COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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June 30, 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 MAY 2014**

The Report of Investments for the month of May 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 May 2014 were in accordance with the California Government Code and, except as noted in Attachment II of the Report of Investments, conform to the Treasurer and Tax Collector's Investment Policy.

The 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:htb

Attachments

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

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 05/31/14		
At Cost	$ 23,218,334,722	$ 131,185,772
At Market	$ 23,138,306,771	$ 129,940,039
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	17.00%	0.00%
United States Government and Agency Obligations	54.92%	57.69%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.86%	0.00%
Municipal Obligations	0.21%	3.67%
Corporate and Deposit Notes	1.01%	1.15%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.49%
1-60 days	42.34%	0.00%
61 days-1 year	9.93%	38.95%
Over 1 year	47.73%	61.05%
Weighted Average Days to Maturity	708	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF MAY 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 May 31, 2014:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	26.86%
Corporate and Deposit Notes	A-1+	P-1	0.69%
	AA-	Aa3	0.32%
Los Angeles County Securities	AA+	Aa2	0.21%
Negotiable Certificates of Deposit	A-1	P-1	16.35%
	AA-	Aa3	0.65%
U.S. Agency Securities	AA+	Aaa	50.84%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.50%
U.S. Treasury Bills	AA+	Aaa	2.58%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	37.49%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	A-1+	P-1	1.15%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	3.67%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	57.62%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.07%
			100.00%

POOLED SURPLUS EARNINGS REPORT

MAY 31, 2014

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 5/31/14	$ 23,218,334,722
Market Value at 5/31/14	$ 23,138,306,771
Average Daily Balance	$ 24,343,680,015
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 1,597,302
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 13,736,361
Earnings for the Past 12 Months	$ 155,919,781
Earnings Rate for the Month	0.66%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MAY 31, 2014

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	28,880,981.49	
Bank of the West - Concentration	$	46,688,989.36	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	52,888,880.95	(B)
Union Bank- Concentration	$	2,285,144.97	
Wells Fargo - Concentration	$	1,454,941.48	
Total Ledger Balance for all Banks	$	132,198,938.25	

(A) $45.113 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) $52.874 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 MAY 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 May 2014

Total Deposits	$ 2,115,010,143.26
Total Disbursements	$ 4,692,996,663.01
Discretionary Funds Liquidity Withdrawal Ratio:	
As of May 31, 2014	1.09

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
June	$ 7,637,722,000.00	$ 2,075,300,000.00	$ 5,222,000,000.00	$ 4,491,022,000.00
July	$ 2,245,198,000.00	$ 3,318,400,000.00	$ 4,945,300,000.00	$ 5,109,320,000.00
August	$ 344,500,000.00	$ 2,621,100,000.00	$ 4,349,400,000.00	$ 3,725,520,000.00
September	$ 443,530,000.00	$ 2,807,200,000.00	$ 4,486,300,000.00	$ 2,489,950,000.00
October	$ 50,000,000.00	$ 4,104,100,000.00	$ 4,684,200,000.00	$ 1,959,850,000.00
November	$ 600,000,000.00	$ 4,449,600,000.00	$ 5,055,900,000.00	$ 1,953,550,000.00

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 May 2014, the Treasurer placed $231.466 million in the Bank of the West Money Market Plus Account and $257.093 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $45.113 million remained in the Bank of the West Money Market Plus Account and $52.874 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 MAY 2014
COMPLIANCE REPORT

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

On April 2, 2014, the Treasurer and Tax Collector approved a temporary increase in commercial paper limits for Abbey National NA LLC, Atlantic Asset Securitization LLC, Credit Agricole NA Inc., and Toyota Motor Credit Corporation effective through June 30, 2014. The increases were implemented due to a scarcity of allowable securities in the market and because these programs continued to issue commercial paper at attractive rates during this time. The table below includes the issuers' temporary limit increase and the investment balance as of May 31, 2014:

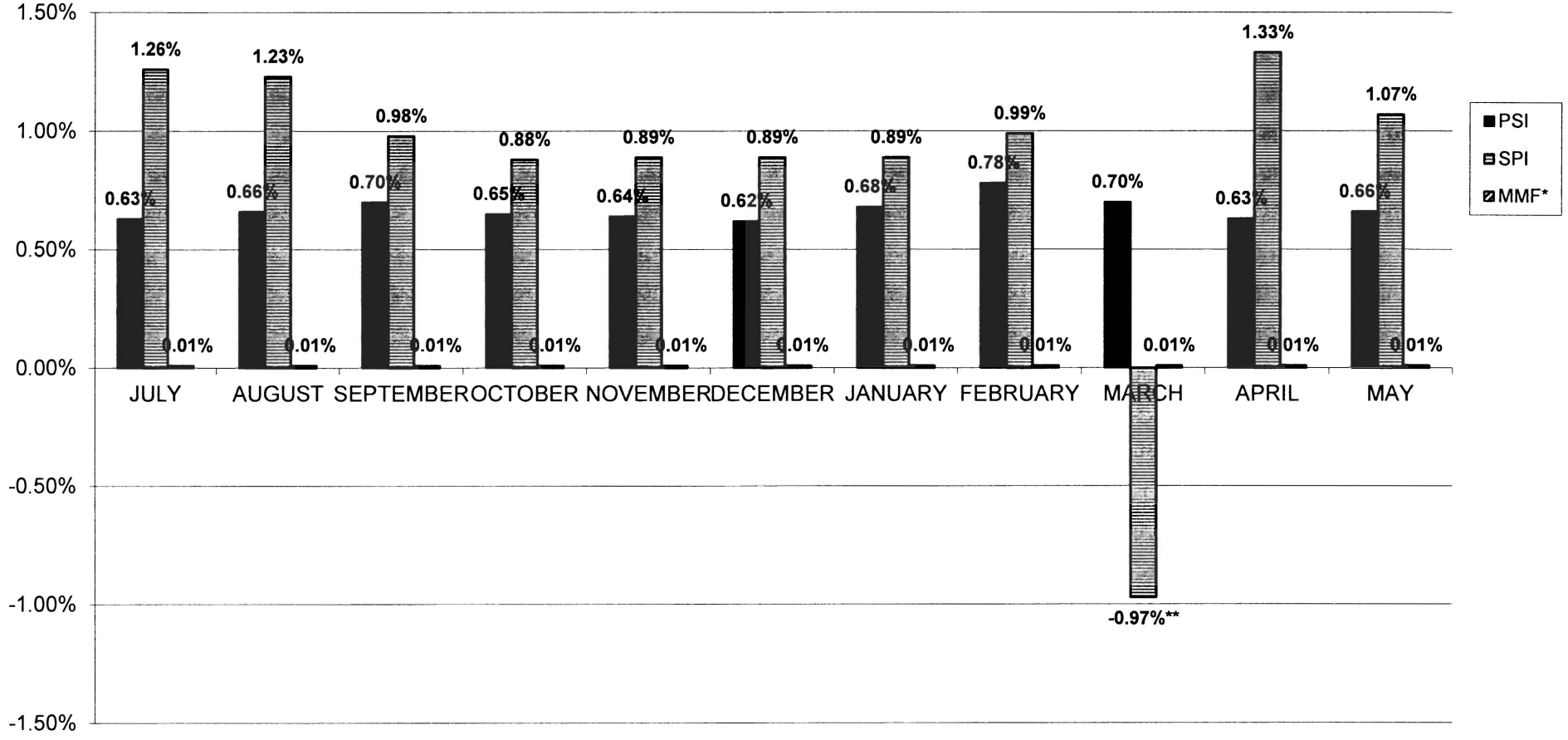
Issuer	Temporary Limit Increases		Investment Balance as of May 31, 2014	Days Temporary Limit Utilized
	From	To		
Abbey National NA LLC	$1 billion	$1.5 billion	$800,000,000	17
Atlantic Asset Securitization LLC	$1 billion	$1.5 billion	$984,611,000	17
Credit Agricole NA Inc.	$1 billion	$1.5 billion	$150,000,000	0
Toyota Motor Credit Corporation	$750 million	$1 billion	$75,000,000	0

The Investment Policy allows the Treasurer to extend investment limits beyond those initially established in the Investment Policy when necessary and prudent as long as the extension does not exceed the limits set forth by the California Government Code Section 53635 (Government Code). The Government Code sets the maximum commercial paper investment limit in one issuer as 10% of the portfolio. The increases established above did not exceed the maximum limit allowed by the Government Code.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 5/31/2014
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
5/1/2014	25,467,087,728.03	374,372,879.41
5/2/2014	25,518,561,400.24	374,372,879.41
5/3/2014	25,518,561,400.24	374,372,879.41
5/4/2014	25,518,561,400.24	374,372,879.41
5/5/2014	25,147,803,275.63	374,372,879.41
5/6/2014	25,049,100,321.49	374,372,879.41
5/7/2014	24,929,950,981.20	131,587,879.41
5/8/2014	24,964,927,015.94	131,587,879.41
5/9/2014	24,868,910,374.54	131,587,879.41
5/10/2014	24,868,910,374.54	131,587,879.41
5/11/2014	24,868,910,374.54	131,587,879.41
5/12/2014	24,760,765,311.74	131,587,879.41
5/13/2014	24,762,006,397.85	131,587,879.41
5/14/2014	24,724,489,847.86	131,587,879.41
5/15/2014	24,553,733,760.66	131,587,879.41
5/16/2014	24,478,728,890.10	131,587,879.41
5/17/2014	24,478,728,890.10	131,587,879.41
5/18/2014	24,478,728,890.10	131,587,879.41
5/19/2014	24,467,807,370.37	131,587,879.41
5/20/2014	23,517,501,821.14	131,587,879.41
5/21/2014	23,526,529,488.24	131,587,879.41
5/22/2014	23,486,518,500.75	131,587,879.41
5/23/2014	23,407,940,190.46	131,587,879.41
5/24/2014	23,407,940,190.46	131,587,879.41
5/25/2014	23,407,940,190.46	131,587,879.41
5/26/2014	23,407,940,190.46	131,587,879.41
5/27/2014	23,559,714,683.12	131,587,879.41
5/28/2014	23,539,711,294.23	131,587,879.41
5/29/2014	23,529,704,631.76	131,587,879.41
5/30/2014	23,218,030,555.37	131,187,879.41
5/31/2014	23,218,334,722.11	131,185,771.77
	24,343,680,014.97	**178,552,650.13**

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



* Source: Money Fund Report as of June 17, 2014. Provided for comparative purposes only.

** Loss due to sale of security as directed by SPI participant.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 05/31/2014 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$13,132,419	$164,384
Gains (Losses) on Sales of Non-Trading Securities.	0	0
Gains (Losses) on Sales of Trading Securities.	0	0
Amortization/Accretion	603,942	(2,108)
Prior Accrual Adjustment	0	0
Total Revenues	$13,736,361	$162,276
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	5,180
	$0	$5,180
NET INCOME	$13,736,361	$157,096

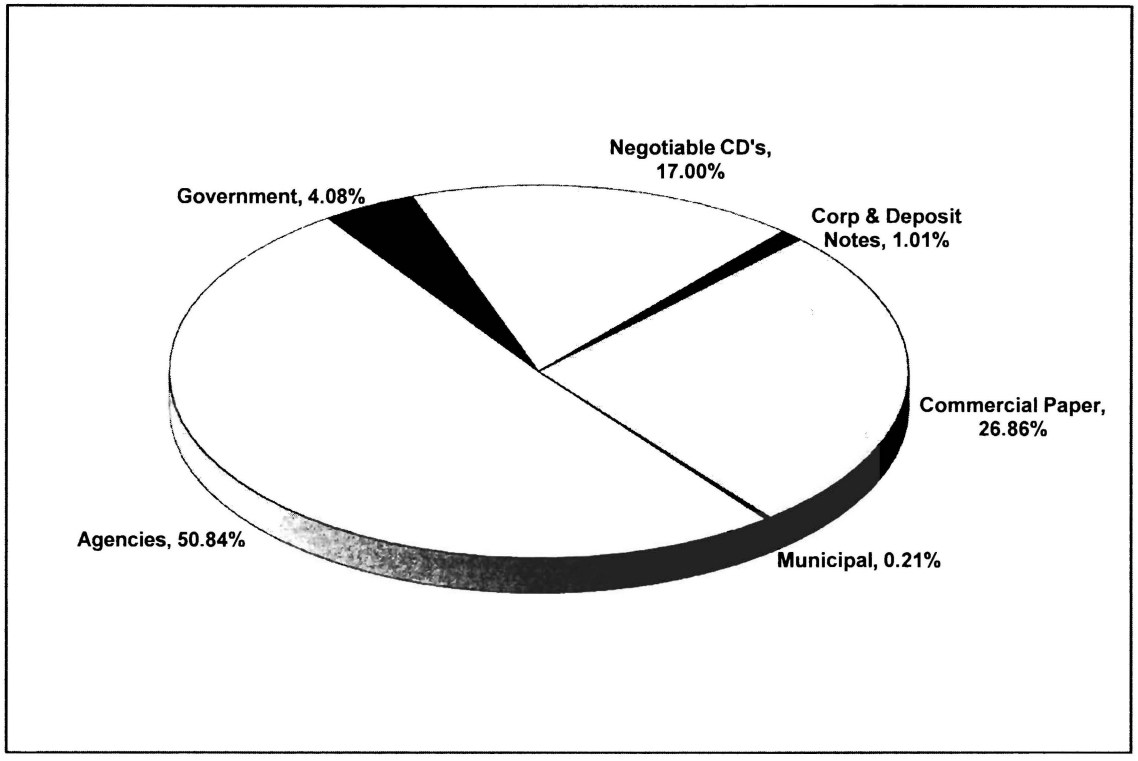
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	49.02%	
Los Angeles County and Related Entities	41.71%	
Consolidated Sanitation Districts		2.56%
Metropolitan Transportation Authority		0.90%
Miscellaneous Agencies Pooled Investments		2.33%
South Coast Air Quality Management District		2.08%
Miscellaneous		0.02%
Subtotal	90.73%	7.89%
County Bond Proceeds and Repayment Funds		1.38%
Grand Total	90.73%	9.27%

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



	In Thousands
Negotiable CD's	3,946,597
Corp & Deposit Notes	235,061
Bankers Acceptance	-
Commercial Paper	6,235,975
Municipal	49,000
Agencies	11,804,480
Other	-
Government	947,222
Total	$ 23,218,335

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: May 1, 2014 to May 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	05/01/14	95928	AUTOBAHN FUNDING CO LLC CP	0.1200	06/05/14	40,000,000.00	39,995,333.33	0.00	CITI	CRSU
NTRD	CPD	05/01/14	95929	CANCARA ASSET SEC LLC CP	0.1400	07/01/14	40,000,000.00	39,990,511.11	0.00	CITI	LOOP
NTRD	CPD	05/01/14	95930	ABBEY NATIONAL NA LLC CP	0.1200	06/02/14	50,000,000.00	49,994,666.67	0.00	CITI	BLAY
NTRD	CPD	05/01/14	95931	CANCARA ASSET SEC LLC CP	0.1200	06/09/14	31,800,000.00	31,795,866.00	0.00	CITI	MS
NTRD	CPD	05/02/14	95934	ATLANTIC ASSET SEC LLC CP	0.1200	06/05/14	25,000,000.00	24,997,166.67	0.00	CITI	BLAY
NTRD	CPD	05/02/14	95935	CANCARA ASSET SEC LLC CP	0.1200	06/03/14	50,000,000.00	49,994,666.67	0.00	CITI	MS
NTRD	CPD	05/02/14	95936	ABBEY NATIONAL NA LLC CP	0.1100	06/05/14	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	05/02/14	95937	ABBEY NATIONAL NA LLC CP	0.1200	06/06/14	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	05/02/14	95938	CRC FUNDING LLC CP	0.1500	08/01/14	16,500,000.00	16,493,743.75	0.00	CITI	BLAY
NTRD	CPD	05/02/14	95939	AUTOBAHN FUNDING CO LLC CP	0.1300	06/20/14	10,000,000.00	9,998,230.56	0.00	CITI	BLAY
NTRD	CPD	05/05/14	95944	ATLANTIC ASSET SEC LLC CP	0.1200	06/05/14	50,000,000.00	49,994,833.33	0.00	CITI	MS
NTRD	CPD	05/05/14	95945	AUTOBAHN FUNDING CO LLC CP	0.1400	07/02/14	27,000,000.00	26,993,910.00	0.00	CITI	LOOP
NTRD	CPD	05/05/14	95946	CANCARA ASSET SEC LLC CP	0.1200	06/09/14	3,500,000.00	3,499,591.67	0.00	CITI	JPM
NTRD	CPD	05/05/14	95947	ATLANTIC ASSET SEC LLC CP	0.1200	06/06/14	35,757,000.00	35,753,185.92	0.00	CITI	BLAY
NTRD	CPD	05/05/14	95948	ABBEY NATIONAL NA LLC CP	0.1000	06/06/14	50,000,000.00	49,995,555.56	0.00	CITI	MFR
NTRD	CPD	05/06/14	95950	CANCARA ASSET SEC LLC CP	0.1200	06/05/14	25,000,000.00	24,997,500.00	0.00	CITI	MS
NTRD	CPD	05/06/14	95951	ATLANTIC ASSET SEC LLC CP	0.1200	06/04/14	31,000,000.00	30,997,003.33	0.00	CITI	BLAY
NTRD	CPD	05/06/14	95952	ATLANTIC ASSET SEC LLC CP	0.1200	06/04/14	44,000,000.00	43,995,746.67	0.00	CITI	BLAY
NTRD	CPD	05/06/14	95953	ABBEY NATIONAL NA LLC CP	0.1200	06/13/14	25,000,000.00	24,996,833.33	0.00	CITI	MFR
NTRD	CPD	05/07/14	95956	ATLANTIC ASSET SEC LLC CP	0.1200	06/06/14	50,000,000.00	49,995,000.00	0.00	CITI	MS
NTRD	CPD	05/07/14	95957	ATLANTIC ASSET SEC LLC CP	0.1200	06/05/14	35,335,000.00	35,331,584.28	0.00	CITI	BLAY
NTRD	CPD	05/07/14	95958	CANCARA ASSET SEC LLC CP	0.1200	06/10/14	50,000,000.00	49,994,333.33	0.00	CITI	BLAY
NTRD	CPD	05/07/14	95959	ATLANTIC ASSET SEC LLC CP	0.1200	06/06/14	46,529,000.00	46,524,347.10	0.00	CITI	MS
NTRD	CPD	05/08/14	95962	BARTON CAPITAL LLC CP	0.1000	06/11/14	50,000,000.00	49,995,277.78	0.00	CITI	LOOP
NTRD	CPD	05/08/14	95963	BARTON CAPITAL LLC CP	0.1000	06/11/14	25,000,000.00	24,997,638.89	0.00	CITI	LOOP
NTRD	CPD	05/08/14	95964	AUTOBAHN FUNDING CO LLC CP	0.1200	06/10/14	30,000,000.00	29,996,700.00	0.00	CITI	BLAY
NTRD	CPD	05/08/14	95965	ABBEY NATIONAL NA LLC CP	0.1100	06/13/14	50,000,000.00	49,994,500.00	0.00	CITI	MFR
NTRD	CPD	05/08/14	95966	ATLANTIC ASSET SEC LLC CP	0.1200	06/10/14	25,000,000.00	24,997,250.00	0.00	CITI	MS
NTRD	CPD	05/08/14	95967	ATLANTIC ASSET SEC LLC CP	0.1200	06/11/14	25,000,000.00	24,997,166.67	0.00	CITI	MS
NTRD	CPD	05/08/14	95968	ATLANTIC ASSET SEC LLC CP	0.1400	06/20/14	50,000,000.00	49,991,638.89	0.00	CITI	LOOP
NTRD	CPD	05/09/14	95971	CANCARA ASSET SECUR LLC CP	0.1200	06/11/14	25,000,000.00	24,997,250.00	0.00	CITI	JPM
NTRD	CPD	05/09/14	95972	CANCARA ASSET SECUR LLC CP	0.1300	06/23/14	25,000,000.00	24,995,937.50	0.00	CITI	JPM
NTRD	CPD	05/09/14	95973	ATLANTIC ASSET SECUR LLC C	0.1200	06/10/14	25,000,000.00	24,997,333.33	0.00	CITI	BLAY
NTRD	CPD	05/09/14	95974	AUTOBAHN FUNDING CO LLC CP	0.1200	06/13/14	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	05/09/14	95975	ATLANTIC ASSET SECUR LLC CP	0.1200	06/12/14	39,000,000.00	38,995,580.00	0.00	CITI	MS

