COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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September 2, 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 JULY 2014**

The Report of Investments for the month of July 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 July 2014 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 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 JULY 2014

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JULY 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 JULY 31, 2014

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 07/31/14		
At Cost	$ 21,506,886,825	$ 133,465,895
At Market	$ 21,381,542,010	$ 131,911,603
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	12.42%	0.00%
United States Government and Agency Obligations	54.80%	58.40%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	31.89%	0.00%
Municipal Obligations	0.03%	3.60%
Corporate and Deposit Notes	0.86%	1.13%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	36.87%
1-60 days	42.55%	0.00%
61 days-1 year	8.64%	38.00%
Over 1 year	48.81%	62.00%
Weighted Average Days to Maturity	695	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JULY 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 July 31, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	31.89%
Corporate and Deposit Notes	A-1+	P-1	0.51%
	AA-	Aa3	0.35%
Los Angeles County Securities	AA+	Aa2	0.03%
Negotiable Certificates of Deposit	A-1	P-1	12.19%
	AA-	Aa2	0.23%
U.S. Agency Securities	AA+	Aaa	50.16%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.85%
U.S. Treasury Bills	AA+	Aaa	2.79%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	36.87%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.13%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.60%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	58.33%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.07%
			100.00%

POOLED SURPLUS EARNINGS REPORT

JULY 31, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 7/31/14	$ 21,506,886,825
Market Value at 7/31/14	$ 21,381,542,010
Average Daily Balance	$ 20,974,918,115
Gains and Losses:	
For the Month	$ 24,827
For the Past 12 Months	$ 1,479,436
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,428,814
Earnings for the Past 12 Months	$ 159,078,274
Earnings Rate for the Month	0.75%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JULY 31, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	30,878,064.12	
Bank of the West - Concentration	$	84,352,214.08	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	67,842,535.95	(B)
Union Bank- Concentration	$	252,736.10	
Wells Fargo - Concentration	$	1,310,785.86	
Total Ledger Balance for all Banks	$	184,636,336.11	

(A) $80.679 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $67.827 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JULY 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 July 2014

Total Deposits	$ 5,186,116,302.88
Total Disbursements	$ 4,772,943,725.55
Discretionary Funds Liquidity Withdrawal Ratio:	
As of July 31, 2014	1.21

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
August	$ 6,614,211,000.00	$ 2,642,200,000.00	$ 4,457,600,000.00	$ 4,798,811,000.00
September	$ 2,687,434,000.00	$ 2,798,200,000.00	$ 4,411,300,000.00	$ 5,873,145,000.00
October	$ 150,000,000.00	$ 4,104,100,000.00	$ 4,684,200,000.00	$ 5,443,045,000.00
November	$ 600,000,000.00	$ 4,449,600,000.00	$ 5,055,900,000.00	$ 5,436,745,000.00
December	$ 385,000,000.00	$ 8,128,300,000.00	$ 5,741,500,000.00	$ 8,208,545,000.00
January	$ 71,500,000.00	$ 3,145,000,000.00	$ 5,747,000,000.00	$ 5,678,045,000.00

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 July 2014, the Treasurer placed $329.849 million in the Bank of the West Money Market Plus Account and $240.914 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $80.679 million remained in the Bank of the West Money Market Plus Account and $67.827 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

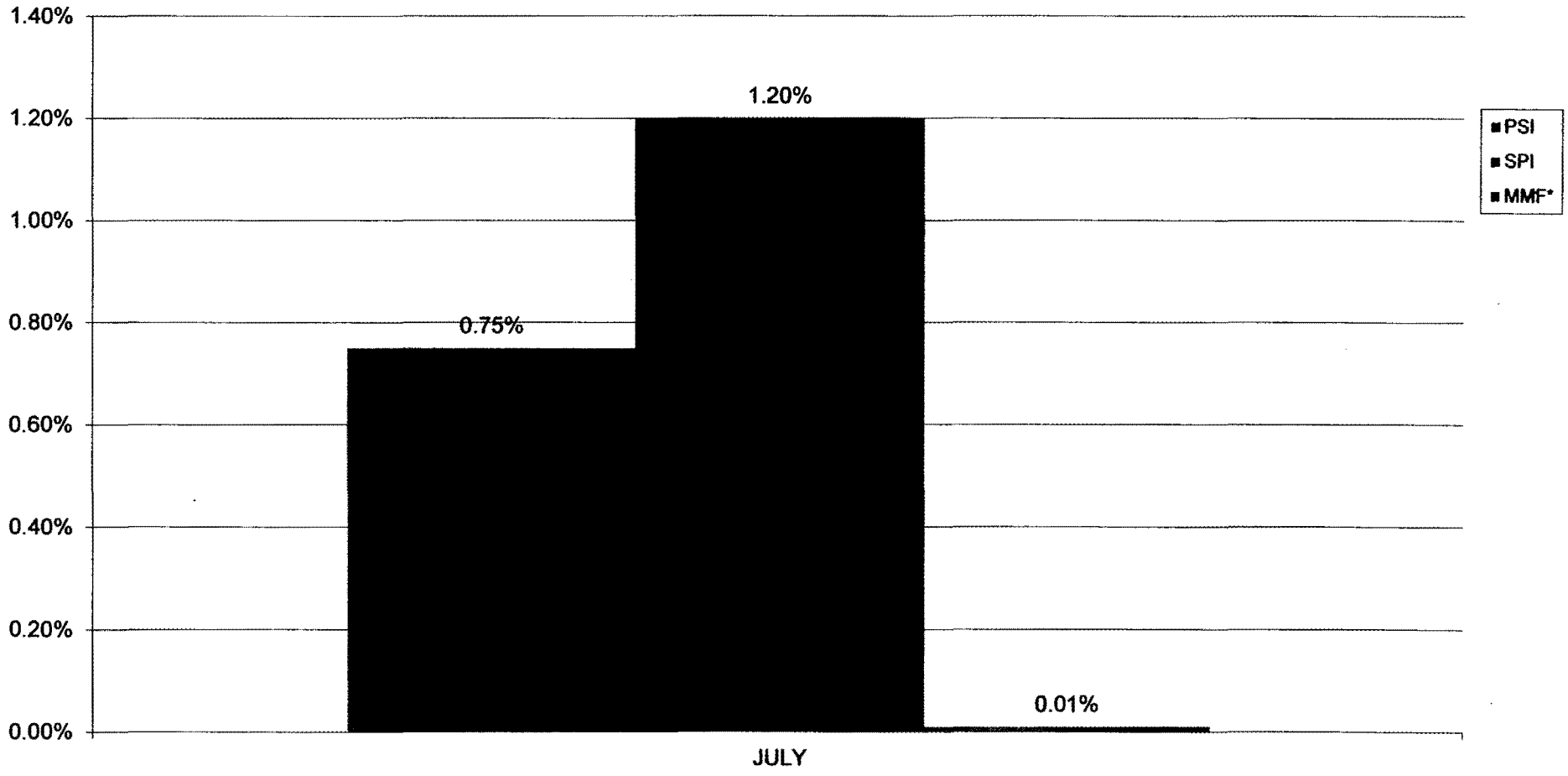
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of July 2014

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 7/31/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
7/1/2014	21,276,369,102.54	133,440,732.11
7/2/2014	21,179,030,730.40	133,440,732.11
7/3/2014	20,829,031,709.58	133,440,732.11
7/4/2014	20,829,031,709.58	133,440,732.11
7/5/2014	20,829,031,709.58	133,440,732.11
7/6/2014	20,829,031,709.58	133,440,732.11
7/7/2014	20,745,800,642.57	133,440,732.11
7/8/2014	20,701,253,279.73	133,440,732.11
7/9/2014	20,534,655,300.12	133,440,732.11
7/10/2014	20,394,649,668.18	133,440,732.11
7/11/2014	20,340,060,171.79	133,440,732.11
7/12/2014	20,340,060,171.79	133,440,732.11
7/13/2014	20,340,060,171.79	133,440,732.11
7/14/2014	21,084,588,514.30	133,440,732.11
7/15/2014	20,978,062,802.73	133,468,002.44
7/16/2014	20,949,965,158.82	133,468,002.44
7/17/2014	20,984,752,223.80	133,468,002.44
7/18/2014	20,899,734,116.02	133,468,002.44
7/19/2014	20,899,734,116.02	133,468,002.44
7/20/2014	20,899,734,116.02	133,468,002.44
7/21/2014	20,802,650,713.70	133,468,002.44
7/22/2014	20,851,098,326.09	133,468,002.44
7/23/2014	20,775,925,165.07	133,468,002.44
7/24/2014	21,326,747,211.70	133,468,002.44
7/25/2014	21,403,974,646.44	133,468,002.44
7/26/2014	21,403,974,646.44	133,468,002.44
7/27/2014	21,403,974,646.44	133,468,002.44
7/28/2014	21,379,226,186.93	133,468,002.44
7/29/2014	21,829,178,331.38	133,468,002.44
7/30/2014	21,674,187,735.69	133,468,002.44
7/31/2014	21,506,886,824.51	133,465,894.79
	20,974,918,114.82	**133,455,618.82**

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



* Source: Money Fund Report as of August 12, 2014. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 07/31/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$12,910,784	$138,257
Gains (Losses) on Sales of Non-Trading Securities.	24,827	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	493,203	(2,108)
Prior Accrual Adjustment	0	0
Total Revenues	$13,428,814	$136,149
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	4,418
	$0	$4,418
NET INCOME	$13,428,814	$131,731

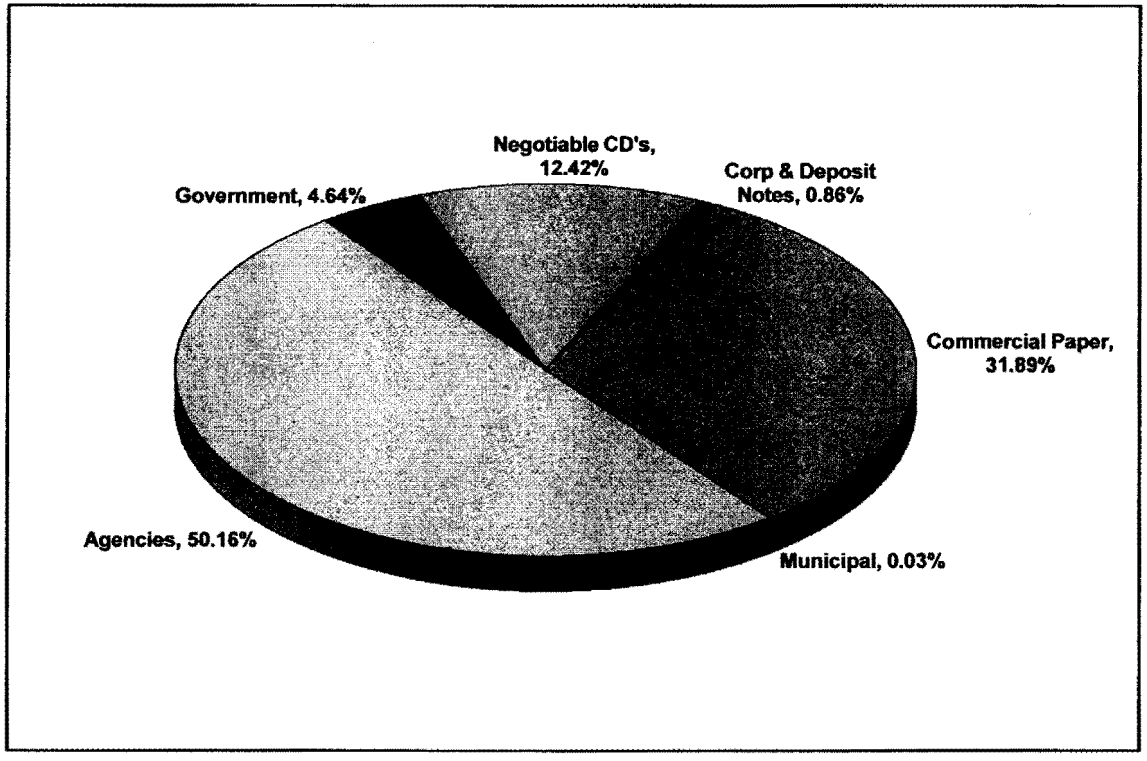
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.43%	
Los Angeles County and Related Entities	38.36%	
Consolidated Sanitation Districts		2.45%
Metropolitan Transportation Authority		0.88%
Miscellaneous Agencies Pooled Investments		2.90%
South Coast Air Quality Management District		2.51%
Miscellaneous		0.02%
Subtotal	89.79%	8.76%
County Bond Proceeds and Repayment Funds		1.45%
Grand Total	89.79%	10.21%

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



	In Thousands
Negotiable CD's	2,671,567
Corp & Deposit Notes	185,054
Bankers Acceptance	-
Commercial Paper	6,857,695
Municipal	7,000
Agencies	10,788,399
Other	-
Government	997,172
Total	$ 21,506,887

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: July 1, 2014 to July 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	07/01/14	96270	AUTOBAHN FUNDING CO LLC CP	0.1200	08/01/14	44,000,000.00	43,995,453.33	0.00	CITI	BLAY
NTRD	CPD	07/01/14	96271	CANCARA ASSET SEC LLC CP	0.1200	08/01/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	07/01/14	96272	CANCARA ASSET SEC LLC CP	0.1200	08/05/14	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	07/01/14	96273	AUTOBAHN FUNDING CO LLC CP	0.1200	08/04/14	50,000,000.00	49,994,333.33	0.00	CITI	MS
NTRD	CPD	07/01/14	96274	ABBEY NATIONAL NA LLC CP	0.1100	07/31/14	50,000,000.00	49,995,416.67	0.00	CITI	MFR
NTRD	CPD	07/01/14	96275	ING U.S. FUNDING LLC CP	0.1400	08/15/14	15,000,000.00	14,997,375.00	0.00	CITI	GPS
NTRD	CPD	07/01/14	96276	ING U.S. FUNDING LLC CP	0.1500	09/04/14	24,769,000.00	24,762,291.73	0.00	CITI	BLAY
NTRD	CPD	07/01/14	96277	BARTON CAPITAL LLC CP	0.1400	08/27/14	25,000,000.00	24,994,458.33	0.00	CITI	BLAY
NTRD	CPD	07/01/14	96278	AUTOBAHN FUNDING CO LLC CP	0.1200	08/04/14	20,000,000.00	19,997,733.33	0.00	CITI	MS
NTRD	CPD	07/01/14	96279	ALPINE SECURITIZATION CORP CP	0.1900	09/03/14	30,000,000.00	29,989,866.67	0.00	CITI	BLAY
NTRD	CPD	07/02/14	96282	BARTON CAPITAL LLC CP	0.1100	08/01/14	50,000,000.00	49,995,416.67	0.00	CITI	KEYBANC
NTRD	CPD	07/02/14	96283	ATLANTIC ASSET SEC LLC CP	0.1200	08/05/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	07/02/14	96284	CAFCO LLC CP	0.1000	08/05/14	20,000,000.00	19,998,111.11	0.00	CITI	BLAY
NTRD	CPD	07/02/14	96285	ATLANTIC ASSET SEC LLC CP	0.1200	08/08/14	27,874,000.00	27,870,562.21	0.00	CITI	MS
NTRD	CPD	07/02/14	96286	ABBEY NATIONAL NA LLC CP	0.1100	08/08/14	50,000,000.00	49,994,347.22	0.00	CITI	MFR
NTRD	CPD	07/07/14	96290	AUTOBAHN FUNDING CO LLC CP	0.1200	08/06/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	07/07/14	96291	CAFCO LLC CP	0.1000	08/05/14	30,000,000.00	29,997,583.33	0.00	CITI	BLAY
NTRD	CPD	07/07/14	96292	CIESCO LLC CP	0.1000	08/05/14	50,000,000.00	49,995,972.22	0.00	CITI	BLAY
NTRD	CPD	07/07/14	96293	ATLANTIC ASSET SEC LLC CP	0.1200	08/07/14	50,000,000.00	49,994,833.33	0.00	CITI	MS
NTRD	CPD	07/07/14	96294	ATLANTIC ASSET SEC LLC CP	0.1200	08/08/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	07/07/14	96295	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/01/14	50,000,000.00	49,996,527.78	0.00	CITI	MFR
NTRD	CPD	07/07/14	96297	CIESCO LLC CP	0.1200	08/14/14	2,500,000.00	2,499,683.33	0.00	CITI	KEYBANC
NTRD	CPD	07/07/14	96298	ABBEY NATIONAL NA LLC CP	0.1150	08/07/14	50,000,000.00	49,995,048.61	0.00	CITI	BLAY
NTRD	CPD	07/07/14	96299	SHEFFIELD RECEIVABLES CORP CP	0.1300	08/13/14	6,300,000.00	6,299,158.25	0.00	CITI	KEYBANC
NTRD	CPD	07/07/14	96300	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/01/14	40,000,000.00	39,996,944.44	0.00	CITI	MS
NTRD	CPD	07/07/14	96301	SHEFFIELD RECEIVABLES CORP CP	0.1200	08/15/14	25,000,000.00	24,996,750.00	0.00	CITI	KEYBANC
NTRD	CPD	07/08/14	96305	AUTOBAHN FUNDING CO LLC CP	0.1200	08/06/14	50,000,000.00	49,995,166.67	0.00	CITI	MS
NTRD	CPD	07/08/14	96306	ATLANTIC ASSET SEC LLC CP	0.1200	08/08/14	25,467,000.00	25,464,368.41	0.00	CITI	MS
NTRD	CPD	07/08/14	96307	CANCARA ASSET SEC LLC CP	0.1150	08/08/14	35,000,000.00	34,996,534.03	0.00	CITI	BLAY
NTRD	CPD	07/08/14	96308	ALPINE SECURITIZATION CORP CP	0.1400	08/12/14	50,000,000.00	49,993,194.44	0.00	CITI	CRSU
NTRD	CPD	07/08/14	96309	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/05/14	50,000,000.00	49,995,722.22	0.00	CITI	MS
NTRD	CPD	07/09/14	96311	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/04/14	50,000,000.00	49,996,027.78	0.00	CITI	MS
NTRD	CPD	07/09/14	96312	NATIXIS U.S. FINANCE CO LLC CP	0.1200	08/01/14	31,000,000.00	30,997,623.33	0.00	CITI	BLAY
NTRD	CPD	07/09/14	96313	CANCARA ASSET SEC LLC CP	0.1200	08/07/14	10,000,000.00	9,999,033.33	0.00	CITI	MS
NTRD	CPD	07/10/14	96315	CANCARA ASSET SEC LLC CP	0.1200	08/07/14	25,000,000.00	24,997,666.67	0.00	CITI	MS

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NTRD	CPD	07/10/14	96316	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/05/14	50,000,000.00	49,996,027.78	0.00	CITI	MS
NTRD	CPD	07/10/14	96317	CANCARA ASSET SEC LLC CP	0.1200	08/15/14	30,000,000.00	29,996,400.00	0.00	CITI	LOOP
NTRD	CPD	07/10/14	96318	ABBEY NATIONAL NA LLC CP	0.1100	08/11/14	50,000,000.00	49,995,111.11	0.00	CITI	MFR
NTRD	CPD	07/11/14	96320	BARTON CAPITAL LLC CP	0.1100	08/08/14	50,000,000.00	49,995,722.22	0.00	CITI	BLAY
NTRD	CPD	07/11/14	96321	AUTOBAHN FUNDING CO LLC CP	0.1200	08/15/14	25,000,000.00	24,997,083.33	0.00	CITI	LOOP
NTRD	CPD	07/11/14	96322	AUTOBAHN FUNDING CO LLC CP	0.1200	08/12/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	07/11/14	96323	ATLANTIC ASSET SEC LLC CP	0.1150	08/06/14	50,000,000.00	49,995,847.22	0.00	CITI	MS
NTRD	CPD	07/11/14	96324	BARTON CAPITAL LLC CP	0.1100	08/07/14	30,000,000.00	29,997,525.00	0.00	CITI	BLAY
NTRD	CPD	07/11/14	96325	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/01/14	50,000,000.00	49,996,791.67	0.00	CITI	BLAY
NTRD	CPD	07/11/14	96326	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/05/14	40,000,000.00	39,996,944.44	0.00	CITI	BLAY
NTRD	CPD	07/11/14	96327	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/04/14	50,000,000.00	49,996,333.33	0.00	CITI	MS
NTRD	CPD	07/14/14	96330	ABBEY NATIONAL NA LLC CP	0.1000	08/06/14	50,000,000.00	49,996,805.56	0.00	CITI	MFR
NTRD	CPD	07/14/14	96331	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/07/14	50,000,000.00	49,996,333.33	0.00	CITI	BLAY
NTRD	CPD	07/14/14	96332	ALPINE SECURITIZATION CORP CP	0.1800	09/05/14	50,000,000.00	49,986,750.00	0.00	CITI	CRSU
NTRD	CPD	07/14/14	96333	ALPINE SECURITIZATION CORP CP	0.1800	09/05/14	50,000,000.00	49,986,750.00	0.00	CITI	CRSU
NTRD	CPD	07/14/14	96335	AUTOBAHN FUNDING CO LLC CP	0.1100	08/13/14	30,000,000.00	29,997,250.00	0.00	CITI	MFR
NTRD	CPD	07/14/14	96336	ALPINE SECURITIZATION CORP CP	0.1100	07/31/14	50,000,000.00	49,997,402.78	0.00	CITI	CRSU
NTRD	CPD	07/14/14	96337	ALPINE SECURITIZATION CORP CP	0.1100	07/31/14	50,000,000.00	49,997,402.78	0.00	CITI	CRSU
NTRD	CPD	07/14/14	96338	ATLANTIC ASSET SEC LLC CP	0.1200	08/15/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	07/14/14	96339	ATLANTIC ASSET SEC LLC CP	0.1200	08/11/14	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	07/14/14	96340	ALPINE SECURITIZATION CORP CP	0.1400	08/20/14	50,000,000.00	49,992,805.56	0.00	CITI	LOOP
NTRD	CPD	07/14/14	96342	CANCARA ASSET SEC LLC CP	0.1200	08/11/14	35,000,000.00	34,996,733.33	0.00	CITI	BLAY
NTRD	CPD	07/14/14	96343	CANCARA ASSET SEC LLC CP	0.1200	08/13/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	07/14/14	96344	REGENCY MARKETS NO.1 LLC CP	0.1400	08/14/14	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	07/14/14	96345	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/05/14	50,000,000.00	49,996,638.89	0.00	CITI	BLAY
NTRD	CPD	07/14/14	96347	CAFCO LLC CP	0.1000	08/06/14	25,000,000.00	24,998,402.78	0.00	CITI	KEYBANC
NTRD	CPD	07/14/14	96349	ABBEY NATIONAL NA LLC CP	0.1000	08/07/14	50,000,000.00	49,996,666.67	0.00	CITI	MFR
NTRD	CPD	07/15/14	96353	REGENCY MARKETS NO.1 LLC CP	0.1400	08/15/14	50,000,000.00	49,993,972.22	0.00	CITI	MS
NTRD	CPD	07/15/14	96354	SHEFFIELD RECEIVABLES CORP CP	0.1100	08/14/14	23,500,000.00	23,497,845.83	0.00	CITI	LOOP
NTRD	CPD	07/15/14	96355	ATLANTIC ASSET SEC LLC CP	0.1200	08/15/14	25,000,000.00	24,997,416.67	0.00	CITI	MS
NTRD	CPD	07/15/14	96356	AUTOBAHN FUNDING CO LLC CP	0.1200	08/14/14	50,000,000.00	49,995,000.00	0.00	CITI	BLAY
NTRD	CPD	07/15/14	96357	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/05/14	25,000,000.00	24,998,541.67	0.00	CITI	MFR
NTRD	CPD	07/15/14	96358	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/08/14	25,000,000.00	24,998,333.33	0.00	CITI	MFR
NTRD	CPD	07/15/14	96359	BARTON CAPITAL LLC CP	0.1100	08/12/14	30,000,000.00	29,997,433.33	0.00	CITI	BLAY
NTRD	CPD	07/16/14	96364	REGENCY MARKETS NO.1 LLC CP	0.1400	08/18/14	50,000,000.00	49,993,583.33	0.00	CITI	MS

