



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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MARK J. SALADINO
TREASURER AND TAX COLLECTOR

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PROPERTY TAX PORTAL
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November 27, 2013

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

FROM: Mark J. Saladino
Treasurer and Tax Collector 

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF
OCTOBER 2013**

The Report of Investments for the month of October 2013 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 October 2013 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

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

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

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

MJS:NI:rkw

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2013

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 OCTOBER 2013

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2013

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 OCTOBER 31, 2013

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/13		
At Cost	\$ 22,631,989,123	\$ 202,558,568
At Market	\$ 22,523,087,049	\$ 200,284,057
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	17.13%	0.00%
United States Government and Agency Obligations	52.32%	57.48%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.26%	0.00%
Municipal Obligations	0.17%	3.76%
Corporate and Deposit Notes	1.12%	1.16%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	37.60%
1-60 days	47.94%	0.00%
61 days-1 year	12.58%	24.45%
Over 1 year	39.48%	75.55%
Weighted Average Days to Maturity	643	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2013

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 October 31, 2013:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	29.26%
Corporate and Deposit Notes	A-1+	P-1	0.31%
	AA-	A1	0.82%
Los Angeles County Securities	AA	Aa2	0.17%
Negotiable Certificates of Deposit	A-1	P-1	16.37%
	A+	Aa3	0.76%
U.S. Agency Securities	AA+	Aaa	49.89%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.98%
U.S. Treasury Bills	AA+	Aaa	0.44%
			<u>100.00%</u>

<u>SPI</u>	<u>S&P</u>	<u>Moody's</u>	<u>% of Portfolio</u>
Local Agency Investment Fund	Not rated	Not rated	24.45%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	AA+	A1	0.75%
Mortgage Trust Deeds	AA	Aa2	0.01%
Los Angeles County Securities	AA	Aa2	2.44%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	72.31%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	AA+	Aaa	0.04%
			<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2013

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/13	\$ 22,631,989,123
Market Value at 10/31/13	\$ 22,523,087,049
Average Daily Balance	\$ 21,597,796,813
Gains and Losses:	
For the Month	\$ 44,129
For the Past 12 Months	\$ 2,084,783
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 11,933,741
Earnings for the Past 12 Months	\$ 151,965,118
Earnings Rate for the Month	0.65%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF OCTOBER 31, 2013

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 81,660,118.56
Bank of the West - Concentration	\$ 79,727,725.70 (A)
Citi Bank - Concentration	\$ -
Union Bank- Concentration	\$ 3,725,407.27
Wells Fargo - Concentration	<u>\$ 4,837,725.59</u>
Total Ledger Balance for all Banks	<u>\$ 169,950,977.12</u>

(A) \$78.831 million of this amount is related to the deposit of funds in an interest-bearing money market plus account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR OCTOBER 2013
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 October 2013

Total Deposits	\$ 4,514,120,547.70
Total Disbursements	\$ 4,275,485,690.10

Discretionary Funds Liquidity Withdrawal Ratio:	
As of October 31, 2013	1.50

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
November	\$ 6,759,107,000.00	\$ 4,350,500,000.00	\$ 4,684,300,000.00	\$ 6,425,307,000.00
December	\$ 4,239,995,000.00	\$ 7,585,800,000.00	\$ 4,991,000,000.00	\$ 13,260,102,000.00
January	\$ 1,075,578,000.00	\$ 3,080,700,000.00	\$ 5,976,600,000.00	\$ 11,439,780,000.00
February	\$ 375,110,000.00	\$ 2,771,400,000.00	\$ 4,268,200,000.00	\$ 10,318,090,000.00
March	\$ 294,775,000.00	\$ 3,607,700,000.00	\$ 4,327,600,000.00	\$ 9,892,965,000.00
April	\$ 150,000,000.00	\$ 6,685,300,000.00	\$ 4,959,200,000.00	\$ 11,769,065,000.00

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 October 2013, the Treasurer placed \$531.713 million in the Bank of the West Money Market Plus Account in accordance with Treasurer's authority under California Government Code Section 53633. \$78.831 million remained in the account at month-end. This account is collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

Included in the Los Angeles County General Fund's SPI are approximately \$1.5 thousand in trust deeds related to the settlement of Flying Triangle and Abalone Cove landslide litigation. In 1986 and 1987, the Board of Supervisors approved the disbursement of funds for trust deed mortgages as part of the settlements of the Flying Triangle and the Abalone Cove landslide litigation. Such disbursements are authorized under Government Code Section 23004. The trust deeds held by the General Fund are fully secured and have fixed interest rate of 5.50%.

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR OCTOBER 2013
COMPLIANCE REPORT

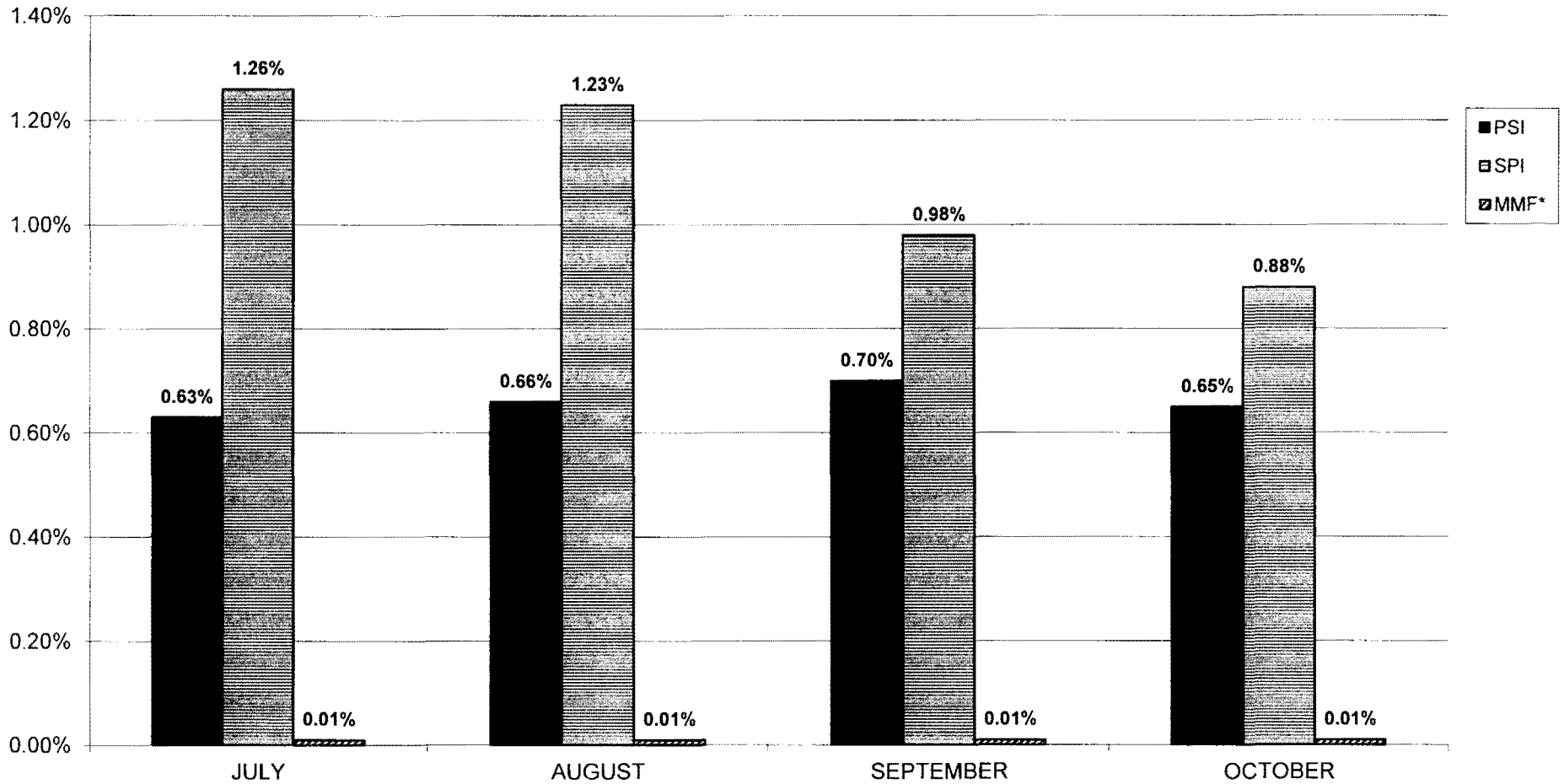
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2013

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 10/31/2013
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS	SPECIFIC PURPOSE INVESTMENTS
	TOTAL COST	TOTAL COST
10/01/13	22,016,239,887.31	131,630,031.24
10/02/13	22,020,212,227.97	131,630,031.24
10/03/13	22,109,076,139.79	131,630,031.24
10/04/13	21,861,045,910.62	131,630,031.24
10/05/13	21,861,045,910.62	131,630,031.24
10/06/13	21,861,045,910.62	131,630,031.24
10/07/13	21,538,435,380.36	131,630,031.24
10/08/13	21,448,428,076.20	131,630,031.24
10/09/13	21,453,712,755.32	131,630,031.24
10/10/13	21,386,823,096.60	131,630,031.24
10/11/13	21,332,863,151.30	131,628,662.51
10/12/13	21,332,863,151.30	131,628,662.51
10/13/13	21,332,863,151.30	131,628,662.51
10/14/13	21,332,863,151.30	131,628,662.51
10/15/13	21,201,431,277.92	131,660,676.01
10/16/13	21,202,408,847.80	131,660,676.01
10/17/13	21,345,871,022.68	131,660,676.01
10/18/13	21,373,426,065.46	131,660,676.01
10/19/13	21,373,426,065.46	131,660,676.01
10/20/13	21,373,426,065.46	131,660,676.01
10/21/13	21,268,826,910.84	131,660,676.01
10/22/13	21,166,817,960.87	131,660,676.01
10/23/13	21,252,290,212.67	131,660,676.01
10/24/13	21,318,776,516.00	131,660,676.01
10/25/13	21,594,748,214.92	131,660,676.01
10/26/13	21,594,748,214.92	131,660,676.01
10/27/13	21,594,748,214.92	131,660,676.01
10/28/13	21,554,662,146.36	131,660,676.01
10/29/13	22,321,820,496.19	131,660,676.01
10/30/13	22,474,765,954.38	202,560,676.01
10/31/13	22,631,989,123.03	202,558,568.35
AVG	21,597,796,813.24	136,220,785.39

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



* Provided for comparative purposes only.

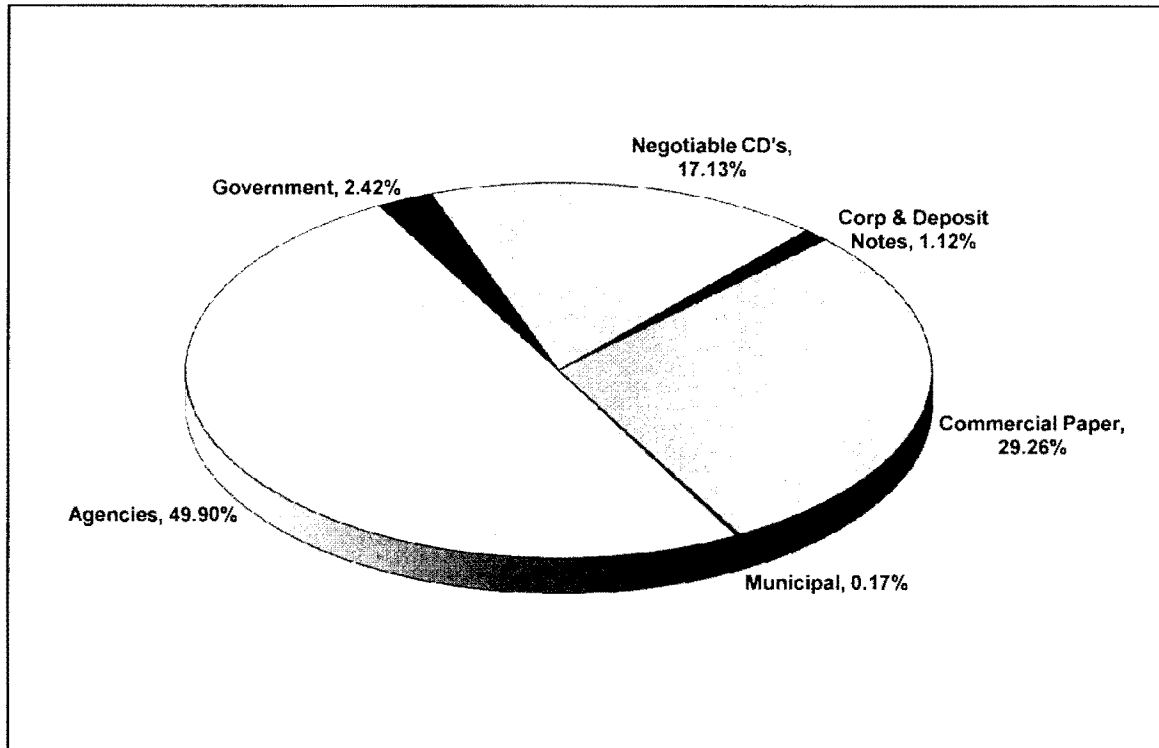
* Source: Money Fund Report as of November 12, 2013.

Los Angeles County Treasurer
 PSI Composition
 As of October 31, 2013
 Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	59.75%	
Los Angeles County and Related Entities	29.87%	
Consolidated Sanitation Districts		2.06%
Metropolitan Transportation Authority		1.87%
Miscellaneous Agencies Pooled Investments		2.10%
South Coast Air Quality Management District		2.29%
Miscellaneous		0.01%
Subtotal	<u>89.62%</u>	<u>8.33%</u>
County Bond Proceeds and Repayment Funds		2.05%
Grand Total	<u>89.62%</u>	<u>10.38%</u>

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF OCTOBER 2013
ATTACHMENT VII**



	<u>In Thousands</u>
<input type="checkbox"/> Negotiable CD's	3,877,284
<input checked="" type="checkbox"/> Corp & Deposit Notes	254,212
<input type="checkbox"/> Bankers Acceptance	-
<input type="checkbox"/> Commercial Paper	6,621,934
<input checked="" type="checkbox"/> Municipal	39,000
<input type="checkbox"/> Agencies	11,292,181
<input type="checkbox"/> Other	-
<input checked="" type="checkbox"/> Government	547,378
Total	<u>\$ 22,631,989</u>

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: October 1, 2013 to October 31, 2013
Acctachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	10/4/2013	94260	LACCAL BANS	0.5350	6/30/2016	7,000,000.00	7,000,000.00	0.00	SPNB	LAC
	BAN Total						<u>7,000,000.00</u>	<u>7,000,000.00</u>	<u>0.00</u>		
NTRD	CNFRQ	10/11/2013	94259	TOYOTA MOTOR CREDIT CO MTN	1.0000	10/11/2016	25,000,000.00	25,000,000.00	0.00	CITI	FTNFCM
	CNFRQ Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0.00</u>		
NTRD	CPD	10/1/2013	94238	SHEFFIELD RECEIVABLES CORP CP	0.1150	11/6/2013	50,000,000.00	49,994,250.00	0.00	CITI	KEYBANC
NTRD	CPD	10/1/2013	94239	DEUTSCHE BANK FINANCIAL LLC CP	0.1000	10/31/2013	25,000,000.00	24,997,916.67	0.00	CITI	BLAY
NTRD	CPD	10/1/2013	94234	ABBAY NATIONAL NA LLC CP	0.1400	10/31/2013	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	10/1/2013	94235	AUTOBAHN FUNDING CO LLC CP	0.1300	11/1/2013	31,000,000.00	30,996,529.72	0.00	CITI	BLAY
NTRD	CPD	10/1/2013	94236	AUTOBAHN FUNDING CO LLC CP	0.1300	11/5/2013	25,000,000.00	24,996,840.28	0.00	CITI	BLAY
NTRD	CPD	10/2/2013	94242	ABBAY NATIONAL NA LLC CP	0.1400	11/1/2013	50,000,000.00	49,994,166.67	0.00	CITI	MFR
NTRD	CPD	10/2/2013	94243	ABBAY NATIONAL NA LLC CP	0.1400	11/5/2013	25,000,000.00	24,996,694.44	0.00	CITI	MFR
NTRD	CPD	10/2/2013	94244	CREDIT AGRICOLE NA INC CP	0.1500	12/5/2013	50,000,000.00	49,986,666.67	0.00	CITI	MS
NTRD	CPD	10/2/2013	94245	CREDIT AGRICOLE NA INC CP	0.1000	11/18/2013	50,000,000.00	49,993,472.22	0.00	CITI	MS
NTRD	CPD	10/3/2013	94248	ALPINE SECURITIZATION CORP CP	0.1300	11/4/2013	41,900,000.00	41,895,158.22	0.00	CITI	MFR
NTRD	CPD	10/3/2013	94249	ALPINE SECURITIZATION CORP CP	0.1300	11/4/2013	32,000,000.00	31,996,302.22	0.00	CITI	MFR
NTRD	CPD	10/3/2013	94250	ABBAY NATIONAL NA LLC CP	0.1000	10/7/2013	50,000,000.00	49,999,444.44	0.00	CITI	MFR
NTRD	CPD	10/3/2013	94251	ABBAY NATIONAL NA LLC CP	0.1400	11/8/2013	50,000,000.00	49,993,000.00	0.00	CITI	MFR
NTRD	CPD	10/3/2013	94252	CREDIT AGRICOLE NA INC CP	0.1600	12/4/2013	50,000,000.00	49,986,222.22	0.00	CITI	MFR
NTRD	CPD	10/3/2013	94253	CREDIT AGRICOLE NA INC CP	0.0900	11/7/2013	50,000,000.00	49,995,625.00	0.00	CITI	MS
NTRD	CPD	10/3/2013	94254	ABBAY NATIONAL NA LLC CP	0.1300	11/1/2013	25,000,000.00	24,997,381.94	0.00	CITI	MFR
NTRD	CPD	10/4/2013	94257	ALPINE SECURITIZATION CORP CP	0.1300	11/5/2013	50,000,000.00	49,994,222.22	0.00	CITI	BLAY
NTRD	CPD	10/4/2013	94261	ALPINE SECURITIZATION CORP CP	0.1300	11/8/2013	25,000,000.00	24,996,840.28	0.00	CITI	BLAY
NTRD	CPD	10/4/2013	94262	AUTOBAHN FUNDING CO LLC CP	0.1500	11/20/2013	30,000,000.00	29,994,125.00	0.00	CITI	MS
NTRD	CPD	10/4/2013	94263	ALPINE SECURITIZATION CORP CP	0.1300	11/5/2013	50,000,000.00	49,994,222.22	0.00	CITI	BLAY
NTRD	CPD	10/4/2013	94264	SALISBURY REC CO LLC CP	0.1300	11/13/2013	40,000,000.00	39,994,222.22	0.00	CITI	BLAY
NTRD	CPD	10/4/2013	94265	ABBAY NATIONAL NA LLC CP	0.1400	11/8/2013	25,000,000.00	24,996,597.22	0.00	CITI	MFR
NTRD	CPD	10/7/2013	94267	ALPINE SECURITIZATION CORP CP	0.1300	11/7/2013	25,000,000.00	24,997,201.39	0.00	CITI	BLAY
NTRD	CPD	10/7/2013	94268	ABBAY NATIONAL NA LLC CP	0.1300	11/1/2013	50,000,000.00	49,995,486.11	0.00	CITI	MFR
NTRD	CPD	10/7/2013	94269	ABBAY NATIONAL NA LLC CP	0.1400	11/4/2013	25,000,000.00	24,997,277.78	0.00	CITI	MFR
NTRD	CPD	10/7/2013	94270	SALISBURY REC CO LLC CP	0.1100	11/13/2013	13,000,000.00	12,998,530.28	0.00	CITI	KEYBANC
NTRD	CPD	10/8/2013	94272	ATLANTIC ASSET SEC LLC CP	0.1500	12/6/2013	25,000,000.00	24,993,854.17	0.00	CITI	MS
NTRD	CPD	10/8/2013	94276	ABBAY NATIONAL NA LLC CP	0.1100	10/15/2013	25,000,000.00	24,999,465.28	0.00	CITI	MFR
NTRD	CPD	10/8/2013	94277	ABBAY NATIONAL NA LLC CP	0.1300	10/30/2013	50,000,000.00	49,996,027.78	0.00	CITI	MFR
NTRD	CPD	10/8/2013	94278	ATLANTIC ASSET SEC LLC CP	0.1300	11/7/2013	25,000,000.00	24,997,291.67	0.00	CITI	BLAY
NTRD	CPD	10/9/2013	94280	CANCARA ASSET SEC LLC CP	0.1500	11/8/2013	41,000,000.00	40,994,875.00	0.00	CITI	MS
NTRD	CPD	10/9/2013	94281	REGENCY MARKETS NO.1 LLC CP	0.1600	11/6/2013	50,000,000.00	49,993,777.78	0.00	CITI	LOOP

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NTRD	CPD	10/9/2013	94282	SALISBURY REC CO LLC CP	0.1300	11/13/2013	30,000,000.00	29,996,208.33	0.00	CITI	BLAY
NTRD	CPD	10/9/2013	94283	ATLANTIC ASSET SEC LLC CP	0.1300	11/8/2013	30,000,000.00	29,996,750.00	0.00	CITI	BLAY
NTRD	CPD	10/9/2013	94284	BARTON CAPITAL LLC CP	0.1400	11/5/2013	13,802,000.00	13,800,550.79	0.00	CITI	GPS
NTRD	CPD	10/9/2013	94285	ABBEY NATIONAL NA LLC CP	0.1300	10/30/2013	50,000,000.00	49,996,208.33	0.00	CITI	MFR
NTRD	CPD	10/10/2013	94287	SHEFFIELD RECEIVABLES CORP CP	0.1300	11/14/2013	25,000,000.00	24,996,840.28	0.00	CITI	MS
NTRD	CPD	10/10/2013	94288	ATLANTIC ASSET SEC LLC CP	0.1500	11/7/2013	15,000,000.00	14,998,250.00	0.00	CITI	JPM
NTRD	CPD	10/10/2013	94289	ATLANTIC ASSET SEC LLC CP	0.1500	11/12/2013	25,000,000.00	24,996,562.50	0.00	CITI	JPM
NTRD	CPD	10/10/2013	94290	TOYOTA MOTOR CREDIT CORP CP	0.1800	11/20/2013	50,000,000.00	49,989,750.00	0.00	CITI	TFS
NTRD	CPD	10/10/2013	94291	TOYOTA MOTOR CREDIT CORP CP	0.1800	11/20/2013	50,000,000.00	49,989,750.00	0.00	CITI	TFS
NTRD	CPD	10/10/2013	94292	SALISBURY REC CO LLC CP	0.1300	11/13/2013	20,000,000.00	19,997,544.44	0.00	CITI	MS
NTRD	CPD	10/10/2013	94293	CANCARA ASSET SEC LLC CP	0.1500	11/8/2013	16,000,000.00	15,998,066.67	0.00	CITI	MS
NTRD	CPD	10/10/2013	94294	ATLANTIC ASSET SEC LLC CP	0.1500	11/13/2013	17,140,000.00	17,137,571.83	0.00	CITI	MS
NTRD	CPD	10/10/2013	94295	ABBEY NATIONAL NA LLC CP	0.1300	10/30/2013	50,000,000.00	49,996,388.89	0.00	CITI	MFR
NTRD	CPD	10/10/2013	94296	ABBEY NATIONAL NA LLC CP	0.1100	10/25/2013	25,000,000.00	24,998,854.17	0.00	CITI	MFR
NTRD	CPD	10/11/2013	94298	BARTON CAPITAL LLC CP	0.1900	12/2/2013	32,960,000.00	32,950,954.31	0.00	CITI	BLAY
NTRD	CPD	10/11/2013	94299	ATLANTIC ASSET SEC LLC CP	0.1600	11/12/2013	50,000,000.00	49,992,888.89	0.00	CITI	MS
NTRD	CPD	10/11/2013	94300	CANCARA ASSET SEC LLC CP	0.1600	11/19/2013	21,000,000.00	20,996,360.00	0.00	CITI	MS
NTRD	CPD	10/11/2013	94301	AUTOBAHN FUNDING CO LLC CP	0.1300	11/12/2013	25,000,000.00	24,997,111.11	0.00	CITI	BLAY
NTRD	CPD	10/11/2013	94302	ATLANTIC ASSET SEC LLC CP	0.1600	11/18/2013	40,000,000.00	39,993,244.44	0.00	CITI	MS
NTRD	CPD	10/15/2013	94305	REGENCY MARKETS NO.1 LLC CP	0.2000	11/14/2013	50,000,000.00	49,991,666.67	0.00	CITI	MS
NTRD	CPD	10/15/2013	94306	REGENCY MARKETS NO.1 LLC CP	0.2000	11/15/2013	50,000,000.00	49,991,388.89	0.00	CITI	MS
NTRD	CPD	10/15/2013	94307	ATLANTIC ASSET SEC LLC CP	0.1700	11/12/2013	50,000,000.00	49,993,388.89	0.00	CITI	JPM
NTRD	CPD	10/15/2013	94308	ATLANTIC ASSET SEC LLC CP	0.1700	11/18/2013	50,000,000.00	49,991,972.22	0.00	CITI	JPM
NTRD	CPD	10/15/2013	94309	AUTOBAHN FUNDING CO LLC CP	0.1500	11/19/2013	50,000,000.00	49,992,708.33	0.00	CITI	MS
NTRD	CPD	10/15/2013	94310	TOYOTA MOTOR CREDIT CORP CP	0.1700	12/2/2013	50,000,000.00	49,988,666.67	0.00	CITI	TFS
NTRD	CPD	10/16/2013	94312	ATLANTIC ASSET SEC LLC CP	0.1700	11/13/2013	30,000,000.00	29,996,033.33	0.00	CITI	JPM
NTRD	CPD	10/16/2013	94313	ABBEY NATIONAL NA LLC CP	0.0900	10/22/2013	50,000,000.00	49,999,250.00	0.00	CITI	MFR
NTRD	CPD	10/16/2013	94314	SHEFFIELD RECEIVABLES CORP CP	0.1600	11/18/2013	50,000,000.00	49,992,666.67	0.00	CITI	MS
NTRD	CPD	10/16/2013	94315	ABBEY NATIONAL NA LLC CP	0.0900	10/22/2013	50,000,000.00	49,999,250.00	0.00	CITI	MFR
NTRD	CPD	10/16/2013	94316	REGENCY MARKETS NO.1 LLC CP	0.2000	11/14/2013	37,000,000.00	36,994,038.89	0.00	CITI	BLAY
NTRD	CPD	10/16/2013	94317	SHEFFIELD RECEIVABLES CORP CP	0.1800	11/20/2013	50,000,000.00	49,991,250.00	0.00	CITI	BLAY
NTRD	CPD	10/16/2013	94318	SHEFFIELD RECEIVABLES CORP CP	0.1600	11/19/2013	40,000,000.00	39,993,955.56	0.00	CITI	MS
NTRD	CPD	10/17/2013	94320	SALISBURY REC CO LLC CP	0.1600	11/19/2013	50,000,000.00	49,992,666.67	0.00	CITI	JPM
NTRD	CPD	10/17/2013	94321	ATLANTIC ASSET SEC LLC CP	0.1600	11/21/2013	50,000,000.00	49,992,222.22	0.00	CITI	MS
NTRD	CPD	10/17/2013	94322	AUTOBAHN FUNDING CO LLC CP	0.1700	11/18/2013	25,000,000.00	24,996,222.22	0.00	CITI	LOOP
NTRD	CPD	10/17/2013	94323	ABBEY NATIONAL NA LLC CP	0.1100	11/7/2013	50,000,000.00	49,996,791.67	0.00	CITI	MFR
NTRD	CPD	10/17/2013	94325	CANCARA ASSET SEC LLC CP	0.1450	11/21/2013	25,000,000.00	24,996,475.69	0.00	CITI	BLAY
NTRD	CPD	10/17/2013	94326	AUTOBAHN FUNDING CO LLC CP	0.1450	11/18/2013	50,000,000.00	49,993,555.56	0.00	CITI	BLAY

