



JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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January 31, 2017

TO: Supervisor Mark Ridley-Thomas, Chairman
Supervisor Hilda L. Solis
Supervisor Sheila Kuehl
Supervisor Janice Hahn
Supervisor Kathryn Barger

FROM: Joseph Kelly 
Treasurer and Tax Collector

SUBJECT: REPORT OF INVESTMENTS FOR THE MONTH OF DECEMBER 2016

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

As of December 31, 2016, the County's Pooled Earnings Rate remained above 1.00%, posting a rate of 1.01% as compared to 1.03% during the prior month. The slight reduction in the rate can be attributed to the normally higher daily average Pool balances in December coupled with a greater number of trades targeting the short-term liquidity portion of the Pool. Going forward, we expect capital markets to continue to show signs of economic growth resulting in better yields across the curve.

All investments made during the month of December 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-len 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 DECEMBER 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 DECEMBER 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 DECEMBER 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 DECEMBER 31, 2016

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 12/31/16		
At Cost	\$ 30,055,579,053	\$ 109,112,655
At Market	\$ 29,838,078,079	\$ 106,889,515
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	13.97%	0.00%
United States Government and Agency Obligations	51.96%	34.16%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	33.76%	0.00%
Municipal Obligations	0.23%	3.92%
Corporate and Deposit Notes	0.08%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	39.01%
1-60 days	40.30%	0.00%
61 days-1 year	14.86%	61.99%
Over 1 year	44.84%	38.01%
Weighted Average Days to Maturity	623	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 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 December 31, 2016:

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	33.76%
Corporate and Deposit Notes	AA-	Aa3	A	0.08%
Los Angeles County Securities	AA+	Aa2	AA	0.23%
Negotiable Certificates of Deposit	A-1	P-1	F1	13.97%
U.S. Agency Securities	AA+	Aaa	AAA	46.82%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.32%
U.S. Treasury Bills	AA+	Aaa	AAA	3.82%
				<u>100.00%</u>
 <u>SPI</u>				
Local Agency Investment Fund	Not rated	Not rated	Not rated	39.01%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	AA	3.92%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	22.91%
U.S. Agency Securities	AA+	Aaa	AAA	34.16%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
DECEMBER 31, 2016

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 12/31/16	\$ 30,055,579,053
Market Value at 12/31/16	\$ 29,838,078,079
Average Daily Balance	\$ 28,729,378,787
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 6,578,578
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 24,782,153
Earnings for the Past 12 Months	\$ 246,525,390
Earnings Rate for the Month	1.01%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF DECEMBER 31, 2016

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 32,558,450.37
Bank of the West - Concentration	\$ 91,939,934.42 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 51,068,670.88 (B)
Union Bank- Concentration	\$ 146,011.98
Wells Fargo - Concentration	<u>\$ 1,447,137.55</u>
Total Ledger Balance for all Banks	<u><u>\$ 177,160,205.20</u></u>

(A) \$91.392 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 DECEMBER 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 December 2016

Total Deposits	\$ 10,101,963,369.38
Total Disbursements	\$ 5,985,234,580.65
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2016	1.56

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
January	\$ 9,026,053,000.00	\$ 4,001,000,000.00	\$ 5,766,000,000.00	\$ 7,261,053,000.00
February	\$ 2,789,123,000.00	\$ 3,230,900,000.00	\$ 4,303,700,000.00	\$ 8,977,376,000.00
March	\$ 2,275,015,000.00	\$ 4,962,900,000.00	\$ 4,428,600,000.00	\$ 11,786,691,000.00
April	\$ 700,000,000.00	\$ 6,976,900,000.00	\$ 4,897,200,000.00	\$ 14,566,391,000.00
May	\$ 400,000,000.00	\$ 2,985,400,000.00	\$ 5,452,700,000.00	\$ 12,499,091,000.00
June	\$ 240,000,000.00	\$ 3,708,700,000.00	\$ 5,684,900,000.00	\$ 10,762,891,000.00

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 December 2016, the Treasurer placed \$284.086 million in the Bank of the West Money Market Plus Account and \$90.245 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$91.392 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.

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.

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

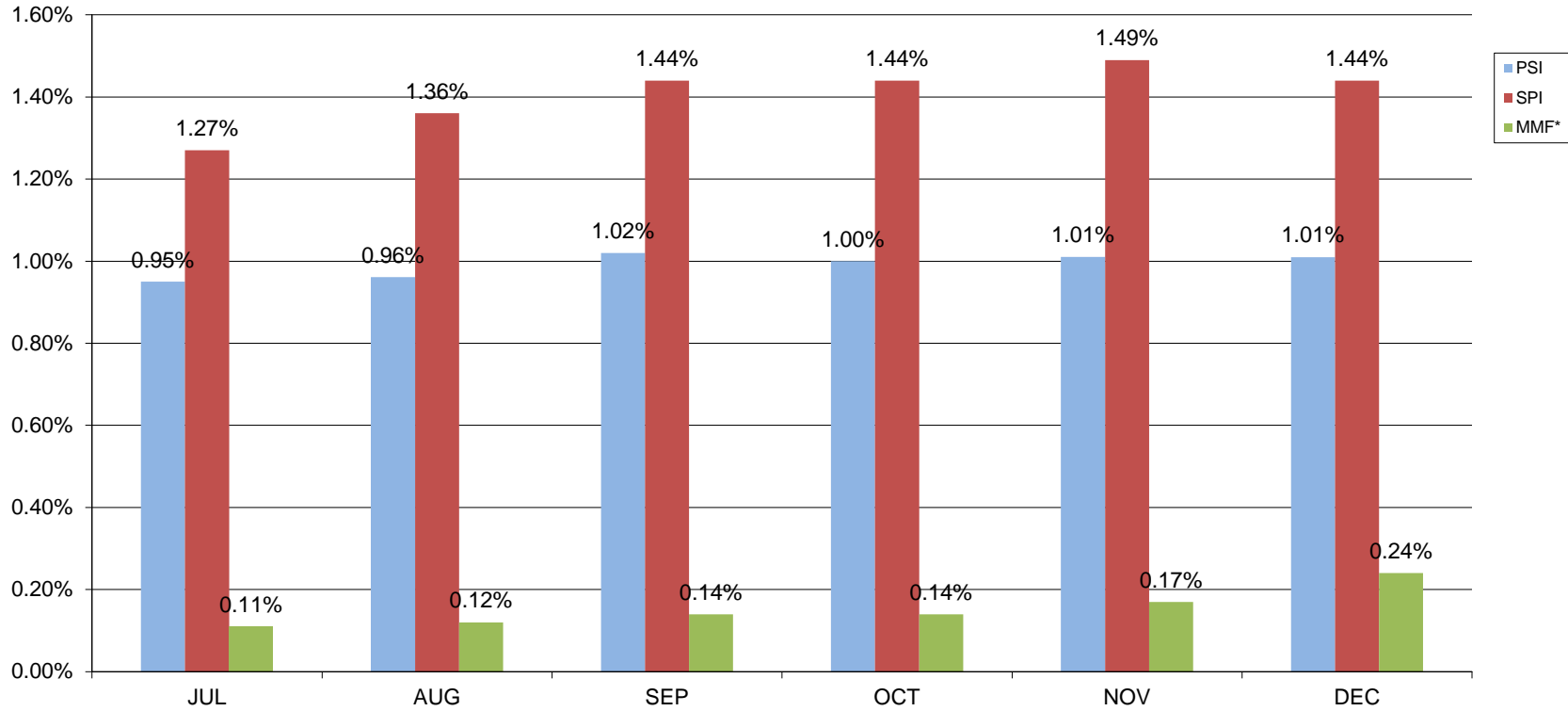
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2016

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 12/31/2016
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
12/1/2016	\$	26,052,272,843.37	\$	84,312,615.63
12/2/2016		26,153,721,896.95		84,112,615.63
12/3/2016		26,153,721,896.95		84,112,615.63
12/4/2016		26,153,721,896.95		84,112,615.63
12/5/2016		27,210,668,476.61		84,112,615.63
12/6/2016		27,413,658,914.54		84,112,615.63
12/7/2016		27,606,819,205.01		84,112,615.63
12/8/2016		28,331,765,043.25		84,112,615.63
12/9/2016		28,697,977,449.28		84,112,615.63
12/10/2016		28,697,977,449.28		84,112,615.63
12/11/2016		28,697,977,449.28		84,112,615.63
12/12/2016		29,040,756,588.19		84,112,615.63
12/13/2016		29,275,572,974.31		84,112,615.63
12/14/2016		29,410,420,339.63		84,112,615.63
12/15/2016		29,491,596,175.67		84,112,615.63
12/16/2016		29,501,240,016.98		84,112,615.63
12/17/2016		29,501,240,016.98		84,112,615.63
12/18/2016		29,501,240,016.98		84,112,615.63
12/19/2016		29,666,982,221.95		84,112,615.63
12/20/2016		28,684,916,670.07		84,112,615.63
12/21/2016		28,937,402,627.22		84,112,615.63
12/22/2016		28,764,802,725.12		84,112,615.63
12/23/2016		29,220,785,935.47		84,112,615.63
12/24/2016		29,220,785,935.47		84,112,615.63
12/25/2016		29,220,785,935.47		84,112,615.63
12/26/2016		29,220,785,935.47		84,112,615.63
12/27/2016		29,423,153,573.34		84,112,615.63
12/28/2016		30,653,489,260.25		109,112,615.63
12/29/2016		30,598,427,224.15		109,112,615.63
12/30/2016		30,050,496,647.55		109,112,615.63
12/31/2016		30055579053		109112654.8
		\$ 28,729,378,786.91		\$ 87,344,874.96

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



* Source: Money Fund Report as of January 3, 2017. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2016 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$18,647,170	\$106,652
Gains (Losses) on Sales of Non-Trading Securities.	0	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	6,134,983	39
Prior Accrual Adjustment	<u>-</u>	<u>-</u>
Total Revenues	<u><u>\$24,782,153</u></u>	<u><u>\$106,691</u></u>
Expenses:		
Interest Expense	0	0
*Investment Management Fee	<u>0</u>	<u>2,617</u>
	<u><u>\$0</u></u>	<u><u>\$2,617</u></u>
NET INCOME	<u><u>\$24,782,153</u></u>	<u><u>\$104,074</u></u>

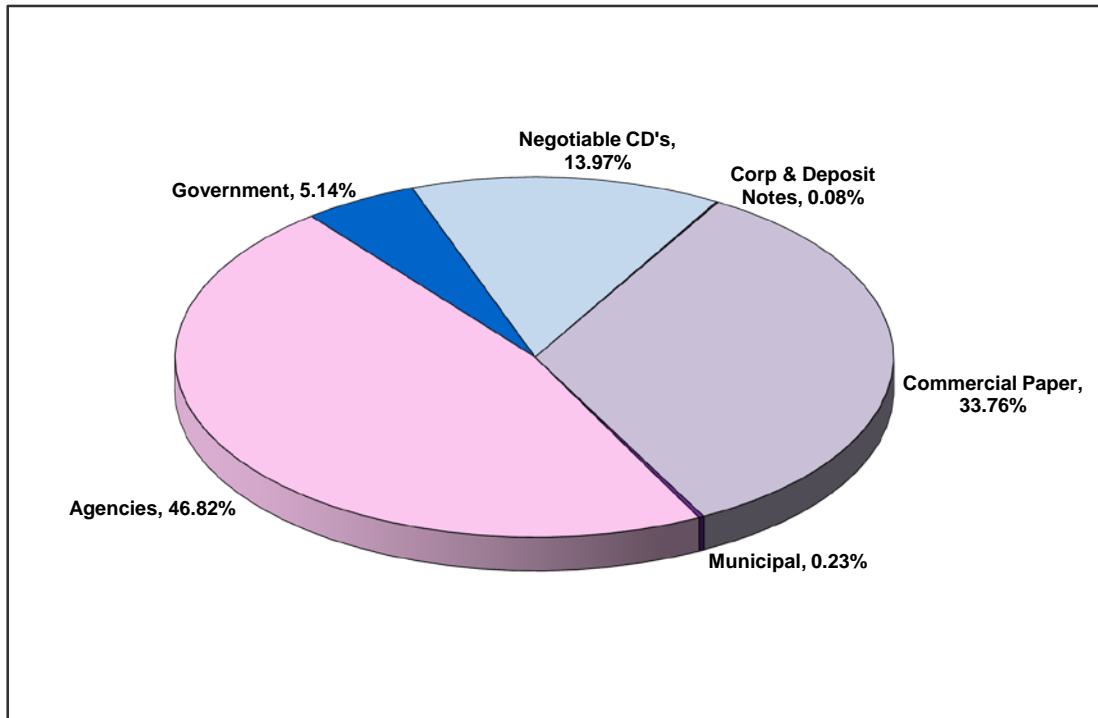
*Estimated and later adjusted.









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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non- Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	41.47%	
Los Angeles County and Related Entities	50.76%	
Consolidated Sanitation Districts		1.86%
Metropolitan Transportation Authority		1.08%
Miscellaneous Agencies Pooled Investments		2.09%
South Coast Air Quality Management District		1.86%
Miscellaneous		0.02%
Subtotal	<u>92.23%</u>	<u>6.91%</u>
County Bond Proceeds and Repayment Funds		0.86%
Grand Total	<u>92.23%</u>	<u>7.77%</u>

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



	<u>In Thousands</u>
 Negotiable CD's	4,200,025
 Corp & Deposit Notes	24,988
 Bankers Acceptance	-
 Commercial Paper	10,145,584
 Municipal	70,000
 Agencies	14,070,619
 Other	-
 Government	1,544,363
Total	\$ 30,055,579

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: December 1, 2016 to December 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	12/1/2016	103190	PRIVATE EXPORT FUNDING COR	0.57	1/10/2017	50,000,000.00	49,968,333.33	0	CITI	BLAYBV
NTRD	CPD	12/1/2016	103197	MICROSOFT CORPORATION CP	0.71	2/1/2017	50,000,000.00	49,938,861.11	0	CITI	MS
NTRD	CPD	12/1/2016	103207	ABBEY NATIONAL TREAS SV PL	0.51	12/30/2016	50,000,000.00	49,979,458.33	0	CITI	MFR
NTRD	CPD	12/1/2016	103209	ABBEY NATIONAL TREAS SV PL	0.51	12/27/2016	50,000,000.00	49,981,583.33	0	CITI	MFR
NTRD	CPD	12/2/2016	103212	ABBEY NATIONAL TREAS SV PL	0.51	12/23/2016	50,000,000.00	49,985,125.00	0	CITI	MFR
NTRD	CPD	12/2/2016	103213	AUTOBAHN FUNDING CO LLC CP	0.58	1/4/2017	50,000,000.00	49,973,416.67	0	CITI	BLAYBV
NTRD	CPD	12/2/2016	103187	ATLANTIC ASSET SEC LLC CP	0.67	1/11/2017	50,000,000.00	49,962,777.78	0	CITI	BCI
NTRD	CPD	12/2/2016	103215	AUTOBAHN FUNDING CO LLC CP	0.58	1/3/2017	20,000,000.00	19,989,688.89	0	CITI	BLAYBV
NTRD	CPD	12/2/2016	103216	AUTOBAHN FUNDING CO LLC CP	0.58	1/5/2017	15,000,000.00	14,991,783.33	0	CITI	BLAYBV
NTRD	CPD	12/2/2016	103217	ATLANTIC ASSET SEC LLC CP	0.62	1/6/2017	50,000,000.00	49,969,861.11	0	CITI	BLAYBV
NTRD	CPD	12/2/2016	103218	SHEFFIELD RECEIVABLES CORP	0.75	2/9/2017	50,000,000.00	49,928,125.00	0	CITI	MS
NTRD	CPD	12/2/2016	103220	ABBEY NATIONAL TREAS SV PL	0.51	12/27/2016	12,835,000.00	12,830,454.27	0	CITI	MFR
NTRD	CPD	12/5/2016	103256	ATLANTIC ASSET SEC LLC CP	0.46	12/19/2016	50,000,000.00	49,991,055.56	0	CITI	MS
NTRD	CPD	12/5/2016	103250	CHEVRON CORP CP	0.51	2/1/2017	50,000,000.00	49,958,916.67	0	CITI	BLAYBV
NTRD	CPD	12/5/2016	103251	SHEFFIELD RECEIVABLES CORP	0.55	1/4/2017	45,000,000.00	44,979,375.00	0	CITI	MS
NTRD	CPD	12/5/2016	103252	THUNDER BAY FUNDING LLC CP	0.87	3/8/2017	50,000,000.00	49,887,625.00	0	CITI	MS
NTRD	CPD	12/5/2016	103253	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,886,250.00	0	CITI	RBCCM
NTRD	CPD	12/5/2016	103254	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,886,250.00	0	CITI	RBCCM
NTRD	CPD	12/5/2016	103233	NATIXIS NY BRANCH CP	0.42	12/6/2016	50,000,000.00	49,999,416.67	0	CITI	MFR
NTRD	CPD	12/5/2016	103234	NATIXIS NY BRANCH CP	0.42	12/6/2016	50,000,000.00	49,999,416.67	0	CITI	MFR
NTRD	CPD	12/5/2016	103235	NATIXIS NY BRANCH CP	0.42	12/6/2016	50,000,000.00	49,999,416.67	0	CITI	MFR
NTRD	CPD	12/5/2016	103236	NATIXIS NY BRANCH CP	0.42	12/6/2016	50,000,000.00	49,999,416.67	0	CITI	MFR
NTRD	CPD	12/5/2016	103237	CREDIT AGRICOLE CIB NY BR	0.41	12/6/2016	50,000,000.00	49,999,430.56	0	CITI	MFR
NTRD	CPD	12/5/2016	103238	CREDIT AGRICOLE CIB NY BR	0.41	12/6/2016	50,000,000.00	49,999,430.56	0	CITI	MFR
NTRD	CPD	12/5/2016	103239	CREDIT AGRICOLE CIB NY BR	0.41	12/6/2016	50,000,000.00	49,999,430.56	0	CITI	MFR
NTRD	CPD	12/5/2016	103240	CREDIT AGRICOLE CIB NY BR	0.41	12/6/2016	50,000,000.00	49,999,430.56	0	CITI	MFR
NTRD	CPD	12/5/2016	103241	AUTOBAHN FUNDING CO LLC CP	0.59	1/11/2017	50,000,000.00	49,969,680.56	0	CITI	BLAYBV
NTRD	CPD	12/5/2016	103243	SHEFFIELD RECEIVABLES CORP	0.68	1/12/2017	50,000,000.00	49,964,111.11	0	CITI	MFR
NTRD	CPD	12/5/2016	103244	NATIXIS NY BRANCH CP	0.63	2/1/2017	50,000,000.00	49,949,250.00	0	CITI	MFR
NTRD	CPD	12/5/2016	103245	AUTOBAHN FUNDING CO LLC CP	0.49	12/20/2016	50,000,000.00	49,989,791.67	0	CITI	BLAYBV
NTRD	CPD	12/5/2016	103246	CHEVRON CORP CP	0.51	1/30/2017	50,000,000.00	49,960,333.33	0	CITI	BLAYBV
NTRD	CPD	12/6/2016	103265	EXXON MOBIL CORP CP	0.47	1/9/2017	50,000,000.00	49,977,805.56	0	CITI	MFR
NTRD	CPD	12/6/2016	103266	AUTOBAHN FUNDING CO LLC CP	0.45	12/14/2016	20,000,000.00	19,998,000.00	0	CITI	CRSU
NTRD	CPD	12/6/2016	103267	NATIXIS NY BRANCH CP	0.41	12/7/2016	50,000,000.00	49,999,430.56	0	CITI	MISC
NTRD	CPD	12/6/2016	103268	NATIXIS NY BRANCH CP	0.41	12/7/2016	50,000,000.00	49,999,430.56	0	CITI	MISC
NTRD	CPD	12/6/2016	103269	NATIXIS NY BRANCH CP	0.41	12/7/2016	50,000,000.00	49,999,430.56	0	CITI	PIPE
NTRD	CPD	12/6/2016	103270	NATIXIS NY BRANCH CP	0.41	12/7/2016	50,000,000.00	49,999,430.56	0	CITI	PIPE
NTRD	CPD	12/6/2016	103271	SHEFFIELD RECEIVABLES CORP	0.7	1/12/2017	23,000,000.00	22,983,452.78	0	CITI	BLAYBV
NTRD	CPD	12/6/2016	103272	ATLANTIC ASSET SEC LLC CP	0.57	1/17/2017	50,000,000.00	49,966,750.00	0	CITI	MS
NTRD	CPD	12/6/2016	103273	ABBEY NATIONAL TREAS SV PL	0.56	12/27/2016	50,000,000.00	49,983,666.67	0	CITI	MFR
NTRD	CPD	12/6/2016	103261	ATLANTIC ASSET SEC LLC CP	0.63	1/6/2017	42,000,000.00	41,977,215.00	0	CITI	BLAYBV

