0.19000	03/31/14	50,000,000.00	50,000,805.31	50,000,000.00

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PSI	NTRD	YANK1	95200	BANK OF MONTREAL CHICAGO CD	0.12000	04/18/14	50,000,000.00	50,001,055.30	49,988,200.00
PSI	NTRD	YANK1	95209	BNP PARIBAS SF CD	0.17000	04/18/14	50,000,000.00	50,000,000.00	49,997,861.50
PSI	NTRD	YANK1	95220	SOCIETE GENERALE NY CD	0.17000	04/18/14	50,000,000.00	50,001,055.20	49,996,792.50
		<b>YANK1 Total</b>					<b>3,275,000,000.00</b>	<b>3,275,018,076.38</b>	<b>3,275,058,409.00</b>
	<b>NTRD Total</b>						<b>23,947,248,000.00</b>	<b>23,950,715,774.28</b>	<b>23,839,924,008.63</b>
		<b>NTRD Historical Cost</b>						<b>23,971,879,006.25</b>	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,738,333.33	48,857,900.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,790,205.83	24,428,950.00
		<b>FNMA Total</b>					<b>75,000,000.00</b>	<b>74,528,539.16</b>	<b>73,286,850.00</b>
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,615,770.38	48,718,750.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,615,770.38	48,718,750.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,506,401.31	48,718,750.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,592,347.14	24,359,375.00
PSI	TRADE	NOTE	94756	USTN	1.25000	11/30/18	50,000,000.00	49,534,834.48	49,503,900.00
PSI	TRADE	NOTE	94757	USTN	1.25000	11/30/18	50,000,000.00	49,534,834.48	49,503,900.00
		<b>NOTE Total</b>					<b>275,000,000.00</b>	<b>272,399,958.17</b>	<b>269,523,425.00</b>
	<b>TRADE Total</b>						<b>350,000,000.00</b>	<b>346,928,497.33</b>	<b>342,810,275.00</b>
		<b>TRADE Historical Cost</b>						<b>346,546,950.00</b>	
		<b>PSI Total</b>					<b>24,297,248,000.00</b>	<b>24,297,644,271.61</b>	<b>24,182,734,283.63</b>
		<b>PSI Historical Cost</b>						<b>24,318,425,956.25</b>	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,520,128.17	1,540,411.50
		<b>CNFX Total</b>					1,500,000.00	1,520,128.17	1,540,411.50
		<b>BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total</b>					1,500,000.00	1,520,128.17	1,540,411.50
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,810,000.00	4,810,000.00	4,810,000.00
		<b>LTBD Total</b>					4,810,000.00	4,810,000.00	4,810,000.00
		<b>GF - GENERAL FUND Total</b>					4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,492.76	98,101.99
		<b>BOND Total</b>					85,000.00	85,492.76	98,101.99
		<b>MAST- MGMT ATTORNEY SETTLEMENT TRUST Total</b>					85,000.00	85,492.76	98,101.99
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	8,957,160.00
		<b>FFCB Total</b>					10,000,000.00	10,000,000.00	8,957,160.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,132.23	750,025.05
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,179,840.00
		<b>FHLB Total</b>					8,818,225.81	8,817,132.23	7,929,865.05
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,554.30	1,326,157.50
		<b>FHLM Total</b>					1,500,000.00	1,493,554.30	1,326,157.50
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,841.10	5,572,500.00
		<b>FNMA Total</b>					6,000,000.00	5,994,841.10	5,572,500.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,802,414.00
		<b>MCSA Total</b>					3,000,000.00	3,000,000.00	2,802,414.00
		<b>PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total</b>					29,318,225.81	29,305,527.63	26,588,096.55
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,899.62	128,306.23
		<b>FFCB Total</b>					130,000.00	129,899.62	128,306.23
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	467,059.29
		<b>FHLM Total</b>					476,000.00	476,000.00	467,059.29

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SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,610.28	1,555,176.34
		<b>FNMA Total</b>					<b>1,573,000.00</b>	<b>1,572,610.28</b>	<b>1,555,176.34</b>
SPI	SANIT	MCSA	89211	FHLMC (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	227,080.36
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	570,000.00	570,000.00	568,097.34
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,396,397.80
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	600,319.80
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,367.95
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.60000	12/14/17	800,000.00	800,000.00	792,691.20
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,306.68
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	199,733.20
SPI	SANIT	MCSA	94275	FHLMC (CALLABLE)	1.25000	10/30/18	1,000,000.00	1,000,000.00	1,001,398.00
		<b>MCSA Total</b>					<b>5,092,000.00</b>	<b>5,092,000.00</b>	<b>5,078,392.33</b>
		<b>SANIT - SANITATION DISTRICT Total</b>					<b>7,271,000.00</b>	<b>7,270,509.90</b>	<b>7,228,934.19</b>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/14	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/14	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/14	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/14	206,669.35	206,669.35	206,669.35

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/14	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/14	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/14	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/14	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/14	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/14	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/14	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/14	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/14	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/14	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/14	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/14	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/14	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/14	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/14	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/14	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/14	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/14	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/14	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/14	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/14	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/14	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/14	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/14	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/14	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/14	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/14	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/14	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/14	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/14	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/14	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/14	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/14	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/14	51,349.76	51,349.76	51,349.76

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/14	25,351.54	25,351.54	25,351.54
<b>CTDQ Total</b>							<b>39,371,015.98</b>	<b>39,371,015.98</b>	<b>39,371,015.98</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>39,371,015.98</b>	<b>39,371,015.98</b>	<b>39,371,015.98</b>
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,092,150.00
<b>FFCB Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,092,150.00</b>
<b>SCP61 - SCAQM GENERAL FUND Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,092,150.00</b>
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,014,880.00
<b>FHLM Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,014,880.00</b>
<b>SCP66 - SCAQM CMP SPECIAL REVENUE FUND Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,014,880.00</b>
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,092,150.00
<b>FFCB Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,092,150.00</b>
<b>SCP6F - SCAQM MOBILE SOURCE AIR Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,092,150.00</b>
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,014,880.00
<b>FHLM Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,014,880.00</b>
<b>SCP6U - SCAQM FD 58 MITIGATION FEE FUND Total</b>							<b>10,000,000.00</b>	<b>10,000,000.00</b>	<b>10,014,880.00</b>
<b>SCAQM - SOUTH COAST AIR QUALITY MGMT Total</b>							<b>79,371,015.98</b>	<b>79,371,015.98</b>	<b>79,585,075.98</b>
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97

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SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/14	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/14	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/14	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/14	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/14	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/14	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/14	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/14	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/14	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/14	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/14	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/14	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/14	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/14	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/14	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/14	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/14	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/14	132,118.17	132,118.17	132,118.17
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/14	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/14	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/14	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/14	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/14	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/14	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/14	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/14	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/14	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/14	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/14	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/14	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/14	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/14	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/14	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/14	75,280.03	75,280.03	75,280.03

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/14	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/14	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/14	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/14	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/14	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/14	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/14	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/14	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/14	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/14	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/14	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/14	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/14	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/14	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/14	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/14	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/14	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/14	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/14	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/14	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/14	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/14	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/14	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/14	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/14	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/14	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/14	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/14	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/14	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/14	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/14	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/14	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/14	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/14	11,519.98	11,519.98	11,519.98

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SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/14	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/14	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/14	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/14	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/14	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/14	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/14	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/14	6,533.70	6,533.70	6,533.70
<b>CTDQ Total</b>							<b>10,146,851.96</b>	<b>10,146,851.96</b>	<b>10,146,851.96</b>
<b>SLIM - SCHOOLS LINKED INSURANCE MGMT Total</b>							<b>10,146,851.96</b>	<b>10,146,851.96</b>	<b>10,146,851.96</b>
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.70	24.70	24.70
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/14	24.62	24.62	24.62
<b>CTDQ Total</b>							<b>38,235.40</b>	<b>38,235.40</b>	<b>38,235.40</b>
<b>WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total</b>							<b>38,235.40</b>	<b>38,235.40</b>	<b>38,235.40</b>
<b>SPI Total</b>							<b>132,540,329.15</b>	<b>132,547,761.80</b>	<b>130,035,707.57</b>
<b>SPI Historical Cost</b>								<b>132,609,584.54</b>	

TRUSTEE & MANAGED FUNDS  
AS OF 01/31/14  
TRUSTEE: DEUTSCHE BANK  
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/14  
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	411,012.12
03/08/06	CCTSA TOBACCO BONDS 2006	28,482,966.67
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	730,829.73
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	2,690,470.63
11/24/09	LAC-CAL 2009 SERIES A	1,000,038.92
12/21/11	LAC-CAL 2011 SERIES A	<u>2,028,459.73</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$35,343,777.80</u></u>

LOS ANGELES COUNTY TREASURER  
 TRUSTEE & MANAGED FUNDS  
 AS OF 01/31/14  
 TRUSTEE: U.S. BANK  
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	15,432,374.91
03/21/12	DISNEY PROJECT, 2012	4,199,023.30
12/02/02	MASTER REFUNDING 2002B	1,784,904.39
03/02/05	MASTER REFUNDING 2005A	22,370,485.21
12/13/06	MASTER REFUNDING 2006 A & B	29,789,521.47
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	256,984,304.17
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	82,073,188.40
04/09/13	COMMERCIAL PAPER 2013	4,017,112.28
01/05/06	CALABASAS LANDFILL 2005	2,805,091.64
	U.S. BANK - TRUSTEE TOTAL	<u>\$419,456,005.77</u>

LOS ANGELES COUNTY TREASURER  
TRUSTEE & MANAGED FUNDS  
AS OF 01/31/14  
TRUSTEE: LOS ANGELES COUNTY  
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,847.32</u>
	TREASURER TOTAL	<u><u>\$301,847.32</u></u>

Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 01/31/2014  
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<b>CORPORATE AND AGENCY ISSUED-</b>						
<b>CNFL -</b>						
90456	TOYOTA MOTOR CR CORP MTN FRN	0.50	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,082,188.13	Cpn rate=Qtrly US\$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.22	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR-2bp
<b>CNFL Totals</b>				<b>125,000,000.00</b>	<b>125,082,188.13</b>	
<b>CNFRQ</b>						
88716	GE CAPITAL CORP FRN	1.05	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
<b>CNFRQ Totals</b>				<b>85,000,000.00</b>	<b>85,000,000.00</b>	
<b>FRAM2</b>						
91415	FHLB 1.80 (Callable)	0.70	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>	
<b>FRCQ</b>						
90377	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	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>	
<b>FRCDQ2</b>						
89760	NORDEA BK FINLAND PLC NY FRCD	1.12	04/09/14	50,000,000.00	50,000,879.89	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.54	10/10/14	50,000,000.00	50,003,363.09	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.19	01/12/15	21,500,000.00	21,620,503.50	Cpn rate=Qtrly US\$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,006,088.62	Cpn rate=Qtrly US\$LIBOR+15bp.
<b>FRCDQ2 Totals</b>				<b>171,500,000.00</b>	<b>171,630,835.10</b>	
<b>CORPORATE AND AGENCY ISSUED TOTAL</b>				<b>531,500,000.00</b>	<b>531,713,023.23</b>	

**Los Angeles County Treasurer  
 Floating Rate Securities - NTRD PSI Non-Trading  
 As of 01/31/2014  
 Attachment XII**

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
<b>BAN -</b>						
88203	LACCAL BANS	0.59	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	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
94260	LACCAL BANS	0.59	06/30/16	7,000,000.00	7,000,000.00	
<b>BAN Totals</b>				<b>39,000,000.00</b>	<b>39,000,000.00</b>	
<b>LOS ANGELES COUNTY ISSUED TOTAL</b>				<b>39,000,000.00</b>	<b>39,000,000.00</b>	
<b>NTRD - PSI NON-TRADING Total</b>				<b>570,500,000.00</b>	<b>570,713,023.23</b>	

LOS ANGELES COUNTY TREASURER  
BOND ANTICIPATION NOTES AND LACCAL  
AS OF 1/31/2014  
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	0.586%
89778	LACCAL	04/06/12	10,000,000.00	0.586%
91813	LACCAL	12/05/12	10,000,000.00	0.586%
93392	LACCAL	06/10/13	5,000,000.00	0.586%
94260	LACCAL	10/04/13	7,000,000.00	0.586%
			<u>\$ 39,000,000.00</u>	

Los Angeles County Treasurer  
 Inventory Report - Totals Section  
 Security Type Grouping - Cost & Wtd Avg Days To Maturity  
 As of January 31, 2014  
 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	4,271,648,911.48	68.60 DAYS	0.00	0.00 DAYS
EURO CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
BANKERS ACCEPTANCE	0.00	0.00 DAYS	0.00	0.00 DAYS
COMMERCIAL PAPER	6,723,894,720.95	21.21 DAYS	0.00	0.00 DAYS
GOVERNMENTS	673,631,642.59	337.88 DAYS	272,399,958.17	1,627.83 DAYS
AGENCIES	12,007,466,424.27	1,324.05 DAYS	74,528,539.16	1,571.00 DAYS
MUNICIPALS	39,000,000.00	421.59 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	235,074,074.99	431.53 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	\$23,950,715,774.28	696.42 DAYS	\$346,928,497.33	1,615.62 DAYS

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of January 31, 2014  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PSI - NTRD/TRD</b>							
1 to 30 Days	02/01/14 - 03/02/14	\$6,584,211,000.00	27.10	27.10	\$6,583,975,274.33	27.10	27.10
31 to 60 Days	03/03/14 - 04/01/14	\$3,460,087,000.00	14.24	41.34	\$3,459,872,567.68	14.24	41.34
61 to 90 Days	04/02/14 - 05/01/14	\$1,044,000,000.00	4.30	45.64	\$1,043,987,242.68	4.30	45.64
91 to 120 Days	05/02/14 - 05/31/14	\$126,000,000.00	0.52	46.16	\$125,975,464.35	0.52	46.16
121 to 180 Days	06/01/14 - 07/30/14	\$991,000,000.00	4.08	50.24	\$990,977,883.84	4.08	50.24
181 to 270 Days	07/31/14 - 10/28/14	\$368,530,000.00	1.52	51.76	\$369,038,689.97	1.52	51.76
271 to 365 Days	10/29/14 - 01/31/15	\$956,500,000.00	3.93	55.69	\$955,708,425.13	3.93	55.69
1 to 1.5 YEARS	02/01/15 - 08/01/15	\$293,205,000.00	1.21	56.90	\$294,125,617.48	1.21	56.90
1.5 to 2 YEARS	08/02/15 - 01/31/16	\$360,000,000.00	1.48	58.38	\$359,381,500.41	1.48	58.38
2 to 3 YEARS	01/31/16 - 01/31/17	\$701,895,000.00	2.89	61.27	\$715,483,858.56	2.94	61.32
3 to 4 YEARS	01/31/17 - 01/31/18	\$3,009,657,000.00	12.38	73.65	\$3,008,468,982.74	12.38	73.70
4 to 5 YEARS	01/31/18 - 01/31/19	\$5,127,688,000.00	21.10	94.75	\$5,117,678,184.57	21.06	94.76
5 to 10 YEARS	01/31/19 - 01/31/24	\$1,274,475,000.00	5.25	100.00	\$1,272,970,579.87	5.24	100.00
<b>Portfolio Total:</b>		<b>\$24,297,248,000.00</b>			<b>\$24,297,644,271.61</b>		
<b>BLPSI</b>							
271 to 365 Days	10/29/14 - 01/31/15	\$1,500,000.00	100.00	100.00	\$1,520,128.17	100.00	100.00
<b>Portfolio Total:</b>		<b>\$1,500,000.00</b>			<b>\$1,520,128.17</b>		
<b>GF</b>							
5 to 10 YEARS	01/31/19 - 01/31/24	\$4,810,000.00	100.00	100.00	\$4,810,000.00	\$100.00	\$100.00
<b>Portfolio Total:</b>		<b>\$4,810,000.00</b>			<b>\$4,810,000.00</b>		
<b>MAST</b>							
2 to 3 YEARS	01/31/16 - 01/31/17	\$85,000.00	100.00	100.00	\$85,492.76	100.00	100.00
<b>Portfolio Total:</b>		<b>\$85,000.00</b>			<b>\$85,492.76</b>		

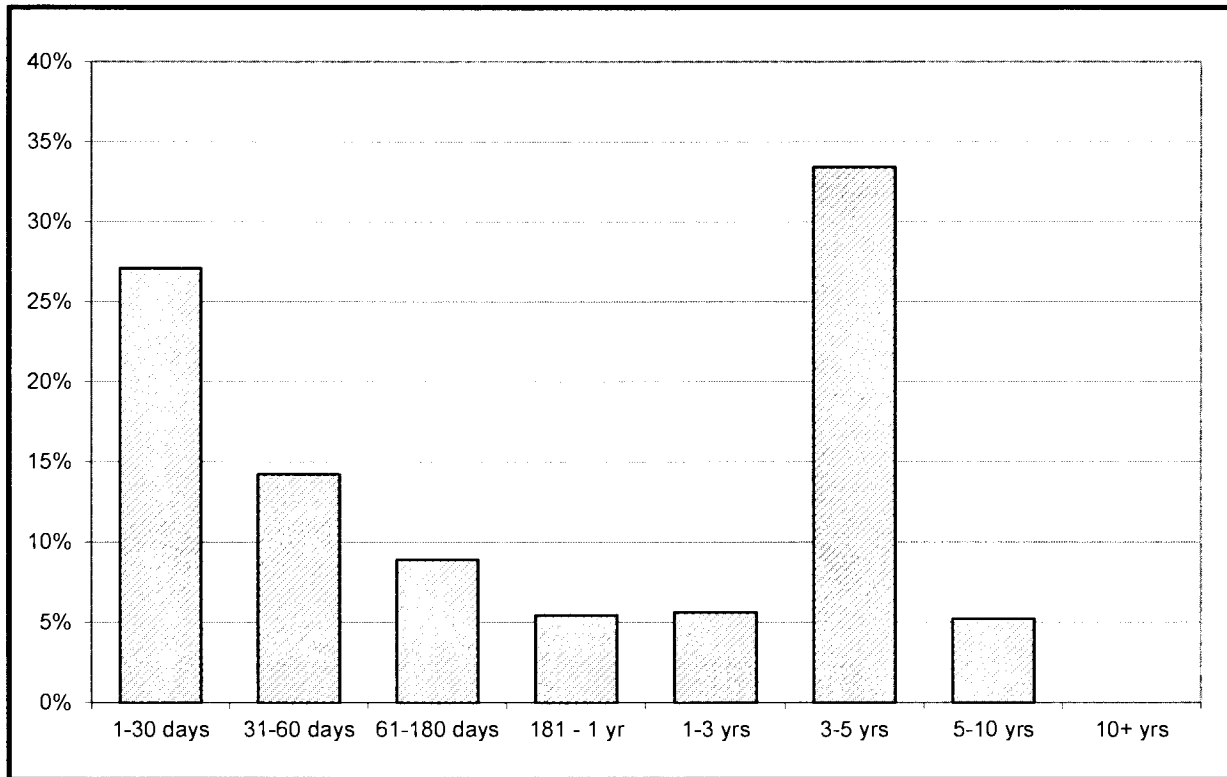
Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of January 31, 2014  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>PHHPA</b>							
10 + YEARS	01/31/24 - 01/31/64	\$29,318,225.81	100.00	100.00	\$29,305,527.63	100.00	100.00
<b>Portfolio Total:</b>		<b>\$29,318,225.81</b>			<b>\$29,305,527.63</b>		
<b>SANIT</b>							
3 to 4 YEARS	01/31/17 - 01/31/18	\$4,022,000.00	55.32	55.32	\$4,021,899.62	55.32	55.32
4 to 5 YEARS	01/31/18 - 01/31/19	\$3,249,000.00	44.68	100.00	\$3,248,610.28	44.68	100.00
<b>Portfolio Total:</b>		<b>\$7,271,000.00</b>			<b>\$7,270,509.90</b>		
<b>SCAQM</b>							
271 to 365 Days	10/29/14 - 01/31/15	\$39,371,015.98	100.00	100.00	\$39,371,015.98	100.00	100.00
<b>Portfolio Total:</b>		<b>\$39,371,015.98</b>			<b>\$39,371,015.98</b>		
<b>SCP61</b>							
2 to 3 YEARS	01/31/16 - 01/31/17	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,000,000.00</b>			<b>\$10,000,000.00</b>		
<b>SCP66</b>							
2 to 3 YEARS	01/31/16 - 01/31/17	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,000,000.00</b>			<b>\$10,000,000.00</b>		
<b>SCP6F</b>							
2 to 3 YEARS	01/31/16 - 01/31/17	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,000,000.00</b>			<b>\$10,000,000.00</b>		

