COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

Board of Supervisors

HILDA L. SOLIS
First District

MARK RIDLEY-THOMAS
Second District

SHEILA KUEHL
Third District

JANICE HAHN
Fourth District

KATHRYN BARGER
Fifth District

January 31, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF DECEMBER 2017**

The Report of Investments for the month of December 2017 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of December 2017 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B 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:bp

Attachments

c: Chief Executive Officer
Executive Officer, Board of Supervisors
Auditor-Controller
County Counsel
Los Angeles Community College District
Los Angeles County Office of Education

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR DECEMBER 2017

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 2017

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 2017

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

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 31, 2017

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 11/30/17		
At Cost	$ 32,978,042,966	$ 165,121,437
At Market	$ 32,706,292,641	$ 163,733,648
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	10.46%	30.28%
United States Government and Agency Obligations	58.61%	41.27%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	30.73%	0.00%
Municipal Obligations	0.05%	2.45%
Corporate and Deposit Notes	0.15%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.00%
1-60 days	39.05%	
61 days-1 year	17.48%	41.43%
Over 1 year	43.47%	58.57%
Weighted Average Days to Maturity	579	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF DECEMBER 31, 2017

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, 2017:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	30.73%
Corporate and Deposit Notes	A-1+	P-1	F1	0.08%
	AA-	Aa1	AA	0.07%
Los Angeles County Securities	AA+	Aa1	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	10.46%
U.S. Agency Securities	AA+	Aaa	AAA	52.80%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.13%
U.S. Treasury Bills	AA+	Aaa	AAA	4.68%
				100.00%
SPI				
Local Agency Investment Fund	Not rated	Not rated	Not rated	26.00%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.45%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	15.14%
	A+	Aa2	AA-	15.14%
U.S. Agency Securities	AA+	Aaa	AAA	41.27%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

DECEMBER 31, 2017

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 12/31/17	$ 32,978,042,966
Market Value at 12/31/17	$ 32,706,292,641
Average Daily Balance	$ 31,495,994,676
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 14,689,859
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 38,945,374
Earnings for the Past 12 Months	$ 380,417,904
Earnings Rate for the Month	1.45%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF DECEMBER 31, 2017

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	50,561,541.03	
Bank of the West - Concentration	$	92,869,468.39	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	99,083,055.43	(B)
Union Bank- Concentration	$	(317,696.48)	(C)
Wells Fargo - Concentration	$	445,483.37	
Total Ledger Balance for all Banks	$	242,641,851.74	

(A) $92.103 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) $100 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.

(C) The ending negative balance at Union Bank primarily resulted from a December 29, 2017 projectede deposit estimate that exceeded the actual treasurer's deposit received for the day. This corrected itself the next business day.

TREASURER'S ACTIVITY FOR DECEMBER 2017
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 2017

Total Deposits	$ 10,628,162,833.50
Total Disbursements	$ 6,074,337,041.66
Discretionary Funds Liquidity Withdrawal Ratio:	
As of December 31, 2017	1.56

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
January	$ 9,070,159,000.00	$ 3,984,800,000.00	$ 6,424,000,000.00	$ 6,630,959,000.00
February	$ 3,610,828,000.00	$ 3,558,300,000.00	$ 4,349,500,000.00	$ 9,450,587,000.00
March	$ 2,352,817,000.00	$ 5,339,900,000.00	$ 4,649,300,000.00	$ 12,494,004,000.00
April	$ 432,750,000.00	$ 8,184,300,000.00	$ 5,364,000,000.00	$ 15,747,054,000.00
May	$ 493,250,000.00	$ 3,172,900,000.00	$ 5,504,700,000.00	$ 13,908,504,000.00
June	$ 250,000,000.00	$ 3,785,000,000.00	$ 5,705,700,000.00	$ 12,237,804,000.00

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 2017, the Treasurer placed $42.103 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $92.103 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

REVERSE REPURCHASE AGREEMENTS – A reverse repurchase agreement consists of two simultaneous transactions. One is the sale of securities by the County to a bank or dealer. The other is the commitment by the County to repurchase the securities at the same price at a mutually agreed upon date. The County invests the cash proceeds

of the “sale” in other securities. The term of the reverse repurchase agreements may not exceed one year. The securities “sold” are typically treasury issues.

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR DECEMBER 2017
COMPLIANCE REPORT

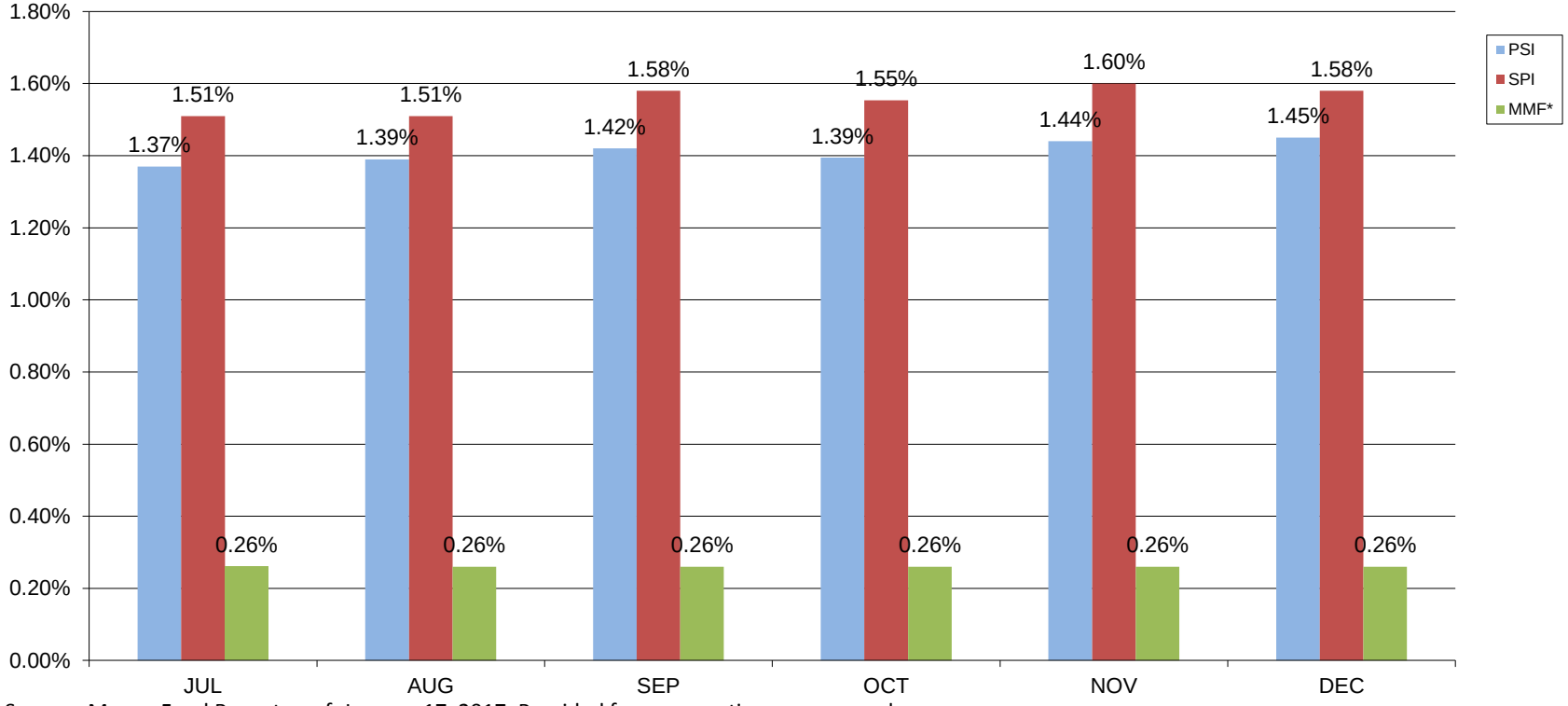
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of December 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 12/31/2017
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
12/1/2017	$ 28,640,788,784.91	$ 149,481,399.63
12/2/2017	28,640,788,784.91	149,251,399.63
12/3/2017	28,640,788,784.91	149,251,399.63
12/4/2017	28,771,666,998.66	149,251,399.63
12/5/2017	30,172,613,256.64	149,251,399.63
12/6/2017	30,516,267,534.45	149,251,399.63
12/7/2017	30,902,215,979.95	149,251,399.63
12/8/2017	31,193,607,066.67	149,251,399.63
12/9/2017	31,193,607,066.67	149,251,399.63
12/10/2017	31,193,607,066.67	149,251,399.63
12/11/2017	31,542,497,744.88	149,251,399.63
12/12/2017	31,884,444,490.46	149,121,400.41
12/13/2017	32,158,439,895.57	149,121,400.41
12/14/2017	32,411,863,971.32	149,121,400.41
12/15/2017	32,297,679,532.20	149,121,400.41
12/16/2017	32,297,679,532.20	149,121,400.41
12/17/2017	32,297,679,532.20	149,121,400.41
12/18/2017	32,274,853,982.69	149,121,400.41
12/19/2017	32,425,467,088.90	149,121,400.41
12/20/2017	31,380,176,966.34	149,121,400.41
12/21/2017	31,436,167,995.66	149,121,400.41
12/22/2017	31,755,832,501.44	149,121,400.41
12/23/2017	31,755,832,501.44	149,121,400.41
12/24/2017	31,755,832,501.44	149,121,400.41
12/25/2017	31,755,832,501.44	149,121,400.41
12/26/2017	31,771,992,388.48	156,121,400.41
12/27/2017	33,120,794,946.82	165,121,400.41
12/28/2017	33,275,188,515.69	140,121,400.41
12/29/2017	32,966,792,040.12	165,121,400.41
12/30/2017	32,966,792,040.12	165,121,400.41
12/31/2017	32,978,042,965.76	165,121,437.34
	$ 31,495,994,676.12	**$ 151,174,949.71**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2017-18
ATTACHMENT IV



* Source: Money Fund Report as of January 17, 2017. Provided for comparative purposes only.

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 12/31/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$24,940,353	$202,654
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	14,005,021	38
Prior Accrual Adjustment		-
Total Revenues	$38,945,374	$202,692
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,336
	-	$5,336
NET INCOME	$38,945,374	$197,356

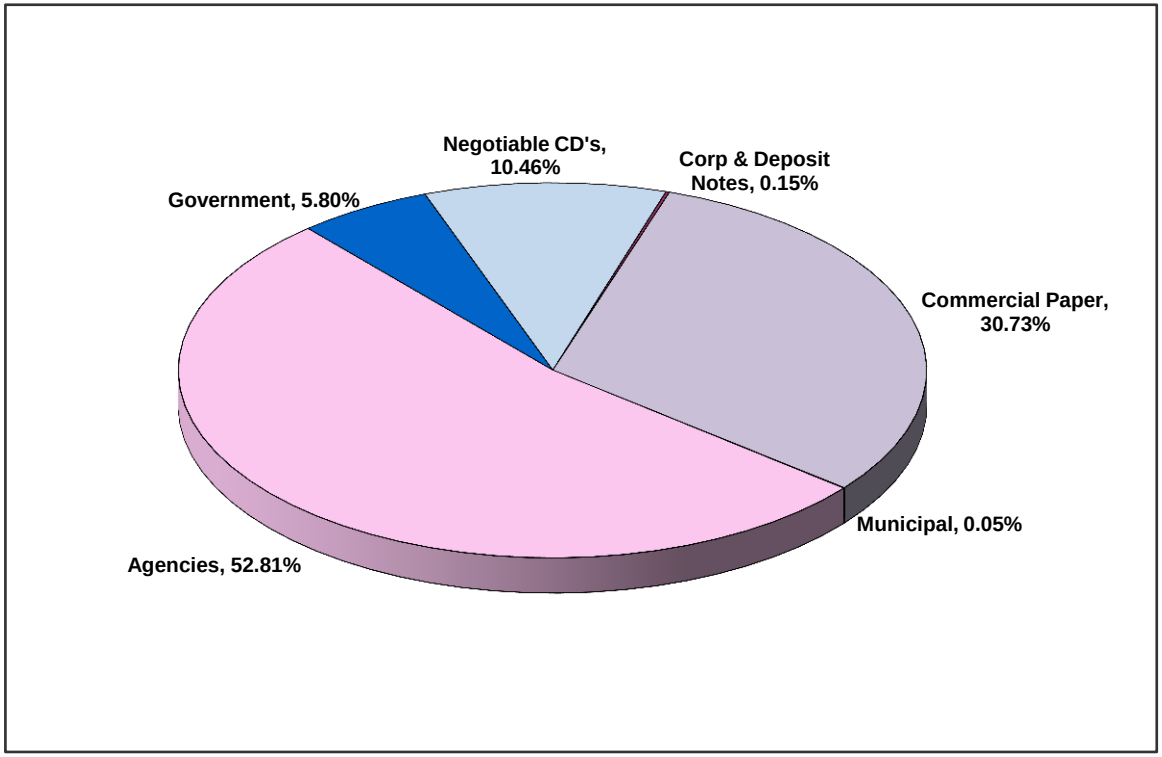
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of December 31, 2017
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	42.73%	
Los Angeles County and Related Entities	49.76%	
Consolidated Sanitation Districts		2.12%
Metropolitan Transportation Authority		1.03%
Miscellaneous Agencies Pooled Investments		1.99%
South Coast Air Quality Management District		1.88%
Miscellaneous		0.01%
Subtotal	92.49%	7.03%
County Bond Proceeds and Repayment Funds		0.48%
Grand Total	92.49%	7.51%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF DECEMBER 2017
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,450,027
Corp & Deposit Notes	49,963
Bankers Acceptance	-
Commercial Paper	10,135,290
Municipal	15,000
Agencies	17,413,941
Other	-
Government	1,913,822
Total	$ 32,978,043