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NTRD	CPD	05/09/14	95976	CANCARA ASSET SECUR LLC CP	0.1200	06/18/14	30,000,000.00	29,996,000.00	0.00	CITI	MS
NTRD	CPD	05/12/14	95978	SHEFFIELD RECEIVABLES CORP CP	0.1500	07/10/14	25,000,000.00	24,993,854.17	0.00	CITI	MS
NTRD	CPD	05/12/14	95979	CANCARA ASSET SEC LLC CP	0.1200	06/18/14	10,000,000.00	9,998,766.67	0.00	CITI	MS
NTRD	CPD	05/12/14	95980	ATLANTIC ASSET SEC LLC CP	0.1200	06/16/14	25,000,000.00	24,997,083.33	0.00	CITI	MS
NTRD	CPD	05/12/14	95981	AUTOBAHN FUNDING CO LLC CP	0.1100	06/13/14	25,000,000.00	24,997,555.56	0.00	CITI	MFR
NTRD	CPD	05/12/14	95982	CANCARA ASSET SEC LLC CP	0.1300	06/23/14	50,000,000.00	49,992,416.67	0.00	CITI	BLAY
NTRD	CPD	05/12/14	95983	ATLANTIC ASSET SEC LLC CP	0.1300	06/27/14	43,300,000.00	43,292,807.39	0.00	CITI	BLAY
NTRD	CPD	05/12/14	95985	MONTE BLANC CAPITAL CORP CP	0.1800	07/11/14	4,572,000.00	4,570,628.40	0.00	CITI	INGF
NTRD	CPD	05/13/14	95987	AUTOBAHN FUNDING CO LLC CP	0.1200	06/16/14	50,000,000.00	49,994,333.33	0.00	CITI	MS
NTRD	CPD	05/13/14	95988	CANCARA ASSET SEC LLC CP	0.1200	06/16/14	25,000,000.00	24,997,166.67	0.00	CITI	BLAY
NTRD	CPD	05/13/14	95989	CANCARA ASSET SEC LLC CP	0.1100	06/16/14	25,000,000.00	24,997,402.78	0.00	CITI	LOOP
NTRD	CPD	05/13/14	95990	SALISBURY REC CO LLC CP	0.1500	07/08/14	15,000,000.00	14,996,500.00	0.00	CITI	LOOP
NTRD	CPD	05/13/14	95991	ABBEY NATIONAL NA LLC CP	0.1100	06/18/14	25,000,000.00	24,997,250.00	0.00	CITI	MFR
NTRD	CPD	05/14/14	95993	AUTOBAHN FUNDING CO LLC CP	0.1200	06/16/14	20,000,000.00	19,997,800.00	0.00	CITI	BLAY
NTRD	CPD	05/14/14	95994	SHEFFIELD RECEIVABLES CORP CP	0.1300	07/14/14	25,000,000.00	24,994,493.06	0.00	CITI	LOOP
NTRD	CPD	05/14/14	95995	ATLANTIC ASSET SEC LLC CP	0.1200	06/19/14	25,000,000.00	24,997,000.00	0.00	CITI	JPM
NTRD	CPD	05/14/14	95996	CANCARA ASSET SEC LLC CP	0.1300	06/23/14	10,000,000.00	9,998,555.56	0.00	CITI	JPM
NTRD	CPD	05/14/14	95997	SHEFFIELD RECEIVABLES CORP CP	0.1300	07/07/14	25,000,000.00	24,995,125.00	0.00	CITI	MS
NTRD	CPD	05/14/14	95998	ABBEY NATIONAL NA LLC CP	0.1100	06/16/14	25,000,000.00	24,997,479.17	0.00	CITI	MFR
NTRD	CPD	05/14/14	95999	ABBEY NATIONAL NA LLC CP	0.1150	06/18/14	25,000,000.00	24,997,204.86	0.00	CITI	BLAY
NTRD	CPD	05/14/14	96000	ABBEY NATIONAL NA LLC CP	0.1100	06/17/14	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	05/15/14	96002	CANCARA ASSET SEC LLC CP	0.1100	06/17/14	25,000,000.00	24,997,479.17	0.00	CITI	LOOP
NTRD	CPD	05/15/14	96003	ATLANTIC ASSET SEC LLC CP	0.1100	06/19/14	25,000,000.00	24,997,326.39	0.00	CITI	LOOP
NTRD	CPD	05/15/14	96004	AUTOBAHN FUNDING CO LLC CP	0.1200	06/18/14	35,000,000.00	34,996,033.33	0.00	CITI	BLAY
NTRD	CPD	05/15/14	96005	SALISBURY REC CO LLC CP	0.1100	06/24/14	30,000,000.00	29,996,333.33	0.00	CITI	BLAY
NTRD	CPD	05/15/14	96006	REGENCY MARKETS NO. 1 LLC CP	0.1400	06/16/14	50,000,000.00	49,993,777.78	0.00	CITI	MS
NTRD	CPD	05/15/14	96007	REGENCY MARKETS NO. 1 LLC CP	0.1400	06/16/14	25,000,000.00	24,996,888.89	0.00	CITI	MS
NTRD	CPD	05/15/14	96008	ATLANTIC ASSET SEC LLC CP	0.1200	06/19/14	25,000,000.00	24,997,083.33	0.00	CITI	BLAY
NTRD	CPD	05/15/14	96009	ABBEY NATIONAL NA LLC CP	0.1100	06/19/14	50,000,000.00	49,994,652.78	0.00	CITI	MFR
NTRD	CPD	05/16/14	96012	REGENCY MARKETS NO. 1 LLC CP	0.1400	06/16/14	25,000,000.00	24,996,986.11	0.00	CITI	MS
NTRD	CPD	05/16/14	96013	ALPINE SECURITIZATION CORP CP	0.1200	06/18/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	05/16/14	96014	CANCARA ASSET SEC LLC CP	0.1200	06/19/14	35,000,000.00	34,996,033.33	0.00	CITI	MS
NTRD	CPD	05/16/14	96015	ABBEY NATIONAL NA LLC CP	0.1100	06/20/14	50,000,000.00	49,994,652.78	0.00	CITI	MFR
NTRD	CPD	05/16/14	96016	ALPINE SECURITIZATION CORP CP	0.1200	06/20/14	25,000,000.00	24,997,083.33	0.00	CITI	MFR
NTRD	CPD	05/19/14	96018	ALPINE SECURITIZATION CORP CP	0.1300	06/18/14	50,000,000.00	49,994,583.33	0.00	CITI	LOOP

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NTRD	CPD	05/19/14	96019	ATLANTIC ASSET SEC LLC CP	0.1200	06/25/14	25,000,000.00	24,996,916.67	0.00	CITI	MS
NTRD	CPD	05/19/14	96020	ATLANTIC ASSET SEC LLC CP	0.1200	06/25/14	25,000,000.00	24,996,916.67	0.00	CITI	MS
NTRD	CPD	05/19/14	96021	SALISBURY REC CO LLC CP	0.1400	07/16/14	25,000,000.00	24,994,361.11	0.00	CITI	MS
NTRD	CPD	05/19/14	96022	ALPINE SECURITIZATION CORP CP	0.1300	06/26/14	50,000,000.00	49,993,138.89	0.00	CITI	MFR
NTRD	CPD	05/19/14	96023	ALPINE SECURITIZATION CORP CP	0.1400	06/24/14	23,000,000.00	22,996,780.00	0.00	CITI	CRSU
NTRD	CPD	05/20/14	96025	ATLANTIC ASSET SEC LLC CP	0.1200	06/23/14	35,000,000.00	34,996,033.33	0.00	CITI	MS
NTRD	CPD	05/20/14	96026	BARTON CAPITAL LLC CP	0.1500	07/15/14	25,000,000.00	24,994,166.67	0.00	CITI	MS
NTRD	CPD	05/21/14	96030	CANCARA ASSET SEC LLC CP	0.1200	06/24/14	30,000,000.00	29,996,600.00	0.00	CITI	MS
NTRD	CPD	05/21/14	96031	AUTOBAHN FUNDING CO LLC CP	0.1200	06/27/14	39,000,000.00	38,995,190.00	0.00	CITI	BLAY
NTRD	CPD	05/21/14	96032	ALPINE SECURITIZATION CORP CP	0.1300	06/26/14	30,000,000.00	29,996,100.00	0.00	CITI	BLAY
NTRD	CPD	05/21/14	96033	ALPINE SECURITIZATION CORP CP	0.1300	06/27/14	25,000,000.00	24,996,659.72	0.00	CITI	LOOP
NTRD	CPD	05/21/14	96034	ALPINE SECURITIZATION CORP CP	0.1300	06/25/14	25,000,000.00	24,996,840.28	0.00	CITI	LOOP
NTRD	CPD	05/21/14	96035	BARTON CAPITAL LLC CP	0.1500	07/15/14	25,016,000.00	25,010,267.17	0.00	CITI	MS
NTRD	CPD	05/21/14	96036	ABBEY NATIONAL NA LLC CP	0.1100	06/30/14	50,000,000.00	49,993,888.89	0.00	CITI	MFR
NTRD	CPD	05/21/14	96037	BARTON CAPITAL LLC CP	0.1500	07/14/14	15,000,000.00	14,996,625.00	0.00	CITI	GPS
NTRD	CPD	05/22/14	96039	ATLANTIC ASSET SEC LLC CP	0.1200	06/30/14	25,000,000.00	24,996,750.00	0.00	CITI	MS
NTRD	CPD	05/22/14	96040	AUTOBAHN FUNDING CO LLC CP	0.1200	06/27/14	20,000,000.00	19,997,600.00	0.00	CITI	MS
NTRD	CPD	05/22/14	96041	SHEFFIELD RECEIVABLES CORP CP	0.1800	08/11/14	15,000,000.00	14,993,925.00	0.00	CITI	RBCCM
NTRD	CPD	05/22/14	96042	ABBEY NATIONAL NA LLC CP	0.1100	06/30/14	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	05/22/14	96043	BARTON CAPITAL LLC CP	0.1500	07/16/14	25,000,000.00	24,994,270.83	0.00	CITI	MS
NTRD	CPD	05/23/14	96048	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	07/28/14	25,000,000.00	24,990,833.33	0.00	CITI	BLAY
NTRD	CPD	05/23/14	96049	ATLANTIC ASSET SEC LLC CP	0.1200	06/20/14	50,000,000.00	49,995,333.33	0.00	CITI	MS
NTRD	CPD	05/23/14	96050	REGENCY MARKETS NO. 1 LLC CP	0.1400	06/18/14	50,000,000.00	49,994,944.44	0.00	CITI	MS
NTRD	CPD	05/23/14	96051	ALPINE SECURITIZATION CORP CP	0.1300	06/27/14	25,000,000.00	24,996,840.28	0.00	CITI	BLAY
NTRD	CPD	05/23/14	96052	ABBEY NATIONAL NA LLC CP	0.1100	06/30/14	50,000,000.00	49,994,194.44	0.00	CITI	MFR
NTRD	CPD	05/23/14	96053	CANCARA ASSET SEC LLC CP	0.1300	07/02/14	40,000,000.00	39,994,222.22	0.00	CITI	JPM
NTRD	CPD	05/23/14	96054	BARTON CAPITAL LLC CP	0.1500	07/14/14	15,400,000.00	15,396,663.33	0.00	CITI	GPS
NTRD	CPD	05/27/14	96056	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	07/30/14	50,000,000.00	49,982,222.22	0.00	CITI	BLAY
NTRD	CPD	05/27/14	96057	ALPINE SECURITIZATION CORP CP	0.1400	07/03/14	50,000,000.00	49,992,805.56	0.00	CITI	BLAY
NTRD	CPD	05/27/14	96058	ATLANTIC ASSET SEC LLC CP	0.1300	07/11/14	50,000,000.00	49,991,875.00	0.00	CITI	MS
NTRD	CPD	05/27/14	96059	ALPINE SECURITIZATION CORP CP	0.1400	07/01/14	50,000,000.00	49,993,194.44	0.00	CITI	LOOP
NTRD	CPD	05/27/14	96060	ABBEY NATIONAL NA LLC CP	0.1100	06/30/14	50,000,000.00	49,994,805.56	0.00	CITI	MFR
NTRD	CPD	05/27/14	96061	ALPINE SECURITIZATION CORP CP	0.1400	07/02/14	25,000,000.00	24,996,500.00	0.00	CITI	MFR
NTRD	CPD	05/27/14	96062	BARTON CAPITAL LLC CP	0.1500	07/16/14	25,015,000.00	25,009,788.54	0.00	CITI	MS
NTRD	CPD	05/27/14	96063	SHEFFIELD RECEIVABLES CORP CP	0.1700	08/06/14	13,000,000.00	12,995,641.39	0.00	CITI	MS

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NTRD	CPD	05/28/14	96065	AUTOBAHN FUNDING CO LLC CP	0.1200	07/01/14	50,000,000.00	49,994,333.33	0.00	CITI	MS
NTRD	CPD	05/28/14	96066	AUTOBAHN FUNDING CO LLC CP	0.1200	07/01/14	5,000,000.00	4,999,433.33	0.00	CITI	MS
NTRD	CPD	05/28/14	96067	ATLANTIC ASSET SEC LLC CP	0.1200	07/02/14	50,000,000.00	49,994,166.67	0.00	CITI	LOOP
NTRD	CPD	05/28/14	96068	AUTOBAHN FUNDING CO LLC CP	0.1200	07/01/14	15,000,000.00	14,998,300.00	0.00	CITI	MS
NTRD	CPD	05/28/14	96069	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	07/29/14	50,000,000.00	49,982,777.78	0.00	CITI	BLAY
NTRD	CPD	05/29/14	96072	AUTOBAHN FUNDING CO LLC CP	0.1300	07/11/14	15,000,000.00	14,997,670.83	0.00	CITI	MS
NTRD	CPD	05/29/14	96073	BARTON CAPITAL LLC CP	0.1500	07/25/14	10,000,000.00	9,997,625.00	0.00	CITI	MS
NTRD	CPD	05/29/14	96074	SALISBURY REC CO LLC CP	0.1200	07/09/14	50,000,000.00	49,993,166.67	0.00	CITI	BLAY
NTRD	CPD	05/29/14	96075	SALISBURY REC CO LLC CP	0.1200	07/09/14	25,000,000.00	24,996,583.33	0.00	CITI	BLAY
NTRD	CPD	05/29/14	96076	ALPINE SECURITIZATION CORP CP	0.1500	07/07/14	50,000,000.00	49,991,875.00	0.00	CITI	CRSU
NTRD	CPD	05/30/14	96080	CANCARA ASSET SEC LLC CP	0.1200	07/08/14	50,000,000.00	49,993,500.00	0.00	CITI	JPM
NTRD	CPD	05/30/14	96081	ALPINE SECURITIZATION CORP CP	0.1400	07/08/14	40,000,000.00	39,993,933.33	0.00	CITI	LOOP
NTRD	CPD	05/30/14	96082	DEUTSCHE BANK FINANCIAL LLC CP	0.2000	07/30/14	25,000,000.00	24,991,527.78	0.00	CITI	BLAY
NTRD	CPD	05/30/14	96083	AUTOBAHN FUNDING CO LLC CP	0.1200	07/08/14	25,000,000.00	24,996,750.00	0.00	CITI	MS
NTRD	CPD	05/30/14	96084	AUTOBAHN FUNDING CO LLC CP	0.1200	07/02/14	25,000,000.00	24,997,250.00	0.00	CITI	BLAY
NTRD	CPD	05/30/14	96085	SALISBURY REC CO LLC CP	0.1200	07/02/14	50,000,000.00	49,994,500.00	0.00	CITI	BLAY
NTRD	CPD	05/30/14	96086	SALISBURY REC CO LLC CP	0.1200	07/02/14	3,195,000.00	3,194,648.55	0.00	CITI	BLAY
	CPD Total						3,976,919,000.00	3,976,364,390.88	0.00		
NTRD	FFCB	05/13/14	95961	FFCB (CALLABLE)	1.8700	05/13/19	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FFCB	05/13/14	95970	FFCB (CALLABLE)	1.8700	05/13/19	16,250,000.00	16,250,000.00	0.00	CITI	MFR
	FFCB Total						41,250,000.00	41,250,000.00	0.00		
NTRD	FHLB	05/08/14	95819	FHLB (CALLABLE)	2.0000	05/08/19	25,000,000.00	25,000,000.00	0.00	CITI	MFR
NTRD	FHLB	05/13/14	95821	FHLB (CALLABLE)	2.0000	05/13/19	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	FHLB	05/14/14	95822	FHLB (CALLABLE)	2.0300	05/14/19	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FHLB	05/15/14	95823	FHLB (CALLABLE)	2.0000	05/15/19	25,000,000.00	25,000,000.00	0.00	CITI	SNC
NTRD	FHLB	05/15/14	95824	FHLB (CALLABLE)	2.0000	05/15/19	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	FHLB	05/15/14	95886	FHLB (CALLABLE)	2.0000	05/15/19	16,450,000.00	16,445,887.50	0.00	CITI	TULL
NTRD	FHLB	05/16/14	95826	FHLB (CALLABLE)	2.0300	05/16/19	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	FHLB	05/19/14	95846	FHLB (CALLABLE)	1.1000	05/19/17	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	FHLB	05/19/14	95912	FHLB (CALLABLE)	1.1000	05/19/17	25,000,000.00	24,996,250.00	0.00	CITI	MFR
NTRD	FHLB	05/19/14	95927	FHLB (CALLABLE)	1.1000	05/19/17	7,865,000.00	7,865,000.00	0.00	CITI	JEFF
NTRD	FHLB	05/21/14	95839	FHLB (CALLABLE)	2.0300	05/21/19	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FHLB	05/22/14	95913	FHLB (CALLABLE)	1.1250	05/22/17	25,000,000.00	25,000,000.00	0.00	CITI	MS

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NTRD	FHLB	05/23/14	95848	FHLB (CALLABLE)	2.0000	05/21/19	25,000,000.00	25,000,000.00	2,777.78	CITI	RWB
NTRD	FHLB	05/28/14	95916	FHLB (CALLABLE)	1.1000	05/26/17	25,000,000.00	25,000,000.00	0.00	CITI	BLAY
NTRD	FHLB	05/28/14	95917	FHLB (CALLABLE)	1.1000	05/26/17	25,000,000.00	25,000,000.00	0.00	CITI	MIZO
	FHLB Total						374,315,000.00	374,307,137.50	2,777.78		
NTRD	FHLM	05/06/14	95850	FHLMC (CALLABLE)	2.0000	05/06/19	25,000,000.00	25,000,000.00	0.00	CITI	GPS
NTRD	FHLM	05/12/14	95845	FHLMC (CALLABLE)	2.0200	05/13/19	25,000,000.00	25,000,000.00	0.00	CITI	JPM
NTRD	FHLM	05/19/14	95847	FHLMC (CALLABLE)	2.0200	05/20/19	25,000,000.00	25,000,000.00	0.00	CITI	DCM
NTRD	FHLM	05/21/14	95838	FHLMC (CALLABLE)	2.0000	05/21/19	25,000,000.00	25,000,000.00	0.00	CITI	RBCCM
NTRD	FHLM	05/21/14	95865	FHLMC (CALLABLE)	2.0600	05/21/19	25,000,000.00	25,000,000.00	0.00	CITI	BCI
NTRD	FHLM	05/27/14	95914	FHLMC (CALLABLE)	1.1000	05/26/17	25,000,000.00	25,000,000.00	0.00	CITI	RWB
NTRD	FHLM	05/27/14	95915	FHLMC (CALLABLE)	1.1000	05/26/17	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	FHLM	05/27/14	95903	FHLMC (CALLABLE)	1.0000	05/26/17	25,000,000.00	24,987,500.00	0.00	CITI	FTNFCM
NTRD	FHLM	05/28/14	95901	FHLMC (CALLABLE)	2.0500	05/28/19	25,000,000.00	25,000,000.00	0.00	CITI	SUN
NTRD	FHLM	05/28/14	95902	FHLMC (CALLABLE)	2.0500	05/28/19	25,000,000.00	25,000,000.00	0.00	CITI	DCM
	FHLM Total						250,000,000.00	249,987,500.00	0.00		
NTRD	MCPN	05/07/14	95818	FHLB (CALLABLE)	6.0000	05/07/19	25,000,000.00	25,000,000.00	0.00	CITI	STIN
NTRD	MCPN	05/07/14	95837	FHLB (CALLABLE)	6.0000	05/07/19	25,000,000.00	25,000,000.00	0.00	CITI	LOOP
NTRD	MCPN	05/13/14	95820	FHLB (CALLABLE)	6.1250	05/13/19	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
NTRD	MCPN	05/15/14	95825	FHLB (CALLABLE)	6.0000	05/15/19	25,000,000.00	25,000,000.00	0.00	CITI	MS
NTRD	MCPN	05/23/14	95849	FHLB (CALLABLE)	6.0000	05/22/19	25,000,000.00	25,000,000.00	4,166.67	CITI	MS
NTRD	MCPN	05/27/14	95875	FHLB (CALLABLE)	6.5000	05/22/19	25,000,000.00	24,987,500.00	22,569.44	CITI	DBAG
	MCPN Total						150,000,000.00	149,987,500.00	26,736.11		
NTRD	MCSA	05/28/14	95900	FHLB (CALLABLE)	1.7500	05/28/19	25,000,000.00	25,000,000.00	0.00	CITI	PIPE
	MCSA Total						25,000,000.00	25,000,000.00	0.00		
NTRD	YANK1	05/01/14	95932	BANK OF MONTREAL CHICAGO CD	0.1400	07/03/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	05/02/14	95940	TORONTO DOMINION BANK NY CD	0.1050	06/03/14	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	05/02/14	95941	TORONTO DOMINION BANK NY CD	0.1100	06/04/14	50,000,000.00	50,000,229.14	0.00	CITI	MFR
NTRD	YANK1	05/02/14	95942	TORONTO DOMINION BANK NY CD	0.1100	06/04/14	25,000,000.00	25,000,114.57	0.00	CITI	MFR
NTRD	YANK1	05/06/14	95954	BNP PARIBAS SF CD	0.1200	06/11/14	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	05/15/14	96010	BANK OF MONTREAL CHICAGO CD	0.1300	07/28/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	05/20/14	96027	CREDIT SUISSE NY CD	0.1600	07/01/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Pooled Surplus Investments
For the Period: May 1, 2014 to May 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	05/21/14	96029	SOCIETE GENERALE NY CD	0.2000	08/01/14	50,000,000.00	50,000,999.62	0.00	CITI	MFR
NTRD	YANK1	05/27/14	96045	BANK OF MONTREAL CHICAGO CD	0.1600	08/29/14	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	05/29/14	96077	DEUTSCHE BANK AG NY CD	0.2100	07/30/14	50,000,000.00	50,000,860.81	0.00	CITI	MFR
NTRD	YANK1	05/30/14	96087	CREDIT SUISSE NY CD	0.1800	07/31/14	50,000,000.00	50,000,000.00	0.00	CITI	CRSU
NTRD	YANK1	05/30/14	96071	BANK OF MONTREAL CHICAGO CD	0.1700	08/25/14	50,000,000.00	49,999,697.16	2,125.00	CITI	RBCCM
	YANK1 Total						575,000,000.00	575,001,901.30	2,125.00		
				PSI Total			**5,392,484,000.00**	**5,391,898,429.68**	**31,638.89**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: May 1, 2014 to May 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)
05/19/14	NTRD	94446	FHLMC 1.73 (CALLABLE)	Call	100.0000	25,000,000.00	25,000,000.00	0.00	25,000,000.00	0.00
05/27/14	NTRD	94440	FHLMC 1.75 (CALLABLE)	Call	100.0000	27,470,000.00	27,470,000.00	0.00	27,470,000.00	0.00
			FHLMC Total			52,470,000.00	52,470,000.00	0.00	52,470,000.00	0.00
05/21/14	NTRD	95158	FHLB 1.70 (CALLABLE)	Call	100.0000	6,950,000.00	6,950,000.00	29,537.50	6,979,537.50	0.00
			MCSA - FHLB Total			6,950,000.00	6,950,000.00	29,537.50	6,979,537.50	0.00
			PSI Total			**59,420,000.00**	**59,420,000.00**	**29,537.50**	**59,449,537.50**	**0.00**

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: May 1, 2014 to May 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)
05/30/14	SCAQM	38556	S OF C LAIF	Call	100.0000	400,000.00	400,000.00	0.00	400,000.00	0.00
			CTDQ - S OF C LAIF Total			400,000.00	400,000.00	0.00	400,000.00	0.00
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total					400,000.00	400,000.00	0.00	400,000.00	0.00
05/07/14	SANIT	95441	FHLMC 1.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	86,111.11	50,086,111.11	0.00
05/07/14	SANIT	95442	FHLMC 1.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	86,111.11	50,086,111.11	0.00
05/07/14	SANIT	95443	FHLMC 1.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	86,111.11	50,086,111.11	0.00
05/07/14	SANIT	95444	FHLMC 1.55 (CALLABLE)	Sell	100.0000	50,000,000.00	50,000,000.00	86,111.11	50,086,111.11	0.00
05/07/14	SANIT	95445	FHLMC 1.55 (CALLABLE)	Sell	100.0000	12,011,000.00	12,011,000.00	20,685.61	12,031,685.61	0.00
05/07/14	SANIT	95523	FNMA 1.50 (CALLABLE)	Sell	100.0000	30,774,000.00	30,774,000.00	25,645.00	30,799,645.00	0.00
			MCSA Total			242,785,000.00	242,785,000.00	390,775.05	243,175,775.05	0.00
	SANIT - SANITATION DISTRICT Total					242,785,000.00	242,785,000.00	390,775.05	243,175,775.05	0.00
			SPI Total			**243,185,000.00**	**243,185,000.00**	**390,775.05**	**243,575,775.05**	**0.00**