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NTRD	CPD	10/17/2013	94327	ATLANTIC ASSET SEC LLC CP	0.1600	11/15/2013	50,000,000.00	49,993,555.56	0.00	CITI	MS
NTRD	CPD	10/17/2013	94328	CREDIT AGRICOLE NA INC CP	0.1700	12/17/2013	25,000,000.00	24,992,798.61	0.00	CITI	MFR
NTRD	CPD	10/18/2013	94330	REGENCY MARKETS NO. 1 LLC CP	0.1500	11/15/2013	35,000,000.00	34,995,916.67	0.00	CITI	JPM
NTRD	CPD	10/18/2013	94331	ATLANTIC ASSET SEC LLC CP	0.1500	11/21/2013	50,000,000.00	49,992,916.67	0.00	CITI	MS
NTRD	CPD	10/18/2013	94332	CANCARA ASSET SEC LLC CP	0.1500	11/26/2013	25,000,000.00	24,995,937.50	0.00	CITI	LOOP
NTRD	CPD	10/18/2013	94333	AUTOBAHN FUNDING CO LLC CP	0.1500	11/20/2013	32,000,000.00	31,995,600.00	0.00	CITI	BLAY
NTRD	CPD	10/18/2013	94334	ALPINE SECURITIZATION CORP CP	0.1400	11/20/2013	50,000,000.00	49,993,583.33	0.00	CITI	BLAY
NTRD	CPD	10/18/2013	94338	ATLANTIC ASSET SEC LLC CP	0.1500	11/18/2013	50,000,000.00	49,993,541.67	0.00	CITI	JPM
NTRD	CPD	10/18/2013	94339	ALPINE SECURITIZATION CORP CP	0.1400	11/21/2013	50,000,000.00	49,993,388.89	0.00	CITI	BLAY
NTRD	CPD	10/18/2013	94340	SALISBURY REC CO LLC CP	0.1500	12/10/2013	50,000,000.00	49,988,958.33	0.00	CITI	MS
NTRD	CPD	10/21/2013	94342	ATLANTIC ASSET SEC LLC CP	0.1500	11/22/2013	25,000,000.00	24,996,666.67	0.00	CITI	MS
NTRD	CPD	10/21/2013	94343	AUTOBAHN FUNDING CO LLC CP	0.1500	11/22/2013	50,000,000.00	49,993,333.33	0.00	CITI	LOOP
NTRD	CPD	10/21/2013	94344	REGENCY MARKETS NO.1 LLC CP	0.1500	11/20/2013	25,000,000.00	24,996,875.00	0.00	CITI	MS
NTRD	CPD	10/21/2013	94345	ATLANTIC ASSET SEC LLC CP	0.1400	11/22/2013	25,000,000.00	24,996,888.89	0.00	CITI	BLAY
NTRD	CPD	10/21/2013	94346	CANCARA ASSET SEC LLC CP	0.1400	11/13/2013	10,000,000.00	9,999,105.56	0.00	CITI	MS
NTRD	CPD	10/21/2013	94347	ATLANTIC ASSET SEC LLC CP	0.1500	11/20/2013	30,000,000.00	29,996,250.00	0.00	CITI	BLAY
NTRD	CPD	10/21/2013	94348	CANCARA ASSET SEC LLC CP	0.1400	10/28/2013	7,000,000.00	6,999,809.44	0.00	CITI	MS
NTRD	CPD	10/22/2013	94350	AUTOBAHN FUNDING CO LLC CP	0.1400	11/19/2013	29,000,000.00	28,996,842.22	0.00	CITI	BLAY
NTRD	CPD	10/22/2013	94351	ALPINE SECURITIZATION CORP CP	0.1300	11/13/2013	50,000,000.00	49,996,027.78	0.00	CITI	BLAY
NTRD	CPD	10/22/2013	94352	ALPINE SECURITIZATION CORP CP	0.1400	12/3/2013	44,000,000.00	43,992,813.33	0.00	CITI	BLAY
NTRD	CPD	10/22/2013	94353	REGENCY MARKETS NO.1 LLC CP	0.1500	11/22/2013	50,000,000.00	49,993,541.67	0.00	CITI	JPM
NTRD	CPD	10/23/2013	94356	AUTOBAHN FUNDING CO LLC CP	0.1300	11/25/2013	50,000,000.00	49,994,041.67	0.00	CITI	BLAY
NTRD	CPD	10/23/2013	94357	ATLANTIC ASSET SEC LLC CP	0.1400	11/21/2013	19,230,000.00	19,227,831.28	0.00	CITI	BLAY
NTRD	CPD	10/23/2013	94358	AUTOBAHN FUNDING CO LLC CP	0.1300	11/26/2013	30,000,000.00	29,996,316.67	0.00	CITI	LOOP
NTRD	CPD	10/23/2013	94359	SALISBURY REC CO LLC CP	0.1300	11/21/2013	25,000,000.00	24,997,381.94	0.00	CITI	LOOP
NTRD	CPD	10/23/2013	94360	CREDIT AGRICOLE NA INC CP	0.1250	11/27/2013	50,000,000.00	49,993,923.61	0.00	CITI	MFR
NTRD	CPD	10/23/2013	94361	CREDIT AGRICOLE NA INC CP	0.1250	11/27/2013	50,000,000.00	49,993,923.61	0.00	CITI	MFR
NTRD	CPD	10/23/2013	94362	CREDIT AGRICOLE NA INC CP	0.1250	11/27/2013	36,000,000.00	35,995,625.00	0.00	CITI	MFR
NTRD	CPD	10/24/2013	94366	CANCARA ASSET SEC LLC CP	0.1500	11/27/2013	25,000,000.00	24,996,458.33	0.00	CITI	MS
NTRD	CPD	10/24/2013	94367	SALISBURY REC CO LLC CP	0.1300	12/5/2013	25,000,000.00	24,996,208.33	0.00	CITI	KEYBANC
NTRD	CPD	10/24/2013	94368	ALPINE SECURITIZATION CORP CP	0.1300	11/27/2013	31,500,000.00	31,496,132.50	0.00	CITI	MFR
NTRD	CPD	10/24/2013	94369	AUTOBAHN FUNDING CO LLC CP	0.1200	11/27/2013	30,000,000.00	29,996,600.00	0.00	CITI	LOOP
NTRD	CPD	10/24/2013	94370	ABBEY NATIONAL NA LLC CP	0.1300	11/26/2013	50,000,000.00	49,994,041.67	0.00	CITI	MFR
NTRD	CPD	10/24/2013	94372	ABBEY NATIONAL NA LLC CP	0.1300	11/27/2013	50,000,000.00	49,993,861.11	0.00	CITI	MFR
NTRD	CPD	10/25/2013	94374	ALPINE SECURITIZATION CORP CP	0.1300	11/25/2013	50,000,000.00	49,994,402.78	0.00	CITI	BLAY
NTRD	CPD	10/25/2013	94375	THUNDER BAY FUNDING LLC CP	0.1400	1/2/2014	50,000,000.00	49,986,583.33	0.00	CITI	BLAY
NTRD	CPD	10/25/2013	94376	ATLANTIC ASSET SEC LLC CP	0.1300	11/25/2013	50,000,000.00	49,994,402.78	0.00	CITI	MS
NTRD	CPD	10/25/2013	94377	AUTOBAHN FUNDING CO LLC CP	0.1300	11/27/2013	25,000,000.00	24,997,020.83	0.00	CITI	BLAY

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NTRD	CPD	10/25/2013	94378	ALPINE SECURITIZATION CORP CP	0.1300	12/2/2013	50,000,000.00	49,993,138.89	0.00	CITI	BLAY
NTRD	CPD	10/25/2013	94379	AUTOBAHN FUNDING CO LLC CP	0.1300	11/26/2013	50,000,000.00	49,994,222.22	0.00	CITI	LOOP
NTRD	CPD	10/25/2013	94380	THUNDER BAY FUNDING LLC CP	0.1400	1/2/2014	5,000,000.00	4,998,658.33	0.00	CITI	KEYBANC
NTRD	CPD	10/25/2013	94381	ABBAY NATIONAL NA LLC CP	0.1200	11/19/2013	25,000,000.00	24,997,916.67	0.00	CITI	MFR
NTRD	CPD	10/25/2013	94382	SALISBURY REC CO LLC CP	0.1200	12/5/2013	50,000,000.00	49,993,166.67	0.00	CITI	KEYBANC
NTRD	CPD	10/25/2013	94383	CREDIT AGRICOLE NA INC CP	0.1100	11/27/2013	50,000,000.00	49,994,958.33	0.00	CITI	MFR
NTRD	CPD	10/28/2013	94389	ATLANTIC ASSET SEC LLC CP	0.1300	11/25/2013	11,000,000.00	10,998,887.78	0.00	CITI	MS
NTRD	CPD	10/28/2013	94390	ATLANTIC ASSET SEC LLC CP	0.1300	12/5/2013	25,000,000.00	24,996,569.44	0.00	CITI	MS
NTRD	CPD	10/28/2013	94391	CREDIT AGRICOLE NA INC CP	0.1200	12/2/2013	50,000,000.00	49,994,166.67	0.00	CITI	MS
NTRD	CPD	10/28/2013	94392	ALPINE SECURITIZATION CORP CP	0.1300	12/3/2013	40,000,000.00	39,994,800.00	0.00	CITI	BLAY
NTRD	CPD	10/28/2013	94393	ABBAY NATIONAL NA LLC CP	0.1300	11/27/2013	50,000,000.00	49,994,583.33	0.00	CITI	MFR
NTRD	CPD	10/29/2013	94395	OLD LINE FUNDING LLC CP	0.1300	12/13/2013	50,000,000.00	49,991,875.00	0.00	CITI	MFR
NTRD	CPD	10/29/2013	94396	REGENCY MARKETS NO.1 LLC CP	0.1500	11/29/2013	50,000,000.00	49,993,541.67	0.00	CITI	MS
NTRD	CPD	10/29/2013	94397	CANCARA ASSET SEC LLC CP	0.1900	1/27/2014	25,000,000.00	24,988,125.00	0.00	CITI	MS
NTRD	CPD	10/29/2013	94401	CREDIT AGRICOLE NA INC CP	0.1600	12/20/2013	50,000,000.00	49,988,444.44	0.00	CITI	MS
NTRD	CPD	10/29/2013	94402	CREDIT AGRICOLE NA INC CP	0.1600	12/20/2013	50,000,000.00	49,988,444.44	0.00	CITI	MS
NTRD	CPD	10/29/2013	94403	ALPINE SECURITIZATION CORP CP	0.1200	12/2/2013	25,000,000.00	24,997,166.67	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94404	AUTOBAHN FUNDING CO LLC CP	0.1300	12/4/2013	30,000,000.00	29,996,100.00	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94405	ALPINE SECURITIZATION CORP CP	0.1200	11/27/2013	50,000,000.00	49,995,166.67	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94406	ALPINE SECURITIZATION CORP CP	0.1300	12/20/2013	50,000,000.00	49,990,611.11	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94407	ALPINE SECURITIZATION CORP CP	0.1300	12/20/2013	10,750,000.00	10,747,981.39	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94412	CANCARA ASSET SEC LLC CP	0.1400	12/9/2013	30,000,000.00	29,995,216.67	0.00	CITI	BLAY
NTRD	CPD	10/29/2013	94413	REGENCY MARKETS NO.1 LLC CP	0.1400	11/22/2013	15,000,000.00	14,998,600.00	0.00	CITI	JPM
NTRD	CPD	10/29/2013	94414	ABBAY NATIONAL NA LLC CP	0.1000	11/1/2013	50,000,000.00	49,999,583.33	0.00	CITI	MFR
NTRD	CPD	10/29/2013	94415	ABBAY NATIONAL NA LLC CP	0.1200	11/26/2013	25,000,000.00	24,997,666.67	0.00	CITI	MFR
NTRD	CPD	10/30/2013	94425	BARTON CAPITAL LLC CP	0.1200	12/2/2013	50,000,000.00	49,994,500.00	0.00	CITI	MS
NTRD	CPD	10/30/2013	94426	AUTOBAHN FUNDING CO LLC CP	0.1300	12/5/2013	25,000,000.00	24,996,750.00	0.00	CITI	LOOP
NTRD	CPD	10/30/2013	94428	CREDIT AGRICOLE NA INC CP	0.1000	11/13/2013	50,000,000.00	49,998,055.56	0.00	CITI	MS
NTRD	CPD	10/30/2013	94429	CREDIT AGRICOLE NA INC CP	0.1000	11/13/2013	50,000,000.00	49,998,055.56	0.00	CITI	MS
NTRD	CPD	10/30/2013	94430	CANCARA ASSET SEC LLC CP	0.1900	2/4/2014	50,000,000.00	49,974,402.78	0.00	CITI	KEYBANC
NTRD	CPD	10/30/2013	94431	CANCARA ASSET SEC LLC CP	0.2000	2/3/2014	25,000,000.00	24,986,666.67	0.00	CITI	MS
NTRD	CPD	10/30/2013	94432	ABBAY NATIONAL NA LLC CP	0.1000	11/1/2013	50,000,000.00	49,999,722.22	0.00	CITI	MFR
NTRD	CPD	10/30/2013	94433	ABBAY NATIONAL NA LLC CP	0.1000	11/5/2013	50,000,000.00	49,999,166.67	0.00	CITI	MFR
NTRD	CPD	10/30/2013	94434	ABBAY NATIONAL NA LLC CP	0.1000	11/5/2013	50,000,000.00	49,999,166.67	0.00	CITI	MFR
NTRD	CPD	10/30/2013	94435	CANCARA ASSET SEC LLC CP	0.1900	1/22/2014	25,000,000.00	24,988,916.67	0.00	CITI	BLAY
NTRD	CPD	10/30/2013	94436	ABBAY NATIONAL NA LLC CP	0.1000	11/4/2013	50,000,000.00	49,999,305.56	0.00	CITI	MFR
NTRD	CPD	10/30/2013	94437	ABBAY NATIONAL NA LLC CP	0.1000	11/4/2013	50,000,000.00	49,999,305.56	0.00	CITI	MFR
NTRD	CPD	10/31/2013	94439	BARTON CAPITAL LLC CP	0.1200	12/6/2013	50,000,000.00	49,994,000.00	0.00	CITI	MS

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	10/31/2013	94443	REGENCY MARKETS NO.1 LLC CP	0.1300	11/14/2013	42,250,000.00	42,247,864.03	0.00	CITI	BLAY
NTRD	CPD	10/31/2013	94447	AUTOBAHN FUNDING CO LLC CP	0.1200	12/4/2013	28,000,000.00	27,996,826.67	0.00	CITI	BLAY
NTRD	CPD	10/31/2013	94448	AUTOBAHN FUNDING CO LLC CP	0.1200	12/5/2013	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
NTRD	CPD	10/31/2013	94449	CANCARA ASSET SEC LLC CP	0.1800	1/22/2014	25,000,000.00	24,989,625.00	0.00	CITI	BLAY
NTRD	CPD	10/31/2013	94450	ABBAY NATIONAL NA LLC CP	0.1200	11/27/2013	50,000,000.00	49,995,500.00	0.00	CITI	MFR
NTRD	CPD	10/31/2013	94451	CREDIT AGRICOLE NA INC CP	0.1000	11/12/2013	50,000,000.00	49,998,333.33	0.00	CITI	MS
NTRD	CPD	10/31/2013	94452	ABBAY NATIONAL NA LLC CP	0.1100	11/22/2013	50,000,000.00	49,996,638.89	0.00	CITI	MFR
NTRD	CPD	10/31/2013	94420	AUTOBAHN FUNDING CO LLC CP	0.1200	12/5/2013	50,000,000.00	49,994,166.67	0.00	CITI	BLAY
CPD Total							<u>5,892,532,000.00</u>	<u>5,891,751,712.04</u>	<u>0.00</u>		
NTRD	FFCB	10/29/2013	94398	FFCB (CALLABLE)	1.0800	5/22/2018	33,000,000.00	32,412,600.00	155,430.00	CITI	RWB
FFCB Total							<u>33,000,000.00</u>	<u>32,412,600.00</u>	<u>155,430.00</u>		
NTRD	FHLB	10/29/2013	94410	FHLB (CALLABLE)	1.0000	2/5/2018	43,530,000.00	42,985,875.00	101,570.00	CITI	FTNFCM
NTRD	FHLB	10/29/2013	94411	FHLB (CALLABLE)	1.0000	8/22/2018	22,600,000.00	22,044,040.00	42,061.11	CITI	STIN
NTRD	FHLB	10/31/2013	94454	FHLB (CALLABLE)	1.2500	2/28/2018	23,400,000.00	23,334,480.00	51,187.50	CITI	FTNFCM
FHLB Total							<u>89,530,000.00</u>	<u>88,364,395.00</u>	<u>194,818.61</u>		
NTRD	FNMA	10/29/2013	94399	FNMA (CALLABLE)	1.0500	5/25/2018	50,000,000.00	49,150,000.00	217,291.67	CITI	RWB
NTRD	FNMA	10/29/2013	94400	FNMA (CALLABLE)	1.0500	5/25/2018	30,400,000.00	29,883,200.00	132,113.33	CITI	RWB
FNMA Total							<u>80,400,000.00</u>	<u>79,033,200.00</u>	<u>349,405.00</u>		
NTRD	MCSA	10/30/2013	94273	FHLMC (CALLABLE)	1.2500	10/30/2018	28,000,000.00	28,000,000.00	0.00	CITI	PIPE
MCSA Total							<u>28,000,000.00</u>	<u>28,000,000.00</u>	<u>0.00</u>		
NTRD	NCD1	10/24/2013	94371	UNION BANK OF CALIFORNIA NA CD	0.1200	1/2/2014	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	10/25/2013	94384	UNION BANK OF CALIFORNIA NA CD	0.1000	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NCD1 Total							<u>100,000,000.00</u>	<u>100,000,000.00</u>	<u>0.00</u>		
NTRD	YANK1	10/1/2013	94240	LLOYDS TSB BANK PLC NY CD	0.1400	12/4/2013	50,000,000.00	50,000,000.00	0.00	CITI	MS
NTRD	YANK1	10/1/2013	94237	BNP PARIBAS SF CD	0.1400	11/1/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/2/2013	94246	SVENSKA HANDELSBANKEN NY CD	0.1250	12/3/2013	50,000,000.00	50,000,860.94	0.00	CITI	MFR
NTRD	YANK1	10/3/2013	94255	BNP PARIBAS SF CD	0.1400	11/5/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/11/2013	94303	DNB BANK ASA NY CD	0.2100	11/15/2013	37,100,000.00	37,100,357.05	18,395.42	CITI	MIZO
NTRD	YANK1	10/17/2013	94324	BNP PARIBAS SF CD	0.1300	11/22/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/22/2013	94354	BNP PARIBAS SF CD	0.1300	11/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/23/2013	94363	BNP PARIBAS SF CD	0.1300	11/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/23/2013	94364	CREDIT AGRICOLE CIB NY CD	0.1400	12/2/2013	50,000,000.00	50,000,555.48	0.00	CITI	MFR

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NTRD	YANK1	10/25/2013	94385	LLOYDS TSB BANK PLC NY CD	0.1200	1/2/2014	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/25/2013	94386	SOCIETE GENERALE NY CD	0.1600	12/20/2013	50,000,000.00	50,000,777.60	0.00	CITI	MFR
NTRD	YANK1	10/25/2013	94387	CREDIT AGRICOLE CIB NY CD	0.1850	1/2/2014	50,000,000.00	50,000,958.01	0.00	CITI	MFR
NTRD	YANK1	10/29/2013	94408	DEUTSCHE BANK AG NY CD	0.2300	2/28/2014	50,000,000.00	50,001,693.18	0.00	CITI	MFR
NTRD	YANK1	10/29/2013	94409	DEUTSCHE BANK AG NY CD	0.2300	2/28/2014	30,000,000.00	30,001,015.91	0.00	CITI	MFR
NTRD	YANK1	10/29/2013	94416	TORONTO DOMINION BANK NY CD	0.1150	11/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	10/29/2013	94417	TORONTO DOMINION BANK NY CD	0.1150	11/27/2013	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	10/29/2013	94418	TORONTO DOMINION BANK NY CD	0.1300	1/2/2014	50,000,000.00	50,000,902.58	0.00	CITI	MFR
NTRD	YANK1	10/30/2013	94427	TORONTO DOMINION BANK NY CD	0.1400	1/15/2014	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/31/2013	94444	AU & NZ BANKING GRP NY CD	0.1850	6/30/2014	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	10/31/2013	94445	AU & NZ BANKING GRP NY CD	0.1850	6/30/2014	15,000,000.00	15,000,000.00	0.00	CITI	MFR
NTRD	YANK1	10/31/2013	94453	CREDIT AGRICOLE CIB NY CD	0.1200	12/20/2013	50,000,000.00	50,000,000.00	0.00	CITI	MFR
YANK1 Total							<u>982,100,000.00</u>	<u>982,107,120.75</u>	<u>18,395.42</u>		
NTRD Total							<u>7,237,562,000.00</u>	<u>7,233,669,027.79</u>	<u>718,049.03</u>		
TRADE	TBIL	10/4/2013	94258	UST BILL	0.1300	10/31/2013	50,000,000.00	49,995,125.00	0.00	CITI	MS
TBIL Total							<u>50,000,000.00</u>	<u>49,995,125.00</u>	<u>0.00</u>		
TRADE Total							<u>50,000,000.00</u>	<u>49,995,125.00</u>	<u>0.00</u>		
PSI Total							<u>7,287,562,000.00</u>	<u>7,283,664,152.79</u>	<u>718,049.03</u>		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	10/15/2013	94335	S OF C LAIF	0.0000	12/31/2013	25,433.88	25,433.88	0.00	TTC	LAIF
CTDQ Total							<u>25,433.88</u>	<u>25,433.88</u>	<u>0.00</u>		
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							<u>25,433.88</u>	<u>25,433.88</u>	<u>0.00</u>		
SLIM	CTDQ	10/15/2013	94336	S OF C LAIF	0.0000	12/31/2013	6,554.92	6,554.92	0.00	TTC	LAIF
CTDQ Total							<u>6,554.92</u>	<u>6,554.92</u>	<u>0.00</u>		
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							<u>6,554.92</u>	<u>6,554.92</u>	<u>0.00</u>		
WASIA	CTDQ	10/15/2013	94337	S OF C LAIF	0.0000	12/31/2013	24.70	24.70	0.00	TTC	LAIF
CTDQ Total							<u>24.70</u>	<u>24.70</u>	<u>0.00</u>		
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							<u>24.70</u>	<u>24.70</u>	<u>0.00</u>		
SANIT	MCSA	10/30/2013	94274	FHLMC (CALLABLE)	1.2500	10/30/2018	50,000,000.00	50,000,000.00	0.00	CITI	CF
SANIT	MCSA	10/30/2013	94275	FHLMC (CALLABLE)	1.2500	10/30/2018	20,900,000.00	20,900,000.00	0.00	CITI	CF
MCSA Total							<u>70,900,000.00</u>	<u>70,900,000.00</u>	<u>0.00</u>		
SANIT - SANITATION DISTRICT Total							<u>70,900,000.00</u>	<u>70,900,000.00</u>	<u>0.00</u>		
SPI Total							<u><u>70,932,013.50</u></u>	<u><u>70,932,013.50</u></u>	<u><u>0.00</u></u>		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
10/25/2013	NTRD	93629	FHLMC 2.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	134,375.00		25,134,375.00	0.00
10/25/2013	NTRD	93630	FHLMC 2.15 (CALLABLE)	Call	100.00000	25,000,000.00	25,000,000.00	132,881.94		25,132,881.94	0.00
			FHLMC Total			<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>267,256.94</u>		<u>50,267,256.94</u>	<u>0.00</u>
	NTRD Total					<u>50,000,000.00</u>	<u>50,000,000.00</u>	<u>267,256.94</u>		<u>50,267,256.94</u>	<u>0.00</u>
10/23/2013	TRADE	93471	USTN 1.00	Sell	99.12500	25,000,000.00	24,781,250.00	99,043.72		24,880,293.72	42,684.42
			USTN Total			<u>25,000,000.00</u>	<u>24,781,250.00</u>	<u>99,043.72</u>		<u>24,880,293.72</u>	<u>42,684.42</u>
10/18/2013	TRADE	94258	UST BILL	Sell	99.99856	50,000,000.00	49,999,277.78	0.00		49,999,277.78	1,444.45
			UST BILL Total			<u>50,000,000.00</u>	<u>49,999,277.78</u>	<u>0.00</u>		<u>49,999,277.78</u>	<u>1,444.45</u>
	TRADE Total					<u>75,000,000.00</u>	<u>74,780,527.78</u>	<u>99,043.72</u>		<u>74,879,571.50</u>	<u>44,128.87</u>
			PSI Total			<u>125,000,000.00</u>	<u>124,780,527.78</u>	<u>366,300.66</u>		<u>125,146,828.44</u>	<u>44,128.87</u>

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
10/11/2013	GF	16864	FLYING TRIANGLE 1ST	Call	100.00000	1,368.73	1,368.73	11.79		1,380.52	0.00
			FLYING TRIANGLE LOAN Total			1,368.73	1,368.73	11.79		1,380.52	0.00
			GF - GENERAL FUND Total			1,368.73	1,368.73	11.79		1,380.52	0.00
			SPI Total			1,368.73	1,368.73	11.79		1,380.52	0.00

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 Comparison of Investment Cost to Market Value
 As of October 31, 2013
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	3,877,283,658.46	3,877,187,601.00	(96,057.46)	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	6,621,934,557.54	6,621,892,516.12	(42,041.42)	0.00	0.00	0.00
Governments	547,378,364.32	549,582,450.00	2,204,085.68	85,547.12	99,662.50	14,115.38
Agencies	11,292,180,792.90	11,180,694,982.22	(111,485,810.68)	146,475,763.33	144,162,031.25	(2,313,732.08)
Municipals	39,000,000.00	39,000,000.00	0.00	4,945,000.00	4,945,000.00	0.00
Corp. & Deposit Notes	254,211,749.81	254,729,499.75	517,749.94	1,526,602.97	1,551,708.00	25,105.03
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	49,525,654.94	49,525,654.94	0.00
TOTAL	\$22,631,989,123.03	\$22,523,087,049.09	(\$108,902,073.94)	\$202,558,568.36	\$200,284,056.69	(\$2,274,511.67)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, and are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.17% of the PSI Portfolio.

