COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

KENNETH HAHN HALL OF ADMINISTRATION
500 WEST TEMPLE STREET, ROOM 462
LOS ANGELES, CALIFORNIA 90012
TELEPHONE: (213) 974-2139 FAX: (213) 626-1701

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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November 30, 2016

TO: Supervisor Hilda L. Solis, Chair
Supervisor Mark Ridley-Thomas
Supervisor Sheila Kuehl
Supervisor Don Knabe
Supervisor Michael D. Antonovich

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF OCTOBER 2016**

The Report of Investments for the month of October 2016 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

For the first time since November 2011, the Pool Earnings Rate exceeded 1.00% to achieve a yield of 1.02% for the month of September 2016. During the month of October 2016, the Pool Earnings Rate continued to hold steady at 1.00%. The increase to the Pool Earnings Rate over the past two months can be primarily attributed to the increase in the Fed Funds rate from 25 basis points to 50 basis points in December of 2015 and the overall improvement in the capital markets.

All investments made during the month of October 2016 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. You will find the complete monthly Report of Investments at the following link:

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

Should you have any questions, please contact me directly or your staff may contact Ms. Nai-Ien Ishikawa, Assistant Treasurer and Tax Collector, of my staff at (213) 974-2139 or nishikawa@ttc.lacounty.gov.

JK:NI:htb

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2016

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 2016

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR OCTOBER 2016

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)

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2016

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 10/31/16		
At Cost	$ 24,726,645,118	$ 84,312,578
At Market	$ 24,698,488,551	$ 83,659,046
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	15.28%	0.00%
United States Government and Agency Obligations	56.45%	44.21%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.93%	0.00%
Municipal Obligations	0.24%	5.31%
Corporate and Deposit Notes	0.10%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	50.48%
1-60 days	39.46%	0.00%
61 days-1 year	13.56%	50.48%
Over 1 year	46.98%	49.52%
Weighted Average Days to Maturity	630	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF OCTOBER 31, 2016

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, 2016:

	S&P	Moody's	% of Portfolio
PSI			
Commercial Paper	A-1	P-1	27.93%
Corporate and Deposit Notes	AA-	Aa3	0.10%
Los Angeles County Securities	AA+	Aa2	0.24%
Negotiable Certificates of Deposit	A-2	P-1	15.28%
U.S. Agency Securities	AA+	Aaa	50.60%
U.S. Treasury Securities:			
U.S. Treasury Notes	AA+	Aaa	1.41%
U.S. Treasury Bills	AA+	Aaa	4.44%
			100.00%
SPI			
Local Agency Investment Fund	Not rated	Not rated	50.48%
Commercial Paper	-	-	0.00%
Corporate and Deposit Notes	-	-	0.00%
Mortgage Trust Deeds	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	5.31%
Negotiable Certificates of Deposit	-	-	0.00%
U.S. Agency Securities	AA+	Aaa	44.21%
U.S. Treasury Securities:			
U.S. Treasury Notes	-	-	0.00%
U.S. Treasury Bonds	-	-	0.00%
			100.00%

POOLED SURPLUS EARNINGS REPORT

OCTOBER 31, 2016

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 10/31/16	$ 24,726,645,118
Market Value at 10/31/16	$ 24,698,488,551
Average Daily Balance	$ 23,396,239,987
Gains and Losses:	
For the Month	$ 278,509
For the Past 12 Months	$ 6,615,257
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 19,998,707
Earnings for the Past 12 Months	$ 230,152,014
Earnings Rate for the Month	1.00%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF OCTOBER 31, 2016

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	80,870,662.89	
Bank of the West - Concentration	$	49,324,298.58	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	52,591,929.44	(B)
Union Bank- Concentration	$	4,349,630.90	
Wells Fargo - Concentration	$	5,302,388.23	
Total Ledger Balance for all Banks	$	192,438,910.04	

(A) $44.344 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $50 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR OCTOBER 2016
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) 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 2016

Total Deposits	$ 5,315,181,076.64
Total Disbursements	$ 4,624,440,251.48
Discretionary Funds Liquidity Withdrawal Ratio:	
As of October 31, 2016	1.61

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
November	$ 6,116,086,000.00	$ 5,448,200,000.00	$ 4,479,800,000.00	$ 7,084,486,000.00
December	$ 3,643,876,000.00	$ 9,113,000,000.00	$ 5,495,800,000.00	$ 14,345,562,000.00
January	$ 1,017,423,000.00	$ 3,568,900,000.00	$ 5,629,200,000.00	$ 13,302,685,000.00
February	$ 100,000,000.00	$ 3,230,900,000.00	$ 4,303,700,000.00	$ 12,329,885,000.00
March	$ 831,505,000.00	$ 4,962,900,000.00	$ 4,428,600,000.00	$ 13,695,690,000.00
April	$ 550,000,000.00	$ 6,976,900,000.00	$ 4,897,200,000.00	$ 16,325,390,000.00

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 a range between 1 and 2 years.

In October 2016, the Treasurer placed $348.013 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $44.344 million remained in the Bank of the West Money Market Plus Account and $50 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

FORWARD CONTRACTS – Customized contracts traded in the Over The Counter Market where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

FUTURE CONTRACTS – Standardized contracts traded on recognized exchanges where the holder of the contract is obligated to buy or sell a specific amount of an underlying asset at a specific price on a specific future date.

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.

LOCAL AGENCY INVESTMENT FUND – Shares of beneficial interest issued by the State of California pursuant to Government Code Section 16429.1.

MONEY MARKET FUND – Shares of beneficial interest issued by diversified management companies registered with the Securities and Exchange Commission in accordance with Section 270, 2a-7 of Title 17 of the Code of Federal Regulation.

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.

OPTION CONTRACTS – Contracts traded in either the Over The Counter Market or recognized exchanges where the purchaser has the right but not the obligation to buy or sell a specific amount of an underlying asset at a specific price within a specific time period.

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.

SECURITIES LENDING AGREEMENTS – Agreements under which the County agrees to transfer securities to a borrower who, in turn agrees to provide collateral to the County. During the term of the agreement, both the securities and the collateral are held by a third party. At the conclusion of the agreement, the securities are transferred back to the County in return for the collateral.

SUPRANATIONALS – United States dollar denominated senior unsecured unsubordinated obligations issued or unconditionally guaranteed by any of the supranational institutions identified in Government Code Section 53601(Q) which are eligible for purchase and sale within the United States.

TRUST INVESTMENTS – Shares of beneficial interest issued by a joint powers authority organized pursuant to Government Code Section 6509.7 that invests in securities and obligations authorized in Section 53601 (a) to (o) of the Government Code.

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR OCTOBER 2016
COMPLIANCE REPORT

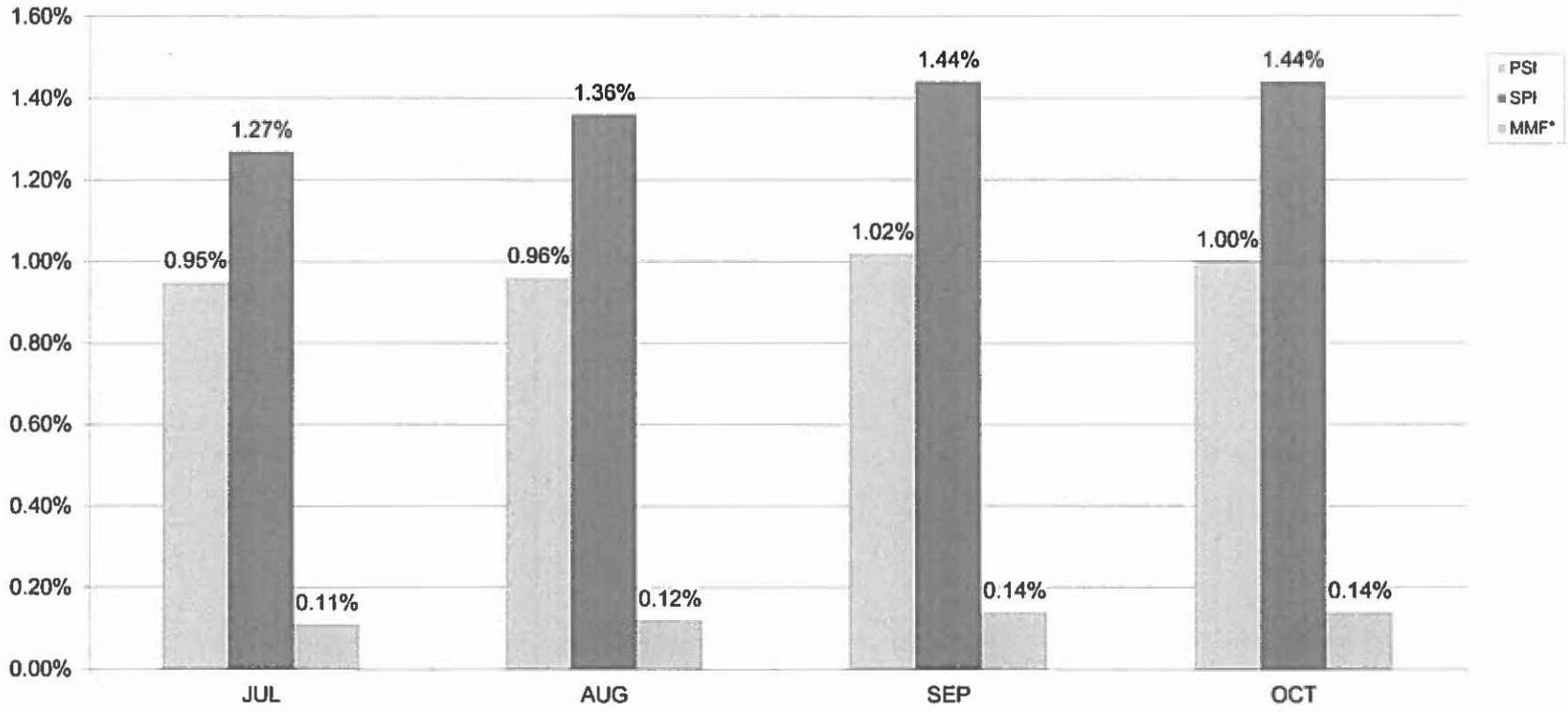
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 10/31/2016
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
10/1/2016	$ 23,886,679,203.43	$ 85,247,964.34
10/2/2016	23,886,679,203.43	$ 85,247,964.34
10/3/2016	23,661,900,238.77	$ 85,247,964.34
10/4/2016	23,536,865,960.99	$ 85,247,964.34
10/5/2016	23,063,284,963.22	$ 85,247,964.34
10/6/2016	22,893,219,482.67	$ 85,247,964.34
10/7/2016	22,680,011,937.33	$ 85,247,964.34
10/8/2016	22,680,011,937.33	$ 85,247,964.34
10/9/2016	22,680,011,937.33	$ 85,247,964.34
10/10/2016	22,680,011,937.33	$ 85,247,964.34
10/11/2016	22,584,073,117.96	$ 85,247,964.34
10/12/2016	22,648,145,473.39	$ 85,247,964.34
10/13/2016	23,253,298,115.78	$ 85,247,964.34
10/14/2016	23,053,084,168.67	$ 85,312,538.63
10/15/2016	23,053,084,168.67	$ 85,312,538.63
10/16/2016	23,053,084,168.67	$ 85,312,538.63
10/17/2016	22,843,133,296.45	$ 85,312,538.63
10/18/2016	23,091,748,522.92	$ 85,312,538.63
10/19/2016	23,019,529,506.37	$ 85,312,538.63
10/20/2016	23,142,605,457.91	$ 85,312,538.63
10/21/2016	23,090,136,902.05	$ 84,312,538.63
10/22/2016	23,090,136,902.05	$ 84,312,538.63
10/23/2016	23,090,136,902.05	$ 84,312,538.63
10/24/2016	23,195,495,396.76	$ 84,312,538.63
10/25/2016	23,298,382,462.52	$ 84,312,538.63
10/26/2016	23,750,080,602.29	$ 84,312,538.63
10/27/2016	25,127,496,367.42	$ 84,312,538.63
10/28/2016	24,847,519,400.75	$ 84,312,538.63
10/29/2016	24,847,519,400.75	$ 84,312,538.63
10/30/2016	24,829,427,358.18	$ 84,312,538.63
10/31/2016	24,726,645,117.58	$ 84,312,577.77
	$ 23,396,239,987.45	**$ 84,930,621.64**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2016-17
ATTACHMENT IV



* Source: Money Fund Report as of November 08, 2016. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 10/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$16,331,234	$104,163
Gains (Losses) on Sales of Non-Trading Securities.	136,152	-
Gains (Losses) on Sales of Trading Securities.	142,357	
Amortization/Accretion	3,388,964	39
Prior Accrual Adjustment	-	-
Total Revenues	$19,998,707	$104,202
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,507
	$0	$2,507
NET INCOME	$19,998,707	$101,695

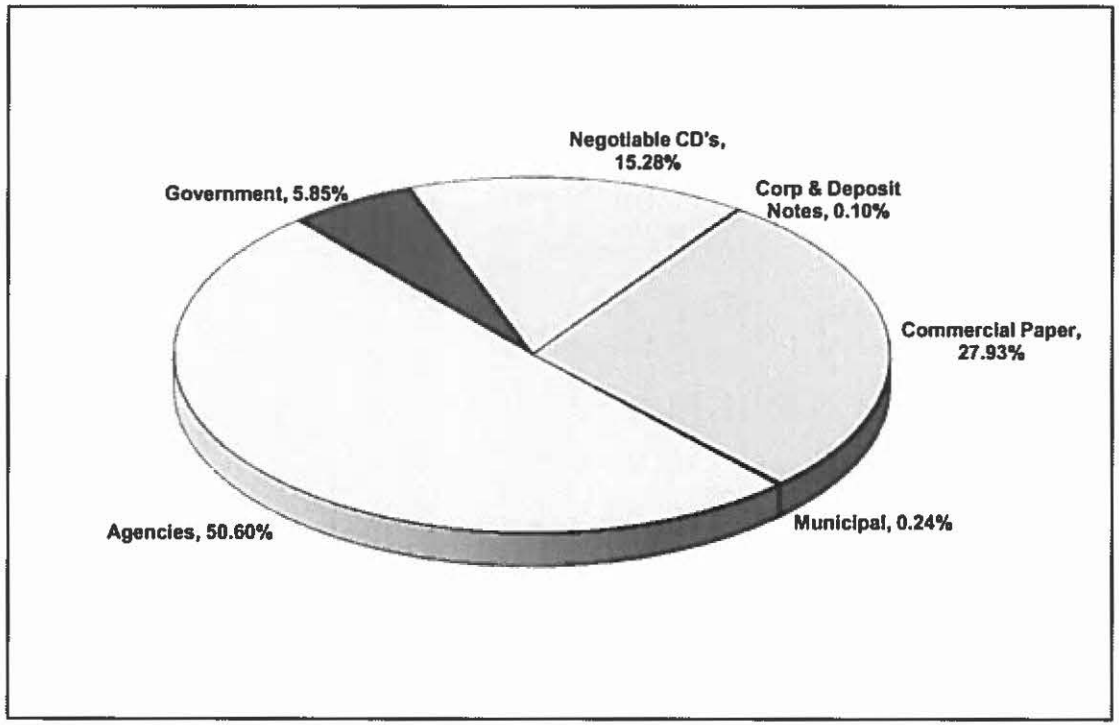
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of October 31, 2016
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.04%	
Los Angeles County and Related Entities	39.46%	
Consolidated Sanitation Districts		2.25%
Metropolitan Transportation Authority		1.17%
Miscellaneous Agencies Pooled Investments		2.72%
South Coast Air Quality Management District		2.26%
Miscellaneous		0.02%
Subtotal	90.50%	8.42%
County Bond Proceeds and Repayment Funds		1.08%
Grand Total	90.50%	9.50%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF OCTOBER 2016
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,777,927
Corp & Deposit Notes	24,986
Bankers Acceptance	-
Commercial Paper	6,906,396
Municipal	60,000
Agencies	12,512,055
Other	-
Government	1,445,281
Total	$ 24,726,645

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, 2016 to October 31, 2016
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	10/3/2016	102690	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,970,833.33	0.00	CITI	BLAYBV
NTRD	CPD	10/3/2016	102691	ATLANTIC ASSET SEC LLC CP	0.51	11/10/2016	25,000,000.00	24,986,541.67	0.00	CITI	MS
NTRD	CPD	10/3/2016	102692	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,975,555.56	0.00	CITI	MFR
NTRD	CPD	10/3/2016	102693	NATIXIS NY BRANCH CP	0.43	10/21/2016	50,000,000.00	49,989,250.00	0.00	CITI	BNY
NTRD	CPD	10/3/2016	102694	NATIXIS NY BRANCH CP	0.43	10/20/2016	50,000,000.00	49,989,847.22	0.00	CITI	BNY
NTRD	CPD	10/3/2016	102695	SHEFFIELD RECEIVABLES CORP	0.55	11/2/2016	50,000,000.00	49,977,083.33	0.00	CITI	LOOP
NTRD	CPD	10/3/2016	102696	NATIXIS NY BRANCH CP	0.43	10/17/2016	50,000,000.00	49,991,638.89	0.00	CITI	UBSSEC
NTRD	CPD	10/3/2016	102697	NATIXIS NY BRANCH CP	0.43	10/17/2016	25,000,000.00	24,995,819.44	0.00	CITI	UBSSEC
NTRD	CPD	10/3/2016	102698	NATIXIS NY BRANCH CP	0.43	10/17/2016	50,000,000.00	49,991,638.89	0.00	CITI	GPS
NTRD	CPD	10/4/2016	102701	NATIXIS NY BRANCH CP	0.43	10/17/2016	50,000,000.00	49,992,236.11	0.00	CITI	PIPE
NTRD	CPD	10/4/2016	102702	SHEFFIELD RECEIVABLES CORP	0.56	11/1/2016	50,000,000.00	49,978,222.22	0.00	CITI	BLAYBV
NTRD	CPD	10/4/2016	102703	AUTOBAHN FUNDING CO LLC CP	0.49	11/7/2016	25,000,000.00	24,988,430.56	0.00	CITI	LOOP
NTRD	CPD	10/4/2016	102707	NATIXIS NY BRANCH CP	0.43	10/28/2016	25,000,000.00	24,992,833.33	0.00	CITI	RBCCM
NTRD	CPD	10/5/2016	102704	CANCARA ASSET SEC LLC CP	0.6	11/4/2016	50,000,000.00	49,975,000.00	0.00	CITI	BLAYBV
NTRD	CPD	10/5/2016	102712	NATIXIS NY BRANCH CP	0.43	10/28/2016	50,000,000.00	49,986,263.89	0.00	CITI	BNY
NTRD	CPD	10/5/2016	102713	SHEFFIELD RECEIVABLES CORP	0.56	11/4/2016	30,000,000.00	29,986,000.00	0.00	CITI	JPM
NTRD	CPD	10/5/2016	102714	NATIXIS NY BRANCH CP	0.43	10/28/2016	40,000,000.00	39,989,011.11	0.00	CITI	BNY
NTRD	CPD	10/6/2016	102717	REGENCY MARKETS NO. 1 LLC	0.645	11/10/2016	50,000,000.00	49,968,645.83	0.00	CITI	BLAYBV
NTRD	CPD	10/6/2016	102718	ABBEY NATIONAL TREAS SV PL	0.44	10/28/2016	50,000,000.00	49,986,555.56	0.00	CITI	JPM
NTRD	CPD	10/6/2016	102719	ATLANTIC ASSET SEC LLC CP	0.49	11/9/2016	30,000,000.00	29,986,116.67	0.00	CITI	MS
NTRD	CPD	10/6/2016	102722	EXXON MOBIL CORP CP	0.49	11/23/2016	50,000,000.00	49,967,333.33	0.00	CITI	MFR
NTRD	CPD	10/7/2016	102726	ABBEY NATIONAL TREAS SV PL	0.44	10/31/2016	50,000,000.00	49,985,333.33	0.00	CITI	MFR
NTRD	CPD	10/7/2016	102727	TOYOTA MOTOR CREDIT CORP C	0.5	11/23/2016	50,000,000.00	49,967,361.11	0.00	CITI	TFS
NTRD	CPD	10/7/2016	102728	SHEFFIELD RECEIVABLES CORP	0.54	11/4/2016	50,000,000.00	49,979,000.00	0.00	CITI	JPM
NTRD	CPD	10/7/2016	102729	CREDIT AGRICOLE CIB NY BR	0.86	1/3/2017	25,000,000.00	24,947,444.44	0.00	CITI	MFR
NTRD	CPD	10/7/2016	102720	REGENCY MARKETS NO. 1 LLC	0.62	11/10/2016	50,000,000.00	49,970,722.22	0.00	CITI	BLAYBV
NTRD	CPD	10/11/2016	102724	CANCARA ASSET SEC LLC CP	0.95	1/3/2017	25,000,000.00	24,944,583.33	0.00	CITI	BLAYBV
NTRD	CPD	10/11/2016	102734	CREDIT AGRICOLE CIB NY BR	0.42	11/7/2016	45,000,000.00	44,985,825.00	0.00	CITI	MFR
NTRD	CPD	10/11/2016	102735	NATIXIS NY BRANCH CP	0.4	10/12/2016	50,000,000.00	49,999,444.44	0.00	CITI	RBCCM
NTRD	CPD	10/11/2016	102736	CREDIT AGRICOLE CIB NY BR	0.42	11/7/2016	30,000,000.00	29,990,550.00	0.00	CITI	MFR
NTRD	CPD	10/12/2016	102739	ABBEY NATIONAL TREAS SV PL	0.43	10/31/2016	50,000,000.00	49,988,652.78	0.00	CITI	MFR
NTRD	CPD	10/12/2016	102740	SHEFFIELD RECEIVABLES CORP	0.56	11/10/2016	50,000,000.00	49,977,444.44	0.00	CITI	JPM
NTRD	CPD	10/12/2016	102746	ATLANTIC ASSET SEC LLC CP	0.6	11/9/2016	50,000,000.00	49,976,666.67	0.00	CITI	CRSU
NTRD	CPD	10/12/2016	102747	ATLANTIC ASSET SEC LLC CP	0.6	11/9/2016	25,297,000.00	25,285,194.73	0.00	CITI	CRSU
NTRD	CPD	10/12/2016	102750	NATIXIS NY BRANCH CP	0.4	10/13/2016	50,000,000.00	49,999,444.44	0.00	CITI	MISC
NTRD	CPD	10/12/2016	102751	NATIXIS NY BRANCH CP	0.4	10/13/2016	25,000,000.00	24,999,722.22	0.00	CITI	MISC
NTRD	CPD	10/12/2016	102752	SHEFFIELD RECEIVABLES CORP	0.53	11/10/2016	50,000,000.00	49,978,652.78	0.00	CITI	KEYBANC
NTRD	CPD	10/12/2016	102755	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	18,984,000.00	18,970,816.67	0.00	CITI	MFR
NTRD	CPD	10/12/2016	102731	AUTOBAHN FUNDING CO LLC CP	0.5	11/18/2016	50,000,000.00	49,974,305.56	0.00	CITI	CRSU
NTRD	CPD	10/12/2016	102732	AUTOBAHN FUNDING CO LLC CP	0.5	11/18/2016	5,000,000.00	4,997,430.56	0.00	CITI	CRSU
NTRD	CPD	10/12/2016	102733	REGENCY MARKETS NO. 1 LLC	0.63	11/7/2016	14,888,000.00	14,881,225.96	0.00	CITI	JPM