Los Angeles County Treasurer

Market Pricing Exceptions

As of May 31, 2014

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC	99.950000
91282	WESTPAC BANKING CORP NY	99.950000
91255	BANK OF NOVA SCOTIA HOU	99.950000
93072	WESTPAC BANKING CORP NY	99.950000
95815	WESTPAC BANKING CORP NY	99.950000
95818	FHLB 6.00 (CALLABLE)	100.000000
95837	FHLB 6.00 (CALLABLE)	100.000000
96087	CREDIT SUISSE NY CD	100.000000

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of May 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	3,946,597,160.80	3,946,309,534.50	(287,626.30)	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	6,235,975,389.84	6,235,943,073.11	(32,316.73)	0.00	0.00	0.00
Governments	947,221,925.55	948,321,925.00	1,099,999.45	85,421.86	96,368.75	10,946.89
Agencies	11,804,479,652.98	11,723,567,478.08	(80,912,174.90)	75,594,395.17	74,326,150.19	(1,268,244.98)
Municipals	49,000,000.00	49,000,000.00	0.00	4,810,000.00	4,810,000.00	0.00
Corp. & Deposit Notes	235,060,592.94	235,164,760.00	104,167.06	1,511,682.79	1,523,248.50	11,565.71
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	49,184,271.96	49,184,271.96	0.00
TOTAL	$23,218,334,722.11	$23,138,306,770.69	($80,027,951.42)	$131,185,771.78	$129,940,039.40	($1,245,732.38)

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	88203	LACCAL BANS	0.58600	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.58600	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.58600	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.58600	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	94260	LACCAL BANS	0.58600	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	95430	LACCAL BANS	0.57600	06/30/16	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					49,000,000.00	49,000,000.00	49,000,000.00
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.48510	06/26/14	50,000,000.00	50,000,000.00	50,013,200.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.88335	09/28/15	50,000,000.00	50,065,859.36	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.21565	03/05/15	25,000,000.00	25,000,000.00	24,992,525.00
		CNFL Total					125,000,000.00	125,065,859.36	124,980,725.00
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.03360	12/29/14	35,000,000.00	35,000,000.00	35,029,785.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,126,550.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,745,200.00
		CNFRQ Total					85,000,000.00	85,000,000.00	84,901,535.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,994,733.58	25,282,500.00
		CNFX Total					25,000,000.00	24,994,733.58	25,282,500.00
PSI	NTRD	CPD	95463	ING U.S FUNDING LLC CP	0.18000	06/09/14	25,000,000.00	24,999,000.00	24,999,277.50
PSI	NTRD	CPD	95467	SALISBURY REC CO LLC CP	0.18000	06/02/14	25,000,000.00	24,999,875.00	24,999,770.00
PSI	NTRD	CPD	95470	BARTON CAPITAL LLC CP	0.17000	06/02/14	35,000,000.00	34,999,834.72	34,999,797.00
PSI	NTRD	CPD	95473	ING U.S. FUNDING LLC CP	0.18000	06/02/14	25,000,000.00	24,999,875.00	24,999,792.50
PSI	NTRD	CPD	95504	BARTON CAPITAL LLC CP	0.18000	06/02/14	21,200,000.00	21,199,894.00	21,199,877.04
PSI	NTRD	CPD	95527	ING U.S. FUNDING LLC CP	0.17000	06/04/14	19,400,000.00	19,399,725.17	19,399,730.34
PSI	NTRD	CPD	95529	ING U.S. FUNDING LLC CP	0.17500	06/09/14	25,000,000.00	24,999,027.78	24,999,277.50
PSI	NTRD	CPD	95563	ING U.S. FUNDING LLC CP	0.19000	06/25/14	50,000,000.00	49,993,666.67	49,995,450.00
PSI	NTRD	CPD	95564	CAFCO LLC CP	0.15000	06/16/14	50,000,000.00	49,996,875.00	49,996,625.00
PSI	NTRD	CPD	95569	ALPINE SECURITIZATION CORP CP	0.18000	06/24/14	50,000,000.00	49,994,250.00	49,995,695.00
PSI	NTRD	CPD	95570	ING U.S. FUNDING LLC CP	0.19000	06/30/14	50,000,000.00	49,992,347.22	49,994,360.00
PSI	NTRD	CPD	95571	ING U.S. FUNDING LLC CP	0.19000	06/30/14	50,000,000.00	49,992,347.22	49,994,360.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 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	95594	ING U.S. FUNDING LLC CP	0.18500	06/24/14	25,000,000.00	24,997,045.14	24,997,847.50
PSI	NTRD	CPD	95633	CAFCO LLC CP	0.15000	06/16/14	30,500,000.00	30,498,093.75	30,497,941.25
PSI	NTRD	CPD	95657	AUTOBAHN FUNDING CO LLC CP	0.14000	06/02/14	25,000,000.00	24,999,902.78	24,999,770.00
PSI	NTRD	CPD	95677	AUTOBAHN FUNDING CO LLC CP	0.13000	06/03/14	26,000,000.00	25,999,812.22	25,999,682.80
PSI	NTRD	CPD	95678	AUTOBAHN FUNDING CO LLC CP	0.13000	06/03/14	25,000,000.00	24,999,819.44	24,999,695.00
PSI	NTRD	CPD	95707	ATLANTIC ASSET SEC LLC CP	0.15000	06/06/14	25,000,000.00	24,999,479.17	24,999,562.50
PSI	NTRD	CPD	95708	CANCARA ASSET SEC LLC CP	0.15000	06/09/14	20,000,000.00	19,999,333.33	19,999,328.00
PSI	NTRD	CPD	95725	CANCARA ASSET SEC LLC CP	0.15000	06/17/14	30,000,000.00	29,998,000.00	29,997,900.00
PSI	NTRD	CPD	95738	SHEFFIELD RECEIVABLES CORP CP	0.16000	07/11/14	25,000,000.00	24,995,555.56	24,995,742.50
PSI	NTRD	CPD	95742	CANCARA ASSET SEC LLC CP	0.15000	06/17/14	50,000,000.00	49,996,666.67	49,996,500.00
PSI	NTRD	CPD	95743	CANCARA ASSET SEC LLC CP	0.15000	06/17/14	8,000,000.00	7,999,466.67	7,999,440.00
PSI	NTRD	CPD	95756	ING U.S. FUNDING LLC CP	0.16000	06/02/14	30,000,000.00	29,999,866.67	29,999,751.00
PSI	NTRD	CPD	95767	BARTON CAPITAL LLC CP	0.14000	06/13/14	25,000,000.00	24,998,833.33	24,999,320.00
PSI	NTRD	CPD	95768	ING U.S. FUNDING LLC CP	0.18000	07/02/14	50,000,000.00	49,992,250.00	49,993,860.00
PSI	NTRD	CPD	95776	BARTON CAPITAL LLC CP	0.14500	06/13/14	30,000,000.00	29,998,550.00	29,999,184.00
PSI	NTRD	CPD	95777	BARTON CAPITAL LLC CP	0.15000	06/13/14	25,000,000.00	24,998,750.00	24,999,320.00
PSI	NTRD	CPD	95782	BARTON CAPITAL LLC CP	0.15000	06/13/14	30,000,000.00	29,998,500.00	29,999,184.00
PSI	NTRD	CPD	95783	SHEFFIELD RECEIVABLES CORP CP	0.15000	06/17/14	25,000,000.00	24,998,333.33	24,998,500.00
PSI	NTRD	CPD	95786	CREDIT AGRICOLE NA INC CP	0.11000	06/02/14	50,000,000.00	49,999,847.22	49,999,585.00
PSI	NTRD	CPD	95792	SALISBURY REC CO LLC CP	0.14500	06/11/14	33,000,000.00	32,998,670.83	32,998,581.00
PSI	NTRD	CPD	95795	BARTON CAPITAL LLC CP	0.12000	06/02/14	50,000,000.00	49,999,833.33	49,999,710.00
PSI	NTRD	CPD	95797	BARTON CAPITAL LLC CP	0.14000	06/13/14	50,000,000.00	49,997,666.67	49,998,640.00
PSI	NTRD	CPD	95800	ING U.S. FUNDING LLC CP	0.17000	06/20/14	50,000,000.00	49,995,513.89	49,996,500.00
PSI	NTRD	CPD	95802	ING U.S. FUNDING LLC CP	0.17000	06/18/14	50,000,000.00	49,995,986.11	49,996,915.00
PSI	NTRD	CPD	95808	ING U.S. FUNDING LLC CP	0.17000	06/10/14	50,000,000.00	49,997,875.00	49,998,395.00
PSI	NTRD	CPD	95813	CREDIT AGRICOLE NA INC CP	0.12000	06/02/14	50,000,000.00	49,999,833.33	49,999,585.00
PSI	NTRD	CPD	95830	BARTON CAPITAL LLC CP	0.15000	06/18/14	27,000,000.00	26,998,087.50	26,998,903.80
PSI	NTRD	CPD	95833	BARTON CAPITAL LLC CP	0.14500	06/19/14	20,000,000.00	19,998,550.00	19,999,134.00
PSI	NTRD	CPD	95836	BARTON CAPITAL LLC CP	0.12000	06/05/14	23,000,000.00	22,999,693.33	22,999,730.90
PSI	NTRD	CPD	95852	AUTOBAHN FUNDING CO LLC CP	0.12000	06/03/14	15,000,000.00	14,999,900.00	14,999,817.00
PSI	NTRD	CPD	95853	SALISBURY REC CO LLC CP	0.12000	06/02/14	3,500,000.00	3,499,988.33	3,499,967.80
PSI	NTRD	CPD	95855	ING U.S. FUNDING LLC CP	0.14000	06/09/14	50,000,000.00	49,998,444.44	49,998,555.00
PSI	NTRD	CPD	95856	BARTON CAPITAL LLC CP	0.12000	06/05/14	15,000,000.00	14,999,800.00	14,999,824.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of May 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	95858	ALPINE SECURITIZATION CORP CP	0.11000	06/02/14	50,000,000.00	49,999,847.22	49,999,625.00
PSI	NTRD	CPD	95866	BARTON CAPITAL LLC CP	0.12000	06/05/14	10,000,000.00	9,999,866.67	9,999,883.00
PSI	NTRD	CPD	95868	AUTOBAHN FUNDING CO LLC CP	0.13000	06/03/14	33,000,000.00	32,999,761.67	32,999,597.40
PSI	NTRD	CPD	95872	BARTON CAPITAL LLC CP	0.12000	06/03/14	10,000,000.00	9,999,933.33	9,999,922.00
PSI	NTRD	CPD	95880	ATLANTIC ASSET SEC LLC CP	0.12000	06/02/14	38,690,000.00	38,689,871.03	38,689,709.83
PSI	NTRD	CPD	95889	ING U.S. FUNDING LLC CP	0.14000	06/09/14	32,799,000.00	32,797,979.59	32,798,052.11
PSI	NTRD	CPD	95890	BARTON CAPITAL LLC CP	0.11000	06/05/14	50,000,000.00	49,999,388.89	49,999,415.00
PSI	NTRD	CPD	95891	ATLANTIC ASSET SEC LLC CP	0.15000	06/06/14	36,000,000.00	35,999,250.00	35,999,370.00
PSI	NTRD	CPD	95892	ABBEY NATIONAL NA LLC CP	0.12000	06/04/14	50,000,000.00	49,999,500.00	49,999,375.00
PSI	NTRD	CPD	95893	BARTON CAPITAL LLC CP	0.12000	06/03/14	3,000,000.00	2,999,980.00	2,999,976.60
PSI	NTRD	CPD	95894	MONTE BLANC CAPITAL CORP CP	0.15000	06/09/14	1,600,000.00	1,599,946.67	1,599,946.24
PSI	NTRD	CPD	95895	BARTON CAPITAL LLC CP	0.12000	06/10/14	37,795,000.00	37,793,866.15	37,794,191.19
PSI	NTRD	CPD	95896	CANCARA ASSET SEC LLC CP	0.12000	06/02/14	40,000,000.00	39,999,866.67	39,999,632.00
PSI	NTRD	CPD	95904	BARTON CAPITAL LLC CP	0.15000	06/19/14	12,017,000.00	12,016,098.73	12,016,479.66
PSI	NTRD	CPD	95907	AUTOBAHN FUNDING CO LLC CP	0.12000	06/05/14	20,000,000.00	19,999,733.33	19,999,634.00
PSI	NTRD	CPD	95909	BARTON CAPITAL LLC CP	0.15000	06/23/14	25,000,000.00	24,997,708.33	24,998,667.50
PSI	NTRD	CPD	95918	BARTON CAPITAL LLC CP	0.10000	06/04/14	25,000,000.00	24,999,791.67	24,999,757.50
PSI	NTRD	CPD	95919	BARTON CAPITAL LLC CP	0.10000	06/05/14	25,000,000.00	24,999,722.22	24,999,707.50
PSI	NTRD	CPD	95920	ING U.S. FUNDING LLC CP	0.13000	06/05/14	50,000,000.00	49,999,277.78	49,999,165.00
PSI	NTRD	CPD	95921	BARTON CAPITAL LLC CP	0.14000	06/25/14	50,000,000.00	49,995,333.33	49,997,110.00
PSI	NTRD	CPD	95922	ING U.S. FUNDING LLC CP	0.14000	06/06/14	43,000,000.00	42,999,163.89	42,999,165.80
PSI	NTRD	CPD	95923	CREDIT AGRICOLE NA INC CP	0.10000	06/10/14	50,000,000.00	49,998,750.00	49,998,395.00
PSI	NTRD	CPD	95924	BARTON CAPITAL LLC CP	0.14000	06/30/14	50,000,000.00	49,994,361.11	49,996,470.00
PSI	NTRD	CPD	95925	ABBEY NATIONAL NA LLC CP	0.11000	06/03/14	50,000,000.00	49,999,694.44	49,999,500.00
PSI	NTRD	CPD	95928	AUTOBAHN FUNDING CO LLC CP	0.12000	06/05/14	40,000,000.00	39,999,466.67	39,999,268.00
PSI	NTRD	CPD	95929	CANCARA ASSET SEC LLC CP	0.14000	07/01/14	40,000,000.00	39,995,333.33	39,994,560.00
PSI	NTRD	CPD	95930	ABBEY NATIONAL NA LLC CP	0.12000	06/02/14	50,000,000.00	49,999,833.33	49,999,625.00
PSI	NTRD	CPD	95931	CANCARA ASSET SEC LLC CP	0.12000	06/09/14	31,800,000.00	31,799,152.00	31,798,931.52
PSI	NTRD	CPD	95934	ATLANTIC ASSET SEC LLC CP	0.12000	06/05/14	25,000,000.00	24,999,666.67	24,999,625.00
PSI	NTRD	CPD	95935	CANCARA ASSET SEC LLC CP	0.12000	06/03/14	50,000,000.00	49,999,666.67	49,999,390.00
PSI	NTRD	CPD	95936	ABBEY NATIONAL NA LLC CP	0.11000	06/05/14	50,000,000.00	49,999,388.89	49,999,250.00
PSI	NTRD	CPD	95937	ABBEY NATIONAL NA LLC CP	0.12000	06/06/14	50,000,000.00	49,999,166.67	49,999,125.00
PSI	NTRD	CPD	95938	CRC FUNDING LLC CP	0.15000	08/01/14	16,500,000.00	16,495,806.25	16,494,744.75

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PSI	NTRD	CPD	95939	AUTOBAHN FUNDING CO LLC CP	0.13000	06/20/14	10,000,000.00	9,999,313.89	9,999,183.00
PSI	NTRD	CPD	95944	ATLANTIC ASSET SEC LLC CP	0.12000	06/05/14	50,000,000.00	49,999,333.33	49,999,250.00
PSI	NTRD	CPD	95945	AUTOBAHN FUNDING CO LLC CP	0.14000	07/02/14	27,000,000.00	26,996,745.00	26,996,187.60
PSI	NTRD	CPD	95946	CANCARA ASSET SEC LLC CP	0.12000	06/09/14	3,500,000.00	3,499,906.67	3,499,882.40
PSI	NTRD	CPD	95947	ATLANTIC ASSET SEC LLC CP	0.12000	06/06/14	35,757,000.00	35,756,404.05	35,756,374.25
PSI	NTRD	CPD	95948	ABBEY NATIONAL NA LLC CP	0.10000	06/06/14	50,000,000.00	49,999,305.56	49,999,125.00
PSI	NTRD	CPD	95950	CANCARA ASSET SEC LLC CP	0.12000	06/05/14	25,000,000.00	24,999,666.67	24,999,542.50
PSI	NTRD	CPD	95951	ATLANTIC ASSET SEC LLC CP	0.12000	06/04/14	31,000,000.00	30,999,690.00	30,999,612.50
PSI	NTRD	CPD	95952	ATLANTIC ASSET SEC LLC CP	0.12000	06/04/14	44,000,000.00	43,999,560.00	43,999,450.00
PSI	NTRD	CPD	95953	ABBEY NATIONAL NA LLC CP	0.12000	06/13/14	25,000,000.00	24,999,000.00	24,999,037.50
PSI	NTRD	CPD	95956	ATLANTIC ASSET SEC LLC CP	0.12000	06/06/14	50,000,000.00	49,999,166.67	49,999,125.00
PSI	NTRD	CPD	95957	ATLANTIC ASSET SEC LLC CP	0.12000	06/05/14	35,335,000.00	35,334,528.87	35,334,469.98
PSI	NTRD	CPD	95958	CANCARA ASSET SEC LLC CP	0.12000	06/10/14	50,000,000.00	49,998,500.00	49,998,090.00
PSI	NTRD	CPD	95959	ATLANTIC ASSET SEC LLC CP	0.12000	06/06/14	46,529,000.00	46,528,224.52	46,528,185.74
PSI	NTRD	CPD	95962	BARTON CAPITAL LLC CP	0.10000	06/11/14	50,000,000.00	49,998,611.11	49,998,835.00
PSI	NTRD	CPD	95963	BARTON CAPITAL LLC CP	0.10000	06/11/14	25,000,000.00	24,999,305.56	24,999,417.50
PSI	NTRD	CPD	95964	AUTOBAHN FUNDING CO LLC CP	0.12000	06/10/14	30,000,000.00	29,999,100.00	29,998,854.00
PSI	NTRD	CPD	95965	ABBEY NATIONAL NA LLC CP	0.11000	06/13/14	50,000,000.00	49,998,166.67	49,998,075.00
PSI	NTRD	CPD	95966	ATLANTIC ASSET SEC LLC CP	0.12000	06/10/14	25,000,000.00	24,999,250.00	24,999,197.50
PSI	NTRD	CPD	95967	ATLANTIC ASSET SEC LLC CP	0.12000	06/11/14	25,000,000.00	24,999,166.67	24,999,092.50
PSI	NTRD	CPD	95968	ATLANTIC ASSET SEC LLC CP	0.14000	06/20/14	50,000,000.00	49,996,305.56	49,996,500.00
PSI	NTRD	CPD	95971	CANCARA ASSET SECUR LLC CP	0.12000	06/11/14	25,000,000.00	24,999,166.67	24,998,925.00
PSI	NTRD	CPD	95972	CANCARA ASSET SECUR LLC CP	0.13000	06/23/14	25,000,000.00	24,998,013.89	24,997,617.50
PSI	NTRD	CPD	95973	ATLANTIC ASSET SEC LLC CP	0.12000	06/10/14	25,000,000.00	24,999,250.00	24,999,197.50
PSI	NTRD	CPD	95974	AUTOBAHN FUNDING CO LLC CP	0.12000	06/13/14	50,000,000.00	49,998,000.00	49,997,355.00
PSI	NTRD	CPD	95975	ATLANTIC ASSET SEC LLC CP	0.12000	06/12/14	39,000,000.00	38,998,570.00	38,998,408.80
PSI	NTRD	CPD	95976	CANCARA ASSET SECUR LLC CP	0.12000	06/18/14	30,000,000.00	29,998,300.00	29,997,783.00
PSI	NTRD	CPD	95978	SHEFFIELD RECEIVABLES CORP CP	0.15000	07/10/14	25,000,000.00	24,995,937.50	24,995,872.50
PSI	NTRD	CPD	95979	CANCARA ASSET SEC LLC CP	0.12000	06/18/14	10,000,000.00	9,999,433.33	9,999,261.00
PSI	NTRD	CPD	95980	ATLANTIC ASSET SEC LLC CP	0.12000	06/16/14	25,000,000.00	24,998,750.00	24,998,582.50
PSI	NTRD	CPD	95981	AUTOBAHN FUNDING CO LLC CP	0.11000	06/13/14	25,000,000.00	24,999,083.34	24,998,677.50
PSI	NTRD	CPD	95982	CANCARA ASSET SEC LLC CP	0.13000	06/23/14	50,000,000.00	49,996,027.78	49,995,235.00
PSI	NTRD	CPD	95983	ATLANTIC ASSET SEC LLC CP	0.13000	06/27/14	43,300,000.00	43,295,934.61	43,295,687.32