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NTRD	CPD	12/6/2016	103262	CAFCO LLC CP	0.74	2/2/2017	50,000,000.00	49,940,388.89	0	CITI	BLAYBV
NTRD	CPD	12/6/2016	103263	CHARIOT FUNDING LLC CP	0.6	1/30/2017	50,000,000.00	49,954,166.67	0	CITI	BLAYBV
NTRD	CPD	12/6/2016	103275	NATIXIS NY BRANCH CP	0.41	12/8/2016	50,000,000.00	49,998,861.11	0	CITI	RBCCM
NTRD	CPD	12/6/2016	103276	NATIXIS NY BRANCH CP	0.43	12/12/2016	50,000,000.00	49,996,416.67	0	CITI	UBSSEC
NTRD	CPD	12/6/2016	103277	CREDIT AGRICOLE CIB NY BR	0.41	12/12/2016	43,201,000.00	43,198,047.93	0	CITI	MFR
NTRD	CPD	12/7/2016	103280	ATLANTIC ASSET SEC LLC CP	0.57	1/20/2017	50,000,000.00	49,965,166.67	0	CITI	MS
NTRD	CPD	12/7/2016	103281	AUTOBAHN FUNDING CO LLC CP	0.58	1/9/2017	50,000,000.00	49,973,416.67	0	CITI	BLAYBV
NTRD	CPD	12/7/2016	103282	REGENCY MARKETS NO. 1 LLC	0.63	1/12/2017	50,000,000.00	49,968,500.00	0	CITI	LOOP
NTRD	CPD	12/7/2016	103283	REGENCY MARKETS NO. 1 LLC	0.63	1/12/2017	50,000,000.00	49,968,500.00	0	CITI	LOOP
NTRD	CPD	12/7/2016	103285	REGENCY MARKETS NO. 1 LLC	0.65	1/12/2017	50,000,000.00	49,967,500.00	0	CITI	BLAYBV
NTRD	CPD	12/7/2016	103287	REGENCY MARKETS NO. 1 LLC	0.7	1/12/2017	50,000,000.00	49,965,000.00	0	CITI	JPM
NTRD	CPD	12/7/2016	103288	REGENCY MARKETS NO. 1 LLC	0.7	1/12/2017	50,000,000.00	49,965,000.00	0	CITI	JPM
NTRD	CPD	12/7/2016	103289	AUTOBAHN FUNDING CO LLC CP	0.58	1/13/2017	20,000,000.00	19,988,077.78	0	CITI	BLAYBV
NTRD	CPD	12/7/2016	103290	ABBAY NATIONAL TREAS SV PL	0.64	1/31/2017	50,000,000.00	49,951,111.11	0	CITI	MFR
NTRD	CPD	12/7/2016	103292	CRC FUNDING LLC CP	0.75	2/2/2017	30,000,000.00	29,964,375.00	0	CITI	BLAYBV
NTRD	CPD	12/8/2016	103294	SHEFFIELD RECEIVABLES CORP	0.65	1/5/2017	50,000,000.00	49,974,722.22	0	CITI	BLAYBV
NTRD	CPD	12/8/2016	103295	EXXON MOBIL CORP CP	0.555	1/23/2017	50,000,000.00	49,964,541.67	0	CITI	BNY
NTRD	CPD	12/8/2016	103296	ATLANTIC ASSET SEC LLC CP	0.58	1/17/2017	50,000,000.00	49,967,777.78	0	CITI	CRSU
NTRD	CPD	12/8/2016	103297	ATLANTIC ASSET SEC LLC CP	0.57	1/13/2017	50,000,000.00	49,971,500.00	0	CITI	MS
NTRD	CPD	12/8/2016	103299	TOYOTA MOTOR CREDIT CORP C	0.59	1/25/2017	50,000,000.00	49,960,666.67	0	CITI	TFS
NTRD	CPD	12/8/2016	103300	CIESCO LLC CP	0.68	1/31/2017	50,000,000.00	49,949,000.00	0	CITI	KEYBANC
NTRD	CPD	12/8/2016	103301	CIESCO LLC CP	0.94	3/14/2017	50,000,000.00	49,874,666.67	0	CITI	LOOP
NTRD	CPD	12/8/2016	103302	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	50,000,000.00	49,971,805.56	0	CITI	GPS
NTRD	CPD	12/8/2016	103303	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	50,000,000.00	49,971,805.56	0	CITI	GPS
NTRD	CPD	12/8/2016	103304	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	3,344,000.00	3,342,114.36	0	CITI	GPS
NTRD	CPD	12/8/2016	103286	REGENCY MARKETS NO. 1 LLC	0.65	1/12/2017	47,138,000.00	47,108,211.40	0	CITI	BLAYBV
NTRD	CPD	12/8/2016	103309	CREDIT AGRICOLE CIB NY BR	0.49	12/22/2016	45,299,000.00	45,290,368.02	0	CITI	MFR
NTRD	CPD	12/9/2016	103310	CANCARA ASSET SEC LLC CP	0.65	1/4/2017	38,500,000.00	38,481,926.39	0	CITI	BLAYBV
NTRD	CPD	12/9/2016	103311	CHEVRON CORP CP	0.61	2/1/2017	50,000,000.00	49,954,250.00	0	CITI	BLAYBV
NTRD	CPD	12/9/2016	103312	NATIXIS NY BRANCH CP	0.41	12/13/2016	50,000,000.00	49,997,722.22	0	CITI	UBSSEC
NTRD	CPD	12/9/2016	103313	NATIXIS NY BRANCH CP	0.41	12/13/2016	50,000,000.00	49,997,722.22	0	CITI	UBSSEC
NTRD	CPD	12/9/2016	103314	SHEFFIELD RECEIVABLES CORP	0.67	1/5/2017	50,000,000.00	49,974,875.00	0	CITI	JPM
NTRD	CPD	12/9/2016	103315	ATLANTIC ASSET SEC LLC CP	0.64	1/13/2017	50,000,000.00	49,968,888.89	0	CITI	MS
NTRD	CPD	12/9/2016	103316	EXXON MOBIL CORP CP	0.57	1/24/2017	50,000,000.00	49,963,583.33	0	CITI	MFR
NTRD	CPD	12/9/2016	103317	NATIXIS NY BRANCH CP	0.41	12/13/2016	50,000,000.00	49,997,722.22	0	CITI	RBCCM
NTRD	CPD	12/9/2016	103318	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,949,444.44	0	CITI	GPS
NTRD	CPD	12/9/2016	103319	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,949,444.44	0	CITI	GPS
NTRD	CPD	12/12/2016	103320	SHEFFIELD RECEIVABLES CORP	0.73	1/5/2017	50,000,000.00	49,975,666.67	0	CITI	LOOP
NTRD	CPD	12/12/2016	103321	AUTOBAHN FUNDING CO LLC CP	0.62	1/13/2017	50,000,000.00	49,972,444.44	0	CITI	BLAYBV
NTRD	CPD	12/12/2016	103328	PFIZER INC CP	0.67	2/15/2017	50,000,000.00	49,939,513.89	0	CITI	LOOP
NTRD	CPD	12/12/2016	103329	ATLANTIC ASSET SEC LLC CP	0.7	1/20/2017	50,000,000.00	49,962,083.33	0	CITI	JPM

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NTRD	CPD	12/12/2016	103330	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	50,000,000.00	49,941,666.67	0	CITI	MS
NTRD	CPD	12/12/2016	103331	AUTOBAHN FUNDING CO LLC CP	0.65	1/20/2017	25,000,000.00	24,982,395.83	0	CITI	CRSU
NTRD	CPD	12/12/2016	103332	AUTOBAHN FUNDING CO LLC CP	0.68	1/25/2017	25,000,000.00	24,979,222.22	0	CITI	CRSU
NTRD	CPD	12/12/2016	103333	ATLANTIC ASSET SEC LLC CP	0.72	1/20/2017	50,000,000.00	49,961,000.00	0	CITI	CRSU
NTRD	CPD	12/12/2016	103335	AUTOBAHN FUNDING CO LLC CP	0.65	1/20/2017	25,000,000.00	24,982,395.83	0	CITI	BLAYBV
NTRD	CPD	12/12/2016	103337	CHARIOT FUNDING LLC CP	0.65	1/30/2017	50,000,000.00	49,955,763.89	0	CITI	JPM
NTRD	CPD	12/12/2016	103338	NATIXIS NY BRANCH CP	0.62	1/10/2017	30,000,000.00	29,985,016.67	0	CITI	GPS
NTRD	CPD	12/12/2016	103339	NATIXIS NY BRANCH CP	0.41	12/15/2016	50,000,000.00	49,998,291.67	0	CITI	BNY
NTRD	CPD	12/12/2016	103340	MONT BLANC CAPITAL CORP CP	1.03	3/14/2017	16,360,000.00	16,316,936.84	0	CITI	INGF
NTRD	CPD	12/13/2016	103343	AUTOBAHN FUNDING CO LLC CP	0.66	1/17/2017	35,000,000.00	34,977,541.67	0	CITI	BLAYBV
NTRD	CPD	12/13/2016	103344	NATIXIS NY BRANCH CP	0.41	12/14/2016	50,000,000.00	49,999,430.56	0	CITI	BNY
NTRD	CPD	12/13/2016	103345	NATIXIS NY BRANCH CP	0.41	12/14/2016	50,000,000.00	49,999,430.56	0	CITI	BNY
NTRD	CPD	12/13/2016	103346	NATIXIS NY BRANCH CP	0.41	12/14/2016	50,000,000.00	49,999,430.56	0	CITI	BNY
NTRD	CPD	12/13/2016	103347	ATLANTIC ASSET SEC LLC CP	0.72	1/13/2017	50,000,000.00	49,969,000.00	0	CITI	JPM
NTRD	CPD	12/13/2016	103348	AUTOBAHN FUNDING CO LLC CP	0.65	1/18/2017	50,000,000.00	49,967,500.00	0	CITI	LOOP
NTRD	CPD	12/13/2016	103349	AUTOBAHN FUNDING CO LLC CP	0.65	1/19/2017	50,000,000.00	49,966,597.22	0	CITI	CRSU
NTRD	CPD	12/13/2016	103350	MICROSOFT CORPORATION CP	0.56	1/10/2017	50,000,000.00	49,978,222.22	0	CITI	BLAYBV
NTRD	CPD	12/13/2016	103351	ATLANTIC ASSET SEC LLC CP	0.69	1/20/2017	50,000,000.00	49,963,583.33	0	CITI	MS
NTRD	CPD	12/13/2016	103352	NATIXIS NY BRANCH CP	0.6	1/20/2017	50,000,000.00	49,968,333.33	0	CITI	MFR
NTRD	CPD	12/13/2016	103353	NATIXIS NY BRANCH CP	0.6	12/21/2016	50,000,000.00	49,993,333.33	0	CITI	UBSSEC
NTRD	CPD	12/13/2016	103354	NATIXIS NY BRANCH CP	0.6	12/21/2016	25,000,000.00	24,996,666.67	0	CITI	UBSSEC
NTRD	CPD	12/14/2016	103356	AUTOBAHN FUNDING CO LLC CP	0.66	1/17/2017	25,000,000.00	24,984,416.67	0	CITI	CRSU
NTRD	CPD	12/14/2016	103358	TOYOTA MOTOR CREDIT CORP C	0.63	2/1/2017	50,000,000.00	49,957,125.00	0	CITI	TFS
NTRD	CPD	12/14/2016	103359	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	50,000,000.00	49,966,083.33	0	CITI	BLAYBV
NTRD	CPD	12/14/2016	103360	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	50,000,000.00	49,966,083.33	0	CITI	BLAYBV
NTRD	CPD	12/14/2016	103361	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	5,000,000.00	4,996,608.33	0	CITI	BLAYBV
NTRD	CPD	12/14/2016	103362	NATIXIS NY BRANCH CP	0.41	12/15/2016	50,000,000.00	49,999,430.56	0	CITI	MISC
NTRD	CPD	12/14/2016	103363	NATIXIS NY BRANCH CP	0.41	12/15/2016	50,000,000.00	49,999,430.56	0	CITI	MISC
NTRD	CPD	12/14/2016	103364	CAFCO LLC CP	0.92	3/3/2017	18,000,000.00	17,963,660.00	0	CITI	KEYBANC
NTRD	CPD	12/14/2016	103366	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	25,000,000.00	24,971,875.00	0	CITI	MS
NTRD	CPD	12/14/2016	103368	SHEFFIELD RECEIVABLES CORP	0.65	1/13/2017	50,000,000.00	49,972,916.67	0	CITI	BCI
NTRD	CPD	12/14/2016	103370	ABBEY NATIONAL TREAS SV PL	0.64	12/21/2016	32,033,000.00	32,029,013.67	0	CITI	MFR
NTRD	CPD	12/15/2016	103385	CREDIT AGRICOLE CIB NY BR	0.65	12/22/2016	47,107,000.00	47,101,046.20	0	CITI	MFR
NTRD	CPD	12/15/2016	103388	AUTOBAHN FUNDING CO LLC CP	0.67	1/20/2017	25,000,000.00	24,983,250.00	0	CITI	LOOP
NTRD	CPD	12/15/2016	103373	SHEFFIELD RECEIVABLES CORP	0.83	1/25/2017	50,000,000.00	49,952,736.11	0	CITI	BLAYBV
NTRD	CPD	12/15/2016	103374	ATLANTIC ASSET SEC LLC CP	0.78	1/17/2017	50,000,000.00	49,964,250.00	0	CITI	JPM
NTRD	CPD	12/15/2016	103375	SHEFFIELD RECEIVABLES CORP	0.83	1/25/2017	25,000,000.00	24,976,368.06	0	CITI	MS
NTRD	CPD	12/15/2016	103376	ING U.S. FUNDING LLC CP	0.82	2/6/2017	25,000,000.00	24,969,819.44	0	CITI	KEYBANC
NTRD	CPD	12/15/2016	103377	CRC FUNDING LLC CP	0.83	2/15/2017	50,000,000.00	49,928,527.78	0	CITI	LOOP
NTRD	CPD	12/15/2016	103378	NATIXIS NY BRANCH CP	0.66	12/16/2016	50,000,000.00	49,999,083.33	0	CITI	RBCCM
NTRD	CPD	12/15/2016	103379	NATIXIS NY BRANCH CP	0.66	12/16/2016	50,000,000.00	49,999,083.33	0	CITI	RBCCM

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NTRD	CPD	12/15/2016	103380	NATIXIS NY BRANCH CP	0.68	12/22/2016	50,000,000.00	49,993,388.89	0	CITI	RBCCM
NTRD	CPD	12/15/2016	103381	TOYOTA MOTOR CREDIT CORP C	0.62	1/26/2017	50,000,000.00	49,963,833.33	0	CITI	TFS
NTRD	CPD	12/15/2016	103382	NATIXIS NY BRANCH CP	0.66	12/16/2016	50,000,000.00	49,999,083.33	0	CITI	MISC
NTRD	CPD	12/15/2016	103365	CRC FUNDING LLC CP	0.92	3/3/2017	50,000,000.00	49,900,333.33	0	CITI	KEYBANC
NTRD	CPD	12/16/2016	103389	ATLANTIC ASSET SEC LLC CP	0.76	1/18/2017	50,000,000.00	49,965,166.67	0	CITI	MFR
NTRD	CPD	12/16/2016	103390	ATLANTIC ASSET SEC LLC CP	0.77	1/19/2017	50,000,000.00	49,963,638.89	0	CITI	MS
NTRD	CPD	12/16/2016	103391	SHEFFIELD RECEIVABLES CORP	0.8	2/3/2017	50,000,000.00	49,945,555.56	0	CITI	JPM
NTRD	CPD	12/16/2016	103394	TOYOTA MOTOR CREDIT CORP C	0.8	2/15/2017	50,000,000.00	49,932,222.22	0	CITI	TFS
NTRD	CPD	12/16/2016	103396	NATIXIS NY BRANCH CP	0.66	12/19/2016	50,000,000.00	49,997,250.00	0	CITI	GPS
NTRD	CPD	12/16/2016	103384	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	30,000,000.00	29,979,583.33	0	CITI	BLAYBV
NTRD	CPD	12/16/2016	103398	OLD LINE FUNDING LLC CP	1.03	3/16/2017	30,000,000.00	29,922,750.00	0	CITI	RBCCM
NTRD	CPD	12/16/2016	103399	CREDIT AGRICOLE CIB NY BR	0.66	12/19/2016	39,876,000.00	39,873,806.82	0	CITI	MFR
NTRD	CPD	12/19/2016	103400	SHEFFIELD RECEIVABLES CORP	1.08	3/15/2017	50,000,000.00	49,871,000.00	0	CITI	BLAYBV
NTRD	CPD	12/19/2016	103401	ATLANTIC ASSET SEC LLC CP	0.91	2/22/2017	41,500,000.00	41,431,813.19	0	CITI	RBCCM
NTRD	CPD	12/19/2016	103402	REGENCY MARKETS NO. 1 LLC	0.8	1/19/2017	50,000,000.00	49,965,555.56	0	CITI	JPM
NTRD	CPD	12/19/2016	103403	REGENCY MARKETS NO. 1 LLC	0.8	1/19/2017	50,000,000.00	49,965,555.56	0	CITI	JPM
NTRD	CPD	12/19/2016	103404	SHEFFIELD RECEIVABLES CORP	0.8	2/7/2017	50,000,000.00	49,944,444.44	0	CITI	LOOP
NTRD	CPD	12/19/2016	103405	NATIXIS NY BRANCH CP	0.66	12/22/2016	50,000,000.00	49,997,250.00	0	CITI	BNY
NTRD	CPD	12/19/2016	103407	TOYOTA MOTOR CREDIT CORP C	0.73	2/6/2017	50,000,000.00	49,950,319.44	0	CITI	TFS
NTRD	CPD	12/19/2016	103408	TOYOTA MOTOR CREDIT CORP C	0.71	2/3/2017	50,000,000.00	49,954,638.89	0	CITI	TFS
NTRD	CPD	12/19/2016	103409	OLD LINE FUNDING LLC CP	0.8	1/18/2017	17,500,000.00	17,488,333.33	0	CITI	JPM
NTRD	CPD	12/19/2016	103410	NATIXIS NY BRANCH CP	0.66	12/20/2016	50,000,000.00	49,999,083.33	0	CITI	UBSSEC
NTRD	CPD	12/19/2016	103411	NATIXIS NY BRANCH CP	0.66	12/20/2016	50,000,000.00	49,999,083.33	0	CITI	UBSSEC
NTRD	CPD	12/19/2016	103413	CREDIT AGRICOLE CIB NY BR	0.67	1/9/2017	50,000,000.00	49,980,458.33	0	CITI	MFR
NTRD	CPD	12/19/2016	103392	EXXON MOBIL CORP CP	0.705	1/24/2017	50,000,000.00	49,964,750.00	0	CITI	BNY
NTRD	CPD	12/19/2016	103393	EXXON MOBIL CORP CP	0.7	1/25/2017	50,000,000.00	49,964,027.78	0	CITI	MFR
NTRD	CPD	12/20/2016	103415	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	50,000,000.00	49,969,861.11	0	CITI	BLAYBV
NTRD	CPD	12/20/2016	103425	SHEFFIELD RECEIVABLES CORP	0.73	2/17/2017	50,000,000.00	49,940,180.56	0	CITI	KEYBANC
NTRD	CPD	12/20/2016	103426	DANSKE CORP CP	0.76	1/23/2017	11,100,000.00	11,092,032.67	0	CITI	KEYBANC
NTRD	CPD	12/20/2016	103412	EXXON MOBIL CORP CP	0.69	1/31/2017	50,000,000.00	49,959,750.00	0	CITI	MFR
NTRD	CPD	12/20/2016	103417	LA FAYETTE ASSET SEC LLC C	0.88	2/1/2017	50,000,000.00	49,947,444.44	0	CITI	RBCCM
NTRD	CPD	12/20/2016	103418	NATIXIS NY BRANCH CP	0.65	12/21/2016	50,000,000.00	49,999,097.22	0	CITI	PIPE
NTRD	CPD	12/20/2016	103419	NATIXIS NY BRANCH CP	0.65	12/21/2016	50,000,000.00	49,999,097.22	0	CITI	PIPE
NTRD	CPD	12/20/2016	103420	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	35,000,000.00	34,978,902.78	0	CITI	CRSU
NTRD	CPD	12/20/2016	103421	CANCARA ASSET SEC LLC CP	0.8	1/17/2017	50,000,000.00	49,968,888.89	0	CITI	BLAYBV
NTRD	CPD	12/21/2016	103416	ATLANTIC ASSET SEC LLC CP	0.77	1/20/2017	50,000,000.00	49,967,916.67	0	CITI	MS
NTRD	CPD	12/21/2016	103429	LA FAYETTE ASSET SEC LLC C	0.87	2/3/2017	50,000,000.00	49,946,833.33	0	CITI	BLAYBV
NTRD	CPD	12/21/2016	103430	AUTOBAHN FUNDING CO LLC CP	0.7	1/26/2017	35,000,000.00	34,975,500.00	0	CITI	CRSU
NTRD	CPD	12/21/2016	103431	TORONTO-DOMINION HLDG USA	0.93	2/21/2017	50,000,000.00	49,919,916.67	0	CITI	MFR
NTRD	CPD	12/21/2016	103432	SHEFFIELD RECEIVABLES CORP	0.82	2/8/2017	50,000,000.00	49,944,194.44	0	CITI	LOOP
NTRD	CPD	12/21/2016	103433	TOYOTA MOTOR CREDIT CORP C	0.78	2/7/2017	50,000,000.00	49,948,000.00	0	CITI	TFS

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NTRD	CPD	12/21/2016	103435	LA FAYETTE ASSET SEC LLC C	0.84	1/31/2017	50,000,000.00	49,952,166.67	0	CITI	MS
NTRD	CPD	12/21/2016	103436	LA FAYETTE ASSET SEC LLC C	0.9	2/10/2017	50,000,000.00	49,936,250.00	0	CITI	BLAYBV
NTRD	CPD	12/21/2016	103438	NATIXIS NY BRANCH CP	0.66	12/30/2016	50,000,000.00	49,991,750.00	0	CITI	UBSSEC
NTRD	CPD	12/21/2016	103440	TORONTO-DOMINION HLDG USA	0.93	2/23/2017	50,000,000.00	49,917,333.33	0	CITI	MFR
NTRD	CPD	12/21/2016	103444	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	44,170,000.00	44,135,645.56	0	CITI	BLAYBV
NTRD	CPD	12/22/2016	103445	THUNDER BAY FUNDING LLC CP	0.85	2/17/2017	50,000,000.00	49,932,708.33	0	CITI	BLAYBV
NTRD	CPD	12/22/2016	103446	THUNDER BAY FUNDING LLC CP	0.8	2/3/2017	50,000,000.00	49,952,222.22	0	CITI	RBCCM
NTRD	CPD	12/22/2016	103447	LA FAYETTE ASSET SEC LLC C	0.82	1/17/2017	50,000,000.00	49,970,388.89	0	CITI	BLAYBV
NTRD	CPD	12/22/2016	103449	TORONTO-DOMINION HLDG USA	0.73	1/30/2017	50,000,000.00	49,960,458.33	0	CITI	MFR
NTRD	CPD	12/22/2016	103450	TORONTO-DOMINION HLDG USA	0.93	2/24/2017	50,000,000.00	49,917,333.33	0	CITI	MFR
NTRD	CPD	12/22/2016	103434	ATLANTIC ASSET SEC LLC CP	0.79	1/23/2017	50,000,000.00	49,964,888.89	0	CITI	MS
NTRD	CPD	12/23/2016	103451	NATIXIS NY BRANCH CP	0.66	12/27/2016	50,000,000.00	49,996,333.33	0	CITI	UBSSEC
NTRD	CPD	12/23/2016	103452	NATIXIS NY BRANCH CP	0.66	12/27/2016	50,000,000.00	49,996,333.33	0	CITI	UBSSEC
NTRD	CPD	12/23/2016	103453	LA FAYETTE ASSET SEC LLC C	0.69	12/27/2016	50,000,000.00	49,996,166.67	0	CITI	MS
NTRD	CPD	12/23/2016	103454	LA FAYETTE ASSET SEC LLC C	0.69	12/27/2016	50,000,000.00	49,996,166.67	0	CITI	MS
NTRD	CPD	12/23/2016	103455	LA FAYETTE ASSET SEC LLC C	0.85	2/1/2017	18,500,000.00	18,482,527.78	0	CITI	RBCCM
NTRD	CPD	12/23/2016	103457	CIESCO LLC CP	0.98	3/14/2017	35,400,000.00	35,321,943.00	0	CITI	LOOP
NTRD	CPD	12/23/2016	103458	AUTOBAHN FUNDING CO LLC CP	0.7	1/24/2017	40,000,000.00	39,975,111.11	0	CITI	BLAYBV
NTRD	CPD	12/23/2016	103459	ATLANTIC ASSET SEC LLC CP	0.82	2/1/2017	50,000,000.00	49,954,444.44	0	CITI	BLAYBV
NTRD	CPD	12/23/2016	103463	NATIXIS NY BRANCH CP	0.68	12/30/2016	50,000,000.00	49,993,388.89	0	CITI	BNY
NTRD	CPD	12/23/2016	103464	NATIXIS NY BRANCH CP	0.68	12/30/2016	25,000,000.00	24,996,694.44	0	CITI	BNY
NTRD	CPD	12/23/2016	103465	MONT BLANC CAPITAL CORP CP	0.86	1/17/2017	37,250,000.00	37,227,753.47	0	CITI	BLAYBV
NTRD	CPD	12/27/2016	103472	AUTOBAHN FUNDING CO LLC CP	0.7	1/31/2017	45,000,000.00	44,969,375.00	0	CITI	BLAYBV
NTRD	CPD	12/27/2016	103473	ATLANTIC ASSET SEC LLC CP	0.79	2/2/2017	50,000,000.00	49,959,402.78	0	CITI	MS
NTRD	CPD	12/27/2016	103474	NATIXIS NY BRANCH CP	0.66	12/30/2016	50,000,000.00	49,997,250.00	0	CITI	RBCCM
NTRD	CPD	12/27/2016	103475	NATIXIS NY BRANCH CP	0.66	12/30/2016	50,000,000.00	49,997,250.00	0	CITI	RBCCM
NTRD	CPD	12/27/2016	103476	NATIXIS NY BRANCH CP	0.66	12/30/2016	50,000,000.00	49,997,250.00	0	CITI	RBCCM
NTRD	CPD	12/27/2016	103477	NATIXIS NY BRANCH CP	0.66	12/30/2016	50,000,000.00	49,997,250.00	0	CITI	RBCCM
NTRD	CPD	12/27/2016	103478	CANCARA ASSET SEC LLC CP	0.8	1/17/2017	17,000,000.00	16,992,066.67	0	CITI	JPM
NTRD	CPD	12/27/2016	103479	LA FAYETTE ASSET SEC LLC C	0.95	2/27/2017	25,000,000.00	24,959,097.22	0	CITI	LOOP
NTRD	CPD	12/27/2016	103480	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	50,000,000.00	49,967,777.78	0	CITI	JPM
NTRD	CPD	12/27/2016	103481	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	5,830,000.00	5,826,242.89	0	CITI	JPM
NTRD	CPD	12/27/2016	103491	CREDIT AGRICOLE CIB NY BR	0.67	12/29/2016	50,000,000.00	49,998,138.89	0	CITI	MFR
NTRD	CPD	12/28/2016	103488	LA FAYETTE ASSET SEC LLC C	0.82	1/17/2017	24,648,000.00	24,636,771.47	0	CITI	BLAYBV
NTRD	CPD	12/28/2016	103499	THUNDER BAY FUNDING LLC CP	0.82	2/15/2017	25,000,000.00	24,972,097.22	0	CITI	BLAYBV
NTRD	CPD	12/28/2016	103500	NATIXIS NY BRANCH CP	0.66	1/10/2017	50,000,000.00	49,988,083.33	0	CITI	BNY
NTRD	CPD	12/28/2016	103501	ATLANTIC ASSET SEC LLC CP	0.77	1/31/2017	25,000,000.00	24,981,819.44	0	CITI	MS
NTRD	CPD	12/28/2016	103502	NATIXIS NY BRANCH CP	0.66	12/29/2016	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	12/28/2016	103503	NATIXIS NY BRANCH CP	0.66	12/29/2016	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	12/28/2016	103508	DANSKE CORP CP	0.82	3/1/2017	50,000,000.00	49,928,250.00	0	CITI	GPS