Los Angeles County Treasurer  
Inventory Report - Totals Section  
Maturity Range Grouping  
As of January 31, 2014  
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
<b>SCP6U</b>							
2 to 3 YEARS	01/31/16 - 01/31/17	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,000,000.00</b>			<b>\$10,000,000.00</b>		
<b>SLIM</b>							
271 to 365 Days	10/29/14 - 01/31/15	\$10,146,851.96	100.00	100.00	\$10,146,851.96	100.00	100.00
<b>Portfolio Total:</b>		<b>\$10,146,851.96</b>			<b>\$10,146,851.96</b>		
<b>WASIA</b>							
271 to 365 Days	10/29/14 - 01/31/15	\$38,235.40	100.00	100.00	\$38,235.40	100.00	100.00
<b>Portfolio Total:</b>		<b>\$38,235.40</b>			<b>\$38,235.40</b>		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,583,975	27.10%
31 - 60 days	3,459,872	14.24%
61 - 180 days	2,160,941	8.90%
181 - 1 yr	1,324,747	5.45%
1 - 3 yrs	1,368,991	5.63%
3 - 5 yrs	8,126,147	33.44%
5 - 10 yrs	1,272,971	5.24%
10+ yrs	-	0.00%
	\$ 24,297,644	100.00%

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

LOCAL AGENCY INVESTMENT FUND  
FOR SPECIFIC INVESTMENTS  
AS OF 01/31/2014  
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,146,851.96
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,371,015.98
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>38,235.40</u>
	LAIF TOTAL	<u><u>\$49,556,103.34</u></u>

## POOLED MONEY INVESTMENT ACCOUNT

### Summary of Investment Data A Comparison of December 2013 with December 2012 (DOLLARS IN THOUSANDS)

	December 2013	December 2012	Change
<b>Average Daily Portfolio (\$)</b>	54,176,882	58,927,396	-4,750,514
<b>Accrued Earnings (\$)</b>	12,148	16,322	-4,174
<b>Effective Yield (%)</b>	0.264	0.326	-0.062
<b>Average Life-Month End (In Days)</b>	209	208	+1
<b>Total Security Transactions</b>			
Amount (\$)	18,639,958	14,197,504	+4,442,454
Number	374	284	+90
<b>Total Time Deposit Transactions</b>			
Amount (\$)	1,888,500	1,534,000	+354,500
Number	84	75	+9
<b>Average Workday Investment Activity (\$)</b>	977,546	786,575	+190,971
<b>Prescribed Demand Account Balances For Services (\$)</b>	1,794,902	1,463,670	+331,232

**BILL LOCKYER  
 TREASURER  
 STATE OF CALIFORNIA**

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

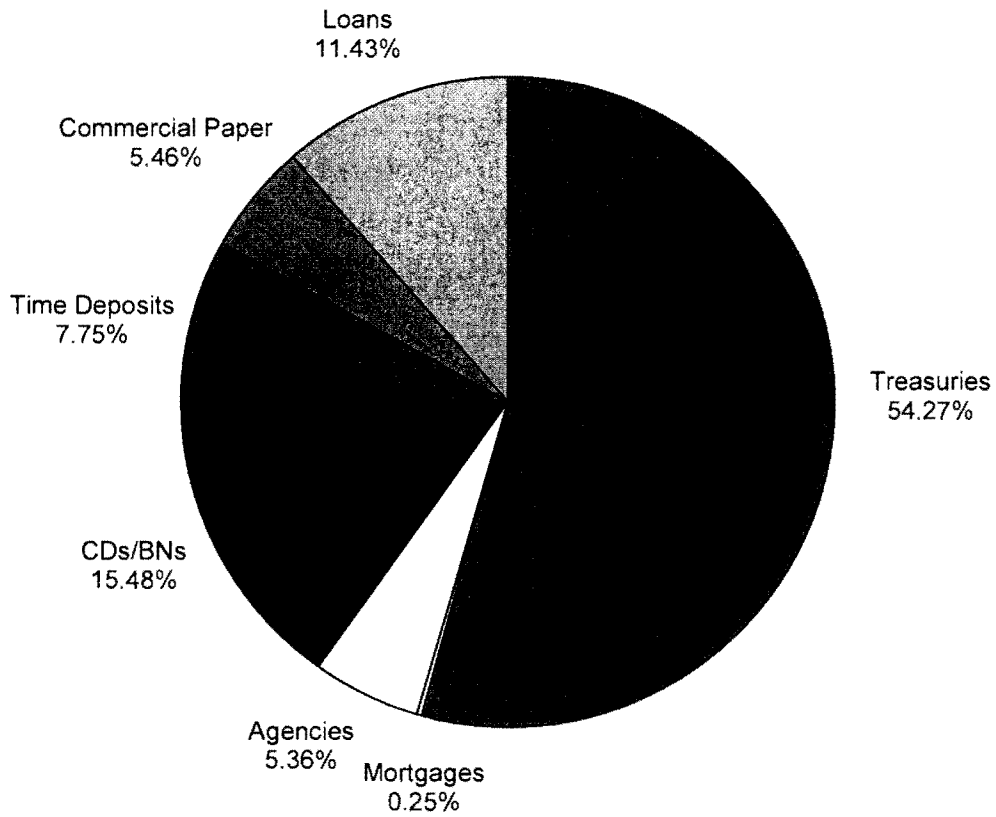
December 31, 2013

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
<b>Government</b>			
Bills	14,033,089	24.33	+0.22
Bonds	0	0.00	0
Notes	17,263,832	29.94	-0.59
Strips	0	0.00	0
<b>Total Government</b>	<b>31,296,921</b>	<b>54.27</b>	<b>-0.37</b>
<b>Agency Debentures</b>	<b>1,639,181</b>	<b>2.85</b>	<b>-0.57</b>
Certificates of Deposit	8,925,006	15.48	+4.91
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,298,659	2.25	-1.12
Time Deposits	4,471,640	7.75	-0.17
GNMAs	0	0.00	0
Commercial Paper	3,149,185	5.46	+1.53
FHLMC/Remics	143,739	0.25	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	354,321	0.61	0
GF Loans	6,238,400	10.82	-3.49
NOW Accounts	0	0.00	0
Other	149,896	0.26	-0.71
Reversed Repurchases	0	0.00	0
<b>Total (All Types)</b>	<b>57,666,948</b>	<b>100.00</b>	

**INVESTMENT ACTIVITY**

	December 2013		November 2013	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	374	18,639,958	377	18,699,107
Other	16	335,487	29	1,401,547
Time Deposits	84	1,888,500	69	1,031,000
<b>Total</b>	<b>474</b>	<b>20,863,945</b>	<b>475</b>	<b>21,131,654</b>
PMIA Monthly Average Effective Yield (%)	0.264		0.263	
Year to Date Yield Last Day of Month (%)	0.265		0.265	