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NTRD	CPD	10/13/2016	102767	NATIXIS NY BRANCH CP	0.4	10/17/2016	50,000,000.00	49,997,777.78	0.00	CITI	BCI
NTRD	CPD	10/13/2016	102768	REGENCY MARKETS NO. 1 LLC	0.45	10/20/2016	10,000,000.00	9,999,125.00	0.00	CITI	GPS
NTRD	CPD	10/13/2016	102770	EXXON MOBIL CORP CP	0.42	11/18/2016	50,000,000.00	49,979,000.00	0.00	CITI	MFR
NTRD	CPD	10/13/2016	102771	AUTOBAHN FUNDING CO LLC CP	0.43	10/28/2016	50,000,000.00	49,991,041.67	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102762	TOYOTA MOTOR CREDIT CORP C	0.52	11/30/2016	50,000,000.00	49,965,333.33	0.00	CITI	TFS
NTRD	CPD	10/13/2016	102763	SHEFFIELD RECEIVABLES CORP	0.56	11/17/2016	50,000,000.00	49,972,777.78	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102764	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	10,000,000.00	9,995,555.56	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102765	ATLANTIC ASSET SEC LLC CP	0.52	11/14/2016	50,000,000.00	49,976,888.89	0.00	CITI	LOOP
NTRD	CPD	10/13/2016	102753	ATLANTIC ASSET SEC LLC CP	0.52	11/18/2016	50,000,000.00	49,974,000.00	0.00	CITI	MS
NTRD	CPD	10/13/2016	102748	AUTOBAHN FUNDING CO LLC CP	0.5	11/9/2016	50,000,000.00	49,981,250.00	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102741	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,977,777.78	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102742	AUTOBAHN FUNDING CO LLC CP	0.5	11/17/2016	25,000,000.00	24,987,847.22	0.00	CITI	BLAYBV
NTRD	CPD	10/13/2016	102743	SHEFFIELD RECEIVABLES CORP	0.55	11/16/2016	50,000,000.00	49,974,027.78	0.00	CITI	LOOP
NTRD	CPD	10/13/2016	102744	EXXON MOBIL CORP CP	0.4	11/8/2016	50,000,000.00	49,985,555.56	0.00	CITI	MFR
NTRD	CPD	10/13/2016	102745	JUPITER SEC COMPANY LLC CP	0.4	10/28/2016	15,000,000.00	14,997,500.00	0.00	CITI	GPS
NTRD	CPD	10/13/2016	102774	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	41,974,000.00	41,945,434.36	0.00	CITI	MFR
NTRD	CPD	10/14/2016	102776	ABBEY NATIONAL TREAS SV PL	0.43	10/28/2016	50,000,000.00	49,991,638.89	0.00	CITI	MFR
NTRD	CPD	10/14/2016	102777	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,978,472.22	0.00	CITI	BLAYBV
NTRD	CPD	10/14/2016	102778	NATIXIS NY BRANCH CP	0.43	10/28/2016	50,000,000.00	49,991,638.89	0.00	CITI	GPS
NTRD	CPD	10/14/2016	102779	SHEFFIELD RECEIVABLES CORP	0.55	11/15/2016	50,000,000.00	49,975,555.56	0.00	CITI	MFR
NTRD	CPD	10/14/2016	102780	ATLANTIC ASSET SEC LLC CP	0.44	10/28/2016	50,000,000.00	49,991,444.44	0.00	CITI	MS
NTRD	CPD	10/14/2016	102783	REGENCY MARKETS NO. 1 LLC	0.65	11/14/2016	50,000,000.00	49,972,013.89	0.00	CITI	JPM
NTRD	CPD	10/14/2016	102749	AUTOBAHN FUNDING CO LLC CP	0.5	11/16/2016	50,000,000.00	49,977,083.33	0.00	CITI	BLAYBV
NTRD	CPD	10/14/2016	102754	EXXON MOBIL CORP CP	0.4	11/8/2016	50,000,000.00	49,986,111.11	0.00	CITI	LOOP
NTRD	CPD	10/17/2016	102785	ATLANTIC ASSET SEC LLC CP	0.54	11/15/2016	50,000,000.00	49,978,250.00	0.00	CITI	MS
NTRD	CPD	10/17/2016	102786	AUTOBAHN FUNDING CO LLC CP	0.5	11/16/2016	50,000,000.00	49,979,166.67	0.00	CITI	BLAYBV
NTRD	CPD	10/17/2016	102789	NATIXIS NY BRANCH CP	0.4	10/19/2016	50,000,000.00	49,998,888.89	0.00	CITI	UBSSEC
NTRD	CPD	10/17/2016	102790	NATIXIS NY BRANCH CP	0.4	10/19/2016	50,000,000.00	49,998,888.89	0.00	CITI	UBSSEC
NTRD	CPD	10/17/2016	102791	NATIXIS NY BRANCH CP	0.4	10/19/2016	50,000,000.00	49,998,888.89	0.00	CITI	UBSSEC
NTRD	CPD	10/18/2016	102796	ATLANTIC ASSET SEC LLC CP	0.57	12/1/2016	30,000,000.00	29,979,100.00	0.00	CITI	MS
NTRD	CPD	10/18/2016	102797	ATLANTIC ASSET SEC LLC CP	0.61	11/15/2016	50,000,000.00	49,976,277.78	0.00	CITI	CRSU
NTRD	CPD	10/18/2016	102798	AUTOBAHN FUNDING CO LLC CP	0.5	11/21/2016	50,000,000.00	49,976,388.89	0.00	CITI	CRSU
NTRD	CPD	10/18/2016	102787	ATLANTIC ASSET SEC LLC CP	0.54	11/16/2016	50,000,000.00	49,978,250.00	0.00	CITI	JPM
NTRD	CPD	10/18/2016	102805	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	25,000,000.00	24,981,875.00	0.00	CITI	RBCCM
NTRD	CPD	10/18/2016	102801	ABBEY NATIONAL TREAS SV PL	0.51	12/1/2016	50,000,000.00	49,968,833.33	0.00	CITI	MFR
NTRD	CPD	10/18/2016	102802	UNILEVER CAPITAL CORP CP	0.53	1/3/2017	15,000,000.00	14,982,995.83	0.00	CITI	GPS
NTRD	CPD	10/18/2016	102803	SHEFFIELD RECEIVABLES CORP	0.55	11/22/2016	50,000,000.00	49,973,263.89	0.00	CITI	LOOP
NTRD	CPD	10/18/2016	102807	NATIXIS NY BRANCH CP	0.43	10/25/2016	50,000,000.00	49,995,819.44	0.00	CITI	UBSSEC
NTRD	CPD	10/18/2016	102808	CREDIT AGRICOLE CIB NY BR	0.55	12/20/2016	20,767,000.00	20,747,011.76	0.00	CITI	MFR
NTRD	CPD	10/19/2016	102811	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	50,000,000.00	49,970,208.33	0.00	CITI	JPM
NTRD	CPD	10/19/2016	102812	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	25,000,000.00	24,985,104.17	0.00	CITI	JPM

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NTRD	CPD	10/19/2016	102813	CAFCO LLC CP	0.85	1/20/2017	50,000,000.00	49,890,208.33	0.00	CITI	BLAYBV
NTRD	CPD	10/19/2016	102815	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	35,000,000.00	34,975,188.89	0.00	CITI	MS
NTRD	CPD	10/19/2016	102817	ATLANTIC ASSET SEC LLC CP	0.64	12/19/2016	50,000,000.00	49,945,777.78	0.00	CITI	CRSU
NTRD	CPD	10/19/2016	102800	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,960,944.44	0.00	CITI	MFR
NTRD	CPD	10/20/2016	102830	AUTOBAHN FUNDING CO LLC CP	0.5	11/22/2016	50,000,000.00	49,977,083.33	0.00	CITI	BLAYBV
NTRD	CPD	10/20/2016	102833	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	49,967,916.67	0.00	CITI	MFR
NTRD	CPD	10/20/2016	102834	ATLANTIC ASSET SEC LLC CP	0.6	12/2/2016	50,000,000.00	49,964,166.67	0.00	CITI	RBCCM
NTRD	CPD	10/20/2016	102835	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,991,833.33	0.00	CITI	MFR
NTRD	CPD	10/20/2016	102818	OLD LINE FUNDING LLC CP	0.75	1/3/2017	25,000,000.00	24,960,937.50	0.00	CITI	RBCCM
NTRD	CPD	10/20/2016	102822	CIESCO LLC CP	0.5	11/18/2016	50,000,000.00	49,979,861.11	0.00	CITI	BLAYBV
NTRD	CPD	10/20/2016	102823	CIESCO LLC CP	0.5	11/18/2016	25,000,000.00	24,989,930.56	0.00	CITI	BLAYBV
NTRD	CPD	10/20/2016	102824	AUTOBAHN FUNDING CO LLC CP	0.5	11/22/2016	50,000,000.00	49,977,083.33	0.00	CITI	BLAYBV
NTRD	CPD	10/20/2016	102825	OLD LINE FUNDING LLC CP	0.75	1/3/2017	40,000,000.00	39,937,500.00	0.00	CITI	RBCCM
NTRD	CPD	10/20/2016	102826	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	25,000,000.00	24,985,555.56	0.00	CITI	JPM
NTRD	CPD	10/20/2016	102827	ATLANTIC ASSET SEC LLC CP	0.57	12/2/2016	25,000,000.00	24,982,979.17	0.00	CITI	MS
NTRD	CPD	10/21/2016	102837	AUTOBAHN FUNDING CO LLC CP	0.6	12/20/2016	35,000,000.00	34,965,000.00	0.00	CITI	CRSU
NTRD	CPD	10/21/2016	102839	SHEFFIELD RECEIVABLES CORP	0.57	12/8/2016	35,000,000.00	34,973,400.00	0.00	CITI	MFR
NTRD	CPD	10/21/2016	102829	SHEFFIELD RECEIVABLES CORP	0.55	11/22/2016	50,000,000.00	49,975,555.56	0.00	CITI	LOOP
NTRD	CPD	10/24/2016	102845	ATLANTIC ASSET SEC LLC CP	0.51	12/2/2016	50,000,000.00	49,972,375.00	0.00	CITI	MS
NTRD	CPD	10/24/2016	102846	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	49,970,972.22	0.00	CITI	MFR
NTRD	CPD	10/24/2016	102842	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	50,000,000.00	49,946,750.00	0.00	CITI	BLAYBV
NTRD	CPD	10/24/2016	102852	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	38,000,000.00	37,959,530.00	0.00	CITI	BLAYBV
NTRD	CPD	10/24/2016	102853	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	34,000,000.00	33,980,261.11	0.00	CITI	JPM
NTRD	CPD	10/24/2016	102838	ATLANTIC ASSET SEC LLC CP	0.57	12/5/2016	25,000,000.00	24,983,375.00	0.00	CITI	MS
NTRD	CPD	10/24/2016	102858	NATIXIS NY BRANCH CP	0.43	10/31/2016	28,462,000.00	28,459,620.26	0.00	CITI	MISC
NTRD	CPD	10/25/2016	102863	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	20,000,000.00	19,989,444.44	0.00	CITI	CRSU
NTRD	CPD	10/25/2016	102864	SHEFFIELD RECEIVABLES CORP	0.55	12/5/2016	50,000,000.00	49,968,680.56	0.00	CITI	JPM
NTRD	CPD	10/25/2016	102866	AUTOBAHN FUNDING CO LLC CP	0.5	11/30/2016	35,000,000.00	34,982,500.00	0.00	CITI	BLAYBV
NTRD	CPD	10/25/2016	102867	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	35,000,000.00	34,963,250.00	0.00	CITI	BLAYBV
NTRD	CPD	10/25/2016	102876	CREDIT AGRICOLE CIB NY BR	0.42	11/8/2016	50,000,000.00	49,991,833.33	0.00	CITI	MFR
NTRD	CPD	10/25/2016	102877	CREDIT AGRICOLE CIB NY BR	0.42	11/8/2016	33,992,000.00	33,986,447.97	0.00	CITI	MFR
NTRD	CPD	10/25/2016	102869	SHEFFIELD RECEIVABLES CORP	0.57	12/13/2016	40,000,000.00	39,968,966.67	0.00	CITI	BLAYBV
NTRD	CPD	10/25/2016	102855	ATLANTIC ASSET SEC LLC CP	0.52	12/2/2016	35,000,000.00	34,980,788.89	0.00	CITI	JPM
NTRD	CPD	10/26/2016	102886	UNILEVER CAPITAL CORP CP	0.54	1/5/2017	13,870,000.00	13,855,228.45	0.00	CITI	GPS
NTRD	CPD	10/26/2016	102887	CREDIT AGRICOLE CIB NY BR	0.41	10/27/2016	50,000,000.00	49,999,430.56	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102888	CREDIT AGRICOLE CIB NY BR	0.41	10/27/2016	50,000,000.00	49,999,430.56	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102889	CREDIT AGRICOLE CIB NY BR	0.41	10/27/2016	50,000,000.00	49,999,430.56	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102890	CREDIT AGRICOLE CIB NY BR	0.41	10/27/2016	50,000,000.00	49,999,430.56	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102893	CREDIT AGRICOLE CIB NY BR	0.42	11/9/2016	50,000,000.00	49,991,833.33	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102894	CREDIT AGRICOLE CIB NY BR	0.42	11/9/2016	45,000,000.00	44,992,650.00	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102871	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,933,875.00	0.00	CITI	MFR

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NTRD	CPD	10/26/2016	102872	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,933,875.00	0.00	CITI	MFR
NTRD	CPD	10/26/2016	102873	TOYOTA MOTOR CREDIT CORP C	0.54	12/14/2016	50,000,000.00	49,963,250.00	0.00	CITI	TFS
NTRD	CPD	10/26/2016	102883	MONT BLANC CAPITAL CORP CP	0.45	11/7/2016	38,738,000.00	38,732,189.30	0.00	CITI	BLAYBV
NTRD	CPD	10/26/2016	102884	SHEFFIELD RECEIVABLES CORP	0.54	12/1/2016	50,000,000.00	49,973,000.00	0.00	CITI	LOOP
NTRD	CPD	10/27/2016	102885	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	50,000,000.00	49,969,541.67	0.00	CITI	MS
NTRD	CPD	10/27/2016	102903	UNILEVER CAPITAL CORP CP	0.54	1/9/2017	17,000,000.00	16,981,130.00	0.00	CITI	BLAYBV
NTRD	CPD	10/27/2016	102904	TOYOTA MOTOR CREDIT CORP C	0.54	12/16/2016	50,000,000.00	49,962,500.00	0.00	CITI	TFS
NTRD	CPD	10/27/2016	102905	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	15,000,000.00	14,992,500.00	0.00	CITI	BLAYBV
NTRD	CPD	10/27/2016	102906	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,989,250.00	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102907	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,989,250.00	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102908	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,989,250.00	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102909	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,989,250.00	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102910	CREDIT AGRICOLE CIB NY BR	0.42	11/4/2016	50,000,000.00	49,995,333.33	0.00	CITI	MFR
NTRD	CPD	10/27/2016	102911	CREDIT AGRICOLE CIB NY BR	0.42	11/4/2016	50,000,000.00	49,995,333.33	0.00	CITI	MFR
NTRD	CPD	10/27/2016	102912	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,995,916.67	0.00	CITI	MFR
NTRD	CPD	10/27/2016	102913	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,995,916.67	0.00	CITI	MFR
NTRD	CPD	10/27/2016	102916	TOYOTA MOTOR CREDIT CORP C	0.53	12/15/2016	50,000,000.00	49,963,930.56	0.00	CITI	TFS
NTRD	CPD	10/27/2016	102918	NATIXIS NY BRANCH CP	0.4	10/31/2016	50,000,000.00	49,997,777.78	0.00	CITI	GPS
NTRD	CPD	10/27/2016	102919	TOYOTA MOTOR CREDIT CORP C	0.56	12/19/2016	50,000,000.00	49,958,777.78	0.00	CITI	TFS
NTRD	CPD	10/27/2016	102920	SHEFFIELD RECEIVABLES CORP	0.55	12/9/2016	35,000,000.00	34,977,006.94	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102868	THUNDER BAY FUNDING LLC CP	0.7	12/29/2016	50,000,000.00	49,938,750.00	0.00	CITI	RBCCM
NTRD	CPD	10/27/2016	102897	CRC FUNDING LLC CP	0.5	11/29/2016	50,000,000.00	49,977,083.33	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102898	CAFCO LLC CP	0.5	11/23/2016	40,000,000.00	39,985,000.00	0.00	CITI	JPM
NTRD	CPD	10/27/2016	102899	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,970,000.00	0.00	CITI	LOOP
NTRD	CPD	10/27/2016	102900	ATLANTIC ASSET SEC LLC CP	0.51	12/5/2016	50,000,000.00	49,972,375.00	0.00	CITI	MS
NTRD	CPD	10/27/2016	102901	ATLANTIC ASSET SEC LLC CP	0.5	12/5/2016	50,000,000.00	49,972,916.67	0.00	CITI	BLAYBV
NTRD	CPD	10/27/2016	102891	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	50,000,000.00	49,975,000.00	0.00	CITI	BLAYBV
NTRD	CPD	10/27/2016	102892	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	5,000,000.00	4,997,500.00	0.00	CITI	BLAYBV
NTRD	CPD	10/27/2016	102881	EXXON MOBIL CORP CP	0.44	12/16/2016	50,000,000.00	49,969,444.44	0.00	CITI	MFR
NTRD	CPD	10/27/2016	102882	EXXON MOBIL CORP CP	0.44	12/15/2016	50,000,000.00	49,970,055.56	0.00	CITI	MFR
NTRD	CPD	10/28/2016	102922	ATLANTIC ASSET SEC LLC CP	0.52	12/9/2016	35,000,000.00	34,978,766.67	0.00	CITI	CRSU
NTRD	CPD	10/28/2016	102923	CREDIT AGRICOLE CIB NY BR	0.41	10/31/2016	50,000,000.00	49,998,291.67	0.00	CITI	MFR
NTRD	CPD	10/28/2016	102924	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,970,750.00	0.00	CITI	MFR
NTRD	CPD	10/28/2016	102927	AUTOBAHN FUNDING CO LLC CP	0.41	11/2/2016	40,000,000.00	39,997,722.22	0.00	CITI	BLAYBV
NTRD	CPD	10/28/2016	102928	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	20,000,000.00	19,989,444.44	0.00	CITI	BLAYBV
NTRD	CPD	10/28/2016	102929	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	25,000,000.00	24,985,125.00	0.00	CITI	MS
NTRD	CPD	10/28/2016	102915	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	50,000,000.00	49,973,611.11	0.00	CITI	BLAYBV
NTRD	CPD	10/31/2016	102932	ATLANTIC ASSET SEC LLC CP	0.49	12/8/2016	10,000,000.00	9,994,827.78	0.00	CITI	MS
NTRD	CPD	10/31/2016	102933	EXXON MOBIL CORP CP	0.44	12/14/2016	50,000,000.00	49,973,111.11	0.00	CITI	MFR
NTRD	CPD	10/31/2016	102935	SHEFFIELD RECEIVABLES CORP	0.54	12/7/2016	50,000,000.00	49,972,250.00	0.00	CITI	LOOP
	CPD Total						6,815,972,000.00	6,812,682,771.15	0.00		

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NTRD	FFCB	10/5/2016	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,975,000.00	1,972.22	CITI	CITGM
NTRD	FFCB	10/13/2016	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,970,000.00	0.00	CITI	SUN
NTRD	FFCB	10/13/2016	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,935,500.00	1,839.44	CITI	MS
NTRD	FFCB	10/14/2016	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,965,000.00	73,937.50	CITI	MS
NTRD	FFCB	10/14/2016	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,088,425.00	77,264.69	CITI	MS
NTRD	FFCB	10/25/2016	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	0.00	CITI	FTNFCM
NTRD	FFCB	10/26/2016	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,987,500.00	0.00	CITI	TULL
NTRD	FFCB	10/26/2016	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	0.00	CITI	UBSSEC
NTRD	FFCB	10/26/2016	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,000.00	2,111.11	CITI	RWB
NTRD	FFCB	10/26/2016	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,447.00	961.19	CITI	RWB
NTRD	FFCB	10/27/2016	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	32,083.33	CITI	KEYBANC
NTRD	FFCB	10/27/2016	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	1,459.80	CITI	KEYBANC
	FFCB Total						419,165,000.00	418,946,872.00	191,629.28		
NTRD	FHLB	10/26/2016	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	0.00	CITI	WFI
NTRD	FHLB	10/26/2016	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	0.00	CITI	BNY
NTRD	FHLB	10/26/2016	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	0.00	CITI	PIPE
NTRD	FHLB	10/27/2016	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	0.00	CITI	MFR
	FHLB Total						117,500,000.00	117,500,000.00	0.00		
NTRD	FHLM	10/24/2016	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	0.00	CITI	DCM
NTRD	FHLM	10/27/2016	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	0.00	CITI	UBIS
NTRD	FHLM	10/27/2016	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	0.00	CITI	JEFF
NTRD	FHLM	10/27/2016	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	0.00	CITI	GPS
	FHLM Total						175,000,000.00	175,000,000.00	0.00		
NTRD	FNMA	10/12/2016	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	0.00	CITI	DRE
NTRD	FNMA	10/27/2016	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,000.00	56,625.00	CITI	SUN
NTRD	FNMA	10/27/2016	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,000.00	56,625.00	CITI	SUN
NTRD	FNMA	10/27/2016	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,623.20	15,934.28	CITI	SUN
NTRD	FNMA	10/27/2016	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	FNMA	10/27/2016	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	FNMA	10/27/2016	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,000.00	0.00	CITI	BLAYBV
	FNMA Total						289,070,000.00	289,032,623.20	129,184.28		
NTRD	NCD1	10/21/2016	102840	MUFG UNION BANK NA CD	0.42	12/1/2016	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	10/25/2016	102870	MUFG UNION BANK NA CD	0.42	12/5/2016	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	10/27/2016	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	WFI
NTRD	NCD1	10/27/2016	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	WFI