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NTRD	CPD	07/16/14	96365	BARTON CAPITAL LLC CP	0.1100	08/12/14	50,000,000.00	49,995,875.00	0.00	CITI	BLAY
NTRD	CPD	07/16/14	96366	BARTON CAPITAL LLC CP	0.1100	08/12/14	5,000,000.00	4,999,587.50	0.00	CITI	BLAY
NTRD	CPD	07/16/14	96367	ABBEY NATIONAL NA LLC CP	0.1100	08/08/14	30,000,000.00	29,997,891.67	0.00	CITI	MFR
NTRD	CPD	07/16/14	96368	ABBEY NATIONAL NA LLC CP	0.1100	08/06/14	30,000,000.00	29,998,075.00	0.00	CITI	MFR
NTRD	CPD	07/16/14	96369	REGENCY MARKETS NO.1 LLC CP	0.1400	08/20/14	31,411,000.00	31,406,724.61	0.00	CITI	MS
NTRD	CPD	07/16/14	96370	ABBEY NATIONAL NA LLC CP	0.1100	08/11/14	49,497,000.00	49,493,067.74	0.00	CITI	MFR
NTRD	CPD	07/16/14	96371	CANCARA ASSET SEC LLC CP	0.1200	08/13/14	6,000,000.00	5,999,440.00	0.00	CITI	KEYBANC
NTRD	CPD	07/16/14	96352	REGENCY MARKETS NO.1 LLC CP	0.1300	08/18/14	50,000,000.00	49,994,041.67	0.00	CITI	KEYBANC
NTRD	CPD	07/17/14	96372	REGENCY MARKETS NO.1 LLC CP	0.1400	08/20/14	25,000,000.00	24,996,694.44	0.00	CITI	BLAY
NTRD	CPD	07/17/14	96373	CIESCO LLC CP	0.1100	08/14/14	25,000,000.00	24,997,861.11	0.00	CITI	BLAY
NTRD	CPD	07/17/14	96374	ATLANTIC ASSET SEC LLC CP	0.1200	08/20/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	07/17/14	96375	BARTON CAPITAL LLC CP	0.1100	08/12/14	15,005,000.00	15,003,807.94	0.00	CITI	MS
NTRD	CPD	07/17/14	96376	CANCARA ASSET SEC LLC CP	0.1200	08/18/14	25,000,000.00	24,997,333.33	0.00	CITI	BLAY
NTRD	CPD	07/17/14	96377	BARTON CAPITAL LLC CP	0.1100	08/15/14	34,795,000.00	34,791,916.78	0.00	CITI	MS
NTRD	CPD	07/17/14	96378	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/22/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	07/17/14	96379	ABBEY NATIONAL NA LLC CP	0.1200	08/19/14	25,000,000.00	24,997,250.00	0.00	CITI	MFR
NTRD	CPD	07/17/14	96380	ABBEY NATIONAL NA LLC CP	0.1100	08/15/14	25,000,000.00	24,997,784.72	0.00	CITI	MFR
NTRD	CPD	07/18/14	96382	SALISBURY REC CO LLC CP	0.1200	08/18/14	50,000,000.00	49,994,833.33	0.00	CITI	MS
NTRD	CPD	07/18/14	96383	CANCARA ASSET SEC LLC CP	0.1200	08/21/14	50,000,000.00	49,994,333.33	0.00	CITI	BLAY
NTRD	CPD	07/18/14	96384	CANCARA ASSET SEC LLC CP	0.1200	08/20/14	50,000,000.00	49,994,500.00	0.00	CITI	JPM
NTRD	CPD	07/18/14	96385	CANCARA ASSET SEC LLC CP	0.1200	08/22/14	40,000,000.00	39,995,333.33	0.00	CITI	MS
NTRD	CPD	07/21/14	96386	ALPINE SECURITIZATION CORP CP	0.1500	08/25/14	25,000,000.00	24,996,354.17	0.00	CITI	CRSU
NTRD	CPD	07/21/14	96389	ALPINE SECURITIZATION CORP CP	0.1400	08/25/14	25,000,000.00	24,996,597.22	0.00	CITI	BLAY
NTRD	CPD	07/21/14	96390	REGENCY MARKETS NO.1 LLC CP	0.1400	08/20/14	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	07/21/14	96391	REGENCY MARKETS NO.1 LLC CP	0.1400	08/20/14	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	07/21/14	96392	ABBEY NATIONAL NA LLC CP	0.1200	08/22/14	50,000,000.00	49,994,666.67	0.00	CITI	MFR
NTRD	CPD	07/21/14	96393	ATLANTIC ASSET SEC LLC CP	0.1200	08/18/14	33,000,000.00	32,996,920.00	0.00	CITI	MS
NTRD	CPD	07/21/14	96394	BARTON CAPITAL LLC CP	0.1500	09/11/14	18,015,000.00	18,011,096.75	0.00	CITI	MS
NTRD	CPD	07/22/14	96395	ATLANTIC ASSET SEC LLC CP	0.1300	08/19/14	25,000,000.00	24,997,472.22	0.00	CITI	JPM
NTRD	CPD	07/22/14	96396	AUTOBAHN FUNDING CO LLC CP	0.1200	08/22/14	25,000,000.00	24,997,416.67	0.00	CITI	MS
NTRD	CPD	07/22/14	96397	ATLANTIC ASSET SEC LLC CP	0.1200	08/20/14	25,000,000.00	24,997,583.33	0.00	CITI	MS
NTRD	CPD	07/22/14	96398	CANCARA ASSET SEC LLC CP	0.1200	08/19/14	50,000,000.00	49,995,333.33	0.00	CITI	BLAY
NTRD	CPD	07/22/14	96399	REGENCY MARKETS NO.1 LLC CP	0.1300	08/20/14	25,000,000.00	24,997,381.94	0.00	CITI	BLAY
NTRD	CPD	07/22/14	96400	ATLANTIC ASSET SEC LLC CP	0.1200	08/21/14	44,000,000.00	43,995,600.00	0.00	CITI	MS
NTRD	CPD	07/22/14	96401	ALPINE SECURITIZATION CORP CP	0.1500	09/02/14	25,000,000.00	24,995,625.00	0.00	CITI	MFR

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NTRD	CPD	07/22/14	96402	ALPINE SECURITIZATION CORP CP	0.1500	08/22/14	50,000,000.00	49,993,541.67	0.00	CITI	CRSU
NTRD	CPD	07/22/14	96403	SHEFFIELD RECEIVABLES CORP CP	0.1500	09/12/14	4,462,000.00	4,461,033.23	0.00	CITI	MS
NTRD	CPD	07/23/14	96404	ATLANTIC ASSET SEC LLC CP	0.1200	08/19/14	50,000,000.00	49,995,500.00	0.00	CITI	MS
NTRD	CPD	07/23/14	96405	ALPINE SECURITIZATION CORP CP	0.1400	08/21/14	35,000,000.00	34,996,052.78	0.00	CITI	BLAY
NTRD	CPD	07/23/14	96406	AUTOBAHN FUNDING CO LLC CP	0.1200	08/22/14	15,000,000.00	14,998,500.00	0.00	CITI	KEYBANC
NTRD	CPD	07/23/14	96407	CANCARA ASSET SEC LLC CP	0.1200	08/21/14	35,000,000.00	34,996,616.67	0.00	CITI	BLAY
NTRD	CPD	07/23/14	96408	ABBEY NATIONAL NA LLC CP	0.1100	08/26/14	25,000,000.00	24,997,402.78	0.00	CITI	MFR
NTRD	CPD	07/24/14	96410	ATLANTIC ASSET SEC LLC CP	0.1300	08/28/14	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	07/24/14	96411	AUTOBAHN FUNDING CO LLC CP	0.1200	08/22/14	40,000,000.00	39,996,133.33	0.00	CITI	LOOP
NTRD	CPD	07/24/14	96412	REGENCY MARKETS NO.1 LLC CP	0.1300	08/20/14	50,000,000.00	49,995,125.00	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96413	CANCARA ASSET SEC LLC CP	0.1200	08/18/14	50,000,000.00	49,995,833.33	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96422	NATIXIS U.S. FINANCE CO LLC CP	0.1100	08/21/14	25,000,000.00	24,997,861.11	0.00	CITI	MS
NTRD	CPD	07/24/14	96423	REGENCY MARKETS NO.1 LLC CP	0.1300	08/20/14	50,000,000.00	49,995,125.00	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96424	REGENCY MARKETS NO.1 LLC CP	0.1300	08/20/14	23,887,000.00	23,884,671.02	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96425	CANCARA ASSET SEC LLC CP	0.1200	08/19/14	50,000,000.00	49,995,666.67	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96426	CANCARA ASSET SEC LLC CP	0.1300	08/22/14	50,000,000.00	49,994,763.89	0.00	CITI	JPM
NTRD	CPD	07/24/14	96427	CANCARA ASSET SEC LLC CP	0.1300	08/22/14	20,000,000.00	19,997,905.56	0.00	CITI	MS
NTRD	CPD	07/24/14	96428	CANCARA ASSET SEC LLC CP	0.1300	08/26/14	30,000,000.00	29,996,425.00	0.00	CITI	MS
NTRD	CPD	07/24/14	96429	SHEFFIELD RECEIVABLES CORP CP	0.1300	09/04/14	21,462,000.00	21,458,744.93	0.00	CITI	MS
NTRD	CPD	07/24/14	96430	SHEFFIELD RECEIVABLES CORP CP	0.1500	09/12/14	8,538,000.00	8,536,221.25	0.00	CITI	MS
NTRD	CPD	07/24/14	96431	ALPINE SECURITIZATION CORP CP	0.1700	09/02/14	50,000,000.00	49,990,555.56	0.00	CITI	BLAY
NTRD	CPD	07/24/14	96416	ALPINE SECURITIZATION CORP CP	0.1700	09/05/14	50,000,000.00	49,989,847.22	0.00	CITI	CRSU
NTRD	CPD	07/24/14	96417	ABBEY NATIONAL NA LLC CP	0.1100	08/25/14	50,000,000.00	49,995,111.11	0.00	CITI	MFR
NTRD	CPD	07/24/14	96418	CAFCO LLC CP	0.1400	09/03/14	10,000,000.00	9,998,405.56	0.00	CITI	KEYBANC
NTRD	CPD	07/24/14	96419	CIESCO LLC CP	0.1400	09/04/14	32,000,000.00	31,994,773.33	0.00	CITI	KEYBANC
NTRD	CPD	07/24/14	96420	ALPINE SECURITIZATION CORP CP	0.1600	09/02/14	50,000,000.00	49,991,111.11	0.00	CITI	MFR
NTRD	CPD	07/25/14	96434	ATLANTIC ASSET SEC LLC CP	0.1300	08/29/14	50,000,000.00	49,993,680.56	0.00	CITI	JPM
NTRD	CPD	07/25/14	96439	AUTOBAHN FUNDING CO LLC CP	0.1200	08/25/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	07/25/14	96440	CANCARA ASSET SEC LLC CP	0.1300	08/28/14	50,000,000.00	49,993,861.11	0.00	CITI	BLAY
NTRD	CPD	07/25/14	96441	ALPINE SECURITIZATION CORP CP	0.1700	09/05/14	50,000,000.00	49,990,083.33	0.00	CITI	CRSU
NTRD	CPD	07/25/14	96442	ALPINE SECURITIZATION CORP CP	0.1700	09/03/14	50,000,000.00	49,990,555.56	0.00	CITI	LOOP
NTRD	CPD	07/25/14	96443	ATLANTIC ASSET SEC LLC CP	0.1200	08/26/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	07/25/14	96444	ABBEY NATIONAL NA LLC CP	0.1100	08/27/14	50,000,000.00	49,994,958.33	0.00	CITI	MFR
NTRD	CPD	07/25/14	96445	ABBEY NATIONAL NA LLC CP	0.1100	08/27/14	25,000,000.00	24,997,479.17	0.00	CITI	MFR
NTRD	CPD	07/25/14	96446	ABBEY NATIONAL NA LLC CP	0.1300	09/05/14	50,000,000.00	49,992,416.67	0.00	CITI	MFR

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NTRD	CPD	07/28/14	96448	REGENCY MARKETS NO.1 LLC CP	0.1400	08/28/14	25,000,000.00	24,996,986.11	0.00	CITI	MS
NTRD	CPD	07/28/14	96454	CANCARA ASSET SEC LLC CP	0.1200	08/20/14	50,000,000.00	49,996,166.67	0.00	CITI	BLAY
NTRD	CPD	07/28/14	96455	REGENCY MARKETS NO.1 LLC CP	0.1350	08/26/14	50,000,000.00	49,994,562.50	0.00	CITI	BLAY
NTRD	CPD	07/28/14	96456	CANCARA ASSET SEC LLC CP	0.1300	08/29/14	35,000,000.00	34,995,955.56	0.00	CITI	MS
NTRD	CPD	07/28/14	96457	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/04/14	50,000,000.00	49,999,027.78	0.00	CITI	MS
NTRD	CPD	07/29/14	96461	AUTOBAHN FUNDING CO LLC CP	0.1200	09/02/14	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	07/29/14	96462	ATLANTIC ASSET SEC LLC CP	0.1200	08/29/14	50,000,000.00	49,994,833.33	0.00	CITI	BLAY
NTRD	CPD	07/29/14	96463	AUTOBAHN FUNDING CO LLC CP	0.1200	09/03/14	50,000,000.00	49,994,000.00	0.00	CITI	LOOP
NTRD	CPD	07/29/14	96464	CANCARA ASSET SEC LLC CP	0.1300	08/29/14	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	07/29/14	96465	CANCARA ASSET SEC LLC CP	0.1300	08/29/14	15,000,000.00	14,998,320.83	0.00	CITI	MS
NTRD	CPD	07/29/14	96466	ATLANTIC ASSET SEC LLC CP	0.1300	09/02/14	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	07/29/14	96467	ABBEY NATIONAL NA LLC CP	0.1400	09/04/14	50,000,000.00	49,992,805.56	0.00	CITI	MFR
NTRD	CPD	07/29/14	96468	ABBEY NATIONAL NA LLC CP	0.1400	09/02/14	50,000,000.00	49,993,194.44	0.00	CITI	MFR
NTRD	CPD	07/29/14	96469	ALPINE SECURITIZATION CORP CP	0.1700	09/03/14	50,000,000.00	49,991,500.00	0.00	CITI	CRSU
NTRD	CPD	07/29/14	96470	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/13/14	25,000,000.00	24,998,958.33	0.00	CITI	MS
NTRD	CPD	07/29/14	96471	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/07/14	25,000,000.00	24,999,375.00	0.00	CITI	MS
NTRD	CPD	07/29/14	96472	SALISBURY RECEIVABLES CO LLC CP	0.1300	09/02/14	50,000,000.00	49,993,680.56	0.00	CITI	MS
NTRD	CPD	07/29/14	96473	SALISBURY RECEIVABLES CO LLC CP	0.1300	09/04/14	25,000,000.00	24,996,659.72	0.00	CITI	MS
NTRD	CPD	07/30/14	96482	CANCARA ASSET SEC LLC CP	0.1300	08/29/14	25,000,000.00	24,997,291.67	0.00	CITI	MS
NTRD	CPD	07/30/14	96483	BARTON CAPITAL LLC CP	0.1300	09/04/14	50,000,000.00	49,993,500.00	0.00	CITI	BLAY
NTRD	CPD	07/30/14	96484	ABBEY NATIONAL NA LLC CP	0.1400	09/08/14	50,000,000.00	49,992,222.22	0.00	CITI	MFR
NTRD	CPD	07/30/14	96476	BARTON CAPITAL LLC CP	0.1300	09/05/14	25,000,000.00	24,996,659.72	0.00	CITI	BLAY
NTRD	CPD	07/30/14	96480	ATLANTIC ASSET SEC LLC CP	0.1200	08/26/14	25,000,000.00	24,997,750.00	0.00	CITI	BLAY
NTRD	CPD	07/31/14	96488	SALISBURY REC CO LLC CP	0.1300	09/03/14	20,000,000.00	19,997,544.44	0.00	CITI	MS
NTRD	CPD	07/31/14	96489	AUTOBAHN FUNDING CO LLC CP	0.1200	08/29/14	25,000,000.00	24,997,583.33	0.00	CITI	BLAY
NTRD	CPD	07/31/14	96490	ATLANTIC ASSET SEC LLC CP	0.1300	08/28/14	3,000,000.00	2,999,696.67	0.00	CITI	JPM
NTRD	CPD	07/31/14	96491	BARTON CAPITAL LLC CP	0.1400	09/11/14	14,658,000.00	14,655,605.86	0.00	CITI	MS
NTRD	CPD	07/31/14	96492	NATIXIS U.S. FINANCE CO LLC CP	0.1000	08/14/14	25,000,000.00	24,999,027.78	0.00	CITI	JPM
NTRD	CPD	07/31/14	96493	CANCARA ASSET SEC LLC CP	0.1300	09/12/14	25,000,000.00	24,996,118.06	0.00	CITI	LOOP
NTRD	CPD	07/31/14	96494	BARTON CAPITAL LLC CP	0.1300	09/10/14	25,000,000.00	24,996,298.61	0.00	CITI	BLAY
	CPD Total						6,255,140,000.00	6,254,442,229.45	0.00		
NTRD	NCD1	07/08/14	96304	WELLS FARGO BANK NA CD	0.1400	10/07/14	50,000,000.00	50,000,000.00	0.00	CITI	WFI
	NCD1 Total						50,000,000.00	50,000,000.00	0.00		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2014 to July 31, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	07/01/14	96280	CREDIT AGRICOLE CIB NY CD	0.2300	10/01/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/01/14	96281	LLOYDS TSB BANK PLC NY CD	0.1200	09/02/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	07/03/14	96288	BANK OF MONTREAL CHICAGO CD	0.1400	09/02/14	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	07/07/14	96296	CREDIT AGRICOLE CIB NY CD	0.1300	09/08/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/14/14	96334	BNP PARIBAS SF CD	0.1300	08/19/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/14/14	96346	TORONTO DOMINION BANK NY CD	0.1150	08/13/14	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	07/14/14	96341	CREDIT SUISSE NY CD	0.1800	09/15/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	07/14/14	96329	TORONTO DOMINION BANK NY CD	0.1150	08/15/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/14/14	96348	CREDIT AGRICOLE CIB NY CD	0.1400	09/16/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/18/14	96387	BNP PARIBAS SF CD	0.1300	08/29/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/24/14	96414	CREDIT SUISSE NY CD	0.1700	09/02/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	07/24/14	96415	LLOYDS TSB BANK PLC NY CD	0.1200	09/22/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	07/24/14	96421	BNP PARIBAS SF CD	0.1300	08/26/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	07/29/14	96474	TORONTO DOMINION BANK NY CD	0.1200	09/02/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	07/30/14	96481	BNP PARIBAS SF CD	0.1300	08/29/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
	YANK1 Total						750,000,000.00	750,000,000.00	0.00		
NTRD Total							7,055,140,000.00	7,054,442,229.45	0.00		
TRADE	NOTE	07/25/14	96435	USTN	1.6250	06/30/19	25,000,000.00	24,911,500.00	27,598.51	CITI	MFR
TRADE	NOTE	07/31/14	96486	USTN	1.6250	07/31/19	25,000,000.00	24,837,890.63	0.00	CITI	MS
	NOTE Total						50,000,000.00	49,749,390.63	27,598.51		
TRADE Total							50,000,000.00	49,749,390.63	27,598.51		
				PSI Total			**7,105,140,000.00**	**7,104,191,620.08**	**27,598.51**		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: July 1, 2014 to July 31, 2014
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	07/15/14	96361	S OF C LAIF	0.0000	12/31/14	21,649.61	21,649.61	0.00	TTC	LAIF
	CTDQ Total						21,649.61	21,649.61	0.00		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							21,649.61	21,649.61	0.00		
SLIM	CTDQ	07/15/14	96362	S OF C LAIF	0.0000	12/31/14	5,599.62	5,599.62	0.00	TTC	LAIF
	CTDQ Total						5,599.62	5,599.62	0.00		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							5,599.62	5,599.62	0.00		
WASIA	CTDQ	07/15/14	96363	S OF C LAIF	0.0000	12/31/14	21.10	21.10	0.00	TTC	LAIF
	CTDQ Total						21.10	21.10	0.00		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							21.10	21.10	0.00		
				SPI Total			**27,270.33**	**27,270.33**	**0.00**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: July 1, 2014 to July 31, 2014
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
07/25/14	NTRD	93725	FFCB 2.25 (CALLABLE)	Call	100.0000	20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00
07/25/14	NTRD	93726	FFCB 2.25 (CALLABLE)	Call	100.0000	12,500,000.00	12,500,000.00	0.00	12,500,000.00	0.00
07/25/14	NTRD	93727	FFCB 2.25 (CALLABLE)	Call	100.0000	8,000,000.00	8,000,000.00	0.00	8,000,000.00	0.00
07/25/14	NTRD	93737	FFCB 2.25 (CALLABLE)	Call	100.0000	7,150,000.00	7,150,000.00	0.00	7,150,000.00	0.00
			FFCB Total			47,650,000.00	47,650,000.00	0.00	47,650,000.00	0.00
07/07/14	NTRD	94930	FHLMC 1.875 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/07/14	NTRD	94964	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/07/14	NTRD	95026	FHLMC 2.05 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/15/14	NTRD	94966	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/16/14	NTRD	95009	FHLMC 2.00 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	24,827.02
			FHLMC Total			125,000,000.00	125,000,000.00	0.00	125,000,000.00	24,827.02
07/11/14	NTRD	93478	FNMA 2.125 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
07/17/14	NTRD	94777	FNMA 1.80 (CALLABLE)	Call	100.0000	15,000,000.00	15,000,000.00	0.00	15,000,000.00	0.00
			FNMA Total			40,000,000.00	40,000,000.00	0.00	40,000,000.00	0.00
			PSI Total			**212,650,000.00**	**212,650,000.00**	**0.00**	**212,650,000.00**	**24,827.02**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of July 31, 2014
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,671,567,083.81	2,671,448,417.00	(118,666.81)	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	6,857,694,632.00	6,857,654,549.93	(40,082.07)	0.00	0.00	0.00
Governments	997,172,022.71	996,237,672.50	(934,350.21)	85,385.82	95,276.33	9,890.51
Agencies	10,788,399,346.43	10,664,176,300.27	(124,223,046.16)	77,851,576.98	76,280,712.94	(1,570,864.04)
Municipals	7,000,000.00	7,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	185,053,739.56	185,025,070.00	(28,669.56)	1,507,389.71	1,514,071.50	6,681.79
Repurchase Agreements	0.00	0.00	0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	49,211,542.29	49,211,542.29	0.00
TOTAL	$21,506,886,824.51	$21,381,542,009.70	($125,344,814.81)	$133,465,894.80	$131,911,603.06	($1,554,291.74)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.03% of the PSI Portfolio.