# Pooled Money Investment Account Portfolio Composition \$57.7 Billion 12/31/13



<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>
12/02/13	<b>REDEMPTIONS</b>								
CD	UNIONBANK		0.100	12/02/13	0.100	50,000	38	5,277.78	0.101
CD	UNIONBANK		0.100	12/02/13	0.100	50,000	38	5,277.78	0.101
CD	UNIONBANK		0.150	12/02/13	0.150	50,000	70	14,583.33	0.152
CD	UNIONBANK		0.150	12/02/13	0.150	50,000	70	14,583.33	0.152
CD	UNIONBANK		0.150	12/02/13	0.150	50,000	70	14,583.33	0.152
CD	UNIONBANK		0.150	12/02/13	0.150	50,000	70	14,583.33	0.152
CD	BOWEST		0.200	12/02/13	0.200	50,000	173	48,055.56	0.203
CP	SOC GEN			12/02/13	0.100	50,000	6	833.33	0.101
CP	SOC GEN			12/02/13	0.100	50,000	6	833.33	0.101
CP	SOC GEN			12/02/13	0.100	50,000	6	833.33	0.101
CP	SOC GEN			12/02/13	0.105	25,000	10	729.17	0.106
CP	SOC GEN			12/02/13	0.105	50,000	10	1,458.33	0.106
CP	SOC GEN			12/02/13	0.105	50,000	10	1,458.33	0.106
CP	SOC GEN			12/02/13	0.105	50,000	10	1,458.33	0.106
CP	SOC GEN			12/02/13	0.105	50,000	11	1,604.17	0.106
CP	SOC GEN			12/02/13	0.105	50,000	11	1,604.17	0.106
CP	SOC GEN			12/02/13	0.110	50,000	13	1,986.11	0.112
CP	SOC GEN			12/02/13	0.110	50,000	13	1,986.11	0.112
CP	BNP FIN			12/02/13	0.100	50,000	17	2,361.11	0.101
CP	BNP FIN			12/02/13	0.100	50,000	17	2,361.11	0.101
CP	BNP FIN			12/02/13	0.100	50,000	17	2,361.11	0.101
CP	GE CO			12/02/13	0.050	50,000	18	1,250.00	0.051
CP	GE CO			12/02/13	0.050	50,000	18	1,250.00	0.051
CP	BNP FIN			12/02/13	0.100	50,000	18	2,500.00	0.101
CP	BNP FIN			12/02/13	0.100	50,000	18	2,500.00	0.101
CP	JPM CHASE			12/02/13	0.220	50,000	168	51,333.33	0.223
CP	JPM CHASE			12/02/13	0.220	50,000	168	51,333.33	0.223
CP	JPM CHASE			12/02/13	0.220	50,000	168	51,333.33	0.223
CP	JPM CHASE			12/02/13	0.220	50,000	168	51,333.33	0.223
DN	IBRD			12/02/13	0.120	50,000	160	26,666.67	0.122
DN	IBRD			12/02/13	0.120	50,000	160	26,666.67	0.122
DN	IBRD			12/02/13	0.100	50,000	168	23,333.33	0.101
DN	IBRD			12/02/13	0.100	50,000	168	23,333.33	0.101
DN	IBRD			12/02/13	0.100	50,000	168	23,333.33	0.101
DN	FHLB			12/02/13	0.110	50,000	236	36,055.56	0.112
YCD	TOKYO-MIT		0.120	12/02/13	0.120	50,000	11	1,833.33	0.122
YCD	TOKYO-MIT		0.120	12/02/13	0.120	50,000	11	1,833.33	0.122
YCD	NORINCHUK		0.110	12/02/13	0.110	50,000	13	1,986.11	0.112
YCD	NORINCHUK		0.110	12/02/13	0.110	50,000	13	1,986.11	0.112
YCD	SUMITOMO		0.120	12/02/13	0.120	50,000	13	2,166.67	0.122
YCD	SUMITOMO		0.120	12/02/13	0.120	50,000	13	2,166.67	0.122
YCD	MONTREAL		0.050	12/02/13	0.050	50,000	14	972.22	0.051
YCD	MONTREAL		0.050	12/02/13	0.050	50,000	14	972.22	0.051
YCD	MONTREAL		0.050	12/02/13	0.050	50,000	14	972.22	0.051
YCD	MONTREAL		0.050	12/02/13	0.050	50,000	14	972.22	0.051
YCD	NORINCHUK		0.110	12/02/13	0.110	50,000	14	2,138.89	0.112
YCD	NORINCHUK		0.110	12/02/13	0.110	50,000	14	2,138.89	0.112
YCD	SCOTIA		0.120	12/02/13	0.120	50,000	74	12,333.33	0.122
YCD	SCOTIA		0.120	12/02/13	0.120	50,000	74	12,333.33	0.122
YCD	SCOTIA		0.120	12/02/13	0.120	50,000	74	12,333.33	0.122

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
<b>12/02/13 REDEMPTIONS (Continued)</b>									
	YCD	SCOTIA	0.120	12/02/13	0.120	50,000	74	12,333.33	0.122
	YCD	RABOBANK	0.210	12/02/13	0.210	50,000	173	50,458.33	0.213
<b>12/02/13 NO PURCHASES</b>									
<b>12/03/13 NO REDEMPTIONS</b>									
<b>12/03/13 PURCHASES</b>									
	CP	BARCLY US		12/09/13	0.100	50,000			
	CP	BARCLY US		12/09/13	0.100	50,000			
	CP	BARCLY US		12/09/13	0.100	50,000			
	CP	BARCLY US		12/09/13	0.100	50,000			
<b>12/04/13 REDEMPTIONS</b>									
	CP	BNP FIN		12/04/13	0.080	50,000	8	888.89	0.081
	CP	BNP FIN		12/04/13	0.080	50,000	8	888.89	0.081
<b>12/04/13 NO PURCHASES</b>									
<b>12/05/13 REDEMPTIONS</b>									
	CP	TOYOTA		12/05/13	0.070	50,000	14	1,361.11	0.071
	CP	TOYOTA		12/05/13	0.070	50,000	14	1,361.11	0.071
	YCD	NORINCHUK	0.110	12/05/13	0.110	50,000	13	1,986.11	0.112
	YCD	NORINCHUK	0.110	12/05/13	0.110	50,000	13	1,986.11	0.112
	YCD	MIZUHO	0.160	12/05/13	0.160	50,000	30	6,666.67	0.162
	YCD	MIZUHO	0.160	12/05/13	0.160	50,000	30	6,666.67	0.162
<b>12/05/13 NO PURCHASES</b>									
<b>12/06/13 REDEMPTIONS</b>									
	CP	BNP FIN		12/06/13	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		12/06/13	0.080	50,000	10	1,111.11	0.081
	CP	BNP FIN		12/06/13	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		12/06/13	0.100	50,000	14	1,944.44	0.101
<b>12/06/13 NO PURCHASES</b>									
<b>12/09/13 REDEMPTIONS</b>									
	CP	BARCLY US		12/09/13	0.100	50,000	6	833.33	0.101
	CP	BARCLY US		12/09/13	0.100	50,000	6	833.33	0.101
	CP	BARCLY US		12/09/13	0.100	50,000	6	833.33	0.101
	CP	BARCLY US		12/09/13	0.100	50,000	6	833.33	0.101
	CP	SOC GEN		12/09/13	0.110	50,000	17	2,597.22	0.112
	CP	SOC GEN		12/09/13	0.110	50,000	17	2,597.22	0.112
	YCD	NORINCHUK	0.110	12/09/13	0.110	50,000	13	1,986.11	0.112

<u>DATE</u>	<u>a/</u> <u>TYPE</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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12/09/13 REDEMPTIONS (Continued)

	YCD	NORINCHUK	0.110	12/09/13	0.110	50,000	13	1,986.11	0.112
	YCD	MIZUHO	0.210	12/09/13	0.120	50,000	13	2,167.73	0.122

12/09/13 PURCHASES

	CD	BOWEST	0.140	03/03/14	0.140	50,000			
	CD	BOWEST	0.140	03/03/14	0.140	50,000			
	CP	BNP FIN		12/23/13	0.100	50,000			
	CP	BNP FIN		12/23/13	0.100	50,000			
	CP	FCAR		04/01/14	0.210	50,000			
	CP	FCAR		04/01/14	0.210	50,000			
	YCD	NORINCHUK	0.110	12/23/13	0.110	50,000			
	YCD	NORINCHUK	0.110	12/23/13	0.110	50,000			
	YCD	TOKYO-MIT	0.130	12/27/13	0.130	50,000			
	YCD	TOKYO-MIT	0.130	12/27/13	0.130	50,000			

12/10/13 NO REDEMPTIONS

12/10/13 PURCHASES

	CD	UNIONBANK	0.180	03/03/14	0.180	50,000			
	CD	UNIONBANK	0.180	03/03/14	0.180	50,000			
	CP	GE CO		12/23/13	0.070	50,000			
	CP	GE CO		12/23/13	0.070	50,000			
	CP	BARCLY US		12/23/13	0.080	50,000			
	CP	BARCLY US		12/23/13	0.080	50,000			
	CP	TD USA		01/02/14	0.120	50,000			
	CP	TD USA		01/02/14	0.120	50,000			

12/11/13 NO REDEMPTIONS

12/11/13 PURCHASES

	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000			
	YCD	SUMITOMO	0.140	01/02/14	0.140	50,000			
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	01/02/14	0.160	50,000			
	YCD	SE BANKEN	0.090	02/03/14	0.090	50,000			
	YCD	SE BANKEN	0.090	02/03/14	0.090	50,000			

12/12/13 REDEMPTIONS

	TR	BILL		12/12/13	0.133	50,000	343	63,121.53	0.135
	TR	BILL		12/12/13	0.138	50,000	346	66,076.39	0.140
	TR	BILL		12/12/13	0.138	50,000	346	66,076.39	0.140
	TR	BILL		12/12/13	0.143	50,000	350	69,270.83	0.145
	TR	BILL		12/12/13	0.143	50,000	350	69,270.83	0.145
	TR	BILL		12/12/13	0.143	50,000	350	69,270.83	0.145

<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>
<b>12/12/13 REDEMPTIONS (Continued)</b>									
TR	BILL			12/12/13	0.143	50,000	350	69,270.83	0.145
TR	BILL			12/12/13	0.145	50,000	351	70,687.50	0.147
TR	BILL			12/12/13	0.145	50,000	351	70,687.50	0.147
TR	BILL			12/12/13	0.145	50,000	351	70,687.50	0.147
TR	BILL			12/12/13	0.145	50,000	351	70,687.50	0.147
TR	BILL			12/12/13	0.145	50,000	358	72,097.22	0.147
TR	BILL			12/12/13	0.145	50,000	358	72,097.22	0.147
TR	BILL			12/12/13	0.145	50,000	358	72,097.22	0.147
TR	BILL			12/12/13	0.145	50,000	358	72,097.22	0.147
TR	BILL			12/12/13	0.138	50,000	359	68,559.03	0.140
TR	BILL			12/12/13	0.138	50,000	359	68,559.03	0.140

**12/12/13 PURCHASES**

CD	BOWEST	0.180	04/01/14	0.180	50,000
CD	BOWEST	0.180	04/01/14	0.180	50,000
CP	BNP FIN		01/02/14	0.110	50,000
CP	BNP FIN		01/02/14	0.110	50,000
CP	TD USA		02/03/14	0.120	50,000
CP	TOYOTA		03/26/14	0.150	50,000
CP	FCAR		04/01/14	0.210	50,000
TR	BILL		12/11/14	0.133	50,000
TR	BILL		12/11/14	0.133	50,000
TR	BILL		12/11/14	0.133	50,000
TR	BILL		12/11/14	0.133	50,000
TR	BILL		12/11/14	0.135	50,000
TR	BILL		12/11/14	0.135	50,000
TR	NOTE	0.250	11/30/15	0.306	50,000
TR	NOTE	0.250	11/30/15	0.306	50,000
YCD	SUMITOMO	0.140	01/02/14	0.140	50,000
YCD	SUMITOMO	0.140	01/02/14	0.140	50,000
YCD	TOKYO-MIT	0.140	01/02/14	0.140	50,000
YCD	TOKYO-MIT	0.140	01/02/14	0.140	50,000
YCD	SCOTIA	0.160	04/01/14	0.160	50,000
YCD	SCOTIA	0.160	04/01/14	0.160	50,000
YCD	NORDEA	0.180	04/01/14	0.180	50,000
YCD	NORDEA	0.180	04/01/14	0.180	50,000