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PSI	NTRD	CPD	95985	MONTE BLANC CAPITAL CORP CP	0.18000	07/11/14	4,572,000.00	4,571,085.60	4,571,114.40
PSI	NTRD	CPD	95987	AUTOBAHN FUNDING CO LLC CP	0.12000	06/16/14	50,000,000.00	49,997,500.00	49,996,695.00
PSI	NTRD	CPD	95988	CANCARA ASSET SEC LLC CP	0.12000	06/16/14	25,000,000.00	24,998,750.00	24,998,347.50
PSI	NTRD	CPD	95989	CANCARA ASSET SEC LLC CP	0.11000	06/16/14	25,000,000.00	24,998,854.17	24,998,347.50
PSI	NTRD	CPD	95990	SALISBURY REC CO LLC CP	0.15000	07/08/14	15,000,000.00	14,997,687.50	14,997,367.50
PSI	NTRD	CPD	95991	ABBEY NATIONAL NA LLC CP	0.11000	06/18/14	25,000,000.00	24,998,701.39	24,998,587.50
PSI	NTRD	CPD	95993	AUTOBAHN FUNDING CO LLC CP	0.12000	06/16/14	20,000,000.00	19,999,000.00	19,998,678.00
PSI	NTRD	CPD	95994	SHEFFIELD RECEIVABLES CORP CP	0.13000	07/14/14	25,000,000.00	24,996,118.06	24,995,312.50
PSI	NTRD	CPD	95995	ATLANTIC ASSET SEC LLC CP	0.12000	06/19/14	25,000,000.00	24,998,500.00	24,998,332.50
PSI	NTRD	CPD	95996	CANCARA ASSET SEC LLC CP	0.13000	06/23/14	10,000,000.00	9,999,205.56	9,999,047.00
PSI	NTRD	CPD	95997	SHEFFIELD RECEIVABLES CORP CP	0.13000	07/07/14	25,000,000.00	24,996,750.00	24,996,280.00
PSI	NTRD	CPD	95998	ABBEY NATIONAL NA LLC CP	0.11000	06/16/14	25,000,000.00	24,998,854.17	24,998,785.00
PSI	NTRD	CPD	95999	ABBEY NATIONAL NA LLC CP	0.11500	06/18/14	25,000,000.00	24,998,642.36	24,998,587.50
PSI	NTRD	CPD	96000	ABBEY NATIONAL NA LLC CP	0.11000	06/17/14	50,000,000.00	49,997,555.56	49,997,375.00
PSI	NTRD	CPD	96002	CANCARA ASSET SEC LLC CP	0.11000	06/17/14	25,000,000.00	24,998,777.78	24,998,250.00
PSI	NTRD	CPD	96003	ATLANTIC ASSET SEC LLC CP	0.11000	06/19/14	25,000,000.00	24,998,625.00	24,998,332.50
PSI	NTRD	CPD	96004	AUTOBAHN FUNDING CO LLC CP	0.12000	06/18/14	35,000,000.00	34,998,016.66	34,997,413.50
PSI	NTRD	CPD	96005	SALISBURY REC CO LLC CP	0.11000	06/24/14	30,000,000.00	29,997,891.66	29,997,000.00
PSI	NTRD	CPD	96006	REGENCY MARKETS NO. 1 LLC CP	0.14000	06/16/14	50,000,000.00	49,997,083.33	49,996,695.00
PSI	NTRD	CPD	96007	REGENCY MARKETS NO. 1 LLC CP	0.14000	06/16/14	25,000,000.00	24,998,541.67	24,998,347.50
PSI	NTRD	CPD	96008	ATLANTIC ASSET SEC LLC CP	0.12000	06/19/14	25,000,000.00	24,998,500.00	24,998,332.50
PSI	NTRD	CPD	96009	ABBEY NATIONAL NA LLC CP	0.11000	06/19/14	50,000,000.00	49,997,250.00	49,997,000.00
PSI	NTRD	CPD	96012	REGENCY MARKETS NO. 1 LLC	0.14000	06/16/14	25,000,000.00	24,998,541.67	24,998,347.50
PSI	NTRD	CPD	96013	ALPINE SECURITIZATION CORP CP	0.12000	06/18/14	25,000,000.00	24,998,583.33	24,998,417.50
PSI	NTRD	CPD	96014	CANCARA ASSET SEC LLC CP	0.12000	06/19/14	35,000,000.00	34,997,900.00	34,997,277.00
PSI	NTRD	CPD	96015	ABBEY NATIONAL NA LLC CP	0.11000	06/20/14	50,000,000.00	49,997,097.22	49,996,790.00
PSI	NTRD	CPD	96016	ALPINE SECURITIZATION CORP CP	0.12000	06/20/14	25,000,000.00	24,998,416.66	24,998,250.00
PSI	NTRD	CPD	96018	ALPINE SECURITIZATION CORP CP	0.13000	06/18/14	50,000,000.00	49,996,930.55	49,996,835.00
PSI	NTRD	CPD	96019	ATLANTIC ASSET SEC LLC CP	0.12000	06/25/14	25,000,000.00	24,998,000.00	24,997,725.00
PSI	NTRD	CPD	96020	ATLANTIC ASSET SEC LLC CP	0.12000	06/25/14	25,000,000.00	24,998,000.00	24,997,725.00
PSI	NTRD	CPD	96021	SALISBURY REC CO LLC CP	0.14000	07/16/14	25,000,000.00	24,995,625.00	24,994,420.00
PSI	NTRD	CPD	96022	ALPINE SECURITIZATION CORP CP	0.13000	06/26/14	50,000,000.00	49,995,486.11	49,995,240.00
PSI	NTRD	CPD	96023	ALPINE SECURITIZATION CORP CP	0.14000	06/24/14	23,000,000.00	22,997,942.78	22,998,019.70

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PSI	NTRD	CPD	96025	ATLANTIC ASSET SEC LLC CP	0.12000	06/23/14	35,000,000.00	34,997,433.33	34,997,130.00
PSI	NTRD	CPD	96026	BARTON CAPITAL LLC CP	0.15000	07/15/14	25,000,000.00	24,995,416.67	24,996,455.00
PSI	NTRD	CPD	96030	CANCARA ASSET SEC LLC CP	0.12000	06/24/14	30,000,000.00	29,997,700.00	29,997,000.00
PSI	NTRD	CPD	96031	AUTOBAHN FUNDING CO LLC CP	0.12000	06/27/14	39,000,000.00	38,996,620.00	38,995,511.10
PSI	NTRD	CPD	96032	ALPINE SECURITIZATION CORP CP	0.13000	06/26/14	30,000,000.00	29,997,291.67	29,997,144.00
PSI	NTRD	CPD	96033	ALPINE SECURITIZATION CORP CP	0.13000	06/27/14	25,000,000.00	24,997,652.78	24,997,510.00
PSI	NTRD	CPD	96034	ALPINE SECURITIZATION CORP CP	0.13000	06/25/14	25,000,000.00	24,997,833.33	24,997,725.00
PSI	NTRD	CPD	96035	BARTON CAPITAL LLC CP	0.15000	07/15/14	25,016,000.00	25,011,413.74	25,012,452.73
PSI	NTRD	CPD	96036	ABBEY NATIONAL NA LLC CP	0.11000	06/30/14	50,000,000.00	49,995,569.45	49,993,985.00
PSI	NTRD	CPD	96037	BARTON CAPITAL LLC CP	0.15000	07/14/14	15,000,000.00	14,997,312.50	14,997,937.50
PSI	NTRD	CPD	96039	ATLANTIC ASSET SEC LLC CP	0.12000	06/30/14	25,000,000.00	24,997,583.33	24,997,180.00
PSI	NTRD	CPD	96040	AUTOBAHN FUNDING CO LLC CP	0.12000	06/27/14	20,000,000.00	19,998,266.67	19,997,698.00
PSI	NTRD	CPD	96041	SHEFFIELD RECEIVABLES CORP CP	0.18000	08/11/14	15,000,000.00	14,994,675.00	14,994,859.50
PSI	NTRD	CPD	96042	ABBEY NATIONAL NA LLC CP	0.11000	06/30/14	50,000,000.00	49,995,569.45	49,993,985.00
PSI	NTRD	CPD	96043	BARTON CAPITAL LLC CP	0.15000	07/16/14	25,000,000.00	24,995,312.50	24,996,312.50
PSI	NTRD	CPD	96048	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/28/14	25,000,000.00	24,992,083.33	24,990,672.50
PSI	NTRD	CPD	96049	ATLANTIC ASSET SEC LLC CP	0.12000	06/20/14	50,000,000.00	49,996,833.33	49,996,500.00
PSI	NTRD	CPD	96050	REGENCY MARKETS NO. 1 LLC CP	0.14000	06/18/14	50,000,000.00	49,996,694.44	49,996,305.00
PSI	NTRD	CPD	96051	ALPINE SECURITIZATION CORP CP	0.13000	06/27/14	25,000,000.00	24,997,652.78	24,997,510.00
PSI	NTRD	CPD	96052	ABBEY NATIONAL NA LLC CP	0.11000	06/30/14	50,000,000.00	49,995,569.44	49,993,985.00
PSI	NTRD	CPD	96053	CANCARA ASSET SEC LLC CP	0.13000	07/02/14	40,000,000.00	39,995,522.22	39,994,352.00
PSI	NTRD	CPD	96054	BARTON CAPITAL LLC CP	0.15000	07/14/14	15,400,000.00	15,397,240.83	15,397,882.50
PSI	NTRD	CPD	96056	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/30/14	50,000,000.00	49,983,611.11	49,980,430.00
PSI	NTRD	CPD	96057	ALPINE SECURITIZATION CORP CP	0.14000	07/03/14	50,000,000.00	49,993,777.78	49,993,625.00
PSI	NTRD	CPD	96058	ATLANTIC ASSET SEC LLC CP	0.13000	07/11/14	50,000,000.00	49,992,777.78	49,991,485.00
PSI	NTRD	CPD	96059	ALPINE SECURITIZATION CORP CP	0.14000	07/01/14	50,000,000.00	49,994,166.66	49,994,090.00
PSI	NTRD	CPD	96060	ABBEY NATIONAL NA LLC CP	0.11000	06/30/14	50,000,000.00	49,995,569.45	49,993,985.00
PSI	NTRD	CPD	96061	ALPINE SECURITIZATION CORP CP	0.14000	07/02/14	25,000,000.00	24,996,986.11	24,996,930.00
PSI	NTRD	CPD	96062	BARTON CAPITAL LLC CP	0.15000	07/16/14	25,015,000.00	25,010,309.69	25,011,310.29
PSI	NTRD	CPD	96063	SHEFFIELD RECEIVABLES CORP CP	0.17000	08/06/14	13,000,000.00	12,995,948.33	12,995,947.90
PSI	NTRD	CPD	96065	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	50,000,000.00	49,995,000.00	49,993,200.00
PSI	NTRD	CPD	96066	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	5,000,000.00	4,999,500.00	4,999,320.00
PSI	NTRD	CPD	96067	ATLANTIC ASSET SEC LLC CP	0.12000	07/02/14	50,000,000.00	49,994,833.34	49,993,860.00

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PSI	NTRD	CPD	96068	AUTOBAHN FUNDING CO LLC CP	0.12000	07/01/14	15,000,000.00	14,998,500.00	14,997,960.00
PSI	NTRD	CPD	96069	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/29/14	50,000,000.00	49,983,888.89	49,980,835.00
PSI	NTRD	CPD	96072	AUTOBAHN FUNDING CO LLC CP	0.13000	07/11/14	15,000,000.00	14,997,833.33	14,997,094.50
PSI	NTRD	CPD	96073	BARTON CAPITAL LLC CP	0.15000	07/25/14	10,000,000.00	9,997,750.00	9,998,056.00
PSI	NTRD	CPD	96074	SALISBURY REC CO LLC CP	0.12000	07/09/14	50,000,000.00	49,993,666.67	49,990,945.00
PSI	NTRD	CPD	96075	SALISBURY REC CO LLC CP	0.12000	07/09/14	25,000,000.00	24,996,833.33	24,995,472.50
PSI	NTRD	CPD	96076	ALPINE SECURITIZATION CORP CP	0.15000	07/07/14	50,000,000.00	49,992,500.00	49,992,560.00
PSI	NTRD	CPD	96080	CANCARA ASSET SEC LLC CP	0.12000	07/08/14	50,000,000.00	49,993,833.33	49,991,225.00
PSI	NTRD	CPD	96081	ALPINE SECURITIZATION CORP CP	0.14000	07/08/14	40,000,000.00	39,994,244.44	39,993,848.00
PSI	NTRD	CPD	96082	DEUTSCHE BANK FINANCIAL LLC CP	0.20000	07/30/14	25,000,000.00	24,991,805.56	24,990,215.00
PSI	NTRD	CPD	96083	AUTOBAHN FUNDING CO LLC CP	0.12000	07/08/14	25,000,000.00	24,996,916.67	24,995,612.50
PSI	NTRD	CPD	96084	AUTOBAHN FUNDING CO LLC CP	0.12000	07/02/14	25,000,000.00	24,997,416.67	24,996,470.00
PSI	NTRD	CPD	96085	SALISBURY REC CO LLC CP	0.12000	07/02/14	50,000,000.00	49,994,833.33	49,992,940.00
PSI	NTRD	CPD	96086	SALISBURY REC CO LLC CP	0.12000	07/02/14	3,195,000.00	3,194,669.85	3,194,548.87
		CPD Total					6,236,420,000.00	6,235,975,389.84	6,235,943,073.11
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,992,367.20	25,001,200.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,977,101.59	25,001,200.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,606,108.81	20,625,990.00
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,113,451.51	35,059,979.92
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,390,598.38	18,322,076.00
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,985,195.04	26,881,551.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,725.74	24,927,875.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,968,190.89	24,596,300.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,203,118.75
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,029,799.20	26,873,362.73
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,132.37	23,139,432.03
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,467,580.40
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,837,435.55
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,958,624.71	49,709,100.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	32,003,494.99	31,843,649.46
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,632,650.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,961,114.93	49,525,300.00

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PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,972,039.47	49,709,950.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,514,569.24	36,323,060.47
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,859,342.38	44,707,563.38
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	39,332,601.46
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,696,702.57	23,458,611.25
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,191,174.99	44,908,756.20
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,889,141.77	49,386,550.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,667.43	148,159.65
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,647,875.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,980,488.36	24,647,875.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,863.53	10,450,699.00
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,647,875.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,483,875.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,483,875.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,483,875.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,999,487.00
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,628,390.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,971,043.26	24,821,350.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,672,200.88
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,623,688.68	28,016,650.40
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,148,697.55
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,845,107.28
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,134,485.25	14,773,977.00
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,988,120.72	24,338,925.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,478,973.68	42,349,729.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,979,518.48	19,503,600.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,506,175.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,963,877.80	24,380,975.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,963,877.80	24,380,975.00
PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,963,877.80	24,380,975.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,755,975.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,975,167.72	24,724,525.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,936.56	19,857,900.00

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PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,696.07	16,879,215.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,180,485.41	24,720,825.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	20,034,040.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,521,275.00
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	8,013,616.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,162,169.30
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,844,635.66	8,919,273.66
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	15,029,325.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,993,526.93	10,019,550.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,426,197.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,398,429.53	24,502,744.00
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,531,237.34	16,737,495.13
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,979,079.96	25,079,675.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,980,753.56	23,073,301.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,982,338.82	20,063,160.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,886,842.42	14,947,054.20
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,047,000.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,047,000.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,047,000.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,743,393.48	11,823,885.96
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,474,298.64	23,598,944.68
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,066,675.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,066,675.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,488,404.92	32,636,373.00
PSI	NTRD	FFCB	94422	FFCB (CALLABLE)	1.70000	11/05/18	19,000,000.00	18,983,164.29	19,083,125.00
PSI	NTRD	FFCB	94423	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,139.10	20,087,500.00
PSI	NTRD	FFCB	94424	FFCB (CALLABLE)	1.70000	11/05/18	20,000,000.00	19,991,139.10	20,087,500.00
PSI	NTRD	FFCB	94464	FFCB (CALLABLE)	1.73000	11/13/18	25,000,000.00	25,000,000.00	25,119,675.00
PSI	NTRD	FFCB	94486	FFCB (CALLABLE)	1.73000	11/13/18	15,835,000.00	15,824,424.54	15,910,802.15
PSI	NTRD	FFCB	94487	FFCB (CALLABLE)	1.73000	11/13/18	9,455,000.00	9,448,685.45	9,500,261.09
PSI	NTRD	FFCB	94515	FFCB (CALLABLE)	1.87500	10/02/18	25,000,000.00	25,000,000.00	25,098,250.00
PSI	NTRD	FFCB	94675	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,175.00
PSI	NTRD	FFCB	94676	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,175.00

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PSI	NTRD	FFCB	94677	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,175.00
PSI	NTRD	FFCB	94678	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,175.00
PSI	NTRD	FFCB	94679	FFCB (CALLABLE)	1.75000	12/03/18	25,000,000.00	25,000,000.00	25,002,175.00
PSI	NTRD	FFCB	94720	FFCB (CALLABLE)	1.81000	11/19/18	22,070,000.00	22,070,000.00	22,203,214.52
PSI	NTRD	FFCB	94758	FFCB (CALLABLE)	1.78000	12/11/18	8,750,000.00	8,750,000.00	8,795,631.25
PSI	NTRD	FFCB	94759	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,130,375.00
PSI	NTRD	FFCB	94760	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,130,375.00
PSI	NTRD	FFCB	94761	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,130,375.00
PSI	NTRD	FFCB	94762	FFCB (CALLABLE)	1.78000	12/11/18	25,000,000.00	25,000,000.00	25,130,375.00
PSI	NTRD	FFCB	94778	FFCB	1.51000	09/04/18	21,805,000.00	21,805,000.00	21,923,989.89
PSI	NTRD	FFCB	94855	FFCB (CALLABLE)	1.78000	12/11/18	28,000,000.00	28,000,000.00	28,146,020.00
PSI	NTRD	FFCB	94885	FFCB (CALLABLE)	1.87500	10/02/18	27,985,000.00	27,985,000.00	28,094,981.05
PSI	NTRD	FFCB	94900	FFCB (CALLABLE)	1.27000	12/18/17	25,000,000.00	24,972,260.27	25,136,700.00
PSI	NTRD	FFCB	94917	FFCB (CALLABLE)	2.35000	12/17/19	23,095,000.00	23,084,327.39	23,249,690.31
PSI	NTRD	FFCB	95022	FFCB (CALLABLE)	1.74000	06/27/18	50,000,000.00	49,941,171.64	50,053,700.00
PSI	NTRD	FFCB	95023	FFCB (CALLABLE)	1.74000	06/27/18	29,040,000.00	29,005,832.49	29,071,188.96
PSI	NTRD	FFCB	95817	FFCB (CALLABLE)	1.87500	04/23/19	13,950,000.00	13,950,000.00	13,993,942.50
PSI	NTRD	FFCB	95873	FFCB (CALLABLE)	1.87000	04/30/19	15,500,000.00	15,461,929.08	15,610,561.50
PSI	NTRD	FFCB	95874	FFCB (CALLABLE)	1.37500	05/21/19	17,555,000.00	17,201,740.04	17,241,450.15
PSI	NTRD	FFCB	95961	FFCB (CALLABLE)	1.87000	05/13/19	25,000,000.00	25,000,000.00	24,984,725.00
PSI	NTRD	FFCB	95970	FFCB (CALLABLE)	1.87000	05/13/19	16,250,000.00	16,250,000.00	16,240,071.25
		FFCB Total					2,407,406,000.00	2,403,982,398.98	2,392,182,440.41
PSI	NTRD	FHLB	84123	FHLB	2.87500	06/12/15	19,045,000.00	19,169,694.01	19,581,078.66
PSI	NTRD	FHLB	84139	FHLB	3.25000	09/12/14	43,530,000.00	43,688,398.79	43,914,805.20
PSI	NTRD	FHLB	84142	FHLB	2.75000	03/13/15	50,000,000.00	50,277,783.76	51,016,600.00
PSI	NTRD	FHLB	84143	FHLB	2.75000	03/13/15	9,160,000.00	9,210,889.98	9,346,241.12
PSI	NTRD	FHLB	84160	FHLB	2.50000	06/13/14	50,000,000.00	50,012,896.89	50,037,050.00
PSI	NTRD	FHLB	85186	FHLB	1.75000	09/11/15	25,000,000.00	25,135,780.32	25,497,525.00
PSI	NTRD	FHLB	85188	FHLB	1.63000	08/20/15	50,000,000.00	50,207,886.92	50,888,900.00
PSI	NTRD	FHLB	89933	FHLB	1.00000	03/10/17	45,000,000.00	44,951,222.77	45,316,845.00
PSI	NTRD	FHLB	90479	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	FHLB	90480	FHLB	0.37500	06/12/14	50,000,000.00	50,000,000.00	50,004,150.00

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PSI	NTRD	FHLB	90487	FHLB (CALLABLE)	1.10000	07/10/17	26,600,000.00	26,587,599.53	26,601,250.20
PSI	NTRD	FHLB	90488	FHLB (CALLABLE)	1.10000	07/10/17	29,725,000.00	29,711,142.71	29,726,397.08
PSI	NTRD	FHLB	90527	FHLB	0.37500	06/12/14	50,000,000.00	49,999,922.86	50,004,150.00
PSI	NTRD	FHLB	90767	FHLB (CALLABLE)	1.00000	08/09/17	25,000,000.00	24,992,024.92	24,998,700.00
PSI	NTRD	FHLB	90772	FHLB (CALLABLE)	1.03000	11/21/17	25,000,000.00	24,997,188.09	24,856,950.00
PSI	NTRD	FHLB	91216	FHLB (CALLABLE)	1.00000	10/16/17	25,000,000.00	25,000,000.00	24,917,875.00
PSI	NTRD	FHLB	91229	FHLB (CALLABLE)	1.05000	01/11/18	32,005,000.00	32,005,000.00	31,816,490.55
PSI	NTRD	FHLB	91238	FHLB (CALLABLE)	1.09000	04/24/18	30,000,000.00	30,000,000.00	29,639,970.00
PSI	NTRD	FHLB	91312	FHLB (CALLABLE)	1.00000	01/23/18	25,000,000.00	24,982,638.16	24,753,900.00
PSI	NTRD	FHLB	91527	FHLB (CALLABLE)	1.05000	07/26/17	20,930,000.00	20,930,000.00	20,931,109.29
PSI	NTRD	FHLB	91678	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,681,000.00
PSI	NTRD	FHLB	91731	FHLB (CALLABLE)	1.15000	12/11/18	45,200,000.00	45,191,469.56	44,246,234.80
PSI	NTRD	FHLB	91806	FHLB (CALLABLE)	1.15000	12/11/18	50,000,000.00	49,990,563.67	48,944,950.00
PSI	NTRD	FHLB	91821	FHLB (CALLABLE)	1.15000	12/11/18	28,000,000.00	27,989,431.31	27,409,172.00
PSI	NTRD	FHLB	91914	FHLB (CALLABLE)	1.15000	12/21/18	45,900,000.00	45,863,296.81	44,847,513.00
PSI	NTRD	FHLB	91915	FHLB (CALLABLE)	1.15000	12/21/18	50,000,000.00	49,960,018.31	48,853,500.00
PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,916,102.76	37,074,921.15
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,590,302.17
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,681,000.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	49,177,600.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	49,160,000.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,754,321.12	31,473,270.72
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,692,750.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,201,450.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,990,124.37	24,612,500.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,051,406.40
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,717,225.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,396,735.95
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,032,740.00
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,942,275.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,999,709.30	50,000,400.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,999,860.47	24,000,192.00
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	43,060,866.59	43,089,737.58

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PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,583,200.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,583,200.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,585,800.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,590,250.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,914,682.05
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,972,600.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,242,562.98	47,204,640.00
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,145,119.11	22,128,736.00
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,794,600.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,599,961.14
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,661,150.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,661,150.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,661,150.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,416,250.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,416,250.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,992,940.85	24,708,125.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,708,125.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	10,060,460.03
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	49,285,150.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,144,823.44
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	49,212,050.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,488,150.00
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,426,896.60
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,528,625.00
PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,859,998.85
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,565,148.00
PSI	NTRD	FHLM	94516	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,003,675.00
PSI	NTRD	FHLM	94517	FHLMC (CALLABLE)	1.85000	12/05/18	25,000,000.00	25,000,000.00	25,003,675.00
PSI	NTRD	FHLM	94526	FHLMC (CALLABLE)	1.87500	12/04/18	25,000,000.00	25,000,000.00	25,002,500.00
PSI	NTRD	FHLM	94629	FHLMC (CALLABLE)	1.05000	04/25/18	25,000,000.00	24,723,945.41	24,702,550.00
PSI	NTRD	FHLM	94695	FHLMC (CALLABLE)	1.05000	04/30/18	18,200,000.00	17,932,168.12	17,910,401.60
PSI	NTRD	FHLM	94737	FHLMC (CALLABLE)	1.80000	12/18/18	25,000,000.00	25,000,000.00	25,018,600.00
PSI	NTRD	FHLM	94738	FHLMC (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,019,425.00