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NTRD	NCD1	10/27/2016	102914	MUFG UNION BANK NA CD	0.42	12/2/2016	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	10/31/2016	102936	MUFG UNION BANK NA CD	0.49	1/4/2017	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						300,000,000.00	300,000,000.00	0.00		
NTRD	TBIL	10/13/2016	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,670,125.00	0.00	CITI	MFR
NTRD	TBIL	10/13/2016	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,670,125.00	0.00	CITI	MFR
NTRD	TBIL	10/13/2016	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,668,861.11	0.00	CITI	MS
NTRD	TBIL	10/13/2016	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,668,861.11	0.00	CITI	MS
	TBIL Total						200,000,000.00	198,677,972.22	0.00		
NTRD	YANK1	10/4/2016	102705	BNP PARIBAS SF CD	0.5	11/3/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/5/2016	102710	SOCIETE GENERALE NY CD	0.63	12/5/2016	50,000,000.00	50,000,846.33	0.00	CITI	MFR
NTRD	YANK1	10/6/2016	102716	BNP PARIBAS SF CD	0.5	11/7/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/11/2016	102721	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	10/13/2016	102766	DNB BANK ASA NY CD	0.55	12/12/2016	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	10/13/2016	102772	SOCIETE GENERALE NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/13/2016	102738	TORONTO DOMINION BANK NY C	0.59	12/20/2016	50,000,000.00	50,000,000.00	0.00	CITI	PIPE
NTRD	YANK1	10/14/2016	102773	BARCLAYS BANK PLC NY CD	0.77	12/30/2016	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	10/14/2016	102757	TORONTO DOMINION BANK NY C	0.59	12/16/2016	50,000,000.00	50,000,874.11	0.00	CITI	MFR
NTRD	YANK1	10/14/2016	102775	SVENSKA HANDELSBANKEN NY C	0.7	1/3/2017	50,000,000.00	50,001,123.26	0.00	CITI	MFR
NTRD	YANK1	10/17/2016	102769	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	10/18/2016	102804	DNB BANK ASA NY CD	0.55	12/20/2016	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	10/18/2016	102799	BANK OF MONTREAL CHICAGO C	0.54	11/17/2016	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/18/2016	102795	BNP PARIBAS SF CD	0.5	11/18/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/19/2016	102819	SOCIETE GENERALE NY CD	0.75	1/3/2017	50,000,000.00	50,001,053.91	0.00	CITI	MFR
NTRD	YANK1	10/19/2016	102816	NORDEA BK FINLAND PLC NY C	0.73	1/20/2017	50,000,000.00	50,001,289.27	0.00	CITI	MFR
NTRD	YANK1	10/20/2016	102828	BNP PARIBAS SF CD	0.5	11/23/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/24/2016	102859	DNB BANK ASA NY CD	0.43	11/29/2016	50,000,000.00	50,000,000.00	0.00	CITI	DCM
NTRD	YANK1	10/25/2016	102865	BNP PARIBAS SF CD	0.52	12/1/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	10/27/2016	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,002,527.92	0.00	CITI	MFR
NTRD	YANK1	10/27/2016	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,002,815.62	0.00	CITI	MFR
NTRD	YANK1	10/27/2016	102878	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	10/27/2016	102879	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	10/27/2016	102902	SOCIETE GENERALE NY CD	0.45	12/6/2016	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	10/28/2016	102930	DNB BANK ASA NY CD	0.43	12/5/2016	50,000,000.00	50,000,000.00	0.00	CITI	MIZO
NTRD	YANK1	10/31/2016	102934	BNP PARIBAS SF CD	0.52	12/7/2016	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
	YANK1 Total						1,300,000,000.00	1,300,010,530.42	0.00		
NTRD Total							9,616,707,000.00	9,611,850,768.99	320,813.56		

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TRADE	NOTE	10/11/2016	102725	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,605,468.75	16,998.63	CITI	MFR
TRADE	NOTE	10/27/2016	102880	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,580,078.13	41,723.90	CITI	MFR
TRADE	NOTE	10/31/2016	102925	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,453,125.00	47,905.22	CITI	MS
	NOTE Total						150,000,000.00	148,638,671.88	106,627.75		
TRADE Total							150,000,000.00	148,638,671.88	106,627.75		
			PSI Total				**9,766,707,000.00**	**9,760,489,440.87**	**427,441.31**		

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SCAQM	CTDQ	10/14/2016	102792	S OF C LAIF	0	12/31/2016	59,668.18	59,668.18	0.00	TTC	LAIF
	SCAQM Total						59,668.18	59,668.18	0.00		
SLIM	CTDQ	10/14/2016	102793	S OF C LAIF	0	12/31/2016	4,847.55	4,847.55	0.00	TTC	LAIF
	SLIM Total						4,847.55	4,847.55	0.00		
WASIA	CTDQ	10/14/2016	102794	S OF C LAIF	0	12/31/2016	58.56	58.56	0.00	TTC	LAIF
	WASIA Total						58.56	58.56	0.00		
				SPI Total			**64,574.29**	**64,574.29**	**0.00**		

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10/5/2016	NTRD	100964	FFCB 1.530 (CALLABLE	Call	100	30,750,000.00	30,750,000.00	33,978.75	30,783,978.75	13,226.94
10/7/2016	NTRD	99555	FFCB 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	181,250.00	25,181,250.00	0.00
10/7/2016	NTRD	99556	FFCB 1.45 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	181,250.00	25,181,250.00	0.00
10/13/2016	NTRD	101275	FFCB 1.58 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	197,500.00	25,197,500.00	6,660.58
10/13/2016	NTRD	101174	FFCB 1.58 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	197,500.00	25,197,500.00	0.00
10/13/2016	NTRD	101175	FFCB 1.58 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	197,500.00	25,197,500.00	0.00
10/27/2016	NTRD	99599	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99600	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99601	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99602	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99603	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99604	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
10/27/2016	NTRD	99605	FFCB 1.42 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	5,916.67	25,005,916.67	0.00
			FFCB Total			80,750,000.00	80,750,000.00	396,478.75	81,146,478.75	13,226.94
10/5/2016	NTRD	100765	FHLB 1.69 (CALLABLE)	Call	100	44,000,000.00	44,000,000.00	80,556.67	44,080,556.67	11,607.90
10/5/2016	NTRD	100766	FHLB 1.69 (CALLABLE)	Call	100	8,800,000.00	8,800,000.00	16,111.33	8,816,111.33	2,321.58
10/19/2016	NTRD	91229	FHLB 1.05 (CALLABLE)	Call	100	32,005,000.00	32,005,000.00	91,480.96	32,096,480.96	0.00
			FHLB Total			84,805,000.00	84,805,000.00	188,148.96	84,993,148.96	13,929.48
10/13/2016	NTRD	101034	FHLMC 1.75 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	218,750.00	25,218,750.00	0.00
10/14/2016	NTRD	101025	FHLMC 1.60 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	0.00
10/14/2016	NTRD	101032	FHLMC 1.70 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	212,500.00	25,212,500.00	0.00
10/14/2016	NTRD	101033	FHLMC 1.60 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	100,000.00	25,100,000.00	0.00
10/20/2016	NTRD	101115	FHLMC 1.600 (CALLABL	Call	100	25,000,000.00	25,000,000.00	200,000.00	25,200,000.00	0.00
10/27/2016	NTRD	101289	FHLMC 1.49 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	372,500.00	50,372,500.00	0.00
10/27/2016	NTRD	101306	FHLMC 1.56 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	390,000.00	50,390,000.00	0.00
10/27/2016	NTRD	101318	FHLMC 1.51 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	188,750.00	25,188,750.00	0.00
10/27/2016	NTRD	101321	FHLMC 1.58 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	395,000.00	50,395,000.00	0.00
10/27/2016	NTRD	101334	FHLMC 1.57 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	196,250.00	25,196,250.00	0.00
10/27/2016	NTRD	101340	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	187,500.00	25,187,500.00	0.00
10/28/2016	NTRD	101258	FHLMC 1.50 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
10/28/2016	NTRD	101269	FHLMC 1.55 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	193,750.00	25,193,750.00	0.00
10/30/2016	NTRD	94695	FHLMC 1.05 (CALLABLE	Call	100	18,200,000.00	18,200,000.00	95,550.00	18,295,550.00	102,334.64
			FHLMC Total			418,200,000.00	418,200,000.00	2,944,300.00	421,144,300.00	102,334.64
10/14/2016	NTRD	101035	FNMA 1.70 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	212,500.00	25,212,500.00	0.00

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: October 1, 2016 to October 31, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
			FNMA Total			25,000,000.00	25,000,000.00	212,500.00	25,212,500.00	0.00
NTRD Total						858,755,000.00	858,755,000.00	4,375,344.40	863,130,344.40	136,151.64
10/20/2016	TRADE	102725	USTN 1.125	Sell	99.5	50,000,000.00	49,750,000.00	30,906.59	49,780,906.59	142,357.52
						50,000,000.00	49,750,000.00	30,906.59	49,780,906.59	142,357.52
TRADE Total						50,000,000.00	49,750,000.00	30,906.59	49,780,906.59	142,357.52
			PSI Total			908,755,000.00	908,505,000.00	4,406,250.99	912,911,250.99	278,509.16

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Specific Purpose Investments
For the Period: October 1, 2016 to October 31, 2016
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
10/21/2016	SANIT	99495	FNMA 1.72 (CALLABLE)	Call	100	1,000,000.00	1,000,000.00	8,600.00	1,008,600.00	0.00
	SANIT Total					1,000,000.00	1,000,000.00	8,600.00	1,008,600.00	0.00
			SPI Total			**1,000,000.00**	**1,000,000.00**	**8,600.00**	**1,008,600.00**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of October 31, 2016
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,777,926,655.96	3,778,349,724.40	$423,068.44	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	6,906,396,413.27	6,906,336,559.10	($59,854.17)	0.00	0.00	0.00
Governments	1,445,280,734.98	1,445,619,050.00	$338,315.02	0.00	0.00	0.00
Agencies	12,512,054,969.61	12,483,130,892.29	($28,924,077.32)	37,274,292.79	36,620,761.30	(653,531.49)
Municipals	60,000,000.00	60,000,000.00	$0.00	4,475,000.00	4,475,000.00	0.00
Corp. & Deposit Notes	24,986,343.76	25,052,325.00	$65,981.24	0.00	0.00	0.00
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	42,563,284.98	42,563,284.98	0.00
TOTAL	$24,726,645,117.58	$24,698,488,550.79	($28,156,566.79)	$84,312,577.77	$83,659,046.28	($653,531.49)

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, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.24% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of October 31, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
102934	BNP PARIBAS SF CD	99.998973
102936	MUFG UNION BANK	99.971145
102841	FHLB 1.375 (CALLABLE)	99.898000
102841	FHLB 1.375 (CALLABLE)	99.898000
102860	FHLMC 1.56 (CALLABLE)	99.830000
96727	FHLB 7.35 (CALLABLE)	99.860000

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2016 to October 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.5	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	0.84	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	0.932	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					60,000,000.00	60,000,000.00	60,000,000.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,493,171.88	12,526,162.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,493,171.88	12,526,162.50
		CNFX Total					25,000,000.00	24,986,343.76	25,052,325.00
PSI	NTRD	CPD	102218	ING U.S. FUNDING LLC CP	0.83	11/29/2016	20,000,000.00	19,987,088.89	19,993,313.80
PSI	NTRD	CPD	102406	CAFCO LLC CP	0.85	11/22/2016	21,089,000.00	21,078,543.37	21,081,731.25
PSI	NTRD	CPD	102447	CAFCO LLC CP	0.81	11/22/2016	16,035,000.00	16,027,423.46	16,029,473.22
PSI	NTRD	CPD	102468	SHEFFIELD RECEIVABLES CORP	0.67	11/1/2016	11,188,000.00	11,188,000.00	11,187,860.15
PSI	NTRD	CPD	102506	CAFCO LLC CP	0.88	12/7/2016	9,026,000.00	9,018,057.12	9,020,090.77
PSI	NTRD	CPD	102516	TOYOTA MOTOR CREDIT CORP C	0.56	11/1/2016	46,000,000.00	46,000,000.00	45,999,661.44
PSI	NTRD	CPD	102520	TOYOTA MOTOR CREDIT CORP C	0.57	11/2/2016	13,389,000.00	13,388,788.01	13,388,799.17
PSI	NTRD	CPD	102525	OLD LINE FUNDING LLC CP	0.83	12/5/2016	25,000,000.00	24,980,402.78	24,985,489.50
PSI	NTRD	CPD	102536	ABBEY NATIONAL TREAS SV PL	0.55	11/1/2016	20,917,000.00	20,917,000.00	20,916,777.44
PSI	NTRD	CPD	102562	ABBEY NATIONAL TREAS SV PL	0.54	11/1/2016	50,000,000.00	50,000,000.00	49,999,468.00
PSI	NTRD	CPD	102566	CAFCO LLC CP	0.88	12/20/2016	14,411,000.00	14,393,738.82	14,396,929.24
PSI	NTRD	CPD	102574	CAFCO LLC CP	0.88	12/20/2016	6,089,000.00	6,081,706.73	6,083,054.76
PSI	NTRD	CPD	102590	CREDIT AGRICOLE CIB NY BR	0.57	11/30/2016	24,981,000.00	24,969,529.56	24,972,048.56
PSI	NTRD	CPD	102593	EXXON MOBIL CORP CP	0.48	11/4/2016	50,000,000.00	49,998,000.00	49,998,272.00
PSI	NTRD	CPD	102598	TOYOTA MOTOR CREDIT CORP C	0.5	11/8/2016	50,000,000.00	49,995,138.89	49,996,689.00
PSI	NTRD	CPD	102600	NATIXIS NY BRANCH CP	0.565	11/21/2016	30,000,000.00	29,990,583.33	29,993,192.40
PSI	NTRD	CPD	102605	ATLANTIC ASSET SEC LLC CP	0.6	11/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102606	ATLANTIC ASSET SEC LLC CP	0.6	11/2/2016	50,000,000.00	49,999,166.67	49,998,736.00
PSI	NTRD	CPD	102607	SHEFFIELD RECEIVABLES CORP	0.55	11/2/2016	50,000,000.00	49,999,236.11	49,998,736.00
PSI	NTRD	CPD	102610	NATIXIS NY BRANCH CP	0.5	11/4/2016	25,000,000.00	24,998,958.33	24,999,186.00
PSI	NTRD	CPD	102611	MICROSOFT CORPORATION CP	0.49	11/16/2016	50,000,000.00	49,989,791.67	49,991,044.50
PSI	NTRD	CPD	102612	MICROSOFT CORPORATION CP	0.49	11/17/2016	50,000,000.00	49,989,111.11	49,990,390.50
PSI	NTRD	CPD	102614	DANSKE CORP CP	0.83	12/22/2016	25,000,000.00	24,970,604.17	24,971,508.25
PSI	NTRD	CPD	102615	ATLANTIC ASSET SEC LLC CP	0.57	11/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102620	ATLANTIC ASSET SEC LLC CP	0.57	11/4/2016	50,000,000.00	49,997,625.00	49,997,416.50
PSI	NTRD	CPD	102621	SHEFFIELD RECEIVABLES CORP	0.55	11/1/2016	27,000,000.00	27,000,000.00	26,999,662.50
PSI	NTRD	CPD	102634	CREDIT AGRICOLE CIB NY BR	0.53	11/30/2016	50,000,000.00	49,978,652.78	49,982,083.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2016 to October 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102635	ATLANTIC ASSET SEC LLC CP	0.58	11/1/2016	15,979,000.00	15,979,000.00	15,978,800.26
PSI	NTRD	CPD	102636	NATIXIS NY BRANCH CP	0.48	11/2/2016	50,000,000.00	49,999,333.33	49,999,216.50
PSI	NTRD	CPD	102638	CRC FUNDING LLC CP	0.86	12/29/2016	50,000,000.00	49,930,722.22	49,944,605.50
PSI	NTRD	CPD	102640	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	44,000,000.00	43,998,631.11	43,998,313.48
PSI	NTRD	CPD	102646	ATLANTIC ASSET SEC LLC CP	0.53	11/2/2016	25,000,000.00	24,999,631.94	24,999,368.00
PSI	NTRD	CPD	102649	NATIXIS NY BRANCH CP	0.48	11/2/2016	28,722,000.00	28,721,617.04	28,721,549.93
PSI	NTRD	CPD	102659	ATLANTIC ASSET SEC LLC CP	0.53	11/8/2016	25,000,000.00	24,997,423.61	24,997,305.50
PSI	NTRD	CPD	102661	ATLANTIC ASSET SEC LLC CP	0.52	11/8/2016	25,000,000.00	24,997,472.22	24,997,305.50
PSI	NTRD	CPD	102663	ATLANTIC ASSET SEC LLC CP	0.72	12/1/2016	50,000,000.00	49,970,000.00	49,973,951.50
PSI	NTRD	CPD	102665	ATLANTIC ASSET SEC LLC CP	0.54	11/14/2016	50,000,000.00	49,990,250.00	49,989,986.00
PSI	NTRD	CPD	102674	AUTOBAHN FUNDING CO LLC CP	0.51	11/7/2016	50,000,000.00	49,995,750.00	49,995,333.50
PSI	NTRD	CPD	102675	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,997,708.33	49,997,416.50
PSI	NTRD	CPD	102676	EXXON MOBIL CORP CP	0.42	11/3/2016	25,000,000.00	24,999,416.67	24,999,358.25
PSI	NTRD	CPD	102679	AUTOBAHN FUNDING CO LLC CP	0.51	11/4/2016	50,000,000.00	49,997,875.00	49,997,416.50
PSI	NTRD	CPD	102681	SHEFFIELD RECEIVABLES CORP	0.56	11/3/2016	25,000,000.00	24,999,222.22	24,999,041.75
PSI	NTRD	CPD	102683	CIESCO LLC CP	0.74	12/7/2016	12,500,000.00	12,490,750.00	12,491,816.38
PSI	NTRD	CPD	102685	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,997,708.33	49,997,416.50
PSI	NTRD	CPD	102687	CHEVRON CORP CP	0.46	12/1/2016	50,000,000.00	49,980,833.33	49,983,423.50
PSI	NTRD	CPD	102690	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,990,972.22	49,989,986.00
PSI	NTRD	CPD	102691	ATLANTIC ASSET SEC LLC CP	0.51	11/10/2016	25,000,000.00	24,996,812.50	24,996,562.50
PSI	NTRD	CPD	102692	SHEFFIELD RECEIVABLES CORP	0.55	11/4/2016	50,000,000.00	49,997,708.33	49,997,416.50
PSI	NTRD	CPD	102695	SHEFFIELD RECEIVABLES CORP	0.55	11/2/2016	50,000,000.00	49,999,236.11	49,998,736.00
PSI	NTRD	CPD	102702	SHEFFIELD RECEIVABLES CORP	0.56	11/1/2016	50,000,000.00	50,000,000.00	49,999,375.00
PSI	NTRD	CPD	102703	AUTOBAHN FUNDING CO LLC CP	0.49	11/7/2016	25,000,000.00	24,997,958.33	24,997,666.75
PSI	NTRD	CPD	102704	CANCARA ASSET SEC LLC CP	0.6	11/4/2016	50,000,000.00	49,997,500.00	49,997,416.50
PSI	NTRD	CPD	102713	SHEFFIELD RECEIVABLES CORP	0.56	11/4/2016	30,000,000.00	29,998,600.00	29,998,449.90
PSI	NTRD	CPD	102717	REGENCY MARKETS NO. 1 LLC	0.645	11/10/2016	50,000,000.00	49,991,937.50	49,993,125.00
PSI	NTRD	CPD	102719	ATLANTIC ASSET SEC LLC CP	0.49	11/9/2016	30,000,000.00	29,996,733.33	29,996,325.00
PSI	NTRD	CPD	102720	REGENCY MARKETS NO. 1 LLC	0.62	11/10/2016	50,000,000.00	49,992,250.00	49,993,125.00
PSI	NTRD	CPD	102722	EXXON MOBIL CORP CP	0.49	11/23/2016	50,000,000.00	49,985,027.78	49,988,468.00
PSI	NTRD	CPD	102724	CANCARA ASSET SEC LLC CP	0.95	1/3/2017	25,000,000.00	24,958,437.50	24,965,244.50
PSI	NTRD	CPD	102727	TOYOTA MOTOR CREDIT CORP C	0.5	11/23/2016	50,000,000.00	49,984,722.22	49,988,276.50
PSI	NTRD	CPD	102728	SHEFFIELD RECEIVABLES CORP	0.54	11/4/2016	50,000,000.00	49,997,750.00	49,997,416.50
PSI	NTRD	CPD	102729	CREDIT AGRICOLE CIB NY BR	0.86	1/3/2017	25,000,000.00	24,962,375.00	24,974,977.75
PSI	NTRD	CPD	102731	AUTOBAHN FUNDING CO LLC CP	0.5	11/18/2016	50,000,000.00	49,988,194.45	49,986,500.00
PSI	NTRD	CPD	102732	AUTOBAHN FUNDING CO LLC CP	0.5	11/18/2016	5,000,000.00	4,998,819.45	4,998,650.00
PSI	NTRD	CPD	102733	REGENCY MARKETS NO. 1 LLC	0.63	11/7/2016	14,888,000.00	14,886,436.76	14,886,610.50
PSI	NTRD	CPD	102734	CREDIT AGRICOLE CIB NY BR	0.42	11/7/2016	45,000,000.00	44,996,850.00	44,996,841.45
PSI	NTRD	CPD	102736	CREDIT AGRICOLE CIB NY BR	0.42	11/7/2016	30,000,000.00	29,997,900.00	29,997,894.30