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, 2017 to December 31, 2017
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	12/1/2017	106330	AUTOBAHN FUNDING CO LLC CP	1.28	1/4/2018	25,000,000.00	24,969,777.78	0	CITI	BLAYV
NTRD	CPD	12/1/2017	106359	AUTOBAHN FUNDING CO LLC CP	1.22	1/5/2018	35,000,000.00	34,958,486.11	0	CITI	BLAYV
NTRD	CPD	12/1/2017	106361	EXXON MOBIL CORP CP	1.19	1/4/2018	25,000,000.00	24,971,902.78	0	CITI	BNY
NTRD	CPD	12/1/2017	106362	EXXON MOBIL CORP CP	1.19	1/5/2018	50,000,000.00	49,942,152.78	0	CITI	MFR
NTRD	CPD	12/1/2017	106363	EXXON MOBIL CORP CP	1.19	1/5/2018	50,000,000.00	49,942,152.78	0	CITI	MFR
NTRD	CPD	12/1/2017	106364	LA FAYETTE ASSET SEC LLC C	1.29	1/9/2018	25,000,000.00	24,965,062.50	0	CITI	MS
NTRD	CPD	12/1/2017	106365	SHEFFIELD RECEIVABLES CORP	1.43	2/1/2018	37,744,000.00	37,651,044.92	0	CITI	RBCCM
NTRD	CPD	12/1/2017	106366	LA FAYETTE ASSET SEC LLC C	1.32	1/12/2018	25,000,000.00	24,961,500.00	0	CITI	JPM
NTRD	CPD	12/1/2017	106367	AUTOBAHN FUNDING CO LLC CP	1.27	1/3/2018	50,000,000.00	49,941,791.67	0	CITI	BLAYV
NTRD	CPD	12/1/2017	106368	SHEFFIELD RECEIVABLES CORP	1.38	1/31/2018	50,000,000.00	49,883,083.33	0	CITI	RBCCM
NTRD	CPD	12/1/2017	106369	AUTOBAHN FUNDING CO LLC CP	1.27	1/4/2018	25,000,000.00	24,970,013.89	0	CITI	LOOP
NTRD	CPD	12/1/2017	106370	OLD LINE FUNDING LLC CP	1.5	3/12/2018	5,795,000.00	5,770,612.71	0	CITI	RBCCM
NTRD	CPD	12/1/2017	106347	PRIVATE EXPORT FUNDING COR	1.24	1/3/2018	25,000,000.00	24,971,583.33	0	CITI	BLAYV
NTRD	CPD	12/1/2017	106372	OLD LINE FUNDING LLC CP	1.28	1/8/2018	13,758,000.00	13,739,411.41	0	CITI	JPM
NTRD	CPD	12/1/2017	106374	THUNDER BAY FUNDING LLC CP	1.48	2/22/2018	5,000,000.00	4,982,938.89	0	CITI	JPM
NTRD	CPD	12/1/2017	106375	SHEFFIELD RECEIVABLES CORP	1.38	2/2/2018	25,000,000.00	24,939,625.00	0	CITI	LOOP
NTRD	CPD	12/4/2017	106383	CHEVRON CORP CP	1.25	1/4/2018	50,000,000.00	49,946,180.56	0	CITI	BCI
NTRD	CPD	12/4/2017	106384	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	25,000,000.00	24,971,555.56	0	CITI	BLAYV
NTRD	CPD	12/4/2017	106385	ABBEY NATIONAL TREAS SV PL	1.17	12/5/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/4/2017	106386	SHEFFIELD RECEIVABLES CORP	1.34	1/16/2018	50,000,000.00	49,919,972.22	0	CITI	LOOP
NTRD	CPD	12/4/2017	106387	ATLANTIC ASSET SEC LLC CP	1.28	1/12/2018	50,000,000.00	49,930,666.67	0	CITI	MS
NTRD	CPD	12/4/2017	106388	CHEVRON CORP CP	1.25	1/5/2018	50,000,000.00	49,944,444.44	0	CITI	BCI
NTRD	CPD	12/4/2017	106389	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	10,000,000.00	9,988,622.22	0	CITI	BLAYV
NTRD	CPD	12/4/2017	106390	ATLANTIC ASSET SEC LLC CP	1.3	1/17/2018	50,000,000.00	49,920,555.56	0	CITI	LOOP
NTRD	CPD	12/4/2017	106391	ABBEY NATIONAL TREAS SV PL	1.29	12/29/2017	50,000,000.00	49,955,208.33	0	CITI	MFR
NTRD	CPD	12/4/2017	106392	OLD LINE FUNDING LLC CP	1.28	1/8/2018	28,000,000.00	27,965,155.56	0	CITI	JPM
NTRD	CPD	12/4/2017	106395	OLD LINE FUNDING LLC CP	1.49	2/20/2018	39,600,000.00	39,472,158.00	0	CITI	BLAYV
NTRD	CPD	12/4/2017	106373	OLD LINE FUNDING LLC CP	1.28	1/8/2018	11,242,000.00	11,228,009.96	0	CITI	JPM
NTRD	CPD	12/5/2017	106396	NATIXIS NY BRANCH CP	1.16	12/11/2017	50,000,000.00	49,990,333.33	0	CITI	UBSSEC
NTRD	CPD	12/5/2017	106397	NATIXIS NY BRANCH CP	1.16	12/11/2017	50,000,000.00	49,990,333.33	0	CITI	UBSSEC
NTRD	CPD	12/5/2017	106398	NATIXIS NY BRANCH CP	1.16	12/11/2017	50,000,000.00	49,990,333.33	0	CITI	UBSSEC
NTRD	CPD	12/5/2017	106399	NATIXIS NY BRANCH CP	1.16	12/11/2017	50,000,000.00	49,990,333.33	0	CITI	UBSSEC
NTRD	CPD	12/5/2017	106410	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,996,750.00	0	CITI	JPM
NTRD	CPD	12/5/2017	106411	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,996,750.00	0	CITI	JPM
NTRD	CPD	12/5/2017	106412	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,996,750.00	0	CITI	JPM
NTRD	CPD	12/5/2017	106413	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,996,750.00	0	CITI	JPM
NTRD	CPD	12/5/2017	106414	AUTOBAHN FUNDING CO LLC CP	1.28	1/8/2018	15,000,000.00	14,981,866.67	0	CITI	BLAYV
NTRD	CPD	12/5/2017	106402	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM

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NTRD	CPD	12/5/2017	106403	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM
NTRD	CPD	12/5/2017	106404	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM
NTRD	CPD	12/5/2017	106405	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM
NTRD	CPD	12/5/2017	106406	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM
NTRD	CPD	12/5/2017	106407	NATIXIS NY BRANCH CP	1.16	12/7/2017	50,000,000.00	49,996,777.78	0	CITI	RBCCM
NTRD	CPD	12/5/2017	106417	AUTOBAHN FUNDING CO LLC CP	1.28	1/8/2018	40,000,000.00	39,951,644.44	0	CITI	BLAYV
NTRD	CPD	12/5/2017	106418	ATLANTIC ASSET SEC LLC CP	1.3	1/19/2018	50,000,000.00	49,918,750.00	0	CITI	CRSU
NTRD	CPD	12/5/2017	106419	OLD LINE FUNDING LLC CP	1.48	2/20/2018	27,400,000.00	27,313,263.78	0	CITI	LOOP
NTRD	CPD	12/5/2017	106420	COCA COLA CO CP	1.25	1/17/2018	22,600,000.00	22,566,256.94	0	CITI	LOOP
NTRD	CPD	12/5/2017	106421	LA FAYETTE ASSET SEC LLC C	1.29	1/18/2018	26,000,000.00	25,959,006.67	0	CITI	MS
NTRD	CPD	12/5/2017	106422	SHEFFIELD RECEIVABLES CORP	1.32	1/22/2018	50,000,000.00	49,912,000.00	0	CITI	MS
NTRD	CPD	12/5/2017	106432	SHEFFIELD RECEIVABLES CORP	1.31	1/19/2018	50,000,000.00	49,918,125.00	0	CITI	MFR
NTRD	CPD	12/5/2017	106433	SHEFFIELD RECEIVABLES CORP	1.4	2/2/2018	50,000,000.00	49,885,277.78	0	CITI	JPM
NTRD	CPD	12/5/2017	106434	OLD LINE FUNDING LLC CP	1.5	2/21/2018	39,349,000.00	39,221,115.75	0	CITI	BLAYV
NTRD	CPD	12/5/2017	106435	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	17,027,000.00	16,961,020.38	0	CITI	JPM
NTRD	CPD	12/6/2017	106438	ATLANTIC ASSET SEC LLC CP	1.29	1/16/2018	35,000,000.00	34,948,579.17	0	CITI	MS
NTRD	CPD	12/6/2017	106439	SHEFFIELD RECEIVABLES CORP	1.41	1/31/2018	50,000,000.00	49,890,333.33	0	CITI	MS
NTRD	CPD	12/6/2017	106440	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,929,000.00	0	CITI	JPM
NTRD	CPD	12/6/2017	106441	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,929,000.00	0	CITI	JPM
NTRD	CPD	12/6/2017	106442	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,929,000.00	0	CITI	JPM
NTRD	CPD	12/6/2017	106443	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	45,285,000.00	45,220,695.30	0	CITI	JPM
NTRD	CPD	12/6/2017	106444	AUTOBAHN FUNDING CO LLC CP	1.3	1/12/2018	25,000,000.00	24,966,597.22	0	CITI	BLAYV
NTRD	CPD	12/6/2017	106445	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	12/6/2017	106446	ABBEY NATIONAL TREAS SV PL	1.17	12/7/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	12/6/2017	106449	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	50,000,000.00	49,808,402.78	0	CITI	BLAYV
NTRD	CPD	12/6/2017	106450	ATLANTIC ASSET SEC LLC CP	1.46	2/13/2018	29,528,000.00	29,445,370.81	0	CITI	BLAYV
NTRD	CPD	12/7/2017	106451	AUTOBAHN FUNDING CO LLC CP	1.3	1/10/2018	25,000,000.00	24,969,305.56	0	CITI	BLAYV
NTRD	CPD	12/7/2017	106452	REGENCY MARKETS NO. 1 LLC	1.41	1/11/2018	50,000,000.00	49,931,458.33	0	CITI	BLAYV
NTRD	CPD	12/7/2017	106453	REGENCY MARKETS NO. 1 LLC	1.41	1/11/2018	3,883,000.00	3,877,677.05	0	CITI	BLAYV
NTRD	CPD	12/7/2017	106454	TOYOTA MOTOR CREDIT CORP C	1.37	1/25/2018	50,000,000.00	49,906,763.89	0	CITI	TFS
NTRD	CPD	12/7/2017	106455	REGENCY MARKETS NO. 1 LLC	1.41	1/5/2018	50,000,000.00	49,943,208.33	0	CITI	LOOP
NTRD	CPD	12/7/2017	106456	REGENCY MARKETS NO. 1 LLC	1.41	1/5/2018	50,000,000.00	49,943,208.33	0	CITI	LOOP
NTRD	CPD	12/7/2017	106457	NATIXIS NY BRANCH CP	1.33	12/28/2017	50,000,000.00	49,961,208.33	0	CITI	UBSSEC
NTRD	CPD	12/7/2017	106458	NATIXIS NY BRANCH CP	1.33	12/28/2017	50,000,000.00	49,961,208.33	0	CITI	UBSSEC
NTRD	CPD	12/7/2017	106459	ABBEY NATIONAL TREAS SV PL	1.17	12/8/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/7/2017	106460	ABBEY NATIONAL TREAS SV PL	1.17	12/8/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/7/2017	106462	NATIXIS NY BRANCH CP	1.28	12/26/2017	50,000,000.00	49,966,222.22	0	CITI	BNY
NTRD	CPD	12/7/2017	106463	NATIXIS NY BRANCH CP	1.28	12/26/2017	50,000,000.00	49,966,222.22	0	CITI	BNY