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PSI	NTRD	FHLM	94741	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,988,629.52	25,017,750.00
PSI	NTRD	FHLM	94743	FHLMC (CALLABLE)	1.75000	12/18/18	25,000,000.00	24,972,680.92	25,017,750.00
PSI	NTRD	FHLM	94804	FHLMC (CALLABLE)	1.03000	11/28/17	50,000,000.00	49,751,913.28	49,798,550.00
PSI	NTRD	FHLM	94805	FHLMC (CALLABLE)	1.03000	11/28/17	4,165,000.00	4,144,334.38	4,148,219.22
PSI	NTRD	FHLM	94817	FHLMC (CALLABLE)	1.82000	12/11/18	25,000,000.00	25,000,000.00	25,010,400.00
PSI	NTRD	FHLM	94930	FHLMC (CALLABLE)	1.87500	01/07/19	25,000,000.00	25,000,000.00	25,041,875.00
PSI	NTRD	FHLM	94964	FHLMC (CALLABLE)	2.00000	01/07/19	25,000,000.00	25,000,000.00	25,044,875.00
PSI	NTRD	FHLM	94966	FHLMC (CALLABLE)	2.00000	01/15/19	25,000,000.00	25,000,000.00	25,055,500.00
PSI	NTRD	FHLM	94992	FHLMC (CALLABLE)	1.98000	12/27/18	50,000,000.00	50,000,000.00	50,063,400.00
PSI	NTRD	FHLM	95009	FHLMC (CALLABLE)	2.00000	01/16/19	25,000,000.00	24,974,478.31	25,056,475.00
PSI	NTRD	FHLM	95026	FHLMC (CALLABLE)	2.05000	01/07/19	25,000,000.00	25,000,000.00	25,046,075.00
PSI	NTRD	FHLM	95838	FHLMC (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	25,076,550.00
PSI	NTRD	FHLM	95844	FHLMC (CALLABLE)	1.95000	04/29/19	25,000,000.00	25,000,000.00	25,072,825.00
PSI	NTRD	FHLM	95845	FHLMC (CALLABLE)	2.02000	05/13/19	25,000,000.00	25,000,000.00	25,048,875.00
PSI	NTRD	FHLM	95847	FHLMC (CALLABLE)	2.02000	05/20/19	25,000,000.00	25,000,000.00	25,071,225.00
PSI	NTRD	FHLM	95850	FHLMC (CALLABLE)	2.00000	05/06/19	25,000,000.00	25,000,000.00	25,053,000.00
PSI	NTRD	FHLM	95865	FHLMC (CALLABLE)	2.06000	05/21/19	25,000,000.00	25,000,000.00	25,062,825.00
PSI	NTRD	FHLM	95901	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,075,400.00
PSI	NTRD	FHLM	95902	FHLMC (CALLABLE)	2.05000	05/28/19	25,000,000.00	25,000,000.00	25,075,400.00
PSI	NTRD	FHLM	95903	FHLMC (CALLABLE)	1.00000	05/26/17	25,000,000.00	24,987,557.08	24,998,400.00
PSI	NTRD	FHLM	95914	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,986,175.00
PSI	NTRD	FHLM	95915	FHLMC (CALLABLE)	1.10000	05/26/17	25,000,000.00	25,000,000.00	24,986,175.00
		FHLM Total					1,948,270,000.00	1,947,393,535.30	1,938,343,341.93
PSI	NTRD	FHLMD	94643	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,978,805.55	49,992,550.00
PSI	NTRD	FHLMD	94644	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,978,805.55	49,992,550.00
PSI	NTRD	FHLMD	94645	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,978,805.55	49,992,550.00
PSI	NTRD	FHLMD	94646	FHLMC D/N	0.14000	09/17/14	50,000,000.00	49,978,805.55	49,992,550.00
PSI	NTRD	FHLMD	94806	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,990,430.56	49,997,850.00
PSI	NTRD	FHLMD	94807	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,990,430.56	49,997,850.00
PSI	NTRD	FHLMD	94808	FHLMC D/N	0.13000	07/23/14	50,000,000.00	49,990,430.56	49,997,850.00
PSI	NTRD	FHLMD	95004	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,958,750.00	49,980,950.00
PSI	NTRD	FHLMD	95005	FHLMC D/N	0.15000	12/15/14	50,000,000.00	49,958,750.00	49,980,950.00

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PSI	NTRD	FHLMD	95006	FHLMC D/N	0.12000	06/23/14	50,000,000.00	49,996,166.67	49,999,100.00
PSI	NTRD	FHLMD	95007	FHLMC D/N	0.15000	12/19/14	50,000,000.00	49,957,916.67	49,980,550.00
		FHLMD Total					550,000,000.00	549,758,097.22	549,905,300.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,577,750.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,992,042.03	25,528,550.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,220,324.65	25,636,500.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,073,054.68	35,684,915.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,973,883.71	25,461,825.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,261,833.70	50,951,900.00
PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,243,913.53	50,951,900.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	54,500,039.34	55,335,600.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	54,500,039.34	55,335,600.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,181,845.00	50,951,900.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,208,089.36	50,951,900.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,272,021.62	50,752,000.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,509,208.57	50,951,900.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,254,604.28	25,475,950.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,448,487.15	50,951,900.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,448,487.15	50,951,900.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,272,021.62	50,752,000.00
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,697,210.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,993.17	14,783,531.40
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,796,050.32	14,644,822.00
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,083,234.11	49,933,100.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,585,916.73	12,548,188.03
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,560,450.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,537,400.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,537,400.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,987,636.91	49,537,400.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,788,150.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,208,852.10
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,137,317.25

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PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,709,000.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,884,136.60	20,340,966.80
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,923,000.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,935,600.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,738,400.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,739,700.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,737,800.00
PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,738,400.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,621,520.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,551,500.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,979,700.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,593,002.45	35,298,467.40
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,449,400.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,449,400.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,470,100.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,359,450.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,968,326.13	24,411,625.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,866,050.53	12,642,554.55
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,896,000.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,619,150.17	24,950,425.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,259,496.70	49,405,500.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,949,774.00	30,038,544.00
PSI	NTRD	FNMA	94739	FNMA (CALLABLE)	1.15000	02/28/18	23,265,000.00	23,141,561.65	23,150,978.24
PSI	NTRD	FNMA	94742	FNMA (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	25,018,075.00
PSI	NTRD	FNMA	94777	FNMA (CALLABLE)	1.80000	07/17/18	15,000,000.00	15,000,000.00	15,026,520.00
PSI	NTRD	FNMA	94792	FNMA (CALLABLE)	1.00000	04/30/18	25,000,000.00	24,564,003.74	24,588,525.00
PSI	NTRD	FNMA	94797	FNMA (CALLABLE)	1.25000	06/20/18	43,059,000.00	42,722,479.75	42,639,217.81
PSI	NTRD	FNMA	94798	FNMA (CALLABLE)	1.05000	01/30/18	46,500,000.00	46,126,665.43	46,175,151.00
PSI	NTRD	FNMA	94799	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,362,700.00
PSI	NTRD	FNMA	94800	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,362,700.00
PSI	NTRD	FNMA	94801	FNMA	1.62500	11/27/18	50,000,000.00	50,000,000.00	50,362,700.00
PSI	NTRD	FNMA	94856	FNMA (CALLABLE)	1.12500	05/25/18	29,855,000.00	29,595,241.24	29,428,312.34
PSI	NTRD	FNMA	94990	FNMA	1.62500	11/27/18	50,000,000.00	49,625,384.19	50,362,700.00

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		FNMA Total					2,342,994,000.00	2,351,801,999.55	2,343,982,442.92
PSI	NTRD	FNMD	94641	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,967,708.33	49,985,050.00
PSI	NTRD	FNMD	94642	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,967,708.33	49,985,050.00
PSI	NTRD	FNMD	94894	FNMA D/N	0.12000	06/30/14	50,000,000.00	49,995,166.67	49,998,850.00
PSI	NTRD	FNMD	94910	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,967,708.33	49,985,050.00
PSI	NTRD	FNMD	94911	FNMA D/N	0.15000	11/03/14	50,000,000.00	49,967,708.33	49,985,050.00
PSI	NTRD	FNMD	95008	FNMA D/N	0.12000	06/25/14	25,000,000.00	24,998,000.00	24,999,525.00
		FNMD Total					275,000,000.00	274,863,999.99	274,938,575.00
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.70000	11/14/17	50,000,000.00	50,000,000.00	49,337,800.00
		FRAM2 Total					50,000,000.00	50,000,000.00	49,337,800.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.33285	06/25/15	50,000,000.00	50,000,000.00	49,905,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.33285	06/25/15	50,000,000.00	50,000,000.00	49,905,000.00
		FRCDQ Total					100,000,000.00	100,000,000.00	99,810,000.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.17730	01/12/15	21,500,000.00	21,578,589.24	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.52730	10/10/14	50,000,000.00	50,001,755.24	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.37785	04/27/15	50,000,000.00	50,004,464.99	49,975,000.00
PSI	NTRD	FRCDQ2	95815	WESTPAC BANKING CORP NY FRCD	0.37635	04/18/16	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					171,500,000.00	171,584,809.47	171,414,250.00
PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	49,259,050.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	49,256,300.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	49,094,900.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.65000	12/18/17	50,000,000.00	50,000,000.00	49,159,200.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,277,000.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	0.80000	12/28/18	50,000,000.00	50,000,000.00	48,277,000.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	0.73000	12/28/18	50,000,000.00	50,000,000.00	48,131,700.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	0.80000	01/08/19	50,000,000.00	50,000,000.00	48,239,900.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	0.80000	12/18/18	50,000,000.00	50,000,000.00	48,311,400.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	0.85000	01/14/19	50,000,000.00	50,000,000.00	48,322,300.00

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PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,293,100.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	0.85000	01/25/19	50,000,000.00	50,000,000.00	48,282,750.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	0.85000	01/28/19	50,000,000.00	50,000,000.00	48,272,350.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	0.86000	01/28/19	50,000,000.00	50,000,000.00	48,293,100.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	0.87500	01/28/19	50,000,000.00	50,000,000.00	48,324,150.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	0.92000	04/11/19	25,000,000.00	25,000,000.00	24,077,550.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	0.87500	04/17/19	25,000,000.00	25,000,000.00	24,017,575.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,882,075.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,882,075.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,925,700.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	0.85000	05/21/19	25,000,000.00	25,000,000.00	23,925,700.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	0.80000	05/15/19	25,000,000.00	25,000,000.00	23,882,075.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,867,525.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	0.80000	05/28/19	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	0.80000	05/22/19	50,000,000.00	50,000,000.00	47,562,950.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,781,475.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	0.80000	05/22/19	25,000,000.00	25,000,000.00	23,781,475.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	1.25000	06/27/19	50,000,000.00	50,000,000.00	48,099,600.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	1.75000	07/11/19	25,000,000.00	25,000,000.00	24,431,200.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	1.75000	07/17/19	25,000,000.00	25,000,000.00	24,409,650.00
PSI	NTRD	MCPN	94630	FHLB (CALLABLE)	2.25000	12/12/18	25,000,000.00	25,000,000.00	24,693,600.00
PSI	NTRD	MCPN	94631	FHLB (CALLABLE)	1.80000	12/13/18	25,000,000.00	25,000,000.00	24,643,300.00
PSI	NTRD	MCPN	94680	FHLB (CALLABLE)	1.80000	12/19/18	25,000,000.00	25,000,000.00	24,628,450.00
PSI	NTRD	MCPN	94681	FHLB (CALLABLE)	1.60000	12/19/18	25,000,000.00	25,000,000.00	24,661,525.00
PSI	NTRD	MCPN	94696	FHLB (CALLABLE)	2.50000	12/17/18	25,000,000.00	25,000,000.00	24,690,300.00
PSI	NTRD	MCPN	94697	FHLB (CALLABLE)	2.50000	12/17/18	25,000,000.00	25,000,000.00	24,690,300.00
PSI	NTRD	MCPN	94698	FHLB (CALLABLE)	2.25000	12/18/18	25,000,000.00	24,995,451.81	24,686,275.00
PSI	NTRD	MCPN	94949	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,795,700.00
PSI	NTRD	MCPN	94950	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,795,700.00
PSI	NTRD	MCPN	94951	FHLB (CALLABLE)	2.50000	01/15/19	25,000,000.00	25,000,000.00	24,795,700.00
PSI	NTRD	MCPN	94965	FHLB (CALLABLE)	3.00000	01/07/19	25,000,000.00	25,000,000.00	24,881,675.00
PSI	NTRD	MCPN	95818	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCPN	95820	FHLB (CALLABLE)	6.12500	05/13/19	25,000,000.00	25,000,000.00	24,906,650.00

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PSI	NTRD	MCPN	95825	FHLB (CALLABLE)	6.00000	05/15/19	25,000,000.00	25,000,000.00	24,919,600.00
PSI	NTRD	MCPN	95837	FHLB (CALLABLE)	6.00000	05/07/19	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	MCPN	95849	FHLB (CALLABLE)	6.00000	05/22/19	25,000,000.00	25,000,000.00	25,057,650.00
PSI	NTRD	MCPN	95875	FHLB (CALLABLE)	6.50000	05/22/19	25,000,000.00	24,987,534.32	24,943,650.00
		MCPN Total					1,600,000,000.00	1,599,982,986.13	1,558,110,900.00
PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,987.95	49,576,700.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,371,812.74
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	49,979,700.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,667,450.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,861,850.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,939,850.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,909,450.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,643,750.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,800,500.00
PSI	NTRD	MCSA	94740	FHLMC (CALLABLE)	1.37500	12/17/18	25,000,000.00	25,000,000.00	25,012,825.00
PSI	NTRD	MCSA	94763	FHLMC (CALLABLE)	1.37500	12/19/18	25,000,000.00	25,000,000.00	25,014,500.00
PSI	NTRD	MCSA	95900	FHLB (CALLABLE)	1.75000	05/28/19	25,000,000.00	25,000,000.00	25,052,775.00
		MCSA Total					422,380,000.00	422,376,987.95	420,831,162.74
PSI	NTRD	NCD1	95585	UNION BANK OF CALIFORNIA NA CD	0.14000	06/24/14	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	NCD1	95586	UNION BANK OF CALIFORNIA NA CD	0.14000	06/27/14	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	NCD1	95608	UNION BANK OF CALIFORNIA NA CD	0.14000	06/26/14	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	NCD1	95609	UNION BANK OF CALIFORNIA NA CD	0.14000	06/26/14	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	NCD1	95637	UNION BANK OF CALIFORNIA NA CD	0.14000	06/02/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	95683	WELLS FARGO BANK NA CD	0.20000	06/02/14	50,000,000.00	50,000,110.98	50,000,550.00
PSI	NTRD	NCD1	95754	WELLS FARGO BANK NA CD	0.14000	07/15/14	50,000,000.00	50,000,000.00	50,003,150.00
PSI	NTRD	NCD1	95755	WELLS FARGO BANK NA CD	0.14000	07/15/14	25,000,000.00	25,000,000.00	25,001,575.00
PSI	NTRD	NCD1	95787	WELLS FARGO BANK NA CD	0.14000	07/16/14	50,000,000.00	50,000,000.00	50,003,250.00
PSI	NTRD	NCD1	95788	WELLS FARGO BANK NA CD	0.14000	07/18/14	50,000,000.00	50,000,000.00	50,003,400.00
		NCD1 Total					450,000,000.00	450,000,110.98	450,017,225.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,097,899.59	50,281,250.00

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PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,048,949.80	25,140,625.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,500,645.29	50,867,200.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,487,659.70	50,867,200.00
		NOTE Total					175,000,000.00	174,135,154.38	177,156,275.00
PSI	NTRD	TBIL	94647	UST BILL	0.11500	11/13/14	50,000,000.00	49,973,645.84	49,988,600.00
PSI	NTRD	TBIL	94648	UST BILL	0.11500	11/13/14	50,000,000.00	49,973,645.84	49,988,600.00
PSI	NTRD	TBIL	94649	UST BILL	0.11500	11/13/14	50,000,000.00	49,973,645.84	49,988,600.00
PSI	NTRD	TBIL	94650	UST BILL	0.11500	11/13/14	50,000,000.00	49,973,645.84	49,988,600.00
PSI	NTRD	TBIL	94651	UST BILL	0.11375	11/13/14	50,000,000.00	49,973,932.29	49,988,600.00
PSI	NTRD	TBIL	94652	UST BILL	0.11375	11/13/14	50,000,000.00	49,973,932.29	49,988,600.00
PSI	NTRD	TBIL	94653	UST BILL	0.11375	11/13/14	50,000,000.00	49,973,932.29	49,988,600.00
PSI	NTRD	TBIL	94654	UST BILL	0.11375	11/13/14	50,000,000.00	49,973,932.29	49,988,600.00
PSI	NTRD	TBIL	94912	UST BILL	0.13000	12/11/14	50,000,000.00	49,965,152.78	49,987,350.00
PSI	NTRD	TBIL	94913	UST BILL	0.13000	12/11/14	50,000,000.00	49,965,152.78	49,987,350.00
PSI	NTRD	TBIL	95554	UST BILL	0.12000	03/05/15	50,000,000.00	49,953,833.33	49,973,150.00
PSI	NTRD	TBIL	95555	UST BILL	0.12300	03/05/15	50,000,000.00	49,952,679.17	49,973,150.00
		TBIL Total					600,000,000.00	599,627,130.58	599,829,800.00
PSI	NTRD	YANK1	94444	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	50,000,000.00	50,000,000.00	50,003,650.00
PSI	NTRD	YANK1	94445	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	15,000,000.00	15,000,000.00	15,001,095.00
PSI	NTRD	YANK1	94733	RABOBANK NEDERLAND NV NY CD	0.22000	06/02/14	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	94809	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	YANK1	94810	RABOBANK NEDERLAND NV NY CD	0.22000	06/30/14	25,000,000.00	25,000,000.00	25,002,575.00
PSI	NTRD	YANK1	94814	AU & NZ BANKING GRP NY CD	0.17500	06/06/14	35,000,000.00	35,000,000.00	35,000,490.00
PSI	NTRD	YANK1	94941	COMMONWEALTH BK OF AU NY CD	0.18000	06/30/14	50,000,000.00	50,000,402.41	50,004,300.00
PSI	NTRD	YANK1	95194	BARCLAYS BANK PLC NY CD	0.18000	06/30/14	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	95195	BANK OF NOVA SCOTIA HOUSTON CD	0.19000	06/30/14	50,000,000.00	50,000,000.00	50,006,000.00
PSI	NTRD	YANK1	95386	LLOYDS TSB BANK PLC NY CD	0.17000	06/30/14	50,000,000.00	50,000,000.00	50,002,550.00
PSI	NTRD	YANK1	95456	BANK OF NOVA SCOTIA HOUSTON CD	0.19000	06/19/14	25,000,000.00	25,000,124.81	25,001,925.00
PSI	NTRD	YANK1	95539	CIBC NY CD	0.18000	09/18/14	50,000,000.00	50,001,512.62	50,006,150.00
PSI	NTRD	YANK1	95541	SVENSKA HANDELSBANKEN NY CD	0.15500	06/30/14	50,000,000.00	50,000,000.00	50,001,900.00
PSI	NTRD	YANK1	95545	DNB BANK ASA NY CD	0.16000	06/30/14	50,000,000.00	50,000,000.00	50,003,000.00

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PSI	NTRD	YANK1	95552	BARCLAYS BANK PLC NY CD	0.20000	06/30/14	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	95553	SVENSKA HANDELSBANKEN NY CD	0.16000	06/30/14	50,000,000.00	50,000,402.62	50,002,150.00
PSI	NTRD	YANK1	95566	CREDIT SUISSE NY CD	0.17000	06/25/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95574	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	50,000,000.00	50,002,063.69	50,008,250.00
PSI	NTRD	YANK1	95575	WESTPAC BANKING CORP NY CD	0.28000	03/26/15	25,000,000.00	25,001,031.85	25,004,125.00
PSI	NTRD	YANK1	95582	BARCLAYS BANK PLC NY CD	0.20000	06/20/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	95591	SVENSKA HANDELSBANKEN NY CD	0.16000	07/01/14	50,000,000.00	50,000,208.25	50,000,400.00
PSI	NTRD	YANK1	95592	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	06/30/14	50,000,000.00	50,000,000.00	50,004,300.00
PSI	NTRD	YANK1	95596	NORDEA BANK FINLAND PLC NY CD	0.16000	06/30/14	50,000,000.00	50,000,201.31	50,002,550.00
PSI	NTRD	YANK1	95610	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,001,582.00	50,001,600.00
PSI	NTRD	YANK1	95611	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	95612	WESTPAC BANKING CORP NY CD	0.18000	09/23/14	50,000,000.00	50,000,000.00	50,001,600.00
PSI	NTRD	YANK1	95613	DNB BANK ASA NY CD	0.15500	06/30/14	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	95614	TORONTO DOMINION BANK NY CD	0.13500	06/25/14	50,000,000.00	50,000,166.61	50,000,900.00
PSI	NTRD	YANK1	95622	DEUTSCHE BANK AG NY CD	0.21000	06/30/14	50,000,000.00	50,000,402.57	50,001,700.00
PSI	NTRD	YANK1	95631	BNP PARIBAS SF CD	0.17000	06/02/14	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	95638	BARCLAYS BANK PLC NY CD	0.12000	06/02/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	95639	BANK OF MONTREAL CHICAGO CD	0.14000	06/02/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	95640	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,990,100.00
PSI	NTRD	YANK1	95641	AU & NZ BANKING GRP NY CD	0.18500	12/19/14	50,000,000.00	50,000,000.00	49,990,100.00
PSI	NTRD	YANK1	95642	BANK OF NOVA SCOTIA HOUSTON CD	0.14000	06/30/14	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	YANK1	95643	CREDIT AGRICOLE CIB NY CD	0.14000	06/02/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	95666	NORDEA BANK FINLAND PLC NY CD	0.13500	07/03/14	50,000,000.00	49,999,777.86	49,999,750.00
PSI	NTRD	YANK1	95667	NORDEA BANK FINLAND PLC NY CD	0.13500	07/03/14	25,000,000.00	24,999,888.93	24,999,875.00
PSI	NTRD	YANK1	95684	DEUTSCHE BANK AG NY CD	0.23000	06/27/14	50,000,000.00	50,000,360.12	50,002,300.00
PSI	NTRD	YANK1	95686	TORONTO DOMINION BANK NY CD	0.11500	06/02/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95687	SOCIETE GENERALE NY CD	0.14000	06/02/14	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	95688	CREDIT AGRICOLE CIB NY CD	0.19000	07/03/14	50,000,000.00	50,000,444.25	50,002,350.00
PSI	NTRD	YANK1	95719	SVENSKA HANDELSBANKEN NY CD	0.15000	07/07/14	50,000,000.00	50,000,249.91	50,000,000.00
PSI	NTRD	YANK1	95730	DNB BANK ASA NY CD	0.10000	06/13/14	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	95744	SVENSKA HANDELSBANKEN NY CD	0.14000	07/03/14	50,000,000.00	50,000,444.31	49,999,500.00
PSI	NTRD	YANK1	95745	SVENSKA HANDELSBANKEN NY CD	0.14000	07/03/14	25,000,000.00	25,000,222.16	24,999,750.00
PSI	NTRD	YANK1	95747	NORDEA BANK FINLAND PLC NY CD	0.15000	07/07/14	50,000,000.00	50,000,000.00	50,000,500.00