Los Angeles County Treasurer

Market Pricing Exceptions

As of July 31, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
91282	WESTPAC BANKING CORP NY FR	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
95815	WESTPAC BANKING CORP NY FR	99.950000
95818	FHLB 6.00 (CALLABLE)	97.990000
95837	FHLB 6.00 (CALLABLE)	97.990000
96481	BNP PARIBAS SF CD	99.999194

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 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	96106	LACCAL BANS	0.55600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
		BAN Total					7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.88410	09/28/15	50,000,000.00	50,057,558.90	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.20740	03/05/15	25,000,000.00	25,000,000.00	24,995,025.00
		CNFL Total					75,000,000.00	75,057,558.90	74,970,025.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.03410	12/29/14	35,000,000.00	35,000,000.00	35,080,570.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,092,400.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,678,325.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,851,295.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,996,180.66	25,203,750.00
		CNFX Total					25,000,000.00	24,996,180.66	25,203,750.00
PSI	NTRD	CPD	95938	CRC FUNDING LLC CP	0.15000	08/01/14	16,500,000.00	16,500,000.00	16,499,948.85
PSI	NTRD	CPD	96041	SHEFFIELD RECEIVABLES CORP CP	0.18000	08/11/14	15,000,000.00	14,999,250.00	14,999,449.50
PSI	NTRD	CPD	96063	SHEFFIELD RECEIVABLES CORP CP	0.17000	08/06/14	13,000,000.00	12,999,693.06	12,999,762.10
PSI	NTRD	CPD	96098	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	08/01/14	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	CPD	96104	BARTON CAPITAL LLC CP	0.15000	08/05/14	15,000,000.00	14,999,750.00	14,999,812.50
PSI	NTRD	CPD	96118	SALISBURY REC CO LLC CP	0.15000	08/05/14	25,000,000.00	24,999,583.33	24,999,547.50
PSI	NTRD	CPD	96126	SALISBURY REC CO LLC CP	0.15000	08/13/14	15,000,000.00	14,999,250.00	14,999,214.00
PSI	NTRD	CPD	96142	SALISBURY REC CO LLC CP	0.16000	08/13/14	20,828,000.00	20,826,889.17	20,826,908.61
PSI	NTRD	CPD	96147	ALPINE SECURITIZATION CORP CP	0.18000	08/04/14	25,000,000.00	24,999,625.00	24,999,695.00
PSI	NTRD	CPD	96179	ATLANTIC ASSET SEC LLC CP	0.17000	08/18/14	15,000,000.00	14,998,795.83	14,999,025.00
PSI	NTRD	CPD	96180	ABBEY NATIONAL NA LLC CP	0.14000	08/05/14	30,000,000.00	29,999,533.33	29,999,625.00
PSI	NTRD	CPD	96200	CREDIT AGRICOLE NA INC CP	0.12000	08/01/14	20,000,000.00	20,000,000.00	19,999,944.00
PSI	NTRD	CPD	96219	SALISBURY REC CO LLC CP	0.18000	09/19/14	10,000,000.00	9,997,550.00	9,997,597.00
PSI	NTRD	CPD	96225	BARTON CAPITAL LLC CP	0.13500	08/06/14	3,680,000.00	3,679,931.00	3,679,944.80
PSI	NTRD	CPD	96226	DEUTSCHE BANK FINANCIAL LLC CP	0.22000	09/22/14	25,000,000.00	24,992,055.56	24,991,695.00
PSI	NTRD	CPD	96227	SALISBURY REC CO LLC CP	0.14000	08/13/14	29,700,000.00	29,698,614.00	29,698,443.72

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of July 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	CPD	96232	BARTON CAPITAL LLC CP	0.14000	08/25/14	50,000,000.00	49,995,333.33	49,996,735.00
PSI	NTRD	CPD	96233	CIESCO LLC CP	0.13000	08/14/14	50,000,000.00	49,997,652.78	49,997,340.00
PSI	NTRD	CPD	96244	CRC FUNDING LLC CP	0.13000	08/11/14	50,000,000.00	49,998,194.44	49,998,090.00
PSI	NTRD	CPD	96250	ING U.S. FUNDING LLC CP	0.14000	08/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96251	ING U.S. FUNDING LLC CP	0.14000	08/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96253	AUTOBAHN FUNDING CO LLC CP	0.12000	08/01/14	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	96259	ATLANTIC ASSET SEC LLC CP	0.14000	08/06/14	50,000,000.00	49,999,027.78	49,999,085.00
PSI	NTRD	CPD	96262	ABBEY NATIONAL NA LLC CP	0.12000	08/01/14	50,000,000.00	50,000,000.00	49,999,875.00
PSI	NTRD	CPD	96266	ATLANTIC ASSET SEC LLC CP	0.13000	08/01/14	24,267,000.00	24,267,000.00	24,266,924.77
PSI	NTRD	CPD	96270	AUTOBAHN FUNDING CO LLC CP	0.12000	08/01/14	44,000,000.00	44,000,000.00	43,999,841.60
PSI	NTRD	CPD	96271	CANCARA ASSET SEC LLC CP	0.12000	08/01/14	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	96272	CANCARA ASSET SEC LLC CP	0.12000	08/05/14	50,000,000.00	49,999,333.33	49,999,095.00
PSI	NTRD	CPD	96273	AUTOBAHN FUNDING CO LLC CP	0.12000	08/04/14	50,000,000.00	49,999,500.00	49,999,280.00
PSI	NTRD	CPD	96275	ING U.S. FUNDING LLC CP	0.14000	08/15/14	15,000,000.00	14,999,183.33	14,999,313.00
PSI	NTRD	CPD	96276	ING U.S. FUNDING LLC CP	0.15000	09/04/14	24,769,000.00	24,765,491.06	24,765,700.77
PSI	NTRD	CPD	96277	BARTON CAPITAL LLC CP	0.14000	08/27/14	25,000,000.00	24,997,472.22	24,998,182.50
PSI	NTRD	CPD	96278	AUTOBAHN FUNDING CO LLC CP	0.12000	08/04/14	20,000,000.00	19,999,800.00	19,999,712.00
PSI	NTRD	CPD	96279	ALPINE SECURITIZATION CORP CP	0.19000	09/03/14	30,000,000.00	29,994,775.00	29,995,947.00
PSI	NTRD	CPD	96282	BARTON CAPITAL LLC CP	0.11000	08/01/14	50,000,000.00	50,000,000.00	49,999,875.00
PSI	NTRD	CPD	96283	ATLANTIC ASSET SEC LLC CP	0.12000	08/05/14	25,000,000.00	24,999,666.67	24,999,617.50
PSI	NTRD	CPD	96284	CAFCO LLC CP	0.10000	08/05/14	20,000,000.00	19,999,777.78	19,999,694.00
PSI	NTRD	CPD	96285	ATLANTIC ASSET SEC LLC CP	0.12000	08/08/14	27,874,000.00	27,873,349.61	27,873,300.36
PSI	NTRD	CPD	96286	ABBEY NATIONAL NA LLC CP	0.11000	08/08/14	50,000,000.00	49,998,930.56	49,998,990.00
PSI	NTRD	CPD	96290	AUTOBAHN FUNDING CO LLC CP	0.12000	08/06/14	50,000,000.00	49,999,166.67	49,998,915.00
PSI	NTRD	CPD	96291	CAFCO LLC CP	0.10000	08/05/14	30,000,000.00	29,999,666.67	29,999,541.00
PSI	NTRD	CPD	96292	CIESCO LLC CP	0.10000	08/05/14	50,000,000.00	49,999,444.44	49,999,235.00
PSI	NTRD	CPD	96293	ATLANTIC ASSET SEC LLC CP	0.12000	08/07/14	50,000,000.00	49,999,000.00	49,998,930.00
PSI	NTRD	CPD	96294	ATLANTIC ASSET SEC LLC CP	0.12000	08/08/14	50,000,000.00	49,998,833.33	49,998,745.00
PSI	NTRD	CPD	96295	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96297	CIESCO LLC CP	0.12000	08/14/14	2,500,000.00	2,499,891.67	2,499,867.00
PSI	NTRD	CPD	96298	ABBEY NATIONAL NA LLC CP	0.11500	08/07/14	50,000,000.00	49,999,041.67	49,999,125.00

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PSI	NTRD	CPD	96299	SHEFFIELD RECEIVABLES CORP CP	0.13000	08/13/14	6,300,000.00	6,299,727.00	6,299,715.87
PSI	NTRD	CPD	96300	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/01/14	40,000,000.00	40,000,000.00	39,999,888.00
PSI	NTRD	CPD	96301	SHEFFIELD RECEIVABLES CORP CP	0.12000	08/15/14	25,000,000.00	24,998,833.33	24,998,645.00
PSI	NTRD	CPD	96305	AUTOBAHN FUNDING CO LLC CP	0.12000	08/06/14	50,000,000.00	49,999,166.67	49,998,915.00
PSI	NTRD	CPD	96306	ATLANTIC ASSET SEC LLC CP	0.12000	08/08/14	25,467,000.00	25,466,405.77	25,466,360.78
PSI	NTRD	CPD	96307	CANCARA ASSET SEC LLC CP	0.11500	08/08/14	35,000,000.00	34,999,217.36	34,998,964.00
PSI	NTRD	CPD	96308	ALPINE SECURITIZATION CORP CP	0.14000	08/12/14	50,000,000.00	49,997,861.11	49,997,950.00
PSI	NTRD	CPD	96309	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/05/14	50,000,000.00	49,999,388.89	49,999,305.00
PSI	NTRD	CPD	96311	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/04/14	50,000,000.00	49,999,541.67	49,999,445.00
PSI	NTRD	CPD	96312	NATIXIS U.S. FINANCE CO LLC CP	0.12000	08/01/14	31,000,000.00	31,000,000.00	30,999,913.20
PSI	NTRD	CPD	96313	CANCARA ASSET SEC LLC CP	0.12000	08/07/14	10,000,000.00	9,999,800.00	9,999,747.00
PSI	NTRD	CPD	96315	CANCARA ASSET SEC LLC CP	0.12000	08/07/14	25,000,000.00	24,999,500.00	24,999,367.50
PSI	NTRD	CPD	96316	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/05/14	50,000,000.00	49,999,388.89	49,999,305.00
PSI	NTRD	CPD	96317	CANCARA ASSET SEC LLC CP	0.12000	08/15/14	30,000,000.00	29,998,600.00	29,998,125.00
PSI	NTRD	CPD	96318	ABBEY NATIONAL NA LLC CP	0.11000	08/11/14	50,000,000.00	49,998,472.22	49,998,550.00
PSI	NTRD	CPD	96320	BARTON CAPITAL LLC CP	0.11000	08/08/14	50,000,000.00	49,998,930.55	49,999,000.00
PSI	NTRD	CPD	96321	AUTOBAHN FUNDING CO LLC CP	0.12000	08/15/14	25,000,000.00	24,998,833.33	24,998,437.50
PSI	NTRD	CPD	96322	AUTOBAHN FUNDING CO LLC CP	0.12000	08/12/14	50,000,000.00	49,998,166.67	49,997,615.00
PSI	NTRD	CPD	96323	ATLANTIC ASSET SEC LLC CP	0.11500	08/06/14	50,000,000.00	49,999,201.39	49,999,085.00
PSI	NTRD	CPD	96324	BARTON CAPITAL LLC CP	0.11000	08/07/14	30,000,000.00	29,999,450.00	29,999,475.00
PSI	NTRD	CPD	96325	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/01/14	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	CPD	96326	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/05/14	40,000,000.00	39,999,511.11	39,999,444.00
PSI	NTRD	CPD	96327	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/04/14	50,000,000.00	49,999,541.67	49,999,445.00
PSI	NTRD	CPD	96330	ABBEY NATIONAL NA LLC CP	0.10000	08/06/14	50,000,000.00	49,999,305.56	49,999,250.00
PSI	NTRD	CPD	96331	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/07/14	50,000,000.00	49,999,083.33	49,999,030.00
PSI	NTRD	CPD	96332	ALPINE SECURITIZATION CORP CP	0.18000	09/05/14	50,000,000.00	49,991,250.00	49,992,800.00
PSI	NTRD	CPD	96333	ALPINE SECURITIZATION CORP CP	0.18000	09/05/14	50,000,000.00	49,991,250.00	49,992,800.00
PSI	NTRD	CPD	96335	AUTOBAHN FUNDING CO LLC CP	0.11000	08/13/14	30,000,000.00	29,998,900.00	29,998,428.00
PSI	NTRD	CPD	96338	ATLANTIC ASSET SEC LLC CP	0.12000	08/15/14	50,000,000.00	49,997,666.67	49,997,290.00
PSI	NTRD	CPD	96339	ATLANTIC ASSET SEC LLC CP	0.12000	08/11/14	50,000,000.00	49,998,333.33	49,998,165.00
PSI	NTRD	CPD	96340	ALPINE SECURITIZATION CORP CP	0.14000	08/20/14	50,000,000.00	49,996,305.56	49,996,390.00

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PSI	NTRD	CPD	96342	CANCARA ASSET SEC LLC CP	0.12000	08/11/14	35,000,000.00	34,998,833.33	34,998,502.00
PSI	NTRD	CPD	96343	CANCARA ASSET SEC LLC CP	0.12000	08/13/14	50,000,000.00	49,998,000.00	49,997,380.00
PSI	NTRD	CPD	96344	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/14/14	50,000,000.00	49,997,472.22	49,997,120.00
PSI	NTRD	CPD	96345	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/05/14	50,000,000.00	49,999,388.89	49,999,305.00
PSI	NTRD	CPD	96347	CAFCO LLC CP	0.10000	08/06/14	25,000,000.00	24,999,652.78	24,999,542.50
PSI	NTRD	CPD	96349	ABBEY NATIONAL NA LLC CP	0.10000	08/07/14	50,000,000.00	49,999,166.67	49,999,125.00
PSI	NTRD	CPD	96352	REGENCY MARKETS NO. 1 LLC CP	0.13000	08/18/14	50,000,000.00	49,996,930.56	49,996,250.00
PSI	NTRD	CPD	96353	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/15/14	50,000,000.00	49,997,277.78	49,996,875.00
PSI	NTRD	CPD	96354	SHEFFIELD RECEIVABLES CORP CP	0.11000	08/14/14	23,500,000.00	23,499,066.53	23,498,829.70
PSI	NTRD	CPD	96355	ATLANTIC ASSET SEC LLC CP	0.12000	08/15/14	25,000,000.00	24,998,833.33	24,998,645.00
PSI	NTRD	CPD	96356	AUTOBAHN FUNDING CO LLC CP	0.12000	08/14/14	50,000,000.00	49,997,833.33	49,997,120.00
PSI	NTRD	CPD	96357	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/05/14	25,000,000.00	24,999,722.22	24,999,652.50
PSI	NTRD	CPD	96358	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/08/14	25,000,000.00	24,999,513.89	24,999,440.00
PSI	NTRD	CPD	96359	BARTON CAPITAL LLC CP	0.11000	08/12/14	30,000,000.00	29,998,991.67	29,999,100.00
PSI	NTRD	CPD	96364	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/18/14	50,000,000.00	49,996,694.44	49,996,250.00
PSI	NTRD	CPD	96365	BARTON CAPITAL LLC CP	0.11000	08/12/14	50,000,000.00	49,998,319.44	49,998,500.00
PSI	NTRD	CPD	96366	BARTON CAPITAL LLC CP	0.11000	08/12/14	5,000,000.00	4,999,831.94	4,999,850.00
PSI	NTRD	CPD	96367	ABBEY NATIONAL NA LLC CP	0.11000	08/08/14	30,000,000.00	29,999,358.33	29,999,394.00
PSI	NTRD	CPD	96368	ABBEY NATIONAL NA LLC CP	0.11000	08/06/14	30,000,000.00	29,999,541.67	29,999,550.00
PSI	NTRD	CPD	96369	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/20/14	31,411,000.00	31,408,679.07	31,408,383.46
PSI	NTRD	CPD	96370	ABBEY NATIONAL NA LLC CP	0.11000	08/11/14	49,497,000.00	49,495,487.59	49,495,564.59
PSI	NTRD	CPD	96371	CANCARA ASSET SEC LLC CP	0.12000	08/13/14	6,000,000.00	5,999,760.00	5,999,685.60
PSI	NTRD	CPD	96372	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/20/14	25,000,000.00	24,998,152.78	24,997,917.50
PSI	NTRD	CPD	96373	CIESCO LLC CP	0.11000	08/14/14	25,000,000.00	24,999,006.94	24,998,670.00
PSI	NTRD	CPD	96374	ATLANTIC ASSET SEC LLC CP	0.12000	08/20/14	25,000,000.00	24,998,416.67	24,998,195.00
PSI	NTRD	CPD	96375	BARTON CAPITAL LLC CP	0.11000	08/12/14	15,005,000.00	15,004,495.67	15,004,549.85
PSI	NTRD	CPD	96376	CANCARA ASSET SEC LLC CP	0.12000	08/18/14	25,000,000.00	24,998,583.33	24,998,125.00
PSI	NTRD	CPD	96377	BARTON CAPITAL LLC CP	0.11000	08/15/14	34,795,000.00	34,793,511.55	34,793,695.19
PSI	NTRD	CPD	96378	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/22/14	25,000,000.00	24,998,395.83	24,998,152.50
PSI	NTRD	CPD	96379	ABBEY NATIONAL NA LLC CP	0.12000	08/19/14	25,000,000.00	24,998,500.00	24,998,587.50
PSI	NTRD	CPD	96380	ABBEY NATIONAL NA LLC CP	0.11000	08/15/14	25,000,000.00	24,998,930.55	24,998,957.50