**12/13/13 NO REDEMPTIONS**

**12/13/13 PURCHASES**

CP	BARCLY US		12/17/13	0.100	50,000
CP	BARCLY US		12/17/13	0.100	50,000
CP	BARCLY US		12/23/13	0.100	50,000
CP	BARCLY US		12/23/13	0.100	50,000
CP	BNP FIN		12/27/13	0.100	50,000
CP	BNP FIN		12/27/13	0.100	50,000
CP	BNP FIN		12/27/13	0.100	50,000
CP	BNP FIN		12/27/13	0.100	50,000

<u>DATE</u>	<u>a/</u> <u>TYPE</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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**12/13/13 PURCHASES (Continued)**

CP		GECC		01/29/14	0.070	50,000			
CP		GECC		01/29/14	0.070	50,000			
TR		BILL		12/11/14	0.130	50,000			
TR		BILL		12/11/14	0.130	50,000			
TR		BILL		12/11/14	0.130	50,000			
YCD		SUMITOMO	0.140	01/02/14	0.140	50,000			
YCD		SUMITOMO	0.140	01/02/14	0.140	50,000			
YCD		NORINCHUK	0.140	01/06/14	0.140	50,000			
YCD		NORINCHUK	0.140	01/06/14	0.140	50,000			
YCD		NORDEA	0.070	02/03/14	0.070	50,000			
YCD		NORDEA	0.070	02/03/14	0.070	50,000			

**12/16/13 REDEMPTIONS**

DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511
DEB		IBRD	0.500	12/16/13	0.510	50,000	732	510,650.00	0.511

**12/16/13 PURCHASES**

CP		BNP FIN		01/02/14	0.100	50,000			
CP		BNP FIN		01/02/14	0.100	50,000			
CP		BNP FIN		01/02/14	0.100	50,000			
CP		BNP FIN		01/02/14	0.100	50,000			
CP		GECC		01/21/14	0.050	50,000			
CP		GECC		01/21/14	0.050	50,000			
CP		GECC		01/21/14	0.050	50,000			
CP		GECC		01/21/14	0.050	50,000			
TR		NOTE	0.250	11/30/15	0.326	50,000			
TR		NOTE	0.250	11/30/15	0.326	50,000			
TR		NOTE	0.250	11/30/15	0.326	50,000			
TR		NOTE	0.250	11/30/15	0.326	50,000			
TR		NOTE	0.625	12/15/16	0.679	50,000			
TR		NOTE	0.625	12/15/16	0.679	50,000			
YCD		MONTREAL	0.070	01/02/14	0.070	50,000			
YCD		MONTREAL	0.070	01/02/14	0.070	50,000			
YCD		SUMITOMO	0.120	01/02/14	0.120	50,000			
YCD		SUMITOMO	0.120	01/02/14	0.120	50,000			
YCD		SUMITOMO	0.120	01/02/14	0.120	50,000			
YCD		SUMITOMO	0.120	01/02/14	0.120	50,000			
YCD		MONTREAL	0.130	02/03/14	0.130	50,000			
YCD		MONTREAL	0.130	02/03/14	0.130	50,000			
YCD		SVENSKA	0.155	04/01/14	0.150	50,000			
YCD		SVENSKA	0.155	04/01/14	0.150	50,000			
YCD		SVENSKA	0.155	04/01/14	0.150	50,000			

<u>DATE</u>	<u>a/ 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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12/16/13 PURCHASES (Continued)

	YCD	SVENSKA	0.155	04/01/14	0.150	50,000			
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12/17/13 REDEMPTIONS

	CP	BARCLY US		12/17/13	0.100	50,000	4	555.56	0.101
	CP	BARCLY US		12/17/13	0.100	50,000	4	555.56	0.101
	YCD	SUMITOMO	0.140	12/17/13	0.140	50,000	21	4,083.33	0.142
	YCD	SUMITOMO	0.140	12/17/13	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	12/17/13	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	12/17/13	0.140	50,000	21	4,083.33	0.142

12/17/13 NO PURCHASES

12/18/13 NO REDEMPTIONS

12/18/13 PURCHASES

	CP	BARCLY US		12/23/13	0.100	50,000			
	CP	BARCLY US		12/23/13	0.100	50,000			
	CP	BARCLY US		12/23/13	0.100	50,000			
	YCD	TOKYO-MIT	0.130	01/02/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	01/02/14	0.130	50,000			

12/19/13 NO REDEMPTIONS

12/19/13 PURCHASES

	CD	WELLS FGO	0.130	02/28/14	0.130	50,000			
	CD	WELLS FGO	0.130	02/28/14	0.130	50,000			
	CD	UNIONBANK	0.200	04/01/14	0.200	50,000			
	CD	UNIONBANK	0.200	04/01/14	0.200	50,000			
	CP	TOYOTA		04/01/14	0.180	50,000			
	CP	TOYOTA		04/01/14	0.180	50,000			
	YCD	NORINCHUK	0.120	01/06/14	0.120	50,000			
	YCD	NORINCHUK	0.120	01/06/14	0.120	50,000			
	YCD	SE BANKEN	0.170	04/01/14	0.170	50,000			
	YCD	SE BANKEN	0.170	04/01/14	0.170	50,000			
	YCD	RABOBANK	0.240	06/23/14	0.240	50,000			

12/20/13 NO REDEMPTIONS

12/20/13 PURCHASES

	CD	BOWEST	0.110	02/03/14	0.110	50,000			
	CD	BOWEST	0.110	02/03/14	0.110	50,000			
	CP	TOYOTA		02/27/14	0.130	50,000			
	CP	TD USA		04/01/14	0.100	50,000			
	CP	TD USA		04/01/14	0.100	50,000			
	CP	TD USA		04/01/14	0.100	50,000			
	CP	FCAR		04/01/14	0.210	50,000			

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
<b>12/20/13 PURCHASES (Continued)</b>									
	CP	FCAR		04/01/14	0.210	50,000			
	DEB	FHLB	0.125	12/19/14	0.182	50,000			
	YCD	TORONTO	0.100	04/01/14	0.100	50,000			
	YCD	TORONTO	0.100	04/01/14	0.100	50,000			
	YCD	ANZ	0.175	06/23/14	0.170	50,000			
	YCD	CB AUS	0.180	06/23/14	0.180	50,000			
	YCD	CB AUS	0.180	06/23/14	0.180	50,000			

**12/23/13 REDEMPTIONS**

	CP	BARCLY US		12/23/13	0.100	50,000	5	694.44	0.101
	CP	BARCLY US		12/23/13	0.100	50,000	5	694.44	0.101
	CP	BARCLY US		12/23/13	0.100	50,000	5	694.44	0.101
	CP	BARCLY US		12/23/13	0.100	50,000	10	1,388.89	0.101
	CP	BARCLY US		12/23/13	0.100	50,000	10	1,388.89	0.101
	CP	GE CO		12/23/13	0.070	50,000	13	1,263.89	0.071
	CP	GE CO		12/23/13	0.070	50,000	13	1,263.89	0.071
	CP	BARCLY US		12/23/13	0.080	50,000	13	1,444.44	0.081
	CP	BARCLY US		12/23/13	0.080	50,000	13	1,444.44	0.081
	CP	BNP FIN		12/23/13	0.100	50,000	14	1,944.44	0.101
	CP	BNP FIN		12/23/13	0.100	50,000	14	1,944.44	0.101
	DEB	FHLMC	0.625	12/23/13	0.450	50,000	739	455,944.44	0.450
	DEB	FHLMC	0.625	12/23/13	0.450	50,000	739	455,944.44	0.450
	DEB	FHLMC	0.625	12/23/13	0.450	50,000	739	455,944.44	0.450
	DEB	FHLMC	0.625	12/23/13	0.450	50,000	739	455,944.44	0.450
	YCD	NORINCHUK	0.110	12/23/13	0.110	50,000	14	2,138.89	0.112
	YCD	NORINCHUK	0.110	12/23/13	0.110	50,000	14	2,138.89	0.112

**12/23/13 PURCHASES**

	CD	UNIONBANK	0.100	02/03/14	0.100	50,000			
	CD	UNIONBANK	0.100	02/03/14	0.100	50,000			
	CP	BNP FIN		01/06/14	0.100	50,000			
	CP	BNP FIN		01/06/14	0.100	50,000			
	CP	BNP FIN		01/06/14	0.100	50,000			
	CP	GECC		03/28/14	0.120	50,000			
	CP	GECC		03/28/14	0.120	50,000			
	YCD	TORONTO	0.070	01/29/14	0.070	50,000			
	YCD	TORONTO	0.070	01/29/14	0.070	50,000			

**12/24/13 NO REDEMPTIONS**

**12/24/13 PURCHASES**

	CP	GECC		03/26/14	0.120	50,000			
	CP	GECC		03/26/14	0.120	50,000			
	CP	GECC		05/30/14	0.160	50,000			
	CP	GECC		05/30/14	0.160	50,000			
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.123	50,000			