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PSI	NTRD	YANK1	95759	NORDEA BANK FINLAND PLC NY CD	0.15000	07/11/14	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	95760	CIBC NY CD	0.16000	08/01/14	50,000,000.00	50,000,846.21	50,003,450.00
PSI	NTRD	YANK1	95761	CIBC NY CD	0.16000	08/01/14	25,000,000.00	25,000,423.10	25,001,725.00
PSI	NTRD	YANK1	95834	SOCIETE GENERALE NY CD	0.15000	06/20/14	50,000,000.00	50,000,000.00	50,002,000.00
PSI	NTRD	YANK1	95863	SOCIETE GENERALE NY CD	0.15000	06/30/14	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	YANK1	95883	BNP PARIBAS SF CD	0.12000	06/05/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	95884	CREDIT AGRICOLE CIB NY CD	0.13000	06/02/14	50,000,000.00	50,000,013.89	50,000,100.00
PSI	NTRD	YANK1	95897	CREDIT AGRICOLE CIB NY CD	0.13000	06/06/14	50,000,000.00	50,000,069.44	50,000,250.00
PSI	NTRD	YANK1	95898	NORDEA BANK FINLAND PLC NY CD	0.15500	07/30/14	50,000,000.00	50,000,000.00	50,001,250.00
PSI	NTRD	YANK1	95911	TORONTO DOMINION BANK NY CD	0.10000	06/02/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	95932	BANK OF MONTREAL CHICAGO CD	0.14000	07/03/14	50,000,000.00	50,000,000.00	49,999,050.00
PSI	NTRD	YANK1	95940	TORONTO DOMINION BANK NY CD	0.10500	06/03/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	95941	TORONTO DOMINION BANK NY CD	0.11000	06/04/14	50,000,000.00	50,000,020.83	50,000,000.00
PSI	NTRD	YANK1	95942	TORONTO DOMINION BANK NY CD	0.11000	06/04/14	25,000,000.00	25,000,010.42	25,000,000.00
PSI	NTRD	YANK1	95954	BNP PARIBAS SF CD	0.12000	06/11/14	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	96010	BANK OF MONTREAL CHICAGO CD	0.13000	07/28/14	50,000,000.00	50,000,000.00	49,997,500.00
PSI	NTRD	YANK1	96027	CREDIT SUISSE NY CD	0.16000	07/01/14	50,000,000.00	50,000,000.00	49,998,200.00
PSI	NTRD	YANK1	96029	SOCIETE GENERALE NY CD	0.20000	08/01/14	50,000,000.00	50,000,846.90	50,001,750.00
PSI	NTRD	YANK1	96045	BANK OF MONTREAL CHICAGO CD	0.16000	08/29/14	50,000,000.00	50,000,000.00	49,996,200.00
PSI	NTRD	YANK1	96071	BANK OF MONTREAL CHICAGO CD	0.17000	08/25/14	50,000,000.00	49,999,704.12	49,997,550.00
PSI	NTRD	YANK1	96077	DEUTSCHE BANK AG NY CD	0.21000	07/30/14	50,000,000.00	50,000,819.16	49,998,300.00
PSI	NTRD	YANK1	96087	CREDIT SUISSE NY CD	0.18000	07/31/14	50,000,000.00	50,000,000.00	49,999,999.50
		YANK1 Total					3,225,000,000.00	3,225,012,240.35	3,225,068,059.50
	NTRD Total						22,968,195,000.00	22,970,310,507.13	22,893,016,345.69
				NTRD Historical Cost				22,986,928,323.21	
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,758,333.33	49,303,050.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,806,241.06	24,651,525.00
		FNMA Total					75,000,000.00	74,564,574.39	73,954,575.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,645,536.39	48,953,100.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,645,536.39	48,953,100.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,544,640.07	48,953,100.00

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PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,623,927.74	24,476,550.00
		NOTE Total					175,000,000.00	173,459,640.59	171,335,850.00
	TRADE Total						250,000,000.00	248,024,214.98	245,290,425.00
				TRADE Historical Cost				247,507,887.50	
				PSI Total			**23,218,195,000.00**	**23,218,334,722.11**	**23,138,306,770.69**
				PSI Historical Cost				**23,234,436,210.71**	

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,511,682.79	1,523,248.50
		CNFX Total					1,500,000.00	1,511,682.79	1,523,248.50
	BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total						1,500,000.00	1,511,682.79	1,523,248.50
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	85,421.86	96,368.75
		BOND Total					85,000.00	85,421.86	96,368.75
	MAST - MGMT ATTORNEY SETTLEMENT TRUST Total						85,000.00	85,421.86	96,368.75
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	9,324,800.00
		FFCB Total					10,000,000.00	10,000,000.00	9,324,800.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,159.11	784,602.46
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,464,216.00
		FHLB Total					8,818,225.81	8,817,159.11	8,248,818.46
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,702.14	1,493,250.00
		FHLM Total					1,500,000.00	1,493,702.14	1,493,250.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,984.47	5,846,616.00
		FNMA Total					6,000,000.00	5,994,984.47	5,846,616.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,881,449.00
		MCSA Total					3,000,000.00	3,000,000.00	2,881,449.00
	PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total						29,318,225.81	29,305,845.72	27,794,933.46
SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,908.16	129,011.09
		FFCB Total					130,000.00	129,908.16	129,011.09
SPI	SANIT	FHLM	93170	FHLMC (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	468,821.92

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		FHLM Total					476,000.00	476,000.00	468,821.92
SPI	SANIT	FNMA	92546	FNMA (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,641.29	1,559,141.87
		FNMA Total					1,573,000.00	1,572,641.29	1,559,141.87
SPI	SANIT	MCSA	91182	FNMA (CALLABLE)	0.75000	10/17/17	100,000.00	100,000.00	99,982.40
SPI	SANIT	MCSA	91186	FHLB (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,400,679.00
SPI	SANIT	MCSA	91326	FHLB (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	600,318.00
SPI	SANIT	MCSA	91608	FNMA (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,707.36
SPI	SANIT	MCSA	91639	FHLB (CALLABLE)	0.60000	12/14/17	800,000.00	800,000.00	796,972.80
SPI	SANIT	MCSA	91931	FNMA (CALLABLE)	0.60000	12/28/17	188,000.00	188,000.00	186,915.99
SPI	SANIT	MCSA	93152	FHLB (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	198,018.00
SPI	SANIT	MCSA	95445	FHLMC (CALLABLE)	1.55000	03/27/19	489,000.00	489,000.00	491,732.53
SPI	SANIT	MCSA	95523	FNMA (CALLABLE)	1.50000	04/17/19	226,000.00	226,000.00	227,235.77
		MCSA Total					4,110,000.00	4,110,000.00	4,108,561.85
	SANIT - SANITATION DISTRICT Total						6,289,000.00	6,288,549.45	6,265,536.73
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/14	1,771,350.54	1,771,350.54	1,771,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/14	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/14	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/14	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/14	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/14	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/14	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/14	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/14	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/14	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/14	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/14	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/14	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/14	383,954.85	383,954.85	383,954.85
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

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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
		CTDQ Total					38,993,395.21	38,993,395.21	38,993,395.21
	SCAQM - SOUTH COAST AIR QUALITY MGMT Total						38,993,395.21	38,993,395.21	38,993,395.21
SPI	SCP61	FFCB	94090	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,120,280.00
		FFCB Total					10,000,000.00	10,000,000.00	10,120,280.00
	SCP61 - SCAQMD GENERAL FUND Total						10,000,000.00	10,000,000.00	10,120,280.00
SPI	SCP66	FHLM	93921	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,012,560.00
		FHLM Total					10,000,000.00	10,000,000.00	10,012,560.00
	SCP66 - SCAQMD CMP SPECIAL REVENUE FUND Total						10,000,000.00	10,000,000.00	10,012,560.00
SPI	SCP6F	FFCB	94091	FFCB	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,120,280.00
		FFCB Total					10,000,000.00	10,000,000.00	10,120,280.00
	SCP6F - SCAQMD MOBILE SOURCE AIR Total						10,000,000.00	10,000,000.00	10,120,280.00
SPI	SCP6U	FHLM	93922	FHLMC (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,012,560.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLM Total					10,000,000.00	10,000,000.00	10,012,560.00
	SCP6U - SCAQMD FUND 58 MITTIGATION FEE FUND Total						10,000,000.00	10,000,000.00	10,012,560.00
	SCAQMD - SOUTH COAST AIR QUALITY MGMT Total						78,993,395.21	78,993,395.21	79,259,075.21
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
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

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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
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
		CTDQ Total					10,152,619.62	10,152,619.62	10,152,619.62
	SLIM - SCHOOLS LINKED INSURANCE MGMT Total						10,152,619.62	10,152,619.62	10,152,619.62
SPI	WASIA	CTDQ	89873 S OF C LAIF		0.00000	12/31/14	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625 S OF C LAIF		0.00000	12/31/14	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362 S OF C LAIF		0.00000	12/31/14	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235 S OF C LAIF		0.00000	12/31/14	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994 S OF C LAIF		0.00000	12/31/14	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694 S OF C LAIF		0.00000	12/31/14	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337 S OF C LAIF		0.00000	12/31/14	24.70	24.70	24.70
SPI	WASIA	CTDQ	95111 S OF C LAIF		0.00000	12/31/14	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791 S OF C LAIF		0.00000	12/31/14	21.73	21.73	21.73
		CTDQ Total					38,257.13	38,257.13	38,257.13

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							38,257.13	38,257.13	38,257.13
				SPI Total			131,186,497.77	131,185,771.78	129,940,039.40
				SPI Historical Cost				131,255,753.16	

TRUSTEE & MANAGED FUNDS
AS OF 05/31/14
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 05/31/14
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	439,272.12
03/08/06	CCTSA TOBACCO BONDS 2006	50,794,635.49
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	726,446.56
12/21/11	LAC-CAL 2011 SERIES A	7,715,954.28
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$59,676,308.45

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/14
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,264,108.98
03/21/12	DISNEY PROJECT, 2012	4,202,573.23
12/02/02	MASTER REFUNDING 2002B	2,064,090.12
03/02/05	MASTER REFUNDING 2005A	22,408,537.35
12/13/06	MASTER REFUNDING 2006 A & B	29,649,321.15
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	196,639,430.44
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	67,562,046.88
04/09/13	COMMERCIAL PAPER 2013	3,166,384.29
01/05/06	CALABASAS LANDFILL 2005	2,805,183.88
	U.S. BANK - TRUSTEE TOTAL	$335,761,676.32

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 05/31/14
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,847.32
	TREASURER TOTAL	$301,847.32

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
90456	TOYOTA MOTOR CR CORP MTN FRN	0.49	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.88	09/28/15	50,000,000.00	50,065,859.36	Cpn rate=Qtrly US$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.22	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US$LIBOR-2bp
CNFL Totals				**125,000,000.00**	**125,065,859.36**	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.03	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				**85,000,000.00**	**85,000,000.00**	
FRAM2						
91415	FHLB 1.80 (Callable)	0.70	11/14/17	50,000,000.00	50,000,000.00	
FRAM2 Totals				**50,000,000.00**	**50,000,000.00**	
FRCQ						
90377	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.33	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCDQ Totals				**100,000,000.00**	**100,000,000.00**	
FRCDQ2						
91282	WESTPAC BANKING CORP NY FRCD	0.53	10/10/14	50,000,000.00	50,001,755.24	Cpn rate=Qtrly US$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.18	01/12/15	21,500,000.00	21,578,589.24	Cpn rate=Qtrly US$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.38	04/27/15	50,000,000.00	50,004,464.99	Cpn rate=Qtrly US$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**	**171,584,809.47**	
	CORPORATE AND AGENCY ISSUED TOTAL			**531,500,000.00**	**531,650,668.83**	

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 05/31/2014
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
LOS ANGELES COUNTY ISSUED -						
BAN -						
88203	LACCAL BANS	3.25	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	3.25	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	3.25	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
94260	LACCAL BANS	0.59	06/30/16	7,000,000.00	7,000,000.00	
95430	LACCAL BANS	0.58	06/30/16	10,000,000.00	10,000,000.00	
BAN Totals				**49,000,000.00**	**49,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**49,000,000.00**	**49,000,000.00**	
NTRD - PSI NON-TRADING Total				**580,500,000.00**	**580,650,668.83**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 5/31/2014
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
88203	LACCAL	11/01/11	7,000,000.00	3.250%
89778	LACCAL	04/06/12	10,000,000.00	3.250%
91813	LACCAL	12/05/12	10,000,000.00	3.250%
93392	LACCAL	06/10/13	5,000,000.00	0.586%
94260	LACCAL	10/04/13	7,000,000.00	0.586%
95430	LACCAL	03/06/14	10,000,000.00	0.576%
			$ 49,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of May 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	3,946,597,160.80	65.88 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	6,235,975,389.84	19.30 DAYS	0.00	0.00 DAYS
GOVERNMENTS	773,762,284.96	225.76 DAYS	173,459,640.59	1,430.00 DAYS
AGENCIES	11,729,915,078.59	1,316.62 DAYS	74,564,574.39	1,451.00 DAYS
MUNICIPALS	49,000,000.00	395.35 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	235,060,592.94	311.52 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	$22,970,310,507.13	700.54 DAYS	$248,024,214.98	1,436.31 DAYS

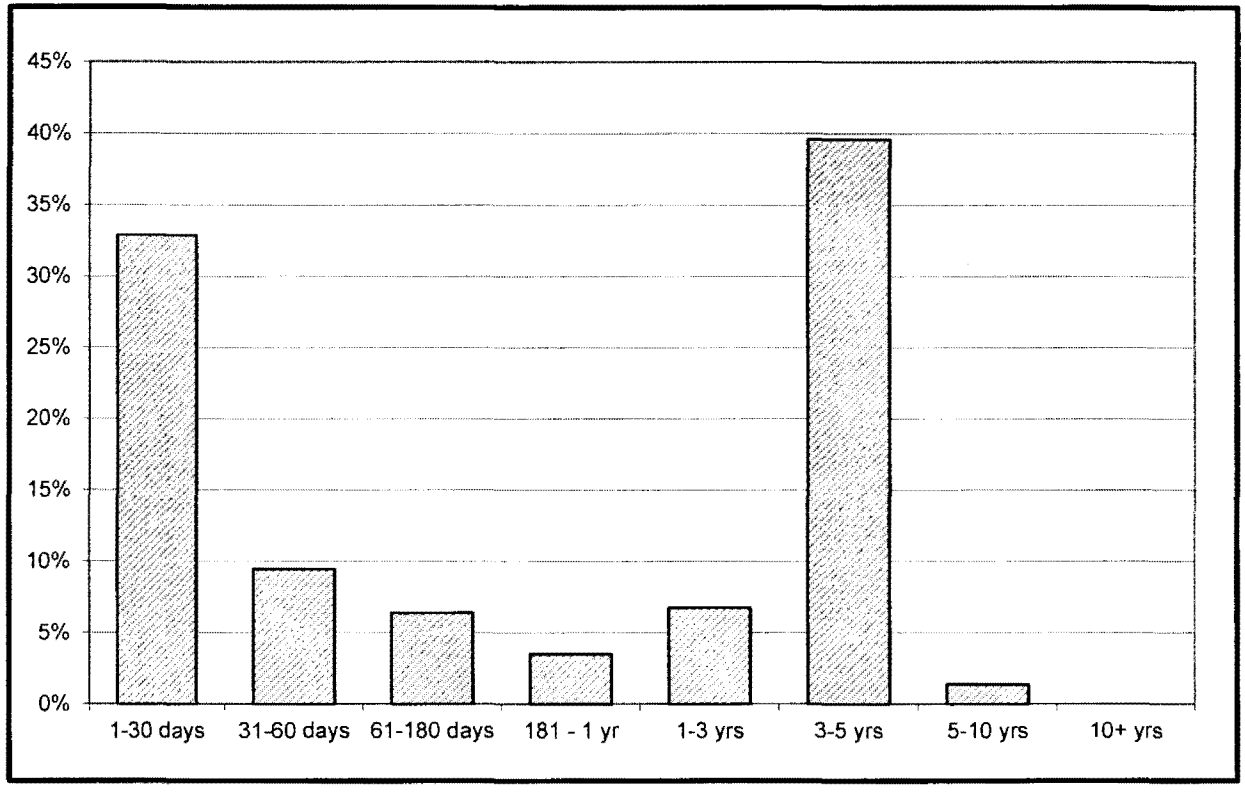
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of May 31, 2014
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	06/01/14 - 06/30/14	$7,637,722,000.00	32.90	32.90	$7,637,489,925.25	32.89	32.89
31 to 60 Days	07/01/14 - 07/30/14	$2,195,198,000.00	9.45	42.35	$2,194,976,390.39	9.45	42.34
61 to 90 Days	07/31/14 - 08/29/14	$319,500,000.00	1.38	43.73	$319,488,249.91	1.38	43.72
91 to 120 Days	08/30/14 - 09/28/14	$518,530,000.00	2.23	45.96	$518,753,565.00	2.23	45.95
121 to 180 Days	09/29/14 - 11/27/14	$650,000,000.00	2.80	48.76	$649,662,901.08	2.80	48.75
181 to 270 Days	11/28/14 - 02/25/15	$456,500,000.00	1.97	50.73	$456,379,045.05	1.97	50.72
271 to 365 Days	02/26/15 - 05/31/15	$359,160,000.00	1.55	52.28	$359,396,072.48	1.55	52.27
1 to 1.5 YEARS	06/01/15 - 11/29/15	$419,045,000.00	1.80	54.08	$419,878,453.82	1.81	54.08
1.5 to 2 YEARS	11/30/15 - 05/30/16	$150,000,000.00	0.64	54.72	$148,988,304.99	0.64	54.72
2 to 3 YEARS	05/31/16 - 05/31/17	$989,760,000.00	4.26	58.98	$1,001,721,122.30	4.31	59.03
3 to 4 YEARS	05/31/17 - 05/31/18	$3,600,452,000.00	15.51	74.49	$3,593,237,669.51	15.48	74.51
4 to 5 YEARS	05/31/18 - 05/31/19	$5,601,413,000.00	24.13	98.62	$5,597,635,091.37	24.11	98.62
5 to 10 YEARS	05/31/19 - 05/31/24	$320,915,000.00	1.38	100.00	$320,727,930.96	1.38	100.00
Portfolio Total:		**$23,218,195,000.00**			**$23,218,334,722.11**		
BLPSI							
121 to 180 Days	09/29/14 - 11/27/14	$1,500,000.00	100.00	100.00	$1,511,682.79	100.00	100.00
Portfolio Total:		**$1,500,000.00**			**$1,511,682.79**		
GF							
5 to 10 YEARS	05/31/19 - 05/31/24	$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	11/30/15 - 05/30/16	$85,000.00	100.00	100.00	$85,421.86	100.00	100.00
Portfolio Total:		**$85,000.00**			**$85,421.86**		
PHHPA							
10 + YEARS	05/31/24 - 05/31/64	$29,318,225.81	100.00	100.00	$29,305,845.72	100.00	100.00
Portfolio Total:		**$29,318,225.81**			**$29,305,845.72**		

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

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SANIT							
3 to 4 YEARS	05/31/17 - 05/31/18	$5,574,000.00	88.63	88.63	$5,573,549.45	88.63	88.63
4 to 5 YEARS	05/31/18 - 05/31/19	$715,000.00	11.37	100.00	$715,000.00	11.37	100.00
Portfolio Total:		$6,289,000.00			$6,288,549.45		
SCAQM							
181 to 270 Days	11/28/14 - 02/25/15	$38,993,395.21	100.00	100.00	$38,993,395.21	100.00	100.00
Portfolio Total:		$38,993,395.21			$38,993,395.21		
SCP61							
2 to 3 YEARS	05/31/16 - 05/31/17	$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	05/31/16 - 05/31/17	$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	05/31/16 - 05/31/17	$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	05/31/16 - 05/31/17	$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							
181 to 270 Days	11/28/14 - 02/25/15	$10,152,619.62	100.00	100.00	$10,152,619.62	100.00	100.00
Portfolio Total:		$10,152,619.62			$10,152,619.62		
WASIA							
181 to 270 Days	11/28/14 - 02/25/15	$38,257.13	100.00	100.00	$38,257.13	100.00	100.00
Portfolio Total:		$38,257.13			$38,257.13		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,637,490	32.89%
31 - 60 days	2,194,976	9.45%
61 - 180 days	1,487,905	6.41%
181 - 1 yr	815,775	3.52%
1 - 3 yrs	1,570,588	6.76%
3 - 5 yrs	9,190,873	39.59%
5 - 10 yrs	320,728	1.38%
10+ yrs	-	0.00%
	$ 23,218,335	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 05/31/2014
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$10,152,619.62
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	38,993,395.21
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,257.13
	LAIF TOTAL	$49,184,271.96

STATE TREASURER AND LOCAL
AGENCY INVESTMENT FUND
APRIL 2014
ATTACHMENT XVII

POOLED MONEY INVESTMENT ACCOUNT

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

	April 2014	April 2013	Change
Average Daily Portfolio ($)	56,873,022	63,018,875	-6,145,853
Accrued Earnings ($)	10,871	13,700	-2,829
Effective Yield (%)	0.233	0.264	-0.031
Average Life-Month End (In Days)	199	240	-41
Total Security Transactions			
Amount ($)	25,326,359	28,549,345	-3,222,986
Number	507	570	-63
Total Time Deposit Transactions			
Amount ($)	2,612,800	2,732,800	-120,000
Number	111	102	+9
Average Workday Investment Activity ($)	1,269,962	1,489,626	-219,664
Prescribed Demand Account Balances			
For Services ($)	2,676,190	1,756,051	+920,139