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PSI	NTRD	CPD	96382	SALISBURY REC CO LLC CP	0.12000	08/18/14	50,000,000.00	49,997,166.66	49,996,250.00
PSI	NTRD	CPD	96383	CANCARA ASSET SEC LLC CP	0.12000	08/21/14	50,000,000.00	49,996,666.66	49,995,625.00
PSI	NTRD	CPD	96384	CANCARA ASSET SEC LLC CP	0.12000	08/20/14	50,000,000.00	49,996,833.33	49,995,835.00
PSI	NTRD	CPD	96385	CANCARA ASSET SEC LLC CP	0.12000	08/22/14	40,000,000.00	39,997,200.00	39,996,308.00
PSI	NTRD	CPD	96386	ALPINE SECURITIZATION CORP CP	0.15000	08/25/14	25,000,000.00	24,997,500.00	24,997,672.50
PSI	NTRD	CPD	96389	ALPINE SECURITIZATION CORP CP	0.14000	08/25/14	25,000,000.00	24,997,666.67	24,997,672.50
PSI	NTRD	CPD	96390	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/20/14	25,000,000.00	24,998,152.78	24,997,917.50
PSI	NTRD	CPD	96391	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/20/14	25,000,000.00	24,998,152.78	24,997,917.50
PSI	NTRD	CPD	96392	ABBEY NATIONAL NA LLC CP	0.12000	08/22/14	50,000,000.00	49,996,500.00	49,996,540.00
PSI	NTRD	CPD	96393	ATLANTIC ASSET SEC LLC CP	0.12000	08/18/14	33,000,000.00	32,998,130.00	32,997,855.00
PSI	NTRD	CPD	96394	BARTON CAPITAL LLC CP	0.15000	09/11/14	18,015,000.00	18,011,922.44	18,012,393.23
PSI	NTRD	CPD	96395	ATLANTIC ASSET SEC LLC CP	0.13000	08/19/14	25,000,000.00	24,998,375.00	24,998,285.00
PSI	NTRD	CPD	96396	AUTOBAHN FUNDING CO LLC CP	0.12000	08/22/14	25,000,000.00	24,998,250.00	24,997,692.50
PSI	NTRD	CPD	96397	ATLANTIC ASSET SEC LLC CP	0.12000	08/20/14	25,000,000.00	24,998,416.66	24,998,195.00
PSI	NTRD	CPD	96398	CANCARA ASSET SEC LLC CP	0.12000	08/19/14	50,000,000.00	49,997,000.00	49,996,040.00
PSI	NTRD	CPD	96399	REGENCY MARKETS NO. 1 LLC CP	0.13000	08/20/14	25,000,000.00	24,998,284.72	24,997,917.50
PSI	NTRD	CPD	96400	ATLANTIC ASSET SEC LLC CP	0.12000	08/21/14	44,000,000.00	43,997,066.67	43,996,664.80
PSI	NTRD	CPD	96401	ALPINE SECURITIZATION CORP CP	0.15000	09/02/14	25,000,000.00	24,996,666.67	24,996,745.00
PSI	NTRD	CPD	96402	ALPINE SECURITIZATION CORP CP	0.15000	08/22/14	50,000,000.00	49,995,625.00	49,995,995.00
PSI	NTRD	CPD	96403	SHEFFIELD RECEIVABLES CORP CP	0.15000	09/12/14	4,462,000.00	4,461,219.15	4,461,205.76
PSI	NTRD	CPD	96404	ATLANTIC ASSET SEC LLC CP	0.12000	08/19/14	50,000,000.00	49,997,000.00	49,996,570.00
PSI	NTRD	CPD	96405	ALPINE SECURITIZATION CORP CP	0.14000	08/21/14	35,000,000.00	34,997,277.78	34,997,347.00
PSI	NTRD	CPD	96406	AUTOBAHN FUNDING CO LLC CP	0.12000	08/22/14	15,000,000.00	14,998,950.00	14,998,615.50
PSI	NTRD	CPD	96407	CANCARA ASSET SEC LLC CP	0.12000	08/21/14	35,000,000.00	34,997,666.67	34,996,937.50
PSI	NTRD	CPD	96408	ABBEY NATIONAL NA LLC CP	0.11000	08/26/14	25,000,000.00	24,998,090.28	24,997,705.00
PSI	NTRD	CPD	96410	ATLANTIC ASSET SEC LLC CP	0.13000	08/28/14	50,000,000.00	49,995,125.00	49,994,635.00
PSI	NTRD	CPD	96411	AUTOBAHN FUNDING CO LLC CP	0.12000	08/22/14	40,000,000.00	39,997,200.00	39,996,308.00
PSI	NTRD	CPD	96412	REGENCY MARKETS NO. 1 LLC CP	0.13000	08/20/14	50,000,000.00	49,996,569.44	49,995,835.00
PSI	NTRD	CPD	96413	CANCARA ASSET SEC LLC CP	0.12000	08/18/14	50,000,000.00	49,997,166.66	49,996,250.00
PSI	NTRD	CPD	96416	ALPINE SECURITIZATION CORP CP	0.17000	09/05/14	50,000,000.00	49,991,736.11	49,992,800.00
PSI	NTRD	CPD	96417	ABBEY NATIONAL NA LLC CP	0.11000	08/25/14	50,000,000.00	49,996,333.33	49,995,735.00

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PSI	NTRD	CPD	96418	CAFCO LLC CP	0.14000	09/03/14	10,000,000.00	9,998,716.67	9,998,461.00
PSI	NTRD	CPD	96419	CIESCO LLC CP	0.14000	09/04/14	32,000,000.00	31,995,768.89	31,994,928.00
PSI	NTRD	CPD	96420	ALPINE SECURITIZATION CORP CP	0.16000	09/02/14	50,000,000.00	49,992,888.89	49,993,490.00
PSI	NTRD	CPD	96422	NATIXIS U.S. FINANCE CO LLC CP	0.11000	08/21/14	25,000,000.00	24,998,472.22	24,998,250.00
PSI	NTRD	CPD	96423	REGENCY MARKETS NO. 1 LLC CP	0.13000	08/20/14	50,000,000.00	49,996,569.44	49,995,835.00
PSI	NTRD	CPD	96424	REGENCY MARKETS NO. 1 LLC CP	0.13000	08/20/14	23,887,000.00	23,885,361.09	23,885,010.21
PSI	NTRD	CPD	96425	CANCARA ASSET SEC LLC CP	0.12000	08/19/14	50,000,000.00	49,997,000.00	49,996,040.00
PSI	NTRD	CPD	96426	CANCARA ASSET SEC LLC CP	0.13000	08/22/14	50,000,000.00	49,996,208.33	49,995,385.00
PSI	NTRD	CPD	96427	CANCARA ASSET SEC LLC CP	0.13000	08/22/14	20,000,000.00	19,998,483.34	19,998,154.00
PSI	NTRD	CPD	96428	CANCARA ASSET SEC LLC CP	0.13000	08/26/14	30,000,000.00	29,997,291.67	29,996,619.00
PSI	NTRD	CPD	96429	SHEFFIELD RECEIVABLES CORP CP	0.13000	09/04/14	21,462,000.00	21,459,364.94	21,459,016.78
PSI	NTRD	CPD	96430	SHEFFIELD RECEIVABLES CORP CP	0.15000	09/12/14	8,538,000.00	8,536,505.85	8,536,480.24
PSI	NTRD	CPD	96431	ALPINE SECURITIZATION CORP CP	0.17000	09/02/14	50,000,000.00	49,992,444.45	49,993,490.00
PSI	NTRD	CPD	96434	ATLANTIC ASSET SEC LLC CP	0.13000	08/29/14	50,000,000.00	49,994,944.45	49,994,400.00
PSI	NTRD	CPD	96439	AUTOBAHN FUNDING CO LLC CP	0.12000	08/25/14	50,000,000.00	49,996,000.00	49,994,655.00
PSI	NTRD	CPD	96440	CANCARA ASSET SEC LLC CP	0.13000	08/28/14	50,000,000.00	49,995,125.00	49,993,855.00
PSI	NTRD	CPD	96441	ALPINE SECURITIZATION CORP CP	0.17000	09/05/14	50,000,000.00	49,991,736.11	49,992,800.00
PSI	NTRD	CPD	96442	ALPINE SECURITIZATION CORP CP	0.17000	09/03/14	50,000,000.00	49,992,208.34	49,993,245.00
PSI	NTRD	CPD	96443	ATLANTIC ASSET SEC LLC CP	0.12000	08/26/14	50,000,000.00	49,995,833.34	49,995,090.00
PSI	NTRD	CPD	96444	ABBEY NATIONAL NA LLC CP	0.11000	08/27/14	50,000,000.00	49,996,027.78	49,995,115.00
PSI	NTRD	CPD	96445	ABBEY NATIONAL NA LLC CP	0.11000	08/27/14	25,000,000.00	24,998,013.89	24,997,557.50
PSI	NTRD	CPD	96446	ABBEY NATIONAL NA LLC CP	0.13000	09/05/14	50,000,000.00	49,993,680.56	49,993,000.00
PSI	NTRD	CPD	96448	REGENCY MARKETS NO. 1 LLC CP	0.14000	08/28/14	25,000,000.00	24,997,375.00	24,996,927.50
PSI	NTRD	CPD	96454	CANCARA ASSET SEC LLC CP	0.12000	08/20/14	50,000,000.00	49,996,833.34	49,995,835.00
PSI	NTRD	CPD	96455	REGENCY MARKETS NO. 1 LLC CP	0.13500	08/26/14	50,000,000.00	49,995,312.50	49,994,365.00
PSI	NTRD	CPD	96456	CANCARA ASSET SEC LLC CP	0.13000	08/29/14	35,000,000.00	34,996,461.12	34,995,516.50
PSI	NTRD	CPD	96457	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/04/14	50,000,000.00	49,999,583.33	49,999,445.00
PSI	NTRD	CPD	96461	AUTOBAHN FUNDING CO LLC CP	0.12000	09/02/14	50,000,000.00	49,994,666.67	49,992,575.00
PSI	NTRD	CPD	96462	ATLANTIC ASSET SEC LLC CP	0.12000	08/29/14	50,000,000.00	49,995,333.33	49,994,400.00
PSI	NTRD	CPD	96463	AUTOBAHN FUNDING CO LLC CP	0.12000	09/03/14	50,000,000.00	49,994,500.00	49,992,305.00
PSI	NTRD	CPD	96464	CANCARA ASSET SEC LLC CP	0.13000	08/29/14	50,000,000.00	49,994,944.45	49,993,595.00

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PSI	NTRD	CPD	96465	CANCARA ASSET SEC LLC CP	0.13000	08/29/14	15,000,000.00	14,998,483.33	14,998,078.50
PSI	NTRD	CPD	96466	ATLANTIC ASSET SEC LLC CP	0.13000	09/02/14	50,000,000.00	49,994,222.23	49,993,490.00
PSI	NTRD	CPD	96467	ABBEY NATIONAL NA LLC CP	0.14000	09/04/14	50,000,000.00	49,993,388.89	49,993,180.00
PSI	NTRD	CPD	96468	ABBEY NATIONAL NA LLC CP	0.14000	09/02/14	50,000,000.00	49,993,777.77	49,993,585.00
PSI	NTRD	CPD	96469	ALPINE SECURITIZATION CORP CP	0.17000	09/03/14	50,000,000.00	49,992,208.33	49,993,245.00
PSI	NTRD	CPD	96470	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/13/14	25,000,000.00	24,999,166.66	24,999,025.00
PSI	NTRD	CPD	96471	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/07/14	25,000,000.00	24,999,583.33	24,999,515.00
PSI	NTRD	CPD	96472	SALISBURY REC CO LLC CP	0.13000	09/02/14	50,000,000.00	49,994,222.23	49,992,575.00
PSI	NTRD	CPD	96473	SALISBURY REC CO LLC CP	0.13000	09/04/14	25,000,000.00	24,996,930.55	24,996,037.50
PSI	NTRD	CPD	96476	BARTON CAPITAL LLC CP	0.13000	09/05/14	25,000,000.00	24,996,840.28	24,997,200.00
PSI	NTRD	CPD	96480	ATLANTIC ASSET SEC LLC CP	0.12000	08/26/14	25,000,000.00	24,997,916.67	24,997,545.00
PSI	NTRD	CPD	96482	CANCARA ASSET SEC LLC CP	0.13000	08/29/14	25,000,000.00	24,997,472.23	24,996,797.50
PSI	NTRD	CPD	96483	BARTON CAPITAL LLC CP	0.13000	09/04/14	50,000,000.00	49,993,861.11	49,994,655.00
PSI	NTRD	CPD	96484	ABBEY NATIONAL NA LLC CP	0.14000	09/08/14	50,000,000.00	49,992,611.11	49,992,415.00
PSI	NTRD	CPD	96488	SALISBURY REC CO LLC CP	0.13000	09/03/14	20,000,000.00	19,997,616.66	19,996,922.00
PSI	NTRD	CPD	96489	AUTOBAHN FUNDING CO LLC CP	0.12000	08/29/14	25,000,000.00	24,997,666.66	24,996,797.50
PSI	NTRD	CPD	96490	ATLANTIC ASSET SEC LLC CP	0.13000	08/28/14	3,000,000.00	2,999,707.50	2,999,678.10
PSI	NTRD	CPD	96491	BARTON CAPITAL LLC CP	0.14000	09/11/14	14,658,000.00	14,655,662.86	14,655,878.99
PSI	NTRD	CPD	96492	NATIXIS U.S. FINANCE CO LLC CP	0.10000	08/14/14	25,000,000.00	24,999,097.22	24,998,940.00
PSI	NTRD	CPD	96493	CANCARA ASSET SEC LLC CP	0.13000	09/12/14	25,000,000.00	24,996,208.34	24,994,952.50
PSI	NTRD	CPD	96494	BARTON CAPITAL LLC CP	0.13000	09/10/14	25,000,000.00	24,996,388.89	24,996,527.50
		CPD Total					6,858,115,000.00	6,857,694,632.00	6,857,654,549.93
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,992,784.78	24,981,925.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,978,354.33	24,981,925.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,607,142.32	20,610,088.13
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,113,799.16	34,966,736.32
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,390,999.43	18,263,821.60
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,985,823.07	26,795,367.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,924.62	24,855,725.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,969,408.95	24,512,050.00

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PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,156,221.25
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,029,599.23	26,785,828.75
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,273,960.19	23,064,060.50
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,391,140.00
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,782,131.60
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,960,846.45	49,605,600.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,004,918.23	31,777,347.36
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,547,975.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,963,738.82	49,460,300.00
PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,973,377.19	49,463,400.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,515,546.71	36,142,906.38
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,861,619.99	44,635,641.59
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,199,380.47
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,699,046.58	23,345,988.75
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,191,492.21	45,235,344.00
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,894,017.30	49,149,450.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,682.05	147,448.35
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,562,875.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,981,184.39	24,562,875.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,596,011.09	10,414,659.00
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,562,875.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,398,525.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,398,525.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,398,525.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,933,255.40
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,566,938.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,972,296.00	24,745,125.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,642,058.75
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,624,247.35	28,091,830.40
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,170,563.80
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,750,438.93

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PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,135,012.49	14,850,893.55
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,988,524.42	24,253,950.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,479,688.22	42,201,873.00
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,980,214.51	19,605,140.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,668,900.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,965,095.85	24,294,625.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,965,095.85	24,294,625.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,965,095.85	24,294,625.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,672,125.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,976,211.66	24,645,975.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,995,103.61	19,778,580.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,838.06	16,811,793.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,208,986.20	24,656,825.00
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,850,734.42	8,896,182.46
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	15,003,315.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,735.74	10,002,210.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,402,961.40
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,403,956.56	24,444,140.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,542,785.71	16,601,833.07
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,979,915.12	25,007,375.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,981,521.91	23,006,785.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,983,041.12	20,011,120.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,887,365.63	14,908,284.40
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,014,360.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,014,360.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,014,360.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,745,052.06	11,802,324.70
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,478,089.05	23,557,242.95
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,032,145.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,032,145.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,509,912.36	32,532,687.00

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PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,983,799.01	18,851,952.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,473.17	19,844,160.00
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,473.17	19,844,160.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,075,350.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,824,821.29	15,882,726.69
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,922.34	9,483,497.37
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,048,875.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,004,575.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,156,006.79
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,776,180.00
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,074,800.00
PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,074,800.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,074,800.00
PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,074,800.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,829,574.24
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,083,776.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	28,039,710.68
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,973,565.92	24,838,475.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,084,648.89	23,197,865.13
PSI	NTRD	FFCB	95817	FFCB (CALLABLE)	1.87500	04/23/19	13,950,000.00	13,950,000.00	13,937,347.35
PSI	NTRD	FFCB	95873	FFCB (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,463,223.58	15,542,454.50
PSI	NTRD	FFCB	95874	FFCB (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,213,612.69	17,166,929.17
PSI	NTRD	FFCB	95961	FFCB (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	24,882,275.00
PSI	NTRD	FFCB	95970	FFCB (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,173,478.75
		FFCB Total					2,280,716,000.00	2,277,517,336.90	2,259,347,500.53

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PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,149,464.40	19,494,176.33
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,594,589.80	43,685,010.33
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,218,328.29	50,804,500.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,199,997.74	9,307,384.40
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,118,044.56	25,420,250.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,179,390.06	50,749,750.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,954,160.00	45,053,370.00
PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,588,265.99	26,540,948.00
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,711,887.47	29,659,010.50
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,992,442.50	24,896,000.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,323.25	24,862,900.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,809,275.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,666,003.04
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,475,330.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,983,433.26	24,632,200.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,900,384.05
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,440,800.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,191,784.16	43,934,716.40
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,990,911.68	48,600,350.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,989,821.09	27,216,196.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,864,642.30	44,627,147.10
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,961,483.98	48,613,450.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,917,162.09	36,892,747.21
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,484,324.19
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,440,800.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,831,000.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,812,550.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,754,586.36	31,321,203.84
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,448,950.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	48,852,200.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,990,472.39	24,438,475.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	9,980,781.60
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,570,450.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,317,183.90
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	6,979,465.35
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,803,575.00
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,082,143.27	42,874,612.32
PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,131,323.82	22,104,540.20
PSI	NTRD	FHLB	94441	FHLB (CALLABLE)	1.71000	11/13/18	25,000,000.00	24,989,286.69	24,854,850.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,345,835.14	23,280,730.20
PSI	NTRD	FHLB	94465	FHLB (CALLABLE)	1.74000	11/06/18	19,485,000.00	19,463,885.99	19,397,220.08
PSI	NTRD	FHLB	94674	FHLB (CALLABLE)	1.80000	12/03/18	20,650,000.00	20,650,000.00	20,565,355.65
PSI	NTRD	FHLB	94780	FHLB (CALLABLE)	1.76000	12/20/18	25,000,000.00	24,978,724.81	24,901,925.00
PSI	NTRD	FHLB	94854	FHLB (CALLABLE)	1.80000	11/27/18	11,550,000.00	11,544,967.59	11,510,071.65
PSI	NTRD	FHLB	94991	FHLB (CALLABLE)	1.80000	12/27/18	35,085,000.00	34,992,253.40	34,894,418.28
PSI	NTRD	FHLB	95689	FHLB	0.12500	03/20/15	50,000,000.00	49,994,720.00	49,976,600.00
PSI	NTRD	FHLB	95816	FHLB (CALLABLE)	2.07000	04/15/19	13,995,000.00	13,995,000.00	13,932,974.16
PSI	NTRD	FHLB	95819	FHLB (CALLABLE)	2.00000	05/08/19	25,000,000.00	25,000,000.00	24,920,225.00
PSI	NTRD	FHLB	95822	FHLB (CALLABLE)	2.03000	05/14/19	25,000,000.00	25,000,000.00	24,914,225.00
PSI	NTRD	FHLB	95823	FHLB (CALLABLE)	2.00000	05/15/19	25,000,000.00	25,000,000.00	24,868,500.00
PSI	NTRD	FHLB	95824	FHLB (CALLABLE)	2.00000	05/15/19	25,000,000.00	25,000,000.00	24,868,500.00
PSI	NTRD	FHLB	95826	FHLB (CALLABLE)	2.03000	05/16/19	25,000,000.00	25,000,000.00	24,878,325.00
PSI	NTRD	FHLB	95839	FHLB (CALLABLE)	2.03000	05/21/19	25,000,000.00	25,000,000.00	24,933,175.00
PSI	NTRD	FHLB	95846	FHLB (CALLABLE)	1.10000	05/19/17	50,000,000.00	50,000,000.00	49,927,950.00
PSI	NTRD	FHLB	95848	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	24,741,675.00
PSI	NTRD	FHLB	95886	FHLB (CALLABLE)	2.00000	05/15/19	16,450,000.00	16,446,063.17	16,363,473.00
PSI	NTRD	FHLB	95912	FHLB (CALLABLE)	1.10000	05/19/17	25,000,000.00	24,996,503.19	24,963,975.00
PSI	NTRD	FHLB	95913	FHLB (CALLABLE)	1.12500	05/22/17	25,000,000.00	25,000,000.00	25,014,350.00
PSI	NTRD	FHLB	95916	FHLB (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,969,900.00
PSI	NTRD	FHLB	95917	FHLB (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,969,900.00
PSI	NTRD	FHLB	95927	FHLB (CALLABLE)	1.10000	05/19/17	7,865,000.00	7,865,000.00	7,853,666.54
		FHLB Total					1,831,225,000.00	1,830,573,898.44	1,814,043,994.32

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PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,034,701.49	25,417,450.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,437,450.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	49,944,050.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,992,694.10	49,550,000.00
PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	49,951,350.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,562,950.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,556,050.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,556,050.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,556,550.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,562,650.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,891,223.25
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,925,500.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,242,957.81	47,146,806.00
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,145,378.24	22,101,624.40
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,742,675.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,578,524.10
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,607,400.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,607,400.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,607,400.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,337,700.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,337,700.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,993,274.92	24,668,850.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,668,850.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,960,694.15
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,058,900.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,087,443.20
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,992,100.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,354,750.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,309,802.45
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,466,750.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,708,219.87