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NTRD	CPD	12/7/2017	106465	CAFCO LLC CP	1.56	3/13/2018	50,000,000.00	49,792,000.00	0	CITI	BLAYV
NTRD	CPD	12/7/2017	106472	LA FAYETTE ASSET SEC LLC C	1.22	12/14/2017	50,000,000.00	49,988,138.89	0	CITI	JPM
NTRD	CPD	12/7/2017	106474	ABBEY NATIONAL TREAS SV PL	1.3	12/29/2017	50,000,000.00	49,960,277.78	0	CITI	MFR
NTRD	CPD	12/7/2017	106475	CRC FUNDING LLC CP	1.55	3/9/2018	2,166,000.00	2,157,420.23	0	CITI	JPM
NTRD	CPD	12/8/2017	106477	OLD LINE FUNDING LLC CP	1.46	2/5/2018	50,000,000.00	49,880,361.11	0	CITI	BLAYV
NTRD	CPD	12/8/2017	106478	CRC FUNDING LLC CP	1.56	3/15/2018	25,000,000.00	24,894,916.67	0	CITI	LOOP
NTRD	CPD	12/8/2017	106479	ATLANTIC ASSET SEC LLC CP	1.32	1/10/2018	50,000,000.00	49,939,500.00	0	CITI	MS
NTRD	CPD	12/8/2017	106490	CIESCO LLC CP	1.57	3/12/2018	17,034,000.00	16,964,170.06	0	CITI	BLAYV
NTRD	CPD	12/8/2017	106491	CREDIT AGRICOLE CIB NY BR	1.29	1/10/2018	50,000,000.00	49,940,875.00	0	CITI	MFR
NTRD	CPD	12/8/2017	106482	LA FAYETTE ASSET SEC LLC C	1.35	1/9/2018	50,000,000.00	49,940,000.00	0	CITI	BLAYV
NTRD	CPD	12/8/2017	106485	ABBEY NATIONAL TREAS SV PL	1.3	12/29/2017	50,000,000.00	49,962,083.33	0	CITI	MFR
NTRD	CPD	12/8/2017	106486	LA FAYETTE ASSET SEC LLC C	1.4	1/30/2018	50,000,000.00	49,896,944.44	0	CITI	MS
NTRD	CPD	12/8/2017	106488	LA FAYETTE ASSET SEC LLC C	1.35	1/12/2018	50,000,000.00	49,934,375.00	0	CITI	LOOP
NTRD	CPD	12/11/2017	106501	ABBEY NATIONAL TREAS SV PL	1.32	12/28/2017	50,000,000.00	49,968,833.33	0	CITI	MFR
NTRD	CPD	12/11/2017	106502	CANADIAN IMP BK OF COMMERC	1.32	1/17/2018	50,000,000.00	49,932,166.67	0	CITI	MFR
NTRD	CPD	12/11/2017	106483	LA FAYETTE ASSET SEC LLC C	1.35	1/19/2018	50,000,000.00	49,926,875.00	0	CITI	MS
NTRD	CPD	12/11/2017	106484	THUNDER BAY FUNDING LLC CP	1.47	2/5/2018	35,000,000.00	34,919,966.67	0	CITI	RBCCM
NTRD	CPD	12/11/2017	106492	AUTOBAHN FUNDING CO LLC CP	1.31	1/12/2018	25,000,000.00	24,970,888.89	0	CITI	BLAYV
NTRD	CPD	12/11/2017	106493	ABBEY NATIONAL TREAS SV PL	1.17	12/12/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/11/2017	106494	ABBEY NATIONAL TREAS SV PL	1.17	12/12/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/11/2017	106495	ABBEY NATIONAL TREAS SV PL	1.17	12/12/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	12/11/2017	106496	CANADIAN IMP BK OF COMMERC	1.32	1/12/2018	50,000,000.00	49,941,333.33	0	CITI	MFR
NTRD	CPD	12/11/2017	106497	AUTOBAHN FUNDING CO LLC CP	1.32	1/12/2018	30,000,000.00	29,964,800.00	0	CITI	CRSU
NTRD	CPD	12/11/2017	106498	TOYOTA MOTOR CREDIT CORP C	1.41	1/30/2018	50,000,000.00	49,902,083.33	0	CITI	TFS
NTRD	CPD	12/11/2017	106499	UNILEVER CAPITAL CORP CP	1.34	1/22/2018	50,000,000.00	49,921,833.33	0	CITI	BLAYV
NTRD	CPD	12/11/2017	106504	LA FAYETTE ASSET SEC LLC C	1.5	2/9/2018	15,000,000.00	14,962,500.00	0	CITI	MS
NTRD	CPD	12/11/2017	106505	OLD LINE FUNDING LLC CP	1.53	2/20/2018	43,544,000.00	43,412,605.98	0	CITI	BLAYV
NTRD	CPD	12/12/2017	106506	ABBEY NATIONAL TREAS SV PL	1.17	12/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	12/12/2017	106507	ABBEY NATIONAL TREAS SV PL	1.17	12/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	12/12/2017	106508	AUTOBAHN FUNDING CO LLC CP	1.32	1/18/2018	30,000,000.00	29,959,300.00	0	CITI	LOOP
NTRD	CPD	12/12/2017	106509	EMERSON ELECTRIC COMPANY C	1.34	1/17/2018	50,000,000.00	49,933,000.00	0	CITI	LOOP
NTRD	CPD	12/12/2017	106510	THUNDER BAY FUNDING LLC CP	1.4	1/17/2018	20,000,000.00	19,972,000.00	0	CITI	BLAYV
NTRD	CPD	12/12/2017	106511	NATIXIS NY BRANCH CP	1.37	12/29/2017	50,000,000.00	49,967,652.78	0	CITI	UBSSEC
NTRD	CPD	12/12/2017	106512	NATIXIS NY BRANCH CP	1.37	12/29/2017	50,000,000.00	49,967,652.78	0	CITI	UBSSEC
NTRD	CPD	12/12/2017	106513	MONT BLANC CAPITAL CORP CP	1.53	2/12/2018	15,853,000.00	15,811,227.35	0	CITI	BLAYV
NTRD	CPD	12/12/2017	106514	NATIXIS NY BRANCH CP	1.34	12/28/2017	50,000,000.00	49,970,222.22	0	CITI	PIPE
NTRD	CPD	12/12/2017	106515	CANADIAN IMP BK OF COMMERC	1.32	1/19/2018	50,000,000.00	49,930,333.33	0	CITI	MFR
NTRD	CPD	12/12/2017	106516	CANADIAN IMP BK OF COMMERC	1.32	1/19/2018	50,000,000.00	49,930,333.33	0	CITI	MFR

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NTRD	CPD	12/12/2017	106517	THUNDER BAY FUNDING LLC CP	1.4	1/18/2018	25,000,000.00	24,964,027.78	0	CITI	BLAYV
NTRD	CPD	12/12/2017	106518	LA FAYETTE ASSET SEC LLC C	1.42	2/2/2018	25,000,000.00	24,948,722.22	0	CITI	MS
NTRD	CPD	12/12/2017	106519	LA FAYETTE ASSET SEC LLC C	1.54	2/9/2018	28,552,000.00	28,479,937.92	0	CITI	BLAYV
NTRD	CPD	12/12/2017	106520	SHEFFIELD RECEIVABLES CORP	1.49	2/15/2018	32,176,000.00	32,089,437.62	0	CITI	MFR
NTRD	CPD	12/13/2017	106521	AUTOBAHN FUNDING CO LLC CP	1.33	1/19/2018	30,000,000.00	29,958,991.67	0	CITI	CRSU
NTRD	CPD	12/13/2017	106522	CHEVRON CORP CP	1.33	1/18/2018	25,000,000.00	24,966,750.00	0	CITI	LOOP
NTRD	CPD	12/13/2017	106523	NATIXIS NY BRANCH CP	1.39	12/28/2017	50,000,000.00	49,971,041.67	0	CITI	BNY
NTRD	CPD	12/13/2017	106524	AUTOBAHN FUNDING CO LLC CP	1.32	1/18/2018	30,000,000.00	29,960,400.00	0	CITI	LOOP
NTRD	CPD	12/13/2017	106525	UNILEVER CAPITAL CORP CP	1.38	1/30/2018	25,000,000.00	24,954,000.00	0	CITI	BLAYV
NTRD	CPD	12/13/2017	106533	OLD LINE FUNDING LLC CP	1.46	1/11/2018	14,443,000.00	14,426,013.43	0	CITI	BLAYV
NTRD	CPD	12/13/2017	106527	ABBEY NATIONAL TREAS SV PL	1.17	12/14/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	12/13/2017	106528	ABBEY NATIONAL TREAS SV PL	1.17	12/14/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	12/13/2017	106529	ABBEY NATIONAL TREAS SV PL	1.48	1/31/2018	50,000,000.00	49,899,277.78	0	CITI	MFR
NTRD	CPD	12/13/2017	106530	ABBEY NATIONAL TREAS SV PL	1.48	1/31/2018	50,000,000.00	49,899,277.78	0	CITI	MFR
NTRD	CPD	12/13/2017	106531	SHEFFIELD RECEIVABLES CORP	1.49	2/9/2018	25,000,000.00	24,939,986.11	0	CITI	MS
NTRD	CPD	12/14/2017	106542	TOYOTA MOTOR CREDIT CORP C	1.44	1/30/2018	50,000,000.00	49,906,000.00	0	CITI	TFS
NTRD	CPD	12/14/2017	106534	EMERSON ELECTRIC COMPANY C	1.38	1/18/2018	50,000,000.00	49,932,916.67	0	CITI	BLAYV
NTRD	CPD	12/14/2017	106535	ABBEY NATIONAL TREAS SV PL	1.42	12/15/2017	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	12/14/2017	106536	ABBEY NATIONAL TREAS SV PL	1.42	12/15/2017	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	12/14/2017	106537	AUTOBAHN FUNDING CO LLC CP	1.39	1/19/2018	50,000,000.00	49,930,500.00	0	CITI	LOOP
NTRD	CPD	12/14/2017	106538	AUTOBAHN FUNDING CO LLC CP	1.39	1/19/2018	25,000,000.00	24,965,250.00	0	CITI	LOOP
NTRD	CPD	12/14/2017	106544	EXXON MOBIL CORP CP	1.34	1/23/2018	50,000,000.00	49,925,555.56	0	CITI	MFR
NTRD	CPD	12/14/2017	106545	PFIZER INC CP	1.38	1/30/2018	50,000,000.00	49,909,916.67	0	CITI	BLAYV
NTRD	CPD	12/14/2017	106546	UNILEVER CAPITAL CORP CP	1.38	1/30/2018	13,800,000.00	13,775,137.00	0	CITI	GPS
NTRD	CPD	12/14/2017	106547	EMERSON ELECTRIC COMPANY C	1.4	1/10/2018	11,138,000.00	11,126,305.10	0	CITI	BLAYV
NTRD	CPD	12/15/2017	106548	ATLANTIC ASSET SEC LLC CP	1.5	2/8/2018	7,750,000.00	7,732,239.58	0	CITI	CRSU
NTRD	CPD	12/15/2017	106549	LA FAYETTE ASSET SEC LLC C	1.52	2/15/2018	50,000,000.00	49,869,111.11	0	CITI	MFR
NTRD	CPD	12/15/2017	106550	ABBEY NATIONAL TREAS SV PL	1.42	12/18/2017	50,000,000.00	49,994,083.33	0	CITI	BNY
NTRD	CPD	12/15/2017	106551	ABBEY NATIONAL TREAS SV PL	1.42	12/18/2017	50,000,000.00	49,994,083.33	0	CITI	BNY
NTRD	CPD	12/15/2017	106552	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	50,000,000.00	49,899,333.33	0	CITI	MS
NTRD	CPD	12/15/2017	106553	AUTOBAHN FUNDING CO LLC CP	1.4	1/22/2018	50,000,000.00	49,926,111.11	0	CITI	CRSU
NTRD	CPD	12/15/2017	106554	AUTOBAHN FUNDING CO LLC CP	1.4	1/22/2018	10,000,000.00	9,985,222.22	0	CITI	CRSU
NTRD	CPD	12/15/2017	106555	CANCARA ASSET SEC LLC CP	1.58	2/13/2018	50,000,000.00	49,868,333.33	0	CITI	BLAYV
NTRD	CPD	12/15/2017	106556	TOYOTA MOTOR CREDIT CORP C	1.44	1/30/2018	50,000,000.00	49,908,000.00	0	CITI	TFS
NTRD	CPD	12/15/2017	106557	THUNDER BAY FUNDING LLC CP	1.48	1/24/2018	25,000,000.00	24,958,888.89	0	CITI	BLAYV
NTRD	CPD	12/15/2017	106558	THUNDER BAY FUNDING LLC CP	1.51	1/23/2018	18,000,000.00	17,970,555.00	0	CITI	CRSU
NTRD	CPD	12/15/2017	106561	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	16,167,000.00	16,118,139.73	0	CITI	BCI
NTRD	CPD	12/15/2017	106543	REGENCY MARKETS NO. 1 LLC	1.49	1/16/2018	19,700,000.00	19,673,908.44	0	CITI	LOOP