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Market Pricing Exceptions

As of October 31, 2013

Attachment IXa

Security ID	Security Description	Calculated Market Price
91175	NORDEA BANK FINLAND PLC NY	99.950000
94185	SHEFFIELD RECEIVABLES CORP	99.999833
94238	SHEFFIELD RECEIVABLES CORP	99.998333
94287	SHEFFIELD RECEIVABLES CORP	99.995333
94314	SHEFFIELD RECEIVABLES CORP	99.993500
94318	SHEFFIELD RECEIVABLES CORP	99.993139
94317	SHEFFIELD RECEIVABLES CORP	99.992778
94290	TOYOTA MOTOR CREDIT CORP C	99.992778
94291	TOYOTA MOTOR CREDIT CORP C	99.992778
94310	TOYOTA MOTOR CREDIT CORP C	99.986667
94367	SALISBURY REC CO LLC CP	99.985417
94382	SALISBURY REC CO LLC CP	99.985417
94340	SALISBURY REC CO LLC CP	99.982222
94395	OLD LINE FUNDING LLC CP	99.980889
94375	THUNDER BAY FUNDING LLC CP	99.968500
94380	THUNDER BAY FUNDING LLC CP	99.968500
94206	UBS FINANCE (DELAWARE) LLC	99.950417
92038	RABOBANK NEDERLAND NV NY F	99.950000
91282	WESTPAC BANKING CORP NY FR	99.950000
91255	BANK OF NOVA SCOTIA HOUSTO	99.950000
93072	WESTPAC BANKING CORP NY FR	99.950000
94003	NORDEA BANK FINLAND PLC NY	100.001386
94453	CREDIT AGRICOLE CORP & INVT	99.993057

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Treasurer Portfolio Compared to Market Value
As of October 31, 2013
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	0.59400	06/30/14	7,000,000.00	7,000,000.00	7,000,000.00
PSI	NTRD	BAN	89778	LACCAL BANS	0.59400	06/30/14	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	91813	LACCAL BANS	0.59400	06/30/15	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	93392	LACCAL BANS	0.59400	06/30/15	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	94260	LACCAL BANS	0.53500	06/30/16	7,000,000.00	7,000,000.00	7,000,000.00
			BAN Total				39,000,000.00	39,000,000.00	39,000,000.00
PSI	NTRD	CNFL	88095	GE CAPITAL CORP MTN FRN	1.09285	01/07/14	19,150,000.00	19,127,338.58	19,179,969.75
PSI	NTRD	CNFL	90456	TOYOTA MOTOR CREDIT CORP FRN	0.50020	06/26/14	50,000,000.00	50,000,000.00	50,031,500.00
PSI	NTRD	CNFL	91175	NORDEA BANK FINLAND PLC NY FRN	0.89810	09/28/15	50,000,000.00	50,094,706.85	49,975,000.00
PSI	NTRD	CNFL	92575	COCA COLA CO. FRN	0.23950	03/05/15	25,000,000.00	25,000,000.00	24,980,850.00
			CNFL Total				144,150,000.00	144,222,045.43	144,167,319.75
PSI	NTRD	CNFRQ	88716	GE CAPITAL CORP MTN FRN	1.04810	12/29/14	35,000,000.00	35,000,000.00	35,143,780.00
PSI	NTRD	CNFRQ	89124	GE CAPITAL CORP MTN FRN	1.00000	01/30/15	25,000,000.00	25,000,000.00	25,125,825.00
PSI	NTRD	CNFRQ	94259	TOYOTA MOTOR CREDIT CO MTN	1.00000	10/11/16	25,000,000.00	25,000,000.00	24,796,100.00
			CNFRQ Total				85,000,000.00	85,000,000.00	85,065,705.00
PSI	NTRD	CNFX	88868	GE CAPITAL CORP MTN	2.15000	01/09/15	25,000,000.00	24,989,704.38	25,496,475.00
			CNFX Total				25,000,000.00	24,989,704.38	25,496,475.00
PSI	NTRD	CPD	93993	ING U.S. FUNDING LLC CP	0.18000	11/08/13	50,000,000.00	49,998,250.00	49,999,080.00
PSI	NTRD	CPD	93994	ING U.S. FUNDING LLC CP	0.18000	11/08/13	11,160,000.00	11,159,609.40	11,159,794.66
PSI	NTRD	CPD	94014	ING U.S. FUNDING LLC CP	0.18000	11/15/13	35,000,000.00	34,997,550.00	34,998,540.50
PSI	NTRD	CPD	94017	BARTON CAPITAL LLC CP	0.20000	11/20/13	14,800,000.00	14,798,437.78	14,799,260.00
PSI	NTRD	CPD	94052	ING U.S. FUNDING LLC CP	0.18000	11/15/13	15,000,000.00	14,998,950.00	14,999,374.50
PSI	NTRD	CPD	94074	HSBC USA INC CP	0.15000	12/20/13	2,000,000.00	1,999,591.67	1,999,628.60
PSI	NTRD	CPD	94125	BARTON CAPITAL LLC CP	0.15000	11/15/13	50,000,000.00	49,997,083.33	49,998,125.00
PSI	NTRD	CPD	94128	CANCARA ASSET SEC LLC CP	0.18000	11/26/13	10,000,000.00	9,998,750.00	9,998,801.00
PSI	NTRD	CPD	94138	CANCARA ASSET SEC LLC CP	0.17000	11/18/13	20,000,000.00	19,998,394.44	19,998,450.00
PSI	NTRD	CPD	94151	SALISBURY REC CO LLC CP	0.17000	11/15/13	25,000,000.00	24,998,347.22	24,998,437.50
PSI	NTRD	CPD	94155	BARTON CAPITAL LLC CP	0.14000	11/05/13	50,000,000.00	49,999,222.22	49,999,375.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
As of October 31, 2013
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94157	BARTON CAPITAL LLC CP	0.14000	11/06/13	50,000,000.00	49,999,027.78	49,999,250.00
PSI	NTRD	CPD	94173	CANCARA ASSET SEC LLC CP	0.17000	11/07/13	50,000,000.00	49,998,583.33	49,998,735.00
PSI	NTRD	CPD	94174	CANCARA ASSET SEC LLC CP	0.17000	11/07/13	25,000,000.00	24,999,291.67	24,999,367.50
PSI	NTRD	CPD	94175	BARTON CAPITAL LLC CP	0.14000	11/06/13	50,000,000.00	49,999,027.78	49,999,250.00
PSI	NTRD	CPD	94176	BARTON CAPITAL LLC CP	0.14000	11/06/13	20,000,000.00	19,999,611.11	19,999,700.00
PSI	NTRD	CPD	94177	ING U.S. FUNDING LLC CP	0.16000	11/15/13	50,000,000.00	49,996,888.89	49,997,915.00
PSI	NTRD	CPD	94178	ING U.S. FUNDING LLC CP	0.16000	11/15/13	50,000,000.00	49,996,888.89	49,997,915.00
PSI	NTRD	CPD	94179	MONT BLANC CAPITAL CORP CP	0.15000	11/08/13	7,000,000.00	6,999,795.83	6,999,792.80
PSI	NTRD	CPD	94180	ING U.S. FUNDING LLC CP	0.17000	11/15/13	28,000,000.00	27,998,148.89	27,998,832.40
PSI	NTRD	CPD	94184	BARTON CAPITAL LLC CP	0.14000	11/07/13	25,000,000.00	24,999,416.67	24,999,562.50
PSI	NTRD	CPD	94185	SHEFFIELD RECEIVABLES CORP CP	0.13000	11/01/13	25,000,000.00	25,000,000.00	24,999,958.25
PSI	NTRD	CPD	94189	BARTON CAPITAL LLC CP	0.13000	11/06/13	25,000,000.00	24,999,548.61	24,999,625.00
PSI	NTRD	CPD	94193	BARTON CAPITAL LLC CP	0.16000	11/22/13	25,000,000.00	24,997,666.67	24,998,625.00
PSI	NTRD	CPD	94200	ATLANTIC ASSET SEC LLC CP	0.14000	11/05/13	25,000,000.00	24,999,611.11	24,999,617.50
PSI	NTRD	CPD	94201	BARTON CAPITAL LLC CP	0.14000	11/12/13	25,000,000.00	24,998,930.56	24,999,250.00
PSI	NTRD	CPD	94202	CANCARA ASSET SEC LLC CP	0.16000	11/05/13	50,000,000.00	49,999,111.11	49,999,095.00
PSI	NTRD	CPD	94203	AUTOBAHN FUNDING CO LLC CP	0.13000	11/05/13	25,000,000.00	24,999,638.89	24,999,547.50
PSI	NTRD	CPD	94206	UBS FINANCE (DELAWARE) LLC CP	0.16500	01/24/14	50,000,000.00	49,980,750.00	49,975,208.00
PSI	NTRD	CPD	94213	ABBEY NATIONAL NA LLC CP	0.17000	11/01/13	25,000,000.00	25,000,000.00	24,999,910.00
PSI	NTRD	CPD	94219	ATLANTIC ASSET SEC LLC CP	0.14000	11/12/13	25,000,000.00	24,998,930.56	24,998,975.00
PSI	NTRD	CPD	94220	ING U.S. FUNDING LLC CP	0.17000	12/09/13	50,000,000.00	49,991,027.78	49,991,550.00
PSI	NTRD	CPD	94222	BARTON CAPITAL LLC CP	0.13000	11/07/13	24,000,000.00	23,999,480.00	23,999,580.00
PSI	NTRD	CPD	94223	ING U.S. FUNDING LLC CP	0.18000	12/16/13	50,000,000.00	49,988,750.00	49,989,755.00
PSI	NTRD	CPD	94227	BARTON CAPITAL LLC CP	0.15000	12/02/13	25,000,000.00	24,996,770.83	24,997,932.50
PSI	NTRD	CPD	94228	CANCARA ASSET SEC LLC CP	0.16000	11/04/13	45,000,000.00	44,999,400.00	44,999,352.00
PSI	NTRD	CPD	94230	ING U.S. FUNDING LLC CP	0.14000	11/08/13	10,000,000.00	9,999,727.78	9,999,816.00
PSI	NTRD	CPD	94231	ING U.S. FUNDING LLC CP	0.14000	11/01/13	20,000,000.00	20,000,000.00	19,999,956.00
PSI	NTRD	CPD	94235	AUTOBAHN FUNDING CO LLC CP	0.13000	11/01/13	31,000,000.00	31,000,000.00	30,999,888.40
PSI	NTRD	CPD	94236	AUTOBAHN FUNDING CO LLC CP	0.13000	11/05/13	25,000,000.00	24,999,638.89	24,999,547.50
PSI	NTRD	CPD	94238	SHEFFIELD RECEIVABLES CORP CP	0.11500	11/06/13	50,000,000.00	49,999,201.39	49,999,166.50
PSI	NTRD	CPD	94242	ABBEY NATIONAL NA LLC CP	0.14000	11/01/13	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	94243	ABBEY NATIONAL NA LLC CP	0.14000	11/05/13	25,000,000.00	24,999,611.11	24,999,547.50

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PSI	NTRD	CPD	94244	CREDIT AGRICOLE NA INC CP	0.15000	12/05/13	50,000,000.00	49,992,916.67	49,993,210.00
PSI	NTRD	CPD	94245	CREDIT AGRICOLE NA INC CP	0.10000	11/18/13	50,000,000.00	49,997,638.89	49,997,750.00
PSI	NTRD	CPD	94248	ALPINE SECURITIZATION CORP CP	0.13000	11/04/13	41,900,000.00	41,899,546.08	41,899,488.82
PSI	NTRD	CPD	94249	ALPINE SECURITIZATION CORP CP	0.13000	11/04/13	32,000,000.00	31,999,653.33	31,999,609.60
PSI	NTRD	CPD	94251	ABBEY NATIONAL NA LLC CP	0.14000	11/08/13	50,000,000.00	49,998,638.89	49,998,550.00
PSI	NTRD	CPD	94252	CREDIT AGRICOLE NA INC CP	0.16000	12/04/13	50,000,000.00	49,992,666.67	49,993,470.00
PSI	NTRD	CPD	94253	CREDIT AGRICOLE NA INC CP	0.09000	11/07/13	50,000,000.00	49,999,250.00	49,999,320.00
PSI	NTRD	CPD	94254	ABBEY NATIONAL NA LLC CP	0.13000	11/01/13	25,000,000.00	25,000,000.00	24,999,910.00
PSI	NTRD	CPD	94257	ALPINE SECURITIZATION CORP CP	0.13000	11/05/13	50,000,000.00	49,999,277.78	49,999,235.00
PSI	NTRD	CPD	94261	ALPINE SECURITIZATION CORP CP	0.13000	11/08/13	25,000,000.00	24,999,368.06	24,999,372.50
PSI	NTRD	CPD	94262	AUTOBAHN FUNDING CO LLC CP	0.15000	11/20/13	30,000,000.00	29,997,625.00	29,997,366.00
PSI	NTRD	CPD	94263	ALPINE SECURITIZATION CORP CP	0.13000	11/05/13	50,000,000.00	49,999,277.78	49,999,235.00
PSI	NTRD	CPD	94264	SALISBURY REC CO LLC CP	0.13000	11/13/13	40,000,000.00	39,998,266.67	39,997,904.00
PSI	NTRD	CPD	94265	ABBEY NATIONAL NA LLC CP	0.14000	11/08/13	25,000,000.00	24,999,319.44	24,999,275.00
PSI	NTRD	CPD	94267	ALPINE SECURITIZATION CORP CP	0.13000	11/07/13	25,000,000.00	24,999,458.33	24,999,465.00
PSI	NTRD	CPD	94268	ABBEY NATIONAL NA LLC CP	0.13000	11/01/13	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	94269	ABBEY NATIONAL NA LLC CP	0.14000	11/04/13	25,000,000.00	24,999,708.33	24,999,640.00
PSI	NTRD	CPD	94270	SALISBURY REC CO LLC CP	0.11000	11/13/13	13,000,000.00	12,999,523.33	12,999,318.80
PSI	NTRD	CPD	94272	ATLANTIC ASSET SEC LLC CP	0.15000	12/06/13	25,000,000.00	24,996,354.17	24,996,150.00
PSI	NTRD	CPD	94278	ATLANTIC ASSET SEC LLC CP	0.13000	11/07/13	25,000,000.00	24,999,458.33	24,999,465.00
PSI	NTRD	CPD	94280	CANCARA ASSET SEC LLC CP	0.15000	11/08/13	41,000,000.00	40,998,804.17	40,998,786.40
PSI	NTRD	CPD	94281	REGENCY MARKETS NO. 1 LLC CP	0.16000	11/06/13	50,000,000.00	49,998,888.89	49,998,915.00
PSI	NTRD	CPD	94282	SALISBURY REC CO LLC CP	0.13000	11/13/13	30,000,000.00	29,998,700.00	29,998,428.00
PSI	NTRD	CPD	94283	ATLANTIC ASSET SEC LLC CP	0.13000	11/08/13	30,000,000.00	29,999,241.67	29,999,247.00
PSI	NTRD	CPD	94284	BARTON CAPITAL LLC CP	0.14000	11/05/13	13,802,000.00	13,801,785.30	13,801,827.48
PSI	NTRD	CPD	94287	SHEFFIELD RECEIVABLES CORP CP	0.13000	11/14/13	25,000,000.00	24,998,826.39	24,998,833.25
PSI	NTRD	CPD	94288	ATLANTIC ASSET SEC LLC CP	0.15000	11/07/13	15,000,000.00	14,999,625.00	14,999,679.00
PSI	NTRD	CPD	94289	ATLANTIC ASSET SEC LLC CP	0.15000	11/12/13	25,000,000.00	24,998,854.17	24,998,975.00
PSI	NTRD	CPD	94290	TOYOTA MOTOR CREDIT CORP CP	0.18000	11/20/13	50,000,000.00	49,995,250.00	49,996,388.50
PSI	NTRD	CPD	94291	TOYOTA MOTOR CREDIT CORP CP	0.18000	11/20/13	50,000,000.00	49,995,250.00	49,996,388.50
PSI	NTRD	CPD	94292	SALISBURY REC CO LLC CP	0.13000	11/13/13	20,000,000.00	19,999,133.33	19,998,952.00
PSI	NTRD	CPD	94293	CANCARA ASSET SEC LLC CP	0.15000	11/08/13	16,000,000.00	15,999,533.33	15,999,526.40

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PSI	NTRD	CPD	94294	ATLANTIC ASSET SEC LLC CP	0.15000	11/13/13	17,140,000.00	17,139,143.00	17,139,226.99
PSI	NTRD	CPD	94298	BARTON CAPITAL LLC CP	0.19000	12/02/13	32,960,000.00	32,954,607.38	32,957,274.21
PSI	NTRD	CPD	94299	ATLANTIC ASSET SEC LLC CP	0.16000	11/12/13	50,000,000.00	49,997,555.56	49,997,950.00
PSI	NTRD	CPD	94300	CANCARA ASSET SEC LLC CP	0.16000	11/19/13	21,000,000.00	20,998,320.00	20,998,259.10
PSI	NTRD	CPD	94301	AUTOBAHN FUNDING CO LLC CP	0.13000	11/12/13	25,000,000.00	24,999,006.94	24,998,807.50
PSI	NTRD	CPD	94302	ATLANTIC ASSET SEC LLC CP	0.16000	11/18/13	40,000,000.00	39,996,977.78	39,997,300.00
PSI	NTRD	CPD	94305	REGENCY MARKETS NO. 1 LLC CP	0.20000	11/14/13	50,000,000.00	49,996,388.89	49,997,120.00
PSI	NTRD	CPD	94306	REGENCY MARKETS NO. 1 LLC CP	0.20000	11/15/13	50,000,000.00	49,996,111.11	49,996,875.00
PSI	NTRD	CPD	94307	ATLANTIC ASSET SEC LLC CP	0.17000	11/12/13	50,000,000.00	49,997,402.78	49,997,950.00
PSI	NTRD	CPD	94308	ATLANTIC ASSET SEC LLC CP	0.17000	11/18/13	50,000,000.00	49,995,986.11	49,996,625.00
PSI	NTRD	CPD	94309	AUTOBAHN FUNDING CO LLC CP	0.15000	11/19/13	50,000,000.00	49,996,250.00	49,995,855.00
PSI	NTRD	CPD	94310	TOYOTA MOTOR CREDIT CORP CP	0.17000	12/02/13	50,000,000.00	49,992,680.56	49,993,333.00
PSI	NTRD	CPD	94312	ATLANTIC ASSET SEC LLC CP	0.17000	11/13/13	30,000,000.00	29,998,300.00	29,998,647.00
PSI	NTRD	CPD	94314	SHEFFIELD RECEIVABLES CORP CP	0.16000	11/18/13	50,000,000.00	49,996,222.22	49,996,750.00
PSI	NTRD	CPD	94316	REGENCY MARKETS NO. 1 LLC CP	0.20000	11/14/13	37,000,000.00	36,997,327.78	36,997,868.80
PSI	NTRD	CPD	94317	SHEFFIELD RECEIVABLES CORP CP	0.18000	11/20/13	50,000,000.00	49,995,250.00	49,996,388.50
PSI	NTRD	CPD	94318	SHEFFIELD RECEIVABLES CORP CP	0.16000	11/19/13	40,000,000.00	39,996,800.00	39,997,255.20
PSI	NTRD	CPD	94320	SALISBURY REC CO LLC CP	0.16000	11/19/13	50,000,000.00	49,996,000.00	49,995,855.00
PSI	NTRD	CPD	94321	ATLANTIC ASSET SEC LLC CP	0.16000	11/21/13	50,000,000.00	49,995,555.55	49,995,915.00
PSI	NTRD	CPD	94322	AUTOBAHN FUNDING CO LLC CP	0.17000	11/18/13	25,000,000.00	24,997,993.05	24,998,062.50
PSI	NTRD	CPD	94323	ABBEY NATIONAL NA LLC CP	0.11000	11/07/13	50,000,000.00	49,999,083.33	49,998,735.00
PSI	NTRD	CPD	94325	CANCARA ASSET SEC LLC CP	0.14500	11/21/13	25,000,000.00	24,997,986.11	24,997,667.50
PSI	NTRD	CPD	94326	AUTOBAHN FUNDING CO LLC CP	0.14500	11/18/13	50,000,000.00	49,996,576.39	49,996,125.00
PSI	NTRD	CPD	94327	ATLANTIC ASSET SEC LLC CP	0.16000	11/15/13	50,000,000.00	49,996,888.89	49,997,290.00
PSI	NTRD	CPD	94328	CREDIT AGRICOLE NA INC CP	0.17000	12/17/13	25,000,000.00	24,994,569.44	24,994,680.00
PSI	NTRD	CPD	94330	REGENCY MARKETS NO. 1 LLC	0.15000	11/15/13	35,000,000.00	34,997,958.34	34,997,812.50
PSI	NTRD	CPD	94331	ATLANTIC ASSET SEC LLC CP	0.15000	11/21/13	50,000,000.00	49,995,833.34	49,995,915.00
PSI	NTRD	CPD	94332	CANCARA ASSET SEC LLC CP	0.15000	11/26/13	25,000,000.00	24,997,395.83	24,997,002.50
PSI	NTRD	CPD	94333	AUTOBAHN FUNDING CO LLC CP	0.15000	11/20/13	32,000,000.00	31,997,466.67	31,997,190.40
PSI	NTRD	CPD	94334	ALPINE SECURITIZATION CORP CP	0.14000	11/20/13	50,000,000.00	49,996,305.55	49,996,165.00
PSI	NTRD	CPD	94338	ATLANTIC ASSET SEC LLC CP	0.15000	11/18/13	50,000,000.00	49,996,458.34	49,996,625.00
PSI	NTRD	CPD	94339	ALPINE SECURITIZATION CORP CP	0.14000	11/21/13	50,000,000.00	49,996,111.11	49,995,915.00

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PSI	NTRD	CPD	94340	SALISBURY REC CO LLC CP	0.15000	12/10/13	50,000,000.00	49,991,875.00	49,991,111.00
PSI	NTRD	CPD	94342	ATLANTIC ASSET SEC LLC CP	0.15000	11/22/13	25,000,000.00	24,997,812.50	24,997,845.00
PSI	NTRD	CPD	94343	AUTOBAHN FUNDING CO LLC CP	0.15000	11/22/13	50,000,000.00	49,995,625.00	49,995,080.00
PSI	NTRD	CPD	94344	REGENCY MARKETS NO. 1 LLC CP	0.15000	11/20/13	25,000,000.00	24,998,020.83	24,997,805.00
PSI	NTRD	CPD	94345	ATLANTIC ASSET SEC LLC CP	0.14000	11/22/13	25,000,000.00	24,997,958.33	24,997,845.00
PSI	NTRD	CPD	94346	CANCARA ASSET SEC LLC CP	0.14000	11/13/13	10,000,000.00	9,999,533.34	9,999,476.00
PSI	NTRD	CPD	94347	ATLANTIC ASSET SEC LLC CP	0.15000	11/20/13	30,000,000.00	29,997,625.00	29,997,699.00
PSI	NTRD	CPD	94350	AUTOBAHN FUNDING CO LLC CP	0.14000	11/19/13	29,000,000.00	28,997,970.00	28,997,595.90
PSI	NTRD	CPD	94351	ALPINE SECURITIZATION CORP CP	0.13000	11/13/13	50,000,000.00	49,997,833.33	49,997,745.00
PSI	NTRD	CPD	94352	ALPINE SECURITIZATION CORP CP	0.14000	12/03/13	44,000,000.00	43,994,524.44	43,993,870.80
PSI	NTRD	CPD	94353	REGENCY MARKETS NO. 1 LLC CP	0.15000	11/22/13	50,000,000.00	49,995,625.00	49,995,080.00
PSI	NTRD	CPD	94356	AUTOBAHN FUNDING CO LLC CP	0.13000	11/25/13	50,000,000.00	49,995,666.67	49,994,305.00
PSI	NTRD	CPD	94357	ATLANTIC ASSET SEC LLC CP	0.14000	11/21/13	19,230,000.00	19,228,504.33	19,228,428.91
PSI	NTRD	CPD	94358	AUTOBAHN FUNDING CO LLC CP	0.13000	11/26/13	30,000,000.00	29,997,291.67	29,996,403.00
PSI	NTRD	CPD	94359	SALISBURY REC CO LLC CP	0.13000	11/21/13	25,000,000.00	24,998,194.44	24,997,667.50
PSI	NTRD	CPD	94360	CREDIT AGRICOLE NA INC CP	0.12500	11/27/13	50,000,000.00	49,995,486.11	49,995,510.00
PSI	NTRD	CPD	94361	CREDIT AGRICOLE NA INC CP	0.12500	11/27/13	50,000,000.00	49,995,486.11	49,995,510.00
PSI	NTRD	CPD	94362	CREDIT AGRICOLE NA INC CP	0.12500	11/27/13	36,000,000.00	35,996,750.00	35,996,767.20
PSI	NTRD	CPD	94366	CANCARA ASSET SEC LLC CP	0.15000	11/27/13	25,000,000.00	24,997,291.66	24,996,870.00
PSI	NTRD	CPD	94367	SALISBURY REC CO LLC CP	0.13000	12/05/13	25,000,000.00	24,996,930.55	24,996,354.00
PSI	NTRD	CPD	94368	ALPINE SECURITIZATION CORP CP	0.13000	11/27/13	31,500,000.00	31,497,042.50	31,496,528.70
PSI	NTRD	CPD	94369	AUTOBAHN FUNDING CO LLC CP	0.12000	11/27/13	30,000,000.00	29,997,400.00	29,996,244.00
PSI	NTRD	CPD	94370	ABBEY NATIONAL NA LLC CP	0.13000	11/26/13	50,000,000.00	49,995,486.11	49,994,910.00
PSI	NTRD	CPD	94372	ABBEY NATIONAL NA LLC CP	0.13000	11/27/13	50,000,000.00	49,995,305.55	49,994,640.00
PSI	NTRD	CPD	94374	ALPINE SECURITIZATION CORP CP	0.13000	11/25/13	50,000,000.00	49,995,666.67	49,995,000.00
PSI	NTRD	CPD	94375	THUNDER BAY FUNDING LLC CP	0.14000	01/02/14	50,000,000.00	49,987,944.44	49,984,250.00
PSI	NTRD	CPD	94376	ATLANTIC ASSET SEC LLC CP	0.13000	11/25/13	50,000,000.00	49,995,666.67	49,995,000.00
PSI	NTRD	CPD	94377	AUTOBAHN FUNDING CO LLC CP	0.13000	11/27/13	25,000,000.00	24,997,652.78	24,996,870.00
PSI	NTRD	CPD	94378	ALPINE SECURITIZATION CORP CP	0.13000	12/02/13	50,000,000.00	49,994,402.78	49,993,290.00
PSI	NTRD	CPD	94379	AUTOBAHN FUNDING CO LLC CP	0.13000	11/26/13	50,000,000.00	49,995,486.11	49,994,005.00
PSI	NTRD	CPD	94380	THUNDER BAY FUNDING LLC CP	0.14000	01/02/14	5,000,000.00	4,998,794.44	4,998,425.00
PSI	NTRD	CPD	94381	ABBEY NATIONAL NA LLC CP	0.12000	11/19/13	25,000,000.00	24,998,500.00	24,998,280.00

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PSI	NTRD	CPD	94382	SALISBURY REC CO LLC CP	0.12000	12/05/13	50,000,000.00	49,994,333.34	49,992,708.00
PSI	NTRD	CPD	94383	CREDIT AGRICOLE NA INC CP	0.11000	11/27/13	50,000,000.00	49,996,027.78	49,995,510.00
PSI	NTRD	CPD	94389	ATLANTIC ASSET SEC LLC CP	0.13000	11/25/13	11,000,000.00	10,999,046.67	10,998,900.00
PSI	NTRD	CPD	94390	ATLANTIC ASSET SEC LLC CP	0.13000	12/05/13	25,000,000.00	24,996,930.55	24,996,282.50
PSI	NTRD	CPD	94391	CREDIT AGRICOLE NA INC CP	0.12000	12/02/13	50,000,000.00	49,994,833.34	49,994,060.00
PSI	NTRD	CPD	94392	ALPINE SECURITIZATION CORP CP	0.13000	12/03/13	40,000,000.00	39,995,377.78	39,994,428.00
PSI	NTRD	CPD	94393	ABBEY NATIONAL NA LLC CP	0.13000	11/27/13	50,000,000.00	49,995,305.55	49,994,640.00
PSI	NTRD	CPD	94395	OLD LINE FUNDING LLC CP	0.13000	12/13/13	50,000,000.00	49,992,416.67	49,990,444.00
PSI	NTRD	CPD	94396	REGENCY MARKETS NO. 1 LLC CP	0.15000	11/29/13	50,000,000.00	49,994,166.67	49,993,195.00
PSI	NTRD	CPD	94397	CANCARA ASSET SEC LLC CP	0.19000	01/27/14	25,000,000.00	24,988,520.83	24,986,740.00
PSI	NTRD	CPD	94401	CREDIT AGRICOLE NA INC CP	0.16000	12/20/13	50,000,000.00	49,989,111.11	49,988,405.00
PSI	NTRD	CPD	94402	CREDIT AGRICOLE NA INC CP	0.16000	12/20/13	50,000,000.00	49,989,111.11	49,988,405.00
PSI	NTRD	CPD	94403	ALPINE SECURITIZATION CORP CP	0.12000	12/02/13	25,000,000.00	24,997,416.67	24,996,645.00
PSI	NTRD	CPD	94404	AUTOBAHN FUNDING CO LLC CP	0.13000	12/04/13	30,000,000.00	29,996,425.00	29,995,098.00
PSI	NTRD	CPD	94405	ALPINE SECURITIZATION CORP CP	0.12000	11/27/13	50,000,000.00	49,995,666.67	49,994,490.00
PSI	NTRD	CPD	94406	ALPINE SECURITIZATION CORP CP	0.13000	12/20/13	50,000,000.00	49,991,152.78	49,988,890.00
PSI	NTRD	CPD	94407	ALPINE SECURITIZATION CORP CP	0.13000	12/20/13	10,750,000.00	10,748,097.85	10,747,611.35
PSI	NTRD	CPD	94412	CANCARA ASSET SEC LLC CP	0.14000	12/09/13	30,000,000.00	29,995,566.67	29,994,279.00
PSI	NTRD	CPD	94413	REGENCY MARKETS NO. 1 LLC CP	0.14000	11/22/13	15,000,000.00	14,998,775.00	14,998,524.00
PSI	NTRD	CPD	94414	ABBEY NATIONAL NA LLC CP	0.10000	11/01/13	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	94415	ABBEY NATIONAL NA LLC CP	0.12000	11/26/13	25,000,000.00	24,997,916.67	24,997,455.00
PSI	NTRD	CPD	94420	AUTOBAHN FUNDING CO LLC CP	0.12000	12/05/13	50,000,000.00	49,994,333.34	49,991,590.00
PSI	NTRD	CPD	94425	BARTON CAPITAL LLC CP	0.12000	12/02/13	50,000,000.00	49,994,833.33	49,995,865.00
PSI	NTRD	CPD	94426	AUTOBAHN FUNDING CO LLC CP	0.13000	12/05/13	25,000,000.00	24,996,930.56	24,995,795.00
PSI	NTRD	CPD	94428	CREDIT AGRICOLE NA INC CP	0.10000	11/13/13	50,000,000.00	49,998,333.34	49,998,600.00
PSI	NTRD	CPD	94429	CREDIT AGRICOLE NA INC CP	0.10000	11/13/13	50,000,000.00	49,998,333.34	49,998,600.00
PSI	NTRD	CPD	94430	CANCARA ASSET SEC LLC CP	0.19000	02/04/14	50,000,000.00	49,974,930.56	49,969,865.00
PSI	NTRD	CPD	94431	CANCARA ASSET SEC LLC CP	0.20000	02/03/14	25,000,000.00	24,986,944.45	24,985,157.50
PSI	NTRD	CPD	94432	ABBEY NATIONAL NA LLC CP	0.10000	11/01/13	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	CPD	94433	ABBEY NATIONAL NA LLC CP	0.10000	11/05/13	50,000,000.00	49,999,444.45	49,999,095.00
PSI	NTRD	CPD	94434	ABBEY NATIONAL NA LLC CP	0.10000	11/05/13	50,000,000.00	49,999,444.45	49,999,095.00
PSI	NTRD	CPD	94435	CANCARA ASSET SEC LLC CP	0.19000	01/22/14	25,000,000.00	24,989,180.56	24,987,837.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	94436	ABBEY NATIONAL NA LLC CP	0.10000	11/04/13	50,000,000.00	49,999,583.34	49,999,280.00
PSI	NTRD	CPD	94437	ABBEY NATIONAL NA LLC CP	0.10000	11/04/13	50,000,000.00	49,999,583.34	49,999,280.00
PSI	NTRD	CPD	94439	BARTON CAPITAL LLC CP	0.12000	12/06/13	50,000,000.00	49,994,166.67	49,995,100.00
PSI	NTRD	CPD	94443	REGENCY MARKETS NO. 1 LLC CP	0.13000	11/14/13	42,250,000.00	42,248,016.60	42,247,566.40
PSI	NTRD	CPD	94447	AUTOBAHN FUNDING CO LLC CP	0.12000	12/04/13	28,000,000.00	27,996,920.00	27,995,424.80
PSI	NTRD	CPD	94448	AUTOBAHN FUNDING CO LLC CP	0.12000	12/05/13	50,000,000.00	49,994,333.34	49,991,590.00
PSI	NTRD	CPD	94449	CANCARA ASSET SEC LLC CP	0.18000	01/22/14	25,000,000.00	24,989,750.00	24,987,837.50
PSI	NTRD	CPD	94450	ABBEY NATIONAL NA LLC CP	0.12000	11/27/13	50,000,000.00	49,995,666.67	49,994,640.00
PSI	NTRD	CPD	94451	CREDIT AGRICOLE NA INC CP	0.10000	11/12/13	50,000,000.00	49,998,472.22	49,998,720.00
PSI	NTRD	CPD	94452	ABBEY NATIONAL NA LLC CP	0.11000	11/22/13	50,000,000.00	49,996,791.67	49,995,965.00
CPD Total							6,622,492,000.00	6,621,934,557.54	6,621,892,516.12
PSI	NTRD	FFCB	88289	FFCB	0.40000	11/08/13	37,225,000.00	37,225,000.00	37,227,084.60
PSI	NTRD	FFCB	89808	FFCB	0.30000	02/21/14	50,000,000.00	49,990,843.88	50,029,000.00
PSI	NTRD	FFCB	89809	FFCB	0.30000	02/21/14	20,110,000.00	20,106,317.41	20,121,663.80
PSI	NTRD	FFCB	90347	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,990,915.94	24,975,750.00
PSI	NTRD	FFCB	90348	FFCB (CALLABLE)	1.10000	06/20/17	25,000,000.00	24,972,747.81	24,975,750.00
PSI	NTRD	FFCB	90349	FFCB (CALLABLE)	1.10000	06/20/17	20,625,000.00	20,602,516.94	20,604,993.75
PSI	NTRD	FFCB	90708	FFCB (CALLABLE)	0.97000	07/24/17	35,120,000.00	35,112,243.26	35,032,937.52
PSI	NTRD	FFCB	90733	FFCB (CALLABLE)	1.18000	05/01/18	18,400,000.00	18,389,204.57	18,175,464.80
PSI	NTRD	FFCB	90803	FFCB (CALLABLE)	1.14000	05/09/18	27,000,000.00	26,983,012.39	26,648,757.00
PSI	NTRD	FFCB	91228	FFCB (CALLABLE)	1.02000	01/02/18	25,000,000.00	24,995,034.56	24,743,025.00
PSI	NTRD	FFCB	91273	FFCB (CALLABLE)	1.15000	10/11/18	25,000,000.00	24,963,957.67	24,319,050.00
PSI	NTRD	FFCB	91295	FFCB (CALLABLE)	1.02000	01/02/18	16,250,000.00	16,250,000.00	16,082,966.25
PSI	NTRD	FFCB	91296	FFCB (CALLABLE)	1.22000	06/04/18	27,025,000.00	27,030,494.17	26,415,991.63
PSI	NTRD	FFCB	91297	FFCB (CALLABLE)	1.22000	06/04/18	23,270,000.00	23,274,730.78	22,745,610.55
PSI	NTRD	FFCB	91298	FFCB (CALLABLE)	1.22000	06/04/18	23,600,000.00	23,600,000.00	23,068,174.00
PSI	NTRD	FFCB	91305	FFCB (CALLABLE)	1.02000	04/17/18	17,950,000.00	17,950,000.00	17,674,862.40
PSI	NTRD	FFCB	91481	FFCB (CALLABLE)	0.82000	07/11/17	50,000,000.00	49,950,903.26	49,486,000.00
PSI	NTRD	FFCB	91482	FFCB (CALLABLE)	0.82000	07/11/17	32,030,000.00	31,998,548.63	31,700,731.60
PSI	NTRD	FFCB	91752	FFCB (CALLABLE)	1.19000	12/04/18	25,000,000.00	25,000,000.00	24,062,400.00
PSI	NTRD	FFCB	91760	FFCB (CALLABLE)	0.60000	11/21/16	50,000,000.00	49,951,995.87	49,301,900.00