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PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,446,546.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,735,770.78	24,706,250.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,943,601.11	17,900,792.00
PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,020,050.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,056,975.00
PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,989,047.10	25,017,050.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,973,684.21	25,017,050.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,763,773.23	49,713,050.00
PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,145,322.31	4,141,097.07
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,048,000.00
PSI	NTRD	FHLM	95838	FHLMC (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	24,967,350.00
PSI	NTRD	FHLM	95844	FHLMC (CALLABLE)	1.95000	04/29/19	25,000,000.00	25,000,000.00	25,059,300.00
PSI	NTRD	FHLM	95845	FHLMC (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	24,946,950.00
PSI	NTRD	FHLM	95847	FHLMC (CALLABLE)	2.02000	05/20/19	25,000,000.00	25,000,000.00	25,025,425.00
PSI	NTRD	FHLM	95850	FHLMC (CALLABLE)	2.00000	05/06/19	25,000,000.00	25,000,000.00	25,006,625.00
PSI	NTRD	FHLM	95865	FHLMC (CALLABLE)	2.06000	05/21/19	25,000,000.00	25,000,000.00	24,993,475.00
PSI	NTRD	FHLM	95901	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,029,200.00
PSI	NTRD	FHLM	95902	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,029,200.00
PSI	NTRD	FHLM	95903	FHLMC (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,988,253.42	24,989,400.00
PSI	NTRD	FHLM	95914	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,977,700.00
PSI	NTRD	FHLM	95915	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,977,700.00
		FHLM Total					1,698,270,000.00	1,697,453,458.72	1,685,324,047.49
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,990,666.67	49,997,800.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,990,666.67	49,997,800.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,990,666.67	49,997,800.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,990,666.67	49,997,800.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,971,458.33	49,984,900.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,971,458.33	49,984,900.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,970,625.00	49,984,450.00
		FHLMD Total					350,000,000.00	349,876,208.34	349,945,450.00

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PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,486,350.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,993,085.98	25,437,475.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,188,476.77	25,536,100.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,064,350.90	35,590,695.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,976,895.23	25,374,975.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,244,047.67	50,693,350.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,227,344.79	50,693,350.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	54,204,239.34	54,802,250.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	54,204,239.34	54,802,250.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,169,492.50	50,693,350.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,193,954.11	50,693,350.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,254,985.36	50,445,200.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,474,618.68	50,693,350.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,237,309.34	25,346,675.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,418,021.99	50,693,350.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,418,021.99	50,693,350.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,254,985.36	50,445,200.00
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,613,690.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,849,041.30	14,739,337.80
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,218.92	14,588,804.00
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,079,051.84	49,790,900.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,584,865.73	12,512,453.17
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,412,200.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,386,150.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,386,150.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,988,221.52	49,386,150.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,551,550.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,089,137.73
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,032,062.70
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,477,000.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,884,718.48	20,244,137.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,682,350.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,691,450.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,502,200.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,503,150.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,501,600.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,502,200.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,550,660.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,841,750.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,734,200.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,593,257.89	35,138,818.20
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,334,675.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,334,675.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,351,150.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,220,950.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,969,512.20	24,296,425.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,869,686.15	12,570,673.05
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,635,128.06	24,867,325.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,290,563.21	49,209,500.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,968,662.43	29,919,376.00
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,147,065.85	23,024,626.02
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,582,615.19	24,495,625.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,736,349.84	42,507,414.21
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,143,673.20	46,024,026.00
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,841,100.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,841,100.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	49,841,100.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,606,138.96	29,310,026.83
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,639,318.07	49,841,100.00
		FNMA Total					2,277,994,000.00	2,286,113,158.19	2,267,809,587.81

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,980,416.67	49,989,550.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,980,416.67	49,989,550.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,980,416.67	49,989,550.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,980,416.67	49,989,550.00
		FNMD Total					200,000,000.00	199,921,666.68	199,958,200.00
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,110,400.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,110,400.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.33260	06/25/15	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.33260	06/25/15	50,000,000.00	50,000,000.00	50,000,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	100,000,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.18360	01/12/15	21,500,000.00	21,557,282.82	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.53360	10/10/14	50,000,000.00	50,000,937.91	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.38510	04/27/15	50,000,000.00	50,003,639.64	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FRCD	0.38360	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,561,860.37	171,414,250.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,035,500.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,032,550.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,878,000.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	48,930,000.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,945,400.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	47,945,400.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	47,805,200.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	47,906,450.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	47,981,900.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	47,984,850.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	47,952,100.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	47,942,900.00

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PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	47,931,850.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	47,952,100.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	47,982,400.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	23,897,975.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	23,838,600.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,702,875.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,702,875.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,744,000.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,744,000.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,702,875.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,687,650.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	23,674,425.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	47,555,550.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,777,775.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,777,775.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.00000	06/27/19	50,000,000.00	50,000,000.00	47,672,300.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	1.35000	07/11/19	25,000,000.00	25,000,000.00	24,172,650.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	1.35000	07/17/19	25,000,000.00	25,000,000.00	24,163,650.00
PSI	NTRD	MCPN	94630	FHLB (CALLABLE)	2.00000	12/12/18	25,000,000.00	25,000,000.00	24,492,800.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	1.62500	12/13/18	25,000,000.00	25,000,000.00	24,457,075.00
PSI	NTRD	MCPN	94680	FHLB (CALLABLE)	1.50000	12/19/18	25,000,000.00	25,000,000.00	24,443,375.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	1.60000	12/19/18	25,000,000.00	25,000,000.00	24,477,775.00
PSI	NTRD	MCPN	94696	FHLB (CALLABLE)	2.00000	12/17/18	25,000,000.00	25,000,000.00	24,484,375.00
PSI	NTRD	MCPN	94697	FHLB (CALLABLE)	2.00000	12/17/18	25,000,000.00	25,000,000.00	24,484,375.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	2.00000	12/18/18	25,000,000.00	24,995,618.84	24,482,400.00
PSI	NTRD	MCPN	94949	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,582,350.00
PSI	NTRD	MCPN	94950	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,582,350.00
PSI	NTRD	MCPN	94951	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,582,350.00
PSI	NTRD	MCPN	94965	FHLB (CALLABLE)	2.25000	01/07/19	25,000,000.00	25,000,000.00	24,589,800.00
PSI	NTRD	MCPN	95818	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	24,497,500.00
PSI	NTRD	MCPN	95820	FHLB (CALLABLE)	6.12500	05/13/19	25,000,000.00	25,000,000.00	24,528,300.00

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PSI	NTRD	MCPN	95825	FHLB (CALLABLE)	6.00000	05/15/19	25,000,000.00	25,000,000.00	24,548,625.00
PSI	NTRD	MCPN	95837	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	24,497,500.00
PSI	NTRD	MCPN	95849	FHLB (CALLABLE)	6.00000	05/22/19	25,000,000.00	25,000,000.00	24,687,400.00
PSI	NTRD	MCPN	95875	FHLB (CALLABLE)	6.50000	05/22/19	25,000,000.00	24,987,953.05	24,548,075.00
		MCPN Total					1,600,000,000.00	1,599,983,571.89	1,544,988,000.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.62500	06/05/17	50,000,000.00	49,997,154.98	49,372,350.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,388,162.12
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,889,850.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,554,500.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,853,550.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,817,250.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,785,050.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,540,550.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,742,708.00
PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,034,600.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,039,500.00
PSI	NTRD	MCSA	95900	FHLB (CALLABLE)	1.75000	05/28/19	25,000,000.00	25,000,000.00	24,930,050.00
		MCSA Total					422,380,000.00	422,377,154.98	419,948,120.12
PSI	NTRD	NCD1	96238	UNION BANK OF CALIFORNIA NA CD	0.13000	09/05/14	50,000,000.00	50,000,000.00	49,997,000.00
PSI	NTRD	NCD1	96263	UNION BANK OF CALIFORNIA NA CD	0.12000	08/28/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	NCD1	96304	WELLS FARGO BANK NA CD	0.14000	10/07/14	50,000,000.00	50,000,000.00	50,000,900.00
		NCD1 Total					150,000,000.00	150,000,000.00	149,999,450.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,032,274.59	50,091,795.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,016,137.30	25,045,897.50
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,556,332.01	50,746,090.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,544,794.54	50,746,090.00
		NOTE Total					175,000,000.00	174,149,538.44	176,629,872.50

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PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,983,388.89	49,994,600.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,983,388.89	49,994,600.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,983,388.89	49,994,600.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,983,388.89	49,994,600.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,983,569.44	49,994,600.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,983,569.44	49,994,600.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,983,569.44	49,994,600.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,983,569.44	49,994,600.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,976,166.67	49,991,750.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,976,166.67	49,991,750.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,964,000.00	49,981,250.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,963,100.00	49,981,250.00
		TBIL Total					600,000,000.00	599,747,266.66	599,902,800.00
PSI	NTRD	YANK1	95539	CIBC NY CD	0.18000	09/18/14	50,000,000.00	50,000,666.11	50,005,400.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,001,641.25	50,016,400.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,000,820.63	25,008,200.00
PSI	NTRD	YANK1	95610	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,735.49	50,003,700.00
PSI	NTRD	YANK1	95611	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	95612	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	95640	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,993,100.00
PSI	NTRD	YANK1	95641	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,993,100.00
PSI	NTRD	YANK1	95760	CIBC NY CD	0.16000	08/01/14	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	95761	CIBC NY CD	0.16000	08/01/14	25,000,000.00	25,000,000.00	25,000,025.00
PSI	NTRD	YANK1	96029	SOCIETE GENERALE NY CD	0.20000	08/01/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	96045	BANK OF MONTREAL CHICAGO CD	0.16000	08/29/14	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	YANK1	96071	BANK OF MONTREAL CHICAGO CD	0.17000	08/25/14	50,000,000.00	49,999,916.46	50,002,400.00
PSI	NTRD	YANK1	96173	BNP PARIBAS SF CD	0.13000	08/01/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96174	BANK OF MONTREAL CHICAGO CD	0.15000	08/15/14	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	96198	CREDIT AGRICOLE CIB NY CD	0.23000	09/19/14	50,000,000.00	50,000,000.00	50,004,850.00
PSI	NTRD	YANK1	96211	CREDIT SUISSE NY CD	0.22000	09/25/14	50,000,000.00	50,000,000.00	50,000,750.00

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PSI	NTRD	YANK1	96213	BNP PARIBAS SF CD	0.14000	08/01/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96216	LLOYDS TSB BANK PLC NY CD	0.15000	09/25/14	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	96217	CREDIT AGRICOLE CIB NY CD	0.14000	08/29/14	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	96218	CREDIT AGRICOLE CIB NY CD	0.15000	09/02/14	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	96220	TORONTO DOMINION BANK NY CD	0.16000	08/13/14	50,000,000.00	50,000,666.17	50,000,700.00
PSI	NTRD	YANK1	96228	DNB BANK ASA NY CD	0.15000	09/25/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	96229	DEUTSCHE BANK AG NY CD	0.23000	09/26/14	50,000,000.00	50,000,777.33	49,999,950.00
PSI	NTRD	YANK1	96237	SVENSKA HANDELSBANKEN NY CD	0.15500	09/23/14	50,000,000.00	50,000,000.00	49,997,350.00
PSI	NTRD	YANK1	96246	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	09/29/14	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	YANK1	96247	LLOYDS TSB BANK PLC NY CD	0.15000	09/30/14	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	96252	UBS AG STAMFORD CT CD	0.18000	09/26/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	96261	TORONTO DOMINION BANK NY CD	0.10500	08/01/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	96267	SVENSKA HANDELSBANKEN NY CD	0.15500	09/30/14	50,000,000.00	50,000,000.00	49,997,000.00
PSI	NTRD	YANK1	96268	CREDIT SUISSE NY CD	0.22000	09/30/14	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	96280	CREDIT AGRICOLE CIB NY CD	0.23000	10/01/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	YANK1	96281	LLOYDS TSB BANK PLC NY CD	0.12000	09/02/14	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	96288	BANK OF MONTREAL CHICAGO CD	0.14000	09/02/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96296	CREDIT AGRICOLE CIB NY CD	0.13000	09/08/14	50,000,000.00	50,000,000.00	49,998,350.00
PSI	NTRD	YANK1	96329	TORONTO DOMINION BANK NY CD	0.11500	08/15/14	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	96334	BNP PARIBAS SF CD	0.13000	08/19/14	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	96341	CREDIT SUISSE NY CD	0.18000	09/15/14	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	YANK1	96346	TORONTO DOMINION BANK NY CD	0.11500	08/13/14	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	YANK1	96348	CREDIT AGRICOLE CIB NY CD	0.14000	09/16/14	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	96387	BNP PARIBAS SF CD	0.13000	08/29/14	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	96414	CREDIT SUISSE NY CD	0.17000	09/02/14	50,000,000.00	50,000,000.00	49,998,150.00
PSI	NTRD	YANK1	96415	LLOYDS TSB BANK PLC NY CD	0.12000	09/22/14	50,000,000.00	50,000,000.00	49,998,500.00
PSI	NTRD	YANK1	96421	BNP PARIBAS SF CD	0.13000	08/26/14	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	YANK1	96474	TORONTO DOMINION BANK NY CD	0.12000	09/02/14	50,000,000.00	50,000,000.00	49,999,500.00
PSI	NTRD	YANK1	96481	BNP PARIBAS SF CD	0.13000	08/29/14	50,000,000.00	50,000,000.00	49,999,597.00
		YANK1 Total					2,250,000,000.00	2,250,005,223.44	2,250,034,717.00
	NTRD Total						21,207,200,000.00	21,209,028,714.61	21,088,136,009.70
				NTRD Historical Cost				**21,224,992,592.46**	

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PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,768,500.00	49,134,000.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,814,392.29	24,567,000.00
		FNMA Total					75,000,000.00	74,582,892.29	73,701,000.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,660,667.45	48,578,100.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,660,667.45	48,578,100.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,564,078.11	48,578,100.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,639,981.21	24,289,050.00
PSI	TRADE	NOTE	96435	USTN	1.62500	06/30/19	25,000,000.00	24,911,843.98	24,845,700.00
PSI	TRADE	NOTE	96486	USTN	1.62500	07/31/19	25,000,000.00	24,837,979.41	24,835,950.00
		NOTE Total					225,000,000.00	223,275,217.61	219,705,000.00
	TRADE Total						300,000,000.00	297,858,109.90	293,406,000.00
				TRADE Historical Cost				**297,257,278.13**	
				PSI Total			**21,507,200,000.00**	**21,506,886,824.51**	**21,381,542,009.70**
				PSI Historical Cost				**21,522,249,870.59**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,507,389.71	1,514,071.50
		CNFX Total					1,500,000.00	1,507,389.71	1,514,071.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,507,389.71	1,514,071.50
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
		LTBD Total					4,810,000.00	4,810,000.00	4,810,000.00
	GF - GENERAL FUND Total						4,810,000.00	4,810,000.00	4,810,000.00
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,385.82	95,276.33
		BOND Total					85,000.00	85,385.82	95,276.33
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,385.82	95,276.33
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,261,000.00
SPI	PHHPA	FFCB	96183	FFCB (CALLABLE)	3.24000	11/13/23	1,200,000.00	1,200,000.00	1,201,158.00
		FFCB Total					11,200,000.00	11,200,000.00	10,462,158.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,172.78	783,818.60
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,423,592.00
		FHLB Total					8,818,225.81	8,817,172.78	8,207,410.60
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,777.29	1,375,548.00
		FHLM Total					1,500,000.00	1,493,777.29	1,375,548.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,995,057.35	5,879,850.00
		FNMA Total					6,000,000.00	5,995,057.35	5,879,850.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,866,032.00
		MCSA Total					3,000,000.00	3,000,000.00	2,866,032.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						30,518,225.81	30,506,007.42	28,790,998.60

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SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,912.50	128,648.78
		FFCB Total					130,000.00	129,912.50	128,648.78
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	467,484.36
		FHLM Total					476,000.00	476,000.00	467,484.36
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,657.06	1,553,633.22
		FNMA Total					1,573,000.00	1,572,657.06	1,553,633.22
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	100,000.00	100,000.00	99,823.50
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,398,040.00
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	598,930.20
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,539.37
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.65000	12/14/17	800,000.00	800,000.00	793,899.20
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,514.24
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	197,024.60
SPI	SANIT	MCSA	95445	FHLMC (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	489,097.31
SPI	SANIT	MCSA	95523	FNMA (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	226,100.34
SPI	SANIT	MCSA	96047	FHLMC (CALLABLE)	1.40000	06/18/19	1,057,000.00	1,057,000.00	1,050,699.22
		MCSA Total					5,167,000.00	5,167,000.00	5,146,667.98
	SANIT - SANITATION DISTRICT Total						7,346,000.00	7,345,569.56	7,296,434.34
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21

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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
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

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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	5 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
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/14	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/14	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/14	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/14	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/14	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/14	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/14	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/14	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/14	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/14	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/14	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/14	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0.00000	12/31/14	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0.00000	12/31/14	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0.00000	12/31/14	21,649.61	21,649.61	21,649.61
		CTDQ Total					39,015,044.82	39,015,044.82	39,015,044.82
	SCAQM - SOUTH COAST AIR QUALITY MGMTTotal						39,015,044.82	39,015,044.82	39,015,044.82

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,092,070.00
		FFCB Total					10,000,000.00	10,000,000.00	10,092,070.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,092,070.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,004,570.00
		FHLM Total					10,000,000.00	10,000,000.00	10,004,570.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	10,004,570.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,092,070.00
		FFCB Total					10,000,000.00	10,000,000.00	10,092,070.00
	SCP6F - SCAQMD MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,092,070.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,004,570.00
		FHLM Total					10,000,000.00	10,000,000.00	10,004,570.00
	SCP6U - SCAQMD FUND 58 MITIGATION FEE FUND Total						10,000,000.00	10,000,000.00	10,004,570.00
	SCAQM - SOUTH COAST AIR QUALITY MGMTTotal						79,015,044.82	79,015,044.82	79,208,324.82
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/14	3,218,710.97	3,218,710.97	3,218,710.97
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

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
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

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/14	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/14	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/14	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/14	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0.00000	12/31/14	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0.00000	12/31/14	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0.00000	12/31/14	5,599.62	5,599.62	5,599.62
		CTDQ Total					10,158,219.24	10,158,219.24	10,158,219.24
	SLIM Total						10,158,219.24	10,158,219.24	10,158,219.24
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/14	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0.00000	12/31/14	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0.00000	12/31/14	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0.00000	12/31/14	21.1	21.1	21.1
		CTDQ Total					38,278.23	38,278.23	38,278.23
	WASIA Total						38,278.23	38,278.23	38,278.23
				SPI Total			**133,470,768.10**	**133,465,894.80**	**131,911,603.06**
				SPI Historical Cost				**133,540,023.49**	

TRUSTEE & MANAGED FUNDS
AS OF 07/31/14
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	135,461.64
03/08/06	CCTSA TOBACCO BONDS 2006	38,294,871.86
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	726,446.56
12/21/11	LAC-CAL 2011 SERIES A	2,033,090.90
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,189,870.96

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	15,797,896.15
03/21/12	DISNEY PROJECT, 2012	4,206,626.61
12/02/02	MASTER REFUNDING 2002B	1,784,960.43
03/02/05	MASTER REFUNDING 2005A	18,522,480.59
12/13/06	MASTER REFUNDING 2006 A & B	29,677,897.15
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	220,168,898.79
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	59,416,255.01
04/09/13	COMMERCIAL PAPER 2013	14,276,991.06
06/26/14	COMMERCIAL PAPER 2014	1,028,051.66
01/05/06	CALABASAS LANDFILL 2005	2,604,068.35
	U.S. BANK - TRUSTEE TOTAL	$367,484,125.80

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 07/31/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

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

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL						
91175	NORDEA BK FINLAND PLC NY FRN	0.88	09/28/15	50,000,000.00	50,057,558.90	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.21	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**75,000,000.00**	**75,057,558.90**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.03	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91282	WESTPAC BANKING CORP NY FRCD	0.53	10/10/14	50,000,000.00	50,000,937.91	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.18	01/12/15	21,500,000.00	21,557,282.82	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,003,639.64	Cpn rate=Qtrly US$LIBOR+15bp.
95815	WESTPAC BANKING CORP NY FRCD	0.38	04/18/16	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+8bp.
FRCDQ2 Totals				**171,500,000.00**	**171,561,860.37**	
	CORPORATE AND AGENCY ISSUED TOTAL			**481,500,000.00**	**481,619,419.27**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 07/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN						
96106	LACCAL BANS	0.56	06/30/16	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals				**7,000,000.00**	**7,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**7,000,000.00**	**7,000,000.00**	
NTRD - PSI NON-TRADING Total				**488,500,000.00**	**488,619,419.27**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 7/31/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96106	LACCAL	06/04/14	7,000,000.00	0.556%
			$ 7,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of July 31, 2014
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	2,671,567,083.81	74.26 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	6,857,694,632.00	17.45 DAYS	0.00	0.00 DAYS
GOVERNMENTS	773,896,805.10	164.82 DAYS	223,275,217.61	1,467.37 DAYS
AGENCIES	10,713,816,454.14	1,306.26 DAYS	74,582,892.29	1,390.00 DAYS
MUNICIPALS	7,000,000.00	700.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	185,053,739.56	327.66 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$21,209,028,714.61	683.96 DAYS	$297,858,109.90	1,448.00 DAYS