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2016 to October 31, 2016
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102740	SHEFFIELD RECEIVABLES CORP	0.56	11/10/2016	50,000,000.00	49,993,000.00	49,993,125.00
PSI	NTRD	CPD	102741	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,990,972.22	49,989,986.00
PSI	NTRD	CPD	102742	AUTOBAHN FUNDING CO LLC CP	0.5	11/17/2016	25,000,000.00	24,994,444.44	24,993,707.75
PSI	NTRD	CPD	102743	SHEFFIELD RECEIVABLES CORP	0.55	11/16/2016	50,000,000.00	49,988,541.67	49,988,289.00
PSI	NTRD	CPD	102744	EXXON MOBIL CORP CP	0.4	11/8/2016	50,000,000.00	49,996,111.11	49,996,422.00
PSI	NTRD	CPD	102746	ATLANTIC ASSET SEC LLC CP	0.6	11/9/2016	50,000,000.00	49,993,333.33	49,993,875.00
PSI	NTRD	CPD	102747	ATLANTIC ASSET SEC LLC CP	0.6	11/9/2016	25,297,000.00	25,293,627.07	25,293,901.12
PSI	NTRD	CPD	102748	AUTOBAHN FUNDING CO LLC CP	0.5	11/9/2016	50,000,000.00	49,994,444.44	49,993,875.00
PSI	NTRD	CPD	102749	AUTOBAHN FUNDING CO LLC CP	0.5	11/16/2016	50,000,000.00	49,989,583.33	49,988,289.00
PSI	NTRD	CPD	102752	SHEFFIELD RECEIVABLES CORP	0.53	11/10/2016	50,000,000.00	49,993,375.00	49,993,125.00
PSI	NTRD	CPD	102753	ATLANTIC ASSET SEC LLC CP	0.52	11/18/2016	50,000,000.00	49,987,722.22	49,986,500.00
PSI	NTRD	CPD	102754	EXXON MOBIL CORP CP	0.4	11/8/2016	50,000,000.00	49,996,111.11	49,996,422.00
PSI	NTRD	CPD	102755	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	18,984,000.00	18,976,090.00	18,976,267.63
PSI	NTRD	CPD	102762	TOYOTA MOTOR CREDIT CORP C	0.52	11/30/2016	50,000,000.00	49,979,055.55	49,983,333.50
PSI	NTRD	CPD	102763	SHEFFIELD RECEIVABLES CORP	0.56	11/17/2016	50,000,000.00	49,987,555.56	49,987,415.50
PSI	NTRD	CPD	102764	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	10,000,000.00	9,998,194.45	9,997,997.20
PSI	NTRD	CPD	102765	ATLANTIC ASSET SEC LLC CP	0.52	11/14/2016	50,000,000.00	49,990,611.11	49,989,986.00
PSI	NTRD	CPD	102770	EXXON MOBIL CORP CP	0.42	11/18/2016	50,000,000.00	49,990,083.33	49,991,300.00
PSI	NTRD	CPD	102774	ABBEY NATIONAL TREAS SV PL	0.5	12/1/2016	41,974,000.00	41,956,510.83	41,956,903.57
PSI	NTRD	CPD	102777	AUTOBAHN FUNDING CO LLC CP	0.5	11/14/2016	50,000,000.00	49,990,972.22	49,989,986.00
PSI	NTRD	CPD	102779	SHEFFIELD RECEIVABLES CORP	0.55	11/15/2016	50,000,000.00	49,989,305.56	49,989,166.50
PSI	NTRD	CPD	102783	REGENCY MARKETS NO. 1 LLC	0.65	11/14/2016	50,000,000.00	49,988,263.89	49,989,986.00
PSI	NTRD	CPD	102785	ATLANTIC ASSET SEC LLC CP	0.54	11/15/2016	50,000,000.00	49,989,500.00	49,989,166.50
PSI	NTRD	CPD	102786	AUTOBAHN FUNDING CO LLC CP	0.5	11/16/2016	50,000,000.00	49,989,583.34	49,988,289.00
PSI	NTRD	CPD	102787	ATLANTIC ASSET SEC LLC CP	0.54	11/16/2016	50,000,000.00	49,988,750.00	49,988,289.00
PSI	NTRD	CPD	102796	ATLANTIC ASSET SEC LLC CP	0.57	12/1/2016	30,000,000.00	29,985,750.00	29,984,370.90
PSI	NTRD	CPD	102797	ATLANTIC ASSET SEC LLC CP	0.61	11/15/2016	50,000,000.00	49,988,138.89	49,989,166.50
PSI	NTRD	CPD	102798	AUTOBAHN FUNDING CO LLC CP	0.5	11/21/2016	50,000,000.00	49,986,111.11	49,983,666.50
PSI	NTRD	CPD	102800	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,967,625.00	24,965,244.50
PSI	NTRD	CPD	102801	ABBEY NATIONAL TREAS SV PL	0.51	12/1/2016	50,000,000.00	49,978,750.00	49,979,634.50
PSI	NTRD	CPD	102802	UNILEVER CAPITAL CORP CP	0.53	1/3/2017	15,000,000.00	14,986,087.50	14,985,679.95
PSI	NTRD	CPD	102803	SHEFFIELD RECEIVABLES CORP	0.55	11/22/2016	50,000,000.00	49,983,958.33	49,982,766.50
PSI	NTRD	CPD	102805	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	25,000,000.00	24,987,513.89	24,986,422.25
PSI	NTRD	CPD	102808	CREDIT AGRICOLE CIB NY BR	0.55	12/20/2016	20,767,000.00	20,751,453.59	20,752,866.81
PSI	NTRD	CPD	102811	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	50,000,000.00	49,981,944.44	49,983,666.50
PSI	NTRD	CPD	102812	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	25,000,000.00	24,990,972.22	24,991,833.25
PSI	NTRD	CPD	102813	CAFCO LLC CP	0.85	1/20/2017	50,000,000.00	49,905,555.55	49,896,725.00
PSI	NTRD	CPD	102815	ATLANTIC ASSET SEC LLC CP	0.58	12/2/2016	35,000,000.00	34,982,519.45	34,980,991.15
PSI	NTRD	CPD	102817	ATLANTIC ASSET SEC LLC CP	0.64	12/19/2016	50,000,000.00	49,957,333.34	49,952,429.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102818	OLD LINE FUNDING LLC CP	0.75	1/3/2017	25,000,000.00	24,967,187.50	24,966,577.75
PSI	NTRD	CPD	102822	CIESCO LLC CP	0.5	11/18/2016	50,000,000.00	49,988,194.44	49,986,500.00
PSI	NTRD	CPD	102823	CIESCO LLC CP	0.5	11/18/2016	25,000,000.00	24,994,097.22	24,993,250.00
PSI	NTRD	CPD	102824	AUTOBAHN FUNDING CO LLC CP	0.5	11/22/2016	50,000,000.00	49,985,416.66	49,982,766.50
PSI	NTRD	CPD	102825	OLD LINE FUNDING LLC CP	0.75	1/3/2017	40,000,000.00	39,947,500.00	39,946,524.40
PSI	NTRD	CPD	102826	REGENCY MARKETS NO. 1 LLC	0.65	11/21/2016	25,000,000.00	24,990,972.22	24,991,833.25
PSI	NTRD	CPD	102827	ATLANTIC ASSET SEC LLC CP	0.57	12/2/2016	25,000,000.00	24,987,729.17	24,986,422.25
PSI	NTRD	CPD	102829	SHEFFIELD RECEIVABLES CORP	0.55	11/22/2016	50,000,000.00	49,983,958.34	49,982,766.50
PSI	NTRD	CPD	102830	AUTOBAHN FUNDING CO LLC CP	0.5	11/22/2016	50,000,000.00	49,985,416.66	49,982,766.50
PSI	NTRD	CPD	102833	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	49,977,083.34	49,973,951.50
PSI	NTRD	CPD	102834	ATLANTIC ASSET SEC LLC CP	0.6	12/2/2016	50,000,000.00	49,974,166.67	49,972,844.50
PSI	NTRD	CPD	102835	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,998,833.33	49,998,546.00
PSI	NTRD	CPD	102837	AUTOBAHN FUNDING CO LLC CP	0.6	12/20/2016	35,000,000.00	34,971,416.67	34,965,826.35
PSI	NTRD	CPD	102838	ATLANTIC ASSET SEC LLC CP	0.57	12/5/2016	25,000,000.00	24,986,541.67	24,984,760.50
PSI	NTRD	CPD	102839	SHEFFIELD RECEIVABLES CORP	0.57	12/8/2016	35,000,000.00	34,979,495.83	34,976,244.80
PSI	NTRD	CPD	102842	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	50,000,000.00	49,952,750.00	49,952,266.50
PSI	NTRD	CPD	102845	ATLANTIC ASSET SEC LLC CP	0.51	12/2/2016	50,000,000.00	49,978,041.67	49,972,844.50
PSI	NTRD	CPD	102846	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	50,000,000.00	49,977,083.33	49,973,951.50
PSI	NTRD	CPD	102852	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	38,000,000.00	37,964,090.00	37,963,722.54
PSI	NTRD	CPD	102853	SHEFFIELD RECEIVABLES CORP	0.55	12/1/2016	34,000,000.00	33,984,416.67	33,982,287.02
PSI	NTRD	CPD	102855	ATLANTIC ASSET SEC LLC CP	0.52	12/2/2016	35,000,000.00	34,984,327.78	34,980,991.15
PSI	NTRD	CPD	102863	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	20,000,000.00	19,991,388.89	19,989,137.80
PSI	NTRD	CPD	102864	SHEFFIELD RECEIVABLES CORP	0.55	12/5/2016	50,000,000.00	49,974,027.78	49,969,521.00
PSI	NTRD	CPD	102866	AUTOBAHN FUNDING CO LLC CP	0.5	11/30/2016	35,000,000.00	34,985,902.78	34,982,500.00
PSI	NTRD	CPD	102867	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	35,000,000.00	34,966,925.00	34,966,586.55
PSI	NTRD	CPD	102868	THUNDER BAY FUNDING LLC CP	0.7	12/29/2016	50,000,000.00	49,943,611.11	49,938,951.50
PSI	NTRD	CPD	102869	SHEFFIELD RECEIVABLES CORP	0.57	12/13/2016	40,000,000.00	39,973,400.00	39,968,036.80
PSI	NTRD	CPD	102871	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,939,625.00	49,947,466.50
PSI	NTRD	CPD	102872	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,939,625.00	49,947,466.50
PSI	NTRD	CPD	102873	TOYOTA MOTOR CREDIT CORP C	0.54	12/14/2016	50,000,000.00	49,967,750.00	49,971,583.50
PSI	NTRD	CPD	102876	CREDIT AGRICOLE CIB NY BR	0.42	11/8/2016	50,000,000.00	49,995,916.66	49,995,955.50
PSI	NTRD	CPD	102877	CREDIT AGRICOLE CIB NY BR	0.42	11/8/2016	33,992,000.00	33,989,223.98	33,989,250.39
PSI	NTRD	CPD	102881	EXXON MOBIL CORP CP	0.44	12/16/2016	50,000,000.00	49,972,500.00	49,971,122.00
PSI	NTRD	CPD	102882	EXXON MOBIL CORP CP	0.44	12/15/2016	50,000,000.00	49,973,111.12	49,971,875.00
PSI	NTRD	CPD	102883	MONT BLANC CAPITAL CORP CP	0.45	11/7/2016	38,738,000.00	38,735,094.65	38,734,384.58
PSI	NTRD	CPD	102884	SHEFFIELD RECEIVABLES CORP	0.54	12/1/2016	50,000,000.00	49,977,500.00	49,973,951.50
PSI	NTRD	CPD	102885	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	50,000,000.00	49,973,083.34	49,964,900.00
PSI	NTRD	CPD	102886	UNILEVER CAPITAL CORP CP	0.54	1/5/2017	13,870,000.00	13,856,476.75	13,856,116.13
PSI	NTRD	CPD	102891	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	50,000,000.00	49,978,472.22	49,972,844.50

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PSI	NTRD	CPD	102892	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	5,000,000.00	4,997,847.22	4,997,284.45
PSI	NTRD	CPD	102893	CREDIT AGRICOLE CIB NY BR	0.42	11/9/2016	50,000,000.00	49,995,333.33	49,995,412.50
PSI	NTRD	CPD	102894	CREDIT AGRICOLE CIB NY BR	0.42	11/9/2016	45,000,000.00	44,995,800.00	44,995,871.25
PSI	NTRD	CPD	102897	CRC FUNDING LLC CP	0.5	11/29/2016	50,000,000.00	49,980,555.55	49,977,162.50
PSI	NTRD	CPD	102898	CAFCO LLC CP	0.5	11/23/2016	40,000,000.00	39,987,777.78	39,985,458.80
PSI	NTRD	CPD	102899	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,973,750.00	49,968,400.00
PSI	NTRD	CPD	102900	ATLANTIC ASSET SEC LLC CP	0.51	12/5/2016	50,000,000.00	49,975,916.67	49,969,521.00
PSI	NTRD	CPD	102901	ATLANTIC ASSET SEC LLC CP	0.5	12/5/2016	50,000,000.00	49,976,388.89	49,969,521.00
PSI	NTRD	CPD	102903	UNILEVER CAPITAL CORP CP	0.54	1/9/2017	17,000,000.00	16,982,405.00	16,981,389.76
PSI	NTRD	CPD	102904	TOYOTA MOTOR CREDIT CORP C	0.54	12/16/2016	50,000,000.00	49,966,250.00	49,969,461.00
PSI	NTRD	CPD	102905	AUTOBAHN FUNDING CO LLC CP	0.5	12/2/2016	15,000,000.00	14,993,541.67	14,991,853.35
PSI	NTRD	CPD	102906	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,992,236.11	49,993,214.00
PSI	NTRD	CPD	102907	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,992,236.11	49,993,214.00
PSI	NTRD	CPD	102908	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,992,236.11	49,993,214.00
PSI	NTRD	CPD	102909	NATIXIS NY BRANCH CP	0.43	11/14/2016	50,000,000.00	49,992,236.11	49,993,214.00
PSI	NTRD	CPD	102910	CREDIT AGRICOLE CIB NY BR	0.42	11/4/2016	50,000,000.00	49,998,250.00	49,998,044.50
PSI	NTRD	CPD	102911	CREDIT AGRICOLE CIB NY BR	0.42	11/4/2016	50,000,000.00	49,998,250.00	49,998,044.50
PSI	NTRD	CPD	102912	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,998,833.33	49,998,546.00
PSI	NTRD	CPD	102913	CREDIT AGRICOLE CIB NY BR	0.42	11/3/2016	50,000,000.00	49,998,833.33	49,998,546.00
PSI	NTRD	CPD	102915	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	50,000,000.00	49,976,388.89	49,969,521.00
PSI	NTRD	CPD	102916	TOYOTA MOTOR CREDIT CORP C	0.53	12/15/2016	50,000,000.00	49,967,611.12	49,970,625.00
PSI	NTRD	CPD	102919	TOYOTA MOTOR CREDIT CORP C	0.56	12/19/2016	50,000,000.00	49,962,666.67	49,965,836.00
PSI	NTRD	CPD	102920	SHEFFIELD RECEIVABLES CORP	0.55	12/9/2016	35,000,000.00	34,979,680.55	34,975,430.00
PSI	NTRD	CPD	102922	ATLANTIC ASSET SEC LLC CP	0.52	12/9/2016	35,000,000.00	34,980,788.89	34,975,430.00
PSI	NTRD	CPD	102924	SHEFFIELD RECEIVABLES CORP	0.54	12/6/2016	50,000,000.00	49,973,750.00	49,968,400.00
PSI	NTRD	CPD	102927	AUTOBAHN FUNDING CO LLC CP	0.41	11/2/2016	40,000,000.00	39,999,544.44	39,998,988.80
PSI	NTRD	CPD	102928	AUTOBAHN FUNDING CO LLC CP	0.5	12/5/2016	20,000,000.00	19,990,555.55	19,987,808.40
PSI	NTRD	CPD	102929	ATLANTIC ASSET SEC LLC CP	0.51	12/9/2016	25,000,000.00	24,986,541.67	24,982,450.00
PSI	NTRD	CPD	102932	ATLANTIC ASSET SEC LLC CP	0.49	12/8/2016	10,000,000.00	9,994,963.89	9,993,212.80
PSI	NTRD	CPD	102933	EXXON MOBIL CORP CP	0.44	12/14/2016	50,000,000.00	49,973,722.22	49,972,805.50
PSI	NTRD	CPD	102935	SHEFFIELD RECEIVABLES CORP	0.54	12/7/2016	50,000,000.00	49,973,000.00	49,967,265.50
		CPD Total					6,908,836,000.00	6,906,396,413.27	6,906,336,559.10
PSI	NTRD	FCDN	101130	FFCB D/N	0.51	11/3/2016	50,000,000.00	49,998,583.33	49,999,450.00
		FCDN Total					50,000,000.00	49,998,583.33	49,999,450.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,985,842.65	25,000,125.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,941,204.50
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,916,250.00

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PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,991,425.44	49,952,200.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,528,734.57	36,500,072.54
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,726,690.33
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,730,671.52	23,691,741.25
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,959,796.91	49,877,350.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,879.39	149,632.05
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,989,197.70	24,979,225.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,475,172.38
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,993,971.02	24,916,600.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,489,328.70	43,354,884.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,960,150.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,981,529.55	25,000,450.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,981,529.55	25,000,450.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,981,529.55	25,000,450.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	25,000,000.00
PSI	NTRD	FFCB	93241	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	25,000,000.00	24,990,296.41	24,958,450.00
PSI	NTRD	FFCB	94398	FFCB 1.08 (CALLABLE)	1.08	5/22/2018	33,000,000.00	32,800,086.55	32,945,154.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	22,025,928.26
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,962,662.56	24,977,600.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,977,600.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,977,600.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	25,000,750.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,991,104.01	25,017,700.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,499,919.96
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	41,048,790.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,010,773.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	21,010,773.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	30,121,440.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,979,475.36	24,970,800.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,949,975.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,949,975.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,945,973.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,111,680.85
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,957,013.70	49,888,950.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,919,625.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,984,471.25	24,949,975.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,636.20	12,394,485.18
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,597.15	19,417,026.42
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	25,032,525.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,978,795.62	49,839,400.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,519,838.88	47,387,301.52
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,784,300.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,025,550.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,892,150.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,978,559.21	50,025,550.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	50,025,550.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,977,779.30	24,907,750.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,941,275.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,941,275.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,882,550.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,576,068.99	33,476,016.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,460,493.35	35,369,005.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,964,271.63	49,828,150.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,977,669.77	24,914,075.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,416,421.91	26,342,436.40
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,965,145.75	29,896,890.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,775.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,904,697.90
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,775.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,775.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	25,010,775.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,563,942.64	46,535,430.90
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,491.79	25,013,050.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,977,491.79	25,013,050.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,663,448.17	20,638,819.73
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,959,577.54	24,891,125.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	50,029,650.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,014,825.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	25,014,825.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	40,000,080.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,990,265.73	27,000,054.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,977,690.08	25,000,050.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,971,621.78	30,000,060.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,585,492.28	23,493,516.80
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,629,252.28	45,740,660.90
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,965,950.16	25,049,650.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,971,756.19	24,830,550.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,975,809.37	24,830,550.00

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PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,975,823.30	24,830,550.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,971,513.83	29,796,660.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,937,750.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,977,969.69	48,817,818.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,879,350.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,969,614.26	32,840,742.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,989,479.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,492,514.80	41,345,703.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	49,830,900.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,935,375.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,935,375.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	50,015,850.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,915,450.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,684,167.95
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,935,375.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,481,845.32	35,274,255.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,761,468.17	27,515,828.40
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	49,618,600.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,809,300.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	34,733,020.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,670.01	28,006,188.18
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,987,917.58	24,821,175.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,096,760.39	31,790,416.68
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,974,557.25	24,821,175.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,818,125.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,818,125.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,818,125.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,818,125.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,975,688.71	24,821,175.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,153,217.70	11,095,065.23
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,608.84	22,996,381.97
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,300.52	31,846,489.68
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,975,369.86	49,759,850.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,970,390.14	49,872,450.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,936,171.51	42,790,977.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,965,531.20	24,810,075.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,088,980.10	25,926,528.38
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	49,804,400.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,899,825.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,987,551.33	24,899,825.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,032.88	49,804,400.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,461.97	22,675,943.32
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	49,756,950.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,263,941.23
		FFCB Total					3,752,311,000.00	3,750,629,573.31	3,742,446,365.39
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,993,788.49	45,059,940.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,196,028.75	45,201,401.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,607.03	50,001,550.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,995,079.87	28,000,868.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,882,795.38	45,797,459.40
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,981,258.58	49,888,300.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,931,454.42	37,860,230.87
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,391,594.06	22,543,839.00
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,047,750.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,072,242.53
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	25,076,575.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	25,000,250.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,442.76	6,000,042.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,688.55	1,200,008.40
PSI	NTRD	FHLB	101137	FHLB 0.625	0.625	3/29/2017	50,000,000.00	49,997,961.43	50,050,000.00
PSI	NTRD	FHLB	101138	FHLB 0.625	0.625	3/29/2017	36,505,000.00	36,503,511.64	36,541,505.00
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,487,628.37	34,349,304.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,847,550.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,977,860.62	49,695,100.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,890,800.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	31,093,982.40
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,723,600.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,679,376.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,762,600.80
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,521,100.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,003.14	29,286,010.77
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,850,480.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,975,835.16	24,833,525.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,883,525.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	41,173,146.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	49,800,800.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,398,395.00

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,974,500.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,974,500.00
		FHLB Total					1,085,750,000.00	1,085,401,538.25	1,082,080,256.37
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,929,680.55	49,963,100.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	37,999,482.68	38,024,916.89
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,928,333.33	49,961,800.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,470,616.67	20,484,338.00
PSI	NTRD	FHLD	101113	FHLB D/N	0.5	11/30/2016	20,971,000.00	20,962,553.35	20,967,623.67
PSI	NTRD	FHLD	101126	FHLB D/N	0.5	12/1/2016	36,125,000.00	36,109,947.92	36,118,678.13
		FHLD Total					215,649,000.00	215,400,614.50	215,520,456.69
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,770,952.68
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,011,250.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,011,250.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,011,250.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,844,393.69	50,256,050.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,844,393.69	50,256,050.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,901,860.07	50,256,050.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,901,860.07	50,256,050.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,928,851.77	50,256,050.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,928,851.77	50,256,050.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,640,334.58	50,273,500.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,640,334.58	50,273,500.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,555,959.50	45,230,445.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,534,693.65	50,256,050.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	25,022,250.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,017,950.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	25,014,875.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,750,746.25
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,989,042.55	49,976,300.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,944,750.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	49,950,450.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	25,009,825.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	18,003,186.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,492.75	24,999,725.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,981,425.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,987,175.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,999,425.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,994,870.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	25,002,550.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,937,825.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,451,200.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,451,200.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,725,600.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,451,200.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,441,400.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,467,650.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	49,303,050.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,451,200.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	49,451,200.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	49,540,550.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	49,781,150.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,882,050.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,896,675.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,851,200.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,855,125.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,823,075.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,850,200.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,566,900.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,557,450.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,506,450.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,563,150.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,502,700.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	49,554,950.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	49,762,300.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	49,857,500.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,928,775.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	49,915,000.00
		FHLM Total					2,308,490,000.00	2,306,194,068.67	2,301,358,324.93
PSI	NTRD	FNMA	88534	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,004,082.04	50,019,400.00
PSI	NTRD	FNMA	88537	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,003,802.66	50,019,400.00
PSI	NTRD	FNMA	88591	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,213,363.93	50,275,600.00
PSI	NTRD	FNMA	88592	FNMA 4.875	4.875	12/15/2016	50,000,000.00	50,213,363.93	50,275,600.00
PSI	NTRD	FNMA	88593	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,002,835.00	50,019,400.00
PSI	NTRD	FNMA	88600	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,003,244.15	50,019,400.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,025,135.47	50,102,550.00
PSI	NTRD	FNMA	89146	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,007,938.66	50,019,400.00
PSI	NTRD	FNMA	89147	FNMA 1.375	1.375	11/15/2016	25,000,000.00	25,003,969.33	25,009,700.00
PSI	NTRD	FNMA	89148	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,006,992.00	50,019,400.00
PSI	NTRD	FNMA	89149	FNMA 1.375	1.375	11/15/2016	50,000,000.00	50,006,992.00	50,019,400.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,025,135.47	50,102,550.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,493.65	14,782,950.40
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	50,166,500.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,892,569.10	20,900,940.50
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	50,012,050.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	50,015,400.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,007,650.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	50,007,800.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	50,008,800.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	15,002,640.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	50,015,500.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,704.32	36,488,260.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,006,900.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	25,006,900.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	25,000,050.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,985,514.40	25,000,500.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,709,706.41	50,005,750.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,223,501.50	30,403,496.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,833,717.31	25,004,175.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,677,000.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,677,000.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,677,000.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,827,311.25	50,677,000.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	25,002,550.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,269,538.04	31,371,423.84
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,787,345.39	49,925,850.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,787,345.39	49,925,850.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,939,408.47	40,050,516.87
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,773,300.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,941,975.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	25,002,625.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	25,002,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,616.41	31,122,738.56
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,939,925.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,960,457.52	50,003,950.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	50,001,450.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	25,002,075.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,973,450.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,467.37	25,002,550.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	25,000,375.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	25,001,275.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	25,002,000.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,951,700.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	49,848,100.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,923,550.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	49,568,950.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,813,825.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,813,825.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	49,590,500.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,796,000.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,970,930.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	49,539,350.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,719,525.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,689,500.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,706,650.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	49,379,000.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,690,400.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,703,200.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,705,050.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,797,650.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,751,300.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,733,700.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,735,775.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,729,750.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,828,350.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,732,675.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,531.22	24,732,675.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,764,250.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,794,775.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	49,356,850.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,200,927.85	45,773,309.48