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NTRD	CPD	12/28/2016	103509	NATIXIS NY BRANCH CP	0.66	12/29/2016	50,000,000.00	49,999,083.33	0	CITI	JPM
NTRD	CPD	12/28/2016	103510	NATIXIS NY BRANCH CP	0.66	12/29/2016	50,000,000.00	49,999,083.33	0	CITI	JPM
NTRD	CPD	12/28/2016	103505	AUTOBAHN FUNDING CO LLC CP	0.65	1/11/2017	27,000,000.00	26,993,175.00	0	CITI	LOOP
NTRD	CPD	12/28/2016	103506	LA FAYETTE ASSET SEC LLC C	0.93	2/27/2017	25,000,000.00	24,960,604.17	0	CITI	LOOP
NTRD	CPD	12/28/2016	103513	CREDIT AGRICOLE CIB NY BR	0.65	12/29/2016	50,000,000.00	49,999,097.22	0	CITI	MFR
NTRD	CPD	12/28/2016	103514	SHEFFIELD RECEIVABLES CORP	0.85	3/1/2017	50,000,000.00	49,925,625.00	0	CITI	BLAYBV
NTRD	CPD	12/28/2016	103516	CREDIT AGRICOLE CIB NY BR	0.65	12/29/2016	50,000,000.00	49,999,097.22	0	CITI	MFR
NTRD	CPD	12/29/2016	103519	LA FAYETTE ASSET SEC LLC C	0.69	12/30/2016	50,000,000.00	49,999,041.67	0	CITI	MS
NTRD	CPD	12/29/2016	103515	LA FAYETTE ASSET SEC LLC C	0.83	2/3/2017	50,000,000.00	49,958,500.00	0	CITI	JPM
NTRD	CPD	12/29/2016	103521	DANSKE CORP CP	0.83	2/27/2017	50,000,000.00	49,930,833.33	0	CITI	BLAYBV
NTRD	CPD	12/29/2016	103522	AUTOBAHN FUNDING CO LLC CP	0.68	1/31/2017	30,000,000.00	29,981,300.00	0	CITI	LOOP
NTRD	CPD	12/29/2016	103523	NATIXIS NY BRANCH CP	0.58	1/5/2017	50,000,000.00	49,994,361.11	0	CITI	MFR
NTRD	CPD	12/29/2016	103524	NATIXIS NY BRANCH CP	0.58	1/5/2017	50,000,000.00	49,994,361.11	0	CITI	MFR
NTRD	CPD	12/29/2016	103525	AUTOBAHN FUNDING CO LLC CP	0.68	1/12/2017	10,000,000.00	9,997,355.56	0	CITI	CRSU
NTRD	CPD	12/29/2016	103526	DANSKE CORP CP	0.83	3/3/2017	25,000,000.00	24,963,111.11	0	CITI	BLAYBV
CPD Total							9,688,591,000.00	9,682,461,139.29	0		
NTRD	FFCB	12/5/2016	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,975,000.00	9,166.67	CITI	PIPE
NTRD	FFCB	12/5/2016	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,992,000.00	2,933.33	CITI	PIPE
NTRD	FFCB	12/6/2016	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	0	CITI	CITGM
NTRD	FFCB	12/7/2016	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	833.33	CITI	BLAYBV
NTRD	FFCB	12/8/2016	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	FFCB	12/28/2016	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,923,000.00	6,471.11	CITI	FTNFCM
NTRD	FFCB	12/28/2016	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,706,750.00	23,111.11	CITI	SUN
NTRD	FFCB	12/28/2016	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,765,983.00	2,680.89	CITI	SUN
NTRD	FFCB	12/28/2016	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,702,460.00	24,032.98	CITI	FTNFCM
NTRD	FFCB	12/28/2016	103466	FFCB 2.35 (CALLABLE)	2.35	6/23/2021	39,350,000.00	39,350,000.00	12,843.40	CITI	UBSSEC
NTRD	FFCB	12/29/2016	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	0	CITI	TULL
FFCB Total							333,920,000.00	333,415,193.00	82072.82		
NTRD	FHLB	12/2/2016	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	0	CITI	BNY
NTRD	FHLB	12/2/2016	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	0	CITI	WFI
NTRD	FHLB	12/5/2016	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,775,500.00	13,020.83	CITI	SUN
NTRD	FHLB	12/5/2016	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,775,500.00	13,020.83	CITI	SUN
NTRD	FHLB	12/5/2016	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,887,750.00	6,510.42	CITI	SUN
NTRD	FHLB	12/5/2016	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,850,000.00	13,020.83	CITI	FTNFCM
NTRD	FHLB	12/5/2016	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,850,000.00	13,020.83	CITI	FTNFCM
NTRD	FHLB	12/6/2016	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLB	12/9/2016	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	FHLB	12/9/2016	103100	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	0	CITI	DCM

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NTRD	FHLB	12/15/2016	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	FHLB	12/22/2016	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLB	12/23/2016	103279	FHLB 2.15 (CALLABLE)	2.15	12/23/2021	50,000,000.00	50,000,000.00	0	CITI	DRE
NTRD	FHLB	12/27/2016	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	0	CITI	BNY
NTRD	FHLB	12/27/2016	103326	FHLB 2.18 (CALLABLE)	2.18	12/27/2021	50,000,000.00	50,000,000.00	0	CITI	MS
FHLB Total							507,200,000.00	506,338,750.00	58593.74		
NTRD	FHLM	12/2/2016	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	0	CITI	MIZO
NTRD	FHLM	12/2/2016	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,993,750.00	0	CITI	FTNFCM
NTRD	FHLM	12/2/2016	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	0	CITI	WFI
NTRD	FHLM	12/5/2016	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	0	CITI	UBIS
NTRD	FHLM	12/28/2016	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,925,000.00	10,763.89	CITI	PIPE
NTRD	FHLM	12/28/2016	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,982,000.00	2,583.33	CITI	PIPE
NTRD	FHLM	12/28/2016	103486	FHLMC 2.33 (CALLABLE)	2.33	12/28/2021	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	FHLM	12/28/2016	103487	FHLMC 2.30 (CALLABLE)	2.3	12/28/2021	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	FHLM	12/28/2016	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	0	CITI	SUN
NTRD	FHLM	12/30/2016	103371	FHLMC 2.27 (CALLABLE)	2.27	12/30/2021	50,000,000.00	50,000,000.00	0	CITI	JPM
NTRD	FHLM	12/30/2016	103442	FHLMC 2.30 (CALLABLE)	2.3	12/30/2021	50,000,000.00	50,000,000.00	0	CITI	LOOP
FHLM Total							412,000,000.00	411,900,750.00	13347.22		
NTRD	FNMA	12/1/2016	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FNMA	12/5/2016	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,168,000.00	189,062.50	CITI	MS
NTRD	FNMA	12/5/2016	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,635,000.00	61,666.67	CITI	RWB
NTRD	FNMA	12/5/2016	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,635,000.00	61,666.67	CITI	RWB
NTRD	FNMA	12/5/2016	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,374,707.70	12,889.57	CITI	RWB
NTRD	FNMA	12/5/2016	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,841,000.00	339,583.33	CITI	MS
NTRD	FNMA	12/5/2016	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,841,000.00	339,583.33	CITI	MS
NTRD	FNMA	12/5/2016	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,920,500.00	169,791.67	CITI	MS
NTRD	FNMA	12/5/2016	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,620,000.00	10,416.67	CITI	MS
FNMA Total							360,451,000.00	358,035,207.70	1,184,660.41		
NTRD	FRCDQ2	12/8/2016	103278	ROYAL BANK OF CANADA NY FR	1.25083	12/8/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	FRCDQ2	12/15/2016	103342	WESTPAC BANKING CORP NY FR	1.25872	12/15/2017	50,000,000.00	50,002,784.12	0	CITI	MFR
NTRD	FRCDQ2	12/16/2016	103397	WELLS FARGO BANK, NA FRCD	1.34317	12/15/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	FRCDQ2	12/19/2016	103387	ROYAL BANK OF CANADA NY FR	1.29317	12/19/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	FRCDQ2	12/21/2016	103437	ROYAL BANK OF CANADA NY FR	1.31428	12/21/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
FRCDQ2 Total							250,000,000.00	250,002,784.12	0		
NTRD	MCPN	12/2/2016	103048	FHLMC 3.20 (CALLABLE)	3.2	12/2/2021	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	MCPN	12/2/2016	103060	FHLMC 3.50 (CALLABLE)	3.5	12/2/2021	25,000,000.00	24,987,500.00	0	CITI	RBCCM

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MCPN Total							50,000,000.00	49,987,500.00	0		
NTRD	MCSA	12/2/2016	103072	FHLB 1.50 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	MCSA	12/2/2016	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	MCSA	12/28/2016	103327	FHLB 2.875 (CALLABLE)	2.875	12/28/2021	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	MCSA	12/30/2016	103325	FHLB 3.25 (CALLABLE)	3.25	12/30/2021	50,000,000.00	50,000,000.00	0	CITI	SUN
MCSA Total							150,000,000.00	150,000,000.00	0		
NTRD	NCD1	12/1/2016	103204	WELLS FARGO BANK, NA CD	0.9	3/1/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/9/2016	103305	WELLS FARGO BANK, NA CD	0.95	3/7/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/12/2016	103336	MUFG UNION BANK NA CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	12/23/2016	103456	MUFG UNION BANK NA CD	0.65	2/3/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	12/27/2016	103494	MUFG UNION BANK NA CD	0.65	2/1/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	12/29/2016	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	NCD1	12/29/2016	103528	BANK OF MONTREAL CHICAGO C	1.08	4/4/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	NCD1	12/29/2016	103520	MUFG UNION BANK NA CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	0	CITI	UNION
NCD1 Total							400,000,000.00	400,000,000.00	0		
TRADE	NOTE	12/2/2016	103211	USTN 1.75	1.75	11/30/2021	50,000,000.00	49,628,906.25	4,807.69	CITI	MFR
NOTE Total							50,000,000.00	49,628,906.25	4,807.69		
NTRD	TBIL	12/8/2016	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,585,444.44	0	CITI	MFR
NTRD	TBIL	12/28/2016	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,598,666.67	0	CITI	MFR
TBIL Total							100,000,000.00	99,184,111.11	0		
NTRD	YANK1	12/1/2016	103205	TORONTO DOMINION BANK NY C	0.9	3/1/2017	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	12/1/2016	103206	DNB BANK ASA NY CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/1/2016	103208	BNP PARIBAS SF CD	0.56	1/3/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/2/2016	103214	BNP PARIBAS SF CD	0.58	1/5/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/2/2016	103219	SVENSKA HANDELSBANKEN NY C	0.9	3/1/2017	50,000,000.00	50,000,616.69	0	CITI	RBCCM
NTRD	YANK1	12/5/2016	103258	SOCIETE GENERALE NY CD	0.45	1/5/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/5/2016	103259	DNB BANK ASA NY CD	0.49	1/5/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/6/2016	103274	TORONTO DOMINION BANK NY C	0.6	1/6/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/6/2016	103264	BNP PARIBAS SF CD	0.61	1/9/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/7/2016	103284	BNP PARIBAS SF CD	0.61	1/6/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/8/2016	103298	DNB BANK ASA NY CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	12/8/2016	103306	BANK OF MONTREAL CHICAGO C	0.93	3/9/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	12/8/2016	103307	TORONTO DOMINION BANK NY C	0.96	3/20/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/8/2016	103308	BARCLAYS BANK PLC NY CD	0.98	3/13/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	12/12/2016	103334	DNB BANK ASA NY CD	0.67	2/15/2017	50,000,000.00	50,000,000.00	0	CITI	TULL

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ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	YANK1	12/14/2016	103357	CREDIT SUISSE NY CD	1	3/15/2017	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	12/14/2016	103367	CREDIT SUISSE NY CD	1.01	3/20/2017	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	12/15/2016	103383	SOCIETE GENERALE NY CD	0.74	2/15/2017	50,000,000.00	50,000,860.03	0	CITI	MFR
NTRD	YANK1	12/16/2016	103369	TORONTO DOMINION BANK NY C	0.76	1/25/2017	50,000,000.00	50,000,555.09	0	CITI	MFR
NTRD	YANK1	12/16/2016	103386	WESTPAC BANKING CORP NY CD	1.03	4/20/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	12/19/2016	103395	SVENSKA HANDELSBANKEN NY C	0.71	1/20/2017	50,000,000.00	50,000,444.17	0	CITI	MFR
NTRD	YANK1	12/20/2016	103427	BANK OF MONTREAL CHICAGO C	0.74	1/30/2017	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	YANK1	12/20/2016	103422	BANK OF MONTREAL CHICAGO C	0.72	1/23/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/20/2016	103423	BANK OF MONTREAL CHICAGO C	0.72	1/20/2017	50,000,000.00	50,000,430.29	0	CITI	MFR
NTRD	YANK1	12/21/2016	103439	BANK OF MONTREAL CHICAGO C	0.75	1/20/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/21/2016	103443	NORDEA BK FINLAND PLC NY C	0.91	3/21/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	12/21/2016	103441	NORDEA BK FINLAND PLC NY C	0.91	3/22/2017	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	12/23/2016	103460	SVENSKA HANDELSBANKEN NY C	0.77	2/27/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/27/2016	103492	NORDEA BK FINLAND PLC NY C	0.91	3/27/2017	50,000,000.00	50,000,000.00	0	CITI	MIZO
NTRD	YANK1	12/27/2016	103493	BANK OF MONTREAL CHICAGO C	1.08	3/27/2017	50,000,000.00	50,001,246.67	0	CITI	MFR
NTRD	YANK1	12/28/2016	103518	CREDIT AGRICOLE CIB NY CD	0.95	3/31/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	12/28/2016	103507	NORDEA BK FINLAND PLC NY C	0.89	3/31/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/28/2016	103511	SOCIETE GENERALE NY CD	0.76	3/1/2017	50,000,000.00	50,000,873.85	0	CITI	MFR
NTRD	YANK1	12/28/2016	103504	BANK OF MONTREAL CHICAGO C	1.08	4/3/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	12/29/2016	103512	TORONTO DOMINION BANK NY C	0.73	1/31/2017	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	12/30/2016	103530	ROYAL BANK OF CANADA NY CD	1.21	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/30/2016	103531	BNP PARIBAS SF CD	0.68	1/31/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
YANK1 Total							1,850,000,000.00	1,850,005,026.79	0		
NTRD Total							14,152,162,000.00	14,140,959,368.26	1,343,481.88		
PSI Total							14,152,162,000.00	14,140,959,368.26	1,343,481.88		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCP61	NCD1	12/28/2016	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	0	CITI	WFI
NCD1 Total							<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0</u>		
SCP61 Total							<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0</u>		
SCP6F	NCD1	12/28/2016	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	0	CITI	WFI
NCD1 Total							<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0</u>		
SCP6F Total							<u>10,000,000.00</u>	<u>10,000,000.00</u>	<u>0</u>		
SCP6U	NCD1	12/28/2016	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	0	CITI	WFI
NCD1 Total							<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>0</u>		
SCP6U Total							<u>5,000,000.00</u>	<u>5,000,000.00</u>	<u>0</u>		
SPI Total							<u><u>25,000,000.00</u></u>	<u><u>25,000,000.00</u></u>	<u><u>0</u></u>		

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
12/5/2016	TRADE	103211	USTN 1.75	Sell	99.64063	50,000,000.00	49,820,312.50	12,019.23		49,832,331.73	190,592.45
			USTN Total			50,000,000.00	49,820,312.50	12,019.23		49,832,331.73	190,592.45
	TRADE Total					50,000,000.00	49,820,312.50	12,019.23		49,832,331.73	190,592.45
			PSI Total			50,000,000.00	49,820,312.50	12,019.23		49,832,331.73	190,592.45

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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
			RPV TAX ALLOCATION							
12/2/2016	GF	35272	BOND 19	Call	100	200,000.00	200,000.00	0	200,000.00	0
	GF Total					200,000.00	200,000.00	0	200,000.00	0
			SPI Total			200,000.00	200,000.00	0	200,000.00	0

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 Comparison of Investment Cost to Market Value
 As of December 31, 2016
 Attachment IX

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	Amortized Cost	Market Value	Mkt Value Difference	Amortized Cost	Market Value	Mkt Value Difference
Collateralized CD's	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
Negotiable CD's	4,200,024,988.17	4,200,076,749.00	\$51,760.83	25,000,000.00	25,045,475.00	45,475.00
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	10,145,583,699.10	10,145,400,459.32	(\$183,239.78)	0.00	0.00	0.00
Governments	1,544,362,647.36	1,539,868,850.00	(\$4,493,797.36)	0.00	0.00	0.00
Agencies	14,070,619,467.87	13,857,724,770.51	(\$212,894,697.36)	37,274,369.78	35,005,754.81	(2,268,614.97)
Municipals	70,000,000.00	70,000,000.00	\$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	24,988,250.00	25,007,250.00	\$19,000.00	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	<u>\$30,055,579,052.50</u>	<u>\$29,838,078,078.83</u>	<u>(\$217,500,973.67)</u>	<u>\$109,112,654.76</u>	<u>\$106,889,514.79</u>	<u>(\$2,223,139.97)</u>

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 0.23% of the PSI Portfolio.

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Market Pricing Exceptions
As of December 31, 2016
Attachment IXa

Security ID	Security Description	Calculated Market Price
103400	SHEFFIELD RECEIVABLES CORP	99.841722
103461	FFCB 2.32 (CALLABLE)	100.188000
103486	FHLMC 2.33 (CALLABLE)	100.099000
103487	FHLMC 2.30 (CALLABLE)	100.104000
103167	WESTPAC BANKING CORP NY FR	99.950000
103342	WESTPAC BANKING CORP NY FR	99.950000
103437	ROYAL BANK OF CANADA NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.106000
103327	FHLB 2.875 (CALLABLE)	99.026000
103520	MUFG UNION BANK NA CD	99.994862
103527	AU & NZ BANKING GRP NY CD	99.721981
103531	BNP PARIBAS SF CD	99.998278
103530	ROYAL BANK OF CANADA NY CD	99.984989