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	08/01/14 - 08/30/14	$6,539,211,000.00	30.40	30.40	$6,538,964,878.02	30.40	30.40
31 to 60 Days	08/31/14 - 09/29/14	$2,612,434,000.00	12.15	42.55	$2,612,338,183.91	12.15	42.55
61 to 90 Days	09/30/14 - 10/29/14	$300,000,000.00	1.39	43.94	$300,000,937.91	1.39	43.94
91 to 120 Days	10/30/14 - 11/28/14	$600,000,000.00	2.79	46.73	$599,789,500.00	2.79	46.73
121 to 180 Days	11/29/14 - 01/27/15	$431,500,000.00	2.01	48.74	$431,419,338.48	2.01	48.74
181 to 270 Days	01/28/15 - 04/27/15	$384,160,000.00	1.79	50.53	$384,346,247.55	1.79	50.53
271 to 365 Days	04/28/15 - 07/31/15	$144,045,000.00	0.67	51.20	$144,337,941.17	0.67	51.20
1 to 1.5 YEARS	08/01/15 - 01/29/16	$360,000,000.00	1.67	52.87	$359,525,153.67	1.67	52.87
1.5 to 2 YEARS	01/30/16 - 07/30/16	$57,000,000.00	0.27	53.14	$57,000,000.00	0.27	53.14
2 to 3 YEARS	07/31/16 - 07/31/17	$1,907,640,000.00	8.87	62.01	$1,918,550,676.31	8.92	62.06
3 to 4 YEARS	07/31/17 - 07/31/18	$2,912,895,000.00	13.54	75.55	$2,905,414,049.15	13.51	75.57
4 to 5 YEARS	07/31/18 - 07/31/19	$5,185,025,000.00	24.11	99.66	$5,181,976,481.65	24.09	99.66
5 to 10 YEARS	07/31/19 - 07/31/24	$73,290,000.00	0.34	100.00	$73,223,436.69	0.34	100.00
Portfolio Total:		**$21,507,200,000.00**			**$21,506,886,824.51**		
BLPSI							
91 to 120 Days	10/30/14 - 11/28/14	$1,500,000.00	100.00	100.00	$1,507,389.71	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,507,389.71**		
GF							
5 to 10 YEARS	07/31/19 - 07/31/24	$4,810,000.00	100.00	100.00	$4,810,000.00	$100.00	$100.00
Portfolio Total:		**$4,810,000.00**			**$4,810,000.00**		
MAST							
1.5 to 2 YEARS	01/30/16 - 07/30/16	$85,000.00	100.00	100.00	$85,385.82	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,385.82**		
PHHPA							
5 to 10 YEARS	07/31/19 - 07/31/24	$1,200,000.00	3.93	3.93	$1,200,000.00	3.93	3.93
10 + YEARS	07/31/24 - 07/31/64	$29,318,225.81	96.07	100.00	$29,306,007.42	96.07	100.00
Portfolio Total:		**$30,518,225.81**			**$30,506,007.42**		

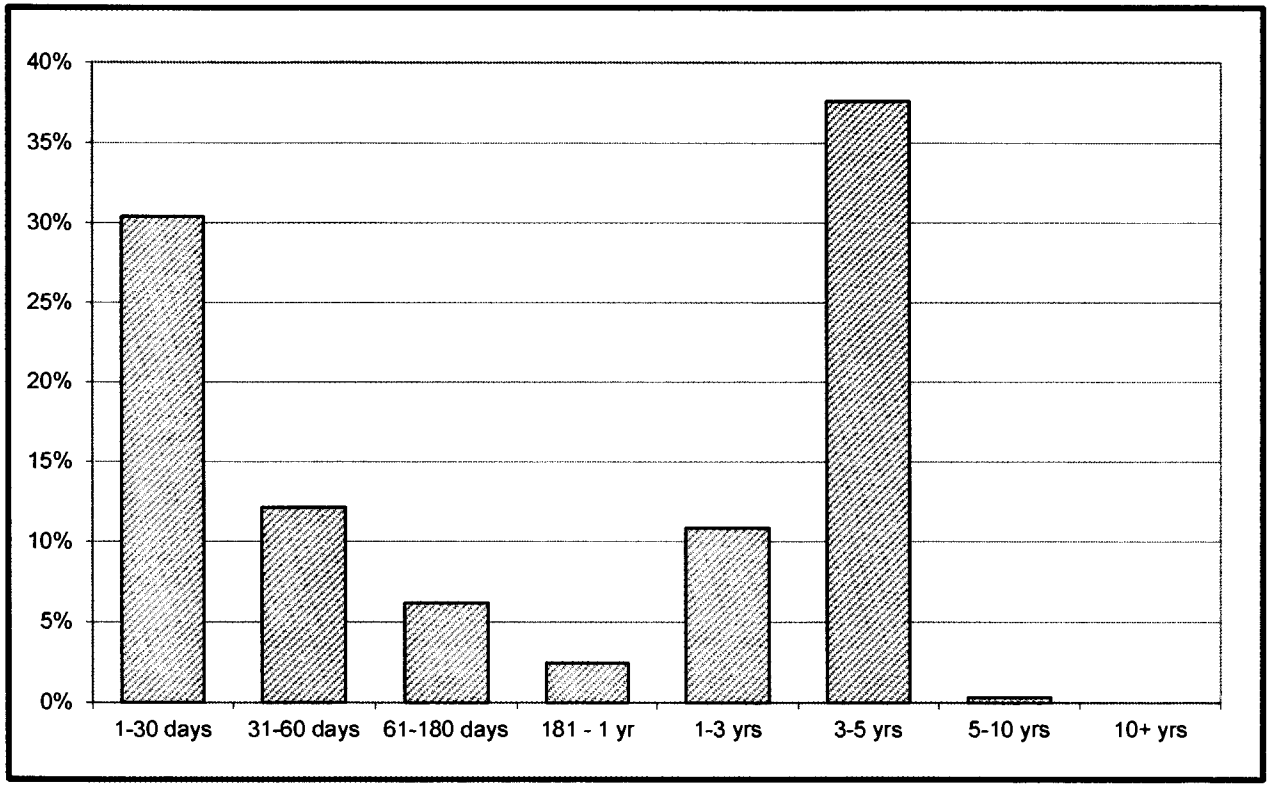
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of July 31, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
3 to 4 YEARS	07/31/17 - 07/31/18	$5,574,000.00	75.88	75.88	$5,573,569.56	75.88	75.88
4 to 5 YEARS	07/31/18 - 07/31/19	$1,772,000.00	24.12	100.00	$1,772,000.00	24.12	100.00
Portfolio Total:		**$7,346,000.00**			**$7,345,569.56**		
SCAQM							
121 to 180 Days	11/29/14 - 01/27/15	$39,015,044.82	100.00	100.00	$39,015,044.82	100.00	100.00
Portfolio Total:		**$39,015,044.82**			**$39,015,044.82**		
SCP61							
2 to 3 YEARS	07/31/16 - 07/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP66							
2 to 3 YEARS	07/31/16 - 07/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
2 to 3 YEARS	07/31/16 - 07/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
2 to 3 YEARS	07/31/16 - 07/31/17	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
121 to 180 Days	11/29/14 - 01/27/15	$10,158,219.24	100.00	100.00	$10,158,219.24	100.00	100.00
Portfolio Total:		**$10,158,219.24**			**$10,158,219.24**		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
TRADE							
3 to 4 YEARS	07/31/17 - 07/31/18	$250,000,000.00	83.33	83.33	$248,108,286.51	83.30	83.30
4 to 5 YEARS	07/31/18 - 07/31/19	$50,000,000.00	16.67	100.00	$49,749,823.39	16.70	100.00
Portfolio Total:		**$300,000,000.00**			**$297,858,109.90**		
WASIA							
121 to 180 Days	11/29/14 - 01/27/15	$38,278.23	100.00	100.00	$38,278.23	100.00	100.00
Portfolio Total:		**$38,278.23**			**$38,278.23**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,538,965	30.40%
31 - 60 days	2,612,338	12.15%
61 - 180 days	1,331,210	6.19%
181 - 1 yr	528,684	2.45%
1 - 3 yrs	2,335,076	10.87%
3 - 5 yrs	8,087,391	37.60%
5 - 10 yrs	73,223	0.34%
10+ yrs	-	0.00%
	$ 21,506,887	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 07/31/2014
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	June 2014	June 2013	Change
Average Daily Portfolio ($)	62,996,039	65,386,769	-2,390,730
Accrued Earnings ($)	11,788	13,105	-1,317
Effective Yield (%)	0.228	0.244	-0.016
Average Life-Month End (In Days)	232	278	-46
Total Security Transactions			
Amount ($)	27,645,650	28,120,766	-475,116
Number	554	564	-10
Total Time Deposit Transactions			
Amount ($)	2,131,000	1,892,000	+239,000
Number	84	70	+14
Average Workday Investment Activity ($)	1,417,936	1,500,638	-82,702
Prescribed Demand Account Balances For Services ($)	2,615,692	2,167,252	+448,440

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

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

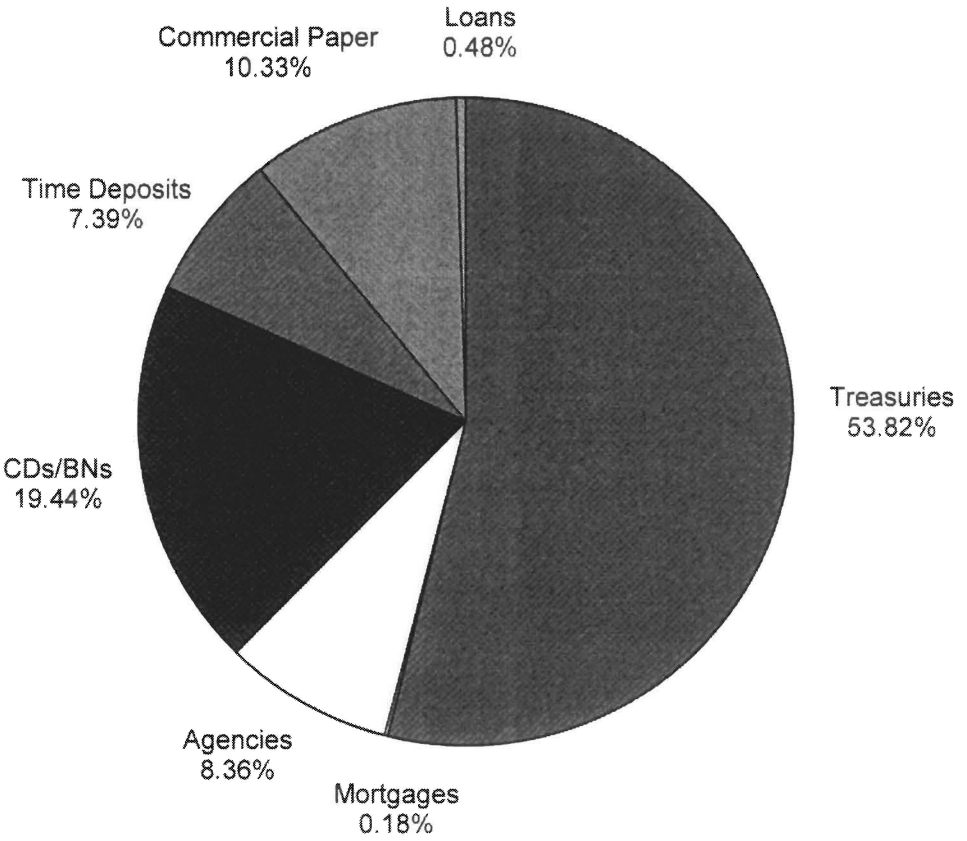
June 30, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,136,457	20.26	+0.17
Bonds	0	0.00	0
Notes	21,765,761	33.56	+0.71
Strips	0	0.00	0
Total Government	34,902,218	53.82	+0.88
Agency Debentures	2,526,536	3.90	+0.39
Certificates of Deposit	12,000,093	18.51	-1.10
Bank Notes	600,000	0.93	+0.10
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	2,744,171	4.23	+1.45
Time Deposits	4,790,140	7.39	-0.40
GNMAs	0	0.00	0
Commercial Paper	6,697,400	10.33	-1.30
FHLMC/Remics	121,440	0.18	-0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	314,254	0.48	+0.03
GF Loans	0	0.00	0
NOW Accounts	0	0.00	0
Other	149,917	0.23	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	64,846,169	100.00	

INVESTMENT ACTIVITY

	June 2014		May 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	554	27,645,650	409	20,371,233
Other	17	662,173	34	1,228,588
Time Deposits	84	2,131,000	75	1,146,980
Total	655	30,438,823	518	22,746,801
PMIA Monthly Average Effective Yield (%)	0.228		0.228	
Year to Date Yield Last Day of Month (%)	0.249		0.251	

Pooled Money Investment Account
Portfolio Composition
$64.8 Billion
06/30/14



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/02/14	**SALES**								
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
	TR	NOTE	0.750	06/15/14		50,000	1,069	1,087,497.26	0.742
06/02/14	**REDEMPTIONS**								
	CD	UNIONBANK	0.110	06/02/14	0.110	50,000	53	8,097.22	0.112
	CD	UNIONBANK	0.110	06/02/14	0.110	50,000	53	8,097.22	0.112
	CP	SOC GEN		06/02/14	0.075	50,000	18	1,875.00	0.076
	CP	SOC GEN		06/02/14	0.075	50,000	18	1,875.00	0.076
	CP	SOC GEN		06/02/14	0.075	50,000	18	1,875.00	0.076
	CP	SOC GEN		06/02/14	0.075	50,000	18	1,875.00	0.076
	CP	BNP FIN		06/02/14	0.120	50,000	46	7,666.67	0.122
	CP	BNP FIN		06/02/14	0.120	50,000	46	7,666.67	0.122
	CP	GE CO		06/02/14	0.060	50,000	48	4,000.00	0.061
	CP	GE CO		06/02/14	0.060	50,000	48	4,000.00	0.061
	CP	GE CO		06/02/14	0.060	50,000	52	4,333.33	0.061
	CP	GE CO		06/02/14	0.060	50,000	52	4,333.33	0.061
	CP	GECC		06/02/14	0.120	50,000	97	16,166.67	0.122
	CP	GECC		06/02/14	0.120	50,000	97	16,166.67	0.122
	CP	GECC		06/02/14	0.120	50,000	97	16,166.67	0.122
	CP	GECC		06/02/14	0.120	50,000	97	16,166.67	0.122
	YCD	MONTREAL	0.150	06/02/14	0.150	50,000	66	13,750.00	0.152
	YCD	MONTREAL	0.150	06/02/14	0.150	50,000	66	13,750.00	0.152
06/02/14	**PURCHASES**								
	CD	UNIONBANK	0.060	07/14/14	0.060	50,000			
	CD	UNIONBANK	0.060	07/14/14	0.060	50,000			
	CP	RABO USA		06/23/14	0.110	50,000			
	CP	RABO USA		06/23/14	0.110	50,000			
	CP	RABO USA		06/23/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	TR	BILL		05/28/15	0.095	50,000			
	TR	BILL		05/28/15	0.095	50,000			
	TR	NOTE	0.375	05/31/16	0.383	50,000			
	TR	NOTE	0.375	05/31/16	0.383	50,000			
	TR	NOTE	0.375	05/31/16	0.383	50,000			
	TR	NOTE	0.375	05/31/16	0.383	50,000			
	YCD	MONTREAL	0.110	07/01/14	0.110	50,000			
	YCD	MONTREAL	0.110	07/01/14	0.110	50,000			
	YCD	NORINCHUK	0.140	07/01/14	0.140	50,000			
	YCD	NORINCHUK	0.140	07/01/14	0.140	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/03/14	**SALES**								
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
	TR	NOTE	0.750	06/15/14		50,000	1,076	1,006,784.39	0.681
06/03/14	**NO REDEMPTIONS**								
06/03/14	**PURCHASES**								
	BN	BOFA	0.200	10/01/14	0.200	50,000			
	BN	BOFA	0.200	10/01/14	0.200	50,000			
	CP	RABO USA		06/27/14	0.110	50,000			
	CP	RABO USA		06/27/14	0.110	50,000			
	TR	NOTE	0.250	02/29/16	0.290	50,000			
	TR	NOTE	0.250	02/29/16	0.290	50,000			
	TR	NOTE	0.375	05/31/16	0.391	50,000			
	TR	NOTE	0.375	05/31/16	0.391	50,000			
06/04/14	**NO REDEMPTIONS**								
06/04/14	**PURCHASES**								
	CP	SOC GEN		07/01/14	0.030	50,000			
	CP	SOC GEN		07/01/14	0.030	50,000			
	CP	GECC		07/07/14	0.050	50,000			
	CP	GECC		07/07/14	0.050	50,000			
	DN	FHLB		07/14/14	0.030	50,000			
	DN	FHLB		07/14/14	0.030	50,000			
	YCD	MONTREAL	0.100	07/01/14	0.100	50,000			
	YCD	MONTREAL	0.100	07/01/14	0.100	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/01/14	0.160	50,000			
06/05/14	**NO REDEMPTIONS**								
06/05/14	**PURCHASES**								
	CP	BARCLY US		06/09/14	0.080	50,000			
	CP	BARCLY US		06/09/14	0.080	50,000			
	CP	SOC GEN		06/09/14	0.080	50,000			
	CP	SOC GEN		06/09/14	0.080	50,000			
	CP	SOC GEN		06/09/14	0.080	50,000			
	CP	SOC GEN		06/09/14	0.080	50,000			
	DN	FHLB		07/01/14	0.030	50,000			
	DN	FHLB		07/01/14	0.030	50,000			
	DN	FHLB		07/01/14	0.030	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/05/14	**PURCHASES (Continued)**								
	TR	BILL		05/28/15	0.090	50,000			
	TR	BILL		05/28/15	0.090	50,000			
	TR	BILL		05/28/15	0.090	50,000			
	TR	BILL		05/28/15	0.090	50,000			
	YCD	SUMITOMO	0.160	07/07/14	0.160	50,000			
	YCD	SUMITOMO	0.160	07/07/14	0.160	50,000			
	YCD	TORONTO	0.100	07/14/14	0.100	50,000			
	YCD	TORONTO	0.100	07/14/14	0.100	50,000			
06/06/14	**NO REDEMPTIONS**								
06/06/14	**PURCHASES**								
	TR	NOTE	0.250	02/29/16	0.284	50,000			
	TR	NOTE	0.250	02/29/16	0.284	50,000			
06/09/14	**REDEMPTIONS**								
	CP	BARCLY US		06/09/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		06/09/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		06/09/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		06/09/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		06/09/14	0.080	50,000	4	444.44	0.081
	CP	SOC GEN		06/09/14	0.080	50,000	4	444.44	0.081
	CP	CIBC HLD		06/09/14	0.060	50,000	25	2,083.33	0.061
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000	17	2,833.33	0.122
	YCD	TOKYO-MIT	0.120	06/09/14	0.120	50,000	17	2,833.33	0.122
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000	19	3,430.56	0.132
	YCD	NORINCHUK	0.130	06/09/14	0.130	50,000	19	3,430.56	0.132
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000	25	4,513.89	0.132
	YCD	TOKYO-MIT	0.130	06/09/14	0.130	50,000	25	4,513.89	0.132
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000	26	5,055.56	0.142
	YCD	NORINCHUK	0.140	06/09/14	0.140	50,000	26	5,055.56	0.142
	YCD	SE BANKEN	0.110	06/09/14	0.110	50,000	60	9,166.67	0.112
	YCD	SE BANKEN	0.110	06/09/14	0.110	50,000	60	9,166.67	0.112
06/09/14	**NO PURCHASES**								
06/10/14	**NO REDEMPTIONS**								
06/10/14	**PURCHASES**								
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
06/11/14	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/11/14	**PURCHASES**								
	CP	TD USA		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	DN	FHLB		07/09/14	0.050	50,000			
	DN	FHLB		07/09/14	0.050	50,000			
	DN	FHLB		07/25/14	0.060	50,000			
	TR	NOTE	0.250	02/29/16	0.323	50,000			
	TR	NOTE	0.250	02/29/16	0.323	50,000			
	TR	NOTE	0.250	02/29/16	0.323	50,000			
	TR	NOTE	0.250	02/29/16	0.323	50,000			
	YCD	TORONTO	0.110	07/14/14	0.110	50,000			
06/12/14	**NO REDEMPTIONS**								
06/12/14	**PURCHASES**								
	CP	SOC GEN		06/24/14	0.080	50,000			
	CP	SOC GEN		06/24/14	0.080	50,000			
	CP	SOC GEN		06/24/14	0.080	50,000			
	CP	SOC GEN		06/24/14	0.080	50,000			
	CP	RABO USA		06/24/14	0.090	50,000			
	CP	RABO USA		06/24/14	0.090	50,000			
	CP	GECC		10/01/14	0.130	50,000			
	CP	GECC		10/01/14	0.130	50,000			
	DN	FHLB		09/05/14	0.075	50,000			
	DN	FHLB		09/05/14	0.075	50,000			
	DN	IBRD		10/01/14	0.070	50,000			
	DN	IBRD		10/01/14	0.070	50,000			
	TR	BILL		05/28/15	0.090	50,000			
	TR	BILL		05/28/15	0.090	50,000			
06/13/14	**NO REDEMPTIONS**								
06/13/14	**PURCHASES**								
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000			
	CP	BARCLY US		06/23/14	0.080	50,000			
	CP	BARCLY US		06/23/14	0.080	50,000			
	CP	GECC		08/01/14	0.060	50,000			
	CP	GECC		08/01/14	0.060	50,000			
	CP	TOYOTA		10/01/14	0.120	50,000			
	CP	TOYOTA		10/01/14	0.120	50,000			
	CP	UBS FIN		12/01/14	0.200	50,000			
	CP	UBS FIN		12/01/14	0.200	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			
	TR	BILL		05/28/15	0.100	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/13/14	**PURCHASES (Continued)**								
	TR	NOTE	0.250	02/29/16	0.339	50,000			
	TR	NOTE	0.250	02/29/16	0.339	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	TR	NOTE	0.375	05/31/16	0.431	50,000			
	YCD	NORDEA	0.070	07/07/14	0.070	50,000			
	YCD	NORDEA	0.070	07/07/14	0.070	50,000			
	YCD	TOKYO-MIT	0.140	07/14/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	07/14/14	0.140	50,000			
06/16/14	**NO REDEMPTIONS**								
06/16/14	**PURCHASES**								
	CD	CITIBANK	0.180	10/01/14	0.180	50,000			
	CD	CITIBANK	0.180	10/01/14	0.180	50,000			
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000			
	CD	WELLS FGO	0.250	06/01/15	0.250	50,000			
	CP	BARCLY US		06/24/14	0.080	50,000			
	CP	BARCLY US		06/24/14	0.080	50,000			
	CP	RABO USA		06/24/14	0.080	50,000			
	CP	RABO USA		06/24/14	0.080	50,000			
	CP	RABO USA		06/24/14	0.080	50,000			
	CP	RABO USA		06/24/14	0.080	50,000			
	CP	GECC		08/20/14	0.070	50,000			
	CP	GECC		08/20/14	0.070	50,000			
	CP	CRC		09/02/14	0.160	50,000			
	CP	CRC		09/02/14	0.160	50,000			
	CP	NATFUND		09/26/14	0.115	50,000			
	CP	NATFUND		09/26/14	0.115	50,000			
	CP	TOYOTA		09/26/14	0.120	50,000			
	CP	TOYOTA		09/26/14	0.120	50,000			
	CP	JPM LLC		12/12/14	0.230	50,000			
	CP	JPM LLC		12/12/14	0.230	50,000			
	DEB	FHLB	0.140	06/30/15	0.150	50,000			
	DEB	FHLB	0.140	06/30/15	0.150	50,000			
	DN	IBRD		10/01/14	0.070	50,000			
	DN	IBRD		10/01/14	0.070	50,000			
	DN	IBRD		01/02/15	0.080	50,000			
	DN	IBRD		01/02/15	0.080	50,000			
	DN	IBRD		01/02/15	0.080	50,000			
	DN	IBRD		01/02/15	0.080	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.375	05/31/16	0.451	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/16/14	**PURCHASES (Continued)**								
	TR	NOTE	0.375	05/31/16	0.451	50,000			
	TR	NOTE	0.625	11/15/16	0.664	50,000			
	TR	NOTE	0.625	11/15/16	0.664	50,000			
	TR	NOTE	0.625	11/15/16	0.664	50,000			
	TR	NOTE	0.625	11/15/16	0.664	50,000			
	TR	NOTE	0.625	12/15/16	0.682	50,000			
	TR	NOTE	0.625	12/15/16	0.682	50,000			
	TR	NOTE	0.875	06/15/17	0.936	50,000			
	TR	NOTE	0.875	06/15/17	0.936	50,000			
	TR	NOTE	0.875	06/15/17	0.936	50,000			
	TR	NOTE	0.875	06/15/17	0.939	50,000			
	TR	NOTE	0.875	06/15/17	0.939	50,000			
	YCD	TOKYO-MIT	0.110	06/30/14	0.110	50,000			
	YCD	TOKYO-MIT	0.110	06/30/14	0.110	50,000			
	YCD	SCOTIA	0.120	09/02/14	0.120	50,000			
	YCD	SCOTIA	0.120	09/02/14	0.120	50,000			
	YCD	NAT AUB	0.120	09/23/14	0.120	50,000			
	YCD	NAT AUB	0.120	09/23/14	0.120	50,000			
	YCD	CB AUS	0.250	06/01/15	0.250	50,000			
	YCD	CB AUS	0.250	06/01/15	0.250	50,000			
	YCD	CB AUS	0.250	06/01/15	0.250	50,000			
	YCD	WESTPAC	0.250	06/01/15	0.250	50,000			
	YCD	WESTPAC	0.250	06/01/15	0.250	50,000			
06/17/14	**NO REDEMPTIONS**								
06/17/14	**PURCHASES**								
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000			
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000			
	CP	RABO USA		06/30/14	0.080	50,000			
	CP	RABO USA		06/30/14	0.080	50,000			
	CP	CIBC HLD		07/14/14	0.060	50,000			
	CP	UBS FIN		12/02/14	0.200	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	TR	BILL		05/28/15	0.099	50,000			
	TR	BILL		05/28/15	0.099	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/17/14	**PURCHASES (Continued)**								
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.875	06/15/17	0.984	50,000			
	TR	NOTE	0.875	06/15/17	0.984	50,000			
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000			
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000			
	YCD	MONTREAL	0.090	07/14/14	0.090	50,000			
	YCD	MONTREAL	0.090	07/14/14	0.090	50,000			
06/18/14	**NO REDEMPTIONS**								
06/18/14	**PURCHASES**								
	CP	GE CO		06/27/14	0.080	50,000			
	CP	GE CO		06/27/14	0.080	50,000			
	CP	RABO USA		06/30/14	0.080	50,000			
	CP	RABO USA		06/30/14	0.080	50,000			
	DN	FHLB		08/01/14	0.055	50,000			
	DN	FHLB		08/01/14	0.055	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		01/02/15	0.080	50,000			
	DN	FHLMC		05/27/15	0.013	50,000			
	DN	FHLMC		05/27/15	0.013	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	TR	NOTE	0.500	06/15/16	0.500	50,000			
	YCD	CIBC	0.120	10/15/14	0.120	50,000			
	YCD	CIBC	0.120	10/15/14	0.120	50,000			
06/19/14	**NO REDEMPTIONS**								
06/19/14	**PURCHASES**								
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000			
	CD	UNIONBANK	0.100	08/01/14	0.100	50,000			
	CP	BARCLY US		06/23/14	0.080	50,000			
	CP	BARCLY US		06/23/14	0.080	50,000			
	CP	RABO USA		06/25/14	0.080	50,000			
	CP	RABO USA		06/25/14	0.080	50,000			
	CP	GE CO		06/27/14	0.070	50,000			
	CP	GE CO		06/27/14	0.070	50,000			
	CP	GE CO		06/27/14	0.070	50,000			
	CP	GE CO		06/27/14	0.070	50,000			
	CP	GECC		10/01/14	0.120	50,000			
	CP	CAFCO		10/01/14	0.170	50,000			
	DEB	FHLB	0.125	06/19/15	0.157	50,000			
	DEB	FHLB	0.125	06/19/15	0.157	50,000			
	DN	IBRD		12/01/14	0.070	50,000			
	DN	IBRD		12/01/14	0.070	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/19/14	**PURCHASES (Continued)**								
	TR	NOTE	0.375	06/30/15	0.143	50,000			
	TR	NOTE	0.375	06/30/15	0.143	50,000			
	TR	NOTE	0.375	06/30/15	0.143	50,000			
	TR	NOTE	0.375	06/30/15	0.143	50,000			
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000			
	YCD	MIZUHO	0.150	07/21/14	0.150	50,000			
	YCD	MIZUHO	0.150	07/21/14	0.150	50,000			
	YCD	STNDRD CH	0.270	08/01/14	0.140	50,000			
	YCD	NAT AUB	0.130	10/01/14	0.130	50,000			
	YCD	NAT AUB	0.130	10/01/14	0.130	50,000			
06/20/14	**REDEMPTIONS**								
	DEB	FHLB	0.125	06/20/14	0.167	50,000	364	83,376.39	0.167
06/20/14	**PURCHASES**								
	CP	CRC		10/01/14	0.170	50,000			
	DEB	FHLB	0.125	06/02/15	0.162	50,000			
	DEB	FHLB	0.170	06/30/15	0.170	50,000			
	DEB	FHLB	0.170	06/30/15	0.170	50,000			
	DN	FHLB		09/23/14	0.065	20,000			
	TR	NOTE	0.250	02/29/16	0.359	50,000			
	TR	NOTE	0.250	02/29/16	0.359	50,000			
	TR	NOTE	0.250	02/29/16	0.359	50,000			
06/23/14	**REDEMPTIONS**								
	BN	BOFA	0.200	06/23/14	0.200	50,000	110	30,555.56	0.203
	BN	BOFA	0.200	06/23/14	0.200	50,000	110	30,555.56	0.203
	CD	UNIONBANK	0.100	06/23/14	0.100	50,000	60	8,333.33	0.101
	CD	UNIONBANK	0.100	06/23/14	0.100	50,000	60	8,333.33	0.101
	CD	UNIONBANK	0.110	06/23/14	0.110	50,000	67	10,236.11	0.112
	CD	UNIONBANK	0.110	06/23/14	0.110	50,000	67	10,236.11	0.112
	CD	BOWEST	0.120	06/23/14	0.120	50,000	76	12,666.67	0.122
	CD	BOWEST	0.120	06/23/14	0.120	50,000	76	12,666.67	0.122
	CD	WELLS FGO	0.140	06/23/14	0.140	50,000	110	21,388.89	0.142
	CD	WELLS FGO	0.140	06/23/14	0.140	50,000	110	21,388.89	0.142
	CD	CHASE USA	0.280	06/23/14	0.280	50,000	235	91,388.89	0.283
	CD	CHASE USA	0.280	06/23/14	0.280	50,000	235	91,388.89	0.283
	CD	CHASE USA	0.280	06/23/14	0.280	50,000	235	91,388.89	0.283
	CD	CHASE USA	0.280	06/23/14	0.280	50,000	235	91,388.89	0.283
	CP	BARCLY US		06/23/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		06/23/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		06/23/14	0.080	50,000	10	1,111.11	0.081
	CP	BARCLY US		06/23/14	0.080	50,000	10	1,111.11	0.081
	CP	RABO USA		06/23/14	0.110	50,000	21	3,208.33	0.112
	CP	RABO USA		06/23/14	0.110	50,000	21	3,208.33	0.112
	CP	RABO USA		06/23/14	0.110	50,000	21	3,208.33	0.112