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PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,799,250.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,863,725.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,868,425.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,788,700.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	49,657,250.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	49,469,550.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,561.34	34,961,535.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	49,732,900.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	49,477,050.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,972,884.76	49,722,050.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,782,850.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,033.35	49,732,900.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,033.35	49,732,900.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,632.59	13,994,838.06
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,027.38	49,967,700.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	49,982,100.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	49,982,100.00
		FNMA Total					3,670,557,000.00	3,669,431,183.01	3,662,149,778.91
PSI	NTRD	FRCDQ2	99496	NORDEA BK FINLAND PLC NY F	1.007	11/14/2016	27,900,000.00	27,900,000.00	27,906,165.90
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.275	5/22/2017	50,000,000.00	50,003,292.23	50,066,600.00
		FRCDQ2 Total					77,900,000.00	77,903,292.23	77,972,765.90
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,908,150.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,863,850.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,806,850.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,806,850.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,733,000.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,770,600.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,833,850.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,815,850.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,828,550.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,806,450.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,814,350.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,828,900.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,912,125.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,904,250.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,838,825.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,838,825.00

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PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,877,925.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,877,925.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,833,700.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,843,850.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,847,850.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,777,250.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,888,625.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,888,625.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,919,750.00
PSI	NTRD	MCPN	95820	FHLB 6.125 (CALLABLE)	1.25	5/13/2019	25,000,000.00	25,000,000.00	25,005,900.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,015,825.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,965,000.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	25,002,500.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,029,975.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,029,975.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	25,002,350.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,995,825.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,995,825.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,872,750.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,916,800.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	2	6/29/2021	10,000,000.00	10,000,000.00	9,833,110.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	24,758,950.00
		MCPN Total					1,285,000,000.00	1,285,000,000.00	1,280,491,560.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,408.54	50,005,450.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.9	4/28/2021	50,000,000.00	50,000,000.00	49,913,700.00
PSI	NTRD	MCSA	101960	FHLMC 2.75 (CALLABLE)	2	6/29/2021	50,000,000.00	50,000,000.00	49,165,550.00
		MCSA Total					150,000,000.00	149,999,408.54	149,084,700.00
PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	50,042,350.00
PSI	NTRD	NCD1	102594	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	NCD1	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	50,051,050.00
PSI	NTRD	NCD1	102616	MUFG UNION BANK NA CD	0.46	11/1/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	NCD1	102641	MUFG UNION BANK NA CD	0.46	11/7/2016	50,000,000.00	50,000,000.00	50,000,350.00
PSI	NTRD	NCD1	102677	MUFG UNION BANK NA CD	0.44	11/7/2016	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	NCD1	102840	MUFG UNION BANK NA CD	0.42	12/1/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	NCD1	102870	MUFG UNION BANK NA CD	0.42	12/5/2016	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	NCD1	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,016,000.00

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PSI	NTRD	NCD1	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,016,000.00
PSI	NTRD	NCD1	102914	MUFG UNION BANK NA CD	0.42	12/2/2016	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	NCD1	102936	MUFG UNION BANK NA CD	0.49	1/4/2017	50,000,000.00	50,000,000.00	49,985,572.50
		NCD1 Total					650,000,000.00	650,000,000.00	650,140,372.50
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,977,930.27	50,027,850.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,977,930.27	50,027,850.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,984,655.50	50,009,750.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,971,040.96	50,009,750.00
		NOTE Total					200,000,000.00	199,911,557.00	200,075,200.00
PSI	NTRD	TBIL	99921	UST BILL	0.496	11/10/2016	50,000,000.00	49,993,800.00	49,998,450.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,899,166.67	49,940,900.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,865,486.11	49,918,550.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,865,486.11	49,918,550.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,854,958.33	49,879,100.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,854,958.33	49,879,100.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,852,500.00	49,879,100.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,818,916.67	49,864,250.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,818,916.67	49,864,250.00
PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,754,545.14	49,739,650.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,754,545.14	49,739,650.00
PSI	NTRD	TBIL	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,911,013.89	49,918,550.00
PSI	NTRD	TBIL	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,911,013.89	49,918,550.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,687,343.75	49,693,800.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,687,343.75	49,693,800.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,686,145.83	49,693,800.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,686,145.83	49,693,800.00
		TBIL Total					1,100,000,000.00	1,096,398,119.46	1,096,938,350.00
PSI	NTRD	YANK1	100123	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,031,500.00
PSI	NTRD	YANK1	100124	ROYAL BANK OF CANADA NY CD	1.04	12/20/2016	50,000,000.00	50,000,000.00	50,031,500.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,002,198.11	49,990,850.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,002,198.11	49,990,850.00

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PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,002,335.07	49,987,950.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,002,335.07	49,987,950.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,994,400.00
PSI	NTRD	YANK1	102010	AU & NZ BANKING GRP NY CD	0.65	11/1/2016	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	102053	ROYAL BANK OF CANADA NY CD	0.76	12/20/2016	50,000,000.00	50,000,000.00	50,012,350.00
PSI	NTRD	YANK1	102107	UBS AG STAMFORD CT CD	0.78	11/9/2016	50,000,000.00	50,000,000.00	50,004,950.00
PSI	NTRD	YANK1	102158	UBS AG STAMFORD CT CD	0.91	12/20/2016	50,000,000.00	50,000,000.00	50,023,250.00
PSI	NTRD	YANK1	102181	CANADIAN IMP. BK OF COM NY	0.98	12/20/2016	50,000,000.00	50,000,677.78	50,026,450.00
PSI	NTRD	YANK1	102244	ROYAL BANK OF CANADA NY CD	0.9	12/20/2016	50,000,000.00	50,000,000.00	50,022,100.00
PSI	NTRD	YANK1	102248	BANK OF MONTREAL CHICAGO C	0.97	12/20/2016	50,000,000.00	50,000,000.00	50,026,250.00
PSI	NTRD	YANK1	102266	NORDEA BK FINLAND PLC NY C	0.78	11/25/2016	50,000,000.00	50,000,332.49	50,009,400.00
PSI	NTRD	YANK1	102299	CREDIT SUISSE NY CD	0.9	11/7/2016	50,000,000.00	50,000,000.00	50,004,600.00
PSI	NTRD	YANK1	102402	BARCLAYS BANK PLC NY CD	0.8	11/25/2016	50,000,000.00	50,000,000.00	50,014,300.00
PSI	NTRD	YANK1	102410	CREDIT SUISSE NY CD	1.01	12/20/2016	50,000,000.00	50,000,000.00	50,029,050.00
PSI	NTRD	YANK1	102518	NORDEA BK FINLAND PLC NY C	0.83	12/20/2016	50,000,000.00	50,000,000.00	50,016,600.00
PSI	NTRD	YANK1	102519	BANK OF MONTREAL CHICAGO C	0.85	12/20/2016	50,000,000.00	50,000,000.00	50,017,950.00
PSI	NTRD	YANK1	102521	SOCIETE GENERALE NY CD	0.64	11/18/2016	50,000,000.00	50,000,000.00	50,006,050.00
PSI	NTRD	YANK1	102528	RABOBANK NEDERLAND NY CD	0.88	12/20/2016	50,000,000.00	50,000,000.00	50,021,450.00
PSI	NTRD	YANK1	102589	BANK OF MONTREAL CHICAGO C	0.53	11/21/2016	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	102617	NORDEA BK FINLAND PLC NY C	0.77	12/20/2016	50,000,000.00	50,000,000.00	50,012,450.00
PSI	NTRD	YANK1	102622	MUFG UNION BANK NA CD	0.46	11/4/2016	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	102637	RABOBANK NEDERLAND NY CD	0.84	12/30/2016	50,000,000.00	50,000,000.00	50,018,250.00
PSI	NTRD	YANK1	102639	SVENSKA HANDELSBANKEN NY C	0.47	11/7/2016	50,000,000.00	50,000,000.00	50,000,500.00
PSI	NTRD	YANK1	102647	RABOBANK NEDERLAND NY CD	0.86	12/22/2016	50,000,000.00	50,002,112.43	50,019,000.00
PSI	NTRD	YANK1	102654	CANADIAN IMP. BK OF COM NY	1.1	3/27/2017	50,000,000.00	50,002,016.79	50,037,200.00
PSI	NTRD	YANK1	102660	DNB BANK ASA NY CD	0.49	11/28/2016	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,929,250.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,929,250.00
PSI	NTRD	YANK1	102670	BANK OF MONTREAL CHICAGO C	0.42	11/2/2016	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	102684	BANK OF MONTREAL CHICAGO C	0.5	11/1/2016	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	102686	DNB BANK ASA NY CD	0.49	11/29/2016	50,000,000.00	50,000,000.00	50,002,150.00
PSI	NTRD	YANK1	102705	BNP PARIBAS SF CD	0.5	11/3/2016	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	102710	SOCIETE GENERALE NY CD	0.63	12/5/2016	50,000,000.00	50,000,471.72	50,006,900.00
PSI	NTRD	YANK1	102716	BNP PARIBAS SF CD	0.5	11/7/2016	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	YANK1	102721	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,002,750.00
PSI	NTRD	YANK1	102738	TORONTO DOMINION BANK NY C	0.59	12/20/2016	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	102757	TORONTO DOMINION BANK NY C	0.59	12/16/2016	50,000,000.00	50,000,624.36	50,000,350.00
PSI	NTRD	YANK1	102766	DNB BANK ASA NY CD	0.55	12/12/2016	50,000,000.00	50,000,000.00	50,003,350.00
PSI	NTRD	YANK1	102769	RABOBANK NEDERLAND NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,002,750.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	102772	SOCIETE GENERALE NY CD	0.63	12/20/2016	50,000,000.00	50,000,000.00	50,004,350.00
PSI	NTRD	YANK1	102773	BARCLAYS BANK PLC NY CD	0.77	12/30/2016	50,000,000.00	50,000,000.00	50,020,450.00
PSI	NTRD	YANK1	102775	SVENSKA HANDELSBANKEN NY C	0.7	1/3/2017	50,000,000.00	50,000,873.65	50,003,050.00
PSI	NTRD	YANK1	102795	BNP PARIBAS SF CD	0.5	11/18/2016	50,000,000.00	50,000,000.00	50,000,450.00
PSI	NTRD	YANK1	102799	BANK OF MONTREAL CHICAGO C	0.54	11/17/2016	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	102804	DNB BANK ASA NY CD	0.55	12/20/2016	50,000,000.00	50,000,000.00	50,001,550.00
PSI	NTRD	YANK1	102816	NORDEA BK FINLAND PLC NY C	0.73	1/20/2017	50,000,000.00	50,001,109.05	50,002,900.00
PSI	NTRD	YANK1	102819	SOCIETE GENERALE NY CD	0.75	1/3/2017	50,000,000.00	50,000,873.64	50,009,100.00
PSI	NTRD	YANK1	102828	BNP PARIBAS SF CD	0.5	11/23/2016	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	102859	DNB BANK ASA NY CD	0.43	11/29/2016	50,000,000.00	50,000,000.00	49,999,750.00
PSI	NTRD	YANK1	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,002,458.85	49,984,600.00
PSI	NTRD	YANK1	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,002,746.61	49,982,800.00
PSI	NTRD	YANK1	102865	BNP PARIBAS SF CD	0.52	12/1/2016	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	102878	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	YANK1	102879	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,006,200.00
PSI	NTRD	YANK1	102902	SOCIETE GENERALE NY CD	0.45	12/6/2016	50,000,000.00	50,000,000.00	49,997,900.00
PSI	NTRD	YANK1	102930	DNB BANK ASA NY CD	0.43	12/5/2016	50,000,000.00	50,000,000.00	49,998,400.00
PSI	NTRD	YANK1	102934	BNP PARIBAS SF CD	0.52	12/7/2016	50,000,000.00	50,000,000.00	49,999,486.00
		YANK1 Total					3,050,000,000.00	3,050,023,363.73	3,050,236,586.00
	NTRD Total						**24,589,493,000.00**	**24,577,674,059.06**	**24,549,883,050.79**
				NTRD-PSI historical Total				**24,591,270,970.67**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,936,383.62	49,550,800.00
PSI	TRADE	NOTE	102880	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,581,245.23	49,527,350.00
PSI	TRADE	NOTE	102925	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,453,429.67	49,527,350.00
		NOTE Total					150,000,000.00	148,971,058.52	148,605,500.00
	TRADE Total						**150,000,000.00**	**148,971,058.52**	**148,605,500.00**
				TRADE-PSI historical Total				**148,966,796.88**	
	PSI Total						**24,739,493,000.00**	**24,726,645,117.58**	**24,698,488,550.79**
				PSI Historical Total				**24,740,237,767.55**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,475,000.00	4,475,000.00	4,475,000.00
		LTBD Total					4,475,000.00	4,475,000.00	4,475,000.00
	GF Total						4,475,000.00	4,475,000.00	4,475,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	4,962,705.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	500,018.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,605.75	1,433,386.50
		FFCB Total					7,000,000.00	6,992,605.75	6,896,110.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	5,002,675.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,878,292.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,903,970.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	2,078,599.60
		FHLB Total					21,200,000.00	21,200,000.00	20,863,536.60
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,797,950.74
		FHLM Total					3,976,000.00	3,976,000.00	3,797,950.74
	PHHPA Total						32,176,000.00	32,168,605.75	31,557,597.34
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,971.10	129,768.21
		FFCB Total					130,000.00	129,971.10	129,768.21
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,715.94	592,884.60
		FHLB Total					600,000.00	599,715.94	592,884.60
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	476,012.85
		FHLM Total					476,000.00	476,000.00	476,012.85
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,864,498.30
		FNMA Total					3,900,000.00	3,900,000.00	3,864,498.30
	SANIT Total						5,106,000.00	5,105,687.04	5,063,163.96
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2016	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2016	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2016	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2016	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2016	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2016	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2016	249,219.92	249,219.92	249,219.92

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2016	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2016	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2016	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2016	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2016	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2016	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2016	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2016	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2016	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2016	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2016	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2016	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2016	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2016	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2016	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2016	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2016	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2016	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2016	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2016	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2016	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2016	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2016	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2016	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2016	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2016	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2016	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2016	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2016	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2016	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2016	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2016	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2016	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2016	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2016	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2016	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2016	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2016	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2016	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2016	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2016	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2016	60,335.73	60,335.73	60,335.73

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2016	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2016	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2016	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2016	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2016	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2016	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2016	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2016	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2016	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2016	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2016	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2016	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2016	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2016	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2016	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2016	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2016	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2016	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2016	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2016	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2016	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2016	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2016	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2016	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2016	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2016	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2016	59,668.18	59,668.18	59,668.18
	SCAQM Total						39,329,484.60	39,329,484.60	39,329,484.60
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2016	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2016	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2016	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2016	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2016	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2016	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2016	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2016	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2016	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2016	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2016	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2016	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2016	48,416.11	48,416.11	48,416.11

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2016 to October 31, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2016	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2016	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2016	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2016	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2016	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2016	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2016	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2016	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2016	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2016	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2016	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2016	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2016	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2016	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2016	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2016	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2016	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2016	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2016	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2016	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2016	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2016	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2016	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2016	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2016	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2016	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2016	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2016	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2016	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2016	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2016	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2016	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2016	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2016	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2016	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2016	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2016	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2016	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2016	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2016	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2016	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2016	3,679.29	3,679.29	3,679.29

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: October 1, 2016 to October 31, 2016
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2016	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2016	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2016	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2016	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2016	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2016	4,847.55	4,847.55	4,847.55
	SLIM Total						3,195,200.85	3,195,200.85	3,195,200.85
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2016	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2016	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2016	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2016	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2016	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2016	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2016	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2016	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2016	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2016	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2016	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2016	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2016	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2016	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2016	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2016	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2016	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2016	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2016	58.56	58.56	58.56
	WASIA Total						38599.53	38599.53	38599.53
				SPI Total			**84,320,284.98**	**84,312,577.77**	**83,659,046.28**
				SPI Historical Total				**84,312,354.98**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
08/31/11	HIGH DESERT COMPLEX SOLAR PROJECTS 2011 QECB	2,930,306.24
	DEUTSCHE BANK - TRUSTEE TOTAL	$2,930,306.24

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	431,734.90
03/08/06	CCTSA TOBACCO BONDS 2006	38,357,397.58
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	40.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	754,448.32
12/21/11	LAC-CAL 2011 SERIES A	2,059,654.16
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,603,275.77

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2016
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,239,412.20
03/21/12	DISNEY PROJECT, 2012	4,200,577.79
12/02/02	MASTER REFUNDING 2002B	5,168,832.51
03/02/05	MASTER REFUNDING 2005A	10,103.55
12/13/06	MASTER REFUNDING 2006 A & B	10,234,118.81
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	125,101,337.13
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	45,085,714.96
06/26/14	COMMERCIAL PAPER 2014	1,018,143.14
01/05/06	COMMERCIAL PAPER 2016	4,437,963.71
	U.S. BANK - TRUSTEE TOTAL	$202,496,203.80

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,790,567.10
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,823,206.05
	LEASE REVENUE BONDS (2016 SERIES D)	3,867,792.95
	ZIONS BANK - TRUSTEE TOTAL	$48,481,566.10

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,882.98
	TREASURER TOTAL	$301,882.98

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 10/31/16
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
99496	NORDEA BK FINLAND PLC NY FRCD	1.01	11/14/16	27,900,000.00	27,900,000.00	Cpn rate=Qtrly US$LIBOR+19bp.
102398	TORONTO DOMINION BANK NY FRCD	1.28	05/22/17	50,000,000.00	50,003,292.23	Cpn rate=Qtrly US$LIBOR+45bp.
FRCDQ2 Totals				**77,900,000.00**	**77,903,292.23**	
	CORPORATE AND AGENCY ISSUED TOTAL			**77,900,000.00**	**77,903,292.23**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	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.
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**60,000,000.00**	**60,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**60,000,000.00**	**60,000,000.00**	
NTRD - PSI NON-TRADING Total				**137,900,000.00**	**137,903,292.23**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96776	LACCAL	09/12/14	10,000,000.00	3.500%
97467	LACCAL	12/10/14	10,000,000.00	3.500%
98159	LACCAL	03/23/15	10,000,000.00	3.500%
98733	LACCAL	06/01/15	10,000,000.00	3.500%
100983	LACCAL	03/18/16	10,000,000.00	0.840%
102161	LACCAL	07/20/16	10,000,000.00	0.930%
			$ 60,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 10/31/16
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,777,926,655.96	65.50 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	6,906,396,413.27	22.92 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,296,309,676.46	191.08 DAYS	148,971,058.52	1,774.55 DAYS
AGENCIES	12,512,054,969.61	1,169.44 DAYS	0.00	0.00 DAYS
MUNICIPALS	60,000,000.00	424.50 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	24,986,343.76	438.00 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	$24,577,674,059.06	623.41 DAYS	$148,971,058.52	1,795.00 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 10/31/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	11/01/16 - 11/30/16	$6,116,086,000.00	24.72	24.72	$6,115,433,626.05	24.73	24.73
31 to 60 Days	12/01/16 - 12/30/16	$3,643,876,000.00	14.73	39.45	$3,643,101,809.50	14.73	39.46
61 to 90 Days	12/31/16 - 01/29/17	$917,423,000.00	3.71	43.16	$916,627,634.37	3.71	43.17
91 to 120 Days	01/30/17 - 02/28/17	$200,000,000.00	0.81	43.97	$200,006,131.48	0.81	43.98
121 to 180 Days	03/01/17 - 04/29/17	$1,381,505,000.00	5.58	49.55	$1,380,019,220.24	5.58	49.56
181 to 270 Days	04/30/17 - 07/28/17	$490,000,000.00	1.98	51.53	$489,598,977.18	1.98	51.54
271 to 365 Days	07/29/17 - 10/31/17	$368,055,000.00	1.49	53.02	$366,311,069.44	1.48	53.02
1 to 1.5 YEARS	11/01/17 - 05/01/18	$528,925,000.00	2.14	55.16	$528,658,260.25	2.14	55.16
1.5 to 2 YEARS	05/02/18 - 10/31/18	$332,620,000.00	1.34	56.50	$331,721,027.58	1.34	56.50
2 to 3 YEARS	10/31/18 - 10/31/19	$3,299,725,000.00	13.34	69.84	$3,296,308,966.34	13.33	69.83
3 to 4 YEARS	10/31/19 - 10/31/20	$3,205,541,000.00	12.96	82.80	$3,204,024,908.43	12.96	82.79
4 to 5 YEARS	10/31/20 - 10/31/21	$4,255,737,000.00	17.20	100.00	$4,254,833,486.72	17.21	100.00
Portfolio Total:		**$24,739,493,000.00**			**$24,726,645,117.58**		
GF							
4 to 5 YEARS	10/31/20 - 10/31/21	$4,475,000.00	100.00	100.00	$4,475,000.00	100.00	100.00
Portfolio Total:		**$4,475,000.00**			**$4,475,000.00**		
PHHPA							
10 + YEARS	10/31/26 - 10/31/66	$32,176,000.00	100.00	100.00	$32,168,605.75	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,605.75**		
SANIT							
1 to 1.5 YEARS	11/01/17 - 05/01/18	$130,000.00	2.55	2.55	$129,971.10	2.55	2.55
1.5 to 2 YEARS	05/02/18 - 10/31/18	$476,000.00	9.32	11.87	$476,000.00	9.32	11.87
4 to 5 YEARS	10/31/20 - 10/31/21	$4,500,000.00	88.13	100.00	$4,499,715.94	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,687.04**		