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NTRD	CPD	12/18/2017	106562	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	20,933,000.00	20,872,526.89	0	CITI	BCI
NTRD	CPD	12/18/2017	106563	ABBEY NATIONAL TREAS SV PL	1.42	12/19/2017	50,000,000.00	49,998,027.78	0	CITI	BNY
NTRD	CPD	12/18/2017	106564	AUTOBAHN FUNDING CO LLC CP	1.42	1/23/2018	30,000,000.00	29,957,400.00	0	CITI	CRSU
NTRD	CPD	12/18/2017	106565	AUTOBAHN FUNDING CO LLC CP	1.41	1/22/2018	30,000,000.00	29,958,875.00	0	CITI	LOOP
NTRD	CPD	12/18/2017	106566	AUTOBAHN FUNDING CO LLC CP	1.41	1/22/2018	30,000,000.00	29,958,875.00	0	CITI	LOOP
NTRD	CPD	12/18/2017	106567	THUNDER BAY FUNDING LLC CP	1.57	2/6/2018	50,000,000.00	49,890,972.22	0	CITI	RBCCM
NTRD	CPD	12/18/2017	106568	SHEFFIELD RECEIVABLES CORP	1.52	2/15/2018	50,000,000.00	49,875,444.44	0	CITI	MFR
NTRD	CPD	12/18/2017	106569	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	40,000,000.00	39,924,500.00	0	CITI	MS
NTRD	CPD	12/18/2017	106570	CRC FUNDING LLC CP	1.67	3/21/2018	3,877,000.00	3,860,273.98	0	CITI	JPM
NTRD	CPD	12/18/2017	106571	ATLANTIC ASSET SEC LLC CP	1.5	1/18/2018	50,000,000.00	49,935,416.67	0	CITI	BLAYV
NTRD	CPD	12/18/2017	106559	OLD LINE FUNDING LLC CP	1.48	1/18/2018	34,300,000.00	34,256,286.56	0	CITI	LOOP
NTRD	CPD	12/19/2017	106572	MONT BLANC CAPITAL CORP CP	1.7	3/15/2018	21,436,000.00	21,348,946.02	0	CITI	INGF
NTRD	CPD	12/19/2017	106573	ABBEY NATIONAL TREAS SV PL	1.42	12/20/2017	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	12/19/2017	106574	ABBEY NATIONAL TREAS SV PL	1.42	12/20/2017	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	12/19/2017	106575	ABBEY NATIONAL TREAS SV PL	1.42	12/20/2017	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	12/19/2017	106576	OLD LINE FUNDING LLC CP	1.55	2/6/2018	50,000,000.00	49,894,513.89	0	CITI	MFR
NTRD	CPD	12/19/2017	106577	REGENCY MARKETS NO. 1 LLC	1.54	1/12/2018	6,037,000.00	6,030,802.01	0	CITI	JPM
NTRD	CPD	12/19/2017	106578	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	50,000,000.00	49,933,694.44	0	CITI	JPM
NTRD	CPD	12/19/2017	106579	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	50,000,000.00	49,933,694.44	0	CITI	JPM
NTRD	CPD	12/19/2017	106580	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	36,312,000.00	36,263,846.25	0	CITI	JPM
NTRD	CPD	12/19/2017	106583	THUNDER BAY FUNDING LLC CP	1.56	1/17/2018	50,000,000.00	49,937,166.67	0	CITI	BLAYV
NTRD	CPD	12/19/2017	106584	MONT BLANC CAPITAL CORP CP	1.75	3/14/2018	23,430,000.00	23,333,188.54	0	CITI	INGF
NTRD	CPD	12/19/2017	106585	ATLANTIC ASSET SEC LLC CP	1.58	2/6/2018	50,000,000.00	49,892,472.22	0	CITI	MS
NTRD	CPD	12/19/2017	106586	THUNDER BAY FUNDING LLC CP	1.6	2/8/2018	35,000,000.00	34,920,666.67	0	CITI	MFR
NTRD	CPD	12/19/2017	106587	CRC FUNDING LLC CP	1.72	3/21/2018	6,136,000.00	6,109,028.87	0	CITI	JPM
NTRD	CPD	12/20/2017	106591	SHEFFIELD RECEIVABLES CORP	1.64	1/19/2018	35,000,000.00	34,952,166.67	0	CITI	BLAYV
NTRD	CPD	12/20/2017	106592	CRC FUNDING LLC CP	1.72	3/21/2018	6,837,000.00	6,807,274.24	0	CITI	JPM
NTRD	CPD	12/20/2017	106593	AUTOBAHN FUNDING CO LLC CP	1.44	1/23/2018	50,000,000.00	49,932,000.00	0	CITI	LOOP
NTRD	CPD	12/20/2017	106594	SHEFFIELD RECEIVABLES CORP	1.62	2/23/2018	50,000,000.00	49,853,750.00	0	CITI	MFR
NTRD	CPD	12/20/2017	106601	AUTOBAHN FUNDING CO LLC CP	1.47	1/25/2018	43,000,000.00	42,936,790.00	0	CITI	BLAYV
NTRD	CPD	12/20/2017	106602	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	9,901,000.00	9,856,445.50	0	CITI	JPM
NTRD	CPD	12/21/2017	106603	AUTOBAHN FUNDING CO LLC CP	1.5	1/24/2018	25,000,000.00	24,964,583.33	0	CITI	LOOP
NTRD	CPD	12/21/2017	106607	TOYOTA MOTOR CREDIT CORP C	1.51	2/5/2018	50,000,000.00	49,903,527.78	0	CITI	TFS
NTRD	CPD	12/21/2017	106610	SHEFFIELD RECEIVABLES CORP	1.6	2/1/2018	50,000,000.00	49,906,666.67	0	CITI	BLAYV
NTRD	CPD	12/21/2017	106611	CAFCO LLC CP	1.65	2/22/2018	25,000,000.00	24,927,812.50	0	CITI	LOOP
NTRD	CPD	12/21/2017	106614	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	12,769,000.00	12,712,177.95	0	CITI	BLAYV
NTRD	CPD	12/22/2017	106617	AUTOBAHN FUNDING CO LLC CP	1.5	1/23/2018	50,000,000.00	49,933,333.33	0	CITI	BLAYV
NTRD	CPD	12/22/2017	106618	SHEFFIELD RECEIVABLES CORP	1.58	2/2/2018	50,000,000.00	49,907,833.33	0	CITI	MS

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NTRD	CPD	12/22/2017	106619	SHEFFIELD RECEIVABLES CORP	1.6	2/6/2018	50,000,000.00	49,897,777.78	0	CITI	MFR
NTRD	CPD	12/22/2017	106620	ABBEY NATIONAL TREAS SV PL	1.42	12/26/2017	50,000,000.00	49,992,111.11	0	CITI	RBCCM
NTRD	CPD	12/22/2017	106621	ABBEY NATIONAL TREAS SV PL	1.42	12/26/2017	50,000,000.00	49,992,111.11	0	CITI	RBCCM
NTRD	CPD	12/22/2017	106622	THUNDER BAY FUNDING LLC CP	1.73	3/15/2018	37,000,000.00	36,852,421.39	0	CITI	CRSU
NTRD	CPD	12/22/2017	106623	CAFCO LLC CP	1.63	2/15/2018	50,000,000.00	49,875,486.11	0	CITI	BLAYV
NTRD	CPD	12/22/2017	106624	SHEFFIELD RECEIVABLES CORP	1.65	2/23/2018	40,000,000.00	39,884,500.00	0	CITI	LOOP
NTRD	CPD	12/22/2017	106625	ATLANTIC ASSET SEC LLC CP	1.75	3/14/2018	13,529,000.00	13,475,071.90	0	CITI	BLAYV
NTRD	CPD	12/22/2017	106604	ING U.S. FUNDING LLC CP	1.6	2/23/2018	50,000,000.00	49,860,000.00	0	CITI	INGF
NTRD	CPD	12/22/2017	106605	THUNDER BAY FUNDING LLC CP	1.6	1/22/2018	40,000,000.00	39,944,888.89	0	CITI	RBCCM
NTRD	CPD	12/22/2017	106606	ATLANTIC ASSET SEC LLC CP	1.6	1/22/2018	50,000,000.00	49,931,111.11	0	CITI	RBCCM
NTRD	CPD	12/22/2017	106599	ATLANTIC ASSET SEC LLC CP	1.55	1/22/2018	50,000,000.00	49,933,263.89	0	CITI	JPM
NTRD	CPD	12/26/2017	106631	NATIXIS NY BRANCH CP	1.41	12/28/2017	50,000,000.00	49,996,083.33	0	CITI	RBCCM
NTRD	CPD	12/26/2017	106632	NATIXIS NY BRANCH CP	1.41	12/28/2017	50,000,000.00	49,996,083.33	0	CITI	RBCCM
NTRD	CPD	12/26/2017	106633	ATLANTIC ASSET SEC LLC CP	1.54	2/5/2018	50,000,000.00	49,912,305.56	0	CITI	MS
NTRD	CPD	12/26/2017	106634	AUTOBAHN FUNDING CO LLC CP	1.5	1/25/2018	25,000,000.00	24,968,750.00	0	CITI	BLAYV
NTRD	CPD	12/26/2017	106635	CRC FUNDING LLC CP	1.67	2/7/2018	7,000,000.00	6,986,036.94	0	CITI	BLAYV
NTRD	CPD	12/26/2017	106636	MONT BLANC CAPITAL CORP CP	1.7	2/14/2018	10,000,000.00	9,976,388.89	0	CITI	BLAYV
NTRD	CPD	12/26/2017	106637	ATLANTIC ASSET SEC LLC CP	1.42	1/12/2018	47,614,000.00	47,582,072.17	0	CITI	MFR
NTRD	CPD	12/26/2017	106638	SHEFFIELD RECEIVABLES CORP	1.75	2/12/2018	4,450,000.00	4,439,616.67	0	CITI	BCI
NTRD	CPD	12/26/2017	106639	THUNDER BAY FUNDING LLC CP	1.7	3/14/2018	12,300,000.00	12,254,695.00	0	CITI	GPS
NTRD	CPD	12/26/2017	106640	THUNDER BAY FUNDING LLC CP	1.7	3/15/2018	25,050,000.00	24,956,549.58	0	CITI	GPS
NTRD	CPD	12/26/2017	106643	SHEFFIELD RECEIVABLES CORP	1.6	2/12/2018	35,000,000.00	34,925,333.33	0	CITI	BCI
NTRD	CPD	12/27/2017	106644	CRC FUNDING LLC CP	1.66	2/5/2018	10,000,000.00	9,981,555.56	0	CITI	LOOP
NTRD	CPD	12/27/2017	106646	CANCARA ASSET SEC LLC CP	1.65	2/12/2018	25,000,000.00	24,946,145.83	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106647	SHEFFIELD RECEIVABLES CORP	1.73	3/30/2018	50,000,000.00	49,776,541.67	0	CITI	MFR
NTRD	CPD	12/27/2017	106667	CANCARA ASSET SEC LLC CP	1.5	1/5/2018	40,500,000.00	40,484,812.50	0	CITI	JPM
NTRD	CPD	12/27/2017	106669	TOYOTA MOTOR CREDIT CORP C	1.51	2/7/2018	50,000,000.00	49,911,916.67	0	CITI	TFS
NTRD	CPD	12/27/2017	106670	SHEFFIELD RECEIVABLES CORP	1.6	2/22/2018	25,000,000.00	24,936,666.67	0	CITI	BCI
NTRD	CPD	12/27/2017	106641	CAFCO LLC CP	1.66	2/5/2018	15,000,000.00	14,972,333.33	0	CITI	LOOP
NTRD	CPD	12/27/2017	106642	REGENCY MARKETS NO. 1 LLC	1.55	1/10/2018	32,771,000.00	32,751,246.37	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106656	AUTOBAHN FUNDING CO LLC CP	1.47	1/16/2018	35,000,000.00	34,971,416.67	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106657	AUTOBAHN FUNDING CO LLC CP	1.5	1/29/2018	14,000,000.00	13,980,750.00	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106658	SHEFFIELD RECEIVABLES CORP	1.59	2/15/2018	50,000,000.00	49,889,583.33	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106659	CRC FUNDING LLC CP	1.75	3/26/2018	25,000,000.00	24,891,840.28	0	CITI	BLAYV
NTRD	CPD	12/27/2017	106660	SHEFFIELD RECEIVABLES CORP	1.54	2/7/2018	50,000,000.00	49,910,166.67	0	CITI	MS
NTRD	CPD	12/27/2017	106661	TOYOTA MOTOR CREDIT CORP C	1.51	2/8/2018	50,000,000.00	49,909,819.44	0	CITI	TFS
NTRD	CPD	12/27/2017	106662	CIESCO LLC CP	1.74	3/26/2018	50,000,000.00	49,784,916.67	0	CITI	LOOP
NTRD	CPD	12/27/2017	106630	THUNDER BAY FUNDING LLC CP	1.55	1/24/2018	50,000,000.00	49,939,722.22	0	CITI	BLAYV