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Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2016 to December 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
PSI	NTRD	BAN	102950	LACCAL BANS	1.003	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
BAN Total							70,000,000.00	70,000,000.00	70,000,000.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,494,125.00	12,503,625.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,494,125.00	12,503,625.00
CNFX Total							25,000,000.00	24,988,250.00	25,007,250.00
PSI	NTRD	CPD	102724	CANCARA ASSET SEC LLC CP	0.95	1/3/2017	25,000,000.00	24,998,680.56	24,998,567.50
PSI	NTRD	CPD	102729	CREDIT AGRICOLE CIB NY BR	0.86	1/3/2017	25,000,000.00	24,998,805.56	24,998,625.00
PSI	NTRD	CPD	102800	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,998,972.22	24,997,875.00
PSI	NTRD	CPD	102802	UNILEVER CAPITAL CORP CP	0.53	1/3/2017	15,000,000.00	14,999,558.33	14,999,245.50
PSI	NTRD	CPD	102813	CAFCO LLC CP	0.85	1/20/2017	50,000,000.00	49,977,569.44	49,982,205.00
PSI	NTRD	CPD	102818	OLD LINE FUNDING LLC CP	0.75	1/3/2017	25,000,000.00	24,998,958.33	24,998,652.50
PSI	NTRD	CPD	102825	OLD LINE FUNDING LLC CP	0.75	1/3/2017	40,000,000.00	39,998,333.33	39,997,844.00
PSI	NTRD	CPD	102842	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	50,000,000.00	49,998,500.00	49,997,485.00
PSI	NTRD	CPD	102852	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	38,000,000.00	37,998,860.00	37,998,088.60
PSI	NTRD	CPD	102867	UNILEVER CAPITAL CORP CP	0.54	1/3/2017	35,000,000.00	34,998,950.00	34,998,239.50
PSI	NTRD	CPD	102871	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,998,083.33	49,996,580.00
PSI	NTRD	CPD	102872	ABBEY NATIONAL TREAS SV PL	0.69	1/3/2017	50,000,000.00	49,998,083.33	49,996,580.00
PSI	NTRD	CPD	102886	UNILEVER CAPITAL CORP CP	0.54	1/5/2017	13,870,000.00	13,869,167.80	13,868,943.11
PSI	NTRD	CPD	102903	UNILEVER CAPITAL CORP CP	0.54	1/9/2017	17,000,000.00	16,997,960.00	16,997,793.40
PSI	NTRD	CPD	102941	ABBEY NATIONAL TREAS SV PL	0.55	1/3/2017	50,000,000.00	49,998,472.22	49,996,580.00
PSI	NTRD	CPD	102959	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	35,587,000.00	35,586,031.24	35,584,565.85
PSI	NTRD	CPD	102967	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	25,000,000.00	24,998,972.22	24,997,875.00
PSI	NTRD	CPD	102971	PRIVATE EXPORT FUNDING COR	0.52	1/3/2017	41,000,000.00	40,998,815.56	40,997,777.80
PSI	NTRD	CPD	102972	PRIVATE EXPORT FUNDING COR	0.54	1/3/2017	25,000,000.00	24,999,250.00	24,998,645.00
PSI	NTRD	CPD	102976	NATIXIS NY BRANCH CP	0.46	1/3/2017	18,077,000.00	18,076,538.03	18,075,788.84
PSI	NTRD	CPD	102977	PRIVATE EXPORT FUNDING COR	0.55	1/9/2017	50,000,000.00	49,993,888.89	49,992,875.00
PSI	NTRD	CPD	102979	ATLANTIC ASSET SEC LLC CP	0.63	1/3/2017	50,000,000.00	49,998,250.00	49,996,580.00
PSI	NTRD	CPD	102980	PRIVATE EXPORT FUNDING COR	0.54	1/5/2017	10,000,000.00	9,999,400.00	9,999,173.00
PSI	NTRD	CPD	102981	SHEFFIELD RECEIVABLES CORP	0.74	1/3/2017	17,936,000.00	17,935,262.63	17,934,475.44
PSI	NTRD	CPD	102991	ABBEY NATIONAL TREAS SV PL	0.49	1/3/2017	50,000,000.00	49,998,638.89	49,996,580.00
PSI	NTRD	CPD	102992	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	25,000,000.00	24,976,875.00	24,980,770.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	102993	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	6,376,000.00	6,370,102.20	6,371,095.58
PSI	NTRD	CPD	102995	MICROSOFT CORPORATION CP	0.65	2/1/2017	50,000,000.00	49,972,013.89	49,974,700.00
PSI	NTRD	CPD	103026	THUNDER BAY FUNDING LLC CP	0.65	1/20/2017	40,000,000.00	39,986,277.78	39,985,764.00
PSI	NTRD	CPD	103035	ATLANTIC ASSET SEC LLC CP	0.62	1/5/2017	40,000,000.00	39,997,244.44	39,995,832.00
PSI	NTRD	CPD	103037	SHEFFIELD RECEIVABLES CORP	0.74	1/17/2017	50,000,000.00	49,983,555.55	49,979,000.00
PSI	NTRD	CPD	103052	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,997,166.67	49,995,915.00
PSI	NTRD	CPD	103057	COCA COLA CO CP	0.52	1/19/2017	15,350,000.00	15,346,009.00	15,346,016.68
PSI	NTRD	CPD	103064	PRIVATE EXPORT FUNDING COR	0.55	1/12/2017	50,000,000.00	49,991,597.22	49,990,500.00
PSI	NTRD	CPD	103067	COCA COLA CO CP	0.59	1/20/2017	50,000,000.00	49,984,430.56	49,986,290.00
PSI	NTRD	CPD	103068	COCA COLA CO CP	0.59	1/20/2017	25,000,000.00	24,992,215.28	24,993,145.00
PSI	NTRD	CPD	103074	UNILEVER CAPITAL CORP CP	0.57	1/9/2017	1,100,000.00	1,099,860.67	1,099,857.22
PSI	NTRD	CPD	103075	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	40,000,000.00	39,986,022.22	39,982,116.00
PSI	NTRD	CPD	103076	UNILEVER CAPITAL CORP CP	0.57	1/24/2017	20,000,000.00	19,992,716.67	19,992,750.00
PSI	NTRD	CPD	103077	UNILEVER CAPITAL CORP CP	0.58	1/25/2017	1,100,000.00	1,099,574.67	1,099,580.46
PSI	NTRD	CPD	103078	UNILEVER CAPITAL CORP CP	0.58	1/31/2017	20,000,000.00	19,990,333.33	19,990,204.00
PSI	NTRD	CPD	103079	AUTOBAHN FUNDING CO LLC CP	0.52	1/3/2017	50,000,000.00	49,998,555.56	49,997,135.00
PSI	NTRD	CPD	103081	ATLANTIC ASSET SEC LLC CP	0.61	1/6/2017	50,000,000.00	49,995,763.89	49,993,875.00
PSI	NTRD	CPD	103086	EXXON MOBIL CORP CP	0.52	1/5/2017	50,000,000.00	49,997,111.11	49,995,915.00
PSI	NTRD	CPD	103088	TOYOTA MOTOR CREDIT CORP C	0.57	1/11/2017	50,000,000.00	49,992,083.33	49,989,830.00
PSI	NTRD	CPD	103090	AUTOBAHN FUNDING CO LLC CP	0.52	1/10/2017	50,000,000.00	49,993,500.00	49,991,595.00
PSI	NTRD	CPD	103092	ATLANTIC ASSET SEC LLC CP	0.67	1/10/2017	25,000,000.00	24,995,812.50	24,995,032.50
PSI	NTRD	CPD	103093	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,997,833.33	49,996,655.00
PSI	NTRD	CPD	103094	COCA COLA CO CP	0.52	1/19/2017	35,000,000.00	34,990,900.00	34,990,917.50
PSI	NTRD	CPD	103095	PRIVATE EXPORT FUNDING COR	0.58	1/23/2017	50,000,000.00	49,982,277.78	49,980,865.00
PSI	NTRD	CPD	103096	SHEFFIELD RECEIVABLES CORP	0.74	1/18/2017	50,000,000.00	49,982,527.78	49,977,645.00
PSI	NTRD	CPD	103108	COCA COLA CO CP	0.54	1/5/2017	6,000,000.00	5,999,640.00	5,999,571.60
PSI	NTRD	CPD	103111	EXXON MOBIL CORP CP	0.52	1/6/2017	50,000,000.00	49,996,388.89	49,995,145.00
PSI	NTRD	CPD	103113	EXXON MOBIL CORP CP	0.52	1/4/2017	50,000,000.00	49,997,833.33	49,996,655.00
PSI	NTRD	CPD	103119	AUTOBAHN FUNDING CO LLC CP	0.55	1/9/2017	50,000,000.00	49,993,888.89	49,992,430.00
PSI	NTRD	CPD	103120	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	25,000,000.00	24,987,666.67	24,983,767.50
PSI	NTRD	CPD	103121	EXXON MOBIL CORP CP	0.51	1/6/2017	50,000,000.00	49,996,458.33	49,995,145.00
PSI	NTRD	CPD	103124	SHEFFIELD RECEIVABLES CORP	0.74	1/24/2017	50,000,000.00	49,976,361.11	49,969,060.00
PSI	NTRD	CPD	103125	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,998,722.22	49,996,580.00
PSI	NTRD	CPD	103126	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,998,722.22	49,996,580.00
PSI	NTRD	CPD	103128	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	25,000,000.00	24,999,236.11	24,998,567.50
PSI	NTRD	CPD	103130	AUTOBAHN FUNDING CO LLC CP	0.67	1/25/2017	50,000,000.00	49,977,666.66	49,976,560.00
PSI	NTRD	CPD	103131	TOYOTA MOTOR CREDIT CORP C	0.56	1/13/2017	50,000,000.00	49,990,666.67	49,988,020.00
PSI	NTRD	CPD	103134	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	50,000,000.00	49,998,722.22	49,996,580.00
PSI	NTRD	CPD	103135	ABBEY NATIONAL TREAS SV PL	0.46	1/3/2017	25,000,000.00	24,999,361.11	24,998,290.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103137	SHEFFIELD RECEIVABLES CORP	0.75	1/20/2017	50,000,000.00	49,980,208.33	49,974,915.00
PSI	NTRD	CPD	103138	EXXON MOBIL CORP CP	0.5	1/6/2017	50,000,000.00	49,996,527.78	49,995,145.00
PSI	NTRD	CPD	103139	EXXON MOBIL CORP CP	0.5	1/5/2017	50,000,000.00	49,997,222.22	49,995,915.00
PSI	NTRD	CPD	103140	SHEFFIELD RECEIVABLES CORP	0.74	1/25/2017	50,000,000.00	49,975,333.33	49,967,535.00
PSI	NTRD	CPD	103141	EXXON MOBIL CORP CP	0.51	1/9/2017	50,000,000.00	49,994,333.33	49,992,690.00
PSI	NTRD	CPD	103142	MONT BLANC CAPITAL CORP CP	0.9	2/14/2017	36,698,000.00	36,657,632.20	36,663,624.98
PSI	NTRD	CPD	103143	SHEFFIELD RECEIVABLES CORP	0.75	1/17/2017	35,000,000.00	34,988,333.33	34,985,300.00
PSI	NTRD	CPD	103145	ABBEY NATIONAL TREAS SV PL	0.46	1/5/2017	35,000,000.00	34,998,211.11	34,996,395.00
PSI	NTRD	CPD	103151	AUTOBAHN FUNDING CO LLC CP	0.55	1/3/2017	50,000,000.00	49,998,472.22	49,997,135.00
PSI	NTRD	CPD	103152	AUTOBAHN FUNDING CO LLC CP	0.55	1/5/2017	50,000,000.00	49,996,944.44	49,995,625.00
PSI	NTRD	CPD	103153	ATLANTIC ASSET SEC LLC CP	0.6	1/5/2017	50,000,000.00	49,996,666.67	49,994,790.00
PSI	NTRD	CPD	103160	EXXON MOBIL CORP CP	0.51	1/5/2017	50,000,000.00	49,997,166.67	49,995,915.00
PSI	NTRD	CPD	103161	UNILEVER CAPITAL CORP CP	0.58	1/30/2017	34,000,000.00	33,984,114.44	33,983,867.00
PSI	NTRD	CPD	103162	UNILEVER CAPITAL CORP CP	0.57	1/27/2017	50,000,000.00	49,979,416.67	49,979,035.00
PSI	NTRD	CPD	103163	SHEFFIELD RECEIVABLES CORP	0.75	1/26/2017	50,000,000.00	49,973,958.33	49,965,985.00
PSI	NTRD	CPD	103164	CAFCO LLC CP	0.9	2/28/2017	25,000,000.00	24,963,750.00	24,967,500.00
PSI	NTRD	CPD	103166	MICROSOFT CORPORATION CP	0.72	2/8/2017	38,749,000.00	38,719,550.76	38,725,018.24
PSI	NTRD	CPD	103169	AUTOBAHN FUNDING CO LLC CP	0.55	1/6/2017	13,000,000.00	12,999,006.94	12,998,659.70
PSI	NTRD	CPD	103172	TOYOTA MOTOR CREDIT CORP C	0.54	1/13/2017	25,000,000.00	24,995,500.00	24,994,010.00
PSI	NTRD	CPD	103173	ING U.S. FUNDING LLC CP	0.79	2/1/2017	25,000,000.00	24,982,993.06	24,981,230.00
PSI	NTRD	CPD	103174	ATLANTIC ASSET SEC LLC CP	0.57	1/4/2017	50,000,000.00	49,997,625.00	49,995,690.00
PSI	NTRD	CPD	103175	TOYOTA MOTOR CREDIT CORP C	0.58	1/20/2017	35,000,000.00	34,989,286.11	34,986,994.00
PSI	NTRD	CPD	103177	MICROSOFT CORPORATION CP	0.73	2/9/2017	25,000,000.00	24,980,229.17	24,984,140.00
PSI	NTRD	CPD	103178	CAFCO LLC CP	0.91	3/7/2017	18,750,000.00	18,719,192.71	18,721,140.00
PSI	NTRD	CPD	103181	MICROSOFT CORPORATION CP	0.76	2/13/2017	25,000,000.00	24,977,305.56	24,982,500.00
PSI	NTRD	CPD	103183	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	50,000,000.00	49,993,333.33	49,992,430.00
PSI	NTRD	CPD	103184	AUTOBAHN FUNDING CO LLC CP	0.6	1/9/2017	25,000,000.00	24,996,666.67	24,996,215.00
PSI	NTRD	CPD	103185	ATLANTIC ASSET SEC LLC CP	0.59	1/11/2017	50,000,000.00	49,991,805.55	49,989,080.00
PSI	NTRD	CPD	103186	SHEFFIELD RECEIVABLES CORP	0.75	2/2/2017	50,000,000.00	49,966,666.66	49,955,465.00
PSI	NTRD	CPD	103187	ATLANTIC ASSET SEC LLC CP	0.67	1/11/2017	50,000,000.00	49,990,694.45	49,989,080.00
PSI	NTRD	CPD	103188	PRIVATE EXPORT FUNDING COR	0.6	1/13/2017	32,000,000.00	31,993,600.00	31,993,392.00
PSI	NTRD	CPD	103190	PRIVATE EXPORT FUNDING COR	0.57	1/10/2017	50,000,000.00	49,992,875.00	49,992,085.00
PSI	NTRD	CPD	103192	ATLANTIC ASSET SEC LLC CP	0.6	1/6/2017	50,000,000.00	49,995,833.33	49,993,875.00
PSI	NTRD	CPD	103197	MICROSOFT CORPORATION CP	0.71	2/1/2017	50,000,000.00	49,969,430.55	49,974,700.00
PSI	NTRD	CPD	103198	SHEFFIELD RECEIVABLES CORP	0.74	1/30/2017	50,000,000.00	49,970,194.45	49,959,825.00
PSI	NTRD	CPD	103201	COCA COLA CO CP	0.64	2/7/2017	17,300,000.00	17,288,620.45	17,290,140.73
PSI	NTRD	CPD	103213	AUTOBAHN FUNDING CO LLC CP	0.58	1/4/2017	50,000,000.00	49,997,583.33	49,996,385.00
PSI	NTRD	CPD	103215	AUTOBAHN FUNDING CO LLC CP	0.58	1/3/2017	20,000,000.00	19,999,355.56	19,998,854.00
PSI	NTRD	CPD	103216	AUTOBAHN FUNDING CO LLC CP	0.58	1/5/2017	15,000,000.00	14,999,033.33	14,998,687.50

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PSI	NTRD	CPD	103217	ATLANTIC ASSET SEC LLC CP	0.62	1/6/2017	50,000,000.00	49,995,694.44	49,993,875.00
PSI	NTRD	CPD	103218	SHEFFIELD RECEIVABLES CORP	0.75	2/9/2017	50,000,000.00	49,959,375.00	49,944,930.00
PSI	NTRD	CPD	103241	AUTOBAHN FUNDING CO LLC CP	0.59	1/11/2017	50,000,000.00	49,991,805.56	49,990,750.00
PSI	NTRD	CPD	103243	SHEFFIELD RECEIVABLES CORP	0.68	1/12/2017	50,000,000.00	49,989,611.11	49,985,375.00
PSI	NTRD	CPD	103244	NATIXIS NY BRANCH CP	0.63	2/1/2017	50,000,000.00	49,972,875.00	49,967,915.00
PSI	NTRD	CPD	103246	CHEVRON CORP CP	0.51	1/30/2017	50,000,000.00	49,979,458.33	49,969,555.00
PSI	NTRD	CPD	103250	CHEVRON CORP CP	0.51	2/1/2017	50,000,000.00	49,978,041.67	49,967,455.00
PSI	NTRD	CPD	103251	SHEFFIELD RECEIVABLES CORP	0.55	1/4/2017	45,000,000.00	44,997,937.50	44,995,185.00
PSI	NTRD	CPD	103252	THUNDER BAY FUNDING LLC CP	0.87	3/8/2017	50,000,000.00	49,920,250.00	49,921,325.00
PSI	NTRD	CPD	103253	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,920,000.00	49,927,580.00
PSI	NTRD	CPD	103254	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,920,000.00	49,927,580.00
PSI	NTRD	CPD	103261	ATLANTIC ASSET SEC LLC CP	0.63	1/6/2017	42,000,000.00	41,996,325.00	41,994,855.00
PSI	NTRD	CPD	103262	CAFCO LLC CP	0.74	2/2/2017	50,000,000.00	49,967,111.11	49,967,275.00
PSI	NTRD	CPD	103263	CHARIOT FUNDING LLC CP	0.6	1/30/2017	50,000,000.00	49,975,833.34	49,970,590.00
PSI	NTRD	CPD	103265	EXXON MOBIL CORP CP	0.47	1/9/2017	50,000,000.00	49,994,777.78	49,992,690.00
PSI	NTRD	CPD	103271	SHEFFIELD RECEIVABLES CORP	0.7	1/12/2017	23,000,000.00	22,995,080.56	22,993,272.50
PSI	NTRD	CPD	103272	ATLANTIC ASSET SEC LLC CP	0.57	1/17/2017	50,000,000.00	49,987,333.33	49,982,750.00
PSI	NTRD	CPD	103280	ATLANTIC ASSET SEC LLC CP	0.57	1/20/2017	50,000,000.00	49,984,958.33	49,979,290.00
PSI	NTRD	CPD	103281	AUTOBAHN FUNDING CO LLC CP	0.58	1/9/2017	50,000,000.00	49,993,555.56	49,992,430.00
PSI	NTRD	CPD	103282	REGENCY MARKETS NO. 1 LLC	0.63	1/12/2017	50,000,000.00	49,990,375.00	49,989,885.00
PSI	NTRD	CPD	103283	REGENCY MARKETS NO. 1 LLC	0.63	1/12/2017	50,000,000.00	49,990,375.00	49,989,885.00
PSI	NTRD	CPD	103285	REGENCY MARKETS NO. 1 LLC	0.65	1/12/2017	50,000,000.00	49,990,069.44	49,989,885.00
PSI	NTRD	CPD	103286	REGENCY MARKETS NO. 1 LLC	0.65	1/12/2017	47,138,000.00	47,128,637.87	47,128,463.98
PSI	NTRD	CPD	103287	REGENCY MARKETS NO. 1 LLC	0.7	1/12/2017	50,000,000.00	49,989,305.56	49,989,885.00
PSI	NTRD	CPD	103288	REGENCY MARKETS NO. 1 LLC	0.7	1/12/2017	50,000,000.00	49,989,305.56	49,989,885.00
PSI	NTRD	CPD	103289	AUTOBAHN FUNDING CO LLC CP	0.58	1/13/2017	20,000,000.00	19,996,133.33	19,995,604.00
PSI	NTRD	CPD	103290	ABBEY NATIONAL TREAS SV PL	0.64	1/31/2017	50,000,000.00	49,973,333.33	49,970,975.00
PSI	NTRD	CPD	103292	CRC FUNDING LLC CP	0.75	2/2/2017	30,000,000.00	29,980,000.00	29,980,365.00
PSI	NTRD	CPD	103294	SHEFFIELD RECEIVABLES CORP	0.65	1/5/2017	50,000,000.00	49,996,388.89	49,993,540.00
PSI	NTRD	CPD	103295	EXXON MOBIL CORP CP	0.555	1/23/2017	50,000,000.00	49,983,041.67	49,978,265.00
PSI	NTRD	CPD	103296	ATLANTIC ASSET SEC LLC CP	0.58	1/17/2017	50,000,000.00	49,987,111.11	49,982,750.00
PSI	NTRD	CPD	103297	ATLANTIC ASSET SEC LLC CP	0.57	1/13/2017	50,000,000.00	49,990,500.00	49,987,065.00
PSI	NTRD	CPD	103299	TOYOTA MOTOR CREDIT CORP C	0.59	1/25/2017	50,000,000.00	49,980,333.34	49,976,415.00
PSI	NTRD	CPD	103300	CIESCO LLC CP	0.68	1/31/2017	50,000,000.00	49,971,666.67	49,969,465.00
PSI	NTRD	CPD	103301	CIESCO LLC CP	0.94	3/14/2017	50,000,000.00	49,906,000.00	49,910,275.00
PSI	NTRD	CPD	103302	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	50,000,000.00	49,995,138.89	49,994,845.00
PSI	NTRD	CPD	103303	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	50,000,000.00	49,995,138.89	49,994,845.00
PSI	NTRD	CPD	103304	REGENCY MARKETS NO. 1 LLC	0.7	1/6/2017	3,344,000.00	3,343,674.89	3,343,655.23
PSI	NTRD	CPD	103310	CANCARA ASSET SEC LLC CP	0.65	1/4/2017	38,500,000.00	38,497,914.58	38,497,216.45