Los Angeles County Treasurer

Inventory Report - Totals Section

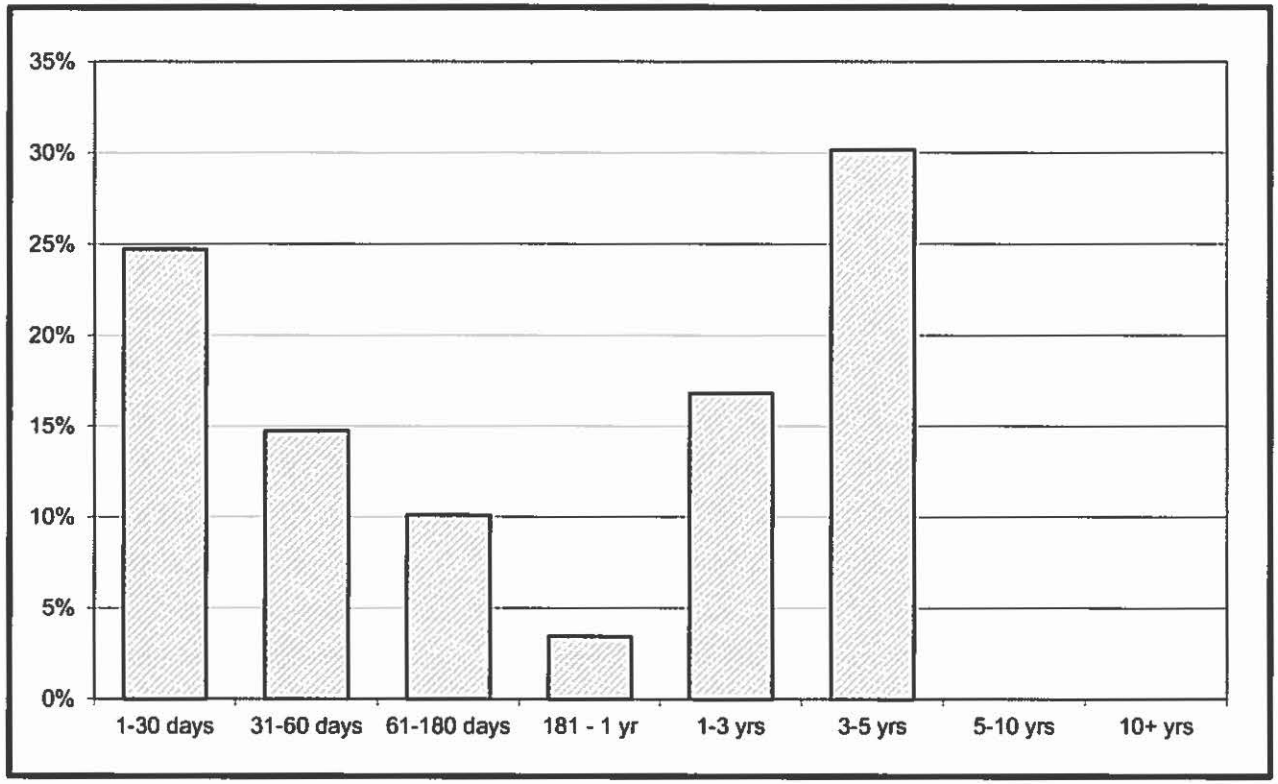
Maturity Range Grouping

As of 10/31/16

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
61 to 90 Days	12/31/16 - 01/29/17	$39,329,484.60	100.00	100.00	$39,329,484.60	100.00	100.00
Portfolio Total:		**$39,329,484.60**			**$39,329,484.60**		
SLIM							
61 to 90 Days	12/31/16 - 01/29/17	$3,195,200.85	100.00	100.00	$3,195,200.85	100.00	100.00
Portfolio Total:		**$3,195,200.85**			**$3,195,200.85**		
WASIA							
61 to 90 Days	12/31/16 - 01/29/17	$38,599.53	100.00	100.00	$38,599.53	100.00	100.00
Portfolio Total:		**$38,599.53**			**$38,599.53**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF OCTOBER 2016
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 6,115,434	24.73%
31 - 60 days	3,643,102	14.73%
61 - 180 days	2,496,653	10.10%
181 - 1 yr	855,910	3.46%
1 - 3 yrs	4,156,688	16.81%
3 - 5 yrs	7,458,858	30.17%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 24,726,645	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 10/31/16
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,195,200.85
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,329,484.60
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,599.53
	LAIF TOTAL	$42,563,284.98

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of September 2016 with September 2015
(Dollars In Thousands)

	September 2016	September 2015	Change
Average Daily Portfolio ($)	68,610,561	67,330,248	+1,280,313
Accrued Earnings ($)	35,780	18,603	+17,177
Effective Yield (%)	0.634	0.337	+0.297
Average Life-Month End (In Days)	165	210	-45
Total Security Transactions			
Amount ($)	25,488,340	23,118,686	+2,369,654
Number	511	464	+47
Total Time Deposit Transactions			
Amount ($)	2,342,480	2,645,000	-302,520
Number	104	122	-18
Average Workday Investment Activity ($)	1,325,277	1,226,842	+98,435
Prescribed Demand Account Balances For Services ($)	1,789,800	2,109,100	-319,300

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

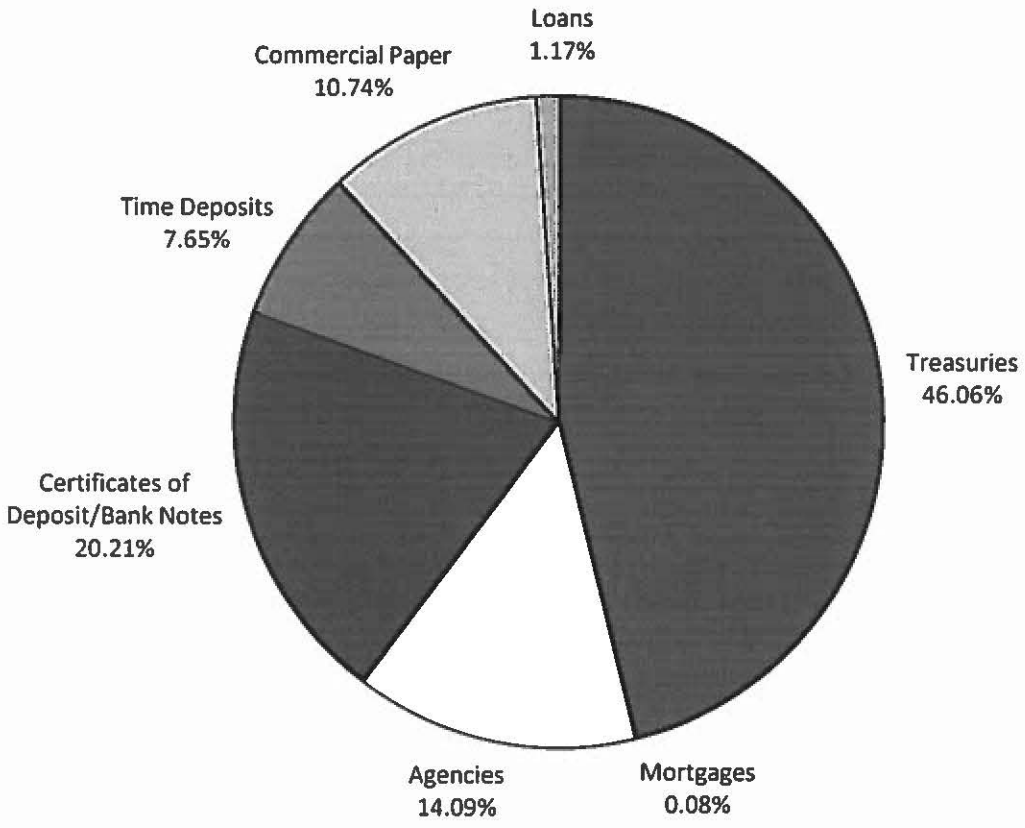
(Dollars In Thousands)

September 30, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,401,506	16.70	+0.57
Bonds	0	0.00	0
Notes	20,045,573	29.36	+0.19
Strips	0	0.00	0
Total Government	31,447,079	46.06	+0.76
Agency Debentures	1,695,782	2.48	-0.49
Certificates of Deposit	13,000,028	19.04	-1.07
Bank Notes	800,000	1.17	+0.02
Repurchases	0	0.00	0
Agency Discount Notes	7,676,506	11.24	+0.38
Time Deposits	5,222,440	7.65	+0.16
GNMAs	0	0.00	0
Commercial Paper	7,333,219	10.74	+0.22
FHLMC/Remics	54,197	0.08	0
Corporate Bonds	0	0.00	0
AB 55 Loans	556,410	0.81	+0.01
GF Loans	247,100	0.36	+0.36
Other	249,997	0.37	-0.35
Reversed Repurchases	0	0.00	0
Total (All Types)	68,282,758	100.00	

INVESTMENT ACTIVITY	SEPTEMBER 2016		AUGUST 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	511	25,488,340	448	22,365,644
Other	35	2,915,048	9	43,364
Time Deposits	104	2,342,480	116	2,768,400
Total	650	30,745,868	573	25,177,408
PMIA Monthly Average Effective Yield (%)		0.634	0.614	
Year to Date Yield Last Day of Month (%)		0.611	0.600	

Pooled Money Investment Account
Portfolio Composition
$68.3 billion
09/30/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/01/16	REDEMPTIONS								
	CD	MUFG UNION	0.450	09/01/16	0.450	50,000	55	34,375.00	0.456
	CD	MUFG UNION	0.450	09/01/16	0.450	50,000	55	34,375.00	0.456
	CD	US BANK	0.710	09/01/16	0.710	50,000	161	158,763.89	0.720
	CD	US BANK	0.710	09/01/16	0.710	50,000	161	158,763.89	0.720
	CD	WELLS FGO	0.850	09/01/16	0.850	50,000	182	214,861.11	0.862
	CD	WELLS FGO	0.850	09/01/16	0.850	50,000	182	214,861.11	0.862
	CP	BNP NY		09/01/16	0.400	50,000	3	1,666.67	0.406
	CP	BNP NY		09/01/16	0.400	50,000	3	1,666.67	0.406
	CP	BNP NY		09/01/16	0.410	50,000	9	5,125.00	0.416
	CP	BNP NY		09/01/16	0.410	50,000	9	5,125.00	0.416
	CP	TOKYO NY		09/01/16	0.460	50,000	16	10,222.22	0.466
	CP	TOKYO NY		09/01/16	0.460	50,000	16	10,222.22	0.466
	CP	TOKYO NY		09/01/16	0.460	50,000	16	10,222.22	0.466
	CP	BNP NY		09/01/16	0.430	50,000	34	20,305.56	0.436
	CP	BNP NY		09/01/16	0.430	50,000	34	20,305.56	0.436
	CP	TOYOTA		09/01/16	0.640	50,000	140	124,444.44	0.651
	CP	TOYOTA		09/01/16	0.640	50,000	140	124,444.44	0.651
	DEB	FHLB	0.500	09/01/16	0.500	50,000	189	129,166.66	0.500
	DEB	FHLB	0.500	09/01/16	0.500	50,000	189	129,166.66	0.500
	DN	FHLMC		09/01/16	0.330	50,000	140	64,166.67	0.335
	DN	FHLMC		09/01/16	0.330	50,000	140	64,166.67	0.335
	DN	FHLMC		09/01/16	0.330	50,000	140	64,166.67	0.335
	DN	FHLMC		09/01/16	0.330	50,000	140	64,166.67	0.335
	DN	FHLMC		09/01/16	0.350	50,000	149	72,430.56	0.355
	DN	FHLMC		09/01/16	0.350	50,000	149	72,430.56	0.355
	DN	FHLMC		09/01/16	0.440	50,000	189	115,500.00	0.448
	DN	FHLMC		09/01/16	0.440	50,000	189	115,500.00	0.448
	DN	FNMA		09/01/16	0.600	50,000	248	206,666.67	0.613
	DN	FNMA		09/01/16	0.600	50,000	248	206,666.67	0.613
	TR	BILL		09/01/16	0.380	50,000	156	82,333.33	0.386
	TR	BILL		09/01/16	0.380	50,000	156	82,333.33	0.386
	TR	BILL		09/01/16	0.380	50,000	156	82,333.33	0.386
	TR	BILL		09/01/16	0.380	50,000	156	82,333.33	0.386
	TR	BILL		09/01/16	0.420	50,000	168	98,000.00	0.427
	TR	BILL		09/01/16	0.420	50,000	168	98,000.00	0.427
	TR	BILL		09/01/16	0.420	50,000	168	98,000.00	0.427
	TR	BILL		09/01/16	0.420	50,000	168	98,000.00	0.427
	TR	BILL		09/01/16	0.480	50,000	170	113,333.33	0.488
	TR	BILL		09/01/16	0.480	50,000	170	113,333.33	0.488
	TR	BILL		09/01/16	0.455	50,000	171	108,062.50	0.462
	TR	BILL		09/01/16	0.455	50,000	171	108,062.50	0.462
	TR	BILL		09/01/16	0.455	50,000	171	108,062.50	0.462
	TR	BILL		09/01/16	0.455	50,000	171	108,062.50	0.462
	TR	BILL		09/01/16	0.460	50,000	174	111,166.67	0.467
	TR	BILL		09/01/16	0.460	50,000	174	111,166.67	0.467
	TR	BILL		09/01/16	0.460	50,000	174	111,166.67	0.467
	TR	BILL		09/01/16	0.460	50,000	174	111,166.67	0.467
	TR	BILL		09/01/16	0.460	50,000	174	111,166.67	0.467
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/01/16 REDEMPTIONS (Continued)									
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	175	108,159.72	0.452
	TR	BILL		09/01/16	0.445	50,000	176	108,777.78	0.452
	TR	BILL		09/01/16	0.445	50,000	176	108,777.78	0.452
	YCD	SVENSKA	0.580	09/01/16	0.580	50,000	104	83,777.78	0.588
	YCD	SVENSKA	0.580	09/01/16	0.580	50,000	104	83,777.78	0.588
09/01/16 NO PURCHASES									
09/02/16 REDEMPTIONS									
	CP	TOKYO NY		09/02/16	0.470	50,000	10	6,527.78	0.477
	CP	TOKYO NY		09/02/16	0.470	50,000	10	6,527.78	0.477
	CP	BNP NY		09/02/16	0.410	50,000	14	7,972.22	0.416
	CP	BNP NY		09/02/16	0.410	50,000	14	7,972.22	0.416
	CP	BNP NY		09/02/16	0.410	50,000	14	7,972.22	0.416
	CP	TOKYO NY		09/02/16	0.510	50,000	29	20,541.67	0.517
	CP	TOKYO NY		09/02/16	0.510	50,000	29	20,541.67	0.517
	YCD	DNB	0.420	09/02/16	0.420	50,000	30	17,500.00	0.426
	YCD	DNB	0.420	09/02/16	0.420	50,000	30	17,500.00	0.426
	YCD	STNDRD CH	0.700	09/02/16	0.700	50,000	91	88,472.22	0.710
	YCD	STNDRD CH	0.700	09/02/16	0.700	50,000	91	88,472.22	0.710
	YCD	MONTREAL	0.530	09/02/16	0.530	50,000	99	72,875.00	0.537
	YCD	SE BANKEN	0.600	09/02/16	0.600	50,000	120	100,000.00	0.608
	YCD	SE BANKEN	0.600	09/02/16	0.600	50,000	120	100,000.00	0.608
09/02/16 PURCHASES									
	CP	GE CO		09/27/16	0.370	50,000			
	CP	GE CO		09/27/16	0.370	50,000			
	CP	GE CO		09/27/16	0.370	50,000			
	CP	RABO NY		09/28/16	0.440	50,000			
	CP	RABO NY		09/28/16	0.440	50,000			
	CP	RABO NY		09/29/16	0.440	50,000			
	CP	RABO NY		09/29/16	0.440	50,000			
	CP	TOKYO NY		10/07/16	0.540	50,000			
	CP	TOKYO NY		10/07/16	0.540	50,000			
09/06/16 REDEMPTIONS									
	CP	GE CO		09/06/16	0.340	50,000	14	6,611.11	0.345
	CP	GE CO		09/06/16	0.340	50,000	14	6,611.11	0.345
	CP	TOKYO NY		09/06/16	0.460	50,000	18	11,500.00	0.466
	CP	TOKYO NY		09/06/16	0.460	50,000	18	11,500.00	0.466
	CP	TOKYO NY		09/06/16	0.470	50,000	19	12,402.78	0.477
	CP	TOKYO NY		09/06/16	0.470	50,000	19	12,402.78	0.477