<u>DATE</u>	<u>a/</u> <u>TYPE</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>
<b>12/24/13 PURCHASES (Continued)</b>									
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.123	50,000			
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000			
<b>12/26/13 NO REDEMPTIONS</b>									
<b>12/26/13 PURCHASES</b>									
	CD	BOWEST	0.110	02/28/14	0.110	50,000			
	CD	BOWEST	0.110	02/28/14	0.110	50,000			
	CD	BOWEST	0.110	02/28/14	0.110	50,000			
	CP	BNP FIN		01/21/14	0.090	50,000			
	CP	BNP FIN		01/21/14	0.090	50,000			
	CP	BNP FIN		01/21/14	0.090	50,000			
	CP	BNP FIN		01/21/14	0.090	50,000			
	CP	CRC		02/28/14	0.160	50,000			
	CP	CRC		02/28/14	0.160	50,000			
	SBA FR	POOL 509434	0.400	11/25/38	0.400	17,890			
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.123	50,000			
	TR	BILL		12/11/14	0.124	50,000			
	TR	BILL		12/11/14	0.124	50,000			
	TR	BILL		12/11/14	0.124	50,000			
	TR	BILL		12/11/14	0.124	50,000			
	TR	BILL		12/11/14	0.124	50,000			
	TR	BILL		12/11/14	0.120	50,000			
	TR	BILL		12/11/14	0.120	50,000			
	TR	BILL		12/11/14	0.120	50,000			
	TR	NOTE	0.250	10/15/15	0.333	50,000			
	TR	NOTE	0.250	10/15/15	0.333	50,000			
	TR	NOTE	0.250	10/15/15	0.333	50,000			
	TR	NOTE	0.250	10/15/15	0.333	50,000			
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000			
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000			
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000			
	YCD	MONTREAL	0.070	01/29/14	0.070	50,000			
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000			
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000			
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000			
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000			
	YCD	ANZ	0.175	06/23/14	0.170	50,000			
	YCD	ANZ	0.175	06/23/14	0.170	50,000			
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000			
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000			
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000			
	YCD	RB CANADA	0.260	12/01/14	0.260	50,000			

<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>
<b>12/27/13 REDEMPTIONS</b>									
CD	JPM CHASE		0.280	12/27/13	0.280	50,000	255	99,166.67	0.284
CD	JPM CHASE		0.280	12/27/13	0.280	50,000	255	99,166.67	0.284
CD	JPM CHASE		0.280	12/27/13	0.280	50,000	255	99,166.67	0.284
CD	JPM CHASE		0.280	12/27/13	0.280	50,000	255	99,166.67	0.284
CD	JPM CHASE		0.280	12/27/13	0.280	50,000	255	99,166.67	0.284
CP	BNP FIN			12/27/13	0.100	50,000	14	1,944.44	0.101
CP	BNP FIN			12/27/13	0.100	50,000	14	1,944.44	0.101
CP	BNP FIN			12/27/13	0.100	50,000	14	1,944.44	0.101
CP	BNP FIN			12/27/13	0.100	50,000	14	1,944.44	0.101
DEB	FHLB		0.875	12/27/13	0.132	50,000	260	47,211.11	0.132
DEB	FHLMC		0.450	12/27/13	0.450	50,000	743	457,500.00	0.451
DEB	FHLMC		0.450	12/27/13	0.450	50,000	743	457,500.00	0.451
DEB	FHLMC		0.450	12/27/13	0.450	50,000	743	457,500.00	0.451
DEB	FHLMC		0.450	12/27/13	0.450	50,000	743	457,500.00	0.451
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
DN	FHLMC			12/27/13	0.110	50,000	254	38,805.56	0.112
YCD	TOKYO-MIT		0.130	12/27/13	0.130	50,000	18	3,250.00	0.132
YCD	TOKYO-MIT		0.130	12/27/13	0.130	50,000	18	3,250.00	0.132
YCD	MONTREAL		0.100	12/27/13	0.100	50,000	31	4,305.56	0.101
YCD	MONTREAL		0.100	12/27/13	0.100	50,000	31	4,305.56	0.101

**12/27/13 PURCHASES**

CD	UNIONBANK		0.100	02/28/14	0.100	50,000			
CD	UNIONBANK		0.100	02/28/14	0.100	50,000			
CP	BNP FIN			01/21/14	0.090	50,000			
CP	BNP FIN			01/21/14	0.090	50,000			
YCD	TOKYO-MIT		0.160	01/27/14	0.160	50,000			
YCD	TOKYO-MIT		0.160	01/27/14	0.160	50,000			
YCD	SE BANKEN		0.160	03/26/14	0.160	50,000			
YCD	SE BANKEN		0.160	03/26/14	0.160	50,000			
YCD	SE BANKEN		0.160	03/26/14	0.160	50,000			
YCD	SE BANKEN		0.160	03/26/14	0.160	50,000			
YCD	TORONTO		0.090	03/28/14	0.090	50,000			
YCD	TORONTO		0.090	03/28/14	0.090	50,000			
YCD	TORONTO		0.090	03/28/14	0.090	50,000			

**12/30/13 NO REDEMPTIONS**

**12/30/13 PURCHASES**

CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CP	CIBC HLD			01/27/14	0.050	50,000			
CP	CIBC HLD			01/27/14	0.050	50,000			
CP	BNP FIN			01/31/14	0.170	50,000			

**12/30/13 PURCHASES (Continued)**

<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>
	CP	BNP FIN		01/31/14	0.170	50,000			
	YCD	SE BANKEN	0.160	04/01/14	0.160	50,000			
	YCD	SE BANKEN	0.160	04/01/14	0.160	50,000			

**12/31/13 REDEMPTIONS**

TR	NOTE		0.125	12/31/13	0.253	50,000	726	251,094.60	0.253
TR	NOTE		0.125	12/31/13	0.253	50,000	726	251,094.60	0.253
TR	NOTE		0.125	12/31/13	0.253	50,000	726	251,094.60	0.253
TR	NOTE		0.125	12/31/13	0.253	50,000	726	251,094.60	0.253
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255
TR	NOTE		0.125	12/31/13	0.255	50,000	726	253,047.73	0.255

**12/31/13 PURCHASES**

CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CD	CHASE USA		0.300	09/26/14	0.300	50,000			
CP	GECC			04/01/14	0.100	50,000			
CP	GECC			05/30/14	0.160	50,000			
DEB	FHLB		0.125	11/12/14	0.163	50,000			
DEB	FHLB		0.125	11/12/14	0.163	50,000			
YCD	NAT AUB		0.130	04/01/14	0.130	50,000			
YCD	NAT AUB		0.130	04/01/14	0.130	50,000			

### Footnotes

- a/** The abbreviations indicate the type of security purchased, sold, or redeemed:
- |         |  |
|---------|--|
| BA      | Bankers Acceptances  |
| BN      | Bank Notes   |
| CB      | Corporate Bonds  |
| CB FR   | Floating Rate Corporate Bonds  |
| CD      | Negotiable Certificates of Deposit   |
| CD FR   | Floating Rate Negotiable Certificates of Deposit   |
| CP      | Commercial Paper   |
| DEB     | Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD). |
| DEB FR  | Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.   |
| DN      | Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, CBC, TVA, CCC, IBRD.  |
| PC      | Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA)   |
| POOL FR | Floating Rate Small Business Administration (SBA) Loan Pools   |
| REMIC   | Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA  |
| TR      | U.S. Treasury Bills, Notes   |
| YCD     | Negotiable Yankee Certificates of Deposit  |
| YCD FR  | Floating Rate Negotiable Yankee Certificates of Deposit  |
- b/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security “SWAP” transactions
- i/** Buy back agreement
- |     |   |
|-----|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement                |

**TIME DEPOSITS**

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>ALHAMBRA</u></b>				
New Omni Bank, NA	07/25/13	0.090	2,000,000.00	01/23/14
New Omni Bank, NA	08/29/13	0.090	5,000,000.00	02/27/14
New Omni Bank, NA	09/06/13	0.080	1,000,000.00	03/07/14
New Omni Bank, NA	09/13/13	0.070	2,000,000.00	03/14/14
New Omni Bank, NA	10/10/13	0.090	3,000,000.00	04/10/14
New Omni Bank, NA	10/11/13	0.090	2,000,000.00	04/10/14
New Omni Bank, NA	10/17/13	0.150	2,000,000.00	04/17/14
New Omni Bank, NA	10/24/13	0.100	2,000,000.00	04/24/14
New Omni Bank, NA	10/31/13	0.110	2,000,000.00	05/01/14
New Omni Bank, NA	11/07/13	0.110	2,000,000.00	05/08/14
New Omni Bank, NA	11/15/13	0.120	2,000,000.00	05/16/14
<b><u>ARCADIA</u></b>				
American Plus Bank, NA	08/15/13	0.100	240,000.00	02/13/14
American Plus Bank, NA	12/16/13	0.100	2,000,000.00	03/19/14
<b><u>BEVERLY HILLS</u></b>				
Bank Leumi USA	10/23/13	0.120	30,000,000.00	04/23/14
<b><u>BREA</u></b>				
CapitalSource Bank	09/18/13	0.050	40,000,000.00	03/19/14
Pacific Western Bank	07/12/13	0.130	10,000,000.00	01/10/14
<b><u>CHICO</u></b>				
Tri Counties Bank	12/11/13	0.100	5,000,000.00	03/12/14
<b><u>CITY OF INDUSTRY</u></b>				
EverTrust Bank	11/22/13	0.120	20,000,000.00	05/23/14
EverTrust Bank	12/11/13	0.120	20,000,000.00	06/11/14
<b><u>DIAMOND BAR</u></b>				
Prospectors Federal Credit Union	09/12/13	0.080	4,000,000.00	03/13/14
<b><u>ENCINO</u></b>				
California United Bank	10/03/13	0.090	10,000,000.00	04/03/14