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103311	CHEVRON CORP CP	0.61	2/1/2017	50,000,000.00	49,973,736.11	49,967,455.00
PSI	NTRD	CPD	103314	SHEFFIELD RECEIVABLES CORP	0.67	1/5/2017	50,000,000.00	49,996,277.78	49,993,540.00
PSI	NTRD	CPD	103315	ATLANTIC ASSET SEC LLC CP	0.64	1/13/2017	50,000,000.00	49,989,333.33	49,987,065.00
PSI	NTRD	CPD	103316	EXXON MOBIL CORP CP	0.57	1/24/2017	50,000,000.00	49,981,791.66	49,977,045.00
PSI	NTRD	CPD	103318	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,970,208.33	49,966,115.00
PSI	NTRD	CPD	103319	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,970,208.33	49,966,115.00
PSI	NTRD	CPD	103320	SHEFFIELD RECEIVABLES CORP	0.73	1/5/2017	50,000,000.00	49,995,944.45	49,993,540.00
PSI	NTRD	CPD	103321	AUTOBAHN FUNDING CO LLC CP	0.62	1/13/2017	50,000,000.00	49,989,666.66	49,989,010.00
PSI	NTRD	CPD	103328	PFIZER INC CP	0.67	2/15/2017	50,000,000.00	49,958,125.00	49,964,420.00
PSI	NTRD	CPD	103329	ATLANTIC ASSET SEC LLC CP	0.7	1/20/2017	50,000,000.00	49,981,527.78	49,979,290.00
PSI	NTRD	CPD	103330	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	50,000,000.00	49,962,500.00	49,949,490.00
PSI	NTRD	CPD	103331	AUTOBAHN FUNDING CO LLC CP	0.65	1/20/2017	25,000,000.00	24,991,423.61	24,991,102.50
PSI	NTRD	CPD	103332	AUTOBAHN FUNDING CO LLC CP	0.68	1/25/2017	25,000,000.00	24,988,666.67	24,988,280.00
PSI	NTRD	CPD	103333	ATLANTIC ASSET SEC LLC CP	0.72	1/20/2017	50,000,000.00	49,981,000.00	49,979,290.00
PSI	NTRD	CPD	103335	AUTOBAHN FUNDING CO LLC CP	0.65	1/20/2017	25,000,000.00	24,991,423.61	24,991,102.50
PSI	NTRD	CPD	103337	CHARIOT FUNDING LLC CP	0.65	1/30/2017	50,000,000.00	49,973,819.45	49,970,590.00
PSI	NTRD	CPD	103338	NATIXIS NY BRANCH CP	0.62	1/10/2017	30,000,000.00	29,995,350.00	29,994,252.00
PSI	NTRD	CPD	103340	MONT BLANC CAPITAL CORP CP	1.03	3/14/2017	16,360,000.00	16,326,298.40	16,330,641.98
PSI	NTRD	CPD	103343	AUTOBAHN FUNDING CO LLC CP	0.66	1/17/2017	35,000,000.00	34,989,733.33	34,989,675.00
PSI	NTRD	CPD	103347	ATLANTIC ASSET SEC LLC CP	0.72	1/13/2017	50,000,000.00	49,988,000.00	49,987,065.00
PSI	NTRD	CPD	103348	AUTOBAHN FUNDING CO LLC CP	0.65	1/18/2017	50,000,000.00	49,984,652.78	49,984,245.00
PSI	NTRD	CPD	103349	AUTOBAHN FUNDING CO LLC CP	0.65	1/19/2017	50,000,000.00	49,983,750.00	49,983,250.00
PSI	NTRD	CPD	103350	MICROSOFT CORPORATION CP	0.56	1/10/2017	50,000,000.00	49,993,000.00	49,992,815.00
PSI	NTRD	CPD	103351	ATLANTIC ASSET SEC LLC CP	0.69	1/20/2017	50,000,000.00	49,981,791.66	49,979,290.00
PSI	NTRD	CPD	103352	NATIXIS NY BRANCH CP	0.6	1/20/2017	50,000,000.00	49,984,166.66	49,980,750.00
PSI	NTRD	CPD	103356	AUTOBAHN FUNDING CO LLC CP	0.66	1/17/2017	25,000,000.00	24,992,666.67	24,992,625.00
PSI	NTRD	CPD	103358	TOYOTA MOTOR CREDIT CORP C	0.63	2/1/2017	50,000,000.00	49,972,875.00	49,969,105.00
PSI	NTRD	CPD	103359	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	50,000,000.00	49,982,583.33	49,982,205.00
PSI	NTRD	CPD	103360	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	50,000,000.00	49,982,583.33	49,982,205.00
PSI	NTRD	CPD	103361	AUTOBAHN FUNDING CO LLC CP	0.66	1/20/2017	5,000,000.00	4,998,258.33	4,998,220.50
PSI	NTRD	CPD	103364	CAFCO LLC CP	0.92	3/3/2017	18,000,000.00	17,971,940.00	17,974,800.00
PSI	NTRD	CPD	103365	CRC FUNDING LLC CP	0.92	3/3/2017	50,000,000.00	49,922,055.55	49,930,000.00
PSI	NTRD	CPD	103366	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	25,000,000.00	24,981,250.00	24,974,745.00
PSI	NTRD	CPD	103368	SHEFFIELD RECEIVABLES CORP	0.65	1/13/2017	50,000,000.00	49,989,166.67	49,984,150.00
PSI	NTRD	CPD	103373	SHEFFIELD RECEIVABLES CORP	0.83	1/25/2017	50,000,000.00	49,972,333.33	49,967,535.00
PSI	NTRD	CPD	103374	ATLANTIC ASSET SEC LLC CP	0.78	1/17/2017	50,000,000.00	49,982,666.67	49,982,750.00
PSI	NTRD	CPD	103375	SHEFFIELD RECEIVABLES CORP	0.83	1/25/2017	25,000,000.00	24,986,166.67	24,983,767.50
PSI	NTRD	CPD	103376	ING U.S. FUNDING LLC CP	0.82	2/6/2017	25,000,000.00	24,979,500.00	24,977,990.00
PSI	NTRD	CPD	103377	CRC FUNDING LLC CP	0.83	2/15/2017	50,000,000.00	49,948,125.00	49,951,890.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103381	TOYOTA MOTOR CREDIT CORP C	0.62	1/26/2017	50,000,000.00	49,978,472.22	49,975,400.00
PSI	NTRD	CPD	103384	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	30,000,000.00	29,988,916.66	29,989,323.00
PSI	NTRD	CPD	103388	AUTOBAHN FUNDING CO LLC CP	0.67	1/20/2017	25,000,000.00	24,991,159.72	24,991,102.50
PSI	NTRD	CPD	103389	ATLANTIC ASSET SEC LLC CP	0.76	1/18/2017	50,000,000.00	49,982,055.56	49,981,605.00
PSI	NTRD	CPD	103390	ATLANTIC ASSET SEC LLC CP	0.77	1/19/2017	50,000,000.00	49,980,750.00	49,980,470.00
PSI	NTRD	CPD	103391	SHEFFIELD RECEIVABLES CORP	0.8	2/3/2017	50,000,000.00	49,963,333.34	49,953,965.00
PSI	NTRD	CPD	103392	EXXON MOBIL CORP CP	0.705	1/24/2017	50,000,000.00	49,977,479.17	49,977,045.00
PSI	NTRD	CPD	103393	EXXON MOBIL CORP CP	0.7	1/25/2017	50,000,000.00	49,976,666.67	49,975,805.00
PSI	NTRD	CPD	103394	TOYOTA MOTOR CREDIT CORP C	0.8	2/15/2017	50,000,000.00	49,950,000.00	49,953,195.00
PSI	NTRD	CPD	103398	OLD LINE FUNDING LLC CP	1.03	3/16/2017	30,000,000.00	29,936,483.33	29,945,721.00
PSI	NTRD	CPD	103400	SHEFFIELD RECEIVABLES CORP	1.08	3/15/2017	50,000,000.00	49,890,500.00	49,920,861.00
PSI	NTRD	CPD	103401	ATLANTIC ASSET SEC LLC CP	0.91	2/22/2017	41,500,000.00	41,445,450.55	41,446,465.00
PSI	NTRD	CPD	103402	REGENCY MARKETS NO. 1 LLC	0.8	1/19/2017	50,000,000.00	49,980,000.00	49,983,250.00
PSI	NTRD	CPD	103403	REGENCY MARKETS NO. 1 LLC	0.8	1/19/2017	50,000,000.00	49,980,000.00	49,983,250.00
PSI	NTRD	CPD	103404	SHEFFIELD RECEIVABLES CORP	0.8	2/7/2017	50,000,000.00	49,958,888.89	49,948,000.00
PSI	NTRD	CPD	103407	TOYOTA MOTOR CREDIT CORP C	0.73	2/6/2017	50,000,000.00	49,963,500.00	49,963,580.00
PSI	NTRD	CPD	103408	TOYOTA MOTOR CREDIT CORP C	0.71	2/3/2017	50,000,000.00	49,967,458.33	49,966,940.00
PSI	NTRD	CPD	103409	OLD LINE FUNDING LLC CP	0.8	1/18/2017	17,500,000.00	17,493,388.89	17,494,762.25
PSI	NTRD	CPD	103412	EXXON MOBIL CORP CP	0.69	1/31/2017	50,000,000.00	49,971,250.00	49,968,485.00
PSI	NTRD	CPD	103413	CREDIT AGRICOLE CIB NY BR	0.67	1/9/2017	50,000,000.00	49,992,555.55	49,992,595.00
PSI	NTRD	CPD	103415	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	50,000,000.00	49,981,527.78	49,982,205.00
PSI	NTRD	CPD	103416	ATLANTIC ASSET SEC LLC CP	0.77	1/20/2017	50,000,000.00	49,979,680.56	49,979,290.00
PSI	NTRD	CPD	103417	LA FAYETTE ASSET SEC LLC C	0.88	2/1/2017	50,000,000.00	49,962,111.11	49,968,375.00
PSI	NTRD	CPD	103420	AUTOBAHN FUNDING CO LLC CP	0.7	1/20/2017	35,000,000.00	34,987,069.45	34,987,543.50
PSI	NTRD	CPD	103421	CANCARA ASSET SEC LLC CP	0.8	1/17/2017	50,000,000.00	49,982,222.22	49,985,250.00
PSI	NTRD	CPD	103425	SHEFFIELD RECEIVABLES CORP	0.73	2/17/2017	50,000,000.00	49,952,347.23	49,932,420.00
PSI	NTRD	CPD	103426	DANSKE CORP CP	0.76	1/23/2017	11,100,000.00	11,094,844.67	11,093,901.66
PSI	NTRD	CPD	103429	LA FAYETTE ASSET SEC LLC C	0.87	2/3/2017	50,000,000.00	49,960,125.00	49,966,115.00
PSI	NTRD	CPD	103430	AUTOBAHN FUNDING CO LLC CP	0.7	1/26/2017	35,000,000.00	34,982,986.11	34,982,752.00
PSI	NTRD	CPD	103431	TORONTO-DOMINION HLDG USA	0.93	2/21/2017	50,000,000.00	49,934,125.00	49,950,165.00
PSI	NTRD	CPD	103432	SHEFFIELD RECEIVABLES CORP	0.82	2/8/2017	50,000,000.00	49,956,722.22	49,946,500.00
PSI	NTRD	CPD	103433	TOYOTA MOTOR CREDIT CORP C	0.78	2/7/2017	50,000,000.00	49,959,916.67	49,962,460.00
PSI	NTRD	CPD	103434	ATLANTIC ASSET SEC LLC CP	0.79	1/23/2017	50,000,000.00	49,975,861.11	49,975,565.00
PSI	NTRD	CPD	103435	LA FAYETTE ASSET SEC LLC C	0.84	1/31/2017	50,000,000.00	49,965,000.00	49,969,465.00
PSI	NTRD	CPD	103436	LA FAYETTE ASSET SEC LLC C	0.9	2/10/2017	50,000,000.00	49,950,000.00	49,958,000.00
PSI	NTRD	CPD	103440	TORONTO-DOMINION HLDG USA	0.93	2/23/2017	50,000,000.00	49,931,541.66	49,947,825.00
PSI	NTRD	CPD	103444	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	44,170,000.00	44,146,442.67	44,149,293.10
PSI	NTRD	CPD	103445	THUNDER BAY FUNDING LLC CP	0.85	2/17/2017	50,000,000.00	49,944,513.89	49,949,430.00
PSI	NTRD	CPD	103446	THUNDER BAY FUNDING LLC CP	0.8	2/3/2017	50,000,000.00	49,963,333.33	49,966,115.00

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PSI	NTRD	CPD	103447	LA FAYETTE ASSET SEC LLC C	0.82	1/17/2017	50,000,000.00	49,981,777.78	49,985,250.00
PSI	NTRD	CPD	103449	TORONTO-DOMINION HLDG USA	0.73	1/30/2017	50,000,000.00	49,970,597.22	49,974,035.00
PSI	NTRD	CPD	103450	TORONTO-DOMINION HLDG USA	0.93	2/24/2017	50,000,000.00	49,930,250.00	49,946,565.00
PSI	NTRD	CPD	103455	LA FAYETTE ASSET SEC LLC C	0.85	2/1/2017	18,500,000.00	18,486,459.03	18,488,298.75
PSI	NTRD	CPD	103457	CIESCO LLC CP	0.98	3/14/2017	35,400,000.00	35,330,616.00	35,336,474.70
PSI	NTRD	CPD	103458	AUTOBAHN FUNDING CO LLC CP	0.7	1/24/2017	40,000,000.00	39,982,111.11	39,982,192.00
PSI	NTRD	CPD	103459	ATLANTIC ASSET SEC LLC CP	0.82	2/1/2017	50,000,000.00	49,964,694.44	49,963,790.00
PSI	NTRD	CPD	103465	MONT BLANC CAPITAL CORP CP	0.86	1/17/2017	37,250,000.00	37,235,762.22	37,239,011.25
PSI	NTRD	CPD	103472	AUTOBAHN FUNDING CO LLC CP	0.7	1/31/2017	45,000,000.00	44,973,750.00	44,972,518.50
PSI	NTRD	CPD	103473	ATLANTIC ASSET SEC LLC CP	0.79	2/2/2017	50,000,000.00	49,964,888.89	49,962,550.00
PSI	NTRD	CPD	103478	CANCARA ASSET SEC LLC CP	0.8	1/17/2017	17,000,000.00	16,993,955.56	16,994,985.00
PSI	NTRD	CPD	103479	LA FAYETTE ASSET SEC LLC C	0.95	2/27/2017	25,000,000.00	24,962,395.83	24,968,162.50
PSI	NTRD	CPD	103480	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	50,000,000.00	49,973,333.34	49,976,560.00
PSI	NTRD	CPD	103481	CANCARA ASSET SEC LLC CP	0.8	1/25/2017	5,830,000.00	5,826,890.67	5,827,266.90
PSI	NTRD	CPD	103488	LA FAYETTE ASSET SEC LLC C	0.82	1/17/2017	24,648,000.00	24,639,017.18	24,640,728.84
PSI	NTRD	CPD	103499	THUNDER BAY FUNDING LLC CP	0.82	2/15/2017	25,000,000.00	24,974,375.00	24,975,945.00
PSI	NTRD	CPD	103500	NATIXIS NY BRANCH CP	0.66	1/10/2017	50,000,000.00	49,991,750.00	49,990,420.00
PSI	NTRD	CPD	103501	ATLANTIC ASSET SEC LLC CP	0.77	1/31/2017	25,000,000.00	24,983,958.33	24,982,510.00
PSI	NTRD	CPD	103505	AUTOBAHN FUNDING CO LLC CP	0.65	1/11/2017	27,000,000.00	26,995,125.00	26,995,005.00
PSI	NTRD	CPD	103506	LA FAYETTE ASSET SEC LLC C	0.93	2/27/2017	25,000,000.00	24,963,187.50	24,968,162.50
PSI	NTRD	CPD	103508	DANSKE CORP CP	0.82	3/1/2017	50,000,000.00	49,932,805.56	49,918,580.00
PSI	NTRD	CPD	103514	SHEFFIELD RECEIVABLES CORP	0.85	3/1/2017	50,000,000.00	49,930,347.22	49,912,140.00
PSI	NTRD	CPD	103515	LA FAYETTE ASSET SEC LLC C	0.83	2/3/2017	50,000,000.00	49,961,958.33	49,966,115.00
PSI	NTRD	CPD	103521	DANSKE CORP CP	0.83	2/27/2017	50,000,000.00	49,934,291.66	49,922,395.00
PSI	NTRD	CPD	103522	AUTOBAHN FUNDING CO LLC CP	0.68	1/31/2017	30,000,000.00	29,983,000.00	29,981,679.00
PSI	NTRD	CPD	103523	NATIXIS NY BRANCH CP	0.58	1/5/2017	50,000,000.00	49,996,777.78	49,994,915.00
PSI	NTRD	CPD	103524	NATIXIS NY BRANCH CP	0.58	1/5/2017	50,000,000.00	49,996,777.78	49,994,915.00
PSI	NTRD	CPD	103525	AUTOBAHN FUNDING CO LLC CP	0.68	1/12/2017	10,000,000.00	9,997,922.23	9,997,977.00
PSI	NTRD	CPD	103526	DANSKE CORP CP	0.83	3/3/2017	25,000,000.00	24,964,840.28	24,956,992.50
CPD Total							10,150,133,000.00	10,145,583,699.10	10,145,400,459.32
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,987,060.70	24,854,450.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,873,263.75
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,902,150.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,992,763.16	49,974,850.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,529,712.04	36,516,622.90
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,537,967.23
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,733,015.53	23,613,128.75
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,964,672.43	49,711,850.00

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PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,894.02	149,135.55
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,990,450.44	24,941,250.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,288,455.78
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,994,374.71	24,773,600.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,490,043.25	43,106,064.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,861,875.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,747.60	24,874,300.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,747.60	24,874,300.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,982,747.60	24,874,300.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,880,900.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,900,832.98
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,964,750.17	24,765,900.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,765,900.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,765,900.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,982,000.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,991,799.73	25,000,150.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,486,000.00
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	40,954,572.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,852,895.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,852,895.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,757,030.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,981,005.93	24,812,975.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,632,225.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,632,225.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,602,803.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,868,284.35
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,958,684.93	48,946,700.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,690,600.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,985,254.11	24,632,225.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,843.15	12,214,210.68
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,401,921.36	19,134,610.92
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,917,350.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,979,908.76	49,234,300.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,520,897.25	46,811,972.44
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,468,000.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,496,550.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,234,000.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,979,603.01	49,496,550.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,496,550.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,978,614.46	24,299,200.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,602,575.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,602,575.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,205,150.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,576,968.43	32,658,124.80
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,461,978.20	34,504,864.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,965,607.89	49,002,650.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,978,504.93	24,501,325.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,417,308.09	25,698,833.92
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,966,449.32	29,401,590.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,701,275.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,769,755.90
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,701,275.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,701,275.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,701,275.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,567,869.97	45,903,484.44
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,978,326.94	24,540,875.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,978,326.94	24,540,875.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,665,189.22	20,296,897.63
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,961,103.39	24,286,275.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,478,700.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,739,350.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,739,350.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,189,080.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,990,694.46	26,452,629.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,978,672.68	24,493,175.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,972,871.65	29,391,810.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,586,227.31	23,198,682.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,630,015.61	44,707,144.90
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,967,202.90	24,483,650.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,972,854.26	24,487,700.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,976,749.86	24,487,700.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,976,763.25	24,487,700.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,972,621.33	29,385,240.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,459,125.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,979,061.36	48,184,248.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,406,725.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,970,840.95	32,216,877.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,895,483.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,492,885.71	40,809,108.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,795,500.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,424,150.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,424,150.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,304,200.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,397,750.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,321,607.18
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,424,150.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,482,793.46	34,845,415.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,763,209.24	26,960,551.20
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,327,950.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,163,975.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,829,565.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,716.40	27,195,971.75
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,988,335.16	24,161,775.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,097,570.92	30,956,356.64
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,975,436.57	24,161,775.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,157,550.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,157,550.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,157,550.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,157,550.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,976,528.93	24,161,775.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,153,970.51	10,800,313.43
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,754.51	22,505,770.43
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,502.40	31,167,067.36
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,976,205.48	48,407,100.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,971,642.71	48,780,750.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,938,327.40	41,645,156.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,967,331.37	24,557,975.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,090,861.28	25,663,083.88
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,436,350.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,351,125.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,988,073.24	24,351,125.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,367.12	48,436,350.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,614.15	22,053,070.16
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,424,600.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,203,319.30
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,952,053.39	24,586,200.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,801,000.60	38,496,719.36

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PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,885,427.09	24,645,500.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,700,750.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	49,910,850.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,975,529.83	49,791,050.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,992,169.54	15,933,136.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,910,225.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	10,018,800.00
PSI	NTRD	FFCB	103466	FFCB 2.35 (CALLABLE)	2.35	6/23/2021	39,350,000.00	39,350,000.00	39,360,349.05
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,707,395.21	50,002,500.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,766,057.84	5,800,290.00
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,702,646.70	33,747,576.72
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,923,169.42	14,000,700.00
FFCB Total							4,117,271,000.00	4,114,966,297.06	4,048,502,915.88
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,996,725.71	45,028,575.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,196,343.36	45,184,632.00
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,995,955.04	49,983,000.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,995,469.65	27,990,480.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,884,140.87	45,785,250.00
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,982,724.26	49,875,000.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,932,513.75	37,850,137.50
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,410,885.05	22,439,449.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,975,400.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,046,116.94
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,943,950.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,739,425.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,502.96	5,872,980.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,700.59	1,174,596.00
PSI	NTRD	FHLB	101137	FHLB 0.625	0.625	3/29/2017	50,000,000.00	49,998,801.65	50,011,200.00
PSI	NTRD	FHLB	101138	FHLB 0.625	0.625	3/29/2017	36,505,000.00	36,504,125.09	36,513,177.12
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,488,089.38	33,503,812.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,599,075.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,978,788.80	49,198,150.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,278,125.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,780,453.60
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,462,550.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,376,558.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,585,608.90
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,907,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,251.14	28,533,747.33
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,382,408.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,976,670.32	24,337,500.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,557,125.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,062,191.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,769,000.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,039,190.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,438,175.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,438,175.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,210,850.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,224,400.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,772,525.00
PSI	NTRD	FHLB	103100	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,772,500.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,827,750.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,798,525.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,798,525.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,096,254.60
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,935,695.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,839,825.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,778,830.49	49,678,100.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,778,830.49	49,678,100.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,889,415.25	24,839,050.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,852,225.27	49,678,100.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,852,225.27	49,678,100.00
PSI	NTRD	FHLB	103279	FHLB 2.15 (CALLABLE)	2.15	12/23/2021	50,000,000.00	50,000,000.00	49,906,500.00
PSI	NTRD	FHLB	103326	FHLB 2.18 (CALLABLE)	2.18	12/27/2021	50,000,000.00	50,000,000.00	49,815,850.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,010,400.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,045,414.00
			FHLB Total				1,742,950,000.00	1,741,784,214.39	1,724,268,727.09
PSI	NTRD	FHLD	101041	FHLB D/N	0.61	1/23/2017	50,000,000.00	49,981,361.11	49,989,450.00
PSI	NTRD	FHLD	101042	FHLB D/N	0.61	1/23/2017	38,053,000.00	38,038,814.69	38,044,970.82
PSI	NTRD	FHLD	101089	FHLB D/N	0.6	1/26/2017	50,000,000.00	49,979,166.67	49,987,850.00
PSI	NTRD	FHLD	101090	FHLB D/N	0.6	1/26/2017	20,500,000.00	20,491,458.33	20,495,018.50
			FHLD Total				158,553,000.00	158,490,800.80	158,517,289.32
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,749,343.80
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,500.00

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PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,008,500.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,853,306.35	49,707,550.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,853,306.35	49,707,550.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,907,481.23	49,707,550.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,907,481.23	49,707,550.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,932,926.93	49,707,550.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,932,926.93	49,707,550.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,662,208.55	49,794,150.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,662,208.55	49,794,150.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,581,392.80	44,736,795.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,561,345.00	49,707,550.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,920,375.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,904,075.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,865,400.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,228,719.50
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,989,506.08	48,882,650.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,251,800.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,862,550.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,952,550.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,661,708.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,777.71	24,470,450.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,536,275.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,457,125.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,533,650.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,782,850.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,629,850.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,555,025.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,418,675.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,218,700.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,218,700.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,109,350.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,218,700.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,209,600.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,409,500.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,257,800.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,218,700.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,218,700.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,300,100.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,595,600.00

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PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,215,825.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,366,800.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,321,200.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,327,100.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,157,900.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,183,350.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,233,400.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,224,500.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,176,650.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,229,850.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,173,100.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,222,200.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,401,300.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,487,500.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,222,575.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,585,900.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,760,750.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,678,600.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,649,625.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,993,852.74	24,539,425.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,704,025.00
PSI	NTRD	FHLM	103371	FHLMC 2.27 (CALLABLE)	2.27	12/30/2021	50,000,000.00	50,000,000.00	50,016,450.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	50,026,250.00
PSI	NTRD	FHLM	103442	FHLMC 2.30 (CALLABLE)	2.3	12/30/2021	50,000,000.00	50,000,000.00	50,021,050.00
PSI	NTRD	FHLM	103486	FHLMC 2.33 (CALLABLE)	2.33	12/28/2021	50,000,000.00	50,000,000.00	50,049,500.00
PSI	NTRD	FHLM	103487	FHLMC 2.30 (CALLABLE)	2.3	12/28/2021	50,000,000.00	50,000,000.00	50,052,000.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,925,275.23	49,961,250.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,982,066.06	11,990,700.00
FHLM Total							2,770,490,000.00	2,768,229,061.74	2,718,920,741.30
PSI	NTRD	FNMA	89145	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,008,099.21	50,023,650.00
PSI	NTRD	FNMA	89150	FNMA 1.25	1.25	1/30/2017	50,000,000.00	50,008,099.21	50,023,650.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,662.25	14,745,861.60
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,865,050.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,751,400.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,893,150.98	20,794,162.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,909,650.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,900,850.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,805,300.00

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PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,808,700.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,729,300.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,821,950.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,946,585.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,904,050.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,596,959.77	36,389,659.80
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,915,075.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,915,075.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,936,250.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,986,700.47	24,886,100.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,740,772.92	49,895,750.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,242,389.93	30,336,616.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,852,328.77	24,898,775.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,376,900.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,376,900.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,376,900.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,841,245.13	50,376,900.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,708,650.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,274,602.05	31,340,799.77
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,804,757.37	49,655,550.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,804,757.37	49,655,550.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,953,376.37	39,833,682.21
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,261,725.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,568,400.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,485,000.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,774,600.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,113,964.09	30,839,422.08
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,782,500.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,963,305.32	49,871,650.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,312,400.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,763,575.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,444,300.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,636.06	24,422,000.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,530,200.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,440,600.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,553,400.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,388,400.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,781,100.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,385,700.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,442,750.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,299,775.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,299,775.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,531,450.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,266,450.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,844,330.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,254,350.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,148,600.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,052,425.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,102,250.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,104,850.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,053,275.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,097,850.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,101,525.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,281,425.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,111,225.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,095,025.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,097,375.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,091,725.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,497,650.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,220,100.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,990,865.28	24,220,100.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,239,850.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,153,225.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,061,550.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,201,313.79	44,850,917.96
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,422,500.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,193,375.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,387,175.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,123,375.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,319,900.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,141,300.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,678.26	34,010,690.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,410,000.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,147,900.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,974,472.12	49,191,950.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,111,125.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,440.24	48,410,000.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,440.24	48,410,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,747.08	13,622,574.00
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,361.45	48,588,450.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,603,000.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,603,000.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,066,550.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,655,150.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,712,850.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,644,323.56	49,452,450.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,644,323.56	49,452,450.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,376,656.51	10,336,551.10
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,627,046.70	49,372,750.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,844,315.06	49,766,900.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,844,315.06	49,766,900.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,922,157.53	24,883,450.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,182,549.22	49,025,250.00
FNMA Total							3,631,008,000.00	3,627,161,812.93	3,569,217,651.92
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.36622	5/22/2017	50,000,000.00	50,002,298.04	50,070,600.00
PSI	NTRD	FRCDQ2	103167	WESTPAC BANKING CORP NY FR	1.11511	8/31/2017	50,000,000.00	50,003,081.24	49,975,000.00
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.25083	12/8/2017	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.25872	12/15/2017	50,000,000.00	50,002,654.45	49,975,000.00
PSI	NTRD	FRCDQ2	103387	ROYAL BANK OF CANADA NY FR	1.29317	12/19/2017	50,000,000.00	50,000,000.00	49,997,900.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.34317	12/15/2017	50,000,000.00	50,000,000.00	50,039,450.00
PSI	NTRD	FRCDQ2	103437	ROYAL BANK OF CANADA NY FR	1.31428	12/21/2017	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							350,000,000.00	350,008,033.73	350,031,700.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,868,500.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,831,350.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,527,550.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,527,550.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,459,600.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,490,000.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,556,550.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,523,250.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,536,200.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,514,600.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,521,900.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,533,300.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,750,325.00

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PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,741,700.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,601,600.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,601,600.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,608,825.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,608,825.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,598,000.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,547,975.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,643,350.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,161,700.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,580,850.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,580,850.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,416,150.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,018,800.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,776,500.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,735,625.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,021,150.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,021,150.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,713,850.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,563,200.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,563,200.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,368,775.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,382,875.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	50,000,000.00	50,000,000.00	47,863,850.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	10,000,000.00	10,000,000.00	9,572,770.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2.35	7/27/2021	25,000,000.00	25,000,000.00	24,086,975.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	3.2	12/2/2021	25,000,000.00	25,000,000.00	24,297,550.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	3.5	12/2/2021	25,000,000.00	24,987,705.37	24,672,500.00
MCPN Total							1,360,000,000.00	1,359,987,705.37	1,341,990,870.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,575.58	50,000,650.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.9	4/28/2021	50,000,000.00	50,000,000.00	48,618,800.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,268,975.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,356,375.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,842,650.00
PSI	NTRD	MCSA	103072	FHLB 1.50 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	24,865,525.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	3.25	12/30/2021	50,000,000.00	50,000,000.00	49,840,600.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.875	12/28/2021	50,000,000.00	50,000,000.00	49,513,000.00
MCSA Total							300,000,000.00	299,999,575.58	296,306,575.00