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/06/16 REDEMPTIONS (Continued)									
	CP	PEPSICO		09/06/16	0.400	50,000	61	33,888.89	0.406
	CP	PEPSICO		09/06/16	0.400	50,000	61	33,888.89	0.406
	CP	PEPSICO		09/06/16	0.430	50,000	70	41,805.56	0.436
	CP	SOC GEN NY		09/06/16	0.570	50,000	83	65,708.33	0.579
	CP	SOC GEN NY		09/06/16	0.570	50,000	83	65,708.33	0.579
	CP	SOC GEN NY		09/06/16	0.570	50,000	83	65,708.33	0.579
	CP	SOC GEN NY		09/06/16	0.570	50,000	83	65,708.33	0.579
	CP	MIZUHO NY		09/06/16	0.610	50,000	92	77,944.44	0.619
	CP	MIZUHO NY		09/06/16	0.610	50,000	92	77,944.44	0.619
	YCD	MONTREAL	0.420	09/06/16	0.420	50,000	26	15,166.67	0.426
	YCD	MONTREAL	0.420	09/06/16	0.420	50,000	26	15,166.67	0.426
	YCD	ANZ	0.500	09/06/16	0.500	50,000	75	52,083.33	0.507
	YCD	ANZ	0.500	09/06/16	0.500	50,000	75	52,083.33	0.507
	YCD	SVENSKA	0.580	09/06/16	0.580	50,000	105	84,583.33	0.588
	YCD	SVENSKA	0.580	09/06/16	0.580	50,000	105	84,583.33	0.588
09/06/16 PURCHASES									
	CP	GE CTS		11/07/16	0.460	50,000			
	CP	GE CTS		11/07/16	0.460	50,000			
	CP	PEPSICO		11/08/16	0.430	50,000			
	CP	PEPSICO		11/08/16	0.430	50,000			
	CP	TOYOTA		12/01/16	0.730	50,000			
	CP	TOYOTA		12/01/16	0.730	50,000			
	CP	TOYOTA		12/01/16	0.730	50,000			
09/07/16 REDEMPTIONS									
	CP	BNP NY		09/07/16	0.410	50,000	20	11,388.89	0.416
	CP	BNP NY		09/07/16	0.410	50,000	20	11,388.89	0.416
09/07/16 NO PURCHASES									
09/08/16 REDEMPTIONS									
	DEB	FFCB	0.440	09/08/16	0.440	50,000	365	219,388.89	0.440
09/08/16 PURCHASES									
	CP	RABO NY		09/09/16	0.400	50,000			
	CP	RABO NY		09/09/16	0.400	50,000			
	CP	BNP NY		10/07/16	0.470	50,000			
	CP	BNP NY		10/07/16	0.470	50,000			
	YCD	DNB	0.420	10/11/16	0.420	50,000			
	YCD	DNB	0.420	10/11/16	0.420	50,000			
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000			
	YCD	NB CANADA	0.480	10/11/16	0.480	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/09/16	**REDEMPTIONS**								
	CP	RABO NY		09/09/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		09/09/16	0.400	50,000	1	555.56	0.406
	CP	BNP NY		09/09/16	0.410	50,000	15	8,541.67	0.416
	CP	BNP NY		09/09/16	0.410	50,000	15	8,541.67	0.416
09/09/16	**PURCHASES**								
	DEB	FHLB	1.000	09/26/19	1.029	50,000			
	DEB	FHLB	1.000	09/26/19	1.029	50,000			
09/12/16	**NO REDEMPTIONS**								
09/12/16	**PURCHASES**								
	TR	BILL		03/30/17	0.475	50,000			
	TR	BILL		03/30/17	0.475	50,000			
09/13/16	**REDEMPTIONS**								
	CP	TOKYO NY		09/13/16	0.530	50,000	33	24,291.67	0.538
	CP	TOKYO NY		09/13/16	0.530	50,000	33	24,291.67	0.538
09/13/16	**PURCHASES**								
	CP	TOKYO NY		10/11/16	0.520	50,000			
	CP	TOKYO NY		10/11/16	0.520	50,000			
	CP	TOKYO NY		10/11/16	0.520	50,000			
	CP	BNP NY		10/14/16	0.510	50,000			
	CP	BNP NY		10/14/16	0.510	50,000			
	CP	CAFCO		11/08/16	0.700	50,000			
	CP	GE CTS		12/05/16	0.510	50,000			
	CP	GE CTS		12/05/16	0.510	50,000			
	CP	TOYOTA		12/05/16	0.730	50,000			
	CP	TOYOTA		12/05/16	0.730	50,000			
	DEB	FHLB	1.000	09/26/19	1.022	50,000			
	TR	BILL		03/30/17	0.480	50,000			
	TR	BILL		03/30/17	0.480	50,000			
	TR	BILL		03/30/17	0.480	50,000			
	TR	BILL		03/30/17	0.480	50,000			
	TR	BILL		03/30/17	0.490	50,000			
	TR	BILL		03/30/17	0.490	50,000			
	TR	NOTE	0.750	08/31/18	0.786	50,000			
	TR	NOTE	0.750	08/31/18	0.786	50,000			
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000			
	YCD	NORINCHUK	0.480	10/14/16	0.480	50,000			
	YCD	NORDEA	0.810	12/16/16	0.810	50,000			
	YCD	NORDEA	0.810	12/16/16	0.810	50,000			
	YCD	ANZ	1.050	03/23/17	1.050	50,000			
	YCD	ANZ	1.050	03/23/17	1.050	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/13/16	**PURCHASES (Continued)**								
	YCD	ANZ	1.250	09/13/17	1.250	50,000			
	YCD	ANZ	1.250	09/13/17	1.250	50,000			
09/14/16	**NO REDEMPTIONS**								
09/14/16	**PURCHASES**								
	CP	PEPSICO		10/11/16	0.390	50,000			
	CP	MIZUHO NY		11/16/16	0.620	50,000			
	CP	MIZUHO NY		11/16/16	0.620	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	YCD	DNB	0.420	10/14/16	0.420	50,000			
	YCD	DNB	0.420	10/14/16	0.420	50,000			
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000			
	YCD	SUMITOMO	0.470	10/14/16	0.470	50,000			
	YCD	BNP	0.570	12/05/16	0.570	50,000			
	YCD	BNP	0.570	12/05/16	0.570	50,000			
	YCD	BNP	0.570	12/05/16	0.570	50,000			
	YCD	NORDEA	0.830	12/23/16	0.830	50,000			
	YCD	NORDEA	0.830	12/23/16	0.830	50,000			
	YCD	TOKYO-MIT	0.860	12/23/16	0.860	50,000			
	YCD	TOKYO-MIT	0.860	12/23/16	0.860	50,000			
09/15/16	**REDEMPTIONS**								
	TR	BILL		09/15/16	0.393	50,000	364	198,430.56	0.401
	TR	BILL		09/15/16	0.393	50,000	364	198,430.56	0.401
	TR	BILL		09/15/16	0.450	50,000	364	227,500.00	0.460
	TR	BILL		09/15/16	0.450	50,000	364	227,500.00	0.460
	TR	BILL		09/15/16	0.450	50,000	364	227,500.00	0.460
	TR	BILL		09/15/16	0.450	50,000	364	227,500.00	0.460
	TR	BILL		09/15/16	0.453	50,000	364	228,763.89	0.462
	TR	BILL		09/15/16	0.453	50,000	364	228,763.89	0.462
	TR	BILL		09/15/16	0.455	50,000	364	230,027.78	0.465
	TR	BILL		09/15/16	0.455	50,000	364	230,027.78	0.465
09/15/16	**PURCHASES**								
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000			
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000			
	CD	BOWEST	0.900	01/27/17	0.900	50,000			
	CD	BOWEST	0.900	01/27/17	0.900	50,000			
	CP	GE CO		09/28/16	0.400	50,000			
	CP	GE CO		09/28/16	0.400	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/15/16	PURCHASES (Continued)								
	CP	BNP NY		10/17/16	0.510	50,000			
	CP	BNP NY		10/17/16	0.510	50,000			
	CP	TOYOTA		10/19/16	0.440	50,000			
	CP	TOKYO NY		11/01/16	0.590	50,000			
	CP	TOKYO NY		11/01/16	0.590	50,000			
	CP	TOKYO NY		11/01/16	0.590	50,000			
	CP	TOKYO NY		11/01/16	0.590	50,000			
	CP	MIZUHO NY		11/16/16	0.620	50,000			
	CP	MIZUHO NY		11/16/16	0.620	50,000			
	CP	SOC GEN NY		12/05/16	0.830	50,000			
	CP	SOC GEN NY		12/05/16	0.830	50,000			
	CP	THUNDER		12/05/16	0.830	50,000			
	CP	LIBERTY		12/16/16	0.890	50,000			
	CP	LIBERTY		12/16/16	0.890	50,000			
	CP	CRC		02/01/17	1.040	50,000			
	CP	TOYOTA		03/01/17	1.030	50,000			
	CP	TOYOTA		03/01/17	1.030	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FHLMC		03/30/17	0.510	50,000			
	DN	FNMA		03/30/17	0.510	50,000			
	DN	FNMA		03/30/17	0.510	50,000			
	DN	FHLMC		05/01/17	0.505	50,000			
	DN	FHLMC		05/01/17	0.505	50,000			
	TR	BILL		03/30/17	0.459	50,000			
	TR	BILL		03/30/17	0.459	50,000			
	TR	BILL		03/30/17	0.459	50,000			
	TR	BILL		03/30/17	0.459	50,000			
	TR	BILL		09/14/17	0.585	50,000			
	TR	BILL		09/14/17	0.585	50,000			
	TR	BILL		09/14/17	0.603	50,000			
	TR	BILL		09/14/17	0.603	50,000			
	TR	BILL		09/14/17	0.625	50,000			
	TR	BILL		09/14/17	0.625	50,000			
	TR	BILL		09/14/17	0.628	50,000			
	TR	BILL		09/14/17	0.628	50,000			
	TR	BILL		09/14/17	0.635	50,000			
	TR	BILL		09/14/17	0.635	50,000			
	TR	NOTE	0.750	10/31/17	0.701	50,000			
	TR	NOTE	0.750	10/31/17	0.701	50,000			
	TR	NOTE	0.750	10/31/17	0.701	50,000			
	TR	NOTE	0.750	10/31/17	0.701	50,000			
	YCD	SVENSKA	0.650	11/16/16	0.650	50,000			
	YCD	SVENSKA	0.650	11/16/16	0.650	50,000			
	YCD	BARCLAYS	0.750	12/16/16	0.750	50,000			
	YCD	BARCLAYS	0.750	12/16/16	0.750	50,000			
09/16/16	NO REDEMPTIONS								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/16/16	**PURCHASES**								
	CP	RABO NY		09/23/16	0.410	50,000			
	CP	RABO NY		09/23/16	0.410	50,000			
	CP	GE CO		09/29/16	0.400	50,000			
	CP	GE CO		09/29/16	0.400	50,000			
	CP	JPM LLC		03/23/17	1.000	50,000			
	CP	JPM LLC		03/23/17	1.000	50,000			
	DN	FHLMC		03/30/17	0.500	50,000			
	DN	FHLMC		03/30/17	0.500	50,000			
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000			
	YCD	MONTREAL	0.410	10/17/16	0.410	50,000			
09/19/16	**REDEMPTIONS**								
	CP	TOKYO NY		09/19/16	0.490	50,000	19	12,930.56	0.497
	CP	TOKYO NY		09/19/16	0.490	50,000	19	12,930.56	0.497
09/19/16	**PURCHASES**								
	CP	BNP NY		10/11/16	0.490	50,000			
	CP	BNP NY		10/11/16	0.490	50,000			
	CP	TOKYO NY		10/11/16	0.510	50,000			
	YCD	STNDRD CH	0.690	11/16/16	0.690	50,000			
	YCD	STNDRD CH	0.690	11/16/16	0.690	50,000			
09/20/16	**NO REDEMPTIONS**								
09/20/16	**PURCHASES**								
	CP	BNP NY		10/14/16	0.490	50,000			
	CP	TOKYO NY		10/19/16	0.550	50,000			
	CP	TOKYO NY		10/19/16	0.550	50,000			
	YCD	DNB	0.410	10/21/16	0.410	50,000			
	YCD	DNB	0.410	10/21/16	0.410	50,000			
09/21/16	**NO REDEMPTIONS**								
09/21/16	**PURCHASES**								
	CP	RABO NY		09/23/16	0.400	50,000			
	CP	RABO NY		09/23/16	0.400	50,000			
	TR	NOTE	0.750	08/31/18	0.805	50,000			
	TR	NOTE	0.750	08/31/18	0.805	50,000			
09/22/16	**NO REDEMPTIONS**								
09/22/16	**PURCHASES**								
	CD	BOWEST	1.000	03/01/17	1.000	50,000			
	CD	BOWEST	1.000	03/01/17	1.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/22/16	**PURCHASES (Continued)**								
	CP	TOKYO NY		10/24/16	0.550	50,000			
	CP	TOKYO NY		10/24/16	0.550	50,000			
	CP	MIZUHO NY		12/05/16	0.740	50,000			
	CP	MIZUHO NY		12/05/16	0.740	50,000			
	CP	RABO NY		12/23/16	0.870	50,000			
	CP	RABO NY		12/23/16	0.870	50,000			
	TR	BILL		03/23/17	0.465	50,000			
	TR	BILL		03/23/17	0.465	50,000			
	TR	BILL		03/23/17	0.465	50,000			
	TR	BILL		03/23/17	0.465	50,000			
	TR	BILL		03/30/17	0.440	50,000			
	TR	BILL		03/30/17	0.440	50,000			
	TR	BILL		09/14/17	0.601	50,000			
	TR	BILL		09/14/17	0.601	50,000			
	TR	BILL		09/14/17	0.615	50,000			
	TR	BILL		09/14/17	0.615	50,000			
	YCD	MONTREAL	0.500	11/01/16	0.500	50,000			
	YCD	MONTREAL	0.500	11/01/16	0.500	50,000			
	YCD	BNP	0.960	01/27/17	0.960	50,000			
	YCD	BNP	0.960	01/27/17	0.960	50,000			
	YCD	BNP	0.960	01/27/17	0.960	50,000			
	YCD	BNP	0.960	01/27/17	0.960	50,000			
	YCD	SE BANKEN	1.000	03/01/17	1.000	50,000			
	YCD	SE BANKEN	1.000	03/01/17	1.000	50,000			
09/23/16	**REDEMPTIONS**								
	CD	BOWEST	0.570	09/23/16	0.570	50,000	78	61,750.00	0.578
	CD	BOWEST	0.570	09/23/16	0.570	50,000	78	61,750.00	0.578
	CD	CITIBANK	0.650	09/23/16	0.650	50,000	115	103,819.44	0.659
	CD	CITIBANK	0.650	09/23/16	0.650	50,000	115	103,819.44	0.659
	CD	CITIBANK	0.650	09/23/16	0.650	50,000	115	103,819.44	0.659
	CP	RABO NY		09/23/16	0.400	50,000	2	1,111.11	0.406
	CP	RABO NY		09/23/16	0.400	50,000	2	1,111.11	0.406
	CP	RABO NY		09/23/16	0.410	50,000	7	3,986.11	0.416
	CP	RABO NY		09/23/16	0.410	50,000	7	3,986.11	0.416
	CP	GE CTS		09/23/16	0.370	50,000	29	14,902.78	0.375
	CP	GE CTS		09/23/16	0.370	50,000	29	14,902.78	0.375
	CP	GE CO		09/23/16	0.420	50,000	78	45,500.00	0.426
	CP	GE CO		09/23/16	0.420	50,000	78	45,500.00	0.426
	CP	MIZUHO NY		09/23/16	0.610	50,000	91	77,097.22	0.619
	CP	MIZUHO NY		09/23/16	0.610	50,000	91	77,097.22	0.619
	CP	COCA COLA		09/23/16	0.490	50,000	93	63,291.67	0.497
	CP	LIBERTY		09/23/16	0.650	50,000	102	92,083.33	0.660
	CP	CRC		09/23/16	0.620	50,000	106	91,277.78	0.630
	CP	LIBERTY		09/23/16	0.700	50,000	120	116,666.67	0.711
	CP	LIBERTY		09/23/16	0.700	50,000	120	116,666.67	0.711
	CP	JPM LLC		09/23/16	0.830	50,000	190	219,027.78	0.845
	CP	JPM LLC		09/23/16	0.830	50,000	190	219,027.78	0.845

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/23/16	**REDEMPTIONS (Continued)**								
	DEB	IBRD	0.650	09/23/16	0.650	50,000	731	650,000.00	0.651
	DEB	IBRD	0.650	09/23/16	0.650	50,000	731	650,000.00	0.651
	DEB	IBRD	0.650	09/23/16	0.650	50,000	731	650,000.00	0.651
	DEB	IBRD	0.650	09/23/16	0.650	50,000	731	650,000.00	0.651
	DEB	IBRD	0.650	09/23/16	0.650	50,000	731	650,000.00	0.651
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000	30	21,250.00	0.517
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000	30	21,250.00	0.517
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000	30	21,250.00	0.517
	YCD	TOKYO-MIT	0.510	09/23/16	0.510	50,000	30	21,250.00	0.517
	YCD	SVENSKA	0.430	09/23/16	0.430	50,000	31	18,513.89	0.436
	YCD	SVENSKA	0.430	09/23/16	0.430	50,000	31	18,513.89	0.436
	YCD	SWEDBANK	0.400	09/23/16	0.400	50,000	35	19,444.44	0.406
	YCD	SWEDBANK	0.400	09/23/16	0.400	50,000	35	19,444.44	0.406
	YCD	DNB	0.420	09/23/16	0.420	50,000	43	25,083.33	0.426
	YCD	DNB	0.420	09/23/16	0.420	50,000	43	25,083.33	0.426
	YCD	ANZ	0.560	09/23/16	0.560	50,000	91	70,777.78	0.568
	YCD	ANZ	0.560	09/23/16	0.560	50,000	91	70,777.78	0.568
	YCD	MONTREAL	0.550	09/23/16	0.550	25,000	100	38,194.44	0.558
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000	100	76,388.89	0.558
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000	100	76,388.89	0.558
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000	100	76,388.89	0.558
	YCD	MONTREAL	0.550	09/23/16	0.550	50,000	100	76,388.89	0.558
	YCD	TORONTO	0.600	09/23/16	0.600	50,000	100	83,333.33	0.608
	YCD	TORONTO	0.600	09/23/16	0.600	50,000	100	83,333.33	0.608
	YCD	TORONTO	0.600	09/23/16	0.600	50,000	100	83,333.33	0.608
	YCD	TORONTO	0.600	09/23/16	0.600	50,000	100	83,333.33	0.608
	YCD	NORINCHUK	0.620	09/23/16	0.620	50,000	100	86,111.11	0.629
	YCD	NORINCHUK	0.620	09/23/16	0.620	50,000	100	86,111.11	0.629
	YCD	STNDRD CH	0.720	09/23/16	0.720	50,000	101	101,000.00	0.730
	YCD	STNDRD CH	0.720	09/23/16	0.720	50,000	101	101,000.00	0.730
	YCD	BARCLAYS	0.680	09/23/16	0.680	50,000	106	100,111.11	0.689
	YCD	BARCLAYS	0.680	09/23/16	0.680	50,000	106	100,111.11	0.689
	YCD	SE BANKEN	0.710	09/23/16	0.710	50,000	148	145,944.44	0.720
	YCD	SE BANKEN	0.710	09/23/16	0.710	50,000	148	145,944.44	0.720
	YCD	SCOTIA	0.850	09/23/16	0.850	50,000	190	224,305.56	0.862
	YCD	SCOTIA	0.850	09/23/16	0.850	50,000	190	224,305.56	0.862
09/23/16	**PURCHASES**								
	CP	BNP NY		10/19/16	0.490	50,000			
	CP	BNP NY		10/19/16	0.490	50,000			
	CP	BNP NY		10/19/16	0.490	50,000			
	YCD	NORINCHUK	0.480	10/27/16	0.480	50,000			
	YCD	NORINCHUK	0.480	10/27/16	0.480	50,000			
09/26/16	**NO REDEMPTIONS**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/26/16	**PURCHASES**								
	CP	BNP NY		10/24/16	0.450	50,000			
	CP	BNP NY		10/24/16	0.450	50,000			
	CP	TOKYO NY		10/27/16	0.550	50,000			
	CP	TOKYO NY		10/27/16	0.550	50,000			
	CP	TOKYO NY		10/27/16	0.550	50,000			
	CP	NISSAN		11/08/16	0.690	50,000			
	CP	LIBERTY		12/02/16	0.720	50,000			
	CP	LIBERTY		12/02/16	0.720	50,000			
	CP	MIZUHO NY		12/23/16	0.900	50,000			
	CP	MIZUHO NY		12/23/16	0.900	50,000			
	CP	MIZUHO NY		12/23/16	0.900	50,000			
	TR	BILL		03/23/17	0.387	50,000			
	TR	BILL		03/23/17	0.387	50,000			
	TR	BILL		03/23/17	0.387	50,000			
	TR	BILL		03/23/17	0.387	50,000			
	TR	NOTE	0.750	01/31/18	0.709	50,000			
	TR	NOTE	0.750	01/31/18	0.709	50,000			
	TR	NOTE	0.750	01/31/18	0.709	50,000			
	TR	NOTE	0.750	01/31/18	0.709	50,000			
	YCD	MONTREAL	0.460	11/01/16	0.460	50,000			
	YCD	MONTREAL	0.460	11/01/16	0.460	50,000			
09/27/16	**REDEMPTIONS**								
	CP	GE CO		09/27/16	0.370	50,000	25	12,847.22	0.375
	CP	GE CO		09/27/16	0.370	50,000	25	12,847.22	0.375
	CP	GE CO		09/27/16	0.370	50,000	25	12,847.22	0.375
	CP	BNP NY		09/27/16	0.430	50,000	34	20,305.56	0.436
	CP	BNP NY		09/27/16	0.430	50,000	34	20,305.56	0.436
	CP	BNP NY		09/27/16	0.430	50,000	34	20,305.56	0.436
	YCD	SWEDBANK	0.400	09/27/16	0.400	50,000	35	19,444.44	0.406
	YCD	SWEDBANK	0.400	09/27/16	0.400	50,000	35	19,444.44	0.406
	YCD	MONTREAL	0.480	09/27/16	0.480	50,000	39	26,000.00	0.487
	YCD	MONTREAL	0.480	09/27/16	0.480	50,000	39	26,000.00	0.487
09/27/16	**PURCHASES**								
	TR	NOTE	1.000	08/15/18	0.749	50,000			
	TR	NOTE	1.000	08/15/18	0.749	50,000			
	YCD	SWEDBANK	0.390	10/27/16	0.390	50,000			
	YCD	SWEDBANK	0.390	10/27/16	0.390	50,000			
	YCD	SVENSKA	0.470	10/27/16	0.470	50,000			
	YCD	SVENSKA	0.470	10/27/16	0.470	50,000			
	YCD	TOKYO-MIT	0.550	11/04/16	0.550	50,000			
	YCD	TOKYO-MIT	0.550	11/04/16	0.550	50,000			
	YCD	TOKYO-MIT	0.550	11/04/16	0.550	50,000			
	YCD	SOC GEN	0.850	01/03/17	0.850	50,000			
	YCD	SOC GEN	0.850	01/03/17	0.850	50,000			
	YCD	BARCLAYS	1.140	02/27/17	1.140	50,000			
	YCD	BARCLAYS	1.140	02/27/17	1.140	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/28/16	**REDEMPTIONS**								
	CD	BOWEST	0.620	09/28/16	0.620	50,000	84	72,333.33	0.629
	CD	BOWEST	0.620	09/28/16	0.620	50,000	84	72,333.33	0.629
	CD	MUFG UNION	0.600	09/28/16	0.600	50,000	111	92,500.00	0.608
	CD	MUFG UNION	0.600	09/28/16	0.600	50,000	111	92,500.00	0.608
	CP	GE CO		09/28/16	0.400	50,000	13	7,222.22	0.406
	CP	GE CO		09/28/16	0.400	50,000	13	7,222.22	0.406
	CP	RABO NY		09/28/16	0.440	50,000	26	15,888.89	0.446
	CP	RABO NY		09/28/16	0.440	50,000	26	15,888.89	0.446
	CP	SOC GEN NY		09/28/16	0.390	50,000	39	16,250.00	0.396
	CP	SOC GEN NY		09/28/16	0.390	50,000	39	16,250.00	0.396
	CP	BNP NY		09/28/16	0.430	50,000	48	28,666.67	0.436
	CP	BNP NY		09/28/16	0.430	50,000	48	28,666.67	0.436
	CP	GE CO		09/28/16	0.480	50,000	83	55,333.33	0.487
	CP	GE CO		09/28/16	0.480	50,000	83	55,333.33	0.487
	CP	SCOTIA NY		09/28/16	0.650	50,000	92	83,055.56	0.660
	CP	SCOTIA NY		09/28/16	0.650	50,000	92	83,055.56	0.660
	CP	TOYOTA		09/28/16	0.700	50,000	128	124,444.44	0.711
	CP	TOYOTA		09/28/16	0.700	50,000	128	124,444.44	0.711
	DEB	FHLB	0.420	09/28/16	0.420	50,000	168	96,250.00	0.418
	DEB	FHLB	0.420	09/28/16	0.420	50,000	168	96,250.00	0.418
	DEB	FHLB	0.420	09/28/16	0.420	50,000	168	96,250.00	0.418
	DEB	FHLB	0.420	09/28/16	0.420	50,000	168	96,250.00	0.418
	DEB	FHLB	0.420	09/28/16	0.420	50,000	168	96,250.00	0.418
	DEB	FHLB	0.540	09/28/16	0.540	50,000	195	143,250.00	0.536
	DEB	FHLB	0.540	09/28/16	0.540	50,000	195	143,250.00	0.536
	DEB	FNMA	1.250	09/28/16	0.480	25,000	622	206,118.06	0.479
	DN	FHLB		09/28/16	0.390	50,000	104	56,333.33	0.396
	DN	FHLB		09/28/16	0.390	50,000	104	56,333.33	0.396
	YCD	NORINCHUK	0.580	09/28/16	0.580	50,000	93	74,916.67	0.588
	YCD	NORINCHUK	0.580	09/28/16	0.580	50,000	93	74,916.67	0.588
	YCD	MIZUHO	0.630	09/28/16	0.630	50,000	105	91,875.00	0.639
	YCD	MIZUHO	0.630	09/28/16	0.630	50,000	105	91,875.00	0.639
	YCD	STNDRD CH	0.750	09/28/16	0.750	50,000	111	115,625.00	0.760
	YCD	STNDRD CH	0.750	09/28/16	0.750	50,000	111	115,625.00	0.760
	YCD	SCOTIA	0.870	09/28/16	0.870	50,000	184	222,333.33	0.882
	YCD	SCOTIA	0.870	09/28/16	0.870	50,000	184	222,333.33	0.882
	YCD	WESTPAC	1.000	09/28/16	1.000	50,000	272	377,777.78	1.017
	YCD	WESTPAC	1.000	09/28/16	1.000	50,000	272	377,777.78	1.017
09/28/16	**PURCHASES**								
	CP	RABO NY		09/29/16	0.400	50,000			
	CP	RABO NY		09/29/16	0.400	50,000			
	CP	RABO NY		09/29/16	0.400	50,000			
	CP	RABO NY		09/29/16	0.400	50,000			
09/29/16	**REDEMPTIONS**								
	CP	RABO NY		09/29/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		09/29/16	0.400	50,000	1	555.56	0.406