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/14	**REDEMPTIONS (Continued)**								
	CP	BNP FIN		06/23/14	0.120	50,000	33	5,500.00	0.122
	CP	BNP FIN		06/23/14	0.120	50,000	33	5,500.00	0.122
	CP	GE CO		06/23/14	0.050	50,000	39	2,708.33	0.051
	CP	GECC		06/23/14	0.070	50,000	56	5,444.44	0.071
	CP	GECC		06/23/14	0.070	50,000	60	5,833.33	0.071
	CP	GECC		06/23/14	0.070	50,000	60	5,833.33	0.071
	CP	GECC		06/23/14	0.070	50,000	60	5,833.33	0.071
	CP	TD USA		06/23/14	0.070	50,000	61	5,930.56	0.071
	CP	GE CO		06/23/14	0.070	50,000	63	6,125.00	0.071
	CP	GE CO		06/23/14	0.070	50,000	63	6,125.00	0.071
	CP	BNP FIN		06/23/14	0.170	50,000	75	17,708.33	0.172
	CP	GECC		06/23/14	0.090	50,000	76	9,500.00	0.091
	CP	GECC		06/23/14	0.090	50,000	76	9,500.00	0.091
	CP	GE CO		06/23/14	0.090	50,000	81	10,125.00	0.091
	CP	GE CO		06/23/14	0.090	50,000	81	10,125.00	0.091
	CP	GE CO		06/23/14	0.090	50,000	81	10,125.00	0.091
	CP	GE CO		06/23/14	0.090	50,000	81	10,125.00	0.091
	CP	TD USA		06/23/14	0.130	50,000	87	15,708.33	0.132
	CP	TD USA		06/23/14	0.130	50,000	87	15,708.33	0.132
	CP	TOYOTA		06/23/14	0.160	50,000	117	26,000.00	0.162
	CP	TOYOTA		06/23/14	0.160	50,000	117	26,000.00	0.162
	DEB	FHLB	0.140	06/23/14	0.160	50,000	305	66,877.78	0.160
	DEB	FHLB	0.140	06/23/14	0.160	50,000	305	66,877.78	0.160
	DEB	FHLB	0.140	06/23/14	0.160	50,000	305	66,877.78	0.160
	DN	FHLB		06/23/14	0.045	50,000	60	3,750.00	0.046
	DN	FHLB		06/23/14	0.045	50,000	60	3,750.00	0.046
	DN	FHLB		06/23/14	0.045	50,000	60	3,750.00	0.046
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	FHLMC		06/23/14	0.130	50,000	305	55,069.44	0.132
	DN	IBRD		06/23/14	0.140	50,000	305	59,305.56	0.142
	DN	IBRD		06/23/14	0.140	50,000	305	59,305.56	0.142
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000	33	6,416.67	0.142
	YCD	TOKYO-MIT	0.140	06/23/14	0.140	50,000	33	6,416.67	0.142
	YCD	BARCLAYS	0.100	06/23/14	0.100	50,000	63	8,750.00	0.101
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000	68	11,333.33	0.122
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000	68	11,333.33	0.122
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000	68	11,333.33	0.122
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000	68	11,333.33	0.122
	YCD	TOKYO-MIT	0.170	06/23/14	0.170	50,000	68	16,055.56	0.172
	YCD	TOKYO-MIT	0.170	06/23/14	0.170	50,000	68	16,055.56	0.172
	YCD	MONTREAL	0.150	06/23/14	0.150	50,000	88	18,333.33	0.152
	YCD	MONTREAL	0.150	06/23/14	0.150	50,000	88	18,333.33	0.152
	YCD	SCOTIA	0.150	06/23/14	0.150	50,000	91	18,958.33	0.152
	YCD	SCOTIA	0.150	06/23/14	0.150	50,000	91	18,958.33	0.152

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/23/14	**REDEMPTIONS (Continued)**								
	YCD	ANZ	0.175	06/23/14	0.170	50,000	179	42,264.93	0.172
	YCD	ANZ	0.175	06/23/14	0.170	50,000	179	42,264.93	0.172
	YCD	ANZ	0.175	06/23/14	0.170	50,000	185	43,681.68	0.172
	YCD	CB AUS	0.180	06/23/14	0.180	50,000	185	46,250.00	0.183
	YCD	CB AUS	0.180	06/23/14	0.180	50,000	185	46,250.00	0.183
	YCD	RABOBANK	0.240	06/23/14	0.240	50,000	186	62,000.00	0.243
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000	230	60,694.44	0.193
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000	230	60,694.44	0.193
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000	242	63,861.11	0.193
	YCD	NAT AUB	0.190	06/23/14	0.190	50,000	242	63,861.11	0.193
	YCD	CIBC	0.210	06/23/14	0.210	50,000	272	79,333.33	0.213
	YCD	CIBC	0.210	06/23/14	0.210	50,000	272	79,333.33	0.213
	YCD	CIBC	0.210	06/23/14	0.210	50,000	272	79,333.33	0.213
	YCD	RABOBANK	0.310	06/23/14	0.310	50,000	300	129,166.67	0.314
	YCD	RABOBANK	0.310	06/23/14	0.310	50,000	300	129,166.67	0.314
	YCD	CIBC	0.230	06/23/14	0.230	50,000	305	97,430.56	0.233
	YCD	CIBC	0.230	06/23/14	0.230	50,000	305	97,430.56	0.233
06/23/14	**PURCHASES**								
	CP	RABO USA		06/25/14	0.070	50,000			
	CP	RABO USA		06/25/14	0.070	50,000			
	CP	RABO USA		06/25/14	0.070	50,000			
	CP	RABO USA		06/25/14	0.070	50,000			
	CP	GECC		09/23/14	0.120	50,000			
	TR	NOTE	0.250	02/29/16	0.348	50,000			
	TR	NOTE	0.250	02/29/16	0.348	50,000			
	TR	NOTE	0.250	02/29/16	0.348	50,000			
	TR	NOTE	0.250	02/29/16	0.348	50,000			
	YCD	TOKYO-MIT	0.130	07/14/14	0.130	50,000			
	YCD	TOKYO-MIT	0.130	07/14/14	0.130	50,000			
	YCD	ANZ	0.225	06/01/15	0.220	50,000			
	YCD	ANZ	0.225	06/01/15	0.220	50,000			
	YCD	ANZ	0.225	06/01/15	0.220	50,000			
06/24/14	**REDEMPTIONS**								
	CP	BARCLY US		06/24/14	0.080	50,000	8	888.89	0.081
	CP	BARCLY US		06/24/14	0.080	50,000	8	888.89	0.081
	CP	RABO USA		06/24/14	0.080	50,000	8	888.89	0.081
	CP	RABO USA		06/24/14	0.080	50,000	8	888.89	0.081
	CP	RABO USA		06/24/14	0.080	50,000	8	888.89	0.081
	CP	RABO USA		06/24/14	0.080	50,000	8	888.89	0.081
	CP	SOC GEN		06/24/14	0.080	50,000	12	1,333.33	0.081
	CP	SOC GEN		06/24/14	0.080	50,000	12	1,333.33	0.081
	CP	SOC GEN		06/24/14	0.080	50,000	12	1,333.33	0.081
	CP	SOC GEN		06/24/14	0.080	50,000	12	1,333.33	0.081
	CP	RABO USA		06/24/14	0.090	50,000	12	1,500.00	0.091
	CP	RABO USA		06/24/14	0.090	50,000	12	1,500.00	0.091

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/24/14	**PURCHASES**								
	BN	BOFA	0.200	10/01/14	0.200	50,000			
	BN	BOFA	0.200	10/01/14	0.200	50,000			
	YCD	NAT AUB	0.130	09/26/14	0.130	50,000			
	YCD	NAT AUB	0.130	09/26/14	0.130	50,000			
06/25/14	**REDEMPTIONS**								
	CP	RABO USA		06/25/14	0.070	50,000	2	194.44	0.071
	CP	RABO USA		06/25/14	0.070	50,000	2	194.44	0.071
	CP	RABO USA		06/25/14	0.070	50,000	2	194.44	0.071
	CP	RABO USA		06/25/14	0.070	50,000	2	194.44	0.071
	CP	RABO USA		06/25/14	0.080	50,000	6	666.67	0.081
	CP	RABO USA		06/25/14	0.080	50,000	6	666.67	0.081
06/25/14	**PURCHASES**								
	CP	TD USA		07/25/14	0.110	50,000			
	CP	TD USA		07/25/14	0.110	50,000			
	DEB	FHLB	0.170	06/25/15	0.170	50,000			
	DEB	FHLB	0.170	06/25/15	0.170	50,000			
	YCD	SVENSKA	0.155	09/26/14	0.155	50,000			
	YCD	SVENSKA	0.155	09/26/14	0.155	50,000			
06/26/14	**REDEMPTIONS**								
	TR	BILL		06/26/14	0.145	50,000	363	73,104.17	0.147
	TR	BILL		06/26/14	0.145	50,000	363	73,104.17	0.147
	TR	BILL		06/26/14	0.148	50,000	363	74,364.58	0.150
	TR	BILL		06/26/14	0.148	50,000	363	74,364.58	0.150
	TR	BILL		06/26/14	0.148	50,000	363	74,364.58	0.150
	TR	BILL		06/26/14	0.148	50,000	363	74,364.58	0.150
	TR	BILL		06/26/14	0.145	50,000	364	73,305.56	0.147
	TR	BILL		06/26/14	0.145	50,000	364	73,305.56	0.147
	TR	BILL		06/26/14	0.145	50,000	364	73,305.56	0.147
	TR	BILL		06/26/14	0.148	50,000	364	74,569.44	0.150
	TR	BILL		06/26/14	0.148	50,000	364	74,569.44	0.150
	TR	BILL		06/26/14	0.148	50,000	364	74,569.44	0.150
	TR	BILL		06/26/14	0.148	50,000	364	74,569.44	0.150
	TR	BILL		06/26/14	0.148	50,000	364	74,569.44	0.150
06/26/14	**PURCHASES**								
	BN	BOFA	0.190	09/26/14	0.190	50,000			
	BN	BOFA	0.190	09/26/14	0.190	50,000			
	CD	CITIBANK	0.170	10/01/14	0.170	50,000			
	CD	CITIBANK	0.170	10/01/14	0.170	50,000			
	CP	GECC		10/01/14	0.120	50,000			
	CP	TOYOTA		10/01/14	0.120	50,000			
	CP	JPM LLC		12/23/14	0.230	50,000			
	CP	JPM LLC		12/23/14	0.230	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/26/14	**PURCHASES (Continued)**								
	DEB	FHLMC	0.625	12/29/14	0.092	50,000			
	DEB	FHLB	0.125	06/02/15	0.162	50,000			
	DEB	FHLB	0.125	06/02/15	0.162	50,000			
	SBA FR	POOL #509518	0.400	06/25/39	0.400	24,861			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.110	50,000			
	TR	BILL		06/25/15	0.110	50,000			
	YCD	MIZUHO	0.160	07/28/14	0.160	50,000			
	YCD	MIZUHO	0.160	07/28/14	0.160	50,000			
	YCD	MIZUHO	0.160	07/29/14	0.160	50,000			
	YCD	MIZUHO	0.160	07/29/14	0.160	50,000			
	YCD	RABOBANK	0.210	12/29/14	0.210	50,000			
	YCD	RABOBANK	0.210	12/29/14	0.210	50,000			
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000			
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000			
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000			
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000			
	YCD	RB CANADA	0.265	06/26/15	0.265	50,000			
	YCD	CIBC	0.280	06/26/15	0.280	50,000			
	YCD	CIBC	0.280	06/26/15	0.280	50,000			
06/27/14	**SALES**								
	TR	BILL		04/02/15	0.050	50,000	58	18,069.44	0.228
	TR	BILL		04/02/15	0.050	50,000	58	18,069.44	0.228
	TR	BILL		04/02/15	0.050	50,000	58	18,069.44	0.228
	TR	BILL		04/02/15	0.050	50,000	58	18,069.44	0.228
06/27/14	**REDEMPTIONS**								
	CD	UNIONBANK	0.100	06/27/14	0.100	50,000	58	8,055.56	0.101
	CD	UNIONBANK	0.100	06/27/14	0.100	50,000	58	8,055.56	0.101
	CP	GE CO		06/27/14	0.070	50,000	8	777.78	0.071
	CP	GE CO		06/27/14	0.070	50,000	8	777.78	0.071
	CP	GE CO		06/27/14	0.070	50,000	8	777.78	0.071
	CP	GE CO		06/27/14	0.070	50,000	8	777.78	0.071
	CP	GE CO		06/27/14	0.080	50,000	9	1,000.00	0.081
	CP	GE CO		06/27/14	0.080	50,000	9	1,000.00	0.081