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PSI	NTRD	NCD1	102134	WELLS FARGO BANK, NA CD	0.94	1/20/2017	50,000,000.00	50,000,000.00	50,009,800.00
PSI	NTRD	NCD1	102233	WELLS FARGO BANK, NA CD	1.05	1/20/2017	50,000,000.00	50,000,000.00	50,013,000.00
PSI	NTRD	NCD1	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	50,023,700.00
PSI	NTRD	NCD1	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,011,800.00
PSI	NTRD	NCD1	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,011,800.00
PSI	NTRD	NCD1	102936	MUFG UNION BANK NA CD	0.49	1/4/2017	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	NCD1	103123	WELLS FARGO BANK, NA CD	1.1	5/30/2017	50,000,000.00	50,000,000.00	50,009,550.00
PSI	NTRD	NCD1	103176	MUFG UNION BANK NA CD	0.5	1/9/2017	50,000,000.00	50,000,000.00	49,998,600.00
PSI	NTRD	NCD1	103195	MUFG UNION BANK NA CD	0.5	1/10/2017	50,000,000.00	50,000,000.00	49,998,450.00
PSI	NTRD	NCD1	103196	MUFG UNION BANK NA CD	0.5	1/13/2017	50,000,000.00	50,000,000.00	49,998,045.00
PSI	NTRD	NCD1	103204	WELLS FARGO BANK, NA CD	0.9	3/1/2017	50,000,000.00	50,000,000.00	50,010,350.00
PSI	NTRD	NCD1	103305	WELLS FARGO BANK, NA CD	0.95	3/7/2017	50,000,000.00	50,000,000.00	50,012,100.00
PSI	NTRD	NCD1	103336	MUFG UNION BANK NA CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	49,999,200.00
PSI	NTRD	NCD1	103456	MUFG UNION BANK NA CD	0.65	2/3/2017	50,000,000.00	50,000,000.00	50,001,050.00
PSI	NTRD	NCD1	103494	MUFG UNION BANK NA CD	0.65	2/1/2017	50,000,000.00	50,000,000.00	50,001,500.00
PSI	NTRD	NCD1	103520	MUFG UNION BANK NA CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	49,997,431.00
PSI	NTRD	NCD1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	49,860,990.00
PSI	NTRD	NCD1	103528	BANK OF MONTREAL CHICAGO C	1.08	4/4/2017	50,000,000.00	50,000,000.00	49,998,250.00
NCD1 Total							900,000,000.00	900,000,000.00	899,954,816.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,989,243.32	50,004,600.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,989,243.32	50,004,600.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,989,091.59	50,003,900.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,979,413.01	50,003,900.00
NOTE Total							200,000,000.00	199,946,991.24	200,017,000.00
PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,950,000.00	49,961,000.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,920,555.56	49,940,400.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,920,555.56	49,940,400.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,904,944.44	49,913,300.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,904,944.44	49,913,300.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,903,333.33	49,913,300.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,872,800.00	49,880,200.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,872,800.00	49,880,200.00

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PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,801,777.78	49,751,000.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,801,777.78	49,751,000.00
PSI	NTRD	TBIL	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,947,444.45	49,940,400.00
PSI	NTRD	TBIL	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,947,444.45	49,940,400.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,742,625.00	49,700,500.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,742,625.00	49,700,500.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,741,638.89	49,700,500.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,741,638.89	49,700,500.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,612,777.77	49,623,250.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,603,333.34	49,623,250.00
TBIL Total							1,150,000,000.00	1,146,683,016.68	1,146,578,400.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,001,360.08	50,004,700.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,001,360.08	50,004,700.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,497.19	50,007,150.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,497.19	50,007,150.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	49,997,750.00
PSI	NTRD	YANK1	102654	CANADIAN IMP. BK OF COM NY	1.1	3/27/2017	50,000,000.00	50,001,174.16	50,023,800.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,965,500.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,965,500.00
PSI	NTRD	YANK1	102775	SVENSKA HANDELSBANKEN NY C	0.7	1/3/2017	50,000,000.00	50,000,027.73	50,000,950.00
PSI	NTRD	YANK1	102816	NORDEA BK FINLAND PLC NY C	0.73	1/20/2017	50,000,000.00	50,000,263.40	50,003,650.00
PSI	NTRD	YANK1	102819	SOCIETE GENERALE NY CD	0.75	1/3/2017	50,000,000.00	50,000,027.73	50,002,650.00
PSI	NTRD	YANK1	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,001,616.21	50,011,700.00
PSI	NTRD	YANK1	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,001,904.68	50,010,600.00
PSI	NTRD	YANK1	102878	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	49,992,250.00
PSI	NTRD	YANK1	102879	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	49,992,250.00
PSI	NTRD	YANK1	102958	TORONTO DOMINION BANK NY C	0.52	1/3/2017	50,000,000.00	50,000,000.00	50,000,100.00
PSI	NTRD	YANK1	103003	TORONTO DOMINION BANK NY C	0.61	1/13/2017	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	103032	WESTPAC BANKING CORP NY CD	1.02	5/19/2017	50,000,000.00	50,001,906.71	49,979,750.00
PSI	NTRD	YANK1	103122	RABOBANK NEDERLAND NY CD	0.95	3/28/2017	50,000,000.00	50,000,000.00	49,985,700.00
PSI	NTRD	YANK1	103146	SOCIETE GENERALE NY CD	0.73	2/1/2017	50,000,000.00	50,000,429.95	50,009,250.00
PSI	NTRD	YANK1	103165	TORONTO DOMINION BANK NY C	0.89	2/27/2017	50,000,000.00	50,000,000.00	50,003,700.00
PSI	NTRD	YANK1	103199	BARCLAYS BANK PLC NY CD	0.91	3/3/2017	50,000,000.00	50,000,000.00	50,032,650.00
PSI	NTRD	YANK1	103205	TORONTO DOMINION BANK NY C	0.9	3/1/2017	50,000,000.00	50,000,000.00	50,003,650.00
PSI	NTRD	YANK1	103206	DNB BANK ASA NY CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	49,999,700.00
PSI	NTRD	YANK1	103208	BNP PARIBAS SF CD	0.56	1/3/2017	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	103214	BNP PARIBAS SF CD	0.58	1/5/2017	50,000,000.00	50,000,000.00	49,999,800.00
PSI	NTRD	YANK1	103219	SVENSKA HANDELSBANKEN NY C	0.9	3/1/2017	50,000,000.00	50,000,408.82	50,013,800.00

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PSI	NTRD	YANK1	103258	SOCIETE GENERALE NY CD	0.45	1/5/2017	50,000,000.00	50,000,000.00	50,001,350.00
PSI	NTRD	YANK1	103259	DNB BANK ASA NY CD	0.49	1/5/2017	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	103264	BNP PARIBAS SF CD	0.61	1/9/2017	50,000,000.00	50,000,000.00	49,999,850.00
PSI	NTRD	YANK1	103274	TORONTO DOMINION BANK NY C	0.6	1/6/2017	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	103284	BNP PARIBAS SF CD	0.61	1/6/2017	50,000,000.00	50,000,000.00	50,000,050.00
PSI	NTRD	YANK1	103298	DNB BANK ASA NY CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	50,000,850.00
PSI	NTRD	YANK1	103306	BANK OF MONTREAL CHICAGO C	0.93	3/9/2017	50,000,000.00	50,000,000.00	49,998,700.00
PSI	NTRD	YANK1	103307	TORONTO DOMINION BANK NY C	0.96	3/20/2017	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	103308	BARCLAYS BANK PLC NY CD	0.98	3/13/2017	50,000,000.00	50,000,000.00	50,041,050.00
PSI	NTRD	YANK1	103334	DNB BANK ASA NY CD	0.67	2/15/2017	50,000,000.00	50,000,000.00	49,999,250.00
PSI	NTRD	YANK1	103357	CREDIT SUISSE NY CD	1	3/15/2017	50,000,000.00	50,000,000.00	50,015,550.00
PSI	NTRD	YANK1	103367	CREDIT SUISSE NY CD	1.01	3/20/2017	50,000,000.00	50,000,000.00	50,012,900.00
PSI	NTRD	YANK1	103369	TORONTO DOMINION BANK NY C	0.76	1/25/2017	50,000,000.00	50,000,333.05	50,004,500.00
PSI	NTRD	YANK1	103383	SOCIETE GENERALE NY CD	0.74	2/15/2017	50,000,000.00	50,000,624.22	50,005,650.00
PSI	NTRD	YANK1	103386	WESTPAC BANKING CORP NY CD	1.03	4/20/2017	50,000,000.00	50,000,000.00	49,996,050.00
PSI	NTRD	YANK1	103395	SVENSKA HANDELSBANKEN NY C	0.71	1/20/2017	50,000,000.00	50,000,263.73	50,003,550.00
PSI	NTRD	YANK1	103422	BANK OF MONTREAL CHICAGO C	0.72	1/23/2017	50,000,000.00	50,000,000.00	49,998,650.00
PSI	NTRD	YANK1	103423	BANK OF MONTREAL CHICAGO C	0.72	1/20/2017	50,000,000.00	50,000,263.73	49,999,150.00
PSI	NTRD	YANK1	103427	BANK OF MONTREAL CHICAGO C	0.74	1/30/2017	50,000,000.00	50,000,000.00	49,997,900.00
PSI	NTRD	YANK1	103439	BANK OF MONTREAL CHICAGO C	0.75	1/20/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	103441	NORDEA BK FINLAND PLC NY C	0.91	3/22/2017	50,000,000.00	50,000,000.00	50,000,950.00
PSI	NTRD	YANK1	103443	NORDEA BK FINLAND PLC NY C	0.91	3/21/2017	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	103460	SVENSKA HANDELSBANKEN NY C	0.77	2/27/2017	50,000,000.00	50,000,000.00	50,003,550.00
PSI	NTRD	YANK1	103492	NORDEA BK FINLAND PLC NY C	0.91	3/27/2017	50,000,000.00	50,000,000.00	49,999,600.00
PSI	NTRD	YANK1	103493	BANK OF MONTREAL CHICAGO C	1.08	3/27/2017	50,000,000.00	50,001,177.41	50,002,000.00
PSI	NTRD	YANK1	103504	BANK OF MONTREAL CHICAGO C	1.08	4/3/2017	50,000,000.00	50,000,000.00	49,998,550.00
PSI	NTRD	YANK1	103507	NORDEA BK FINLAND PLC NY C	0.89	3/31/2017	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	YANK1	103511	SOCIETE GENERALE NY CD	0.76	3/1/2017	50,000,000.00	50,000,818.37	49,998,800.00
PSI	NTRD	YANK1	103512	TORONTO DOMINION BANK NY C	0.73	1/31/2017	50,000,000.00	50,000,000.00	50,002,500.00
PSI	NTRD	YANK1	103518	CREDIT AGRICOLE CIB NY CD	0.95	3/31/2017	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	103530	ROYAL BANK OF CANADA NY CD	1.21	6/30/2017	50,000,000.00	50,000,000.00	49,992,494.50
PSI	NTRD	YANK1	103531	BNP PARIBAS SF CD	0.68	1/31/2017	50,000,000.00	50,000,000.00	49,999,138.50
YANK1 Total							2,950,000,000.00	2,950,016,954.44	2,950,090,233.00
NTRD Total							29,875,405,000.00	29,857,846,413.06	29,644,804,628.83
NTRD-PSI historical Total								29,845,379,486.72	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,938,622.86	48,332,050.00

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PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,395,103.52	48,228,500.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,255,009.48	48,228,500.00
PSI	TRADE	NOTE	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,143,903.58	48,484,400.00
NOTE Total							200,000,000.00	197,732,639.44	193,273,450.00
TRADE Total							200,000,000.00	197,732,639.44	193,273,450.00
TRADE-PSI historical Total								197,666,015.63	
PSI Total							30,075,405,000.00	30,055,579,052.50	29,838,078,078.83
PSI Historical Total								30,043,045,502.35	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,275,000.00	4,275,000.00	4,275,000.00
		LTBD Total					4,275,000.00	4,275,000.00	4,275,000.00
	GF Total						4,275,000.00	4,275,000.00	4,275,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,009,410.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	474,447.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,668.38	1,312,524.00
		FFCB Total					7,000,000.00	6,992,668.38	6,796,381.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,754,855.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,748,244.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,239,880.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,943,277.60
		FHLB Total					21,200,000.00	21,200,000.00	19,686,256.60
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,573,342.53
		FHLM Total					3,976,000.00	3,976,000.00	3,573,342.53
	PHHPA Total						32,176,000.00	32,168,668.38	30,055,980.13
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,975.44	129,840.88
		FFCB Total					130,000.00	129,975.44	129,840.88
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,725.96	581,374.80
		FHLB Total					600,000.00	599,725.96	581,374.80
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,189.30
		FHLM Total					476,000.00	476,000.00	474,189.30
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,764,369.70
		FNMA Total					3,900,000.00	3,900,000.00	3,764,369.70
	SANIT Total						5,106,000.00	5,105,701.40	4,949,774.68
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2017	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2017	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2017	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2017	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2017	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2017	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2017	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2017	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2017	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2017	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2017	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2017	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2017	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2017	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2017	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2017	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2017	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2017	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2017	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2017	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2017	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2017	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2017	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2017	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2017	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2017	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2017	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2017	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2017	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2017	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2017	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2017	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2017	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2017	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2017	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2017	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2017	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2017	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2017	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2017	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2017	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2017	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2017	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2017	51,349.76	51,349.76	51,349.76

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SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2017	45,607.02	45,607.02	45,607.02	
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2017	49,487.01	49,487.01	49,487.01	
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2017	47,004.27	47,004.27	47,004.27	
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2017	38,018.48	38,018.48	38,018.48	
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2017	38,087.21	38,087.21	38,087.21	
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2017	37,344.89	37,344.89	37,344.89	
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2017	35,081.45	35,081.45	35,081.45	
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2017	35,267.56	35,267.56	35,267.56	
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2017	32,073.73	32,073.73	32,073.73	
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2017	27,479.94	27,479.94	27,479.94	
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2017	23,860.66	23,860.66	23,860.66	
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2017	25,433.88	25,433.88	25,433.88	
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2017	25,351.54	25,351.54	25,351.54	
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2017	22,379.23	22,379.23	22,379.23	
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/13/2017	21,649.61	21,649.61	21,649.61	
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2017	23,772.24	23,772.24	23,772.24	
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2017	25,014.27	25,014.27	25,014.27	
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2017	25,052.03	25,052.03	25,052.03	
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2017	27,631.43	27,631.43	27,631.43	
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2017	31,495.31	31,495.31	31,495.31	
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2017	36,232.89	36,232.89	36,232.89	
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2017	45,220.27	45,220.27	45,220.27	
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2017	53,353.16	53,353.16	53,353.16	
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2017	59,668.18	59,668.18	59,668.18	
CTDQ Total								39,329,484.60	39,329,484.60	39,329,484.60
SCAQM Total								39,329,484.60	39,329,484.60	39,329,484.60
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,018,190.00	
NCD1 Total								10,000,000.00	10,000,000.00	10,018,190.00
SCP61 Total								10,000,000.00	10,000,000.00	10,018,190.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,018,190.00	
NCD1 Total								10,000,000.00	10,000,000.00	10,018,190.00
SCP6F Total								10,000,000.00	10,000,000.00	10,018,190.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,009,095.00	
NCD1 Total								5,000,000.00	5,000,000.00	5,009,095.00
SCP6U Total								5,000,000.00	5,000,000.00	5,009,095.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2017	47,625.37	47,625.37	47,625.37	
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2017	95,920.45	95,920.45	95,920.45	
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2017	79,551.40	79,551.40	79,551.40	
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2017	75,280.03	75,280.03	75,280.03	

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SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2017	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2017	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2017	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2017	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2017	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2017	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2017	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2017	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2017	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2017	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2017	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2017	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2017	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2017	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2017	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2017	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2017	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2017	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2017	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2017	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2017	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2017	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2017	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2017	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2017	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2017	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2017	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2017	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2017	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2017	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2017	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2017	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2017	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2017	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2017	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2017	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2017	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2017	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2017	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2017	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2017	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2017	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2017	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2017	6,149.47	6,149.47	6,149.47

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SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2017	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2017	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2017	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2017	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2017	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2017	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2017	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2017	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2017	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2017	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2017	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2017	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2017	4,847.55	4,847.55	4,847.55
CTDQ Total							3,195,200.85	3,195,200.85	3,195,200.85
SLIM Total							3,195,200.85	3,195,200.85	3,195,200.85
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2017	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2017	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2017	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2017	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2017	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2017	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2017	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2017	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2017	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2017	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2017	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2017	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2017	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2017	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2017	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2017	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2017	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
WASIA Total							38,599.53	38,599.53	38,599.53
SPI Total							109,120,284.98	109,112,654.76	106,889,514.79
SPI Historical Total							109,112,354.98		

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2016
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2016
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	431,903.22
03/08/06	CCTSA TOBACCO BONDS 2006	28,500,027.66
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	754,761.81
12/21/11	LAC-CAL 2011 SERIES A	<u>2,064,199.94</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$31,750,934.44</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 12/31/2016
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,890,293.33
03/21/12	DISNEY PROJECT, 2012	3,569,252.66
12/02/02	MASTER REFUNDING 2002B	5,168,902.46
03/02/05	MASTER REFUNDING 2005A	10,092.11
12/13/06	MASTER REFUNDING 2006 A & B	10,259,206.03
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	115,004,422.31
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	42,767,833.87
06/26/14	COMMERCIAL PAPER 2014	1,019,880.78
01/05/06	COMMERCIAL PAPER 2016	<u>2,279,548.49</u>
U.S. BANK - TRUSTEE TOTAL		<u><u>\$187,969,432.04</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2016
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,505,034.90
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,839,837.74
	LEASE REVENUE BONDS (2016 SERIES D)	<u>3,867,793.87</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$48,212,666.51</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2016
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	\$301,252.63
	TREASURER TOTAL	<u>\$301,252.63</u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 12/31/16
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
102398	TORONTO DOMINION BANK NY FRCD	1.37	05/22/17	50,000,000.00	50,002,298.04	Cpn rate=Qtrly US\$LIBOR+45bp.
103167	WESTPAC BANKING CORP NY FRCD	1.12	08/31/17	50,000,000.00	50,003,081.24	Cpn rate=Qtrly US\$LIBOR+18bp.
103278	ROYAL BANK OF CANADA NY FRCD	1.25	12/08/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.26	12/15/17	50,000,000.00	50,002,654.45	Cpn rate=Qtrly US\$LIBOR+30bp.
103397	WELLS FARGO BANK, NA FRCD	1.34	12/15/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+35bp.
103387	ROYAL BANK OF CANADA NY FRCD	1.29	12/19/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+30bp.
103437	ROYAL BANK OF CANADA NY FRCD	1.31	12/21/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+32bp.
FRCDQ2 Totals				350,000,000.00	350,008,033.73	
CORPORATE AND AGENCY ISSUED TOTAL				350,000,000.00	350,008,033.73	
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	
102950	LACCAL BANS	1.00	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				70,000,000.00	70,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				70,000,000.00	70,000,000.00	
NTRD - PSI NON-TRADING Total				420,000,000.00	420,008,033.73	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/2016
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

<u>SEC ID</u>	<u>DESCRIPTION</u>	<u>DRAW DATE</u>	<u>AMOUNT</u>	<u>RATE</u>
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%
102950	LACCAL	11/02/16	10,000,000.00	1.003%
			<u>\$ 70,000,000.00</u>	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 12/31/16
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	4,200,024,988.17	84.75	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	10,145,583,699.10	22.27	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,346,630,007.92	152.36	DAYS	197,732,639.44	1,726.30	DAYS
AGENCIES	14,070,619,467.87	1,247.15	DAYS	0.00	0.00	DAYS
MUNICIPALS	70,000,000.00	441.71	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	24,988,250.00	377.00	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	\$29,857,846,413.06	615.44	DAYS	\$197,732,639.44	1,757.30	DAYS