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/29/16	**REDEMPTIONS (Continued)**								
	CP	RABO NY		09/29/16	0.400	50,000	1	555.56	0.406
	CP	RABO NY		09/29/16	0.400	50,000	1	555.56	0.406
	CP	GE CO		09/29/16	0.400	50,000	13	7,222.22	0.406
	CP	GE CO		09/29/16	0.400	50,000	13	7,222.22	0.406
	CP	RABO NY		09/29/16	0.440	50,000	27	16,500.00	0.446
	CP	RABO NY		09/29/16	0.440	50,000	27	16,500.00	0.446
	CP	GE CO		09/29/16	0.390	50,000	35	18,958.33	0.396
	CP	GE CO		09/29/16	0.390	50,000	35	18,958.33	0.396
	YCD	DNB	0.410	09/29/16	0.410	50,000	35	19,930.56	0.416
	YCD	DNB	0.410	09/29/16	0.410	50,000	35	19,930.56	0.416
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000	35	25,277.78	0.527
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000	35	25,277.78	0.527
	YCD	TOKYO-MIT	0.520	09/29/16	0.520	50,000	35	25,277.78	0.527
	YCD	MONTREAL	0.400	09/29/16	0.400	50,000	36	20,000.00	0.406
	YCD	MONTREAL	0.400	09/29/16	0.400	50,000	36	20,000.00	0.406
	YCD	DNB	0.410	09/29/16	0.410	50,000	37	21,069.44	0.416
	YCD	DNB	0.410	09/29/16	0.410	50,000	37	21,069.44	0.416
09/29/16	**PURCHASES**								
	CP	LIBERTY		12/05/16	0.710	50,000			
	CP	LIBERTY		12/05/16	0.710	50,000			
	TR	BILL		03/30/17	0.421	50,000			
	TR	BILL		03/30/17	0.421	50,000			
	TR	BILL		03/30/17	0.421	50,000			
	TR	BILL		03/30/17	0.421	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	BILL		03/30/17	0.430	50,000			
	TR	NOTE	1.000	08/15/18	0.763	50,000			
	TR	NOTE	1.000	08/15/18	0.763	50,000			
	TR	NOTE	1.000	08/15/18	0.763	50,000			
	TR	NOTE	1.000	08/15/18	0.763	50,000			
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000			
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000			
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000			
	YCD	TOKYO-MIT	0.860	01/03/17	0.860	50,000			
	YCD	TOKYO-MIT	0.860	01/03/17	0.860	50,000			
09/30/16	**REDEMPTIONS**								
	CP	GE CO		09/30/16	0.370	50,000	32	16,444.44	0.375
	CP	GE CO		09/30/16	0.370	50,000	32	16,444.44	0.375
	TR	NOTE	0.500	09/30/16	0.354	50,000	157	75,990.44	0.353
	TR	NOTE	0.500	09/30/16	0.354	50,000	157	75,990.44	0.353
	TR	NOTE	0.500	09/30/16	0.341	50,000	162	75,499.49	0.340
	TR	NOTE	0.500	09/30/16	0.341	50,000	162	75,499.49	0.340
	TR	NOTE	0.500	09/30/16	0.341	50,000	162	75,499.49	0.340
	TR	NOTE	0.500	09/30/16	0.341	50,000	162	75,499.49	0.340
	TR	NOTE	0.500	09/30/16	0.342	50,000	163	76,182.55	0.341
	TR	NOTE	0.500	09/30/16	0.342	50,000	163	76,182.55	0.341

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
09/30/16	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.347	50,000	169	80,280.91	0.347
	TR	NOTE	0.500	09/30/16	0.353	50,000	176	85,062.33	0.353
	TR	NOTE	0.500	09/30/16	0.353	50,000	176	85,062.33	0.353
	TR	NOTE	0.500	09/30/16	0.346	50,000	177	83,792.26	0.346
	TR	NOTE	0.500	09/30/16	0.346	50,000	177	83,792.26	0.346
	TR	NOTE	0.500	09/30/16	0.346	50,000	177	83,792.26	0.346
	TR	NOTE	0.500	09/30/16	0.346	50,000	177	83,792.26	0.346
	TR	NOTE	0.500	09/30/16	0.478	50,000	197	128,703.46	0.477
	TR	NOTE	0.500	09/30/16	0.478	50,000	197	128,703.46	0.477
	TR	NOTE	0.500	09/30/16	0.536	50,000	199	145,694.58	0.534
	TR	NOTE	0.500	09/30/16	0.536	50,000	199	145,694.58	0.534
	TR	NOTE	0.500	09/30/16	0.554	50,000	211	159,750.68	0.553
	TR	NOTE	0.500	09/30/16	0.554	50,000	211	159,750.68	0.553
	YCD	SOC GEN	0.400	09/30/16	0.400	50,000	30	16,666.67	0.406
	YCD	SOC GEN	0.400	09/30/16	0.400	50,000	30	16,666.67	0.406
	YCD	SWEDBANK	0.390	09/30/16	0.390	50,000	31	16,791.67	0.395
	YCD	SWEDBANK	0.390	09/30/16	0.390	50,000	31	16,791.67	0.395
09/30/16	**PURCHASES**								
	TR	NOTE	0.750	09/30/18	0.750	50,000			
	TR	NOTE	0.750	09/30/18	0.750	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	07/21/16	0.340	4,000,000.00	10/20/16
New Omni Bank, NA	07/28/16	0.340	5,000,000.00	10/27/16
New Omni Bank, NA	08/12/16	0.320	2,000,000.00	11/10/16
New Omni Bank, NA	06/02/16	0.470	8,000,000.00	12/01/16
New Omni Bank, NA	06/03/16	0.490	5,000,000.00	12/01/16
New Omni Bank, NA	06/16/16	0.410	5,000,000.00	12/15/16
AUBURN				
Community 1st Bank	04/06/16	0.370	4,000,000.00	10/05/16
Community 1st Bank	09/16/16	0.380	2,000,000.00	12/16/16
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
Pacific Western Bank	04/08/16	0.370	10,000,000.00	10/07/16
Pacific Western Bank	05/19/16	0.390	50,000,000.00	11/17/16
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
BUENA PARK				
Uniti Bank	06/01/16	0.470	2,000,000.00	11/30/16
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
CHICO				
Tri Counties Bank	09/07/16	0.360	50,000,000.00	12/07/16
DIAMOND BAR				
Prospectors Federal Credit Union	09/08/16	0.350	4,000,000.00	12/08/16
DOWNEY				
Financial Partners Credit Union	07/06/16	0.310	10,000,000.00	10/05/16
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	07/13/16	0.330	1,500,000.00	10/12/16
Folsom Lake Bank	07/29/16	0.350	3,500,000.00	10/28/16
Folsom Lake Bank	08/31/16	0.360	3,000,000.00	11/30/16
SAFE Credit Union	07/06/16	0.300	20,000,000.00	10/05/16
SAFE Credit Union	09/02/16	0.380	5,000,000.00	12/02/16
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GOLETA				
Community West Bank	07/13/16	0.330	13,000,000.00	10/12/16
Community West Bank	06/03/16	0.470	13,000,000.00	10/20/16
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
IRVINE				
Banc of California, NA	07/21/16	0.370	100,000,000.00	10/20/16
Banc of California, NA	08/19/16	0.350	100,000,000.00	11/18/16
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
CommerceWest Bank	07/14/16	0.330	5,000,000.00	10/13/16
CommerceWest Bank	07/29/16	0.330	5,000,000.00	10/28/16
CommerceWest Bank	09/09/16	0.360	5,000,000.00	12/09/16
First Foundation Bank	07/08/16	0.310	12,000,000.00	10/07/16
First Foundation Bank	07/22/16	0.370	25,000,000.00	10/21/16
First Foundation Bank	08/11/16	0.340	12,000,000.00	11/10/16
First Foundation Bank	08/24/16	0.330	30,000,000.00	11/30/16
First Foundation Bank	09/01/16	0.380	32,000,000.00	12/01/16
Pacific Enterprise Bank	09/01/16	0.380	25,000,000.00	12/01/16
LODI				
Farmers & Merchants Bk Cen CA	07/06/16	0.270	25,000,000.00	10/05/16
Farmers & Merchants Bk Cen CA	07/15/16	0.320	35,000,000.00	10/14/16
Farmers & Merchants Bk Cen CA	04/21/16	0.370	35,000,000.00	10/20/16
Farmers & Merchants Bk Cen CA	08/31/16	0.340	35,000,000.00	11/30/16
Farmers & Merchants Bk Cen CA	09/07/16	0.340	20,000,000.00	12/07/16
LOS ANGELES				
Bank Leumi USA	07/08/16	0.320	25,000,000.00	10/07/16
Bank Leumi USA	07/20/16	0.360	30,000,000.00	10/19/16
Bank Leumi USA	08/03/16	0.310	20,000,000.00	11/02/16
Bank of Hope	08/31/16	0.360	90,000,000.00	11/30/16
Bank of Hope	09/09/16	0.380	75,000,000.00	12/09/16
BBCN Bank	07/07/16	0.290	90,000,000.00	10/06/16
BBCN Bank	07/13/16	0.330	45,000,000.00	10/12/16
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17
Commonwealth Business Bank	07/08/16	0.290	15,000,000.00	10/07/16
Commonwealth Business Bank	07/29/16	0.330	15,000,000.00	10/28/16
Commonwealth Business Bank	08/12/16	0.320	5,000,000.00	11/10/16
Commonwealth Business Bank	08/19/16	0.320	18,000,000.00	11/18/16
Commonwealth Business Bank	09/09/16	0.360	8,500,000.00	12/09/16
Commonwealth Business Bank	09/16/16	0.350	10,000,000.00	12/16/16
CTBC Bank Corp. (USA)	04/28/16	0.450	10,000,000.00	10/27/16
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
Hanmi Bank	04/06/16	0.350	30,000,000.00	10/05/16
Hanmi Bank	05/26/16	0.490	25,000,000.00	11/17/16
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Manufacturers Bank	07/08/16	0.310	100,000,000.00	10/07/16
Manufacturers Bank	07/15/16	0.340	50,000,000.00	10/14/16
Manufacturers Bank	08/11/16	0.340	35,000,000.00	11/10/16
Manufacturers Bank	09/08/16	0.350	50,000,000.00	12/08/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Open Bank	05/11/16	0.380	10,000,000.00	11/09/16
Open Bank	09/08/16	0.330	10,000,000.00	12/08/16
Open Bank	06/22/16	0.400	10,000,000.00	12/14/16
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Open Bank	09/21/16	0.280	5,000,000.00	01/04/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	07/08/16	0.290	30,000,000.00	10/07/16
Pacific City Bank	08/10/16	0.280	18,700,000.00	11/09/16
Pacific City Bank	09/08/16	0.330	30,000,000.00	12/08/16
Pacific Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	06/15/16	0.430	20,000,000.00	12/14/16
Woori America Bank	06/17/16	0.420	10,000,000.00	12/16/16
MONTEREY				
1st Capital Bank	09/08/16	0.350	1,000,000.00	12/08/16
OAKDALE				
Oak Valley Community Bank	09/01/16	0.380	3,500,000.00	12/01/16
OAKLAND				
Beneficial State Bank	07/15/16	0.350	15,000,000.00	10/14/16
Beneficial State Bank	07/22/16	0.380	10,000,000.00	10/21/16
Beneficial State Bank	09/28/16	0.230	15,000,000.00	01/05/17
California Bank of Commerce	07/06/16	0.290	13,500,000.00	10/05/16
California Bank of Commerce	09/09/16	0.380	10,000,000.00	12/09/16
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
Community Bank of the Bay	06/03/16	0.510	5,000,000.00	12/02/16
Metropolitan Bank	04/14/16	0.370	3,000,000.00	10/13/16
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
Metropolitan Bank	09/08/16	0.480	6,000,000.00	03/09/17
ONTARIO				
Citizens Business Bank	07/06/16	0.270	40,000,000.00	10/05/16
ORANGE				
Grandpoint Bank	07/14/16	0.350	50,000,000.00	10/13/16
Grandpoint Bank	08/04/16	0.330	50,000,000.00	11/03/16
PALOS VERDES ESTATES				
Malaga Bank, FSB	07/07/16	0.270	5,000,000.00	10/06/16
Malaga Bank, FSB	07/22/16	0.350	46,000,000.00	10/21/16
Malaga Bank, FSB	07/29/16	0.330	9,000,000.00	10/28/16
Malaga Bank, FSB	08/04/16	0.310	10,000,000.00	11/03/16
Malaga Bank, FSB	08/31/16	0.340	12,000,000.00	11/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PASADENA				
American Plus Bank, NA	05/18/16	0.380	500,000.00	11/16/16
American Plus Bank, NA	06/09/16	0.450	2,000,000.00	12/08/16
American Plus Bank, NA	09/15/16	0.380	2,240,000.00	12/15/16
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
Community Bank	07/13/16	0.330	25,000,000.00	10/12/16
Community Bank	08/03/16	0.300	30,000,000.00	11/02/16
Community Bank	08/12/16	0.340	25,000,000.00	11/10/16
Community Bank	09/07/16	0.360	30,000,000.00	12/07/16
Community Bank	09/14/16	0.410	35,000,000.00	12/14/16
Community Bank	09/30/16	0.320	25,000,000.00	01/06/17
East West Bank	07/14/16	0.350	50,000,000.00	10/13/16
East West Bank	07/20/16	0.350	125,000,000.00	10/19/16
East West Bank	07/22/16	0.370	50,000,000.00	10/21/16
East West Bank	08/05/16	0.320	75,000,000.00	11/04/16
EverTrust Bank	08/17/16	0.300	10,000,000.00	11/16/16
EverTrust Bank	08/26/16	0.340	20,000,000.00	12/02/16
EverTrust Bank	09/07/16	0.340	30,000,000.00	12/07/16
Wescom Central Credit Union	07/27/16	0.370	50,000,000.00	10/26/16
Wescom Central Credit Union	08/18/16	0.360	50,000,000.00	11/17/16
Wescom Central Credit Union	09/15/16	0.420	50,000,000.00	12/15/16
Wescom Central Credit Union	09/29/16	0.330	25,000,000.00	01/05/17
PASO ROBLES				
Heritage Oaks Bank	09/07/16	0.360	25,000,000.00	12/07/16
PORTERVILLE				
Bank of the Sierra	07/06/16	0.290	10,000,000.00	10/05/16
Bank of the Sierra	08/17/16	0.300	10,000,000.00	10/05/16
Bank of the Sierra	07/22/16	0.370	20,000,000.00	10/21/16
Bank of the Sierra	08/04/16	0.330	15,000,000.00	11/03/16
Bank of the Sierra	08/17/16	0.320	5,000,000.00	11/03/16
Bank of the Sierra	08/11/16	0.340	20,000,000.00	11/10/16
Bank of the Sierra	09/01/16	0.380	20,000,000.00	12/01/16
Bank of the Sierra	09/08/16	0.350	20,000,000.00	12/08/16
RANCHO CORDOVA				
American River Bank	07/20/16	0.350	3,000,000.00	10/19/16
American River Bank	05/26/16	0.510	6,500,000.00	11/17/16
American River Bank	08/11/16	0.330	7,500,000.00	12/08/16
American River Bank	08/04/16	0.310	2,500,000.00	12/15/16
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17
REDDING				
Cornerstone Community Bank	08/24/16	0.310	7,000,000.00	11/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
REDWOOD CITY				
Provident Credit Union	07/14/16	0.330	20,000,000.00	10/13/16
Provident Credit Union	07/21/16	0.340	40,000,000.00	10/20/16
Provident Credit Union	07/27/16	0.330	40,000,000.00	10/26/16
Provident Credit Union	08/17/16	0.300	20,000,000.00	11/16/16
Provident Credit Union	08/25/16	0.340	20,000,000.00	12/01/16
Provident Credit Union	09/09/16	0.360	20,000,000.00	12/09/16
Provident Credit Union	09/14/16	0.390	20,000,000.00	12/14/16
RICHMOND				
Mechanics Bank	07/13/16	0.330	20,000,000.00	10/12/16
Mechanics Bank	07/21/16	0.360	20,000,000.00	10/20/16
Mechanics Bank	08/11/16	0.340	20,000,000.00	11/10/16
Mechanics Bank	09/08/16	0.350	20,000,000.00	12/08/16
ROCKLIN				
Five Star Bank	04/13/16	0.340	2,000,000.00	10/12/16
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
Five Star Bank	09/28/16	0.210	5,000,000.00	01/05/17
ROSEMEAD				
Pacific Alliance Bank	04/13/16	0.340	4,000,000.00	10/12/16
ROSEVILLE				
Umpqua Bank	05/12/16	0.410	50,000,000.00	11/10/16
Umpqua Bank	09/14/16	0.410	100,000,000.00	12/14/16
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
SACRAMENTO				
Merchants National Bank of Sacramento	08/03/16	0.300	4,000,000.00	11/02/16
Merchants National Bank of Sacramento	06/01/16	0.490	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/27/16	0.360	2,000,000.00	11/30/16
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
River City Bank	08/12/16	0.340	20,000,000.00	11/10/16
River City Bank	08/19/16	0.340	35,000,000.00	11/18/16
River City Bank	09/02/16	0.370	15,000,000.00	12/02/16
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
Schools Financial Credit Union	08/24/16	0.310	30,000,000.00	11/30/16
SAN DIEGO				
Bofl Federal Bank	08/31/16	0.340	25,000,000.00	11/30/16
California Coast Credit Union	06/01/16	0.470	25,000,000.00	11/30/16
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
Mission Federal Credit Union	07/13/16	0.310	10,000,000.00	10/12/16
Mission Federal Credit Union	08/17/16	0.300	10,000,000.00	11/16/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO (Continued)				
San Diego County Credit Union	05/12/16	0.310	50,000,000.00	10/13/16
San Diego County Credit Union	07/13/16	0.300	50,000,000.00	11/16/16
San Diego County Credit Union	06/16/16	0.390	50,000,000.00	12/15/16
San Diego County Credit Union	09/29/16	0.270	50,000,000.00	01/05/17
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
Western Alliance Bank	08/11/16	0.340	65,000,000.00	11/10/16
Western Alliance Bank	05/18/16	0.400	75,000,000.00	11/16/16
Western Alliance Bank	06/10/16	0.470	50,000,000.00	12/09/16
Western Alliance Bank	06/17/16	0.420	50,000,000.00	12/16/16
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
SAN FRANCISCO				
Bank of San Francisco	09/16/16	0.370	10,000,000.00	12/16/16
First Republic Bank	05/19/16	0.410	150,000,000.00	11/17/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	05/19/16	0.410	10,000,000.00	11/17/16
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Trans Pacific National Bank	07/22/16	0.370	2,000,000.00	10/21/16
Trans Pacific National Bank	09/16/16	0.370	3,000,000.00	12/16/16
SAN JOSE				
Heritage Bank of Commerce	05/25/16	0.500	20,000,000.00	11/16/16
Heritage Bank of Commerce	06/24/16	0.440	15,000,000.00	12/16/16
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Meriwest Credit Union	07/21/16	0.370	30,000,000.00	10/20/16
SAN RAMON				
Tri-Valley Bank	08/18/16	0.350	6,000,000.00	11/17/16
Tri-Valley Bank	08/24/16	0.340	4,000,000.00	11/30/16
SANTA CLARITA				
Bank of Santa Clarita	09/30/16	0.320	15,000,000.00	01/06/17
SANTA ROSA				
First Community Bank	09/13/16	0.370	20,000,000.00	12/14/16
Summit State Bank	07/13/16	0.330	14,000,000.00	10/12/16
Summit State Bank	07/22/16	0.370	3,500,000.00	10/21/16
Summit State Bank	07/27/16	0.350	4,000,000.00	10/21/16
Summit State Bank	08/03/16	0.300	8,000,000.00	11/02/16
Summit State Bank	09/02/16	0.370	12,000,000.00	12/02/16
Summit State Bank	09/16/16	0.370	7,000,000.00	12/16/16
SOUTH SAN FRANCISCO				
First National Bank of Northern California	06/01/16	0.490	19,000,000.00	11/30/16

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
VACAVILLE				
Travis Credit Union	04/07/16	0.380	50,000,000.00	10/06/16
Travis Credit Union	09/02/16	0.370	50,000,000.00	12/02/16
WATSONVILLE				
Santa Cruz County Bank	07/15/16	0.320	10,000,000.00	10/14/16
Santa Cruz County Bank	07/29/16	0.330	10,000,000.00	10/28/16
WEST SACRAMENTO				
Community Business Bank	05/25/16	0.420	3,000,000.00	10/13/16
Community Business Bank	05/13/16	0.390	5,000,000.00	11/10/16
Community Business Bank	07/06/16	0.310	3,000,000.00	12/08/16
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
TOTAL TIME DEPOSITS SEPTEMBER 2016			**5,222,440,000.00**	

BANK DEMAND DEPOSITS
SEPTEMBER 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,808,048	$ 3,744,098
2	1,820,898	3,869,684
3	1,820,898	3,869,684
4	1,820,898	3,869,684
5	1,820,898	3,869,684
6	1,731,828	3,342,413
7	1,612,068	2,697,739
8	1,861,382	2,252,157
9	1,312,826	2,252,257
10	1,312,826	2,252,257
11	1,312,826	2,252,257
12	1,577,907	2,151,637
13	1,801,938	2,050,872
14	1,876,756	2,171,535
15	1,885,246	2,558,852
16	1,842,939	2,852,221
17	1,842,939	2,852,221
18	1,842,939	2,854,767
19	1,744,287	2,414,381
20	1,853,845	2,146,850
21	1,825,717	2,431,489
22	1,714,127	2,033,845
23	1,862,017	2,957,678
24	1,862,017	2,957,678
25	1,862,017	2,957,678
26	1,739,113	2,672,419
27	1,557,501	1,860,683
28	1,770,687	2,863,432
29	1,707,620	2,742,870
30	1,285,082	4,096,452

AVERAGE DOLLAR DAYS $1,723,003 a/

a/ The prescribed bank balance for September was $1,858,700. This consisted of $1,789,800 in compensating balances for services, balances for uncollected funds of $84,500 and a deduction of $15,600 for September delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on September 21, 2016, has determined and designated the amount of money available for deposit and investment as of September 14, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the inte that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 1,789,800,000

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)	9/19/2016	9/23/2016	$ 1,335,300,000	$ (4,117,500,000)	$ 5,192,400,000	$ 1,074,900,000
(2)	9/26/2016	9/30/2016	$ (693,900,000)	$ (4,811,400,000)	$ 5,192,400,000	$ 381,000,000
(3)	10/3/2016	10/7/2016	$ (6,346,800,000)	$ (11,158,200,000)	$ 5,192,400,000	$ (5,965,800,000)
(4)	10/10/2016	10/14/2016	$ (1,860,400,000)	$ (13,018,600,000)	$ 5,192,400,000	$ (7,826,200,000)
(5)	10/17/2016	10/21/2016	$ 101,800,000	$ (12,916,800,000)	$ 5,192,400,000	$ (7,724,400,000)

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 $ 1,789,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: September 21, 2016
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 10/31/16
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
11/10/16	10/27/16	MS	102917	FHLB 20125 (CALLABLE)	2.125	11/10/21	100.00	$25,000,000.00	$25,000,000.00	$0.00
11/02/16	10/28/16	MISC	102926	FFCB 1.35 (CALLABLE)	1.350	11/02/20	99.80	$25,000,000.00	$24,950,000.00	$0.00
							PSI Non-Trading Total	$50,000,000.00	$49,950,000.00	$0.00
							TOTAL	**$50,000,000.00**	**$49,950,000.00**	**$0.00**