BILL LOCKYER
TREASURER
STATE OF CALIFORNIA

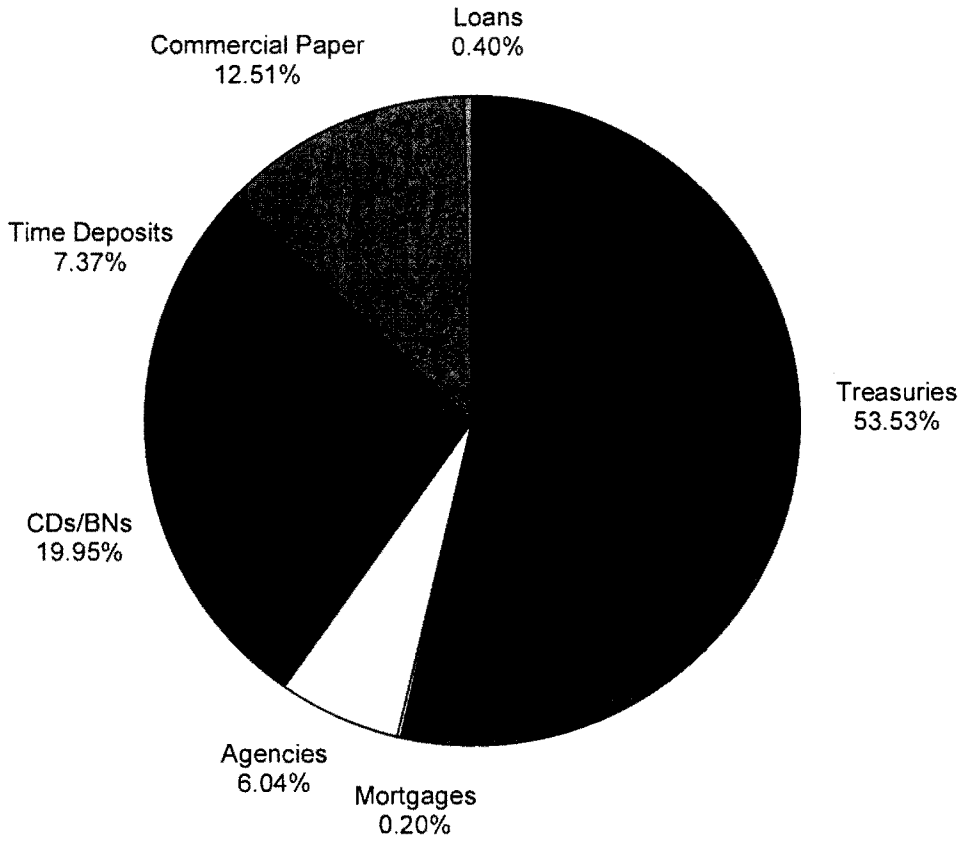
Investment Division Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio
(DOLLARS IN THOUSANDS)

April 30, 2014

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	14,384,582	22.78	-0.66
Bonds	0	0.00	0
Notes	19,416,320	30.75	+0.56
Strips	0	0.00	0
Total Government	33,800,902	53.53	-0.10
Agency Debentures	2,017,212	3.19	-0.19
Certificates of Deposit	12,000,001	19.00	+3.61
Bank Notes	600,000	0.95	+0.08
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	1,649,033	2.61	+0.53
Time Deposits	4,653,640	7.37	-0.65
GNMAs	0	0.00	0
Commercial Paper	7,897,516	12.51	+5.21
FHLMC/Remics	128,087	0.20	-0.03
Corporate Bonds	0	0.00	0
AB 55 Loans	252,317	0.40	-0.23
GF Loans	0	0.00	-8.21
NOW Accounts	0	0.00	0
Other	149,907	0.24	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	63,148,615	100.00	

INVESTMENT ACTIVITY	April 2014		March 2014	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	507	25,326,359	345	17,125,015
Other	14	798,436	14	447,613
Time Deposits	111	2,612,800	91	1,933,000
Total	632	28,737,595	450	19,505,628
PMIA Monthly Average Effective Yield (%)	0.233		0.236	
Year to Date Yield Last Day of Month (%)	0.254		0.256	

Pooled Money Investment Account
Portfolio Composition
$63.1 Billion
04/30/14



DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/14	REDEMPTIONS								
	CD	UNIONBANK	0.080	04/01/14	0.080	50,000	15	1,666.67	0.081
	CD	UNIONBANK	0.080	04/01/14	0.080	50,000	15	1,666.67	0.081
	CD	BOWEST	0.100	04/01/14	0.100	50,000	15	2,083.33	0.101
	CD	BOWEST	0.100	04/01/14	0.100	50,000	15	2,083.33	0.101
	CD	UNIONBANK	0.090	04/01/14	0.090	50,000	18	2,250.00	0.091
	CD	UNIONBANK	0.090	04/01/14	0.090	50,000	18	2,250.00	0.091
	CD	BOWEST	0.110	04/01/14	0.110	50,000	18	2,750.00	0.112
	CD	BOWEST	0.110	04/01/14	0.110	50,000	18	2,750.00	0.112
	CD	UNIONBANK	0.200	04/01/14	0.200	50,000	103	28,611.11	0.203
	CD	UNIONBANK	0.200	04/01/14	0.200	50,000	103	28,611.11	0.203
	CD	BOWEST	0.180	04/01/14	0.180	50,000	110	27,500.00	0.183
	CD	BOWEST	0.180	04/01/14	0.180	50,000	110	27,500.00	0.183
	CP	BNP FIN		04/01/14	0.080	50,000	12	1,333.33	0.081
	CP	BNP FIN		04/01/14	0.080	50,000	12	1,333.33	0.081
	CP	CIBC HLD		04/01/14	0.060	50,000	15	1,250.00	0.061
	CP	BNP FIN		04/01/14	0.090	50,000	15	1,875.00	0.091
	CP	BNP FIN		04/01/14	0.090	50,000	15	1,875.00	0.091
	CP	BNP FIN		04/01/14	0.090	50,000	18	2,250.00	0.091
	CP	BNP FIN		04/01/14	0.090	50,000	18	2,250.00	0.091
	CP	BNP FIN		04/01/14	0.090	50,000	18	2,250.00	0.091
	CP	GECC		04/01/14	0.100	50,000	91	12,638.89	0.101
	CP	TD USA		04/01/14	0.100	50,000	102	14,166.67	0.101
	CP	TD USA		04/01/14	0.100	50,000	102	14,166.67	0.101
	CP	TD USA		04/01/14	0.100	50,000	102	14,166.67	0.101
	CP	FCAR		04/01/14	0.210	50,000	102	29,750.00	0.213
	CP	FCAR		04/01/14	0.210	50,000	102	29,750.00	0.213
	CP	TOYOTA		04/01/14	0.180	50,000	103	25,750.00	0.183
	CP	TOYOTA		04/01/14	0.180	50,000	103	25,750.00	0.183
	CP	FCAR		04/01/14	0.210	50,000	110	32,083.33	0.213
	CP	FCAR		04/01/14	0.210	50,000	113	32,958.33	0.213
	CP	FCAR		04/01/14	0.210	50,000	113	32,958.33	0.213
	YCD	MONTREAL	0.060	04/01/14	0.060	50,000	15	1,250.00	0.061
	YCD	MONTREAL	0.060	04/01/14	0.060	50,000	15	1,250.00	0.061
	YCD	NORDEA	0.070	04/01/14	0.070	50,000	15	1,458.33	0.071
	YCD	NORDEA	0.070	04/01/14	0.070	50,000	15	1,458.33	0.071
	YCD	TOKYO-MIT	0.120	04/01/14	0.120	50,000	15	2,500.00	0.122
	YCD	TOKYO-MIT	0.120	04/01/14	0.120	50,000	15	2,500.00	0.122
	YCD	TOKYO-MIT	0.120	04/01/14	0.120	50,000	18	3,000.00	0.122
	YCD	TOKYO-MIT	0.120	04/01/14	0.120	50,000	18	3,000.00	0.122
	YCD	TOKYO-MIT	0.120	04/01/14	0.120	50,000	18	3,000.00	0.122
	YCD	SUMITOMO	0.130	04/01/14	0.130	50,000	18	3,250.00	0.132
	YCD	SUMITOMO	0.130	04/01/14	0.130	50,000	18	3,250.00	0.132
	YCD	SUMITOMO	0.130	04/01/14	0.130	50,000	18	3,250.00	0.132
	YCD	SUMITOMO	0.140	04/01/14	0.140	50,000	19	3,694.44	0.142
	YCD	SUMITOMO	0.140	04/01/14	0.140	50,000	19	3,694.44	0.142
	YCD	SUMITOMO	0.140	04/01/14	0.140	50,000	19	3,694.44	0.142
	YCD	TOKYO-MIT	0.140	04/01/14	0.140	50,000	26	5,055.56	0.142
	YCD	TOKYO-MIT	0.140	04/01/14	0.140	50,000	26	5,055.56	0.142

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/01/14	**REDEMPTIONS (Continued)**								
	YCD	SUMITOMO	0.150	04/01/14	0.150	50,000	26	5,416.67	0.152
	YCD	SUMITOMO	0.150	04/01/14	0.150	50,000	26	5,416.67	0.152
	YCD	MONTREAL	0.110	04/01/14	0.110	50,000	34	5,194.44	0.112
	YCD	MONTREAL	0.110	04/01/14	0.110	50,000	34	5,194.44	0.112
	YCD	CIBC	0.080	04/01/14	0.080	50,000	74	8,222.22	0.081
	YCD	CIBC	0.080	04/01/14	0.080	50,000	74	8,222.22	0.081
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	82	17,083.53	0.152
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	82	17,083.53	0.152
	YCD	SCOTIA	0.190	04/01/14	0.160	50,000	89	19,785.19	0.162
	YCD	NAT AUB	0.130	04/01/14	0.130	50,000	91	16,430.56	0.132
	YCD	NAT AUB	0.130	04/01/14	0.130	50,000	91	16,430.56	0.132
	YCD	SE BANKEN	0.160	04/01/14	0.160	50,000	92	20,444.44	0.162
	YCD	SE BANKEN	0.160	04/01/14	0.160	50,000	92	20,444.44	0.162
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000	96	22,666.67	0.172
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000	96	22,666.67	0.172
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000	96	22,666.67	0.172
	YCD	SVENSKA	0.170	04/01/14	0.170	50,000	96	22,666.67	0.172
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000	98	25,861.11	0.193
	YCD	TORONTO	0.100	04/01/14	0.100	50,000	102	14,166.67	0.101
	YCD	TORONTO	0.100	04/01/14	0.100	50,000	102	14,166.67	0.101
	YCD	SE BANKEN	0.170	04/01/14	0.170	50,000	103	24,319.44	0.172
	YCD	SE BANKEN	0.170	04/01/14	0.170	50,000	103	24,319.44	0.172
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	106	22,083.65	0.152
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	106	22,083.65	0.152
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	106	22,083.65	0.152
	YCD	SVENSKA	0.155	04/01/14	0.150	50,000	106	22,083.65	0.152
	YCD	SCOTIA	0.160	04/01/14	0.160	50,000	110	24,444.44	0.162
	YCD	SCOTIA	0.160	04/01/14	0.160	50,000	110	24,444.44	0.162
	YCD	NORDEA	0.180	04/01/14	0.180	50,000	110	27,500.00	0.183
	YCD	NORDEA	0.180	04/01/14	0.180	50,000	110	27,500.00	0.183
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000	147	38,791.67	0.193
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000	147	38,791.67	0.193
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000	147	38,791.67	0.193
	YCD	SCOTIA	0.190	04/01/14	0.190	50,000	147	38,791.67	0.193
04/01/14	**NO PURCHASES**								
04/02/14	**REDEMPTIONS**								
	CP	BNP FIN		04/02/14	0.080	50,000	9	1,000.00	0.081
	CP	BNP FIN		04/02/14	0.080	50,000	9	1,000.00	0.081
	CP	BNP FIN		04/02/14	0.080	50,000	12	1,333.33	0.081
	CP	BNP FIN		04/02/14	0.080	50,000	12	1,333.33	0.081
	CP	TD USA		04/02/14	0.110	50,000	36	5,500.00	0.112
	CP	TD USA		04/02/14	0.110	50,000	36	5,500.00	0.112
	CP	TOYOTA		04/02/14	0.130	50,000	83	14,986.11	0.132
	CP	TOYOTA		04/02/14	0.130	50,000	83	14,986.11	0.132
	YCD	TOKYO-MIT	0.110	04/02/14	0.110	50,000	9	1,375.00	0.111

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/02/14	**REDEMPTIONS (Continued)**								
	YCD	TOKYO-MIT	0.110	04/02/14	0.110	50,000	9	1,375.00	0.111
	YCD	TOKYO-MIT	0.110	04/02/14	0.110	50,000	9	1,375.00	0.111
	YCD	TOKYO-MIT	0.110	04/02/14	0.110	50,000	9	1,375.00	0.111
	YCD	SUMITOMO	0.130	04/02/14	0.130	50,000	16	2,888.89	0.132
	YCD	SUMITOMO	0.130	04/02/14	0.130	50,000	16	2,888.89	0.132
04/02/14	**NO PURCHASES**								
04/03/14	**REDEMPTIONS**								
	TR	BILL		04/03/14	0.103	50,000	345	49,114.58	0.104
	TR	BILL		04/03/14	0.103	50,000	345	49,114.58	0.104
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.113	50,000	353	55,156.25	0.114
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.120	50,000	356	59,333.33	0.122
	TR	BILL		04/03/14	0.126	50,000	363	63,525.00	0.128
	TR	BILL		04/03/14	0.126	50,000	363	63,525.00	0.128
	TR	BILL		04/03/14	0.126	50,000	363	63,525.00	0.128
	TR	BILL		04/03/14	0.126	50,000	363	63,525.00	0.128
04/03/14	**PURCHASES**								
	CD	WELLS FGO	0.140	07/01/14	0.140	50,000			
	CD	WELLS FGO	0.140	07/01/14	0.140	50,000			
	CD	WELLS FGO	0.140	07/01/14	0.140	50,000			
	CD	WELLS FGO	0.140	07/01/14	0.140	50,000			
	CD	US BANK	0.100	10/01/14	0.100	50,000			
	CD	US BANK	0.100	10/01/14	0.100	50,000			
	CP	BARCLY US		04/04/14	0.080	50,000			
	CP	BARCLY US		04/04/14	0.080	50,000			
	CP	RABO USA		04/07/14	0.060	50,000			
	CP	RABO USA		04/07/14	0.060	50,000			
	CP	BNP FIN		04/08/14	0.070	50,000			
	CP	BNP FIN		04/08/14	0.070	50,000			
	CP	BNP FIN		04/08/14	0.070	50,000			
	CP	BNP FIN		04/08/14	0.070	50,000			
	CP	GE CO		06/23/14	0.090	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/03/14	**PURCHASES (Continued)**								
	CP	GE CO		06/23/14	0.090	50,000			
	CP	GE CO		06/23/14	0.090	50,000			
	CP	GE CO		06/23/14	0.090	50,000			
	CP	TOYOTA		07/10/14	0.130	50,000			
	CP	TOYOTA		07/10/14	0.130	50,000			
	TR	BILL		04/02/15	0.103	50,000			
	TR	BILL		04/02/15	0.103	50,000			
	TR	BILL		04/02/15	0.103	50,000			
	TR	BILL		04/02/15	0.103	50,000			
	TR	BILL		04/02/15	0.119	50,000			
	TR	BILL		04/02/15	0.119	50,000			
	TR	BILL		04/02/15	0.119	50,000			
	TR	BILL		04/02/15	0.119	50,000			
	TR	NOTE	0.250	02/29/16	0.415	50,000			
	TR	NOTE	0.250	02/29/16	0.415	50,000			
	TR	NOTE	0.250	02/29/16	0.415	50,000			
	TR	NOTE	0.250	02/29/16	0.415	50,000			
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000			
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000			
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000			
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000			
	YCD	SUMITOMO	0.140	04/25/14	0.140	50,000			
	YCD	SUMITOMO	0.140	04/25/14	0.140	50,000			
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000			
	YCD	TOKYO-MIT	0.150	05/07/14	0.150	50,000			
	YCD	SE BANKEN	0.160	07/01/14	0.161	50,000			
	YCD	SE BANKEN	0.160	07/01/14	0.161	50,000			
	YCD	SE BANKEN	0.160	07/01/14	0.161	50,000			
	YCD	SE BANKEN	0.160	07/01/14	0.161	50,000			
	YCD	SCOTIA	0.160	07/28/14	0.160	50,000			
	YCD	SCOTIA	0.160	07/28/14	0.160	50,000			
	YCD	NB CANADA	0.290	04/01/15	0.290	50,000			
	YCD	NB CANADA	0.290	04/01/15	0.290	50,000			
04/04/14	**REDEMPTIONS**								
	CP	BARCLY US		04/04/14	0.080	50,000	1	111.11	0.081
	CP	BARCLY US		04/04/14	0.080	50,000	1	111.11	0.081
04/04/14	**PURCHASES**								
	YCD	NB CANADA	0.290	04/01/15	0.290	50,000			
	YCD	NB CANADA	0.290	04/01/15	0.290	50,000			
	YCD	NB CANADA	0.290	04/01/15	0.290	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/07/14	**REDEMPTIONS**								
	CP	RABO USA		04/07/14	0.060	50,000	4	333.33	0.061
	CP	RABO USA		04/07/14	0.060	50,000	4	333.33	0.061
	CP	BNP FIN		04/07/14	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		04/07/14	0.080	50,000	11	1,222.22	0.081
	CP	BNP FIN		04/07/14	0.080	50,000	11	1,222.22	0.081
04/07/14	**PURCHASES**								
	TR	BILL		04/02/15	0.098	50,000			
	TR	BILL		04/02/15	0.098	50,000			
	TR	BILL		04/02/15	0.098	50,000			
04/08/14	**REDEMPTIONS**								
	CP	BNP FIN		04/08/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		04/08/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		04/08/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		04/08/14	0.070	50,000	5	486.11	0.071
	CP	BNP FIN		04/08/14	0.080	50,000	13	1,444.44	0.081
	CP	BNP FIN		04/08/14	0.080	50,000	13	1,444.44	0.081
	YCD	NORDEA	0.070	04/08/14	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA	0.070	04/08/14	0.070	50,000	12	1,166.67	0.071
04/08/14	**PURCHASES**								
	CD	BOWEST	0.120	06/23/14	0.120	50,000			
	CD	BOWEST	0.120	06/23/14	0.120	50,000			
	CP	GECC		06/23/14	0.090	50,000			
	CP	GECC		06/23/14	0.090	50,000			
	YCD	MONTREAL	0.120	07/01/14	0.120	50,000			
	YCD	MONTREAL	0.120	07/01/14	0.120	50,000			
	YCD	MONTREAL	0.120	07/01/14	0.120	50,000			
04/09/14	**NO REDEMPTIONS**								
04/09/14	**PURCHASES**								
	CD	UNIONBANK	0.140	07/01/14	0.140	50,000			
	CD	UNIONBANK	0.140	07/01/14	0.140	50,000			
	CP	BNP FIN		06/23/14	0.170	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	SVENSKA	0.140	07/01/14	0.140	50,000			
	YCD	SVENSKA	0.140	07/01/14	0.140	50,000			
04/10/14	**NO REDEMPTIONS**								

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/10/14	**PURCHASES**								
	BN	BOFA	0.150	08/01/14	0.150	50,000			
	BN	BOFA	0.150	08/01/14	0.150	50,000			
	CD	UNIONBANK	0.110	06/02/14	0.110	50,000			
	CD	UNIONBANK	0.110	06/02/14	0.110	50,000			
	CP	BARCLY US		05/02/14	0.080	50,000			
	CP	BARCLY US		05/02/14	0.080	50,000			
	CP	BARCLY US		05/02/14	0.080	50,000			
	CP	TOYOTA		07/25/14	0.140	50,000			
	CP	TOYOTA		07/25/14	0.140	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			
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	05/07/14	0.140	50,000			
	YCD	SE BANKEN	0.110	06/09/14	0.110	50,000			
	YCD	SE BANKEN	0.110	06/09/14	0.110	50,000			
04/11/14	**NO REDEMPTIONS**								
04/11/14	**PURCHASES**								
	CP	BNP FIN		05/07/14	0.100	50,000			
	CP	BNP FIN		05/07/14	0.100	50,000			
	CP	BNP FIN		05/07/14	0.100	50,000			
	CP	GE CO		06/02/14	0.060	50,000			
	CP	GE CO		06/02/14	0.060	50,000			
	YCD	NORDEA	0.150	07/14/14	0.150	50,000			
	YCD	NORDEA	0.150	07/14/14	0.150	50,000			
	YCD	MONTREAL	0.170	07/14/14	0.170	50,000			
	YCD	MONTREAL	0.170	07/14/14	0.170	50,000			
	YCD	MONTREAL	0.170	07/14/14	0.170	50,000			
	YCD	MONTREAL	0.170	07/14/14	0.170	50,000			
04/14/14	**NO REDEMPTIONS**								
04/14/14	**PURCHASES**								
	CD	BOWEST	0.160	07/14/14	0.160	50,000			
	CD	BOWEST	0.160	07/14/14	0.160	50,000			
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000			
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000			
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000			
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000			
	YCD	TORONTO	0.110	07/14/14	0.110	50,000			
	YCD	TORONTO	0.110	07/14/14	0.110	50,000			
	YCD	TORONTO	0.110	07/14/14	0.110	50,000			
	YCD	TORONTO	0.110	07/14/14	0.110	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/14/14	**PURCHASES (Continued)**								
	YCD	SCOTIA	0.140	07/14/14	0.140	50,000			
	YCD	SCOTIA	0.140	07/14/14	0.140	50,000			
	YCD	SCOTIA	0.140	07/14/14	0.140	50,000			
	YCD	SCOTIA	0.140	07/14/14	0.140	50,000			
	YCD	SE BANKEN	0.160	07/14/14	0.160	50,000			
	YCD	SE BANKEN	0.160	07/14/14	0.160	50,000			
	YCD	SE BANKEN	0.160	07/14/14	0.160	50,000			
	YCD	SE BANKEN	0.160	07/14/14	0.160	50,000			
04/15/14	**NO REDEMPTIONS**								
04/15/14	**PURCHASES**								
	CP	BNP FIN		05/07/14	0.100	50,000			
	CP	BNP FIN		05/07/14	0.100	50,000			
	CP	BARCLY US		05/12/14	0.080	50,000			
	CP	BARCLY US		05/12/14	0.080	50,000			
	CP	BARCLY US		05/12/14	0.080	50,000			
	CP	BARCLY US		05/12/14	0.080	50,000			
	CP	BNP FIN		05/19/14	0.120	50,000			
	CP	BNP FIN		05/19/14	0.120	50,000			
	CP	GE CO		06/02/14	0.060	50,000			
	CP	GE CO		06/02/14	0.060	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	NATFUND		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	CP	TD USA		07/14/14	0.110	50,000			
	CP	WELLS FGO		07/14/14	0.140	50,000			
	CP	WELLS FGO		07/14/14	0.140	50,000			
	CP	WELLS FGO		07/14/14	0.140	50,000			
	CP	WELLS FGO		07/14/14	0.140	50,000			
	CP	CAFCO		07/14/14	0.160	50,000			
	CP	CRC		07/14/14	0.160	50,000			
	CP	TOYOTA		07/16/14	0.130	50,000			
	CP	TOYOTA		07/16/14	0.130	50,000			
	CP	TOYOTA		07/25/14	0.140	50,000			
	CP	TOYOTA		07/25/14	0.140	50,000			
	CP	TOYOTA		08/01/14	0.130	50,000			
	DEB	FNMA	0.375	07/05/16	0.491	50,000			
	TR	NOTE	0.625	07/15/16	0.499	50,000			
	TR	NOTE	0.625	07/15/16	0.499	50,000			
	TR	NOTE	0.625	07/15/16	0.499	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/15/14	**PURCHASES (Continued)**								
	TR	NOTE	0.625	07/15/16	0.499	50,000			
	TR	NOTE	0.625	12/15/16	0.687	50,000			
	TR	NOTE	0.625	12/15/16	0.687	50,000			
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000			
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000			
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000			
	YCD	NORINCHUK	0.130	05/07/14	0.130	50,000			
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000			
	YCD	SUMITOMO	0.140	05/08/14	0.140	50,000			
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000			
	YCD	TOKYO-MIT	0.160	05/21/14	0.160	50,000			
	YCD	NAT AUB	0.110	07/14/14	0.110	50,000			
	YCD	NAT AUB	0.110	07/14/14	0.110	50,000			
	YCD	SVENSKA	0.155	07/14/14	0.150	50,000			
	YCD	SVENSKA	0.155	07/14/14	0.150	50,000			
	YCD	NORDEA	0.160	07/24/14	0.160	50,000			
	YCD	NORDEA	0.160	07/24/14	0.160	50,000			
	YCD	NORDEA	0.160	07/24/14	0.160	50,000			
	YCD	NORDEA	0.160	07/24/14	0.160	50,000			
	YCD	RABOBANK	0.200	10/01/14	0.200	50,000			
	YCD	RABOBANK	0.200	10/01/14	0.200	50,000			
	YCD	RABOBANK	0.200	10/01/14	0.200	50,000			
	YCD	RABOBANK	0.200	10/01/14	0.200	50,000			
04/16/14	**NO REDEMPTIONS**								
04/16/14	**PURCHASES**								
	CP	TOYOTA		07/24/14	0.150	50,000			
	CP	TOYOTA		07/24/14	0.150	50,000			
	TR	NOTE	0.625	07/15/16	0.499	50,000			
	TR	NOTE	0.625	07/15/16	0.499	50,000			
	TR	NOTE	0.625	12/15/16	0.696	50,000			
	TR	NOTE	0.625	12/15/16	0.696	50,000			
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000			
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000			
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000			
	YCD	BARCLAYS	0.120	06/23/14	0.120	50,000			
	YCD	TOKYO-MIT	0.170	06/23/14	0.170	50,000			
	YCD	TOKYO-MIT	0.170	06/23/14	0.170	50,000			
	YCD	TORONTO	0.110	07/16/14	0.110	50,000			
	YCD	TORONTO	0.110	07/16/14	0.110	50,000			
	YCD	STNDRD CH	0.160	07/25/14	0.161	50,000			
	YCD	STNDRD CH	0.160	07/25/14	0.161	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/17/14	**NO REDEMPTIONS**								
04/17/14	**PURCHASES**								
	CD	UNIONBANK	0.110	06/23/14	0.110	50,000			
	CD	UNIONBANK	0.110	06/23/14	0.110	50,000			
	CP	BARCLY US		04/21/14	0.080	50,000			
	CP	BARCLY US		04/21/14	0.080	50,000			
	CP	BARCLY US		04/21/14	0.080	50,000			
	CP	BARCLY US		04/21/14	0.080	50,000			
	CP	BNP FIN		05/30/14	0.120	50,000			
	CP	BNP FIN		05/30/14	0.120	50,000			
	CP	BNP FIN		06/02/14	0.120	50,000			
	CP	BNP FIN		06/02/14	0.120	50,000			
	CP	NATFUND		07/16/14	0.110	50,000			
	CP	NATFUND		07/16/14	0.110	50,000			
	CP	NATFUND		07/16/14	0.110	50,000			
	CP	NATFUND		07/16/14	0.110	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	STNDRD CH	0.160	07/25/14	0.160	50,000			
	YCD	STNDRD CH	0.160	07/25/14	0.160	50,000			
04/18/14	**NO REDEMPTIONS**								
04/18/14	**PURCHASES**								
	CP	BNP FIN		05/21/14	0.120	50,000			
	CP	BNP FIN		05/21/14	0.120	50,000			
	CP	BNP FIN		05/21/14	0.120	50,000			
04/21/14	**REDEMPTIONS**								
	CP	BARCLY US		04/21/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		04/21/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		04/21/14	0.080	50,000	4	444.44	0.081
	CP	BARCLY US		04/21/14	0.080	50,000	4	444.44	0.081
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000	7	972.22	0.101
	YCD	SUMITOMO	0.100	04/21/14	0.100	50,000	7	972.22	0.101