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NTRD	CPD	12/27/2017	106676	ABBEY NATIONAL TREAS SV PL	1.5	1/31/2018	40,189,000.00	40,130,391.04	0	CITI	MFR
NTRD	CPD	12/28/2017	106677	NATIXIS NY BRANCH CP	1.35	1/4/2018	50,000,000.00	49,986,875.00	0	CITI	BCI
NTRD	CPD	12/28/2017	106678	NATIXIS NY BRANCH CP	1.35	1/4/2018	50,000,000.00	49,986,875.00	0	CITI	BCI
NTRD	CPD	12/28/2017	106679	CRC FUNDING LLC CP	1.73	3/27/2018	45,000,000.00	44,807,537.50	0	CITI	MFR
NTRD	CPD	12/28/2017	106680	ABBEY NATIONAL TREAS SV PL	1.46	2/2/2018	50,000,000.00	49,927,000.00	0	CITI	MFR
NTRD	CPD	12/28/2017	106681	ING U.S. FUNDING LLC CP	1.76	5/30/2018	40,000,000.00	39,700,800.00	0	CITI	INGF
NTRD	CPD	12/28/2017	106682	SHEFFIELD RECEIVABLES CORP	1.59	2/21/2018	50,000,000.00	49,878,541.67	0	CITI	BLAYV
NTRD	CPD	12/28/2017	106683	CANADIAN IMPERIAL HLDGS IN	1.46	1/31/2018	50,000,000.00	49,931,055.56	0	CITI	GPS
NTRD	CPD	12/28/2017	106686	NATIXIS NY BRANCH CP	1.41	12/29/2017	45,000,000.00	44,998,237.50	0	CITI	JPM
NTRD	CPD	12/29/2017	106688	REGENCY MARKETS NO. 1 LLC	1.5	1/11/2018	7,500,000.00	7,495,937.50	0	CITI	JPM
NTRD	CPD	12/29/2017	106689	SHEFFIELD RECEIVABLES CORP	1.58	2/23/2018	50,000,000.00	49,877,111.11	0	CITI	LOOP
NTRD	CPD	12/29/2017	106690	SHEFFIELD RECEIVABLES CORP	1.58	2/23/2018	30,000,000.00	29,926,266.67	0	CITI	LOOP
NTRD	CPD	12/29/2017	106691	ATLANTIC ASSET SEC LLC CP	1.5	3/7/2018	50,000,000.00	49,858,333.33	0	CITI	RBCCM
NTRD	CPD	12/29/2017	106693	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,992,777.78	0	CITI	MFR
NTRD	CPD	12/29/2017	106694	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,992,777.78	0	CITI	MFR
NTRD	CPD	12/29/2017	106695	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	25,000,000.00	24,996,388.89	0	CITI	MFR
NTRD	CPD	12/29/2017	106697	SHEFFIELD RECEIVABLES CORP	1.59	3/2/2018	50,000,000.00	49,860,875.00	0	CITI	BCI
NTRD	CPD	12/29/2017	106698	SHEFFIELD RECEIVABLES CORP	1.59	2/27/2018	50,000,000.00	49,867,500.00	0	CITI	BCI
NTRD	CPD	12/29/2017	106702	SHEFFIELD RECEIVABLES CORP	1.5	3/1/2018	13,713,000.00	13,677,574.75	0	CITI	RBCCM
	CPD Total						9,543,118,000.00	9,529,375,149.59	0		
NTRD	FFCB	12/27/2017	106608	FFCB 2.39 (CALLABLE)	2.39	12/27/2022	28,865,000.00	28,807,270.00	0	CITI	FTNFCM
	FFCB Total						28,865,000.00	28,807,270.00	0		
NTRD	FHLB	12/7/2017	106235	FHLB 2.20 (CALLABLE)	2.2	12/7/2021	25,000,000.00	25,000,000.00	0	CITI	BLAYV
NTRD	FHLB	12/8/2017	106240	FHLB 2.22 (CALLABLE)	2.22	12/8/2021	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLB	12/12/2017	106251	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	FHLB	12/12/2017	106252	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	0	CITI	TULL
NTRD	FHLB	12/19/2017	106314	FHLB 2.35 (CALLABLE)	2.35	12/19/2022	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLB	12/21/2017	106353	FHLB 2.42 (CALLABLE)	2.42	12/21/2022	25,000,000.00	25,000,000.00	0	CITI	WFI
NTRD	FHLB	12/21/2017	106381	FHLB 2.45 (CALLABLE)	2.45	12/21/2022	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLB	12/21/2017	106480	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	0	CITI	TULL
NTRD	FHLB	12/21/2017	106481	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLB	12/22/2017	106352	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	0	CITI	CITGM
NTRD	FHLB	12/22/2017	106358	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	0	CITI	DCM
NTRD	FHLB	12/27/2017	106382	FHLB 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FHLB	12/27/2017	106379	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	BBTC
NTRD	FHLB	12/27/2017	106380	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	MFR

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	FHLB	12/27/2017	106376	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLB	12/27/2017	106377	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	FHLB	12/27/2017	106665	FHLB 2.28 (CALLABLE)	2.28	10/26/2022	40,975,000.00	40,769,715.25	158,300.08	CITI	SUN
NTRD	FHLB	12/28/2017	106378	FHLB 2.42 (CALLABLE)	2.42	12/28/2022	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLB	12/29/2017	106489	FHLB 2.125 (CALLABLE)	2.125	12/29/2020	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
	FHLB Total						490,975,000.00	490,769,715.25	158300.08		
NTRD	FHLD	12/5/2017	106430	FHLB D/N	1.2	1/10/2018	50,000,000.00	49,940,000.00	0	CITI	LOOP
NTRD	FHLD	12/5/2017	106431	FHLB D/N	1.2	1/10/2018	50,000,000.00	49,940,000.00	0	CITI	LOOP
NTRD	FHLD	12/5/2017	106408	FHLB D/N	1.2	1/11/2018	50,000,000.00	49,938,333.33	0	CITI	SUN
NTRD	FHLD	12/5/2017	106409	FHLB D/N	1.2	1/11/2018	50,000,000.00	49,938,333.33	0	CITI	SUN
NTRD	FHLD	12/5/2017	106415	FHLB D/N	1.2	1/9/2018	50,000,000.00	49,941,666.67	0	CITI	MS
NTRD	FHLD	12/5/2017	106416	FHLB D/N	1.2	1/9/2018	50,000,000.00	49,941,666.67	0	CITI	MS
NTRD	FHLD	12/5/2017	106400	FHLB D/N	1.2	1/8/2018	50,000,000.00	49,943,333.33	0	CITI	MFR
NTRD	FHLD	12/5/2017	106401	FHLB D/N	1.2	1/8/2018	50,000,000.00	49,943,333.33	0	CITI	MFR
NTRD	FHLD	12/6/2017	106447	FHLB D/N	1.24	1/19/2018	50,000,000.00	49,924,222.22	0	CITI	MFR
NTRD	FHLD	12/6/2017	106448	FHLB D/N	1.24	1/19/2018	50,000,000.00	49,924,222.22	0	CITI	MFR
NTRD	FHLD	12/6/2017	106436	FHLB D/N	1.24	1/16/2018	50,000,000.00	49,929,388.89	0	CITI	MFR
NTRD	FHLD	12/6/2017	106437	FHLB D/N	1.24	1/16/2018	50,000,000.00	49,929,388.89	0	CITI	MFR
	FHLD Total						600,000,000.00	599,233,888.88	0		
NTRD	FHLM	12/5/2017	106236	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FHLM	12/5/2017	106163	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	0	CITI	WFI
NTRD	FHLM	12/5/2017	106226	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	12/7/2017	106171	FHLMC 2.35 (CALLABLE)	2.35	12/7/2022	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLM	12/7/2017	106173	FHLMC 2.40 (CALLABLE)	2.4	12/7/2022	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	12/8/2017	106213	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLM	12/8/2017	106229	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	0	CITI	BBTC
NTRD	FHLM	12/8/2017	106231	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FHLM	12/8/2017	106166	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FHLM	12/8/2017	106238	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLM	12/20/2017	106332	FHLMC 2.45 (CALLALBLE)	2.45	12/20/2022	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	12/27/2017	106393	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	MSUSA
NTRD	FHLM	12/27/2017	106394	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLM	12/27/2017	106471	FHLMC 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	0	CITI	GPS
	FHLM Total						350,000,000.00	350,000,000.00	0		
NTRD	FNMA	12/27/2017	106668	FNMA 2.20 (CALLABLE)	2.2	10/13/2022	32,735,000.00	32,447,914.05	148,034.94	CITI	FTNFCM