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PSI	NTRD	FFCB	91761	FFCB (CALLABLE)	0.87000	11/27/17	50,000,000.00	49,967,390.35	49,344,100.00
PSI	NTRD	FFCB	91762	FFCB (CALLABLE)	0.87000	11/27/17	36,535,000.00	36,511,172.13	36,055,733.87
PSI	NTRD	FFCB	91765	FFCB (CALLABLE)	0.64000	01/11/17	44,895,000.00	44,851,426.76	44,682,556.86
PSI	NTRD	FFCB	91804	FFCB (CALLABLE)	1.14000	09/04/18	39,815,000.00	39,815,000.00	38,936,720.92
PSI	NTRD	FFCB	92030	FFCB (CALLABLE)	0.94000	03/19/18	23,750,000.00	23,688,556.17	23,156,891.25
PSI	NTRD	FFCB	92080	FFCB (CALLABLE)	1.23000	01/23/19	46,200,000.00	46,190,072.51	44,420,976.60
PSI	NTRD	FFCB	92102	FFCB (CALLABLE)	0.94000	03/19/18	50,000,000.00	49,872,197.33	48,751,350.00
PSI	NTRD	FFCB	92103	FFCB (CALLABLE)	0.94000	03/19/18	150,000.00	149,616.59	146,254.05
PSI	NTRD	FFCB	92118	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,005,350.00
PSI	NTRD	FFCB	92119	FFCB	0.18000	12/26/13	50,000,000.00	50,000,000.00	50,005,350.00
PSI	NTRD	FFCB	92120	FFCB	0.18000	12/26/13	28,500,000.00	28,500,000.00	28,503,049.50
PSI	NTRD	FFCB	92324	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,448,500.00
PSI	NTRD	FFCB	92325	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	24,978,069.37	24,448,500.00
PSI	NTRD	FFCB	92326	FFCB (CALLABLE)	1.40000	02/05/19	10,600,000.00	10,595,350.71	10,366,164.00
PSI	NTRD	FFCB	92327	FFCB (CALLABLE)	1.40000	02/05/19	25,000,000.00	25,000,000.00	24,448,500.00
PSI	NTRD	FFCB	92757	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,278,275.00
PSI	NTRD	FFCB	92758	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,278,275.00
PSI	NTRD	FFCB	92759	FFCB (CALLABLE)	1.42000	04/02/19	25,000,000.00	25,000,000.00	24,278,275.00
PSI	NTRD	FFCB	92777	FFCB (CALLABLE)	1.42000	04/02/19	19,400,000.00	19,400,000.00	18,839,941.40
PSI	NTRD	FFCB	92808	FFCB (CALLABLE)	1.42000	04/02/19	18,000,000.00	18,000,000.00	17,480,358.00
PSI	NTRD	FFCB	92865	FFCB (CALLABLE)	1.00000	04/11/18	25,000,000.00	24,966,689.49	24,592,025.00
PSI	NTRD	FFCB	92955	FFCB (CALLABLE)	1.45000	02/14/19	8,775,000.00	8,775,000.00	8,608,362.75
PSI	NTRD	FFCB	93019	FFCB (CALLABLE)	1.35000	04/17/19	28,640,000.00	28,621,747.07	27,774,298.72
PSI	NTRD	FFCB	93093	FFCB (CALLABLE)	1.35000	04/17/19	8,330,000.00	8,330,000.00	8,078,209.09
PSI	NTRD	FFCB	93104	FFCB (CALLABLE)	1.30000	04/17/19	34,475,000.00	34,475,000.00	33,043,080.88
PSI	NTRD	FFCB	93105	FFCB (CALLABLE)	1.30000	05/01/19	15,150,000.00	15,132,652.87	14,634,218.25
PSI	NTRD	FFCB	93106	FFCB (CALLABLE)	1.29000	05/01/19	25,000,000.00	24,986,717.71	24,101,575.00
PSI	NTRD	FFCB	93107	FFCB (CALLABLE)	1.29000	05/01/19	43,500,000.00	43,476,490.34	41,936,740.50
PSI	NTRD	FFCB	93108	FFCB (CALLABLE)	1.30000	05/01/19	20,000,000.00	19,977,099.50	19,319,100.00
PSI	NTRD	FFCB	93130	FFCB (CALLABLE)	1.10000	11/06/18	25,000,000.00	25,000,000.00	24,220,225.00
PSI	NTRD	FFCB	93187	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,644.57	24,148,300.00
PSI	NTRD	FFCB	93188	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,644.57	24,148,300.00

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PSI	NTRD	FFCB	93189	FFCB (CALLABLE)	1.30000	05/15/19	25,000,000.00	24,959,644.57	24,148,300.00
PSI	NTRD	FFCB	93225	FFCB (CALLABLE)	1.12000	08/20/18	25,000,000.00	25,000,000.00	24,520,175.00
PSI	NTRD	FFCB	93241	FFCB (CALLABLE)	1.08000	05/22/18	25,000,000.00	24,971,539.57	24,476,400.00
PSI	NTRD	FFCB	93461	FFCB (CALLABLE)	1.97000	06/24/19	20,000,000.00	19,994,356.00	19,738,020.00
PSI	NTRD	FFCB	93462	FFCB (CALLABLE)	1.97000	06/24/19	17,000,000.00	16,995,202.60	16,777,317.00
PSI	NTRD	FFCB	93628	FFCB (CALLABLE)	1.49000	03/21/19	25,000,000.00	24,081,433.48	24,433,350.00
PSI	NTRD	FFCB	93725	FFCB (CALLABLE)	2.25000	07/25/19	20,000,000.00	20,000,000.00	20,013,440.00
PSI	NTRD	FFCB	93726	FFCB (CALLABLE)	2.25000	07/25/19	12,500,000.00	12,500,000.00	12,508,400.00
PSI	NTRD	FFCB	93727	FFCB (CALLABLE)	2.25000	07/25/19	8,000,000.00	8,000,000.00	8,005,376.00
PSI	NTRD	FFCB	93737	FFCB (CALLABLE)	2.25000	07/25/19	7,150,000.00	7,150,000.00	7,154,804.80
PSI	NTRD	FFCB	93744	FFCB (CALLABLE)	1.78000	08/01/18	12,500,000.00	12,500,000.00	12,502,200.00
PSI	NTRD	FFCB	93755	FFCB (CALLABLE)	1.49000	03/21/19	9,020,000.00	8,823,439.97	8,815,552.68
PSI	NTRD	FFCB	93797	FFCB (CALLABLE)	2.23000	08/05/19	15,000,000.00	15,000,000.00	15,025,950.00
PSI	NTRD	FFCB	93798	FFCB (CALLABLE)	2.23000	08/05/19	10,000,000.00	9,992,801.23	10,017,300.00
PSI	NTRD	FFCB	93799	FFCB (CALLABLE)	2.23000	08/05/19	13,400,000.00	13,400,000.00	13,423,182.00
PSI	NTRD	FFCB	93812	FFCB (CALLABLE)	1.79000	08/06/18	25,000,000.00	24,988,095.56	25,005,700.00
PSI	NTRD	FFCB	93813	FFCB (CALLABLE)	1.01000	06/26/17	24,500,000.00	24,379,220.85	24,540,596.50
PSI	NTRD	FFCB	93839	FFCB (CALLABLE)	1.24000	07/30/18	16,819,000.00	16,491,102.02	16,507,158.92
PSI	NTRD	FFCB	93840	FFCB (CALLABLE)	1.93000	08/07/18	25,000,000.00	24,976,177.44	25,213,475.00
PSI	NTRD	FFCB	93841	FFCB (CALLABLE)	1.93000	08/07/18	23,000,000.00	22,978,083.24	23,196,397.00
PSI	NTRD	FFCB	93860	FFCB (CALLABLE)	1.83000	08/13/18	20,000,000.00	19,979,898.03	20,116,320.00
PSI	NTRD	FFCB	93861	FFCB (CALLABLE)	1.83000	08/13/18	14,900,000.00	14,885,024.03	14,986,658.40
PSI	NTRD	FFCB	93968	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,099,560.00
PSI	NTRD	FFCB	93969	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,099,560.00
PSI	NTRD	FFCB	93970	FFCB (CALLABLE)	2.12500	08/28/18	10,000,000.00	10,000,000.00	10,099,560.00
PSI	NTRD	FFCB	94034	FFCB (CALLABLE)	2.30000	08/12/19	11,795,000.00	11,737,629.21	11,879,865.03
PSI	NTRD	FFCB	94058	FFCB (CALLABLE)	1.33000	08/14/17	23,547,000.00	23,461,125.40	23,689,200.33
PSI	NTRD	FFCB	94082	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,094,950.00
PSI	NTRD	FFCB	94083	FFCB (CALLABLE)	2.28000	09/11/18	15,000,000.00	15,000,000.00	15,094,950.00
PSI	NTRD	FFCB	94398	FFCB (CALLABLE)	1.08000	05/22/18	33,000,000.00	32,413,657.74	32,308,848.00
FFCB Total							1,997,451,000.00	1,994,176,436.12	1,968,364,236.20

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PSI	NTRD	FHLB	80007 FHLB		4.87500	12/13/13	24,715,000.00	24,764,259.56	24,852,613.12
PSI	NTRD	FHLB	80034 FHLB		4.87500	12/13/13	4,000,000.00	4,007,973.12	4,022,272.00
PSI	NTRD	FHLB	84117 FHLB		2.37500	03/14/14	39,775,000.00	39,873,444.44	40,109,149.78
PSI	NTRD	FHLB	84123 FHLB		2.87500	06/12/15	19,045,000.00	19,240,000.21	19,836,281.66
PSI	NTRD	FHLB	84139 FHLB		3.25000	09/12/14	43,530,000.00	44,014,423.48	44,686,853.28
PSI	NTRD	FHLB	84140 FHLB		2.37500	03/14/14	13,000,000.00	13,033,610.23	13,109,213.00
PSI	NTRD	FHLB	84142 FHLB		2.75000	03/13/15	50,000,000.00	50,484,415.89	51,709,350.00
PSI	NTRD	FHLB	84143 FHLB		2.75000	03/13/15	9,160,000.00	9,248,744.99	9,473,152.92
PSI	NTRD	FHLB	84160 FHLB		2.50000	06/13/14	50,000,000.00	50,240,741.87	50,725,850.00
PSI	NTRD	FHLB	85186 FHLB		1.75000	09/11/15	25,000,000.00	25,197,419.35	25,652,275.00
PSI	NTRD	FHLB	85188 FHLB		1.63000	08/20/15	50,000,000.00	50,306,925.19	51,221,750.00
PSI	NTRD	FHLB	89933 FHLB		1.00000	03/10/17	45,000,000.00	44,941,014.71	45,464,760.00
PSI	NTRD	FHLB	90479 FHLB		0.37500	06/12/14	50,000,000.00	50,000,000.00	50,070,950.00
PSI	NTRD	FHLB	90480 FHLB		0.37500	06/12/14	50,000,000.00	50,000,000.00	50,070,950.00
PSI	NTRD	FHLB	90487 FHLB (CALLABLE)		1.10000	07/10/17	26,600,000.00	26,585,283.32	26,508,230.00
PSI	NTRD	FHLB	90488 FHLB (CALLABLE)		1.10000	07/10/17	29,725,000.00	29,708,554.39	29,622,448.75
PSI	NTRD	FHLB	90527 FHLB		0.37500	06/12/14	50,000,000.00	49,998,436.19	50,070,950.00
PSI	NTRD	FHLB	90767 FHLB (CALLABLE)		1.00000	08/09/17	25,000,000.00	24,990,573.66	24,903,750.00
PSI	NTRD	FHLB	90772 FHLB (CALLABLE)		1.03000	11/21/17	25,000,000.00	24,996,718.33	24,740,375.00
PSI	NTRD	FHLB	91216 FHLB (CALLABLE)		1.00000	10/16/17	25,000,000.00	25,000,000.00	24,649,075.00
PSI	NTRD	FHLB	91229 FHLB (CALLABLE)		1.05000	01/11/18	32,005,000.00	32,005,000.00	31,683,189.73
PSI	NTRD	FHLB	91238 FHLB (CALLABLE)		1.09000	04/24/18	30,000,000.00	30,000,000.00	29,512,740.00
PSI	NTRD	FHLB	91312 FHLB (CALLABLE)		1.00000	01/23/18	25,000,000.00	24,979,874.87	24,634,275.00
PSI	NTRD	FHLB	91527 FHLB (CALLABLE)		1.05000	07/26/17	20,930,000.00	20,930,000.00	20,864,782.12
PSI	NTRD	FHLB	91678 FHLB (CALLABLE)		1.00000	11/09/17	50,000,000.00	50,000,000.00	49,363,550.00
PSI	NTRD	FHLB	91731 FHLB (CALLABLE)		1.15000	12/11/18	45,200,000.00	45,190,376.18	43,995,239.20
PSI	NTRD	FHLB	91806 FHLB (CALLABLE)		1.15000	12/11/18	50,000,000.00	49,989,354.18	48,667,300.00
PSI	NTRD	FHLB	91821 FHLB (CALLABLE)		1.15000	12/11/18	28,000,000.00	27,988,076.68	27,253,688.00
PSI	NTRD	FHLB	91886 FHLB		0.12500	12/06/13	50,000,000.00	49,996,586.54	50,001,200.00
PSI	NTRD	FHLB	91887 FHLB		0.12500	12/06/13	25,000,000.00	24,998,293.27	25,000,600.00
PSI	NTRD	FHLB	91914 FHLB (CALLABLE)		1.15000	12/21/18	45,900,000.00	45,858,620.68	44,591,299.20
PSI	NTRD	FHLB	91915 FHLB (CALLABLE)		1.15000	12/21/18	50,000,000.00	49,954,924.49	48,574,400.00

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PSI	NTRD	FHLB	91933	FHLB (CALLABLE)	1.15000	12/21/18	37,945,000.00	37,912,421.14	36,863,112.16
PSI	NTRD	FHLB	91961	FHLB	0.12500	12/10/13	50,000,000.00	49,996,799.28	50,001,350.00
PSI	NTRD	FHLB	91962	FHLB	0.12500	12/10/13	50,000,000.00	49,996,799.28	50,001,350.00
PSI	NTRD	FHLB	91963	FHLB	0.12500	12/10/13	8,000,000.00	7,999,487.88	8,000,216.00
PSI	NTRD	FHLB	91998	FHLB	0.30000	12/12/13	50,000,000.00	50,007,160.88	50,011,400.00
PSI	NTRD	FHLB	91999	FHLB	0.30000	12/12/13	50,000,000.00	50,007,160.88	50,011,400.00
PSI	NTRD	FHLB	92001	FHLB	0.12500	12/06/13	50,000,000.00	49,997,843.14	50,001,200.00
PSI	NTRD	FHLB	92002	FHLB	0.12500	12/06/13	30,000,000.00	29,998,705.88	30,000,720.00
PSI	NTRD	FHLB	92013	FHLB	4.87500	11/27/13	35,000,000.00	35,117,004.90	35,120,890.00
PSI	NTRD	FHLB	92017	FHLB	1.24000	11/01/18	15,915,000.00	15,915,000.00	15,498,281.64
PSI	NTRD	FHLB	92033	FHLB (CALLABLE)	1.00000	11/09/17	50,000,000.00	50,000,000.00	49,363,550.00
PSI	NTRD	FHLB	92037	FHLB (CALLABLE)	1.29000	12/28/18	50,000,000.00	50,000,000.00	48,935,150.00
PSI	NTRD	FHLB	92055	FHLB (CALLABLE)	1.30000	12/28/18	50,000,000.00	50,000,000.00	48,915,100.00
PSI	NTRD	FHLB	92104	FHLB	0.17000	12/19/13	50,000,000.00	49,999,179.83	50,004,650.00
PSI	NTRD	FHLB	92105	FHLB	0.17000	12/19/13	50,000,000.00	49,999,179.83	50,004,650.00
PSI	NTRD	FHLB	92121	FHLB (CALLABLE)	0.95000	12/28/17	31,760,000.00	31,753,399.28	31,316,026.96
PSI	NTRD	FHLB	92175	FHLB (CALLABLE)	1.05000	01/29/18	50,000,000.00	50,000,000.00	49,491,900.00
PSI	NTRD	FHLB	92176	FHLB (CALLABLE)	1.34000	01/29/19	50,000,000.00	50,000,000.00	49,001,050.00
PSI	NTRD	FHLB	92347	FHLB (CALLABLE)	1.50000	02/26/19	25,000,000.00	24,988,914.88	24,529,375.00
PSI	NTRD	FHLB	92358	FHLB (CALLABLE)	1.50000	02/28/19	10,200,000.00	10,200,000.00	10,018,572.60
PSI	NTRD	FHLB	92843	FHLB (CALLABLE)	1.15000	07/11/18	25,000,000.00	25,000,000.00	24,613,525.00
PSI	NTRD	FHLB	92898	FHLB (CALLABLE)	1.15000	07/11/18	13,550,000.00	13,550,000.00	13,340,530.55
PSI	NTRD	FHLB	92956	FHLB (CALLABLE)	1.44000	04/05/19	7,150,000.00	7,150,000.00	7,014,764.90
PSI	NTRD	FHLB	93252	FHLB	0.10000	11/15/13	50,000,000.00	49,999,953.85	50,000,000.00
PSI	NTRD	FHLB	93253	FHLB	0.10000	11/15/13	50,000,000.00	49,999,953.85	50,000,000.00
PSI	NTRD	FHLB	93263	FHLB (CALLABLE)	1.30000	06/05/18	25,000,000.00	25,000,000.00	24,646,700.00
PSI	NTRD	FHLB	93553	FHLB 0.15	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	FHLB	93554	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	FHLB	93555	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	FHLB	93556	FHLB	0.15000	05/01/14	50,000,000.00	50,000,000.00	50,005,150.00
PSI	NTRD	FHLB	93557	FHLB	0.12000	03/28/14	50,000,000.00	49,991,630.66	50,004,100.00
PSI	NTRD	FHLB	93558	FHLB	0.15000	05/01/14	24,000,000.00	24,000,000.00	24,002,472.00

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PSI	NTRD	FHLB	93559	FHLB	0.12000	03/28/14	50,000,000.00	49,991,630.66	50,004,100.00
PSI	NTRD	FHLB	93560	FHLB	0.14000	06/06/14	50,000,000.00	49,987,383.72	49,999,500.00
PSI	NTRD	FHLB	93561	FHLB	0.12000	03/28/14	50,000,000.00	49,991,630.66	50,004,100.00
PSI	NTRD	FHLB	93562	FHLB	0.12000	03/28/14	27,000,000.00	26,995,480.55	27,002,214.00
PSI	NTRD	FHLB	93563	FHLB	0.14000	06/06/14	24,000,000.00	23,993,944.19	23,999,760.00
PSI	NTRD	FHLB	93589	FHLB	0.10000	12/03/13	50,000,000.00	49,999,493.67	50,000,000.00
PSI	NTRD	FHLB	93590	FHLB	0.10000	12/03/13	1,280,000.00	1,279,987.04	1,280,000.00
PSI	NTRD	FHLB	93612	FHLB (CALLABLE)	1.12500	06/26/17	25,000,000.00	24,828,103.51	25,019,050.00
PSI	NTRD	FHLB	93889	FHLB (CALLABLE)	1.87500	09/05/18	25,000,000.00	24,975,780.39	25,038,475.00
PSI	NTRD	FHLB	93890	FHLB (CALLABLE)	1.87500	09/05/18	16,025,000.00	16,009,466.73	16,049,662.48
PSI	NTRD	FHLB	94062	FHLB (CALLABLE)	2.20000	09/17/18	25,000,000.00	25,000,000.00	25,062,650.00
PSI	NTRD	FHLB	94064	FHLB (CALLABLE)	2.25000	09/26/18	25,000,000.00	25,000,000.00	25,076,225.00
PSI	NTRD	FHLB	94410	FHLB (CALLABLE)	1.00000	02/05/18	43,530,000.00	42,986,921.39	42,941,387.34
PSI	NTRD	FHLB	94411	FHLB (CALLABLE)	1.00000	08/22/18	22,600,000.00	22,044,988.74	22,064,380.00
PSI	NTRD	FHLB	94454	FHLB (CALLABLE)	1.25000	02/28/18	23,400,000.00	23,334,521.44	23,152,123.80
			FHLB Total				2,802,940,000.00	2,803,523,573.95	2,793,068,777.19
PSI	NTRD	FHLD	93537	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,993,194.45	49,997,950.00
PSI	NTRD	FHLD	93540	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,993,194.45	49,997,950.00
PSI	NTRD	FHLD	93542	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,993,194.45	49,997,950.00
PSI	NTRD	FHLD	93543	FHLB D/N	0.10000	12/20/13	50,000,000.00	49,993,194.45	49,997,950.00
			FHLD Total				200,000,000.00	199,972,777.80	199,991,800.00
PSI	NTRD	FHLM	80633	FHLMC	5.00000	01/30/14	7,054,000.00	7,094,679.68	7,139,226.43
PSI	NTRD	FHLM	84154	FHLMC	4.50000	01/15/14	50,000,000.00	50,300,318.04	50,448,850.00
PSI	NTRD	FHLM	84872	FHLMC	1.75000	09/10/15	25,000,000.00	25,058,092.87	25,643,475.00
PSI	NTRD	FHLM	89727	FHLMC (CALLABLE)	1.20000	03/06/17	50,000,000.00	49,983,032.24	50,149,550.00
PSI	NTRD	FHLM	89810	FHLMC	0.37500	11/27/13	50,000,000.00	50,001,523.04	50,009,550.00
PSI	NTRD	FHLM	89811	FHLMC	0.37500	11/27/13	50,000,000.00	50,001,523.04	50,009,550.00
PSI	NTRD	FHLM	90419	FHLMC (CALLABLE)	1.12500	06/28/17	50,000,000.00	50,000,000.00	49,404,295.00
PSI	NTRD	FHLM	90433	FHLMC (CALLABLE)	1.10000	07/03/17	50,000,000.00	50,000,000.00	50,049,050.00
PSI	NTRD	FHLM	90434	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	49,990,828.32	49,540,550.00

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PSI	NTRD	FHLM	90439	FHLMC (CALLABLE)	1.15000	07/12/17	50,000,000.00	50,000,000.00	50,024,200.00
PSI	NTRD	FHLM	90440	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,556,100.00
PSI	NTRD	FHLM	90451	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,546,000.00
PSI	NTRD	FHLM	90452	FHLMC (CALLABLE)	1.12500	07/03/17	50,000,000.00	50,000,000.00	49,546,000.00
PSI	NTRD	FHLM	90453	FHLMC (CALLABLE)	1.14000	07/05/17	50,000,000.00	50,000,000.00	49,548,500.00
PSI	NTRD	FHLM	90454	FHLMC (CALLABLE)	1.14000	07/03/17	50,000,000.00	50,000,000.00	49,553,900.00
PSI	NTRD	FHLM	90467	FHLMC (CALLABLE)	1.12500	07/05/17	25,950,000.00	25,950,000.00	25,920,910.05
PSI	NTRD	FHLM	90478	FHLMC (CALLABLE)	1.12500	07/05/17	50,000,000.00	50,000,000.00	49,987,800.00
PSI	NTRD	FHLM	90485	FHLMC (CALLABLE)	1.12500	07/17/17	50,000,000.00	50,000,000.00	49,723,050.00
PSI	NTRD	FHLM	90489	FHLMC (CALLABLE)	1.15000	07/18/17	50,000,000.00	50,000,000.00	50,011,350.00
PSI	NTRD	FHLM	90571	FHLMC (CALLABLE)	1.12500	07/24/17	47,250,000.00	47,241,190.79	47,213,334.00
PSI	NTRD	FHLM	90572	FHLMC (CALLABLE)	1.12500	07/24/17	22,150,000.00	22,144,218.55	22,132,811.60
PSI	NTRD	FHLM	90768	FHLMC (CALLABLE)	1.11000	02/20/18	25,000,000.00	25,000,000.00	24,746,900.00
PSI	NTRD	FHLM	90963	FHLMC (CALLABLE)	1.10000	02/28/18	10,740,000.00	10,740,000.00	10,591,573.20
PSI	NTRD	FHLM	91635	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,242,450.00
PSI	NTRD	FHLM	91636	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,242,450.00
PSI	NTRD	FHLM	91637	FHLMC (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,242,450.00
PSI	NTRD	FHLM	91664	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,293,450.00
PSI	NTRD	FHLM	91680	FHLMC (CALLABLE)	1.00000	12/11/17	50,000,000.00	50,000,000.00	49,293,450.00
PSI	NTRD	FHLM	91681	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	24,991,779.85	24,646,725.00
PSI	NTRD	FHLM	91682	FHLMC (CALLABLE)	1.00000	12/11/17	25,000,000.00	25,000,000.00	24,646,725.00
PSI	NTRD	FHLM	91805	FHLMC (CALLABLE)	1.14000	10/15/18	10,175,000.00	10,175,000.00	9,957,824.80
PSI	NTRD	FHLM	92018	FHLMC (CALLABLE)	1.29000	01/15/19	50,000,000.00	50,000,000.00	48,929,300.00
PSI	NTRD	FHLM	92031	FHLMC (CALLABLE)	1.25000	11/08/18	14,320,000.00	14,320,000.00	14,055,409.36
PSI	NTRD	FHLM	92056	FHLMC (CALLABLE)	1.30000	01/03/19	50,000,000.00	50,000,000.00	48,852,950.00
PSI	NTRD	FHLM	92844	FHLMC (CALLABLE)	1.35000	04/16/19	25,000,000.00	25,000,000.00	24,253,200.00
PSI	NTRD	FHLM	92882	FHLMC	0.62500	12/23/13	50,000,000.00	50,035,129.77	50,035,700.00
PSI	NTRD	FHLM	92883	FHLMC	0.62500	12/23/13	50,000,000.00	50,035,129.77	50,035,700.00
PSI	NTRD	FHLM	92884	FHLMC	0.62500	12/23/13	50,000,000.00	50,035,129.77	50,035,700.00
PSI	NTRD	FHLM	92885	FHLMC	0.62500	12/23/13	5,790,000.00	5,794,068.03	5,794,134.06
PSI	NTRD	FHLM	92899	FHLMC (CALLABLE)	1.35000	04/24/19	21,850,000.00	21,850,000.00	21,226,553.95
PSI	NTRD	FHLM	93005	FHLMC (CALLABLE)	1.10000	05/07/18	25,000,000.00	25,000,000.00	24,468,525.00