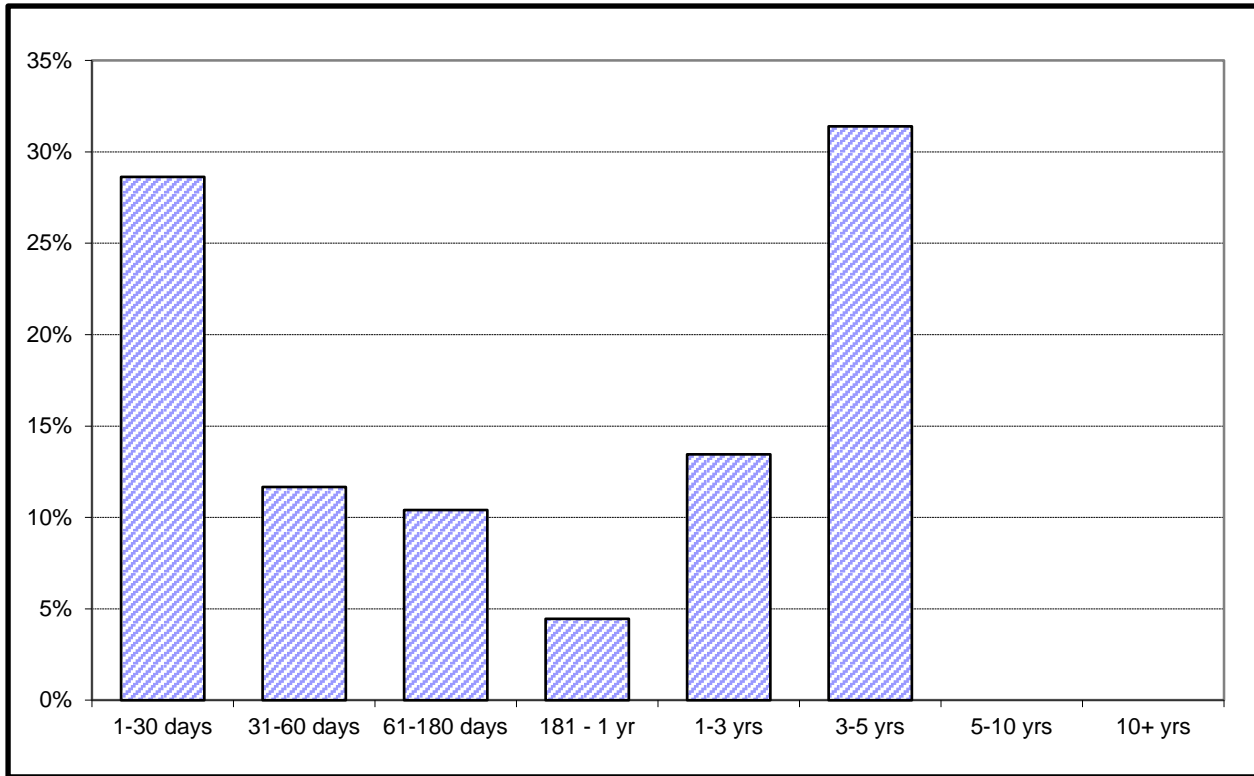
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/16
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	01/01/17 - 01/30/17	\$8,606,053,000.00	28.61	28.61	\$8,604,383,289.03	28.63	28.63
31 to 60 Days	01/31/17 - 03/01/17	\$3,509,123,000.00	11.67	40.28	\$3,506,961,180.39	11.67	40.30
61 to 90 Days	03/02/17 - 03/31/17	\$1,975,015,000.00	6.57	46.85	\$1,973,666,180.31	6.57	46.87
91 to 120 Days	04/01/17 - 04/30/17	\$700,000,000.00	2.33	49.18	\$699,720,552.96	2.33	49.20
121 to 180 Days	05/01/17 - 06/29/17	\$450,000,000.00	1.50	50.68	\$449,719,789.61	1.50	50.70
181 to 270 Days	06/30/17 - 09/27/17	\$408,055,000.00	1.36	52.04	\$407,661,636.80	1.35	52.05
271 to 365 Days	09/28/17 - 12/31/17	\$936,535,000.00	3.11	55.15	\$934,709,768.54	3.11	55.16
1 to 1.5 YEARS	01/01/18 - 07/01/18	\$282,790,000.00	0.94	56.09	\$282,150,436.29	0.94	56.10
1.5 to 2 YEARS	07/02/18 - 12/31/18	\$1,653,875,000.00	5.50	61.59	\$1,652,877,839.87	5.50	61.60
2 to 3 YEARS	12/31/18 - 12/31/19	\$2,112,127,000.00	7.02	68.61	\$2,108,842,989.28	7.01	68.61
3 to 4 YEARS	12/31/19 - 12/31/20	\$3,722,705,000.00	12.38	80.99	\$3,721,308,261.83	12.38	80.99
4 to 5 YEARS	12/31/20 - 12/31/21	\$5,719,127,000.00	19.01	100.00	\$5,713,577,127.59	19.01	100.00
Portfolio Total:		\$30,075,405,000.00			\$30,055,579,052.50		
GF							
4 to 5 YEARS	12/31/20 - 12/31/21	\$4,275,000.00	100.00	100.00	\$4,275,000.00	100.00	100.00
Portfolio Total:		\$4,275,000.00			\$4,275,000.00		
PHHPA							
10 + YEARS	12/31/26 - 12/31/66	\$32,176,000.00	100.00	100.00	\$32,168,668.38	100.00	100.00
Portfolio Total:		\$32,176,000.00			\$32,168,668.38		
SANIT							
271 to 365 Days	09/28/17 - 12/31/17	\$130,000.00	2.55	2.55	\$129,975.44	2.55	2.55
1 to 1.5 YEARS	01/01/18 - 07/01/18	\$476,000.00	9.32	11.87	\$476,000.00	9.32	11.87
4 to 5 YEARS	12/31/20 - 12/31/21	\$4,500,000.00	88.13	100.00	\$4,499,725.96	88.13	100.00
Portfolio Total:		\$5,106,000.00			\$5,105,701.40		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 12/31/16
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$39,329,484.60</u>	100.00	100.00	<u>\$39,329,484.60</u>	100.00	100.00
Portfolio Total:		\$39,329,484.60			\$39,329,484.60		
SCP61							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$10,000,000.00</u>	100.00	100.00	<u>\$10,000,000.00</u>	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SCP6F							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$10,000,000.00</u>	100.00	100.00	<u>\$10,000,000.00</u>	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SCP6U							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$5,000,000.00</u>	100.00	100.00	<u>\$5,000,000.00</u>	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SLIM							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$3,195,200.85</u>	100.00	100.00	<u>\$3,195,200.85</u>	100.00	100.00
Portfolio Total:		\$3,195,200.85			\$3,195,200.85		
WASIA							
271 to 365 Days	09/28/17 - 12/31/17	<u>\$38,599.53</u>	100.00	100.00	<u>\$38,599.53</u>	100.00	100.00
Portfolio Total:		\$38,599.53			\$38,599.53		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 8,604,383	28.63%
31 - 60 days	3,506,961	11.67%
61 - 180 days	3,123,107	10.40%
181 - 1 yr	1,342,371	4.46%
1 - 3 yrs	4,043,871	13.45%
3 - 5 yrs	9,434,885	31.39%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	\$ 30,055,579	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 12/31/16
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)	<u>38,599.53</u>
	LAIF TOTAL	<u><u>\$42,563,284.98</u></u>



POOLED MONEY INVESTMENT ACCOUNT

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

	November 2016	November 2015	Change
Average Daily Portfolio (\$)	68,584,723	62,247,140	+6,337,583
Accrued Earnings (\$)	38,235	19,084	+19,151
Effective Yield (%)	0.678	0.374	+0.304
Average Life-Month End (In Days)	167	183	-16
Total Security Transactions			
Amount (\$)	19,987,628	15,895,817	+4,091,811
Number	400	319	+81
Total Time Deposit Transactions			
Amount (\$)	2,887,400	2,384,600	+502,800
Number	106	108	-2
Average Workday Investment Activity (\$)	1,203,949	1,015,579	+188,370
Prescribed Demand Account Balances For Services (\$)	1,314,200	1,790,300	-476,100



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data Analysis of the Pooled Money Investment Account Portfolio

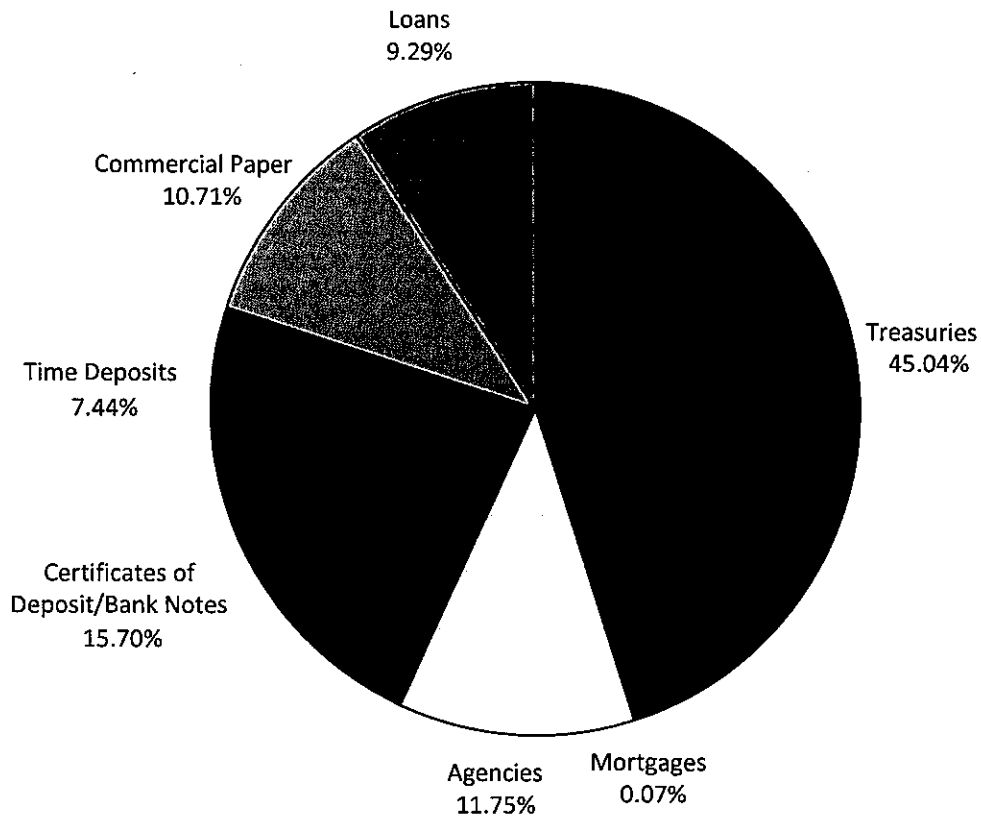
(Dollars In Thousands)

November 30, 2016

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	11,349,828	16.13	+0.42
Bonds	0	0.00	0
Notes	20,341,039	28.91	-0.43
Strips	0	0.00	0
Total Government	<u>31,690,867</u>	<u>45.04</u>	<u>-0.01</u>
Agency Debentures	1,886,512	2.69	+0.14
Certificates of Deposit	10,450,000	14.85	-0.78
Bank Notes	600,000	0.85	0
Repurchases	0	0.00	0
Agency Discount Notes	6,178,471	8.78	+0.28
Time Deposits	5,231,440	7.44	+0.05
GNMAs	0	0.00	0
Commercial Paper	7,533,796	10.71	+1.14
Remics	50,840	0.07	0
Corporate Bonds	0	0.00	0
AB 55 Loans	528,856	0.75	-0.13
GF Loans	6,011,400	8.54	-0.61
Other	200,000	0.28	-0.08
Reversed Repurchases	0	0.00	0
Total (All Types)	<u>70,362,182</u>	<u>100.00</u>	

<u>INVESTMENT ACTIVITY</u>	<u>NOVEMBER 2016</u>		<u>OCTOBER 2016</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	400	19,987,628	457	22,443,886
Other	13	125,689	53	1,351,767
Time Deposits	106	2,887,400	129	3,241,000
Total	<u>519</u>	<u>23,000,717</u>	<u>639</u>	<u>27,036,653</u>
PMIA Monthly Average Effective Yield (%)		0.678		0.654
Year to Date Yield Last Day of Month (%)		0.633		0.621

Pooled Money Investment Account Portfolio Composition \$70.4 billion 11/30/16



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/01/16	REDEMPTIONS								
	BN	BOFA	0.810	11/01/16	0.810	50,000	172	193,500.00	0.821
	BN	BOFA	0.810	11/01/16	0.810	50,000	172	193,500.00	0.821
	CD	MUFG UNION	0.500	11/01/16	0.500	50,000	69	47,916.67	0.507
	CD	MUFG UNION	0.500	11/01/16	0.500	50,000	69	47,916.67	0.507
	CD	BOWEST	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
	CD	BOWEST	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
	CD	CITIBANK	0.700	11/01/16	0.700	50,000	124	120,555.56	0.710
	CD	CITIBANK	0.700	11/01/16	0.700	50,000	124	120,555.56	0.710
	CD	CITIBANK	0.760	11/01/16	0.760	50,000	127	134,055.56	0.771
	CD	WELLS FGO	0.910	11/01/16	0.910	50,000	187	235,835.16	0.921
	CD	WELLS FGO	0.910	11/01/16	0.910	50,000	187	235,835.16	0.921
	CP	TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
	CP	TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
	CP	TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
	CP	TOKYO NY		11/01/16	0.590	50,000	47	38,513.89	0.599
	CP	GE CTS		11/01/16	0.460	50,000	63	40,250.00	0.467
	CP	GE CTS		11/01/16	0.460	50,000	63	40,250.00	0.467
	CP	CIBC HLD		11/01/16	0.700	50,000	105	102,083.33	0.711
	CP	CIBC HLD		11/01/16	0.700	50,000	105	102,083.33	0.711
	CP	SCOTIA NY		11/01/16	0.750	50,000	113	117,708.33	0.762
	CP	SCOTIA NY		11/01/16	0.750	50,000	113	117,708.33	0.762
	CP	TOYOTA		11/01/16	0.670	50,000	125	116,319.44	0.681
	CP	TOYOTA		11/01/16	0.640	50,000	126	112,000.00	0.650
	CP	TOYOTA		11/01/16	0.640	50,000	126	112,000.00	0.650
	CP	JPM LLC		11/01/16	0.850	50,000	176	207,777.78	0.865
	CP	JPM LLC		11/01/16	0.850	50,000	176	207,777.78	0.865
	DN	FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
	DN	FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
	DN	FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
	DN	FHLB		11/01/16	0.400	50,000	187	103,888.89	0.406
	DN	FNMA		11/01/16	0.365	50,000	194	98,347.22	0.371
	DN	FNMA		11/01/16	0.365	50,000	194	98,347.22	0.371
	YCD	MONTREAL	0.460	11/01/16	0.460	50,000	36	23,000.00	0.466
	YCD	MONTREAL	0.460	11/01/16	0.460	50,000	36	23,000.00	0.466
	YCD	MONTREAL	0.500	11/01/16	0.500	50,000	40	27,777.78	0.507
	YCD	MONTREAL	0.500	11/01/16	0.500	50,000	40	27,777.78	0.507
	YCD	SOC GEN	0.650	11/01/16	0.650	50,000	62	55,972.22	0.659
	YCD	SOC GEN	0.650	11/01/16	0.650	50,000	62	55,972.22	0.659
	YCD	NORINCHUK	0.850	11/01/16	0.740	50,000	69	70,944.98	0.750
	YCD	NORINCHUK	0.850	11/01/16	0.740	50,000	69	70,944.98	0.750
	YCD	BARCLAYS	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
	YCD	BARCLAYS	0.770	11/01/16	0.770	50,000	91	97,319.44	0.781
	YCD	MONTREAL	0.740	11/01/16	0.740	50,000	105	107,916.67	0.750
	YCD	MONTREAL	0.740	11/01/16	0.740	50,000	105	107,916.67	0.750
	YCD	RABOBANK	0.630	11/01/16	0.630	50,000	126	110,250.00	0.639
	YCD	RABOBANK	0.630	11/01/16	0.630	50,000	126	110,250.00	0.639
	YCD	ANZ	0.650	11/01/16	0.650	50,000	126	113,750.00	0.659
	YCD	ANZ	0.650	11/01/16	0.650	50,000	126	113,750.00	0.659
	YCD	RB CANADA	0.835	11/01/16	0.835	50,000	172	199,472.22	0.847
	YCD	RB CANADA	0.835	11/01/16	0.835	50,000	172	199,472.22	0.847

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/01/16 REDEMPTIONS (Continued)									
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
	YCD	RABOBANK	0.860	11/01/16	0.860	50,000	187	223,361.11	0.872
11/01/16 PURCHASES									
	CP	BNP NY		11/07/16	0.400	50,000			
	CP	BNP NY		11/07/16	0.400	50,000			
	CP	RABO NY		11/07/16	0.420	50,000			
	CP	RABO NY		11/07/16	0.420	50,000			
	CP	GE CTS		11/28/16	0.380	50,000			
	CP	GE CTS		11/28/16	0.380	50,000			
	CP	TOYOTA		01/27/17	0.710	50,000			
	CP	TOYOTA		01/27/17	0.710	50,000			
	CP	JPM LLC		05/26/17	1.060	50,000			
	CP	JPM LLC		05/26/17	1.060	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	BILL		03/30/17	0.380	50,000			
	TR	NOTE	1.000	10/15/19	1.019	50,000			
	TR	NOTE	1.000	10/15/19	1.019	50,000			
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000			
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000			
11/02/16 NO REDEMPTIONS									
11/02/16 NO PURCHASES									
11/03/16 NO REDEMPTIONS									
11/03/16 PURCHASES									
	BN	BOFA	1.080	05/08/17	1.080	50,000			
	BN	BOFA	1.080	05/08/17	1.080	50,000			
	CD	CITIBANK	0.940	03/01/17	0.940	50,000			
	CD	CITIBANK	0.940	03/01/17	0.940	50,000			
	CD	US BANK	0.960	05/26/17	0.960	50,000			
	CD	US BANK	0.960	05/26/17	0.960	50,000			
	CD	CITIBANK	1.110	05/26/17	1.110	50,000			
	CD	CITIBANK	1.110	05/26/17	1.110	50,000			
	CD	BOWEST	1.200	05/26/17	1.200	50,000			
	CD	BOWEST	1.200	05/26/17	1.200	50,000			
	CP	RABO NY		11/07/16	0.410	50,000			
	CP	RABO NY		11/07/16	0.410	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	GE CO		12/16/16	0.430	50,000			
	CP	TOKYO NY		01/03/17	0.680	50,000			
	CP	TOKYO NY		01/03/17	0.680	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
11/03/16 PURCHASES (Continued)									
CP		TOYOTA		03/02/17	0.840	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
CP		TOYOTA		05/01/17	0.990	50,000			
DN		FHLMC		07/03/17	0.530	50,000			
DN		FHLMC		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
DN		FNMA		07/03/17	0.530	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/23/17	0.385	50,000			
TR		BILL		03/30/17	0.385	50,000			
TR		BILL		03/30/17	0.385	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	1.000	08/15/18	0.823	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
TR		NOTE	0.750	10/31/18	0.809	50,000			
YCD		NORDEA	0.420	11/16/16	0.420	50,000			
YCD		NORDEA	0.420	11/16/16	0.420	50,000			
YCD		MONTREAL	0.480	12/02/16	0.480	50,000			
YCD		MONTREAL	0.480	12/02/16	0.480	50,000			
YCD		NORINCHUK	0.520	12/02/16	0.520	50,000			
YCD		NORINCHUK	0.520	12/02/16	0.520	50,000			
YCD		SUMITOMO	0.800	01/27/17	0.800	50,000			
YCD		SUMITOMO	0.800	01/27/17	0.800	50,000			
YCD		TORONTO	0.690	02/01/17	0.690	50,000			
YCD		TORONTO	0.690	02/01/17	0.690	50,000			
YCD		BNP	0.840	02/01/17	0.840	50,000			
YCD		BNP	0.840	02/01/17	0.840	50,000			
YCD		MIZUHO	0.850	02/01/17	0.850	50,000			
YCD		MIZUHO	0.850	02/01/17	0.850	50,000			
YCD		RABOBANK	0.970	04/03/17	0.970	50,000			
YCD		RABOBANK	0.970	04/03/17	0.970	50,000			
YCD		TORONTO	0.990	05/26/17	0.990	50,000			
YCD		TORONTO	0.990	05/26/17	0.990	50,000			

11/04/16 REDEMPTIONS

YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558
YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558
YCD		TOKYO-MIT	0.550	11/04/16	0.550	50,000	38	29,027.78	0.558

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$ (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/04/16 PURCHASES									
	CP	BNP NY		12/05/16	0.520	50,000			
	CP	BNP NY		12/05/16	0.520	50,000			
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000			
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000			
11/07/16 REDEMPTIONS									
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000	53	33,861.11	0.466
	CD	MUFG UNION	0.460	11/07/16	0.460	50,000	53	33,861.11	0.466
	CP	RABO NY		11/07/16	0.410	50,000	4	2,277.78	0.416
	CP	RABO NY		11/07/16	0.410	50,000	4	2,277.78	0.416
	CP	BNP NY		11/07/16	0.400	50,000	6	3,333.33	0.406
	CP	BNP NY		11/07/16	0.400	50,000	6	3,333.33	0.406
	CP	RABO NY		11/07/16	0.420	50,000	6	3,500.00	0.426
	CP	RABO NY		11/07/16	0.420	50,000	6	3,500.00	0.426
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	TOKYO NY		11/07/16	0.500	50,000	21	14,583.33	0.507
	CP	GE CTS		11/07/16	0.460	50,000	62	39,611.11	0.467
	CP	GE CTS		11/07/16	0.460	50,000	62	39,611.11	0.467
	CP	TOYOTA		11/07/16	0.640	50,000	68	60,444.44	0.650
	CP	TOYOTA		11/07/16	0.640	50,000	68	60,444.44	0.650
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	MONTREAL	0.480	11/07/16	0.480	50,000	39	26,000.00	0.487
	YCD	BARCLAYS	0.800	11/07/16	0.800	50,000	89	98,888.89	0.811
11/07/16 PURCHASES									
	CP	RABO NY		11/18/16	0.420	50,000			
	DEB	FAMC	0.940	11/07/18	0.940	50,000			
11/08/16 REDEMPTIONS									
	CP	GE CO		11/08/16	0.400	50,000	34	18,888.89	0.406
	CP	GE CO		11/08/16	0.400	50,000	34	18,888.89	0.406
	CP	GE CO		11/08/16	0.400	50,000	35	19,444.44	0.406
	CP	GE CO		11/08/16	0.400	50,000	35	19,444.44	0.406
	CP	NISSAN		11/08/16	0.690	50,000	43	41,208.33	0.700
	CP	CAFCO		11/08/16	0.700	50,000	56	54,444.44	0.710
	CP	PEPSICO		11/08/16	0.430	50,000	63	37,625.00	0.436
	CP	PEPSICO		11/08/16	0.430	50,000	63	37,625.00	0.436
	CP	OLD LINE		11/08/16	0.700	50,000	119	115,694.44	0.711
	CP	OLD LINE		11/08/16	0.700	50,000	119	115,694.44	0.711
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000	19	12,138.89	0.466
	YCD	TOKYO-MIT	0.460	11/08/16	0.460	50,000	19	12,138.89	0.466
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000	22	14,666.67	0.487
	YCD	MONTREAL	0.480	11/08/16	0.480	50,000	22	14,666.67	0.487
	YCD	DNB	0.410	11/08/16	0.410	50,000	33	18,791.67	0.416
	YCD	DNB	0.410	11/08/16	0.410	50,000	33	18,791.67	0.416

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/08/16 PURCHASES									
	CP	RABO NY		11/16/16	0.420	50,000			
11/09/16 REDEMPTIONS									
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000	23	13,416.67	0.426
	YCD	SUMITOMO	0.420	11/09/16	0.420	50,000	23	13,416.67	0.426
11/09/16 NO PURCHASES									
11/10/16 SALES									
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
	TR	BILL		01/05/17	0.305	50,000	259	181,902.78	0.514
11/10/16 REDEMPTIONS									
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.510	50,000	343	242,958.33	0.521
	TR	BILL		11/10/16	0.470	50,000	352	229,777.78	0.480
	TR	BILL		11/10/16	0.470	50,000	352	229,777.78	0.480
	TR	BILL		11/10/16	0.480	50,000	359	239,333.33	0.490
	TR	BILL		11/10/16	0.480	50,000	359	239,333.33	0.490
11/10/16 PURCHASES									
	CP	GE CTS		01/27/17	0.540	50,000			
	CP	GE CTS		01/27/17	0.540	50,000			
	CP	TOKYO NY		01/27/17	0.750	50,000			
	CP	TOKYO NY		01/27/17	0.750	50,000			
	CP	BNP NY		02/01/17	0.740	50,000			
	CP	BNP NY		02/01/17	0.740	50,000			
	CP	MIZUHO NY		02/01/17	0.780	50,000			
	CP	MIZUHO NY		02/01/17	0.780	50,000			
	CP	LIBERTY		02/01/17	0.840	50,000			
	TR	BILL		11/09/17	0.658	50,000			
	TR	BILL		11/09/17	0.658	50,000			
	TR	BILL		11/09/17	0.666	50,000			
	TR	BILL		11/09/17	0.666	50,000			
	TR	BILL		11/09/17	0.673	50,000			
	TR	BILL		11/09/17	0.673	50,000			
	TR	BILL		11/09/17	0.700	50,000			
	TR	BILL		11/09/17	0.705	50,000			
	TR	BILL		11/09/17	0.705	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
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11/10/16 PURCHASES (Continued)

TR	NOTE		1.000	08/15/18	0.861	50,000			
TR	NOTE		0.750	10/31/18	0.902	50,000			
TR	NOTE		0.750	10/31/18	0.902	50,000			

11/14/16 NO REDEMPTIONS

11/14/16 PURCHASES

CP	GE CO			12/01/16	0.380	50,000			
CP	GE CO			12/01/16	0.380	50,000			
CP	SOC GEN NY			12/01/16	0.440	50,000			
CP	SOC GEN NY			12/01/16	0.440	50,000			
CP	BNP NY			12/01/16	0.470	50,000			
CP	BNP NY			12/01/16	0.470	50,000			
TR	BILL			11/09/17	0.745	50,000			
TR	BILL			11/09/17	0.745	50,000			
YCD	MONTREAL	0.440		12/01/16	0.440	50,000			
YCD	MONTREAL	0.440		12/01/16	0.440	50,000			

11/15/16 REDEMPTIONS

DEB	IFC	0.625		11/15/16	0.681	50,000	1,096	1,020,500.00	0.683
TR	NOTE	0.625		11/15/16	0.485	50,000	596	395,178.69	0.484
TR	NOTE	0.625		11/15/16	0.485	50,000	596	395,178.69	0.484
TR	NOTE	0.625		11/15/16	0.485	50,000	596	395,178.69	0.484
TR	NOTE	0.625		11/15/16	0.664	50,000	883	800,951.09	0.664
TR	NOTE	0.625		11/15/16	0.664	50,000	883	800,951.09	0.664
TR	NOTE	0.625		11/15/16	0.664	50,000	883	800,951.09	0.664
TR	NOTE	0.625		11/15/16	0.664	50,000	883	800,951.09	0.664