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/21/14	**PURCHASES**								
	CP	GE CO		06/23/14	0.070	50,000			
	CP	GE CO		06/23/14	0.070	50,000			
	YCD	BARCLAYS	0.100	06/23/14	0.100	50,000			
04/22/14	**NO REDEMPTIONS**								
04/22/14	**PURCHASES**								
	CP	SOC GEN		05/02/14	0.070	50,000			
	CP	SOC GEN		05/02/14	0.070	50,000			
	CP	BNP FIN		05/30/14	0.120	50,000			
	CP	BNP FIN		05/30/14	0.120	50,000			
	CP	BNP FIN		05/30/14	0.120	50,000			
	CP	CIBC HLD		07/01/14	0.070	50,000			
	TR	NOTE	0.250	02/29/16	0.349	50,000			
	TR	NOTE	0.250	02/29/16	0.349	50,000			
	TR	NOTE	0.250	02/29/16	0.358	50,000			
	TR	NOTE	0.250	02/29/16	0.358	50,000			
	TR	NOTE	0.500	06/15/16	0.498	50,000			
	TR	NOTE	0.500	06/15/16	0.498	50,000			
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000			
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	SVENSKA	0.150	07/21/14	0.151	50,000			
	YCD	NORDEA	0.155	07/21/14	0.155	50,000			
	YCD	NORDEA	0.155	07/21/14	0.155	50,000			
04/23/14	**NO REDEMPTIONS**								
04/23/14	**PURCHASES**								
	CD	BOWEST	0.120	07/01/14	0.120	50,000			
	CD	BOWEST	0.120	07/01/14	0.120	50,000			
	CP	TD USA		06/23/14	0.070	50,000			
	TR	NOTE	0.500	06/15/16	0.504	50,000			
	TR	NOTE	0.500	06/15/16	0.504	50,000			
04/24/14	**NO REDEMPTIONS**								
04/24/14	**PURCHASES**								
	CD	UNIONBANK	0.100	06/23/14	0.100	50,000			
	CD	UNIONBANK	0.100	06/23/14	0.100	50,000			
	CP	GECC		06/23/14	0.070	50,000			
	CP	GECC		06/23/14	0.070	50,000			
	CP	GECC		06/23/14	0.070	50,000			
	CP	NATFUND		07/24/14	0.120	50,000			
	CP	NATFUND		07/24/14	0.120	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/24/14	**PURCHASES (Continued)**								
	CP	NATFUND		07/24/14	0.120	50,000			
	CP	NATFUND		07/24/14	0.120	50,000			
	CP	NATFUND		07/28/14	0.120	50,000			
	CP	NATFUND		07/28/14	0.120	50,000			
	CP	NATFUND		07/28/14	0.120	50,000			
	CP	NATFUND		07/28/14	0.120	50,000			
	DN	FHLB		06/23/14	0.045	50,000			
	DN	FHLB		06/23/14	0.045	50,000			
	DN	FHLB		06/23/14	0.045	50,000			
	SBA FR	POOL # 509486	0.400	04/25/39	0.400	26,580			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000			
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000			
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000			
	YCD	SUMITOMO	0.150	05/19/14	0.150	50,000			
04/25/14	**REDEMPTIONS**								
	CP	TOYOTA		04/25/14	0.070	50,000	32	3,111.11	0.071
	CP	TOYOTA		04/25/14	0.070	50,000	32	3,111.11	0.071
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000	22	3,972.22	0.132
	YCD	NORINCHUK	0.130	04/25/14	0.130	50,000	22	3,972.22	0.132
	YCD	SUMITOMO	0.140	04/25/14	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	04/25/14	0.140	50,000	22	4,277.78	0.142
04/25/14	**PURCHASES**								
	CD	CITIBANK	0.160	08/01/14	0.160	50,000			
	CD	CITIBANK	0.160	08/01/14	0.160	50,000			
	CD	CHASE USA	0.200	10/29/14	0.200	50,000			
	CD	CHASE USA	0.200	10/29/14	0.200	50,000			
	CP	TD USA		05/30/14	0.110	50,000			
	CP	BNP FIN		07/01/14	0.180	50,000			
	CP	BNP FIN		07/01/14	0.180	50,000			
	CP	BNP FIN		07/01/14	0.180	50,000			
	CP	CRC		08/01/14	0.160	50,000			
	DN	FHLB		07/25/14	0.055	50,000			
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000			
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000			
	YCD	NORINCHUK	0.130	05/21/14	0.130	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/25/14	**PURCHASES (Continued)**								
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000			
	YCD	SUMITOMO	0.160	05/30/14	0.160	50,000			
04/28/14	**REDEMPTIONS**								
	YCD	CIBC	0.300	04/28/14	0.300	50,000	368	153,333.33	0.304
	YCD	CIBC	0.300	04/28/14	0.300	50,000	368	153,333.33	0.304
04/28/14	**PURCHASES**								
	CP	GECC		06/23/14	0.070	50,000			
	CP	TOYOTA		07/10/14	0.080	50,000			
	CP	TOYOTA		07/10/14	0.080	50,000			
	CP	CAFCO		08/01/14	0.160	50,000			
	TR	NOTE	0.625	07/15/16	0.527	50,000			
	TR	NOTE	0.625	07/15/16	0.527	50,000			
	TR	NOTE	0.625	07/15/16	0.527	50,000			
	YCD	SE BANKEN	0.110	06/27/14	0.110	50,000			
	YCD	SE BANKEN	0.110	06/27/14	0.110	50,000			
04/29/14	**NO REDEMPTIONS**								
04/29/14	**PURCHASES**								
	CP	BNP FIN		05/30/14	0.110	50,000			
	DN	FHLB		07/11/14	0.040	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
	TR	BILL		04/02/15	0.090	50,000			
04/30/14	**NO REDEMPTIONS**								
04/30/14	**PURCHASES**								
	CD	UNIONBANK	0.100	06/27/14	0.100	50,000			
	CD	UNIONBANK	0.100	06/27/14	0.100	50,000			
	CD	BOWEST	0.160	07/16/14	0.160	50,000			
	CD	BOWEST	0.160	07/16/14	0.160	50,000			
	CD	US BANK	0.110	10/29/14	0.110	50,000			
	CD	US BANK	0.110	10/29/14	0.110	50,000			
	CD	US BANK	0.110	10/29/14	0.110	50,000			
	CD	US BANK	0.110	10/29/14	0.110	50,000			

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
04/30/14	**PURCHASES (Continued)**								
	CD	US BANK	0.130	12/01/14	0.130	50,000			
	CD	US BANK	0.130	12/01/14	0.130	50,000			
	CD	US BANK	0.130	12/01/14	0.130	50,000			
	CD	US BANK	0.130	12/01/14	0.130	50,000			
	CP	BNP FIN		05/01/14	0.070	50,000			
	CP	BNP FIN		05/01/14	0.070	50,000			
	CP	BNP FIN		05/01/14	0.070	50,000			
	CP	BNP FIN		05/01/14	0.070	50,000			
	CP	BNP FIN		05/01/14	0.070	50,000			
	CP	GE CO		05/28/14	0.050	50,000			
	CP	GE CO		05/28/14	0.050	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	NATFUND		08/01/14	0.120	50,000			
	CP	JPM LLC		10/27/14	0.230	50,000			
	CP	JPM LLC		10/27/14	0.230	50,000			
	DN	FHLB		07/02/14	0.043	50,000			
	DN	FHLB		07/02/14	0.043	50,000			
	DN	FHLB		07/30/14	0.050	50,000			
	DN	FHLB		07/30/14	0.050	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	BILL		04/02/15	0.080	50,000			
	TR	NOTE	0.250	02/29/16	0.336	50,000			
	TR	NOTE	0.250	02/29/16	0.336	50,000			
	TR	NOTE	0.250	02/29/16	0.336	50,000			
	TR	NOTE	0.250	02/29/16	0.336	50,000			
	TR	NOTE	0.625	07/15/16	0.529	50,000			
	TR	NOTE	0.625	07/15/16	0.529	50,000			
	TR	NOTE	0.625	07/15/16	0.529	50,000			
	TR	NOTE	0.625	07/15/16	0.529	50,000			
	TR	NOTE	0.625	07/15/16	0.538	50,000			
	TR	NOTE	0.625	07/15/16	0.538	50,000			
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000			
	YCD	TOKYO-MIT	0.140	05/21/14	0.140	50,000			
	YCD	SVENSKA	0.155	07/31/14	0.156	50,000			
	YCD	SVENSKA	0.155	07/31/14	0.156	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	10/31/13	0.110	2,000,000.00	05/01/14
New Omni Bank, NA	11/07/13	0.110	2,000,000.00	05/08/14
New Omni Bank, NA	11/15/13	0.120	2,000,000.00	05/16/14
New Omni Bank, NA	04/10/14	0.050	5,000,000.00	06/26/14
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
ARCADIA				
American Plus Bank, NA	02/13/14	0.080	240,000.00	05/15/14
American Plus Bank, NA	03/19/14	0.100	2,000,000.00	09/17/14
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	03/12/14	0.090	5,000,000.00	06/11/14
CITY OF INDUSTRY				
EverTrust Bank	11/22/13	0.120	20,000,000.00	05/23/14
EverTrust Bank	12/11/13	0.120	20,000,000.00	06/11/14
EverTrust Bank	02/18/14	0.090	10,000,000.00	08/20/14
DIAMOND BAR				
Prospectors Federal Credit Union	03/13/14	0.140	4,000,000.00	09/11/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
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
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
FRESNO				
Central Valley Community Bank	02/26/14	0.080	5,000,000.00	05/28/14
Central Valley Community Bank	03/13/14	0.130	5,000,000.00	09/11/14
IRVINE				
CommerceWest Bank, NA	01/31/14	0.080	2,500,000.00	05/02/14
CommerceWest Bank, NA	02/06/14	0.090	2,500,000.00	05/08/14
CommerceWest Bank, NA	03/14/14	0.070	5,000,000.00	06/13/14
CommerceWest Bank, NA	04/17/14	0.060	5,000,000.00	07/17/14
First Foundation Bank	03/07/14	0.100	10,000,000.00	06/06/14
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
LAFAYETTE				
California Bank of Commerce	11/14/13	0.120	5,000,000.00	05/15/14
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
LODI				
Farmers & Merchants Bk Cen CA	03/05/14	0.070	35,000,000.00	06/04/14
Farmers & Merchants Bk Cen CA	03/12/14	0.070	20,000,000.00	06/11/14
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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES				
1st Century Bank, NA	02/14/14	0.080	20,000,000.00	05/16/14
1st Century Bank, NA	04/16/14	0.080	18,000,000.00	07/16/14
BBCN Bank	03/05/14	0.070	90,000,000.00	06/04/14
BBCN Bank	03/14/14	0.070	75,000,000.00	06/13/14
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
Commonwealth Business Bank	11/22/13	0.100	5,000,000.00	05/23/14
Commonwealth Business Bank	12/04/13	0.110	5,000,000.00	06/06/14
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
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	02/12/14	0.130	25,000,000.00	05/14/14
Manufacturers Bank	03/13/14	0.080	50,000,000.00	06/12/14
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
Mission Valley Bank	04/16/14	0.080	7,000,000.00	07/16/14
Open Bank	12/12/13	0.120	5,000,000.00	06/12/14
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
Opus Bank	01/31/14	0.090	10,000,000.00	08/01/14
Pacific City Bank	03/13/14	0.080	10,000,000.00	06/12/14
Pacific City Bank	03/21/14	0.080	20,000,000.00	06/20/14
Pacific City Bank	04/11/14	0.060	30,000,000.00	07/11/14
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	02/14/14	0.080	30,000,000.00	05/16/14
Wilshire Bank	03/12/14	0.070	39,000,000.00	06/11/14
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

TIME DEPOSITS

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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA (Continued)				
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
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	03/12/14	0.090	25,000,000.00	06/11/14
PORTERVILLE				
Bank of the Sierra	02/06/14	0.120	15,000,000.00	05/08/14
Bank of the Sierra	02/13/14	0.110	10,000,000.00	05/15/14
Bank of the Sierra	03/06/14	0.110	15,000,000.00	06/05/14
Bank of the Sierra	03/06/14	0.110	10,000,000.00	06/12/14
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
RANCHO CORDOVA				
American River Bank	11/07/13	0.140	2,500,000.00	05/08/14
American River Bank	02/13/14	0.100	6,500,000.00	05/15/14
American River Bank	02/20/14	0.070	1,000,000.00	05/22/14
American River Bank	12/12/13	0.150	1,500,000.00	06/12/14
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
REDWOOD CITY				
Provident Credit Union	11/21/13	0.130	20,000,000.00	05/22/14
Provident Credit Union	12/13/13	0.120	20,000,000.00	06/13/14
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
RICHMOND				
Mechanics Bank, The	02/13/14	0.100	20,000,000.00	05/15/14
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

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROCKLIN				
Five Star Bank	12/12/13	0.120	10,500,000.00	06/12/14
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
ROSEMEAD				
Pacific Alliance Bank	12/06/13	0.150	1,500,000.00	06/06/14
Pacific Alliance Bank	04/16/14	0.100	4,000,000.00	10/15/14
ROSEVILLE				
Umpqua Bank	11/14/13	0.140	50,000,000.00	05/15/14
Umpqua Bank	03/27/14	0.120	20,000,000.00	09/25/14
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	12/11/13	0.140	25,000,000.00	06/11/14
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
Merchants National Bank of Sacramento	11/06/13	0.110	2,000,000.00	05/07/14
Merchants National Bank of Sacramento	11/20/13	0.120	2,000,000.00	05/21/14
Merchants National Bank of Sacramento	12/04/13	0.130	2,000,000.00	06/04/14
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
River City Bank	11/15/13	0.120	20,000,000.00	05/16/14
River City Bank	11/22/13	0.120	20,000,000.00	05/23/14
River City Bank	12/06/13	0.120	15,000,000.00	06/06/14
SAN DIEGO				
Mission Federal Credit Union	04/16/14	0.080	10,000,000.00	10/15/14
San Diego County Credit Union	11/15/13	0.100	50,000,000.00	05/16/14
San Diego County Credit Union	12/18/13	0.090	50,000,000.00	06/18/14
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
Torrey Pines Bank	11/14/13	0.120	15,000,000.00	05/15/14
Torrey Pines Bank	11/20/13	0.120	25,000,000.00	05/21/14
Torrey Pines Bank	12/20/13	0.120	50,000,000.00	06/20/14
Torrey Pines Bank	01/09/14	0.100	25,000,000.00	07/10/14

TIME DEPOSITS

	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN FRANCISCO				
Trans Pacific National Bank	12/20/13	0.140	3,000,000.00	06/20/14
Trans Pacific National Bank	04/25/14	0.100	2,000,000.00	10/24/14
Union Bank, NA	03/06/14	0.100	150,000,000.00	06/05/14
Union Bank, NA	04/24/14	0.080	150,000,000.00	07/24/14
SAN JOSE				
Heritage Bank of Commerce	11/15/13	0.140	13,000,000.00	05/16/14
Heritage Bank of Commerce	12/11/13	0.140	20,000,000.00	06/11/14
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
SANTA ROSA				
Summit State Bank	11/06/13	0.130	8,000,000.00	05/07/14
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
SOUTH SAN FRANCISCO				
First National Bank of Northern California	12/04/13	0.150	4,000,000.00	06/04/14
First National Bank of Northern California	03/12/14	0.130	15,000,000.00	09/10/14
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	12/13/13	0.140	100,000,000.00	06/13/14
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
WEST SACRAMENTO				
Community Business Bank	01/08/14	0.110	3,000,000.00	07/09/14
TOTAL TIME DEPOSITS April 2014			**4,653,640,000.00**	

BANK DEMAND DEPOSITS
April 2014
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 2,183,447	$ 2,633,968
2	2,558,147	2,345,344
3	2,920,659	2,538,030
4	3,150,307	3,278,651
5	3,150,307	3,278,651
6	3,150,307	3,278,651
7	3,202,347	2,792,070
8	2,716,948	2,625,632
9	2,646,419	2,628,668
10	2,662,403	2,876,737
11	2,529,598	2,720,250
12	2,529,598	2,720,250
13	2,529,598	2,720,250
14	2,911,321	2,725,626
15	2,939,815	2,909,843
16	2,432,894	2,648,407
17	2,323,258	2,344,215
18	2,871,922	2,999,954
19	2,871,922	2,999,954
20	2,871,922	2,999,954
21	2,554,916	2,577,964
22	2,434,451	2,285,053
23	2,666,013	2,294,397
24	2,805,991	2,938,812
25	2,365,108	2,796,464
26	2,365,108	2,796,464
27	2,365,108	2,796,464
28	2,406,993	2,889,753
29	2,722,881	2,555,121
30	2,552,010	2,749,036

AVERAGE DOLLAR DAYS 2,679,724 a/

a/ **The prescribed bank balance for April was $2,715,925. This consisted of $2,676,190 in compensating balances for services, balances for uncollected funds of $83,557 and a deduction of $43,822 for April 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 April 16, 2014, has determined and designated the amount of money available for deposit and investment as of April 11, 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: $2,676,190,000

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)	4/14/2014	4/18/2014	$ 6,355,744,000	$ 1,712,104,000	$ 4,643,640,000	$ 6,355,744,000
(2)	4/21/2014	4/25/2014	$ 3,324,200,000	$ 5,036,304,000	$ 4,643,640,000	$ 9,679,944,000
(3)	4/28/2014	5/2/2014	$ 549,700,000	$ 5,586,004,000	$ 4,643,640,000	$ 10,229,644,000
(4)	5/5/2014	5/9/2014	$ (244,800,000)	$ 5,341,204,000	$ 4,643,640,000	$ 9,984,844,000
(5)	5/12/2014	5/16/2014	$ (140,500,000)	$ 5,200,704,000	$ 4,643,640,000	$ 9,844,344,000
(6)	5/19/2014	5/23/2014	$ 723,600,000	$ 5,924,304,000	$ 4,643,640,000	$ 10,567,944,000
(7)	5/26/2014	5/30/2014	$ 72,300,000	$ 5,996,604,000	$ 4,643,640,000	$ 10,640,244,000
(8)	6/2/2014	6/6/2014	$ 632,000,000	$ 6,628,604,000	$ 4,643,640,000	$ 11,272,244,000
(9)	6/9/2014	6/13/2014	$ 1,960,200,000	$ 8,588,804,000	$ 4,643,640,000	$ 13,232,444,000
(10)	6/16/2014	6/20/2014	$ 5,391,500,000	$ 13,980,304,000	$ 4,643,640,000	$ 18,623,944,000

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 $ 2,676,190.00

POOLED MONEY INVESTMENT BOARD:

Signatures on File at STO

Chairperson

Member

Member

Dated: April 16, 2014
* Government Code