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PSI	NTRD	FHLM	93120	FHLMC (CALLABLE)	1.15000	05/13/19	26,470,000.00	26,470,000.00	25,554,561.52
PSI	NTRD	FHLM	93198	FHLMC (CALLABLE)	1.40000	05/08/19	22,000,000.00	22,000,000.00	21,362,770.00
PSI	NTRD	FHLM	93567	FHLMC	0.14500	03/27/14	50,000,000.00	50,000,000.00	50,007,100.00
PSI	NTRD	FHLM	93568	FHLMC	0.14500	03/27/14	15,000,000.00	15,000,000.00	15,002,130.00
PSI	NTRD	FHLM	93569	FHLMC	4.50000	01/15/14	50,000,000.00	50,444,477.61	50,448,850.00
PSI	NTRD	FHLM	93570	FHLMC	4.50000	01/15/14	50,000,000.00	50,444,477.61	50,448,850.00
PSI	NTRD	FHLM	93571	FHLMC	4.50000	01/15/14	50,000,000.00	50,444,477.61	50,448,850.00
PSI	NTRD	FHLM	93572	FHLMC	4.50000	01/15/14	40,874,000.00	41,237,351.56	41,240,925.90
PSI	NTRD	FHLM	94048	FHLMC (CALLABLE)	2.25000	09/26/18	20,000,000.00	20,000,000.00	20,115,500.00
PSI	NTRD	FHLM	94063	FHLMC (CALLABLE)	2.25000	09/20/18	15,000,000.00	14,998,534.50	15,080,640.00
PSI	NTRD	FHLM	94066	FHLMC (CALLABLE)	2.25000	09/20/18	10,100,000.00	10,097,533.08	10,154,297.60
PSI	NTRD	FHLM	94084	FHLMC (CALLABLE)	2.32000	09/26/18	25,000,000.00	25,000,000.00	25,079,025.00
PSI	NTRD	FHLM	94085	FHLMC (CALLABLE)	2.38000	09/26/18	20,000,000.00	20,000,000.00	20,063,200.00
FHLM Total							2,009,723,000.00	2,011,878,495.73	1,998,755,922.47
PSI	NTRD	FHLMD	91849	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,993,625.00	49,999,300.00
PSI	NTRD	FHLMD	91851	FHLMC D/N	0.17000	11/27/13	50,000,000.00	49,993,625.00	49,999,300.00
PSI	NTRD	FHLMD	93547	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,990,833.33	49,997,550.00
PSI	NTRD	FHLMD	93548	FHLMC D/N	0.11000	12/30/13	50,000,000.00	49,990,833.33	49,997,550.00
PSI	NTRD	FHLMD	93551	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,987,000.00	49,996,800.00
PSI	NTRD	FHLMD	93552	FHLMC D/N	0.12000	01/17/14	50,000,000.00	49,987,000.00	49,996,800.00
FHLMD Total							300,000,000.00	299,942,916.66	299,987,300.00
PSI	NTRD	FNMA	84116	FNMA	2.87500	12/11/13	50,000,000.00	50,074,628.75	50,155,200.00
PSI	NTRD	FNMA	84157	FNMA	2.75000	02/05/14	50,000,000.00	50,159,040.97	50,344,450.00
PSI	NTRD	FNMA	84158	FNMA	2.75000	02/05/14	50,000,000.00	50,159,040.97	50,344,450.00
PSI	NTRD	FNMA	84386	FNMA (CALLABLE)	2.15000	08/04/15	25,000,000.00	25,000,000.00	25,765,050.00
PSI	NTRD	FNMA	84663	FNMA (CALLABLE)	1.87500	09/09/15	25,000,000.00	24,988,413.88	25,661,600.00
PSI	NTRD	FNMA	84873	FNMA	2.37500	07/28/15	25,000,000.00	25,331,009.07	25,892,550.00
PSI	NTRD	FNMA	85094	FNMA	1.62500	10/26/15	35,000,000.00	35,103,303.89	35,870,520.00
PSI	NTRD	FNMA	85146	FNMA (CALLABLE)	1.62500	11/12/15	25,000,000.00	24,963,417.44	25,603,625.00
PSI	NTRD	FNMA	88534	FNMA	1.37500	11/15/16	50,000,000.00	50,323,647.45	51,042,050.00

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PSI	NTRD	FNMA	88537	FNMA	1.37500	11/15/16	50,000,000.00	50,301,496.67	51,042,050.00
PSI	NTRD	FNMA	88591	FNMA	4.87500	12/15/16	50,000,000.00	55,528,065.57	56,415,600.00
PSI	NTRD	FNMA	88592	FNMA	4.87500	12/15/16	50,000,000.00	55,528,065.57	56,415,600.00
PSI	NTRD	FNMA	88593	FNMA	1.37500	11/15/16	50,000,000.00	50,224,775.00	51,042,050.00
PSI	NTRD	FNMA	88600	FNMA	1.37500	11/15/16	50,000,000.00	50,257,215.13	51,042,050.00
PSI	NTRD	FNMA	89145	FNMA	1.25000	01/30/17	50,000,000.00	50,331,229.61	50,792,450.00
PSI	NTRD	FNMA	89146	FNMA	1.37500	11/15/16	50,000,000.00	50,629,422.62	51,042,050.00
PSI	NTRD	FNMA	89147	FNMA	1.37500	11/15/16	25,000,000.00	25,314,711.31	25,521,025.00
PSI	NTRD	FNMA	89148	FNMA	1.37500	11/15/16	50,000,000.00	50,554,366.08	51,042,050.00
PSI	NTRD	FNMA	89149	FNMA	1.37500	11/15/16	50,000,000.00	50,554,366.08	51,042,050.00
PSI	NTRD	FNMA	89150	FNMA	1.25000	01/30/17	50,000,000.00	50,331,229.61	50,792,450.00
PSI	NTRD	FNMA	90290	FNMA (CALLABLE)	1.20000	06/28/17	50,000,000.00	50,000,000.00	49,379,000.00
PSI	NTRD	FNMA	90351	FNMA (CALLABLE)	1.20000	06/28/17	33,645,000.00	33,645,000.00	33,227,129.10
PSI	NTRD	FNMA	91200	FNMA (CALLABLE)	1.00000	10/11/17	30,000,000.00	30,000,000.00	29,689,860.00
PSI	NTRD	FNMA	91201	FNMA (CALLABLE)	1.00000	11/28/17	14,850,000.00	14,848,825.89	14,749,183.35
PSI	NTRD	FNMA	91353	FNMA (CALLABLE)	1.05000	04/30/18	14,800,000.00	14,795,464.37	14,543,027.60
PSI	NTRD	FNMA	91479	FNMA (CALLABLE)	1.00000	09/27/17	50,000,000.00	50,097,769.23	49,545,800.00
PSI	NTRD	FNMA	91480	FNMA (CALLABLE)	1.00000	09/27/17	12,565,000.00	12,589,569.41	12,450,859.54
PSI	NTRD	FNMA	91679	FNMA (CALLABLE)	1.00000	11/28/17	50,000,000.00	50,000,000.00	49,412,750.00
PSI	NTRD	FNMA	91683	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,392,900.00
PSI	NTRD	FNMA	91684	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	50,000,000.00	49,392,900.00
PSI	NTRD	FNMA	91732	FNMA (CALLABLE)	1.00000	12/12/17	50,000,000.00	49,985,605.15	49,392,900.00
PSI	NTRD	FNMA	91733	FNMA (CALLABLE)	1.10000	12/12/18	50,000,000.00	50,000,000.00	48,666,200.00
PSI	NTRD	FNMA	91791	FNMA (CALLABLE)	1.00000	12/12/17	39,575,000.00	39,575,000.00	39,094,480.35
PSI	NTRD	FNMA	91807	FNMA (CALLABLE)	1.25000	11/19/18	22,650,000.00	22,650,000.00	22,035,799.95
PSI	NTRD	FNMA	91808	FNMA (CALLABLE)	1.15000	12/13/18	50,000,000.00	50,000,000.00	48,564,650.00
PSI	NTRD	FNMA	91822	FNMA (CALLABLE)	1.20000	12/20/18	20,900,000.00	20,882,114.33	20,278,183.20
PSI	NTRD	FNMA	91895	FNMA (CALLABLE)	1.17000	12/14/18	50,000,000.00	50,000,000.00	48,794,850.00
PSI	NTRD	FNMA	91896	FNMA (CALLABLE)	1.20000	12/28/18	50,000,000.00	50,000,000.00	48,819,000.00
PSI	NTRD	FNMA	91916	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,594,900.00
PSI	NTRD	FNMA	91927	FNMA (CALLABLE)	1.15000	12/27/18	50,000,000.00	50,000,000.00	48,592,700.00
PSI	NTRD	FNMA	91932	FNMA (CALLABLE)	1.17000	12/27/18	50,000,000.00	50,000,000.00	48,608,150.00

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PSI	NTRD	FNMA	91949	FNMA (CALLABLE)	1.20000	12/27/18	50,000,000.00	50,000,000.00	48,594,900.00
PSI	NTRD	FNMA	91952	FNMA (CALLABLE)	1.20000	12/27/18	15,000,000.00	15,000,000.00	14,578,470.00
PSI	NTRD	FNMA	92032	FNMA (CALLABLE)	1.00000	11/15/17	50,000,000.00	50,000,000.00	49,537,800.00
PSI	NTRD	FNMA	92036	FNMA (CALLABLE)	1.22000	12/27/18	50,000,000.00	50,000,000.00	48,863,650.00
PSI	NTRD	FNMA	92144	FNMA	0.75000	12/18/13	50,000,000.00	50,036,733.86	50,043,700.00
PSI	NTRD	FNMA	92145	FNMA	0.75000	12/18/13	50,000,000.00	50,036,733.86	50,043,700.00
PSI	NTRD	FNMA	92154	FNMA (CALLABLE)	1.20000	12/28/18	36,600,000.00	36,592,114.67	35,735,508.00
PSI	NTRD	FNMA	93086	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,338,700.00
PSI	NTRD	FNMA	93103	FNMA (CALLABLE)	1.15000	10/30/18	25,000,000.00	25,000,000.00	24,338,700.00
PSI	NTRD	FNMA	93161	FNMA (CALLABLE)	1.15000	11/28/18	25,000,000.00	25,000,000.00	24,399,375.00
PSI	NTRD	FNMA	93217	FNMA (CALLABLE)	1.45000	06/03/19	25,000,000.00	25,000,000.00	24,337,675.00
PSI	NTRD	FNMA	93226	FNMA (CALLABLE)	1.15000	11/16/18	25,000,000.00	24,964,204.05	24,293,225.00
PSI	NTRD	FNMA	93443	FNMA (CALLABLE)	1.45000	06/03/19	12,975,000.00	12,853,415.25	12,631,253.33
PSI	NTRD	FNMA	93478	FNMA (CALLABLE)	2.12500	07/11/19	25,000,000.00	25,000,000.00	24,938,100.00
PSI	NTRD	FNMA	94065	FNMA (CALLABLE)	1.50000	05/25/18	25,000,000.00	24,563,620.49	24,979,675.00
PSI	NTRD	FNMA	94399	FNMA (CALLABLE)	1.05000	05/25/18	50,000,000.00	49,151,527.86	48,944,150.00
PSI	NTRD	FNMA	94400	FNMA (CALLABLE)	1.05000	05/25/18	30,400,000.00	29,884,128.94	29,758,043.20
			FNMA Total				2,268,960,000.00	2,282,809,273.03	2,270,450,767.62
PSI	NTRD	FRAM2	91415	FHLB (CALLABLE)	0.75000	11/14/17	50,000,000.00	50,000,000.00	49,033,200.00
			FRAM2 Total				50,000,000.00	50,000,000.00	49,033,200.00
PSI	NTRD	FRCDQ	90377	ROYAL BANK OF CANADA NY FRCD	0.35060	06/25/15	50,000,000.00	50,000,000.00	49,900,000.00
PSI	NTRD	FRCDQ	90392	ROYAL BANK OF CANADA NY FRCD	0.35060	06/25/15	50,000,000.00	50,000,000.00	49,900,000.00
			FRCDQ Total				100,000,000.00	100,000,000.00	99,800,000.00
PSI	NTRD	FRCDQ2	89760	NORDEA BANK FINLAND PLC NY FRCD	1.12335	04/09/14	50,000,000.00	50,002,088.10	50,217,050.00
PSI	NTRD	FRCDQ2	91255	BANK OF NOVA SCOTIA HOUSTON FRCD	1.19360	01/12/15	21,500,000.00	21,652,637.76	21,489,250.00
PSI	NTRD	FRCDQ2	91282	WESTPAC BANKING CORP NY FRCD	0.54360	10/10/14	50,000,000.00	50,004,595.78	49,975,000.00
PSI	NTRD	FRCDQ2	92038	RABOBANK NEDERLAND NV NY FRCD	0.33245	12/20/13	50,000,000.00	50,000,000.00	49,975,000.00
PSI	NTRD	FRCDQ2	93072	WESTPAC BANKING CORP NY FRCD	0.38810	04/27/15	50,000,000.00	50,007,333.40	49,975,000.00
			FRCDQ2 Total				221,500,000.00	221,666,655.04	221,631,300.00

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PSI	NTRD	MCPN	91354	FHLB (CALLABLE)	0.65000	11/13/17	50,000,000.00	50,000,000.00	48,941,550.00
PSI	NTRD	MCPN	91355	FHLB (CALLABLE)	0.65000	11/14/17	50,000,000.00	50,000,000.00	48,937,400.00
PSI	NTRD	MCPN	91390	FHLB (CALLABLE)	0.55000	11/13/17	50,000,000.00	50,000,000.00	48,748,950.00
PSI	NTRD	MCPN	91668	FHLB (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	48,863,050.00
PSI	NTRD	MCPN	91953	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,970,650.00
PSI	NTRD	MCPN	91977	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,970,650.00
PSI	NTRD	MCPN	91978	FHLB (CALLABLE)	1.00000	12/28/18	50,000,000.00	50,000,000.00	47,817,250.00
PSI	NTRD	MCPN	92020	FHLB (CALLABLE)	1.00000	01/08/19	50,000,000.00	50,000,000.00	47,938,550.00
PSI	NTRD	MCPN	92035	FHLB (CALLABLE)	1.00000	12/18/18	50,000,000.00	50,000,000.00	48,002,550.00
PSI	NTRD	MCPN	92041	FHLB (CALLABLE)	1.05000	01/14/19	50,000,000.00	50,000,000.00	48,036,150.00
PSI	NTRD	MCPN	92161	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	48,013,550.00
PSI	NTRD	MCPN	92162	FHLB (CALLABLE)	1.05000	01/25/19	50,000,000.00	50,000,000.00	48,006,400.00
PSI	NTRD	MCPN	92163	FHLB (CALLABLE)	1.05000	01/28/19	50,000,000.00	50,000,000.00	47,996,800.00
PSI	NTRD	MCPN	92164	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	48,013,550.00
PSI	NTRD	MCPN	92177	FHLB (CALLABLE)	1.00000	01/28/19	50,000,000.00	50,000,000.00	48,045,950.00
PSI	NTRD	MCPN	92788	FHLB (CALLABLE)	1.50000	04/11/19	25,000,000.00	25,000,000.00	23,973,475.00
PSI	NTRD	MCPN	92814	FHLB (CALLABLE)	1.50000	04/17/19	25,000,000.00	25,000,000.00	23,914,775.00
PSI	NTRD	MCPN	93057	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,749,775.00
PSI	NTRD	MCPN	93058	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,749,775.00
PSI	NTRD	MCPN	93059	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,824,950.00
PSI	NTRD	MCPN	93060	FHLB (CALLABLE)	2.00000	05/21/19	25,000,000.00	25,000,000.00	23,824,950.00
PSI	NTRD	MCPN	93063	FHLB (CALLABLE)	2.37500	05/15/19	25,000,000.00	25,000,000.00	23,749,775.00
PSI	NTRD	MCPN	93064	FHLB (CALLABLE)	2.37500	05/22/19	25,000,000.00	25,000,000.00	23,743,175.00
PSI	NTRD	MCPN	93178	FHLB (CALLABLE)	2.50000	05/28/19	25,000,000.00	25,000,000.00	23,782,950.00
PSI	NTRD	MCPN	93208	FHLB (CALLABLE)	3.00000	05/22/19	50,000,000.00	50,000,000.00	47,653,600.00
PSI	NTRD	MCPN	93209	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,826,800.00
PSI	NTRD	MCPN	93210	FHLB (CALLABLE)	3.00000	05/22/19	25,000,000.00	25,000,000.00	23,826,800.00
PSI	NTRD	MCPN	93335	FHLB (CALLABLE)	2.50000	06/27/19	50,000,000.00	50,000,000.00	48,006,100.00
PSI	NTRD	MCPN	93479	FHLB (CALLABLE)	3.00000	07/11/19	25,000,000.00	25,000,000.00	24,523,200.00
PSI	NTRD	MCPN	93490	FHLB (CALLABLE)	3.50000	07/17/19	25,000,000.00	25,000,000.00	24,478,625.00
MCPN Total							<u>1,175,000,000.00</u>	<u>1,175,000,000.00</u>	<u>1,129,931,725.00</u>

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PSI	NTRD	MCSA	90103	FHLB (CALLABLE)	0.75000	06/05/17	50,000,000.00	49,996,407.45	49,336,400.00
PSI	NTRD	MCSA	91199	FNMA (CALLABLE)	0.70000	09/27/17	8,380,000.00	8,380,000.00	8,316,923.74
PSI	NTRD	MCSA	91665	FNMA (CALLABLE)	0.75000	12/11/17	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	MCSA	91666	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,480,900.00
PSI	NTRD	MCSA	91667	FNMA (CALLABLE)	0.75000	12/18/17	50,000,000.00	50,000,000.00	49,749,000.00
PSI	NTRD	MCSA	91685	FNMA (CALLABLE)	0.75000	12/13/17	50,000,000.00	50,000,000.00	49,860,550.00
PSI	NTRD	MCSA	91708	FNMA (CALLABLE)	0.80000	12/13/17	50,000,000.00	50,000,000.00	49,774,650.00
PSI	NTRD	MCSA	93051	FNMA (CALLABLE)	1.00000	11/15/18	25,000,000.00	25,000,000.00	24,485,925.00
PSI	NTRD	MCSA	93052	FNMA (CALLABLE)	1.00000	11/15/18	14,000,000.00	14,000,000.00	13,712,118.00
PSI	NTRD	MCSA	94067	FHLB (CALLABLE)	1.75000	09/26/18	25,000,000.00	25,000,000.00	25,050,425.00
PSI	NTRD	MCSA	94273	FHLMC (CALLABLE)	1.25000	10/30/18	28,000,000.00	28,000,000.00	28,043,512.00
MCSA Total							400,380,000.00	400,376,407.45	397,811,203.74
PSI	NTRD	NCD1	93973	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	NCD1	93990	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	NCD1	94010	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	50,000,000.00	50,000,000.00	50,004,800.00
PSI	NTRD	NCD1	94011	UNION BANK OF CALIFORNIA NA CD	0.18000	11/29/13	25,000,000.00	25,000,000.00	25,002,400.00
PSI	NTRD	NCD1	94030	UNION BANK OF CALIFORNIA NA CD	0.14000	11/01/13	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	NCD1	94207	WELLS FARGO BANK NA CD	0.14000	12/31/13	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	NCD1	94208	WELLS FARGO BANK NA CD	0.14000	12/31/13	50,000,000.00	50,000,000.00	50,004,200.00
PSI	NTRD	NCD1	94214	WELLS FARGO BANK NA CD	0.14000	12/24/13	50,000,000.00	50,000,000.00	50,003,750.00
PSI	NTRD	NCD1	94371	UNION BANK OF CALIFORNIA NA CD	0.12000	01/02/14	50,000,000.00	50,000,000.00	49,999,100.00
PSI	NTRD	NCD1	94384	UNION BANK OF CALIFORNIA NA CD	0.10000	12/20/13	50,000,000.00	50,000,000.00	50,000,650.00
NCD1 Total							475,000,000.00	475,000,000.00	475,028,800.00
PSI	NTRD	NOTE	84155	USTN	2.37500	08/31/14	50,000,000.00	50,325,973.36	50,927,750.00
PSI	NTRD	NOTE	84156	USTN	2.37500	08/31/14	25,000,000.00	25,162,986.68	25,463,875.00
PSI	NTRD	NOTE	85663	USTN	1.37500	11/30/15	50,000,000.00	49,307,111.10	51,078,100.00
PSI	NTRD	NOTE	85664	USTN	1.37500	11/30/15	50,000,000.00	49,289,092.71	51,078,100.00
PSI	NTRD	NOTE	92142	USTN	0.75000	12/15/13	50,000,000.00	50,033,929.22	50,041,000.00
PSI	NTRD	NOTE	92143	USTN	0.75000	12/15/13	50,000,000.00	50,033,929.22	50,041,000.00

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NOTE Total							275,000,000.00	274,153,022.29	278,629,825.00
PSI	NTRD	TBIL	91852	UST BILL	0.16000	11/14/13	50,000,000.00	49,997,111.11	49,999,750.00
PSI	NTRD	TBIL	91854	UST BILL	0.16000	11/14/13	50,000,000.00	49,997,111.11	49,999,750.00
TBIL Total							100,000,000.00	99,994,222.22	99,999,500.00
PSI	NTRD	YANK1	93353	AU & NZ BANKING GRP NY CD	0.19000	12/20/13	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	YANK1	93386	COMMONWEALTH BK OF AU NY CD	0.20000	12/11/13	50,000,000.00	50,000,555.02	50,004,550.00
PSI	NTRD	YANK1	93488	COMMONWEALTH BK OF AU NY CD	0.22000	12/20/13	50,000,000.00	50,000,679.85	50,006,900.00
PSI	NTRD	YANK1	93535	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	50,000,000.00	50,000,000.00	50,007,450.00
PSI	NTRD	YANK1	93536	AU & NZ BANKING GRP NY CD	0.19000	12/30/13	25,000,000.00	25,000,000.00	25,003,725.00
PSI	NTRD	YANK1	93550	TORONTO DOMINION BANK NY CD	0.25500	01/17/14	50,000,000.00	50,001,067.96	50,013,500.00
PSI	NTRD	YANK1	93664	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	YANK1	93665	AU & NZ BANKING GRP NY CD	0.20000	01/17/14	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	YANK1	93666	TORONTO DOMINION BANK NY CD	0.21000	11/01/13	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	YANK1	93668	RABOBANK NEDERLAND NV NY CD	0.30000	04/14/14	50,000,000.00	50,000,000.00	50,013,650.00
PSI	NTRD	YANK1	93808	NORDEA BANK FINLAND PLC NY CD	0.17000	11/01/13	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	93949	AU & NZ BANKING GRP NY CD	0.21000	04/18/14	50,000,000.00	50,000,000.00	50,004,650.00
PSI	NTRD	YANK1	93951	DNB BANK ASA NY CD	0.15000	11/05/13	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	93956	SVENSKA HANDELSBANKEN NY CD	0.20000	12/20/13	50,000,000.00	50,000,000.00	50,003,450.00
PSI	NTRD	YANK1	93963	BANK OF NOVA SCOTIA HOUSTON CD	0.20000	01/17/14	28,500,000.00	28,500,000.00	28,503,078.00
PSI	NTRD	YANK1	93965	DEUTSCHE BANK AG NY CD	0.21000	11/26/13	50,000,000.00	50,000,347.04	50,003,950.00
PSI	NTRD	YANK1	93983	SVENSKA HANDELSBANKEN NY CD	0.18500	11/29/13	50,000,000.00	50,000,194.35	50,002,200.00
PSI	NTRD	YANK1	93995	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	93996	UBS AG STAMFORD CT CD	0.17000	12/20/13	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	94002	SVENSKA HANDELSBANKEN NY CD	0.18500	11/26/13	25,000,000.00	25,000,086.73	25,000,975.00
PSI	NTRD	YANK1	94003	NORDEA BANK FINLAND PLC NY CD	0.16000	11/25/13	50,000,000.00	50,000,000.00	50,000,690.00
PSI	NTRD	YANK1	94008	DNB BANK ASA NY CD	0.17500	12/02/13	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	YANK1	94012	DEUTSCHE BANK AG NY CD	0.24000	12/27/13	50,000,000.00	50,000,777.18	50,006,300.00
PSI	NTRD	YANK1	94022	DNB BANK ASA NY CD	0.17500	12/05/13	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	YANK1	94025	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	94026	NORDEA BANK FINLAND PLC NY CD	0.16000	12/02/13	25,000,000.00	25,000,000.00	25,000,650.00

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PSI	NTRD	YANK1	94031	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	50,000,000.00	50,000,773.62	50,008,700.00
PSI	NTRD	YANK1	94032	DEUTSCHE BANK AG NY CD	0.27000	12/27/13	20,000,000.00	20,000,309.45	20,003,480.00
PSI	NTRD	YANK1	94042	SOCIETE GENERALE NY CD	0.19000	11/05/13	50,000,000.00	50,000,055.54	50,000,300.00
PSI	NTRD	YANK1	94043	SVENSKA HANDELSBANKEN NY CD	0.17500	12/02/13	50,000,000.00	50,000,215.18	50,001,100.00
PSI	NTRD	YANK1	94044	DNB BANK ASA NY CD	0.14000	11/04/13	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	94076	SOCIETE GENERALE NY CD	0.19000	11/01/13	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	94142	LLOYDS TSB BANK PLC NY CD	0.16000	12/09/13	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	94143	SVENSKA HANDELSBANKEN NY CD	0.17000	12/20/13	50,000,000.00	50,000,680.27	50,001,350.00
PSI	NTRD	YANK1	94186	BARCLAYS BANK PLC NY CD	0.15000	12/20/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94187	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	12/20/13	50,000,000.00	50,000,000.00	50,003,450.00
PSI	NTRD	YANK1	94197	BANK OF MONTREAL CHICAGO CD	0.18000	12/20/13	50,000,000.00	50,000,000.00	50,004,150.00
PSI	NTRD	YANK1	94209	UBS AG STAMFORD CT CD	0.16000	01/17/14	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	94210	RABOBANK NEDERLAND NV NY CD	0.20000	02/07/14	50,000,000.00	50,004,074.33	50,006,850.00
PSI	NTRD	YANK1	94211	BARCLAYS BANK PLC NY CD	0.14000	01/31/14	50,000,000.00	50,000,000.00	49,994,850.00
PSI	NTRD	YANK1	94215	BANK OF NOVA SCOTIA HOUSTON CD	0.15000	12/30/13	50,000,000.00	50,000,000.00	50,005,000.00
PSI	NTRD	YANK1	94216	CREDIT AGRICOLE CIB NY CD	0.17000	11/22/13	50,000,000.00	50,000,291.59	50,001,200.00
PSI	NTRD	YANK1	94218	LLOYDS TSB BANK PLC NY CD	0.16000	12/30/13	50,000,000.00	50,000,000.00	50,001,650.00
PSI	NTRD	YANK1	94221	TORONTO DOMINION BANK NY CD	0.11000	11/05/13	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	94232	BANK OF NOVA SOCTIA HOUSTON CD	0.16000	12/31/13	50,000,000.00	50,000,833.02	50,005,050.00
PSI	NTRD	YANK1	94237	BNP PARIBAS SF CD	0.14000	11/01/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94240	LLOYDS TSB BANK PLC NY CD	0.14000	12/04/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94246	SVENSKA HANDELSBANKEN NY CD	0.12500	12/03/13	50,000,000.00	50,000,444.36	49,998,850.00
PSI	NTRD	YANK1	94255	BNP PARIBAS SF CD	0.14000	11/05/13	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	94303	DNB BANK ASA NY CD	0.21000	11/15/13	37,100,000.00	37,100,142.82	37,101,669.50
PSI	NTRD	YANK1	94324	BNP PARIBAS SF CD	0.13000	11/22/13	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	YANK1	94354	BNP PARIBAS SF CD	0.13000	11/27/13	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	94363	BNP PARIBAS SF CD	0.13000	11/27/13	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	94364	CREDIT AGRICOLE CIB NY CD	0.14000	12/02/13	50,000,000.00	50,000,430.50	49,998,200.00
PSI	NTRD	YANK1	94385	LLOYDS TSB BANK PLC NY CD	0.12000	01/02/14	50,000,000.00	50,000,000.00	49,996,500.00
PSI	NTRD	YANK1	94386	SOCIETE GENERALE NY CD	0.16000	12/20/13	50,000,000.00	50,000,680.40	49,998,600.00
PSI	NTRD	YANK1	94387	CREDIT AGRICOLE CIB NY CD	0.18500	01/02/14	50,000,000.00	50,000,860.82	49,998,650.00
PSI	NTRD	YANK1	94408	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	50,000,000.00	50,001,651.54	49,996,650.00