**TIME DEPOSITS**

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>FAIRFIELD</u></b>				
Westamerica Bank	07/12/13	0.130	50,000,000.00	01/10/14
Westamerica Bank	10/17/13	0.140	35,000,000.00	01/16/14
Westamerica Bank	11/06/13	0.090	30,000,000.00	02/05/14
<b><u>FOLSOM</u></b>				
Folsom Lake Bank	10/16/13	0.130	1,500,000.00	01/15/14
Folsom Lake Bank	11/01/13	0.100	3,500,000.00	01/31/14
Folsom Lake Bank	12/04/13	0.110	3,000,000.00	03/05/14
<b><u>FRESNO</u></b>				
Central Valley Community Bank	08/28/13	0.100	5,000,000.00	02/26/14
Central Valley Community Bank	09/12/13	0.080	5,000,000.00	03/13/14
<b><u>IRVINE</u></b>				
CommerceWest Bank, NA	10/17/13	0.120	5,000,000.00	01/16/14
CommerceWest Bank, NA	11/01/13	0.070	2,500,000.00	01/31/14
CommerceWest Bank, NA	11/07/13	0.080	2,500,000.00	02/06/14
CommerceWest Bank, NA	12/13/13	0.100	5,000,000.00	03/14/14
First Foundation Bank	08/14/13	0.100	12,000,000.00	02/12/14
First Foundation Bank	09/05/13	0.070	12,000,000.00	03/06/14
First Foundation Bank	10/11/13	0.110	12,000,000.00	04/11/14
<b><u>LAFAYETTE</u></b>				
California Bank of Commerce	07/18/13	0.090	5,000,000.00	01/16/14
California Bank of Commerce	09/13/13	0.070	10,000,000.00	03/14/14
California Bank of Commerce	11/14/13	0.120	5,000,000.00	05/15/14
<b><u>LODI</u></b>				
Farmers & Merchants Bk Cen CA	10/24/13	0.060	35,000,000.00	01/23/14
Farmers & Merchants Bk Cen CA	12/04/13	0.080	35,000,000.00	03/05/14
Farmers & Merchants Bk Cen CA	12/11/13	0.080	20,000,000.00	03/12/14
Farmers & Merchants Bk Cen CA	10/18/13	0.150	35,000,000.00	04/18/14
<b><u>LOS ANGELES</u></b>				
1st Century Bank, NA	08/16/13	0.100	4,000,000.00	02/14/14
1st Century Bank, NA	11/01/13	0.070	16,000,000.00	02/14/14
1st Century Bank, NA	10/16/13	0.100	6,000,000.00	04/16/14
1st Century Bank, NA	10/25/13	0.100	12,000,000.00	04/16/14
BBCN Bank	10/10/13	0.070	90,000,000.00	01/09/14

**TIME DEPOSITS**

	<u>DEPOSIT</u>		<u>PAR</u>	<u>MATURITY</u>
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
<b><u>LOS ANGELES (Continued)</u></b>				
BBCN Bank	12/04/13	0.080	90,000,000.00	03/05/14
BBCN Bank	09/13/13	0.070	75,000,000.00	03/14/14
BBCN Bank	10/16/13	0.100	45,000,000.00	04/16/14
Commonwealth Business Bank	10/25/13	0.040	5,000,000.00	01/24/14
Commonwealth Business Bank	11/01/13	0.050	5,000,000.00	01/31/14
Commonwealth Business Bank	12/04/13	0.060	5,000,000.00	02/28/14
Commonwealth Business Bank	09/20/13	0.050	5,000,000.00	03/21/14
Commonwealth Business Bank	09/26/13	0.060	10,000,000.00	03/28/14
Commonwealth Business Bank	10/11/13	0.090	5,000,000.00	04/11/14
Commonwealth Business Bank	11/22/13	0.100	5,000,000.00	05/23/14
Commonwealth Business Bank	12/04/13	0.110	5,000,000.00	06/06/14
CTBC Bank	10/17/13	0.120	50,000,000.00	01/16/14
Eastern International Bank	10/23/13	0.060	1,900,000.00	01/22/14
Hanmi Bank	08/08/13	0.100	30,000,000.00	02/06/14
HSBC Bank USA, NA	11/13/13	0.110	25,000,000.00	02/12/14
Manufacturers Bank	10/11/13	0.090	100,000,000.00	01/10/14
Manufacturers Bank	10/18/13	0.150	50,000,000.00	01/17/14
Manufacturers Bank	12/12/13	0.120	50,000,000.00	03/13/14
Mission Valley Bank	10/16/13	0.120	7,000,000.00	04/16/14
Open Bank	07/05/13	0.110	2,000,000.00	01/08/14
Open Bank	08/14/13	0.100	10,000,000.00	02/12/14
Open Bank	09/13/13	0.070	5,000,000.00	03/14/14
Open Bank	09/20/13	0.070	2,000,000.00	03/21/14
Open Bank	12/12/13	0.120	5,000,000.00	06/12/14
Opus Bank	08/02/13	0.120	10,000,000.00	01/31/14
Pacific City Bank	09/25/13	0.040	10,000,000.00	01/08/14
Pacific City Bank	10/04/13	0.040	20,000,000.00	01/10/14
Pacific City Bank	12/12/13	0.100	5,500,000.00	03/13/14
Pacific City Bank	12/13/13	0.100	4,500,000.00	03/13/14
Pacific City Bank	12/20/13	0.090	20,000,000.00	03/21/14
State Bank of India (California)	07/11/13	0.130	12,000,000.00	01/09/14
State Bank of India (California)	10/04/13	0.060	10,000,000.00	01/10/14
State Bank of India (California)	10/24/13	0.080	3,000,000.00	01/23/14
State Bank of India (California)	11/07/13	0.100	2,000,000.00	02/06/14
State Bank of India (California)	08/14/13	0.120	5,000,000.00	02/12/14
State Bank of India (California)	09/11/13	0.080	5,000,000.00	03/12/14
State Bank of India (California)	10/16/13	0.120	23,000,000.00	04/16/14
Wilshire Bank	10/11/13	0.070	78,000,000.00	01/10/14
Wilshire Bank	10/17/13	0.120	74,000,000.00	01/16/14
Wilshire Bank	11/15/13	0.100	30,000,000.00	02/14/14
Wilshire Bank	12/11/13	0.080	39,000,000.00	03/12/14

**TIME DEPOSITS**

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>MONTEREY</u></b>				
1st Capital Bank	10/24/13	0.080	1,000,000.00	01/23/14
1st Capital Bank	12/12/13	0.100	5,000,000.00	03/13/14
<b><u>NORTH HIGHLANDS</u></b>				
SAFE Credit Union	09/06/13	0.100	5,000,000.00	03/07/14
<b><u>OAKDALE</u></b>				
Oak Valley Community Bank	12/05/13	0.080	3,500,000.00	03/06/14
<b><u>OAKLAND</u></b>				
Community Bank of the Bay	12/06/13	0.140	5,000,000.00	06/06/14
Metropolitan Bank	07/12/13	0.140	1,500,000.00	01/10/14
Metropolitan Bank	08/02/13	0.130	2,000,000.00	01/31/14
Metropolitan Bank	08/29/13	0.120	1,000,000.00	02/27/14
Metropolitan Bank	12/12/13	0.140	4,500,000.00	06/12/14
<b><u>ONTARIO</u></b>				
Citizens Business Bank	10/11/13	0.070	50,000,000.00	01/10/14
Citizens Business Bank	10/25/13	0.060	30,000,000.00	01/24/14
Citizens Business Bank	10/31/13	0.070	30,000,000.00	01/30/14
Citizens Business Bank	11/06/13	0.070	50,000,000.00	02/05/14
Citizens Business Bank	08/15/13	0.120	30,000,000.00	02/13/14
Citizens Business Bank	12/06/13	0.090	25,000,000.00	03/07/14
Citizens Business Bank	12/11/13	0.080	25,000,000.00	03/12/14
<b><u>PALOS VERDES ESTATES</u></b>				
Malaga Bank, FSB	10/10/13	0.050	5,000,000.00	01/09/14
Malaga Bank, FSB	10/25/13	0.040	8,000,000.00	01/24/14
Malaga Bank, FSB	11/01/13	0.050	9,000,000.00	01/31/14
Malaga Bank, FSB	11/07/13	0.060	10,000,000.00	02/06/14
Malaga Bank, FSB	12/04/13	0.060	12,000,000.00	03/05/14
Malaga Bank, FSB	12/06/13	0.070	4,000,000.00	03/07/14

**TIME DEPOSITS**

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<b><u>PASADENA</u></b>				
Community Bank	07/17/13	0.120	25,000,000.00	01/15/14
Community Bank	08/16/13	0.120	25,000,000.00	02/14/14
Community Bank	09/18/13	0.070	35,000,000.00	03/19/14
Community Bank	10/04/13	0.090	25,000,000.00	04/04/14
Community Bank	11/06/13	0.130	30,000,000.00	05/07/14
Community Bank	12/11/13	0.140	30,000,000.00	06/11/14
East West Bank	07/18/13	0.110	50,000,000.00	01/16/14
East West Bank	07/24/13	0.120	125,000,000.00	01/22/14
East West Bank	08/09/13	0.120	75,000,000.00	02/07/14
East West Bank	10/25/13	0.120	50,000,000.00	04/25/14
Wescom Central Credit Union	09/26/13	0.110	50,000,000.00	03/27/14
<b><u>PASO ROBLES</u></b>				
Heritage Oaks Bank	12/11/13	0.100	25,000,000.00	03/12/14
<b><u>PORTERVILLE</u></b>				
Bank of the Sierra	10/10/13	0.100	5,000,000.00	01/09/14
Bank of the Sierra	10/04/13	0.070	25,000,000.00	01/10/14
Bank of the Sierra	11/07/13	0.110	15,000,000.00	02/06/14
Bank of the Sierra	11/14/13	0.120	10,000,000.00	02/13/14
Bank of the Sierra	12/05/13	0.110	25,000,000.00	03/06/14
<b><u>RANCHO CORDOVA</u></b>				
American River Bank	07/10/13	0.140	2,500,000.00	01/08/14
American River Bank	10/11/13	0.100	2,000,000.00	01/10/14
American River Bank	11/01/13	0.100	2,500,000.00	01/31/14
American River Bank	08/08/13	0.130	7,500,000.00	02/06/14
American River Bank	08/15/13	0.130	6,500,000.00	02/13/14
American River Bank	11/21/13	0.140	1,000,000.00	02/20/14
American River Bank	10/23/13	0.120	3,000,000.00	04/23/14
American River Bank	11/07/13	0.140	2,500,000.00	05/08/14
American River Bank	12/12/13	0.150	1,500,000.00	06/12/14
<b><u>REDWOOD CITY</u></b>				
Provident Credit Union	07/25/13	0.090	40,000,000.00	01/23/14
Provident Credit Union	10/17/13	0.150	20,000,000.00	04/17/14
Provident Credit Union	10/28/13	0.100	40,000,000.00	04/30/14
Provident Credit Union	11/21/13	0.130	20,000,000.00	05/22/14
Provident Credit Union	12/13/13	0.120	20,000,000.00	06/13/14