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	FNMA Total						32,735,000.00	32,447,914.05	148,034.94		
NTRD	FNMD	12/5/2017	106428	FNMA D/N	1.17	1/19/2018	50,000,000.00	49,926,875.00	0	CITI	MS
NTRD	FNMD	12/5/2017	106429	FNMA D/N	1.17	1/19/2018	50,000,000.00	49,926,875.00	0	CITI	MS
	FNMD Total						100,000,000.00	99,853,750.00	0		
NTRD	MCPN	12/13/2017	106261	FHLB 5.75 (CALLABLE)	5.75	12/13/2022	25,000,000.00	25,000,000.00	0	CITI	SUN
	MCPN Total						25,000,000.00	25,000,000.00	0		
NTRD	NCD1	12/5/2017	106426	MUFG UNION BANK NA CD	1.25	1/8/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	12/5/2017	106427	MUFG UNION BANK NA CD	1.25	1/8/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	12/7/2017	106464	WELLS FARGO BANK, NA CD	1.55	3/7/2018	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/11/2017	106503	WELLS FARGO BANK, NA CD	1.71	6/29/2018	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/26/2017	106645	WELLS FARGO BANK, NA CD	1.73	3/26/2018	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/26/2017	106648	WELLS FARGO BANK, NA CD	1.73	3/27/2018	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	12/27/2017	106653	MUFG UNION BANK NA CD	1.57	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						350,000,000.00	350,000,000.00	0		
NTRD	TBIL	12/27/2017	106672	UST BILL	1.41	3/29/2018	50,000,000.00	49,819,833.33	0	CITI	MS
NTRD	TBIL	12/27/2017	106673	UST BILL	1.41	3/29/2018	50,000,000.00	49,819,833.33	0	CITI	MS
	TBIL Total						100,000,000.00	99,639,666.66	0		
NTRD	YANK1	12/1/2017	106357	WESTPAC BANKING CORP NY CD	1.88	12/3/2018	50,000,000.00	50,005,001.87	0	CITI	MFR
NTRD	YANK1	12/1/2017	106371	TORONTO DOMINION BANK NY C	1.3	1/5/2018	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	12/5/2017	106423	BANK OF MONTREAL CHICAGO C	1.3	1/8/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/5/2017	106424	DNB BANK ASA NY CD	1.27	1/5/2018	50,000,000.00	50,000,000.00	0	CITI	MSUSA
NTRD	YANK1	12/5/2017	106425	NORDEA BANK AB NY CD	1.31	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/7/2017	106461	CREDIT SUISSE NY CD	1.56	3/12/2018	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	12/7/2017	106466	SVENSKA HANDELSBANKEN NY C	1.5	3/15/2018	50,000,000.00	50,001,355.61	0	CITI	MFR
NTRD	YANK1	12/7/2017	106467	BANK OF MONTREAL CHICAGO C	1.36	1/12/2018	50,000,000.00	50,000,499.33	0	CITI	MFR
NTRD	YANK1	12/7/2017	106468	BARCLAYS BANK PLC NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	12/7/2017	106469	ROYAL BANK OF CANADA NY CD	1.48	2/9/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/7/2017	106470	ROYAL BANK OF CANADA NY CD	1.57	3/9/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/7/2017	106476	DNB BANK ASA NY CD	1.28	1/10/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/7/2017	106473	NORDEA BANK AB NY CD	1.48	3/8/2018	50,000,000.00	50,000,000.00	0	CITI	MSUSA
NTRD	YANK1	12/8/2017	106487	ROYAL BANK OF CANADA NY CD	1.4	1/9/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/11/2017	106500	BANK OF MONTREAL CHICAGO C	1.45	1/12/2018	50,000,000.00	50,000,000.00	0	CITI	MISC

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NTRD	YANK1	12/13/2017	106532	BANK OF MONTREAL CHICAGO C	1.47	1/25/2018	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	12/14/2017	106539	BNP PARIBAS SF CD	1.42	12/26/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/14/2017	106540	BANK OF MONTREAL CHICAGO C	1.51	1/31/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/15/2017	106560	BANK OF MONTREAL CHICAGO C	1.7	3/19/2018	50,000,000.00	50,001,299.82	0	CITI	MFR
NTRD	YANK1	12/15/2017	106526	RABOBANK NEDERLAND NY CD	1.59	4/19/2018	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	12/20/2017	106596	WESTPAC BANKING CORP NY CD	1.66	2/20/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/20/2017	106597	BANK OF MONTREAL CHICAGO C	1.56	1/31/2018	50,000,000.00	50,000,582.28	0	CITI	MFR
NTRD	YANK1	12/20/2017	106598	CREDIT SUISSE NY CD	1.7	3/22/2018	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	12/20/2017	106600	TORONTO DOMINION BANK NY C	1.53	1/25/2018	50,000,000.00	50,000,000.00	0	CITI	MSUSA
NTRD	YANK1	12/21/2017	106612	TORONTO DOMINION BANK NY C	1.75	3/22/2018	50,000,000.00	50,001,258.35	0	CITI	MFR
NTRD	YANK1	12/22/2017	106609	BANK OF NOVA SCOTIA HOUSTO	1.75	3/22/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/27/2017	106674	TORONTO DOMINION BANK NY C	1.55	2/2/2018	50,000,000.00	50,000,513.08	0	CITI	MFR
NTRD	YANK1	12/27/2017	106675	BANK OF NOVA SCOTIA HOUSTO	1.75	4/2/2018	50,000,000.00	50,001,327.18	0	CITI	MFR
NTRD	YANK1	12/27/2017	106671	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,001,285.95	0	CITI	MFR
NTRD	YANK1	12/27/2017	106654	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/27/2017	106655	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	12/27/2017	106666	DNB BANK ASA NY CD	1.46	1/30/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	12/27/2017	106663	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/27/2017	106664	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	12/28/2017	106684	BANK OF NOVA SCOTIA HOUSTO	1.75	4/3/2018	50,000,000.00	50,001,327.18	0	CITI	MFR
NTRD	YANK1	12/28/2017	106685	BANK OF MONTREAL CHICAGO C	1.5	1/31/2018	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	12/29/2017	106696	TORONTO DOMINION BANK NY C	1.54	3/1/2018	50,000,000.00	50,000,858.85	0	CITI	MFR
NTRD	YANK1	12/29/2017	106703	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,001,313.66	0	CITI	MFR
NTRD	YANK1	12/29/2017	106704	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,001,313.66	0	CITI	MFR
NTRD	YANK1	12/29/2017	106699	ROYAL BANK OF CANADA NY CD	1.75	5/18/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	12/29/2017	106700	WESTPAC BANKING CORP NY CD	1.8	6/29/2018	50,000,000.00	50,002,505.11	0	CITI	MFR
NTRD	YANK1	12/29/2017	106701	BANK OF NOVA SCOTIA HOUSTO	1.8	6/29/2018	50,000,000.00	50,002,505.11	0	CITI	MFR
	YANK1 Total						2,100,000,000.00	2,100,022,947.04	0		
NTRD Total							13,720,693,000.00	13,705,150,301.47	306335.02		
				PSI Total			**13,720,693,000.00**	**13,705,150,301.47**	**306,335.02**		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
ESUSD	FFCB	12/26/2017	106613	FFCB 3.27	3.27	12/26/2041	7,000,000.00	7,000,000.00	0	CITI	PIPE
ESUSD	FFCB	12/27/2017	106615	FFCB 3.25	3.25	12/27/2039	9,000,000.00	9,000,000.00	0	CITI	PIPE
ESUSD - EL SEGUNDO UNIFIED SCHOOL DIST Total							16,000,000.00	16,000,000.00	0		
SCP61	NCD1	12/29/2017	106626	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	0	CITI	WFI
SCP61 - SCAQMD-GENERAL FUND Total							10,000,000.00	10,000,000.00	0		
SCP6F	NCD1	12/29/2017	106627	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	0	CITI	WFI
SCP6F - SCAQMD-MOBILE SOURCE AIR Total							10,000,000.00	10,000,000.00	0		
SCP6U	NCD1	12/29/2017	106628	WELLS FARGO BANK, NA CD	2.05	12/28/2018	5,000,000.00	5,000,000.00	0	CITI	WFI
SCP6U - SCAQMD-FD 58 MITIGATIONFEE FD Total							5,000,000.00	5,000,000.00	0		
				SPI Total			**41,000,000.00**	**41,000,000.00**	**0**		

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Comparison of Investment Cost to Market Value
As of December 31, 2017
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,450,026,642.07	3,449,687,209.00	($339,433.07)	50,000,000.00	49,963,167.50	($36,832.50)
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	10,135,290,240.90	10,133,399,709.56	($1,890,531.34)	0.00	0.00	$0.00
Governments	1,913,822,140.35	1,907,767,972.50	($6,054,167.85)	0.00	0.00	$0.00
Agencies	17,413,940,560.84	17,150,545,741.64	($263,394,819.20)	68,144,829.05	66,793,872.05	($1,350,957.00)
Municipals	15,000,000.00	15,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	49,963,381.60	49,892,008.50	($71,373.10)	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	42,931,608.29	42,931,608.29	$0.00
TOTAL	$32,978,042,965.76	$32,706,292,641.20	($271,750,324.56)	$165,121,437.34	$163,733,647.84	($1,387,789.50)

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 0.05% of the PSI Portfolio.

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Market Pricing Exceptions
As of December 31, 2017
Attachment IXa

Security ID	Security Description	Calculated Market Price
106683	CANADIAN IMPERIAL HLDGS IN	99.869111
106567	THUNDER BAY FUNDING LLC CP	99.843778
106639	THUNDER BAY FUNDING LLC CP	99.685694
96727	FHLB 7.35 (CALLABLE)	98.692000
106259	MUFG UNION BANK NA CD	99.997196
106333	BANK OF MONTREAL CHICAGO C	99.997616
106423	BANK OF MONTREAL CHICAGO C	99.996637
106467	BANK OF MONTREAL CHICAGO C	99.996958
106500	BANK OF MONTREAL CHICAGO C	99.999961
106532	BANK OF MONTREAL CHICAGO C	100.001314
106540	BANK OF MONTREAL CHICAGO C	99.999047
106597	BANK OF MONTREAL CHICAGO C	100.003378
106685	BANK OF MONTREAL CHICAGO C	99.998264
106696	TORONTO DOMINION BANK NY C	99.998316
106473	NORDEA BANK AB NY CD	99.986726
106560	BANK OF MONTREAL CHICAGO C	100.027815
106609	BANK OF NOVA SCOTIA HOUSTO	100.040203
106684	BANK OF NOVA SCOTIA HOUSTO	100.020515
106703	CREDIT AGRICOLE CIB NY BR	100.002532
106704	CREDIT AGRICOLE CIB NY BR	100.002532
106699	ROYAL BANK OF CANADA NY CD	100.011361
106700	WESTPAC BANKING CORP NY CD	99.990000
106701	BANK OF NOVA SCOTIA HOUSTO	99.990000
106626	WELLS FARGO BANK, NA CD	99.999770
106627	WELLS FARGO BANK, NA CD	99.999770