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PSI	NTRD	YANK1	94409	DEUTSCHE BANK AG NY CD	0.23000	02/28/14	30,000,000.00	30,000,990.93	29,997,990.00
PSI	NTRD	YANK1	94416	TORONTO DOMINION BANK NY CD	0.11500	11/27/13	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	94417	TORONTO DOMINION BANK NY CD	0.11500	11/27/13	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	94418	TORONTO DOMINION BANK NY CD	0.13000	01/02/14	50,000,000.00	50,000,860.92	50,000,000.00
PSI	NTRD	YANK1	94427	TORONTO DOMINION BANK NY CD	0.14000	01/15/14	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	YANK1	94444	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	50,000,000.00	50,000,000.00	49,998,300.00
PSI	NTRD	YANK1	94445	AU & NZ BANKING GRP NY CD	0.18500	06/30/14	15,000,000.00	15,000,000.00	14,999,490.00
PSI	NTRD	YANK1	94453	CREDIT AGRICOLE CIB NY CD	0.12000	12/20/13	50,000,000.00	50,000,000.00	49,996,528.50
YANK1 Total							3,080,600,000.00	3,080,617,003.42	3,080,727,501.00
NTRD Total							22,372,196,000.00	22,384,257,091.06	22,278,833,874.09
NTRD Historical Cost							22,419,605,270.18		
PSI	TRADE	FNMA	93272	FNMA	0.87500	05/21/18	50,000,000.00	49,723,000.00	48,866,700.00
PSI	TRADE	FNMA	93311	FNMA	0.87500	05/21/18	25,000,000.00	24,777,912.16	24,433,350.00
FNMA Total							75,000,000.00	74,500,912.16	73,300,050.00
PSI	TRADE	NOTE	93206	USTN	0.62500	04/30/18	50,000,000.00	49,592,949.77	48,843,750.00
PSI	TRADE	NOTE	93207	USTN	0.62500	04/30/18	50,000,000.00	49,592,949.77	48,843,750.00
PSI	TRADE	NOTE	93283	USTN	0.62500	04/30/18	50,000,000.00	49,477,084.92	48,843,750.00
PSI	TRADE	NOTE	93317	USTN	0.62500	04/30/18	25,000,000.00	24,568,135.35	24,421,875.00
NOTE Total							175,000,000.00	173,231,119.81	170,953,125.00
TRADE Total							250,000,000.00	247,732,031.97	244,253,175.00
TRADE Historical Cost							247,507,887.50		
PSI Total							22,622,196,000.00	22,631,989,123.03	22,523,087,049.09
PSI Historical Cost							22,667,113,157.68		

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SPI	BLPSI	CNFX	88104	GE CAPITAL CORP MTN	3.75000	11/14/14	1,500,000.00	1,526,602.97	1,551,708.00
		CNFX Total					1,500,000.00	1,526,602.97	1,551,708.00
		BLPSI - BLP SCHOOLS SELF INSURANCE AUTHORITY Total					1,500,000.00	1,526,602.97	1,551,708.00
SPI	GF	1TRD	12057	FLYING TRIANGLE LOAN	5.50000	04/01/17	0.44	0.44	0.44
SPI	GF	1TRD	16864	FLYING TRIANGLE LOAN	5.50000	01/01/14	1,461.02	1,461.02	1,461.02
		1TRD Total					1,461.46	1,461.46	1,461.46
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 1997	5.00000	09/02/21	4,945,000.00	4,945,000.00	4,945,000.00
		LTBD Total					4,945,000.00	4,945,000.00	4,945,000.00
		GF - GENERAL FUND Total					4,946,461.46	4,946,461.46	4,946,461.46
SPI	MAST	BOND	18810	USTB	7.25000	05/15/16	85,000.00	85,547.12	99,662.50
		BOND Total					85,000.00	85,547.12	99,662.50
		MAST - MGMT ATTORNEY SETTLEMENT TRUST Total					85,000.00	85,547.12	99,662.50
SPI	PHHPA	FFCB	92292	FFCB (CALLABLE)	2.99000	02/04/28	10,000,000.00	10,000,000.00	8,832,520.00
		FFCB Total					10,000,000.00	10,000,000.00	8,832,520.00
SPI	PHHPA	FHLB	90239	FHLB (CALLABLE)	3.24000	06/14/27	818,225.81	817,111.61	744,871.05
SPI	PHHPA	FHLB	90667	FHLB (CALLABLE)	3.00000	08/02/27	8,000,000.00	8,000,000.00	7,327,296.00
		FHLB Total					8,818,225.81	8,817,111.61	8,072,167.05
SPI	PHHPA	FHLM	93227	FHLMC (CALLABLE)	3.00000	05/30/28	1,500,000.00	1,493,440.96	1,361,502.00
		FHLM Total					1,500,000.00	1,493,440.96	1,361,502.00
SPI	PHHPA	FNMA	89221	FNMA (CALLABLE)	3.00000	11/28/25	6,000,000.00	5,994,731.18	5,555,538.00
		FNMA Total					6,000,000.00	5,994,731.18	5,555,538.00
SPI	PHHPA	MCSA	92307	FHLB (CALLABLE)	2.50000	02/22/28	3,000,000.00	3,000,000.00	2,801,049.00
		MCSA Total					3,000,000.00	3,000,000.00	2,801,049.00
		PHHPA - PUENTE HILLS HABITAT PRESERVATION AUTHORITY Total					29,318,225.81	29,305,283.75	26,622,776.05

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SPI	SANIT	FFCB	91930	FFCB (CALLABLE)	0.82000	12/12/17	130,000.00	129,893.07	127,971.22
		FFCB Total					<u>130,000.00</u>	<u>129,893.07</u>	<u>127,971.22</u>
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1.00000	05/25/18	476,000.00	476,000.00	467,714.74
		FHLM Total					<u>476,000.00</u>	<u>476,000.00</u>	<u>467,714.74</u>
SPI	SANIT	FNMA	92546	FNMA 1.125 (CALLABLE)	1.12500	03/20/18	1,573,000.00	1,572,586.51	1,556,401.70
		FNMA Total					<u>1,573,000.00</u>	<u>1,572,586.51</u>	<u>1,556,401.70</u>
SPI	SANIT	MCSA	89211	FHLMC 0.75 (CALLABLE)	0.75000	02/28/17	227,000.00	227,000.00	227,298.73
SPI	SANIT	MCSA	91182	FNMA 0.55 (CALLABLE)	0.75000	10/17/17	570,000.00	570,000.00	567,053.10
SPI	SANIT	MCSA	91186	FHLB 0.60 (CALLABLE)	0.60000	10/24/17	1,400,000.00	1,400,000.00	1,393,869.40
SPI	SANIT	MCSA	91326	FHLB 0.50 (CALLABLE)	0.50000	10/30/17	600,000.00	600,000.00	600,277.20
SPI	SANIT	MCSA	91608	FNMA 0.60 (CALLABLE)	0.60000	12/11/17	107,000.00	107,000.00	106,240.19
SPI	SANIT	MCSA	91639	FHLB 0.50 (CALLABLE)	0.55000	12/14/17	800,000.00	800,000.00	791,821.60
SPI	SANIT	MCSA	91931	FNMA 0.50 (CALLABLE)	0.50000	12/28/17	188,000.00	188,000.00	186,096.12
SPI	SANIT	MCSA	93152	FHLB 0.65 (CALLABLE)	0.65000	05/29/18	200,000.00	200,000.00	198,991.40
SPI	SANIT	MCSA	94274	FHLMC 1.25 (CALLABLE)	1.25000	10/30/18	50,000,000.00	50,000,000.00	50,101,100.00
SPI	SANIT	MCSA	94275	FHLMC 1.25 (CALLABLE)	1.25000	10/30/18	20,900,000.00	20,900,000.00	20,942,259.80
		MCSA Total					<u>74,992,000.00</u>	<u>74,992,000.00</u>	<u>75,115,007.54</u>
		SANIT - SANITATION DISTRICT Total					<u>77,171,000.00</u>	<u>77,170,479.58</u>	<u>77,267,095.20</u>
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0.00000	12/31/13	2,171,350.54	2,171,350.54	2,171,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0.00000	12/31/13	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0.00000	12/31/13	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0.00000	12/31/13	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0.00000	12/31/13	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0.00000	12/31/13	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0.00000	12/31/13	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0.00000	12/31/13	12,000,000.00	12,000,000.00	12,000,000.00

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SPI	SCAQM	CTDQ	43227	S OF C LAIF	0.00000	12/31/13	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0.00000	12/31/13	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0.00000	12/31/13	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0.00000	12/31/13	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0.00000	12/31/13	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0.00000	12/31/13	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0.00000	12/31/13	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0.00000	12/31/13	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0.00000	12/31/13	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0.00000	12/31/13	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0.00000	12/31/13	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0.00000	12/31/13	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0.00000	12/31/13	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0.00000	12/31/13	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0.00000	12/31/13	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0.00000	12/31/13	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0.00000	12/31/13	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0.00000	12/31/13	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0.00000	12/31/13	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0.00000	12/31/13	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0.00000	12/31/13	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0.00000	12/31/13	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0.00000	12/31/13	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0.00000	12/31/13	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0.00000	12/31/13	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0.00000	12/31/13	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0.00000	12/31/13	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0.00000	12/31/13	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0.00000	12/31/13	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0.00000	12/31/13	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0.00000	12/31/13	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0.00000	12/31/13	520,380.93	520,380.93	520,380.93

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0.00000	12/31/13	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0.00000	12/31/13	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0.00000	12/31/13	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0.00000	12/31/13	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0.00000	12/31/13	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0.00000	12/31/13	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0.00000	12/31/13	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0.00000	12/31/13	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0.00000	12/31/13	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0.00000	12/31/13	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0.00000	12/31/13	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0.00000	12/31/13	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0.00000	12/31/13	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0.00000	12/31/13	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0.00000	12/31/13	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0.00000	12/31/13	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0.00000	12/31/13	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0.00000	12/31/13	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0.00000	12/31/13	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0.00000	12/31/13	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0.00000	12/31/13	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0.00000	12/31/13	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0.00000	12/31/13	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0.00000	12/31/13	25,433.88	25,433.88	25,433.88
CTDQ Total							39,345,664.44	39,345,664.44	39,345,664.44
SCAQM Total							39,345,664.44	39,345,664.44	39,345,664.44
SPI	SCP61	FFCB	94090	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,118,970.00
FFCB Total							10,000,000.00	10,000,000.00	10,118,970.00
SCP61 - SCAQMD GENERAL FUND Total							10,000,000.00	10,000,000.00	10,118,970.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP66	FHLM	93921	FHLMC 0.84 (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,017,110.00
				FHLM Total			10,000,000.00	10,000,000.00	10,017,110.00
				SCP66 - SCAQMD CMP SPECIAL REV FUND Total			10,000,000.00	10,000,000.00	10,017,110.00
SPI	SCP6F	FFCB	94091	FFCB 1.07	1.07000	09/12/16	10,000,000.00	10,000,000.00	10,118,970.00
				FFCB Total			10,000,000.00	10,000,000.00	10,118,970.00
				SCP6F - SCAQMD MOBILE SOURCE AIR FUND Total			10,000,000.00	10,000,000.00	10,118,970.00
SPI	SCP6U	FHLM	93922	FHLMC 0.84 (CALLABLE)	0.84000	08/26/16	10,000,000.00	10,000,000.00	10,017,110.00
				FHLM Total			10,000,000.00	10,000,000.00	10,017,110.00
				SCP6U - SCAQMD FD 58 MITIGATION FEE FD Total			10,000,000.00	10,000,000.00	10,017,110.00
				SCAQM - SOUTH COAST AIR QUALITY MGMT Total			79,345,664.44	79,345,664.44	79,617,824.44
SPI	SLIM	CTDQ	22101	S OF C LAIF	0.00000	12/31/13	3,218,710.97	3,218,710.97	3,218,710.97
SPI	SLIM	CTDQ	23208	S OF C LAIF	0.00000	12/31/13	27,081.03	27,081.03	27,081.03
SPI	SLIM	CTDQ	23842	S OF C LAIF	0.00000	12/31/13	83,505.96	83,505.96	83,505.96
SPI	SLIM	CTDQ	24459	S OF C LAIF	0.00000	12/31/13	94,996.78	94,996.78	94,996.78
SPI	SLIM	CTDQ	25326	S OF C LAIF	0.00000	12/31/13	104,088.41	104,088.41	104,088.41
SPI	SLIM	CTDQ	26241	S OF C LAIF	0.00000	12/31/13	110,715.07	110,715.07	110,715.07
SPI	SLIM	CTDQ	27270	S OF C LAIF	0.00000	12/31/13	117,811.43	117,811.43	117,811.43
SPI	SLIM	CTDQ	28140	S OF C LAIF	0.00000	12/31/13	118,831.50	118,831.50	118,831.50
SPI	SLIM	CTDQ	28986	S OF C LAIF	0.00000	12/31/13	117,968.90	117,968.90	117,968.90
SPI	SLIM	CTDQ	29917	S OF C LAIF	0.00000	12/31/13	115,386.18	115,386.18	115,386.18
SPI	SLIM	CTDQ	31093	S OF C LAIF	0.00000	12/31/13	114,884.96	114,884.96	114,884.96
SPI	SLIM	CTDQ	31850	S OF C LAIF	0.00000	12/31/13	119,214.46	119,214.46	119,214.46
SPI	SLIM	CTDQ	32655	S OF C LAIF	0.00000	12/31/13	120,967.08	120,967.08	120,967.08
SPI	SLIM	CTDQ	33599	S OF C LAIF	0.00000	12/31/13	119,698.34	119,698.34	119,698.34
SPI	SLIM	CTDQ	34231	S OF C LAIF	0.00000	12/31/13	124,159.87	124,159.87	124,159.87
SPI	SLIM	CTDQ	35220	S OF C LAIF	0.00000	12/31/13	128,393.89	128,393.89	128,393.89
SPI	SLIM	CTDQ	35952	S OF C LAIF	0.00000	12/31/13	130,900.85	130,900.85	130,900.85
SPI	SLIM	CTDQ	36773	S OF C LAIF	0.00000	12/31/13	129,716.18	129,716.18	129,716.18
SPI	SLIM	CTDQ	37638	S OF C LAIF	0.00000	12/31/13	132,118.17	132,118.17	132,118.17

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	38537	S OF C LAIF	0.00000	12/31/13	134,992.32	134,992.32	134,992.32
SPI	SLIM	CTDQ	39281	S OF C LAIF	0.00000	12/31/13	132,458.88	132,458.88	132,458.88
SPI	SLIM	CTDQ	40072	S OF C LAIF	0.00000	12/31/13	124,940.21	124,940.21	124,940.21
SPI	SLIM	CTDQ	40891	S OF C LAIF	0.00000	12/31/13	125,249.17	125,249.17	125,249.17
SPI	SLIM	CTDQ	41416	S OF C LAIF	0.00000	12/31/13	124,689.59	124,689.59	124,689.59
SPI	SLIM	CTDQ	42149	S OF C LAIF	0.00000	12/31/13	132,997.69	132,997.69	132,997.69
SPI	SLIM	CTDQ	43226	S OF C LAIF	0.00000	12/31/13	140,793.36	140,793.36	140,793.36
SPI	SLIM	CTDQ	44234	S OF C LAIF	0.00000	12/31/13	152,132.72	152,132.72	152,132.72
SPI	SLIM	CTDQ	45086	S OF C LAIF	0.00000	12/31/13	164,017.17	164,017.17	164,017.17
SPI	SLIM	CTDQ	46123	S OF C LAIF	0.00000	12/31/13	167,897.97	167,897.97	167,897.97
SPI	SLIM	CTDQ	47347	S OF C LAIF	0.00000	12/31/13	157,924.35	157,924.35	157,924.35
SPI	SLIM	CTDQ	48499	S OF C LAIF	0.00000	12/31/13	139,856.90	139,856.90	139,856.90
SPI	SLIM	CTDQ	49798	S OF C LAIF	0.00000	12/31/13	120,525.01	120,525.01	120,525.01
SPI	SLIM	CTDQ	50781	S OF C LAIF	0.00000	12/31/13	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0.00000	12/31/13	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0.00000	12/31/13	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0.00000	12/31/13	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0.00000	12/31/13	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0.00000	12/31/13	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0.00000	12/31/13	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0.00000	12/31/13	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0.00000	12/31/13	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0.00000	12/31/13	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0.00000	12/31/13	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0.00000	12/31/13	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0.00000	12/31/13	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0.00000	12/31/13	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0.00000	12/31/13	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0.00000	12/31/13	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0.00000	12/31/13	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0.00000	12/31/13	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0.00000	12/31/13	136,097.01	136,097.01	136,097.01

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	70360	S OF C LAIF	0.00000	12/31/13	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0.00000	12/31/13	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0.00000	12/31/13	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0.00000	12/31/13	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0.00000	12/31/13	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0.00000	12/31/13	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0.00000	12/31/13	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0.00000	12/31/13	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0.00000	12/31/13	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0.00000	12/31/13	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0.00000	12/31/13	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0.00000	12/31/13	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0.00000	12/31/13	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0.00000	12/31/13	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0.00000	12/31/13	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0.00000	12/31/13	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0.00000	12/31/13	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0.00000	12/31/13	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0.00000	12/31/13	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0.00000	12/31/13	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0.00000	12/31/13	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0.00000	12/31/13	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0.00000	12/31/13	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0.00000	12/31/13	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0.00000	12/31/13	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0.00000	12/31/13	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0.00000	12/31/13	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0.00000	12/31/13	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0.00000	12/31/13	6,554.92	6,554.92	6,554.92
CTDQ Total							10,140,318.26	10,140,318.26	10,140,318.26
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							10,140,318.26	10,140,318.26	10,140,318.26

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	89873	S OF C LAIF	0.00000	12/31/13	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0.00000	12/31/13	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0.00000	12/31/13	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF LAIF	0.00000	12/31/13	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0.00000	12/31/13	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0.00000	12/31/13	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0.00000	12/31/13	24.70	24.70	24.70
CTDQ Total							<u>38,210.78</u>	<u>38,210.78</u>	<u>38,210.78</u>
WASIA - WHITTIER AREA SCHOOLS INSURANCE AUTHORITY Total							<u>38,210.78</u>	<u>38,210.78</u>	<u>38,210.78</u>
SPI Total							<u>202,544,880.75</u>	<u>202,558,568.36</u>	<u>200,284,056.69</u>
SPI Historical Cost								<u>202,614,136.14</u>	

TRUSTEE & MANAGED FUNDS
AS OF 10/31/13
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
01/05/06	CALABASAS LANDFILL 2005	\$3,326,357.59
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	<u>6,040.22</u>
	DEUTSCHE BANK - TRUSTEE TOTAL	<u><u>\$3,332,397.81</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/13
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

<u>ISSUE DATE</u>	<u>FUND TITLE</u>	<u>FUND BALANCE</u>
05/17/00	C.I. 2658M	\$411,012.12
03/08/06	CCTSA TOBACCO BONDS 2006	38,482,601.64
12/11/96	CFD #2/CI 2656-M REF SERIES A & B	730,829.73
11/24/09	LAC-CAL 2009 SERIES A	1,000,026.06
12/21/11	LAC-CAL 2011 SERIES A	<u>2,026,296.76</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$42,650,766.31</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/13
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	\$7,205,942.96
03/21/12	DISNEY PROJECT, 2012	4,233,436.12
12/02/02	MASTER REFUNDING 2002B	4,906,795.00
03/02/05	MASTER REFUNDING 2005A	55,702,411.39
12/13/06	MASTER REFUNDING 2006 A & B	29,763,148.07
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	266,798,417.38
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	93,462,728.73
04/09/13	COMMERCIAL PAPER 2013	5,024,461.84
	U.S. BANK - TRUSTEE TOTAL	<u>\$467,097,341.49</u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/13
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>\$301,885.49</u>
	TREASURER TOTAL	<u><u>\$301,885.49</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 10/31/2013
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED-						
CNFL -						
88095	GE CAPITAL CORP FRN	1.09	01/07/14	19,150,000.00	19,127,338.58	Cpn rate=Qtrly US\$LIBOR+85bp.
90456	TOYOTA MOTOR CR CORP MTN FRN	0.50	06/26/14	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+25bp
91175	NORDEA BK FINLAND PLC NY FRN	0.90	09/28/15	50,000,000.00	50,094,706.85	Cpn rate=Qtrly US\$LIBOR+65bp
92575	COCA COLA COMPANY FRN	0.24	03/05/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly US\$LIBOR-2bp
CNFL Totals				144,150,000.00	144,222,045.43	
CNFRQ						
88716	GE CAPITAL CORP FRN	1.05	12/29/14	35,000,000.00	35,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.80.
89124	GE CAPITAL CORP FRN	1.00	01/30/15	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix-to-float @ 3ML+.75.
94259	TOYOTA MOTOR CREDIT CO MTN FRN	1.00	10/11/16	25,000,000.00	25,000,000.00	Cpn rate=Qtrly Fix to float till 10/11/14; thereafter 3ML +30bp
CNFRQ Totals				85,000,000.00	85,000,000.00	
FRAM2						
91415	FHLB 1.80 (Callable)	0.75	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	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
90392	ROYAL BK OF CANADA NY FRN	0.35	06/25/15	50,000,000.00	50,000,000.00	Cpn rate=Qtrly Fix to float till 6/25/13; thereafter 3ML + 10bp
FRCQ Totals				100,000,000.00	100,000,000.00	
FRCDQ2						
92038	RABOBANK NEDERLAND NV NY FRCD	0.33	12/20/13	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+8bps
89760	NORDEA BK FINLAND PLC NY FRCD	1.12	04/09/14	50,000,000.00	50,002,088.10	Cpn rate=Qtrly US\$LIBOR+88bp.
91282	WESTPAC BANKING CORP NY FRCD	0.24	10/10/14	50,000,000.00	50,004,595.78	Cpn rate=Qtrly US\$LIBOR+30bp.
91255	BK OF NOVA SCOTIA HOUSTON FRCD	1.19	01/12/15	21,500,000.00	21,652,637.76	Cpn rate=Qtrly US\$LIBOR+95bp.
93072	WESTPAC BANKING CORP NY FRCD	0.39	04/27/15	50,000,000.00	50,007,333.40	Cpn rate=Qtrly US\$LIBOR+15bp.
FRCDQ2 Totals				221,500,000.00	221,666,655.04	
CORPORATE AND AGENCY ISSUED TOTAL				600,650,000.00	600,888,700.47	

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 10/31/2013
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>LOS ANGELES COUNTY ISSUED -</u>						
BAN -						
88203	LACCAL BANS	0.59	06/30/14	7,000,000.00	7,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
89778	LACCAL BANS	0.59	06/30/14	10,000,000.00	10,000,000.00	
91813	LACCAL BANS	0.59	06/30/15	10,000,000.00	10,000,000.00	
93392	LACCAL BANS	0.59	06/30/15	5,000,000.00	5,000,000.00	
94260	LACCAL BANS	0.54	06/30/16	7,000,000.00	7,000,000.00	
BAN Totals				39,000,000.00	39,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				39,000,000.00	39,000,000.00	
NTRD - PSI NON-TRADING Total				639,650,000.00	639,888,700.47	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/2013
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
88203	LACCAL	11/01/11	7,000,000.00	0.594%
89778	LACCAL	04/06/12	10,000,000.00	0.594%
91813	LACCAL	12/05/12	10,000,000.00	0.594%
93392	LACCAL	06/10/13	5,000,000.00	0.594%
94260	LACCAL	10/04/13	7,000,000.00	0.535%
			<u>\$ 39,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of October 31, 2013
Attachment XIV

SECURITY TYPE	NON-TRADING		TRADING	
	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,877,283,658.46	78.70 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	6,621,934,557.54	21.50 DAYS	0.00	0.00 DAYS
GOVERNMENTS	374,147,244.51	277.39 DAYS	173,231,119.81	1,642.00 DAYS
AGENCIES	11,217,679,880.74	1,197.86 DAYS	74,500,912.16	1,663.00 DAYS
MUNICIPALS	39,000,000.00	513.59 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	254,211,749.81	489.27 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	\$22,384,257,091.06	631.38 DAYS	\$247,732,031.97	1,648.32 DAYS

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of October 31, 2013
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PSI - NTRD/TRD							
1 to 30 Days	11/01/13 - 11/30/13	\$6,759,107,000.00	29.88	29.88	\$6,758,935,333.18	29.86	29.86
31 to 60 Days	12/01/13 - 12/30/13	\$4,089,995,000.00	18.08	47.96	\$4,090,154,270.67	18.07	47.93
61 to 90 Days	12/31/13 - 01/29/14	\$1,168,524,000.00	5.17	53.13	\$1,170,411,004.00	5.17	53.10
91 to 120 Days	01/30/14 - 02/28/14	\$432,164,000.00	1.91	55.04	\$432,478,514.72	1.91	55.01
121 to 180 Days	03/01/14 - 04/29/14	\$444,775,000.00	1.97	57.01	\$444,879,515.30	1.97	56.98
181 to 270 Days	04/30/14 - 07/28/14	\$630,000,000.00	2.78	59.79	\$630,220,505.97	2.78	59.76
271 to 365 Days	07/29/14 - 10/31/14	\$168,530,000.00	0.74	60.53	\$169,507,979.30	0.75	60.51
1 to 1.5 YEARS	11/01/14 - 05/01/15	\$240,660,000.00	1.06	61.59	\$241,382,836.42	1.07	61.58
1.5 to 2 YEARS	05/02/15 - 10/31/15	\$394,045,000.00	1.74	63.33	\$395,319,871.31	1.75	63.33
2 to 3 YEARS	10/31/15 - 10/31/16	\$157,000,000.00	0.69	64.02	\$155,559,621.25	0.69	64.02
3 to 4 YEARS	10/31/16 - 10/31/17	\$2,082,912,000.00	9.21	73.23	\$2,097,151,781.00	9.27	73.29
4 to 5 YEARS	10/31/17 - 10/31/18	\$2,985,474,000.00	13.20	86.43	\$2,978,766,357.10	13.16	86.45
5 to 10 YEARS	10/31/18 - 10/31/23	\$3,069,010,000.00	13.57	100.00	\$3,067,221,532.81	13.55	100.00
Portfolio Total:		\$22,622,196,000.00			\$22,631,989,123.03		
BLPSI							
1 to 1.5 YEARS	11/01/14 - 05/01/15	\$1,500,000.00	100.00	100.00	\$1,526,602.97	100.00	100.00
Portfolio Total:		\$1,500,000.00			\$1,526,602.97		
GF							
61 to 90 Days	12/31/13 - 01/29/14	\$1,461.02	\$0.03	\$0.03	\$1,461.02	\$0.03	\$0.03
3 to 4 YEARS	10/31/16 - 10/31/17	\$0.44	\$0.00	\$0.03	\$0.44	\$0.00	\$0.03
5 to 10 YEARS	10/31/18 - 10/31/23	\$4,945,000.00	\$99.97	\$100.00	\$4,945,000.00	\$99.97	\$100.00
Portfolio Total:		\$4,946,461.46			\$4,946,461.46		
MAST							
2 to 3 YEARS	10/31/15 - 10/31/16	\$85,000.00	100.00	100.00	\$85,547.12	100.00	100.00
Portfolio Total:		\$85,000.00			\$85,547.12		