**TIME DEPOSITS**

	<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>RICHMOND</u></b>				
Mechanics Bank, The	07/17/13	0.120	20,000,000.00	01/15/14
Mechanics Bank, The	10/24/13	0.080	20,000,000.00	01/23/14
Mechanics Bank, The	08/15/13	0.120	20,000,000.00	02/13/14
<b><u>ROCKLIN</u></b>				
Five Star Bank	07/12/13	0.110	14,500,000.00	01/10/14
Five Star Bank	07/17/13	0.100	2,000,000.00	01/15/14
Five Star Bank	08/02/13	0.100	3,000,000.00	01/31/14
Five Star Bank	08/15/13	0.100	8,000,000.00	02/13/14
Five Star Bank	12/12/13	0.120	10,500,000.00	06/12/14
<b><u>ROSEMEAD</u></b>				
Pacific Alliance Bank	10/16/13	0.130	4,000,000.00	04/16/14
Pacific Alliance Bank	12/06/13	0.150	1,500,000.00	06/06/14
<b><u>ROSEVILLE</u></b>				
Community 1st Bank	09/20/13	0.090	2,000,000.00	03/21/14
Community 1st Bank	10/23/13	0.110	2,000,000.00	04/23/14
<b><u>SACRAMENTO</u></b>				
Bank of Sacramento	08/07/13	0.120	4,000,000.00	02/05/14
Bank of Sacramento	10/02/13	0.070	6,000,000.00	04/02/14
Bank of Sacramento	10/24/13	0.120	10,000,000.00	04/24/14
Comerica Bank	07/10/13	0.130	50,000,000.00	01/08/14
Comerica Bank	07/17/13	0.120	75,000,000.00	01/15/14
Comerica Bank	08/07/13	0.120	50,000,000.00	02/05/14
Comerica Bank	08/14/13	0.120	25,000,000.00	02/12/14
Comerica Bank	08/29/13	0.110	75,000,000.00	02/27/14
Comerica Bank	12/11/13	0.140	25,000,000.00	06/11/14
Merchants National Bank of Sacramento	10/09/13	0.070	2,000,000.00	04/09/14
Merchants National Bank of Sacramento	11/06/13	0.110	2,000,000.00	05/07/14
Merchants National Bank of Sacramento	11/20/13	0.120	2,000,000.00	05/21/14
Merchants National Bank of Sacramento	12/04/13	0.130	2,000,000.00	06/04/14
River City Bank	11/15/13	0.120	20,000,000.00	05/16/14
River City Bank	11/22/13	0.120	20,000,000.00	05/23/14
River City Bank	12/06/13	0.120	15,000,000.00	06/06/14
Umpqua Bank	11/14/13	0.140	50,000,000.00	05/15/14

**TIME DEPOSITS**

	<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>SAN DIEGO</u></b>				
Metro United Bank	12/13/13	0.100	10,000,000.00	03/14/14
Mission Federal Credit Union	10/16/13	0.080	10,000,000.00	04/16/14
San Diego County Credit Union	07/17/13	0.100	100,000,000.00	01/15/14
San Diego County Credit Union	10/17/13	0.130	50,000,000.00	04/17/14
San Diego County Credit Union	10/30/13	0.090	50,000,000.00	04/30/14
San Diego County Credit Union	11/15/13	0.100	50,000,000.00	05/16/14
San Diego County Credit Union	12/18/13	0.090	50,000,000.00	06/18/14
Torrey Pines Bank	07/11/13	0.110	25,000,000.00	01/09/14
Torrey Pines Bank	11/14/13	0.120	15,000,000.00	05/15/14
Torrey Pines Bank	11/20/13	0.120	25,000,000.00	05/21/14
Torrey Pines Bank	12/20/13	0.120	50,000,000.00	06/20/14
<b><u>SAN FRANCISCO</u></b>				
Trans Pacific National Bank	10/25/13	0.120	2,000,000.00	04/25/14
Trans Pacific National Bank	12/20/13	0.140	3,000,000.00	06/20/14
Union Bank, NA	10/24/13	0.090	150,000,000.00	01/23/14
Union Bank, NA	12/05/13	0.110	150,000,000.00	03/06/14
<b><u>SAN JOSE</u></b>				
Heritage Bank of Commerce	07/25/13	0.110	50,000,000.00	01/23/14
Heritage Bank of Commerce	09/27/13	0.090	15,000,000.00	03/28/14
Heritage Bank of Commerce	11/15/13	0.140	13,000,000.00	05/16/14
Heritage Bank of Commerce	12/11/13	0.140	20,000,000.00	06/11/14
<b><u>SANTA ROSA</u></b>				
Summit State Bank	07/26/13	0.110	3,500,000.00	01/24/14
Summit State Bank	07/31/13	0.110	4,000,000.00	01/29/14
Summit State Bank	09/06/13	0.100	12,000,000.00	03/07/14
Summit State Bank	09/20/13	0.090	7,000,000.00	03/21/14
Summit State Bank	10/17/13	0.170	9,000,000.00	04/17/14
Summit State Bank	11/06/13	0.130	8,000,000.00	05/07/14
<b><u>SOUTH SAN FRANCISCO</u></b>				
First National Bank of Northern California	09/11/13	0.080	15,000,000.00	03/12/14
First National Bank of Northern California	12/04/13	0.150	4,000,000.00	06/04/14
<b><u>VACAVILLE</u></b>				
Travis Credit Union	07/11/13	0.110	40,000,000.00	01/09/14
Travis Credit Union	09/25/13	0.070	10,000,000.00	03/26/14

**TIME DEPOSITS**

	<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>WALNUT CREEK</u></b>				
Bank of the West	08/01/13	0.120	134,000,000.00	01/30/14
Bank of the West	09/04/13	0.100	66,000,000.00	03/05/14
Bank of the West	12/13/13	0.140	100,000,000.00	06/13/14
<b><u>WEST SACRAMENTO</u></b>				
Community Business Bank	07/05/13	0.110	3,000,000.00	01/08/14
<b>TOTAL TIME DEPOSITS December 2013</b>			<b>4,471,640,000.00</b>	

## BANK DEMAND DEPOSITS

December 2013

(\$ in thousands)

### DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BALANCES PER BANKS</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,897,032	\$ 4,273,426
2	2,191,959	3,107,662
3	1,944,826	2,875,378
4	2,056,211	3,475,503
5	1,744,756	3,109,821
6	1,833,318	2,618,756
7	1,833,318	2,618,756
8	1,833,318	2,618,756
9	1,944,629	2,397,611
10	1,963,101	2,322,083
11	1,656,429	2,669,949
12	2,347,797	2,577,388
13	1,926,991	2,799,344
14	1,926,991	2,799,344
15	1,926,991	2,799,344
16	1,749,691	2,151,998
17	1,478,153	1,986,545
18	1,854,831	2,331,267
19	1,996,891	2,193,228
20	1,995,519	2,674,287
21	1,995,519	2,674,287
22	1,995,519	2,674,287
23	1,776,956	2,494,148
24	1,794,065	2,432,101
25	1,794,065	2,432,101
26	2,186,748	2,518,662
27	1,980,197	4,057,526
28	1,980,197	4,057,526
29	1,980,197	4,057,526
30	1,541,334	3,369,125
31	1,908,005	3,086,176

AVERAGE DOLLAR DAYS                      1,904,373 <sup>a/</sup>

<sup>a/</sup> The prescribed bank balance for December was \$1,873,959. This consisted of \$1,794,902 in compensating balances for services, balances for uncollected funds of \$82,579 and a deduction of \$3,522 for December delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on December 11, 2013, has determined and designated the amount of money available for deposit and investment as of December 4, 2013, 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:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: 1,794,902,000

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.

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
( 1 )	12/9/2013	12/13/2013	\$ 320,251,000	\$ (4,158,889,000)	\$ 4,479,140,000	\$ 320,251,000
( 2 )	12/16/2013	12/20/2013	\$ 3,065,100,000	\$ (1,093,789,000)	\$ 4,479,140,000	\$ 3,385,351,000
( 3 )	12/23/2013	12/27/2013	\$ 2,266,200,000	\$ 1,172,411,000	\$ 4,479,140,000	\$ 5,651,551,000
( 4 )	12/30/2013	1/3/2014	\$ (543,200,000)	\$ 629,211,000	\$ 4,479,140,000	\$ 5,108,351,000
( 5 )	1/6/2014	1/10/2014	\$ (541,400,000)	\$ 87,811,000	\$ 4,479,140,000	\$ 4,566,951,000
( 6 )	1/13/2014	1/17/2014	\$ 3,170,100,000	\$ 3,257,911,000	\$ 4,479,140,000	\$ 7,737,051,000
( 7 )	1/20/2014	1/24/2014	\$ 786,500,000	\$ 4,044,411,000	\$ 4,479,140,000	\$ 8,523,551,000
( 8 )	1/27/2014	1/31/2014	\$ 920,800,000	\$ 4,965,211,000	\$ 4,479,140,000	\$ 9,444,351,000
( 9 )	2/3/2014	2/7/2014	\$ (894,000,000)	\$ 4,071,211,000	\$ 4,479,140,000	\$ 8,550,351,000
(10)	2/10/2014	2/14/2014	\$ (1,907,000,000)	\$ 2,164,211,000	\$ 4,479,140,000	\$ 6,643,351,000
(11)	2/17/2014	2/21/2014	\$ 824,500,000	\$ 2,988,711,000	\$ 4,479,140,000	\$ 7,467,851,000

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 1,794,902,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO  
 Chairperson

Member

Member