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Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	104946	LACCAL BANS	1.642	6/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	105895	LACCAL BANS	1.752	6/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,963,725.34	24,894,473.00
		BNOT3 Total					25,000,000.00	24,963,725.34	24,894,473.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,499,828.13	12,498,767.75
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,499,828.13	12,498,767.75
		CNFX Total					25,000,000.00	24,999,656.26	24,997,535.50
PSI	NTRD	CPD	106002	OLD LINE FUNDING LLC CP	1.32	1/8/2018	42,000,000.00	41,989,220.00	41,982,430.14
PSI	NTRD	CPD	106004	LA FAYETTE ASSET SEC LLC C	1.4	1/5/2018	2,593,000.00	2,592,596.64	2,592,243.70
PSI	NTRD	CPD	106007	LA FAYETTE ASSET SEC LLC C	1.35	1/11/2018	11,400,000.00	11,395,725.00	11,393,701.50
PSI	NTRD	CPD	106008	OLD LINE FUNDING LLC CP	1.38	1/24/2018	10,064,000.00	10,055,126.91	10,052,486.78
PSI	NTRD	CPD	106024	OLD LINE FUNDING LLC CP	1.33	1/17/2018	27,000,000.00	26,984,040.00	26,977,784.13
PSI	NTRD	CPD	106027	CRC FUNDING LLC CP	1.37	2/2/2018	50,000,000.00	49,939,111.11	49,922,805.50
PSI	NTRD	CPD	106042	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	25,000,000.00	24,962,743.06	24,955,083.25
PSI	NTRD	CPD	106045	THUNDER BAY FUNDING LLC CP	1.34	1/19/2018	50,000,000.00	49,966,500.00	49,954,383.50
PSI	NTRD	CPD	106059	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	6,145,000.00	6,135,842.24	6,133,959.46
PSI	NTRD	CPD	106061	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	24,920,000.00	24,882,862.28	24,875,226.98
PSI	NTRD	CPD	106066	OLD LINE FUNDING LLC CP	1.35	1/19/2018	50,000,000.00	49,966,250.00	49,954,383.50
PSI	NTRD	CPD	106080	CANCARA ASSET SEC LLC CP	1.4	2/1/2018	50,000,000.00	49,939,722.22	49,925,153.00
PSI	NTRD	CPD	106094	ATLANTIC ASSET SEC LLC CP	1.32	1/4/2018	2,050,000.00	2,049,774.50	2,049,489.20
PSI	NTRD	CPD	106105	SHEFFIELD RECEIVABLES CORP	1.4	2/1/2018	1,256,000.00	1,254,485.82	1,254,084.25
PSI	NTRD	CPD	106117	THUNDER BAY FUNDING LLC CP	1.34	1/29/2018	33,395,000.00	33,360,194.99	33,348,931.60
PSI	NTRD	CPD	106129	CAFCO LLC CP	1.4	2/8/2018	5,434,000.00	5,425,969.76	5,424,487.95
PSI	NTRD	CPD	106130	CAFCO LLC CP	1.4	2/8/2018	23,016,000.00	22,981,987.47	22,975,711.18
PSI	NTRD	CPD	106136	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,998,208.33	50,000,000.00
PSI	NTRD	CPD	106137	LA FAYETTE ASSET SEC LLC C	1.44	2/8/2018	2,358,000.00	2,354,415.84	2,353,654.87
PSI	NTRD	CPD	106142	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,998,208.33	50,000,000.00
PSI	NTRD	CPD	106156	CANCARA ASSET SEC LLC CP	1.45	2/12/2018	25,000,000.00	24,957,708.34	24,949,218.75
PSI	NTRD	CPD	106157	CRC FUNDING LLC CP	1.41	2/14/2018	29,990,000.00	29,938,317.24	29,926,923.53
PSI	NTRD	CPD	106158	CRC FUNDING LLC CP	1.41	2/14/2018	18,510,000.00	18,478,101.10	18,471,068.84
PSI	NTRD	CPD	106170	THUNDER BAY FUNDING LLC CP	1.43	2/15/2018	35,000,000.00	34,937,437.50	34,923,933.45
PSI	NTRD	CPD	106177	OLD LINE FUNDING LLC CP	1.4	2/7/2018	10,443,000.00	10,427,973.68	10,424,237.38
PSI	NTRD	CPD	106181	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	50,000,000.00	49,992,777.78	49,985,416.50
PSI	NTRD	CPD	106182	THUNDER BAY FUNDING LLC CP	1.35	1/16/2018	35,000,000.00	34,980,312.50	34,972,840.00
PSI	NTRD	CPD	106184	ABBEY NATIONAL TREAS SV PL	1.35	1/16/2018	10,000,000.00	9,994,375.00	9,992,590.00
PSI	NTRD	CPD	106188	EXXON MOBIL CORP CP	1.19	1/2/2018	25,000,000.00	24,999,173.61	25,000,000.00
PSI	NTRD	CPD	106189	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	30,000,000.00	29,998,941.67	30,000,000.00
PSI	NTRD	CPD	106190	THUNDER BAY FUNDING LLC CP	1.3	1/2/2018	30,000,000.00	29,998,916.67	30,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106191	MICROSOFT CORPORATION CP	1.28	1/23/2018	11,425,000.00	11,416,063.11	11,413,519.47
PSI	NTRD	CPD	106192	OLD LINE FUNDING LLC CP	1.39	2/1/2018	35,000,000.00	34,958,106.95	34,946,879.80
PSI	NTRD	CPD	106195	EXXON MOBIL CORP CP	1.19	1/3/2018	50,000,000.00	49,996,694.44	49,990,729.00
PSI	NTRD	CPD	106203	MONT BLANC CAPITAL CORP CP	1.47	2/12/2018	15,212,000.00	15,185,911.42	15,181,100.63
PSI	NTRD	CPD	106204	COCA COLA CO CP	1.2	1/10/2018	25,000,000.00	24,992,500.00	24,988,033.25
PSI	NTRD	CPD	106206	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	25,000,000.00	24,996,388.89	24,992,708.25
PSI	NTRD	CPD	106207	CAFCO LLC CP	1.34	1/16/2018	8,643,000.00	8,638,174.33	8,636,526.39
PSI	NTRD	CPD	106211	ATLANTIC ASSET SEC LLC CP	1.29	1/2/2018	50,000,000.00	49,998,208.33	50,000,000.00
PSI	NTRD	CPD	106212	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,998,208.33	50,000,000.00
PSI	NTRD	CPD	106217	LA FAYETTE ASSET SEC LLC C	1.29	1/4/2018	50,000,000.00	49,994,625.00	49,987,541.50
PSI	NTRD	CPD	106218	ATLANTIC ASSET SEC LLC CP	1.31	1/9/2018	35,000,000.00	34,989,811.11	34,983,744.60
PSI	NTRD	CPD	106220	CAFCO LLC CP	1.34	1/16/2018	6,512,000.00	6,508,364.13	6,507,122.51
PSI	NTRD	CPD	106230	ABBEY NATIONAL TREAS SV PL	1.3	1/5/2018	50,000,000.00	49,992,777.78	49,986,194.50
PSI	NTRD	CPD	106233	ATLANTIC ASSET SEC LLC CP	1.4	1/4/2018	1,500,000.00	1,499,825.00	1,499,626.25
PSI	NTRD	CPD	106243	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,998,194.44	50,000,000.00
PSI	NTRD	CPD	106244	CAFCO LLC CP	1.33	1/16/2018	32,595,000.00	32,576,936.94	32,570,586.35
PSI	NTRD	CPD	106245	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	50,000,000.00	49,998,236.11	50,000,000.00
PSI	NTRD	CPD	106247	AUTOBAHN FUNDING CO LLC CP	1.28	1/2/2018	40,000,000.00	39,998,577.78	40,000,000.00
PSI	NTRD	CPD	106248	LA FAYETTE ASSET SEC LLC C	1.29	1/2/2018	40,000,000.00	39,998,566.67	40,000,000.00
PSI	NTRD	CPD	106250	ATLANTIC ASSET SEC LLC CP	1.28	1/2/2018	24,890,000.00	24,889,115.02	24,890,000.00
PSI	NTRD	CPD	106253	ATLANTIC ASSET SEC LLC CP	1.4	1/12/2018	50,000,000.00	49,978,611.11	49,970,153.00
PSI	NTRD	CPD	106255	AUTOBAHN FUNDING CO LLC CP	1.24	1/2/2018	50,000,000.00	49,998,277.78	50,000,000.00
PSI	NTRD	CPD	106256	ATLANTIC ASSET SEC LLC CP	1.3	1/2/2018	25,110,000.00	25,109,093.25	25,110,000.00
PSI	NTRD	CPD	106262	CANCARA ASSET SEC LLC CP	1.5	2/16/2018	10,000,000.00	9,980,833.34	9,977,759.40
PSI	NTRD	CPD	106264	CAFCO LLC CP	1.44	2/22/2018	23,361,000.00	23,312,409.12	23,303,431.25
PSI	NTRD	CPD	106268	ATLANTIC ASSET SEC LLC CP	1.3	1/9/2018	50,000,000.00	49,985,555.56	49,976,778.00
PSI	NTRD	CPD	106270	ATLANTIC ASSET SEC LLC CP	1.32	1/3/2018	50,000,000.00	49,996,333.33	49,989,653.00
PSI	NTRD	CPD	106271	AUTOBAHN FUNDING CO LLC CP	1.26	1/3/2018	25,000,000.00	24,998,250.00	24,994,826.50
PSI	NTRD	CPD	106272	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,937,569.44	49,925,153.00
PSI	NTRD	CPD	106273	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	3,250,000.00	3,245,942.02	3,245,134.95
PSI	NTRD	CPD	106274	SHEFFIELD RECEIVABLES CORP	1.35	1/18/2018	50,000,000.00	49,968,125.00	49,956,583.50
PSI	NTRD	CPD	106277	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	50,000,000.00	49,942,444.44	49,931,025.00
PSI	NTRD	CPD	106278	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	19,000,000.00	18,978,128.89	18,973,789.50
PSI	NTRD	CPD	106279	OLD LINE FUNDING LLC CP	1.38	1/22/2018	20,000,000.00	19,983,900.00	19,978,986.60
PSI	NTRD	CPD	106283	OLD LINE FUNDING LLC CP	1.46	2/15/2018	1,750,000.00	1,746,806.25	1,746,196.67
PSI	NTRD	CPD	106284	CAFCO LLC CP	1.45	2/22/2018	26,389,000.00	26,333,729.71	26,323,969.32
PSI	NTRD	CPD	106285	THUNDER BAY FUNDING LLC CP	1.42	2/15/2018	36,900,000.00	36,834,502.50	36,819,804.12
PSI	NTRD	CPD	106286	CRC FUNDING LLC CP	1.48	2/16/2018	19,136,000.00	19,099,811.70	19,093,883.19
PSI	NTRD	CPD	106289	LA FAYETTE ASSET SEC LLC C	1.54	2/26/2018	50,000,000.00	49,880,222.22	49,864,955.50
PSI	NTRD	CPD	106299	ATLANTIC ASSET SEC LLC CP	1.29	1/3/2018	50,000,000.00	49,996,416.67	49,989,653.00
PSI	NTRD	CPD	106300	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,937,569.44	49,925,153.00
PSI	NTRD	CPD	106302	ATLANTIC ASSET SEC LLC CP	1.28	1/5/2018	25,000,000.00	24,996,444.44	24,992,708.25
PSI	NTRD	CPD	106305	LA FAYETTE ASSET SEC LLC C	1.29	1/5/2018	20,000,000.00	19,997,133.33	19,994,166.60