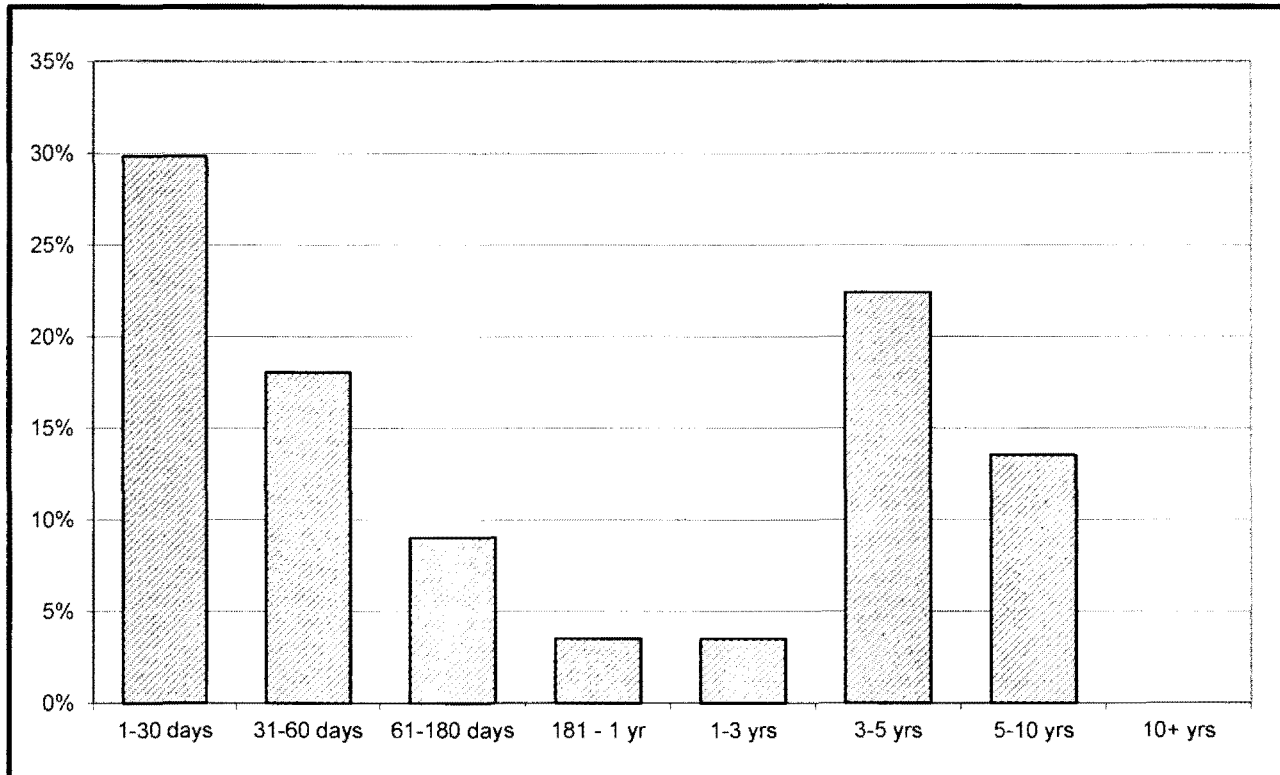
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of October 31, 2013
Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
PHHPA							
10 + YEARS	10/31/23 - 10/31/63	\$29,318,225.81	100.00	100.00	\$29,305,283.75	100.00	100.00
Portfolio Total:		\$29,318,225.81			\$29,305,283.75		
SANIT							
3 to 4 YEARS	10/31/16 - 10/31/17	\$2,797,000.00	3.62	3.62	\$2,797,000.00	3.62	3.62
4 to 5 YEARS	10/31/17 - 10/31/18	\$74,374,000.00	96.38	100.00	\$74,373,479.58	96.38	100.00
Portfolio Total:		\$77,171,000.00			\$77,170,479.58		
SCAQM							
61 to 90 Days	12/31/13 - 01/29/14	\$39,345,664.44	100.00	100.00	\$39,345,664.44	100.00	100.00
Portfolio Total:		\$39,345,664.44			\$39,345,664.44		
SCP61							
2 to 3 YEARS	10/31/15 - 10/31/16	\$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	10/31/15 - 10/31/16	\$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	10/31/15 - 10/31/16	\$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	10/31/15 - 10/31/16	\$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		

Los Angeles County Treasurer
 Inventory Report - Totals Section
 Maturity Range Grouping
 As of October 31, 2013
 Attachment XV

Maturity Range	Date Range	Par Amount	%	Cum. %	Amortized Cost	%	Cum. %
SLIM							
61 to 90 Days	12/31/13 - 01/29/14	<u>\$10,140,318.26</u>	100.00	100.00	<u>\$10,140,318.26</u>	100.00	100.00
Portfolio Total:		\$10,140,318.26			\$10,140,318.26		
WASIA							
61 to 90 Days	12/31/13 - 01/29/14	<u>\$38,210.78</u>	100.00	100.00	<u>\$38,210.78</u>	100.00	100.00
Portfolio Total:		\$38,210.78			\$38,210.78		

**LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF OCTOBER 2013
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,758,935	29.86%
31 - 60 days	4,090,154	18.07%
61 - 180 days	2,047,769	9.05%
181 - 1 yr	799,728	3.53%
1 - 3 yrs	792,263	3.51%
3 - 5 yrs	5,075,918	22.43%
5 - 10 yrs	3,067,222	13.55%
10+ yrs	-	0.00%
	<u>\$ 22,631,989</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
 FOR SPECIFIC INVESTMENTS
 AS OF 10/31/2013
 ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	\$10,140,318.26
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,345,664.44
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	<u>38,210.78</u>
	LAIF TOTAL	<u><u>\$49,524,193.48</u></u>

POOLED MONEY INVESTMENT ACCOUNT

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

	September 2013	September 2012	Change
Average Daily Portfolio (\$)	53,684,560	60,044,038	-6,359,478
Accrued Earnings (\$)	11,362	17,157	-5,795
Effective Yield (%)	0.257	0.348	-0.091
Average Life-Month End (In Days)	239	242	-3
Total Security Transactions			
Amount (\$)	19,239,201	13,395,219	+5,843,982
Number	385	268	+117
Total Time Deposit Transactions			
Amount (\$)	1,722,000	1,470,000	+252,000
Number	85	74	+11
Average Workday Investment Activity (\$)	1,048,060	782,380	+265,680
Prescribed Demand Account Balances For Services (\$)	1,923,720	1,910,786	+12,934

**BILL LOCKYER
 TREASURER
 STATE OF CALIFORNIA**

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

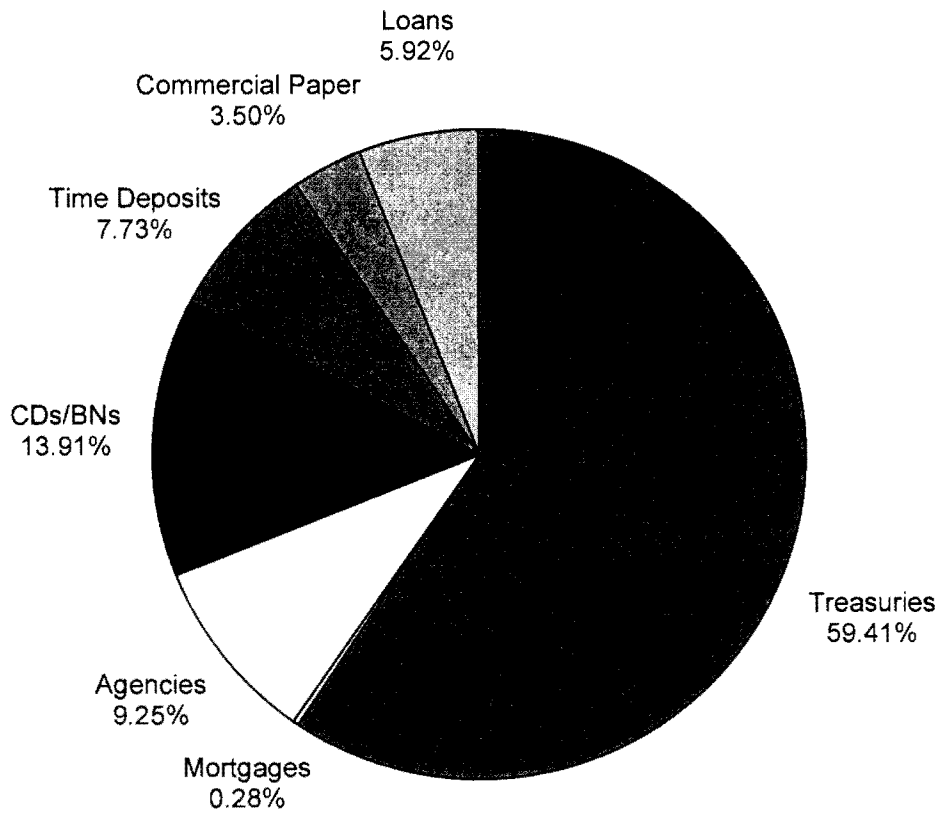
September 30, 2013

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	16,073,981	28.39	-1.87
Bonds	0	0.00	0
Notes	17,563,803	31.02	-2.27
Strips	0	0.00	0
Total Government	33,637,784	59.41	-4.14
Agency Debentures	2,193,059	3.87	-0.24
Certificates of Deposit	7,875,000	13.91	+2.72
Bank Notes	0	0.00	0
Bankers' Acceptances	0	0.00	0
Repurchases	0	0.00	0
Agency Discount Notes	2,548,035	4.50	-0.93
Time Deposits	4,376,640	7.73	-0.60
GNMAs	0	0.00	0
Commercial Paper	1,974,637	3.50	-1.41
FHLMC/Remics	159,740	0.28	-0.04
Corporate Bonds	0	0.00	0
AB 55 Loans	377,639	0.67	+0.10
GF Loans	2,975,000	5.25	+4.61
NOW Accounts	0	0.00	0
Other	499,963	0.88	-0.07
Reversed Repurchases	0	0.00	0
Total (All Types)	56,617,497	100.00	

INVESTMENT ACTIVITY

	September 2013		August 2013	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	385	19,239,201	404	20,043,208
Other	3	32,246	46	2,519,643
Time Deposits	85	1,722,000	86	1,867,480
Total	473	20,993,447	536	24,430,331
PMIA Monthly Average Effective Yield (%)	0.257		0.271	
Year to Date Yield Last Day of Month (%)	0.265		0.269	

Pooled Money Investment Account Portfolio Composition \$56.6 Billion 09/30/13



<u>DATE</u>	<u>a/ TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$ (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/03/13 REDEMPTIONS									
	CD	UNIONBANK	0.060	09/03/13	0.060	50,000	12	1,000.00	0.061
	CD	UNIONBANK	0.060	09/03/13	0.060	50,000	12	1,000.00	0.061
	CP	GECC		09/03/13	0.050	50,000	8	555.56	0.051
	CP	GECC		09/03/13	0.050	50,000	8	555.56	0.051
	CP	GECC		09/03/13	0.050	50,000	8	555.56	0.051
	CP	GECC		09/03/13	0.050	50,000	8	555.56	0.051
	CP	BARCLY US		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	BARCLY US		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	BNP FIN		09/03/13	0.090	50,000	8	1,000.00	0.091
	CP	SOC GEN		09/03/13	0.105	50,000	8	1,166.67	0.106
	CP	SOC GEN		09/03/13	0.105	50,000	8	1,166.67	0.106
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.050	50,000	12	833.33	0.051
	CP	GECC		09/03/13	0.170	50,000	119	28,097.22	0.172
	CP	GECC		09/03/13	0.170	50,000	119	28,097.22	0.172
	CP	GECC		09/03/13	0.170	50,000	119	28,097.22	0.172
	DN	IBRD		09/03/13	0.100	50,000	140	19,444.44	0.101
	DN	IBRD		09/03/13	0.100	50,000	140	19,444.44	0.101
	YCD	TOKYO-MIT	0.120	09/03/13	0.120	50,000	7	1,166.67	0.122
	YCD	TOKYO-MIT	0.120	09/03/13	0.120	50,000	7	1,166.67	0.122
	YCD	NORINCHUK	0.110	09/03/13	0.110	50,000	8	1,222.22	0.112
	YCD	NORINCHUK	0.110	09/03/13	0.110	50,000	8	1,222.22	0.112
	YCD	SUMITOMO	0.120	09/03/13	0.120	50,000	11	1,833.33	0.122
	YCD	SUMITOMO	0.120	09/03/13	0.120	50,000	11	1,833.33	0.122
	YCD	NORDEA	0.070	09/03/13	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA	0.070	09/03/13	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA	0.070	09/03/13	0.070	50,000	12	1,166.67	0.071
	YCD	NORDEA	0.070	09/03/13	0.070	50,000	12	1,166.67	0.071
	YCD	SUMITOMO	0.100	09/03/13	0.100	50,000	12	1,666.67	0.101
	YCD	SUMITOMO	0.100	09/03/13	0.100	50,000	12	1,666.67	0.101
	YCD	TOKYO-MIT	0.140	09/03/13	0.140	50,000	21	4,083.33	0.142
	YCD	TOKYO-MIT	0.140	09/03/13	0.140	50,000	21	4,083.33	0.142
	YCD	CB AUS	0.210	09/03/13	0.180	50,000	133	33,263.96	0.183

09/03/13 NO PURCHASES

09/04/13 SALES

TR	BILL			03/06/14	0.045	50,000	162	48,458.33	0.218
TR	BILL			03/06/14	0.045	50,000	162	48,458.33	0.218
TR	BILL			03/06/14	0.045	50,000	162	48,458.33	0.218
TR	BILL			03/06/14	0.045	50,000	162	48,458.33	0.218

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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09/04/13 REDEMPTIONS

CP	BARCLY US			09/04/13	0.090	50,000	8	1,000.00	0.091
CP	BARCLY US			09/04/13	0.090	50,000	8	1,000.00	0.091
CP	SOC GEN			09/04/13	0.100	50,000	8	1,111.11	0.101
CP	SOC GEN			09/04/13	0.100	50,000	8	1,111.11	0.101

09/04/13 PURCHASES

CP	GE CO			09/26/13	0.070	50,000			
CP	GE CO			09/26/13	0.070	50,000			
TR	BILL			08/21/14	0.119	50,000			
TR	BILL			08/21/14	0.119	50,000			
TR	BILL			08/21/14	0.119	50,000			
TR	BILL			08/21/14	0.119	50,000			
YCD	SUMITOMO	0.140		09/26/13	0.140	50,000			
YCD	SUMITOMO	0.140		09/26/13	0.140	50,000			
YCD	TOKYO-MIT	0.150		10/01/13	0.150	50,000			
YCD	TOKYO-MIT	0.150		10/01/13	0.150	50,000			

09/05/13 NO REDEMPTIONS

09/05/13 PURCHASES

CP	BNP FIN			09/26/13	0.130	50,000			
CP	BNP FIN			09/26/13	0.130	50,000			
TR	NOTE	0.375		08/31/15	0.512	50,000			
TR	NOTE	0.375		08/31/15	0.512	50,000			
YCD	SUMITOMO	0.140		09/27/13	0.140	50,000			
YCD	SUMITOMO	0.140		09/27/13	0.140	50,000			
YCD	MONTREAL	0.090		10/01/13	0.090	50,000			

09/06/13 REDEMPTIONS

CP	BNP FIN			09/06/13	0.090	50,000	10	1,250.00	0.091
CP	BNP FIN			09/06/13	0.090	50,000	10	1,250.00	0.091

09/06/13 PURCHASES

CD	BOWEST	0.100		10/01/13	0.100	50,000			
CD	BOWEST	0.100		10/01/13	0.100	50,000			
CP	BNP FIN			09/27/13	0.130	50,000			
CP	BNP FIN			09/27/13	0.130	50,000			
CP	BNP FIN			09/30/13	0.130	50,000			

09/09/13 NO REDEMPTIONS

09/09/13 NO PURCHASES

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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09/10/13 REDEMPTIONS

DN	IBRD			09/10/13	0.090	50,000	138	17,250.00	0.091
DN	IBRD			09/10/13	0.090	50,000	138	17,250.00	0.091
DN	IBRD			09/10/13	0.100	50,000	140	19,444.44	0.101
DN	IBRD			09/10/13	0.100	50,000	140	19,444.44	0.101

09/10/13 PURCHASES

CP	BNP FIN			09/24/13	0.110	50,000			
CP	BNP FIN			09/24/13	0.110	50,000			
CP	BNP FIN			09/24/13	0.110	50,000			
CP	BNP FIN			09/24/13	0.110	50,000			
YCD	SUMITOMO	0.130		09/24/13	0.130	50,000			
YCD	SUMITOMO	0.130		09/24/13	0.130	50,000			
YCD	NORINCHUK	0.130		10/01/13	0.130	50,000			
YCD	NORINCHUK	0.130		10/01/13	0.130	50,000			

09/11/13 NO REDEMPTIONS

09/11/13 PURCHASES

CD	BOWEST	0.105		10/01/13	0.105	50,000			
CD	BOWEST	0.105		10/01/13	0.105	50,000			
CD	BOWEST	0.105		10/01/13	0.105	50,000			

09/12/13 NO REDEMPTIONS

09/12/13 PURCHASES

CP	BARCLY US			09/13/13	0.090	50,000			
CP	BARCLY US			09/13/13	0.090	50,000			
CP	SOC GEN			09/24/13	0.090	50,000			
CP	SOC GEN			09/24/13	0.090	50,000			
CP	SOC GEN			09/24/13	0.090	50,000			
CP	SOC GEN			09/24/13	0.090	50,000			
CP	SOC GEN			09/27/13	0.090	50,000			
CP	SOC GEN			09/27/13	0.090	50,000			
CP	GECC			10/01/13	0.050	50,000			
CP	GECC			10/01/13	0.050	50,000			
CP	BNP FIN			10/01/13	0.110	50,000			
CP	BNP FIN			10/01/13	0.110	50,000			
CP	BNP FIN			10/01/13	0.110	50,000			
CP	BNP FIN			10/01/13	0.110	50,000			
CP	TD USA			10/21/13	0.100	50,000			
CP	TD USA			10/21/13	0.100	50,000			
YCD	TOKYO-MIT	0.130		10/01/13	0.130	50,000			
YCD	TOKYO-MIT	0.130		10/01/13	0.130	50,000			

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
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09/13/13 REDEMPTIONS

	CP	BARCLY US		09/13/13	0.090	50,000	1	125.00	0.091
	CP	BARCLY US		09/13/13	0.090	50,000	1	125.00	0.091

09/13/13 NO PURCHASES

09/16/13 NO REDEMPTIONS

09/16/13 PURCHASES

	CP	GE CO		09/25/13	0.060	50,000			
	CP	GE CO		09/25/13	0.060	50,000			
	CP	GE CO		09/25/13	0.060	50,000			
	CP	SOC GEN		09/27/13	0.090	50,000			
	CP	SOC GEN		09/27/13	0.090	50,000			
	CP	TD USA		10/01/13	0.080	50,000			
	CP	TD USA		10/01/13	0.080	50,000			
	CP	TD USA		10/01/13	0.080	50,000			
	CP	TD USA		10/01/13	0.080	50,000			
	CP	TD USA		10/02/13	0.070	50,000			
	CP	TD USA		10/02/13	0.070	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	NORDEA	0.060	10/01/13	0.060	50,000			
	YCD	SUMITOMO	0.140	10/01/13	0.140	50,000			
	YCD	SUMITOMO	0.140	10/01/13	0.140	50,000			

09/17/13 NO REDEMPTIONS

09/17/13 PURCHASES

	CP	BARCLY US		09/24/13	0.080	50,000			
	CP	BARCLY US		09/24/13	0.080	50,000			
	CP	SOC GEN		09/25/13	0.090	50,000			
	CP	SOC GEN		09/25/13	0.090	50,000			
	CP	SOC GEN		09/27/13	0.090	50,000			
	CP	SOC GEN		09/27/13	0.090	50,000			
	CP	SOC GEN		09/27/13	0.090	50,000			
	CP	RABO USA		09/30/13	0.060	50,000			
	CP	RABO USA		09/30/13	0.060	50,000			
	CP	BNP FIN		10/01/13	0.100	50,000			
	CP	BNP FIN		10/01/13	0.100	50,000			
	YCD	NORINCHUK	0.120	10/01/13	0.120	50,000			
	YCD	NORINCHUK	0.120	10/01/13	0.120	50,000			
	YCD	NORINCHUK	0.120	10/01/13	0.120	50,000			
	YCD	NORINCHUK	0.120	10/01/13	0.120	50,000			
	YCD	NORINCHUK	0.120	10/01/13	0.120	50,000			

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

09/18/13 NO REDEMPTIONS

09/18/13 PURCHASES

CP	GE CO			09/25/13	0.050	50,000			
CP	GE CO			09/25/13	0.050	50,000			
CP	GE CO			09/26/13	0.050	50,000			
CP	GE CO			09/26/13	0.050	50,000			
CP	BARCLY US			09/27/13	0.080	50,000			
CP	BARCLY US			09/27/13	0.080	50,000			
CP	BARCLY US			09/30/13	0.080	50,000			
CP	BARCLY US			09/30/13	0.080	50,000			
CP	BNP FIN			10/01/13	0.080	50,000			
CP	BNP FIN			10/01/13	0.080	50,000			
TR	BILL			08/21/14	0.105	50,000			
TR	BILL			08/21/14	0.105	50,000			
TR	BILL			08/21/14	0.105	50,000			
TR	BILL			08/21/14	0.105	50,000			
YCD	TOKYO-MIT	0.130		10/01/13	0.130	50,000			
YCD	TOKYO-MIT	0.130		10/01/13	0.130	50,000			

09/19/13 REDEMPTIONS

TR	BILL			09/19/13	0.169	50,000	339	79,453.12	0.171
TR	BILL			09/19/13	0.169	50,000	339	79,453.12	0.171
TR	BILL			09/19/13	0.169	50,000	339	79,453.12	0.171
TR	BILL			09/19/13	0.169	50,000	339	79,453.12	0.171
TR	BILL			09/19/13	0.170	50,000	359	84,763.89	0.173
TR	BILL			09/19/13	0.170	50,000	359	84,763.89	0.173
TR	BILL			09/19/13	0.170	50,000	359	84,763.89	0.173
TR	BILL			09/19/13	0.170	50,000	359	84,763.89	0.173
TR	BILL			09/19/13	0.170	50,000	359	84,763.89	0.173
TR	BILL			09/19/13	0.171	50,000	359	85,262.50	0.174
TR	BILL			09/19/13	0.171	50,000	359	85,262.50	0.174
TR	BILL			09/19/13	0.171	50,000	359	85,262.50	0.174
TR	BILL			09/19/13	0.171	50,000	359	85,262.50	0.174
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.168	50,000	360	83,750.00	0.170
TR	BILL			09/19/13	0.175	50,000	363	88,229.17	0.178
TR	BILL			09/19/13	0.175	50,000	363	88,229.17	0.178
TR	BILL			09/19/13	0.175	50,000	363	88,229.17	0.178
TR	BILL			09/19/13	0.175	50,000	363	88,229.17	0.178
TR	BILL			09/19/13	0.173	50,000	364	87,208.33	0.175
TR	BILL			09/19/13	0.173	50,000	364	87,208.33	0.175

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/19/13 PURCHASES									
	CP	BNP FIN		09/30/13	0.080	50,000			
	CP	BNP FIN		09/30/13	0.080	50,000			
	CP	BNP FIN		09/30/13	0.080	50,000			
	CP	BNP FIN		09/30/13	0.080	50,000			
	CP	SOC GEN		09/30/13	0.090	50,000			
	CP	SOC GEN		09/30/13	0.090	50,000			
	CP	SOC GEN		09/30/13	0.090	50,000			
	CP	SOC GEN		09/30/13	0.090	50,000			
	CP	NISSAN		09/30/13	0.250	50,000			
	CP	TOYOTA		10/29/13	0.070	50,000			
	CP	TOYOTA		10/29/13	0.070	50,000			
	CP	TOYOTA		10/29/13	0.070	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.118	50,000			
	TR	BILL		09/18/14	0.118	50,000			
	TR	BILL		09/18/14	0.118	50,000			
	TR	BILL		09/18/14	0.118	50,000			
	YCD	TOKYO-MIT	0.120	10/01/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	10/01/13	0.120	50,000			
	YCD	TORONTO	0.070	10/07/13	0.070	50,000			
	YCD	TORONTO	0.070	10/07/13	0.070	50,000			
	YCD	TORONTO	0.070	10/07/13	0.070	50,000			
	YCD	TORONTO	0.070	10/07/13	0.070	50,000			
	YCD	TORONTO	0.070	10/07/13	0.070	50,000			
	YCD	MONTREAL	0.080	10/07/13	0.080	50,000			
	YCD	MONTREAL	0.080	10/07/13	0.080	50,000			
	YCD	SCOTIA	0.120	12/02/13	0.120	50,000			
	YCD	SCOTIA	0.120	12/02/13	0.120	50,000			
	YCD	SCOTIA	0.120	12/02/13	0.120	50,000			
	YCD	SCOTIA	0.120	12/02/13	0.120	50,000			

09/20/13 REDEMPTIONS

	YCD	NORDEA	0.250	09/20/13	0.100	45,000	28	3,504.20	0.101
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09/20/13 PURCHASES

	CD	BOWEST	0.100	10/02/13	0.100	50,000			
	CD	BOWEST	0.100	10/02/13	0.100	50,000			

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/20/13 PURCHASES (Continued)									
	CD	BOWEST	0.100	10/02/13	0.100	50,000			
	CD	BOWEST	0.100	10/02/13	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
	TR	BILL		09/18/14	0.100	50,000			
09/23/13 NO REDEMPTIONS									
09/23/13 PURCHASES									
	CD	UNIONBANK	0.150	12/02/13	0.150	50,000			
	CD	UNIONBANK	0.150	12/02/13	0.150	50,000			
	CD	UNIONBANK	0.150	12/02/13	0.150	50,000			
	CD	UNIONBANK	0.150	12/02/13	0.150	50,000			
	CP	TD USA		10/15/13	0.100	50,000			
	CP	TD USA		10/15/13	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
09/24/13 REDEMPTIONS									
	CP	BARCLY US		09/24/13	0.080	50,000	7	777.78	0.081
	CP	BARCLY US		09/24/13	0.080	50,000	7	777.78	0.081
	CP	SOC GEN		09/24/13	0.090	50,000	12	1,500.00	0.091
	CP	SOC GEN		09/24/13	0.090	50,000	12	1,500.00	0.091
	CP	SOC GEN		09/24/13	0.090	50,000	12	1,500.00	0.091
	CP	SOC GEN		09/24/13	0.090	50,000	12	1,500.00	0.091
	CP	BNP FIN		09/24/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		09/24/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		09/24/13	0.110	50,000	14	2,138.89	0.112
	CP	BNP FIN		09/24/13	0.110	50,000	14	2,138.89	0.112
	YCD	SUMITOMO	0.130	09/24/13	0.130	50,000	14	2,527.78	0.132
	YCD	SUMITOMO	0.130	09/24/13	0.130	50,000	14	2,527.78	0.132
09/24/13 PURCHASES									
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
	YCD	SUMITOMO	0.100	10/01/13	0.100	50,000			
	YCD	TOKYO-MIT	0.120	10/01/13	0.120	50,000			
	YCD	TOKYO-MIT	0.120	10/01/13	0.120	50,000			
	YCD	CIBC	0.210	06/23/14	0.210	50,000			
	YCD	CIBC	0.210	06/23/14	0.210	50,000			
	YCD	CIBC	0.210	06/23/14	0.210	50,000			

a/				MATURITY	TRANS	PAR (\$)	DAYS	AMOUNT	EFFECTIVE
DATE	TYPE	DESCRIPTION	CPN (%)	DATE	YIELD (%)	(000)	HELD	EARNED (\$)	YIELD (%)
09/25/13 REDEMPTIONS									
	CP	GE CO		09/25/13	0.050	50,000	7	486.11	0.051
	CP	GE CO		09/25/13	0.050	50,000	7	486.11	0.051
	CP	SOC GEN		09/25/13	0.090	50,000	8	1,000.00	0.091
	CP	SOC GEN		09/25/13	0.090	50,000	8	1,000.00	0.091
	CP	GE CO		09/25/13	0.060	50,000	9	750.00	0.061
	CP	GE CO		09/25/13	0.060	50,000	9	750.00	0.061
	CP	GE CO		09/25/13	0.060	50,000	9	750.00	0.061
	YCD	SE BANKEN	0.090	09/25/13	0.090	50,000	30	3,750.00	0.091
	YCD	SE BANKEN	0.090	09/25/13	0.090	50,000	30	3,750.00	0.091
09/25/13 PURCHASES									
	SBA FR	POOL 509404	0.350	08/25/38	0.350	46,446			
09/26/13 REDEMPTIONS									
	CP	GE CO		09/26/13	0.050	50,000	8	555.56	0.051
	CP	GE CO		09/26/13	0.050	50,000	8	555.56	0.051
	CP	BNP FIN		09/26/13	0.130	50,000	21	3,791.67	0.132
	CP	BNP FIN		09/26/13	0.130	50,000	21	3,791.67	0.132
	CP	GE CO		09/26/13	0.070	50,000	22	2,138.89	0.071
	CP	GE CO		09/26/13	0.070	50,000	22	2,138.89	0.071
	CP	CRC		09/26/13	0.150	50,000	34	7,083.33	0.152
	CP	CRC		09/26/13	0.150	50,000	34	7,083.33	0.152
	CP	GE CO		09/26/13	0.060	50,000	35	2,916.67	0.061
	CP	GE CO		09/26/13	0.060	50,000	35	2,916.67	0.061
	CP	GE CO		09/26/13	0.060	50,000	35	2,916.67	0.061
	CP	GE CO		09/26/13	0.060	50,000	35	2,916.67	0.061
	YCD	SUMITOMO	0.140	09/26/13	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.140	09/26/13	0.140	50,000	22	4,277.78	0.142
	YCD	SUMITOMO	0.160	09/26/13	0.160	50,000	31	6,888.89	0.162
	YCD	SUMITOMO	0.160	09/26/13	0.160	50,000	31	6,888.89	0.162
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000	35	8,263.89	0.172
	YCD	TOKYO-MIT	0.170	09/26/13	0.170	50,000	35	8,263.89	0.172
09/26/13 PURCHASES									
	CP	RABO USA		09/30/13	0.040	50,000			
	CP	RABO USA		09/30/13	0.040	50,000			
	CP	RABO USA		09/30/13	0.040	50,000			
	CP	RABO USA		09/30/13	0.040	50,000			
	CP	BNP FIN		09/30/13	0.060	50,000			
	CP	BNP FIN		09/30/13	0.060	50,000			
	CP	BNP FIN		09/30/13	0.060	50,000			
	CP	BNP FIN		09/30/13	0.060	50,000			
	CP	BARCLY US		09/30/13	0.070	50,000			
	CP	BARCLY US		09/30/13	0.070	50,000			