11/15/16 PURCHASES

CD	CITIBANK	0.900		03/01/17	0.900	50,000			
CD	CITIBANK	0.900		03/01/17	0.900	50,000			
CP	TOKYO NY			12/01/16	0.500	50,000			
CP	TOKYO NY			12/01/16	0.500	50,000			
CP	BNP NY			12/02/16	0.470	50,000			
CP	BNP NY			12/02/16	0.470	50,000			
CP	NISSAN			12/09/16	0.680	50,000			
CP	TOYOTA			01/10/17	0.580	50,000			
CP	TOYOTA			01/10/17	0.580	50,000			
DN	FNMA			05/26/17	0.570	50,000			
DN	FNMA			05/26/17	0.570	50,000			
TR	NOTE	1.000		11/15/19	1.253	50,000			
TR	NOTE	1.000		11/15/19	1.253	50,000			
TR	NOTE	1.000		11/15/19	1.274	50,000			
TR	NOTE	1.000		11/15/19	1.274	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/16/16 REDEMPTIONS									
CP		RABO NY		11/16/16	0.420	50,000	8	4,666.67	0.426
CP		GE CO		11/16/16	0.440	50,000	30	18,333.33	0.446
CP		GE CO		11/16/16	0.440	50,000	30	18,333.33	0.446
CP		MIZUHO NY		11/16/16	0.620	50,000	62	53,388.89	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	62	53,388.89	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	63	54,250.00	0.629
CP		MIZUHO NY		11/16/16	0.620	50,000	63	54,250.00	0.629
CP		TOYOTA		11/16/16	0.720	50,000	83	83,000.00	0.731
CP		TOYOTA		11/16/16	0.720	50,000	83	83,000.00	0.731
CP		THUNDER		11/16/16	0.860	50,000	181	216,194.44	0.876
YCD		NORDEA	0.420	11/16/16	0.420	50,000	13	7,583.33	0.426
YCD		NORDEA	0.420	11/16/16	0.420	50,000	13	7,583.33	0.426
YCD		SWEDBANK	0.410	11/16/16	0.410	50,000	28	15,944.44	0.416
YCD		SWEDBANK	0.410	11/16/16	0.410	50,000	28	15,944.44	0.416
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		DNB	0.420	11/16/16	0.420	50,000	34	19,833.33	0.426
YCD		STNDRD CH	0.690	11/16/16	0.690	50,000	58	55,583.33	0.700
YCD		STNDRD CH	0.690	11/16/16	0.690	50,000	58	55,583.33	0.700
YCD		SVENSKA	0.650	11/16/16	0.650	50,000	62	55,972.22	0.659
YCD		SVENSKA	0.650	11/16/16	0.650	50,000	62	55,972.22	0.659
YCD		SUMITOMO	0.850	11/16/16	0.850	50,000	85	100,347.22	0.862
YCD		SUMITOMO	0.850	11/16/16	0.850	50,000	85	100,347.22	0.862
YCD		SUMITOMO	0.880	11/16/16	0.880	50,000	89	108,777.78	0.892
YCD		SUMITOMO	0.880	11/16/16	0.880	50,000	89	108,777.78	0.892
11/16/16 PURCHASES									
CP		RABO NY		11/17/16	0.410	50,000			
CP		RABO NY		11/17/16	0.410	50,000			
CP		RABO NY		11/17/16	0.410	50,000			
TR		NOTE	1.000	11/15/19	1.284	50,000			
TR		NOTE	1.000	11/15/19	1.284	50,000			
11/17/16 REDEMPTIONS									
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
CP		RABO NY		11/17/16	0.410	50,000	1	569.44	0.416
11/17/16 PURCHASES									
CP		BNP NY		12/09/16	0.500	50,000			
CP		BNP NY		12/09/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
CP		BNP NY		12/12/16	0.500	50,000			
DEB		FHLB	1.375	11/15/19	1.365	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$ (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/18/16 REDEMPTIONS									
	CP	RABO NY		11/18/16	0.420	50,000	11	6,416.67	0.426
11/18/16 PURCHASES									
	CP	GE CO		12/30/16	0.480	50,000			
	CP	GE CO		12/30/16	0.480	50,000			
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000			
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000			
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000			
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000			
	YCD	RABOBANK	0.910	03/01/17	0.910	50,000			
	YCD	RABOBANK	0.910	03/01/17	0.910	50,000			
11/21/16 REDEMPTIONS									
	CP	SOC GEN NY		11/21/16	0.450	50,000	33	20,625.00	0.456
	CP	SOC GEN NY		11/21/16	0.450	50,000	33	20,625.00	0.456
11/21/16 NO PURCHASES									
11/22/16 NO REDEMPTIONS									
11/22/16 PURCHASES									
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	SOC GEN NY		01/23/17	0.610	50,000			
	CP	TOKYO NY		01/27/17	0.730	50,000			
	CP	TOKYO NY		01/27/17	0.730	50,000			
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000			
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000			
	YCD	DNB	0.840	03/01/17	0.840	50,000			
	YCD	DNB	0.840	03/01/17	0.840	50,000			
11/23/16 NO REDEMPTIONS									
11/23/16 PURCHASES									
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CD	CITIBANK	1.200	05/26/17	1.200	50,000			
	CP	TOKYO NY		12/05/16	0.480	50,000			
	CP	TOKYO NY		12/05/16	0.480	50,000			
	YCD	MONTREAL	0.500	12/16/16	0.500	50,000			
	YCD	MONTREAL	0.500	12/16/16	0.500	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$ (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
11/23/16 PURCHASES (Continued)									
	YCD	BARCLAYS	1.000	03/28/17	1.000	50,000			
	YCD	BARCLAYS	1.000	03/28/17	1.000	50,000			
	YCD	BARCLAYS	1.000	03/28/17	1.000	50,000			
	YCD	BARCLAYS	1.000	03/28/17	1.000	50,000			
	YCD	BARCLAYS	1.000	03/28/17	1.000	50,000			
11/28/16 REDEMPTIONS									
	CP	GE CTS		11/28/16	0.380	50,000	27	14,250.00	0.385
	CP	GE CTS		11/28/16	0.380	50,000	27	14,250.00	0.385
	CP	SCOTIA NY		11/28/16	0.830	50,000	91	104,902.78	0.843
	CP	SCOTIA NY		11/28/16	0.830	50,000	91	104,902.78	0.843
	DN	IBRD		11/28/16	0.300	50,000	96	40,000.00	0.304
	DN	IBRD		11/28/16	0.300	50,000	96	40,000.00	0.304
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
	YCD	NORINCHUK	0.510	11/28/16	0.510	50,000	33	23,375.00	0.517
	YCD	MIZUHO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
	YCD	MIZUHO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
	YCD	SUMITOMO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
	YCD	SUMITOMO	0.900	11/28/16	0.900	50,000	95	118,750.00	0.913
	YCD	SE BANKEN	0.790	11/28/16	0.790	50,000	96	105,333.33	0.801
	YCD	SE BANKEN	0.790	11/28/16	0.790	50,000	96	105,333.33	0.801
	YCD	SVENSKA	0.800	11/28/16	0.800	50,000	102	113,333.33	0.811
	YCD	SVENSKA	0.800	11/28/16	0.800	50,000	102	113,333.33	0.811
	YCD	RABOBANK	0.920	11/28/16	0.920	50,000	188	240,222.22	0.933
	YCD	RABOBANK	0.920	11/28/16	0.920	50,000	188	240,222.22	0.933
	YCD FR	CIBC	1.115	11/28/16	0.683	50,000	370	471,903.11	0.934
	YCD FR	CIBC	1.115	11/28/16	0.683	50,000	370	471,903.11	0.934
11/28/16 NO PURCHASES									
11/29/16 NO REDEMPTIONS									
11/29/16 PURCHASES									
	CP	RABO NY		11/30/16	0.410	50,000			
	CP	RABO NY		11/30/16	0.410	50,000			
	CP	RABO NY		11/30/16	0.410	50,000			
	CP	RABO NY		11/30/16	0.410	50,000			
	CP	BNP NY		12/09/16	0.430	50,000			
	CP	BNP NY		12/09/16	0.430	50,000			
	CP	BNP NY		12/12/16	0.440	50,000			
	CP	BNP NY		12/12/16	0.440	50,000			
	CP	NISSAN		01/03/17	0.830	50,000			
	CP	TOYOTA		02/06/17	0.670	50,000			
	CP	TOYOTA		02/06/17	0.670	50,000			
	DN	FNMA		05/26/17	0.550	50,000			
	DN	FNMA		05/26/17	0.550	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
11/29/16 PURCHASES (Continued)									
	YCD	NB CANADA	0.600	01/09/17	0.600	50,000			
	YCD	NB CANADA	0.600	01/09/17	0.600	50,000			
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000			
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000			
11/30/16 REDEMPTIONS									
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		11/30/16	0.410	50,000	1	569.44	0.416
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.567	50,000	279	215,964.39	0.567
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.516	50,000	644	453,919.12	0.516
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.574	50,000	716	561,963.42	0.575
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	716	563,916.55	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.576	50,000	719	565,976.99	0.577
	TR	NOTE	0.500	11/30/16	0.547	50,000	728	544,814.56	0.548
	TR	NOTE	0.500	11/30/16	0.547	50,000	728	544,814.56	0.548
	TR	NOTE	0.500	11/30/16	0.532	50,000	729	529,876.37	0.532
	TR	NOTE	0.500	11/30/16	0.532	50,000	729	529,876.37	0.532
11/30/16 PURCHASES									
	CP	GE CO		12/01/16	0.350	50,000			
	CP	GE CO		12/01/16	0.350	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.113	50,000			
	TR	NOTE	1.000	11/30/18	1.115	50,000			
	TR	NOTE	1.000	11/30/18	1.115	50,000			
	YCD	TORONTO	0.550	12/30/16	0.550	50,000			
	YCD	TORONTO	0.550	12/30/16	0.550	50,000			
	YCD	NORINCHUK	0.610	01/03/17	0.610	50,000			
	YCD	NORINCHUK	0.610	01/03/17	0.610	50,000			

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
11/30/16 PURCHASES (Continued)									
	YCD	DNB	0.600	01/27/17	0.600	50,000			
	YCD	DNB	0.600	01/27/17	0.600	50,000			
	YCD	SWEDBANK	0.720	03/01/17	0.720	50,000			
	YCD	SWEDBANK	0.720	03/01/17	0.720	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), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), International Finance Corporation (IFC). |
| DEB FR | Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IFC. |
| DN | Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IFC. |
| 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	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
New Omni Bank, NA	10/20/16	0.360	4,000,000.00	01/19/17
New Omni Bank, NA	10/27/16	0.360	5,000,000.00	01/26/17
New Omni Bank, NA	11/10/16	0.440	2,000,000.00	02/23/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
AUBURN				
Community 1st Bank	09/16/16	0.380	2,000,000.00	12/16/16
Community 1st Bank	10/05/16	0.350	4,000,000.00	01/11/17
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
BREA				
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
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
Pacific Western Bank	11/17/16	0.630	50,000,000.00	05/18/17
BUENA PARK				
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
Uniti Bank	11/30/16	0.520	2,000,000.00	03/08/17
CHICO				
Golden Valley Bank	11/04/16	0.380	8,000,000.00	02/03/17
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	10/05/16	0.500	10,000,000.00	04/05/17
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	10/12/16	0.360	1,500,000.00	01/11/17
Folsom Lake Bank	10/28/16	0.370	3,500,000.00	01/27/17
Folsom Lake Bank	11/30/16	0.510	3,000,000.00	03/01/17
SAFE Credit Union	09/02/16	0.380	5,000,000.00	12/02/16
SAFE Credit Union	10/05/16	0.350	20,000,000.00	01/11/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17
GOLETA				
Community West Bank	06/02/16	0.490	14,000,000.00	12/01/16
Community West Bank	10/20/16	0.380	13,000,000.00	01/19/17
Community West Bank	11/21/16	0.470	13,000,000.00	02/22/17
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
IRVINE				
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
Banc of California, NA	10/20/16	0.390	100,000,000.00	01/19/17
Banc of California, NA	11/18/16	0.520	100,000,000.00	02/17/17
CommerceWest Bank	09/09/16	0.360	5,000,000.00	12/09/16
CommerceWest Bank	10/13/16	0.350	5,000,000.00	01/12/17
CommerceWest Bank	10/28/16	0.350	5,000,000.00	01/27/17
First Foundation Bank	09/01/16	0.380	32,000,000.00	12/01/16
First Foundation Bank	10/07/16	0.370	12,000,000.00	01/06/17
First Foundation Bank	10/21/16	0.370	25,000,000.00	01/20/17
First Foundation Bank	11/10/16	0.470	12,000,000.00	02/09/17
First Foundation Bank	11/30/16	0.510	30,000,000.00	03/01/17
Pacific Enterprise Bank	09/01/16	0.380	25,000,000.00	12/01/16
Pacific Premier Bank	11/17/16	0.520	10,000,000.00	02/16/17
LODI				
Farmers & Merchants Bk Cen CA	09/07/16	0.340	20,000,000.00	12/07/16
Farmers & Merchants Bk Cen CA	10/05/16	0.320	25,000,000.00	01/11/17
Farmers & Merchants Bk Cen CA	10/14/16	0.370	35,000,000.00	01/13/17
Farmers & Merchants Bk Cen CA	11/30/16	0.490	35,000,000.00	03/01/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
LOS ANGELES				
Bank Leumi USA	10/07/16	0.380	25,000,000.00	01/06/17
Bank Leumi USA	10/19/16	0.350	30,000,000.00	01/18/17
Bank Leumi USA	11/02/16	0.360	20,000,000.00	02/01/17
Bank of Hope	09/09/16	0.380	75,000,000.00	12/09/16
Bank of Hope	10/06/16	0.370	90,000,000.00	01/05/17
Bank of Hope	10/12/16	0.360	45,000,000.00	01/13/17
Bank of Hope	11/30/16	0.510	90,000,000.00	03/01/17
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17
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
Commonwealth Business Bank	10/07/16	0.350	15,000,000.00	01/06/17
Commonwealth Business Bank	10/28/16	0.350	15,000,000.00	01/27/17
Commonwealth Business Bank	11/10/16	0.450	5,000,000.00	02/09/17
Commonwealth Business Bank	11/18/16	0.490	18,000,000.00	02/17/17
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
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17
Hanmi Bank	11/14/16	0.570	25,000,000.00	05/17/17
Hanmi Bank	11/17/16	0.630	25,000,000.00	05/18/17
Manufacturers Bank	09/08/16	0.350	50,000,000.00	12/08/16
Manufacturers Bank	10/07/16	0.370	100,000,000.00	01/06/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Manufacturers Bank	11/10/16	0.590	35,000,000.00	05/11/17
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
Open Bank	11/09/16	0.540	10,000,000.00	05/10/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	09/08/16	0.330	30,000,000.00	12/08/16
Pacific City Bank	10/07/16	0.350	30,000,000.00	01/06/17
Pacific City Bank	11/09/16	0.540	18,700,000.00	05/10/17
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	09/28/16	0.230	15,000,000.00	01/05/17
Beneficial State Bank	10/14/16	0.390	15,000,000.00	01/13/17
Beneficial State Bank	10/21/16	0.340	10,000,000.00	01/13/17
California Bank of Commerce	09/09/16	0.380	10,000,000.00	12/09/16
California Bank of Commerce	10/05/16	0.340	13,500,000.00	01/11/17
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	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
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17
ORANGE				
Grandpoint Bank	10/13/16	0.370	50,000,000.00	01/12/17
Grandpoint Bank	11/03/16	0.390	50,000,000.00	02/02/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/06/16	0.350	5,000,000.00	01/05/17
Malaga Bank, FSB	10/21/16	0.350	46,000,000.00	01/20/17
Malaga Bank, FSB	10/28/16	0.350	9,000,000.00	01/27/17
Malaga Bank, FSB	11/03/16	0.370	10,000,000.00	02/02/17
PASADENA				
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
American Plus Bank, NA	11/16/16	0.640	500,000.00	05/24/17
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
Community Bank	10/12/16	0.360	25,000,000.00	01/13/17
Community Bank	11/02/16	0.350	30,000,000.00	02/01/17
Community Bank	11/10/16	0.470	25,000,000.00	02/09/17
East West Bank	10/13/16	0.370	50,000,000.00	01/12/17
East West Bank	10/19/16	0.340	125,000,000.00	01/18/17
East West Bank	10/21/16	0.370	50,000,000.00	01/18/17
East West Bank	11/04/16	0.400	75,000,000.00	02/03/17
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
EverTrust Bank	11/16/16	0.530	10,000,000.00	02/15/17
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
Wescom Central Credit Union	10/26/16	0.390	50,000,000.00	01/25/17
Wescom Central Credit Union	11/17/16	0.560	50,000,000.00	02/16/17
PASO ROBLES				
Heritage Oaks Bank	09/07/16	0.360	25,000,000.00	12/07/16
PORTERVILLE				
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
Bank of the Sierra	10/05/16	0.340	20,000,000.00	01/11/17
Bank of the Sierra	10/21/16	0.370	20,000,000.00	01/20/17
Bank of the Sierra	11/03/16	0.390	20,000,000.00	02/02/17
Bank of the Sierra	11/10/16	0.460	20,000,000.00	02/23/17
RANCHO CORDOVA				
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
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
American River Bank	11/17/16	0.650	6,500,000.00	05/18/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
REDDING				
Cornerstone Community Bank	11/30/16	0.490	7,000,000.00	03/01/17
REDWOOD CITY				
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
Provident Credit Union	10/13/16	0.350	20,000,000.00	01/12/17
Provident Credit Union	10/20/16	0.360	40,000,000.00	01/19/17
Provident Credit Union	10/26/16	0.350	40,000,000.00	01/25/17
Provident Credit Union	11/16/16	0.530	20,000,000.00	02/15/17
RICHMOND				
Mechanics Bank	09/08/16	0.350	20,000,000.00	12/08/16
Mechanics Bank	10/12/16	0.360	20,000,000.00	01/11/17
Mechanics Bank	10/20/16	0.380	20,000,000.00	01/19/17
Mechanics Bank	11/10/16	0.470	20,000,000.00	02/09/17
ROCKLIN				
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
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
ROSEMEAD				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17
ROSEVILLE				
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
Umpqua Bank	11/10/16	0.590	50,000,000.00	05/11/17
SACRAMENTO				
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
Merchants National Bank of Sacramento	11/02/16	0.350	4,000,000.00	02/01/17
Merchants National Bank of Sacramento	11/30/16	0.630	4,000,000.00	05/31/17
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
River City Bank	11/10/16	0.590	20,000,000.00	05/11/17
River City Bank	11/18/16	0.640	35,000,000.00	05/19/17
Schools Financial Credit Union	11/30/16	0.490	30,000,000.00	03/01/17
SAN DIEGO				
BofI Federal Bank	11/30/16	0.500	25,000,000.00	03/16/17
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
California Coast Credit Union	11/30/16	0.610	25,000,000.00	05/31/17
Mission Federal Credit Union	10/12/16	0.340	10,000,000.00	01/13/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SAN DIEGO (Continued)				
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	11/16/16	0.510	50,000,000.00	02/15/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
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
Western Alliance Bank	11/10/16	0.590	65,000,000.00	05/11/17
Western Alliance Bank	11/16/16	0.660	75,000,000.00	05/17/17
SAN FRANCISCO				
Bank of San Francisco	09/16/16	0.370	10,000,000.00	12/16/16
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
First Republic Bank	11/17/16	0.650	150,000,000.00	05/18/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Presidio Bank	11/17/16	0.540	10,000,000.00	02/16/17
Trans Pacific National Bank	09/16/16	0.370	3,000,000.00	12/16/16
Trans Pacific National Bank	10/21/16	0.370	2,000,000.00	01/20/17
SAN JOSE				
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
Heritage Bank of Commerce	11/16/16	0.660	20,000,000.00	05/17/17
Meriwest Credit Union	10/20/16	0.390	10,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	30,000,000.00	01/19/17
SAN RAMON				
Tri-Valley Bank	11/30/16	0.540	4,000,000.00	03/10/17
Tri-Valley Bank	11/17/16	0.660	6,000,000.00	05/18/17
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	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
Summit State Bank	10/12/16	0.360	14,000,000.00	01/13/17
Summit State Bank	10/21/16	0.370	7,500,000.00	01/20/17
Summit State Bank	11/02/16	0.350	8,000,000.00	02/01/17
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/30/16	0.630	19,000,000.00	05/31/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
VACAVILLE				
Travis Credit Union	09/02/16	0.370	50,000,000.00	12/02/16
Travis Credit Union	10/06/16	0.370	50,000,000.00	01/05/17
WATSONVILLE				
Santa Cruz County Bank	10/14/16	0.370	10,000,000.00	01/13/17
Santa Cruz County Bank	10/28/16	0.350	10,000,000.00	02/16/17
WEST SACRAMENTO				
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
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
Community Business Bank	11/10/16	0.570	5,000,000.00	05/11/17
TOTAL TIME DEPOSITS NOVEMBER 2016			5,231,440,000.00	

BANK DEMAND DEPOSITS
NOVEMBER 2016
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 1,517,609	\$ 3,708,532
2	1,365,760	3,357,358
3	1,426,495	4,067,210
4	1,452,857	4,881,435
5	1,452,857	4,881,435
6	1,452,857	4,881,435
7	1,422,202	3,475,684
8	1,211,374	2,857,281
9	1,294,505	2,844,770
10	1,322,209	2,930,399
11	1,322,209	2,930,399
12	1,322,209	2,930,399
13	1,322,209	2,930,399
14	1,360,772	2,723,317
15	1,357,218	2,933,177
16	1,456,972	2,704,011
17	1,431,300	2,638,833
18	1,319,691	3,006,559
19	1,319,691	3,006,559
20	1,319,691	3,006,559
21	1,125,261	2,474,595
22	921,960	2,302,851
23	389,717	2,339,145
24	389,717	2,339,145
25	1,561,701	2,339,145
26	1,561,701	2,339,145
27	1,561,701	2,339,145
28	1,421,698	2,017,627
29	1,539,328	2,178,947
30	1,530,040	3,385,117

AVERAGE DOLLAR DAYS \$1,315,117 ^{a/}

^{a/} The prescribed bank balance for November was \$1,400,600. This consisted of \$1,314,200 in compensating balances for services, balances for uncollected funds of \$88,000 and a deduction of \$1,600 for November 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 November 16, 2016, has determined and designated the amount of money available for deposit and investment as of November 9, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
 Compensating Balance for Services: \$ 1,314,200,000

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)	11/14/2016	11/18/2016	\$ (673,000,000)	\$ (10,185,400,000)	\$ 5,205,400,000	\$ (4,980,000,000)
(2)	11/21/2016	11/25/2016	\$ 1,929,700,000	\$ (8,255,700,000)	\$ 5,205,400,000	\$ (3,050,300,000)
(3)	11/28/2016	12/2/2016	\$ (2,314,200,000)	\$ (10,569,900,000)	\$ 5,205,400,000	\$ (5,364,500,000)
(4)	12/5/2016	12/9/2016	\$ (495,900,000)	\$ (11,065,800,000)	\$ 5,205,400,000	\$ (5,860,400,000)
(5)	12/12/2016	12/16/2016	\$ 1,071,300,000	\$ (9,994,500,000)	\$ 5,205,400,000	\$ (4,789,100,000)

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 \$ 1,314,200,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Member

Dated: November 16, 2016

* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 12/31/16
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
01/05/17	12/23/16	RWB	103462	FFCB 2.32 (CALLABLE)	2.320	12/29/21	100	\$10,110,000.00	\$10,110,000.00	\$3,909.20
01/12/17	12/23/16	GPS	103471	FHLMC 2.35 (CALLABLE)	2.350	01/12/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
01/19/17	12/27/16	MORCO	103484	FHLMC 2.35 (CALLABLE)	2.350	01/19/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
PSI Non-Trading Total								\$60,110,000.00	\$60,110,000.00	\$3,909.20
TOTAL								\$60,110,000.00	\$60,110,000.00	\$3,909.20