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/27/14	**REDEMPTIONS (Continued)**								
	CP	RABO USA		06/27/14	0.110	50,000	24	3,666.67	0.112
	CP	RABO USA		06/27/14	0.110	50,000	24	3,666.67	0.112
	CP	BNP FIN		06/27/14	0.120	50,000	31	5,166.67	0.122
	CP	BNP FIN		06/27/14	0.120	50,000	31	5,166.67	0.122
	CP	TOYOTA		06/27/14	0.130	50,000	91	16,430.56	0.132
	CP	TOYOTA		06/27/14	0.130	50,000	91	16,430.56	0.132
	CP	CRC		06/27/14	0.180	50,000	119	29,750.00	0.183
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000	8	1,111.11	0.101
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000	10	1,388.89	0.101
	YCD	NORINCHUK	0.100	06/27/14	0.100	50,000	10	1,388.89	0.101
	YCD	NORINCHUK	0.140	06/27/14	0.140	50,000	31	6,027.78	0.142
	YCD	NORINCHUK	0.140	06/27/14	0.140	50,000	31	6,027.78	0.142
	YCD	SE BANKEN	0.110	06/27/14	0.110	50,000	60	9,166.67	0.112
	YCD	SE BANKEN	0.110	06/27/14	0.110	50,000	60	9,166.67	0.112
06/27/14	**NO PURCHASES**								
06/30/14	**REDEMPTIONS**								
	BN	BOFA	0.220	06/30/14	0.220	50,000	130	39,722.22	0.223
	BN	BOFA	0.220	06/30/14	0.220	50,000	130	39,722.22	0.223
	CP	RABO USA		06/30/14	0.080	50,000	12	1,333.33	0.081
	CP	RABO USA		06/30/14	0.080	50,000	12	1,333.33	0.081
	CP	RABO USA		06/30/14	0.080	50,000	13	1,444.44	0.081
	CP	RABO USA		06/30/14	0.080	50,000	13	1,444.44	0.081
	CP	BNP FIN		06/30/14	0.120	50,000	34	5,666.67	0.122
	CP	BNP FIN		06/30/14	0.120	50,000	34	5,666.67	0.122
	CP	GECC		06/30/14	0.050	50,000	38	2,638.89	0.051
	CP	GECC		06/30/14	0.050	50,000	38	2,638.89	0.051
	CP	GECC		06/30/14	0.170	50,000	154	36,361.11	0.172
	CP	GECC		06/30/14	0.170	50,000	154	36,361.11	0.172
	YCD	TOKYO-MIT	0.110	06/30/14	0.110	50,000	14	2,138.89	0.112
	YCD	TOKYO-MIT	0.110	06/30/14	0.110	50,000	14	2,138.89	0.112
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000	32	6,666.67	0.152
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000	32	6,666.67	0.152
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000	32	6,666.67	0.152
	YCD	MIZUHO	0.150	06/30/14	0.150	50,000	32	6,666.67	0.152
	YCD	SUMITOMO	0.160	06/30/14	0.160	50,000	34	7,555.56	0.162
	YCD	SUMITOMO	0.160	06/30/14	0.160	50,000	34	7,555.56	0.162
	YCD	RABOBANK	0.220	06/30/14	0.220	50,000	175	53,472.22	0.223
	YCD	RABOBANK	0.220	06/30/14	0.220	50,000	175	53,472.22	0.223
06/30/14	**PURCHASES**								
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000			
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000			
	CD	UNIONBANK	0.110	08/29/14	0.110	50,000			
	CP	GECC		11/03/14	0.140	50,000			
	CP	GECC		11/03/14	0.140	50,000			
	CP	CRC		12/01/14	0.210	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
06/30/14	**PURCHASES (Continued)**								
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.098	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	BILL		06/25/15	0.100	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	0.500	06/30/16	0.465	50,000			
	TR	NOTE	1.000	10/31/16	0.593	50,000			
	TR	NOTE	1.000	10/31/16	0.593	50,000			
	TR	NOTE	1.000	10/31/16	0.593	50,000			
	TR	NOTE	1.000	10/31/16	0.593	50,000			

Footnotes

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

I/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	04/07/14	0.040	1,000,000.00	07/09/14
New Omni Bank, NA	01/23/14	0.080	2,000,000.00	07/24/14
New Omni Bank, NA	02/27/14	0.100	5,000,000.00	08/28/14
New Omni Bank, NA	03/07/14	0.110	1,000,000.00	09/05/14
New Omni Bank, NA	03/14/14	0.110	2,000,000.00	09/12/14
New Omni Bank, NA	04/17/14	0.080	2,000,000.00	10/16/14
New Omni Bank, NA	04/24/14	0.080	2,000,000.00	10/23/14
New Omni Bank, NA	05/01/14	0.070	2,000,000.00	10/30/14
New Omni Bank, NA	05/08/14	0.080	2,000,000.00	11/06/14
New Omni Bank, NA	05/16/14	0.080	2,000,000.00	11/14/14
New Omni Bank, NA	06/26/14	0.080	5,000,000.00	12/18/14
ARCADIA				
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
American Plus Bank, NA	05/15/14	0.080	240,000.00	11/13/14
AUBURN				
Community 1st Bank	03/21/14	0.130	2,000,000.00	09/19/14
Community 1st Bank	04/23/14	0.100	2,000,000.00	10/22/14
BEVERLY HILLS				
Bank Leumi USA	04/23/14	0.110	30,000,000.00	10/22/14
BREA				
CapitalSource Bank	03/19/14	0.100	40,000,000.00	09/17/14
Pacific Western Bank	01/10/14	0.120	10,000,000.00	07/11/14
Pacific Western Bank	01/28/14	0.110	40,000,000.00	07/30/14
CHICO				
Tri Counties Bank	06/11/14	0.080	5,000,000.00	09/10/14
DIAMOND BAR				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14
ENCINO				
California United Bank	04/03/14	0.090	10,000,000.00	10/02/14
FAIRFIELD				
Westamerica Bank	01/10/14	0.100	40,000,000.00	07/11/14
Westamerica Bank	01/16/14	0.090	25,000,000.00	07/17/14
Westamerica Bank	02/05/14	0.080	25,000,000.00	08/06/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	01/31/14	0.120	3,500,000.00	08/01/14
Folsom Lake Bank	03/05/14	0.130	3,000,000.00	09/03/14
Folsom Lake Bank	04/16/14	0.110	1,500,000.00	10/15/14
Sierra Vista Bank	05/07/14	0.070	1,500,000.00	08/06/14
FRESNO				
Central Valley Community Bank	05/28/14	0.080	5,000,000.00	08/27/14
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
IRVINE				
CommerceWest Bank, NA	04/17/14	0.060	5,000,000.00	07/17/14
CommerceWest Bank, NA	05/02/14	0.050	2,500,000.00	08/01/14
CommerceWest Bank, NA	05/08/14	0.050	2,500,000.00	08/07/14
CommerceWest Bank, NA	06/13/14	0.060	5,000,000.00	09/12/14
First Foundation Bank	02/12/14	0.110	12,000,000.00	08/13/14
First Foundation Bank	03/06/14	0.110	12,000,000.00	09/04/14
First Foundation Bank	03/07/14	0.130	10,000,000.00	09/05/14
First Foundation Bank	04/11/14	0.100	12,000,000.00	10/10/14
First Foundation Bank	06/06/14	0.100	10,000,000.00	12/05/14
LAFAYETTE				
California Bank of Commerce	01/16/14	0.090	5,000,000.00	07/17/14
California Bank of Commerce	03/14/14	0.110	10,000,000.00	09/12/14
California Bank of Commerce	05/15/14	0.080	5,000,000.00	11/13/14
LODI				
Farmers & Merchants Bk Cen CA	04/18/14	0.060	35,000,000.00	07/18/14
Farmers & Merchants Bk Cen CA	04/24/14	0.060	35,000,000.00	07/24/14
Farmers & Merchants Bk Cen CA	06/04/14	0.060	35,000,000.00	09/03/14
Farmers & Merchants Bk Cen CA	06/11/14	0.060	20,000,000.00	09/10/14
LOS ANGELES				
1st Century Bank, NA	04/16/14	0.080	18,000,000.00	07/16/14
1st Century Bank, NA	05/16/14	0.070	20,000,000.00	08/15/14
BBCN Bank	06/04/14	0.060	90,000,000.00	09/03/14
BBCN Bank	04/10/14	0.080	90,000,000.00	10/09/14
BBCN Bank	04/16/14	0.080	45,000,000.00	10/15/14
BBCN Bank	06/13/14	0.090	75,000,000.00	12/12/14
Commonwealth Business Bank	04/11/14	0.060	5,000,000.00	07/11/14
Commonwealth Business Bank	01/24/14	0.090	5,000,000.00	07/25/14
Commonwealth Business Bank	01/31/14	0.090	5,000,000.00	08/01/14
Commonwealth Business Bank	02/28/14	0.100	5,000,000.00	09/05/14
Commonwealth Business Bank	03/21/14	0.110	5,000,000.00	09/19/14
Commonwealth Business Bank	03/28/14	0.100	10,000,000.00	10/03/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	05/23/14	0.080	5,000,000.00	11/21/14
Commonwealth Business Bank	06/06/14	0.080	5,000,000.00	12/05/14
CTBC Bank	01/16/14	0.090	50,000,000.00	07/17/14
CTBC Bank	01/30/14	0.090	10,000,000.00	07/31/14
Eastern International Bank	04/23/14	0.060	1,900,000.00	07/23/14
Hanmi Bank	02/06/14	0.100	30,000,000.00	08/07/14
Hanmi Bank	04/09/14	0.070	30,000,000.00	10/08/14
HSBC Bank USA, NA	05/14/14	0.080	25,000,000.00	08/13/14
Manufacturers Bank	04/11/14	0.060	100,000,000.00	07/11/14
Manufacturers Bank	04/18/14	0.060	50,000,000.00	07/18/14
Manufacturers Bank	06/12/14	0.060	50,000,000.00	09/11/14
Mission Valley Bank	04/16/14	0.080	7,000,000.00	07/16/14
Open Bank	01/08/14	0.110	2,000,000.00	07/09/14
Open Bank	02/12/14	0.110	10,000,000.00	08/13/14
Open Bank	03/14/14	0.110	5,000,000.00	09/12/14
Open Bank	03/21/14	0.110	2,000,000.00	09/19/14
Open Bank	06/12/14	0.090	5,000,000.00	12/11/14
Opus Bank	01/31/14	0.090	10,000,000.00	08/01/14
Pacific City Bank	04/11/14	0.060	30,000,000.00	07/11/14
Pacific City Bank	06/20/14	0.050	20,000,000.00	09/19/14
Pacific City Bank	06/12/14	0.090	10,000,000.00	12/11/14
State Bank of India (California)	02/06/14	0.120	2,000,000.00	08/07/14
State Bank of India (California)	02/12/14	0.130	5,000,000.00	08/07/14
State Bank of India (California)	03/12/14	0.100	5,000,000.00	08/07/14
State Bank of India (California)	04/10/14	0.100	12,000,000.00	10/09/14
State Bank of India (California)	04/16/14	0.100	23,000,000.00	10/15/14
State Bank of India (California)	04/24/14	0.100	13,000,000.00	10/23/14
Wilshire Bank	04/11/14	0.060	78,000,000.00	07/11/14
Wilshire Bank	04/17/14	0.060	74,000,000.00	07/17/14
Wilshire Bank	05/16/14	0.050	30,000,000.00	08/15/14
Wilshire Bank	06/11/14	0.060	39,000,000.00	09/10/14
MONTEREY				
1st Capital Bank	04/24/14	0.060	1,000,000.00	07/24/14
1st Capital Bank	04/30/14	0.040	8,000,000.00	07/30/14
1st Capital Bank	06/12/14	0.060	5,000,000.00	09/11/14
NORTH HIGHLANDS				
SAFE Credit Union	03/07/14	0.130	5,000,000.00	09/05/14
OAKDALE				
Oak Valley Community Bank	06/05/14	0.060	3,500,000.00	09/04/14

TIME DEPOSITS

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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	04/10/14	0.080	10,000,000.00	07/10/14
Bank of the Sierra	04/25/14	0.070	20,000,000.00	07/25/14
Bank of the Sierra	05/08/14	0.070	15,000,000.00	08/07/14
Bank of the Sierra	05/15/14	0.070	10,000,000.00	08/14/14
Bank of the Sierra	06/05/14	0.080	15,000,000.00	09/04/14
Bank of the Sierra	06/12/14	0.080	10,000,000.00	09/11/14
RANCHO CORDOVA				
American River Bank	01/31/14	0.110	2,500,000.00	08/01/14
American River Bank	02/06/14	0.120	7,500,000.00	08/07/14
American River Bank	04/09/14	0.090	2,500,000.00	10/08/14
American River Bank	04/18/14	0.100	2,000,000.00	10/17/14
American River Bank	04/23/14	0.100	3,000,000.00	10/22/14
American River Bank	05/08/14	0.100	2,500,000.00	11/06/14
American River Bank	05/15/14	0.100	6,500,000.00	11/13/14
American River Bank	05/22/14	0.100	1,000,000.00	11/20/14
American River Bank	06/12/14	0.110	1,500,000.00	12/11/14
REDWOOD CITY				
Provident Credit Union	01/23/14	0.080	40,000,000.00	07/24/14
Provident Credit Union	02/18/14	0.090	20,000,000.00	08/20/14
Provident Credit Union	04/17/14	0.080	20,000,000.00	10/16/14
Provident Credit Union	04/30/14	0.070	40,000,000.00	10/29/14
Provident Credit Union	05/22/14	0.080	20,000,000.00	11/20/14
Provident Credit Union	06/13/14	0.090	20,000,000.00	12/12/14
RICHMOND				
Mechanics Bank, The	04/16/14	0.080	20,000,000.00	07/16/14
Mechanics Bank, The	04/24/14	0.080	20,000,000.00	07/24/14
Mechanics Bank, The	05/15/14	0.070	20,000,000.00	08/14/14
ROCKLIN				
Five Star Bank	01/10/14	0.100	14,500,000.00	07/11/14
Five Star Bank	01/15/14	0.080	2,000,000.00	07/16/14
Five Star Bank	01/31/14	0.090	3,000,000.00	08/01/14
Five Star Bank	02/13/14	0.110	8,000,000.00	08/14/14
Five Star Bank	06/12/14	0.060	10,500,000.00	09/11/14
ROSEMEAD				
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
Pacific Alliance Bank	06/06/14	0.100	1,500,000.00	12/05/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
Umpqua Bank	05/15/14	0.100	50,000,000.00	11/13/14
Umpqua Bank	06/18/14	0.120	100,000,000.00	12/17/14
SACRAMENTO				
Bank of Sacramento	02/05/14	0.100	4,000,000.00	08/06/14
Bank of Sacramento	04/02/14	0.100	6,000,000.00	10/01/14
Bank of Sacramento	04/24/14	0.100	10,000,000.00	10/23/14
Comerica Bank	01/08/14	0.130	50,000,000.00	07/09/14
Comerica Bank	01/15/14	0.100	75,000,000.00	07/16/14
Comerica Bank	02/05/14	0.100	50,000,000.00	08/06/14
Comerica Bank	02/12/14	0.130	25,000,000.00	08/13/14
Comerica Bank	02/27/14	0.120	75,000,000.00	08/28/14
Comerica Bank	06/11/14	0.100	25,000,000.00	12/10/14
Merchants National Bank of Sacramento	04/09/14	0.070	2,000,000.00	10/08/14
Merchants National Bank of Sacramento	04/29/14	0.070	2,000,000.00	10/29/14
Merchants National Bank of Sacramento	05/07/14	0.070	2,000,000.00	11/05/14
Merchants National Bank of Sacramento	05/21/14	0.070	2,000,000.00	11/19/14
Merchants National Bank of Sacramento	06/04/14	0.080	2,000,000.00	12/03/14
River City Bank	05/16/14	0.100	20,000,000.00	11/14/14
River City Bank	05/23/14	0.100	15,000,000.00	11/21/14
River City Bank	05/23/14	0.100	20,000,000.00	11/21/14
River City Bank	06/06/14	0.100	15,000,000.00	12/05/14
SAN DIEGO				
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	01/15/14	0.060	100,000,000.00	07/16/14
San Diego County Credit Union	04/17/14	0.060	50,000,000.00	10/16/14
San Diego County Credit Union	04/30/14	0.050	50,000,000.00	10/29/14
San Diego County Credit Union	05/16/14	0.060	50,000,000.00	11/14/14
San Diego County Credit Union	06/18/14	0.070	50,000,000.00	12/17/14
Torrey Pines Bank	01/09/14	0.100	25,000,000.00	07/10/14
Western Alliance Bank	05/15/14	0.080	15,000,000.00	11/13/14
Western Alliance Bank	05/21/14	0.070	25,000,000.00	11/19/14
Western Alliance Bank	06/20/14	0.100	50,000,000.00	12/19/14
SAN FRANCISCO				
Presidio Bank	05/05/14	0.050	10,000,000.00	08/06/14
Trans Pacific National Bank	06/20/14	0.070	3,000,000.00	09/19/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	04/24/14	0.080	150,000,000.00	07/24/14
Union Bank, NA	06/05/14	0.080	150,000,000.00	09/04/14
SAN JOSE				
Heritage Bank of Commerce	01/23/14	0.100	50,000,000.00	07/24/14
Heritage Bank of Commerce	03/28/14	0.120	15,000,000.00	09/26/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE (Continued)				
Heritage Bank of Commerce	05/16/14	0.100	13,000,000.00	11/14/14
Heritage Bank of Commerce	06/11/14	0.100	20,000,000.00	12/10/14
SANTA ROSA				
Summit State Bank	01/15/14	0.100	5,000,000.00	07/16/14
Summit State Bank	01/24/14	0.110	3,500,000.00	07/25/14
Summit State Bank	01/29/14	0.110	4,000,000.00	07/30/14
Summit State Bank	03/07/14	0.130	12,000,000.00	09/05/14
Summit State Bank	03/21/14	0.130	7,000,000.00	09/19/14
Summit State Bank	04/17/14	0.100	9,000,000.00	10/16/14
Summit State Bank	05/07/14	0.090	8,000,000.00	11/05/14
SOUTH SAN FRANCISCO				
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
First National Bank of Northern California	06/04/14	0.100	4,000,000.00	12/03/14
VACAVILLE				
Travis Credit Union	01/09/14	0.100	40,000,000.00	07/10/14
Travis Credit Union	03/26/14	0.070	10,000,000.00	07/10/14
WALNUT CREEK				
Bank of the West	01/30/14	0.110	134,000,000.00	07/31/14
Bank of the West	03/05/14	0.120	66,000,000.00	09/03/14
Bank of the West	06/13/14	0.080	100,000,000.00	09/12/14
WEST SACRAMENTO				
Community Business Bank	01/08/14	0.110	3,000,000.00	07/09/14
TOTAL TIME DEPOSITS JUNE 2014			**4,790,140,000.00**	

BANK DEMAND DEPOSITS
June 2014

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,664,726	$ 3,702,159
2	3,244,837	2,793,127
3	2,575,651	1,968,768
4	2,864,696	2,222,605
5	2,766,672	2,644,352
6	2,724,161	3,357,464
7	2,724,161	3,357,464
8	2,724,161	3,357,464
9	2,791,312	2,641,347
10	2,755,004	2,197,785
11	2,649,862	2,286,911
12	3,089,856	2,434,261
13	2,834,277	2,346,040
14	2,834,277	2,346,040
15	2,834,277	2,346,040
16	3,086,417	1,994,000
17	2,641,909	1,613,800
18	2,822,606	1,922,295
19	2,710,064	2,012,240
20	2,847,709	2,573,094
21	2,847,709	2,573,094
22	2,847,709	2,573,094
23	3,028,535	2,049,749
24	3,075,238	2,232,942
25	2,764,515	2,350,840
26	2,705,362	2,721,733
27	3,025,632	2,252,124
28	3,025,632	2,252,124
29	3,025,632	2,252,124
30	2,463,918	1,930,686

AVERAGE DOLLAR DAYS 2,833,217 a/

a/ The prescribed bank balance for June was $2,682,065. This consisted of $2,615,692 in compensating balances for services, balances for uncollected funds of $68,352 and a deduction of $1,979 for June 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 June 18, 2014, has determined and designated the amount of money available for deposit and investment as of June 12, 2014, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 2,615,692,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	6/16/2014	6/20/2014	$ 5,730,534,000	$ 1,050,394,000	$ 4,680,140,000	$ 5,730,534,000
(2)	6/23/2014	6/27/2014	$ (4,021,900,000)	$ (2,971,506,000)	$ 4,680,140,000	$ 1,708,634,000
(3)	6/30/2014	7/4/2014	$ (4,038,400,000)	$ (7,009,906,000)	$ 4,680,140,000	$ (2,329,766,000)
(4)	7/7/2014	7/11/2014	$ (242,500,000)	$ (7,252,406,000)	$ 4,680,140,000	$ (2,572,266,000)
(5)	7/14/2014	7/18/2014	$ (3,456,900,000)	$ (10,709,306,000)	$ 4,680,140,000	$ (6,029,166,000)
(6)	7/21/2014	7/25/2014	$ (919,200,000)	$ (11,628,506,000)	$ 4,680,140,000	$ (6,948,366,000)
(7)	7/28/2014	8/1/2014	$ (1,440,500,000)	$ (13,069,006,000)	$ 4,680,140,000	$ (8,388,866,000)
(8)	8/4/2014	8/8/2014	$ (1,046,100,000)	$ (14,115,106,000)	$ 4,680,140,000	$ (9,434,966,000)
(9)	8/11/2014	8/15/2014	$ 266,700,000	$ (13,848,406,000)	$ 4,680,140,000	$ (9,168,266,000)
(10)	8/18/2014	8/22/2014	$ 1,107,000,000	$ (12,741,406,000)	$ 4,680,140,000	$ (8,061,266,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of $ 2,615,692,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO
Chairperson

Member

Member

Dated: June 18, 2014
* Government Code