<u>DATE</u>	<u>a/</u> <u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
09/26/13 PURCHASES (Continued)									
CP		BARCLY US		09/30/13	0.070	50,000			
CP		BARCLY US		09/30/13	0.070	50,000			
CP		BARCLY US		09/30/13	0.070	50,000			
CP		SOC GEN		09/30/13	0.090	50,000			
CP		SOC GEN		09/30/13	0.090	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
TR		BILL		09/18/14	0.095	50,000			
YCD		SUMITOMO	0.070	10/03/13	0.070	50,000			
YCD		SUMITOMO	0.070	10/03/13	0.070	50,000			
YCD		NORDEA	0.030	10/04/13	0.030	50,000			
YCD		NORDEA	0.030	10/04/13	0.030	50,000			
YCD		NORDEA	0.030	10/04/13	0.030	50,000			
YCD		NORDEA	0.030	10/04/13	0.030	50,000			
YCD		SVENSKA	0.110	11/01/13	0.110	50,000			
YCD		SVENSKA	0.110	11/01/13	0.110	50,000			
YCD		SVENSKA	0.110	11/01/13	0.110	50,000			
YCD		SVENSKA	0.110	11/01/13	0.110	50,000			
YCD		SCOTIA	0.180	02/28/14	0.180	50,000			
YCD		SCOTIA	0.180	02/28/14	0.180	50,000			
YCD		SCOTIA	0.180	02/28/14	0.180	50,000			

09/27/13 REDEMPTIONS

CD		BOWEST	0.160	09/27/13	0.160	50,000	185	41,111.11	0.162
CD		BOWEST	0.160	09/27/13	0.160	50,000	185	41,111.11	0.162
CP		BARCLY US		09/27/13	0.080	50,000	9	1,000.00	0.081
CP		BARCLY US		09/27/13	0.080	50,000	9	1,000.00	0.081
CP		SOC GEN		09/27/13	0.090	50,000	10	1,250.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	10	1,250.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	10	1,250.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	11	1,375.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	11	1,375.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	15	1,875.00	0.091
CP		SOC GEN		09/27/13	0.090	50,000	15	1,875.00	0.091
CP		BNP FIN		09/27/13	0.130	50,000	21	3,791.67	0.132
CP		BNP FIN		09/27/13	0.130	50,000	21	3,791.67	0.132
CP		TOYOTA		09/27/13	0.050	50,000	32	2,222.22	0.051
CP		TOYOTA		09/27/13	0.050	50,000	32	2,222.22	0.051
CP		TOYOTA		09/27/13	0.060	50,000	36	3,000.00	0.061
CP		TOYOTA		09/27/13	0.060	50,000	36	3,000.00	0.061
YCD		SUMITOMO	0.140	09/27/13	0.140	50,000	22	4,277.78	0.142
YCD		SUMITOMO	0.140	09/27/13	0.140	50,000	22	4,277.78	0.142

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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09/27/13 PURCHASES

CP	GECC			10/29/13	0.040	50,000			
CP	GECC			10/29/13	0.040	50,000			
YCD	SE BANKEN		0.060	10/29/13	0.060	50,000			
YCD	SE BANKEN		0.060	10/29/13	0.060	50,000			

09/30/13 REDEMPTIONS

CP	RABO USA			09/30/13	0.040	50,000	4	222.22	0.041
CP	RABO USA			09/30/13	0.040	50,000	4	222.22	0.041
CP	RABO USA			09/30/13	0.040	50,000	4	222.22	0.041
CP	RABO USA			09/30/13	0.040	50,000	4	222.22	0.041
CP	BNP FIN			09/30/13	0.060	50,000	4	333.33	0.061
CP	BNP FIN			09/30/13	0.060	50,000	4	333.33	0.061
CP	BNP FIN			09/30/13	0.060	50,000	4	333.33	0.061
CP	BNP FIN			09/30/13	0.060	50,000	4	333.33	0.061
CP	BARCLY US			09/30/13	0.070	50,000	4	388.89	0.071
CP	BARCLY US			09/30/13	0.070	50,000	4	388.89	0.071
CP	BARCLY US			09/30/13	0.070	50,000	4	388.89	0.071
CP	BARCLY US			09/30/13	0.070	50,000	4	388.89	0.071
CP	BARCLY US			09/30/13	0.070	50,000	4	388.89	0.071
CP	SOC GEN			09/30/13	0.090	50,000	4	500.00	0.091
CP	SOC GEN			09/30/13	0.090	50,000	4	500.00	0.091
CP	BNP FIN			09/30/13	0.080	50,000	11	1,222.22	0.081
CP	BNP FIN			09/30/13	0.080	50,000	11	1,222.22	0.081
CP	BNP FIN			09/30/13	0.080	50,000	11	1,222.22	0.081
CP	BNP FIN			09/30/13	0.080	50,000	11	1,222.22	0.081
CP	SOC GEN			09/30/13	0.090	50,000	11	1,375.00	0.091
CP	SOC GEN			09/30/13	0.090	50,000	11	1,375.00	0.091
CP	SOC GEN			09/30/13	0.090	50,000	11	1,375.00	0.091
CP	SOC GEN			09/30/13	0.090	50,000	11	1,375.00	0.091
CP	NISSAN			09/30/13	0.250	50,000	11	3,819.44	0.253
CP	BARCLY US			09/30/13	0.080	50,000	12	1,333.33	0.081
CP	BARCLY US			09/30/13	0.080	50,000	12	1,333.33	0.081
CP	RABO USA			09/30/13	0.060	50,000	13	1,083.33	0.061
CP	RABO USA			09/30/13	0.060	50,000	13	1,083.33	0.061
CP	BNP FIN			09/30/13	0.130	50,000	24	4,333.33	0.132
YCD	NORINCHUK		0.150	09/30/13	0.150	50,000	33	6,875.00	0.152
YCD	NORINCHUK		0.150	09/30/13	0.150	50,000	33	6,875.00	0.152
YCD	NORINCHUK		0.150	09/30/13	0.150	50,000	33	6,875.00	0.152
YCD	RABOBANK		0.240	09/30/13	0.240	50,000	172	57,333.33	0.243
YCD	RABOBANK		0.240	09/30/13	0.240	50,000	172	57,333.33	0.243

09/30/13 NO PURCHASES

Footnotes

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

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>ALHAMBRA</u>				
New Omni Bank, NA	04/11/13	0.130	3,000,000.00	10/10/13
New Omni Bank, NA	04/12/13	0.130	2,000,000.00	10/11/13
New Omni Bank, NA	04/18/13	0.120	2,000,000.00	10/17/13
New Omni Bank, NA	04/25/13	0.120	2,000,000.00	10/24/13
New Omni Bank, NA	05/02/13	0.110	2,000,000.00	10/31/13
New Omni Bank, NA	05/09/13	0.110	2,000,000.00	11/07/13
New Omni Bank, NA	05/17/13	0.110	2,000,000.00	11/15/13
New Omni Bank, NA	07/25/13	0.090	2,000,000.00	01/23/14
New Omni Bank, NA	08/29/13	0.090	5,000,000.00	02/27/14
New Omni Bank, NA	09/06/13	0.080	1,000,000.00	03/07/14
New Omni Bank, NA	09/13/13	0.070	2,000,000.00	03/14/14
<u>ARCADIA</u>				
American Plus Bank, NA	08/15/13	0.100	240,000.00	02/13/14
<u>BEVERLY HILLS</u>				
Bank Leumi USA	04/24/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	04/26/13	0.140	10,000,000.00	10/23/13
Bank Leumi USA	05/09/13	0.130	10,000,000.00	10/23/13
<u>BREA</u>				
CapitalSource Bank	09/18/13	0.050	40,000,000.00	03/19/14
Pacific Western Bank	07/12/13	0.130	10,000,000.00	01/10/14
<u>CHICO</u>				
Tri Counties Bank	09/11/13	0.060	5,000,000.00	12/11/13
<u>CITY OF INDUSTRY</u>				
EverTrust Bank	05/31/13	0.130	20,000,000.00	11/22/13
EverTrust Bank	06/12/13	0.110	20,000,000.00	12/11/13
<u>DIAMOND BAR</u>				
Prospectors Federal Credit Union	09/12/13	0.080	4,000,000.00	03/13/14
<u>ENCINO</u>				
California United Bank	04/04/13	0.160	10,000,000.00	10/03/13

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>FAIRFIELD</u>				
Westamerica Bank	07/18/13	0.090	50,000,000.00	10/17/13
Westamerica Bank	08/07/13	0.090	40,000,000.00	11/06/13
Westamerica Bank	07/12/13	0.130	50,000,000.00	01/10/14
<u>FOLSOM</u>				
Folsom Lake Bank	07/17/13	0.100	1,500,000.00	10/16/13
Folsom Lake Bank	08/02/13	0.100	3,500,000.00	11/01/13
Folsom Lake Bank	08/28/13	0.100	3,000,000.00	12/04/13
<u>FRESNO</u>				
Central Valley Community Bank	08/28/13	0.100	5,000,000.00	02/26/14
Central Valley Community Bank	09/12/13	0.080	5,000,000.00	03/13/14
<u>IRVINE</u>				
CommerceWest Bank, NA	07/18/13	0.070	5,000,000.00	10/17/13
CommerceWest Bank, NA	08/02/13	0.060	2,500,000.00	11/01/13
CommerceWest Bank, NA	08/08/13	0.070	2,500,000.00	11/07/13
CommerceWest Bank, NA	09/13/13	0.050	5,000,000.00	12/13/13
First Foundation Bank	04/12/13	0.130	12,000,000.00	10/11/13
First Foundation Bank	08/14/13	0.100	12,000,000.00	02/12/14
First Foundation Bank	09/05/13	0.070	12,000,000.00	03/06/14
<u>LAFAYETTE</u>				
California Bank of Commerce	05/15/13	0.110	5,000,000.00	11/14/13
California Bank of Commerce	07/18/13	0.090	5,000,000.00	01/16/14
California Bank of Commerce	09/13/13	0.070	10,000,000.00	03/14/14
<u>LODI</u>				
Farmers & Merchants Bk Cen CA	07/19/13	0.060	35,000,000.00	10/18/13
Farmers & Merchants Bk Cen CA	07/25/13	0.050	35,000,000.00	10/24/13
Farmers & Merchants Bk Cen CA	08/28/13	0.060	35,000,000.00	12/04/13
Farmers & Merchants Bk Cen CA	09/11/13	0.040	20,000,000.00	12/11/13
<u>LOS ANGELES</u>				
1st Century Bank, NA	07/17/13	0.060	6,000,000.00	10/16/13
1st Century Bank, NA	07/26/13	0.050	12,000,000.00	10/25/13
1st Century Bank, NA	05/03/13	0.130	16,000,000.00	11/01/13
1st Century Bank, NA	08/16/13	0.100	4,000,000.00	02/14/14

TIME DEPOSITS

<u>LOS ANGELES (Continued)</u>	DEPOSIT		PAR	MATURITY
	<u>DATE</u>	<u>YIELD (%)</u>	<u>AMOUNT (\$)</u>	<u>DATE</u>
BBCN Bank	07/11/13	0.080	90,000,000.00	10/10/13
BBCN Bank	07/17/13	0.060	45,000,000.00	10/16/13
BBCN Bank	08/28/13	0.060	60,000,000.00	12/04/13
BBCN Bank	09/04/13	0.050	30,000,000.00	12/04/13
BBCN Bank	09/13/13	0.070	75,000,000.00	03/14/14
Commonwealth Business Bank	04/12/13	0.130	5,000,000.00	10/11/13
Commonwealth Business Bank	07/26/13	0.030	5,000,000.00	10/25/13
Commonwealth Business Bank	05/03/13	0.110	5,000,000.00	11/01/13
Commonwealth Business Bank	08/23/13	0.040	5,000,000.00	11/22/13
Commonwealth Business Bank	09/04/13	0.030	5,000,000.00	12/04/13
Commonwealth Business Bank	09/04/13	0.030	5,000,000.00	12/04/13
Commonwealth Business Bank	09/20/13	0.050	5,000,000.00	03/21/14
Commonwealth Business Bank	09/26/13	0.060	10,000,000.00	03/28/14
Eastern International Bank	07/24/13	0.050	1,900,000.00	10/23/13
Hanmi Bank	08/08/13	0.100	30,000,000.00	02/06/14
HSBC Bank USA, NA	08/14/13	0.110	25,000,000.00	11/13/13
Manufacturers Bank	07/12/13	0.070	100,000,000.00	10/11/13
Manufacturers Bank	07/19/13	0.060	50,000,000.00	10/18/13
Manufacturers Bank	09/12/13	0.070	50,000,000.00	12/12/13
Mission Valley Bank	04/17/13	0.140	7,000,000.00	10/16/13
Open Bank	07/05/13	0.110	2,000,000.00	01/08/14
Open Bank	08/14/13	0.100	10,000,000.00	02/12/14
Open Bank	09/13/13	0.070	5,000,000.00	03/14/14
Open Bank	09/20/13	0.070	2,000,000.00	03/21/14
Opus Bank	08/02/13	0.120	10,000,000.00	01/31/14
Pacific City Bank	07/05/13	0.070	20,000,000.00	10/04/13
Pacific City Bank	09/13/13	0.050	4,500,000.00	12/13/13
Pacific City Bank	09/20/13	0.040	20,000,000.00	12/20/13
Pacific City Bank	09/25/13	0.040	10,000,000.00	01/08/14
State Bank of India (California)	04/05/13	0.150	10,000,000.00	10/04/13
State Bank of India (California)	07/17/13	0.080	23,000,000.00	10/16/13
State Bank of India (California)	07/25/13	0.070	3,000,000.00	10/24/13
State Bank of India (California)	08/08/13	0.090	2,000,000.00	11/07/13
State Bank of India (California)	07/11/13	0.130	12,000,000.00	01/09/14
State Bank of India (California)	08/14/13	0.120	5,000,000.00	02/12/14
State Bank of India (California)	09/11/13	0.080	5,000,000.00	03/12/14
Wilshire State Bank	07/12/13	0.070	78,000,000.00	10/11/13
Wilshire State Bank	07/18/13	0.070	74,000,000.00	10/17/13
Wilshire State Bank	08/16/13	0.080	30,000,000.00	11/15/13
Wilshire State Bank	09/11/13	0.040	39,000,000.00	12/11/13

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>MONTEREY</u>				
1st Capital Bank	07/25/13	0.070	1,000,000.00	10/24/13
1st Capital Bank	09/12/13	0.070	5,000,000.00	12/12/13
<u>NEWPORT BEACH</u>				
Commerce National Bank	07/19/13	0.080	2,500,000.00	10/18/13
Commerce National Bank	09/06/13	0.070	16,000,000.00	12/06/13
Commerce National Bank	06/14/13	0.130	4,000,000.00	12/13/13
<u>NORTH HIGHLANDS</u>				
SAFE Credit Union	09/06/13	0.100	5,000,000.00	03/07/14
<u>OAKDALE</u>				
Oak Valley Community Bank	09/05/13	0.050	3,500,000.00	12/05/13
<u>OAKLAND</u>				
Community Bank of the Bay	09/06/13	0.070	5,000,000.00	12/06/13
Metropolitan Bank	06/13/13	0.140	4,500,000.00	12/12/13
Metropolitan Bank	07/12/13	0.140	1,500,000.00	01/10/14
Metropolitan Bank	08/02/13	0.130	2,000,000.00	01/31/14
Metropolitan Bank	08/29/13	0.120	1,000,000.00	02/27/14
<u>ONTARIO</u>				
Citizens Business Bank	07/12/13	0.090	50,000,000.00	10/11/13
Citizens Business Bank	07/26/13	0.070	30,000,000.00	10/25/13
Citizens Business Bank	08/01/13	0.090	30,000,000.00	10/31/13
Citizens Business Bank	08/07/13	0.090	50,000,000.00	11/06/13
Citizens Business Bank	08/30/13	0.080	25,000,000.00	12/06/13
Citizens Business Bank	09/04/13	0.070	25,000,000.00	12/11/13
Citizens Business Bank	08/15/13	0.120	30,000,000.00	02/13/14
<u>PALOS VERDES ESTATES</u>				
Malaga Bank, FSB	07/11/13	0.080	5,000,000.00	10/10/13
Malaga Bank, FSB	07/26/13	0.050	8,000,000.00	10/25/13
Malaga Bank, FSB	08/02/13	0.060	9,000,000.00	11/01/13
Malaga Bank, FSB	08/08/13	0.070	10,000,000.00	11/07/13
Malaga Bank, FSB	09/04/13	0.050	12,000,000.00	12/04/13
Malaga Bank, FSB	08/30/13	0.060	4,000,000.00	12/06/13

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>PASADENA</u>				
Community Bank	04/05/13	0.150	25,000,000.00	10/04/13
Community Bank	05/08/13	0.130	30,000,000.00	11/06/13
Community Bank	06/12/13	0.130	30,000,000.00	12/11/13
Community Bank	07/17/13	0.120	25,000,000.00	01/15/14
Community Bank	08/16/13	0.120	25,000,000.00	02/14/14
Community Bank	09/18/13	0.070	35,000,000.00	03/19/14
East West Bank	04/26/13	0.120	50,000,000.00	10/25/13
East West Bank	07/18/13	0.110	50,000,000.00	01/16/14
East West Bank	07/24/13	0.120	125,000,000.00	01/22/14
East West Bank	08/09/13	0.120	75,000,000.00	02/07/14
Wescom Central Credit Union	09/26/13	0.110	50,000,000.00	03/27/14
<u>PASO ROBLES</u>				
Heritage Oaks Bank	09/10/13	0.070	25,000,000.00	12/11/13
<u>PORTERVILLE</u>				
Bank of the Sierra	07/05/13	0.100	25,000,000.00	10/04/13
Bank of the Sierra	07/11/13	0.110	5,000,000.00	10/10/13
Bank of the Sierra	08/08/13	0.100	15,000,000.00	11/07/13
Bank of the Sierra	08/15/13	0.110	10,000,000.00	11/14/13
Bank of the Sierra	09/05/13	0.080	25,000,000.00	12/05/13
<u>RANCHO CORDOVA</u>				
American River Bank	07/12/13	0.100	2,000,000.00	10/11/13
American River Bank	07/24/13	0.080	3,000,000.00	10/23/13
American River Bank	05/03/13	0.140	2,500,000.00	11/01/13
American River Bank	05/09/13	0.140	2,500,000.00	11/07/13
American River Bank	05/30/13	0.140	1,000,000.00	11/21/13
American River Bank	06/13/13	0.140	1,500,000.00	12/12/13
American River Bank	07/10/13	0.140	2,500,000.00	01/08/14
American River Bank	08/08/13	0.130	7,500,000.00	02/06/14
American River Bank	08/15/13	0.130	6,500,000.00	02/13/14
<u>REDWOOD CITY</u>				
Provident Credit Union	04/18/13	0.120	20,000,000.00	10/17/13
Provident Credit Union	05/30/13	0.110	20,000,000.00	11/21/13
Provident Credit Union	06/14/13	0.110	20,000,000.00	12/13/13
Provident Credit Union	07/25/13	0.090	40,000,000.00	01/23/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>RICHMOND</u>				
Mechanics Bank, The	07/25/13	0.070	20,000,000.00	10/24/13
Mechanics Bank, The	07/17/13	0.120	20,000,000.00	01/15/14
Mechanics Bank, The	08/15/13	0.120	20,000,000.00	02/13/14
<u>ROCKLIN</u>				
Five Star Bank	06/13/13	0.110	10,500,000.00	12/12/13
Five Star Bank	07/12/13	0.110	14,500,000.00	01/10/14
Five Star Bank	07/17/13	0.100	2,000,000.00	01/15/14
Five Star Bank	08/02/13	0.100	3,000,000.00	01/31/14
Five Star Bank	08/15/13	0.100	8,000,000.00	02/13/14
<u>ROSEMEAD</u>				
Pacific Alliance Bank	07/17/13	0.090	4,000,000.00	10/16/13
Pacific Alliance Bank	09/06/13	0.080	1,500,000.00	12/06/13
<u>ROSEVILLE</u>				
Community 1st Bank	04/24/13	0.150	2,000,000.00	10/23/13
Community 1st Bank	09/20/13	0.090	2,000,000.00	03/21/14
<u>SACRAMENTO</u>				
Bank of Sacramento	04/03/13	0.160	6,000,000.00	10/02/13
Bank of Sacramento	04/25/13	0.140	4,000,000.00	10/24/13
Bank of Sacramento	04/26/13	0.140	6,000,000.00	10/24/13
Bank of Sacramento	08/07/13	0.120	4,000,000.00	02/05/14
Comerica Bank	06/12/13	0.130	25,000,000.00	12/11/13
Comerica Bank	07/10/13	0.130	50,000,000.00	01/08/14
Comerica Bank	07/17/13	0.120	75,000,000.00	01/15/14
Comerica Bank	08/07/13	0.120	50,000,000.00	02/05/14
Comerica Bank	08/14/13	0.120	25,000,000.00	02/12/14
Comerica Bank	08/29/13	0.110	75,000,000.00	02/27/14
Merchants National Bank of Sacramento	04/10/13	0.130	2,000,000.00	10/09/13
Merchants National Bank of Sacramento	05/08/13	0.110	2,000,000.00	11/06/13
Merchants National Bank of Sacramento	05/29/13	0.110	2,000,000.00	11/20/13
Merchants National Bank of Sacramento	06/05/13	0.100	2,000,000.00	12/04/13
River City Bank	05/17/13	0.110	20,000,000.00	11/15/13
River City Bank	05/31/13	0.110	20,000,000.00	11/22/13
River City Bank	06/07/13	0.110	15,000,000.00	12/06/13
Umpqua Bank	05/16/13	0.140	50,000,000.00	11/14/13

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>SAN DIEGO</u>				
Metro United Bank	09/13/13	0.050	10,000,000.00	12/13/13
Mission Federal Credit Union	07/17/13	0.060	10,000,000.00	10/16/13
San Diego County Credit Union	04/30/13	0.120	50,000,000.00	10/30/13
San Diego County Credit Union	05/17/13	0.120	50,000,000.00	11/15/13
San Diego County Credit Union	06/26/13	0.110	50,000,000.00	12/18/13
San Diego County Credit Union	07/17/13	0.100	100,000,000.00	01/15/14
Torrey Pines Bank	05/16/13	0.120	15,000,000.00	11/14/13
Torrey Pines Bank	05/29/13	0.110	25,000,000.00	11/20/13
Torrey Pines Bank	06/21/13	0.110	50,000,000.00	12/20/13
Torrey Pines Bank	07/11/13	0.110	25,000,000.00	01/09/14
<u>SAN FRANCISCO</u>				
Trans Pacific National Bank	07/26/13	0.070	2,000,000.00	10/25/13
Trans Pacific National Bank	06/21/13	0.130	3,000,000.00	12/20/13
Union Bank, NA	07/25/13	0.080	150,000,000.00	10/24/13
Union Bank, NA	09/05/13	0.080	150,000,000.00	12/05/13
<u>SAN JOSE</u>				
Heritage Bank of Commerce	05/17/13	0.130	13,000,000.00	11/15/13
Heritage Bank of Commerce	06/12/13	0.130	20,000,000.00	12/11/13
Heritage Bank of Commerce	07/25/13	0.110	50,000,000.00	01/23/14
Heritage Bank of Commerce	09/27/13	0.090	15,000,000.00	03/28/14
<u>SAN LUIS OBISPO</u>				
Mission Community Bank	05/13/13	0.140	10,000,000.00	11/14/13
<u>SANTA ROSA</u>				
Summit State Bank	04/18/13	0.140	9,000,000.00	10/17/13
Summit State Bank	05/08/13	0.130	8,000,000.00	11/06/13
Summit State Bank	07/26/13	0.110	3,500,000.00	01/24/14
Summit State Bank	07/31/13	0.110	4,000,000.00	01/29/14
Summit State Bank	09/06/13	0.100	12,000,000.00	03/07/14
Summit State Bank	09/20/13	0.090	7,000,000.00	03/21/14
<u>SOUTH SAN FRANCISCO</u>				
First National Bank of Northern California	06/05/13	0.120	4,000,000.00	12/04/13
First National Bank of Northern California	09/11/13	0.080	15,000,000.00	03/12/14

TIME DEPOSITS

	<u>DEPOSIT DATE</u>	<u>YIELD (%)</u>	<u>PAR AMOUNT (\$)</u>	<u>MATURITY DATE</u>
<u>VACAVILLE</u>				
Travis Credit Union	07/11/13	0.110	40,000,000.00	01/09/14
Travis Credit Union	09/25/13	0.070	10,000,000.00	03/26/14
<u>WALNUT CREEK</u>				
Bank of the West	06/14/13	0.130	100,000,000.00	12/13/13
Bank of the West	08/01/13	0.120	134,000,000.00	01/30/14
Bank of the West	09/04/13	0.100	66,000,000.00	03/05/14
<u>WEST SACRAMENTO</u>				
Community Business Bank	07/05/13	0.110	3,000,000.00	01/08/14
TOTAL TIME DEPOSITS September 2013			4,376,640,000.00	

BANK DEMAND DEPOSITS
September 2013
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BALANCES PER BANKS</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	2,035,535	\$	3,594,943
2		2,035,535		3,600,847
3		2,498,212		2,609,034
4		2,526,479		2,827,457
5		2,189,584		2,278,333
6		1,945,782		2,080,652
7		1,945,782		2,080,652
8		1,945,782		2,080,652
9		2,028,658		1,799,853
10		2,257,878		1,640,769
11		2,209,202		1,684,842
12		1,831,880		1,593,561
13		2,039,401		2,023,908
14		2,039,401		2,023,908
15		2,039,401		2,023,908
16		2,222,802		1,721,824
17		1,939,438		1,514,586
18		2,051,885		1,445,657
19		1,954,841		1,483,401
20		2,107,655		1,827,700
21		2,107,655		1,827,700
22		2,107,655		1,827,700
23		2,024,817		1,474,155
24		1,725,168		1,490,029
25		2,194,171		1,512,523
26		1,920,339		1,546,775
27		2,058,291		4,895,896
28		2,058,291		4,895,896
29		2,058,291		4,895,896
30		1,891,173		3,580,431
31				

AVERAGE DOLLAR DAYS 2,066,366 ^{a/}

^{a/} The prescribed bank balance for September was \$2,054,977. This consisted of \$1,923,720 in compensating balances for services, balances for uncollected funds of \$133,539 and a deduction of \$2,282 for September delayed deposit credit.

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 18, 2013, has determined and designated the amount of money available for deposit and investment as of September 13, 2013 under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with law, for deposit in demand bank accounts as Compensating Balance for Services 1,923,720,000

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)	9/16/2013	9/20/2013	\$ 3,136,900,000	\$ 3,420,960,000	\$ 4,369,640,000	\$ 7,790,600,000
(2)	9/23/2013	9/27/2013	\$ 775,000,000	\$ 4,195,960,000	\$ 4,369,640,000	\$ 8,565,600,000
(3)	9/30/2013	10/4/2013	\$ (4,245,600,000)	\$ (49,640,000)	\$ 4,369,640,000	\$ 4,320,000,000
(4)	10/7/2013	10/11/2013	\$ (646,700,000)	\$ (696,340,000)	\$ 4,369,640,000	\$ 3,673,300,000
(5)	10/14/2013	10/18/2013	\$ 51,500,000	\$ (644,840,000)	\$ 4,369,640,000	\$ 3,724,800,000

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of 1,923,720,000.

POOLED MONEY INVESTMENT BOARD:

 Signatures on File at STO
 Chairperson

 Member

 Member