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106311	CIESCO LLC CP	1.48	2/14/2018	25,000,000.00	24,954,777.78	24,946,864.00
PSI	NTRD	CPD	106313	CIESCO LLC CP	1.5	2/22/2018	21,559,000.00	21,512,288.84	21,504,916.88
PSI	NTRD	CPD	106316	ATLANTIC ASSET SEC LLC CP	1.32	1/11/2018	50,000,000.00	49,981,666.67	49,972,375.00
PSI	NTRD	CPD	106317	ATLANTIC ASSET SEC LLC CP	1.29	1/12/2018	25,000,000.00	24,990,145.83	24,985,076.50
PSI	NTRD	CPD	106318	CRC FUNDING LLC CP	1.48	2/16/2018	23,114,000.00	23,070,288.86	23,063,127.94
PSI	NTRD	CPD	106321	EXXON MOBIL CORP CP	1.19	1/2/2018	50,000,000.00	49,998,347.22	50,000,000.00
PSI	NTRD	CPD	106322	SHEFFIELD RECEIVABLES CORP	1.35	1/22/2018	50,000,000.00	49,960,625.00	49,947,466.50
PSI	NTRD	CPD	106324	CREDIT AGRICOLE CIB NY BR	1.19	1/2/2018	50,000,000.00	49,998,347.22	50,000,000.00
PSI	NTRD	CPD	106326	OLD LINE FUNDING LLC CP	1.4	1/25/2018	50,000,000.00	49,953,333.33	49,940,450.00
PSI	NTRD	CPD	106327	PEPSICO INC CP	1.2	1/11/2018	50,000,000.00	49,983,333.33	49,974,036.00
PSI	NTRD	CPD	106328	PEPSICO INC CP	1.2	1/11/2018	6,910,000.00	6,907,696.67	6,906,411.78
PSI	NTRD	CPD	106329	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	25,000,000.00	24,996,444.44	24,992,708.25
PSI	NTRD	CPD	106330	AUTOBAHN FUNDING CO LLC CP	1.28	1/4/2018	25,000,000.00	24,997,333.33	24,993,770.75
PSI	NTRD	CPD	106334	CIESCO LLC CP	1.5	2/14/2018	32,299,000.00	32,239,785.17	32,230,350.41
PSI	NTRD	CPD	106337	SHEFFIELD RECEIVABLES CORP	1.38	2/1/2018	50,000,000.00	49,940,583.33	49,923,736.00
PSI	NTRD	CPD	106338	AUTOBAHN FUNDING CO LLC CP	1.27	1/4/2018	20,000,000.00	19,997,883.33	19,995,016.60
PSI	NTRD	CPD	106339	SHEFFIELD RECEIVABLES CORP	1.36	1/23/2018	50,000,000.00	49,958,444.44	49,945,139.00
PSI	NTRD	CPD	106340	SHEFFIELD RECEIVABLES CORP	1.37	1/31/2018	50,000,000.00	49,942,916.67	49,926,162.50
PSI	NTRD	CPD	106341	PEPSICO INC CP	1.19	1/12/2018	50,000,000.00	49,981,819.45	49,972,019.50
PSI	NTRD	CPD	106342	AUTOBAHN FUNDING CO LLC CP	1.27	1/5/2018	35,000,000.00	34,995,061.11	34,989,791.55
PSI	NTRD	CPD	106343	EXXON MOBIL CORP CP	1.19	1/4/2018	50,000,000.00	49,995,041.67	49,988,816.50
PSI	NTRD	CPD	106344	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,998,347.22	50,000,000.00
PSI	NTRD	CPD	106345	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,998,347.22	50,000,000.00
PSI	NTRD	CPD	106346	PRIVATE EXPORT FUNDING COR	1.24	1/3/2018	25,000,000.00	24,998,277.78	24,994,868.00
PSI	NTRD	CPD	106347	PRIVATE EXPORT FUNDING COR	1.24	1/3/2018	25,000,000.00	24,998,277.78	24,994,868.00
PSI	NTRD	CPD	106349	TOYOTA MOTOR CREDIT CORP C	1.3	1/23/2018	50,000,000.00	49,960,277.78	49,950,243.00
PSI	NTRD	CPD	106355	CANCARA ASSET SEC LLC CP	1.5	2/22/2018	25,000,000.00	24,945,833.33	24,937,055.50
PSI	NTRD	CPD	106356	CANCARA ASSET SEC LLC CP	1.53	3/1/2018	12,728,000.00	12,696,084.54	12,691,414.76
PSI	NTRD	CPD	106359	AUTOBAHN FUNDING CO LLC CP	1.22	1/5/2018	35,000,000.00	34,995,255.56	34,989,791.55
PSI	NTRD	CPD	106361	EXXON MOBIL CORP CP	1.19	1/4/2018	25,000,000.00	24,997,520.83	24,994,408.25
PSI	NTRD	CPD	106362	EXXON MOBIL CORP CP	1.19	1/5/2018	50,000,000.00	49,993,388.89	49,986,875.00
PSI	NTRD	CPD	106363	EXXON MOBIL CORP CP	1.19	1/5/2018	50,000,000.00	49,993,388.89	49,986,875.00
PSI	NTRD	CPD	106364	LA FAYETTE ASSET SEC LLC C	1.29	1/9/2018	25,000,000.00	24,992,833.33	24,988,389.00
PSI	NTRD	CPD	106365	SHEFFIELD RECEIVABLES CORP	1.43	2/1/2018	37,744,000.00	37,697,522.46	37,686,429.83
PSI	NTRD	CPD	106366	LA FAYETTE ASSET SEC LLC C	1.32	1/12/2018	25,000,000.00	24,989,916.67	24,985,076.50
PSI	NTRD	CPD	106367	AUTOBAHN FUNDING CO LLC CP	1.27	1/3/2018	50,000,000.00	49,996,472.22	49,989,653.00
PSI	NTRD	CPD	106368	SHEFFIELD RECEIVABLES CORP	1.38	1/31/2018	50,000,000.00	49,942,500.00	49,926,162.50
PSI	NTRD	CPD	106369	AUTOBAHN FUNDING CO LLC CP	1.27	1/4/2018	25,000,000.00	24,997,354.17	24,993,770.75
PSI	NTRD	CPD	106370	OLD LINE FUNDING LLC CP	1.5	3/12/2018	5,795,000.00	5,778,097.92	5,774,847.08
PSI	NTRD	CPD	106372	OLD LINE FUNDING LLC CP	1.28	1/8/2018	13,758,000.00	13,754,575.79	13,752,244.62
PSI	NTRD	CPD	106373	OLD LINE FUNDING LLC CP	1.28	1/8/2018	11,242,000.00	11,239,201.99	11,237,297.13
PSI	NTRD	CPD	106374	THUNDER BAY FUNDING LLC CP	1.48	2/22/2018	5,000,000.00	4,989,311.11	4,987,456.95
PSI	NTRD	CPD	106375	SHEFFIELD RECEIVABLES CORP	1.38	2/2/2018	25,000,000.00	24,969,333.33	24,960,673.50

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PSI	NTRD	CPD	106383	CHEVRON CORP CP	1.25	1/4/2018	50,000,000.00	49,994,791.67	49,988,816.50
PSI	NTRD	CPD	106384	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	25,000,000.00	24,996,444.45	24,992,708.25
PSI	NTRD	CPD	106386	SHEFFIELD RECEIVABLES CORP	1.34	1/16/2018	50,000,000.00	49,972,083.33	49,960,950.00
PSI	NTRD	CPD	106387	ATLANTIC ASSET SEC LLC CP	1.28	1/12/2018	50,000,000.00	49,980,444.45	49,970,153.00
PSI	NTRD	CPD	106388	CHEVRON CORP CP	1.25	1/5/2018	50,000,000.00	49,993,055.55	49,986,875.00
PSI	NTRD	CPD	106389	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	10,000,000.00	9,998,577.78	9,997,083.30
PSI	NTRD	CPD	106390	ATLANTIC ASSET SEC LLC CP	1.3	1/17/2018	50,000,000.00	49,971,111.11	49,958,939.00
PSI	NTRD	CPD	106392	OLD LINE FUNDING LLC CP	1.28	1/8/2018	28,000,000.00	27,993,031.11	27,988,286.76
PSI	NTRD	CPD	106395	OLD LINE FUNDING LLC CP	1.49	2/20/2018	39,600,000.00	39,518,050.00	39,504,504.60
PSI	NTRD	CPD	106414	AUTOBAHN FUNDING CO LLC CP	1.28	1/8/2018	15,000,000.00	14,996,266.67	14,993,687.55
PSI	NTRD	CPD	106417	AUTOBAHN FUNDING CO LLC CP	1.28	1/8/2018	40,000,000.00	39,990,044.44	39,983,166.80
PSI	NTRD	CPD	106418	ATLANTIC ASSET SEC LLC CP	1.3	1/19/2018	50,000,000.00	49,967,500.00	49,954,383.50
PSI	NTRD	CPD	106419	OLD LINE FUNDING LLC CP	1.48	2/20/2018	27,400,000.00	27,343,677.78	27,333,924.90
PSI	NTRD	CPD	106420	COCA COLA CO CP	1.25	1/17/2018	22,600,000.00	22,587,444.44	22,582,692.69
PSI	NTRD	CPD	106421	LA FAYETTE ASSET SEC LLC C	1.29	1/18/2018	26,000,000.00	25,984,161.67	25,977,466.58
PSI	NTRD	CPD	106422	SHEFFIELD RECEIVABLES CORP	1.32	1/22/2018	50,000,000.00	49,961,500.00	49,947,466.50
PSI	NTRD	CPD	106432	SHEFFIELD RECEIVABLES CORP	1.31	1/19/2018	50,000,000.00	49,967,250.00	49,954,383.50
PSI	NTRD	CPD	106433	SHEFFIELD RECEIVABLES CORP	1.4	2/2/2018	50,000,000.00	49,937,777.78	49,921,347.00
PSI	NTRD	CPD	106434	OLD LINE FUNDING LLC CP	1.5	2/21/2018	39,349,000.00	39,265,383.38	39,252,201.46
PSI	NTRD	CPD	106435	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	17,027,000.00	16,980,814.27	16,974,369.54
PSI	NTRD	CPD	106438	ATLANTIC ASSET SEC LLC CP	1.29	1/16/2018	35,000,000.00	34,981,187.50	34,972,840.00
PSI	NTRD	CPD	106439	SHEFFIELD RECEIVABLES CORP	1.41	1/31/2018	50,000,000.00	49,941,250.00	49,926,162.50
PSI	NTRD	CPD	106440	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,980,277.78	49,972,375.00
PSI	NTRD	CPD	106441	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,980,277.78	49,972,375.00
PSI	NTRD	CPD	106442	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	50,000,000.00	49,980,277.78	49,972,375.00
PSI	NTRD	CPD	106443	REGENCY MARKETS NO. 1 LLC	1.42	1/11/2018	45,285,000.00	45,267,137.58	45,259,980.04
PSI	NTRD	CPD	106444	AUTOBAHN FUNDING CO LLC CP	1.3	1/12/2018	25,000,000.00	24,990,069.44	24,985,076.50
PSI	NTRD	CPD	106449	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	50,000,000.00	49,864,375.00	49,845,450.00
PSI	NTRD	CPD	106450	ATLANTIC ASSET SEC LLC CP	1.46	2/13/2018	29,528,000.00	29,476,506.45	29,465,141.38
PSI	NTRD	CPD	106451	AUTOBAHN FUNDING CO LLC CP	1.3	1/10/2018	25,000,000.00	24,991,875.00	24,987,291.75
PSI	NTRD	CPD	106452	REGENCY MARKETS NO. 1 LLC	1.41	1/11/2018	50,000,000.00	49,980,416.67	49,972,375.00
PSI	NTRD	CPD	106453	REGENCY MARKETS NO. 1 LLC	1.41	1/11/2018	3,883,000.00	3,881,479.16	3,880,854.64
PSI	NTRD	CPD	106454	TOYOTA MOTOR CREDIT CORP C	1.37	1/25/2018	50,000,000.00	49,954,333.33	49,945,850.00
PSI	NTRD	CPD	106455	REGENCY MARKETS NO. 1 LLC	1.41	1/5/2018	50,000,000.00	49,992,166.67	49,985,416.50
PSI	NTRD	CPD	106456	REGENCY MARKETS NO. 1 LLC	1.41	1/5/2018	50,000,000.00	49,992,166.67	49,985,416.50
PSI	NTRD	CPD	106465	CAFCO LLC CP	1.56	3/13/2018	50,000,000.00	49,846,166.67	49,825,175.00
PSI	NTRD	CPD	106475	CRC FUNDING LLC CP	1.55	3/9/2018	2,166,000.00	2,159,751.69	2,158,852.81
PSI	NTRD	CPD	106477	OLD LINE FUNDING LLC CP	1.46	2/5/2018	50,000,000.00	49,929,027.78	49,914,869.50
PSI	NTRD	CPD	106478	CRC FUNDING LLC CP	1.56	3/15/2018	25,000,000.00	24,920,916.67	24,908,958.25
PSI	NTRD	CPD	106479	ATLANTIC ASSET SEC LLC CP	1.32	1/10/2018	50,000,000.00	49,983,500.00	49,974,583.50
PSI	NTRD	CPD	106482	LA FAYETTE ASSET SEC LLC C	1.35	1/9/2018	50,000,000.00	49,985,000.00	49,976,778.00
PSI	NTRD	CPD	106483	LA FAYETTE ASSET SEC LLC C	1.35	1/19/2018	50,000,000.00	49,966,250.00	49,954,383.50
PSI	NTRD	CPD	106484	THUNDER BAY FUNDING LLC CP	1.47	2/5/2018	35,000,000.00	34,949,979.17	34,940,408.65

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106486	LA FAYETTE ASSET SEC LLC C	1.4	1/30/2018	50,000,000.00	49,943,611.11	49,928,755.50
PSI	NTRD	CPD	106488	LA FAYETTE ASSET SEC LLC C	1.35	1/12/2018	50,000,000.00	49,979,375.00	49,970,153.00
PSI	NTRD	CPD	106490	CIESCO LLC CP	1.57	3/12/2018	17,034,000.00	16,981,998.98	16,975,210.90
PSI	NTRD	CPD	106491	CREDIT AGRICOLE CIB NY BR	1.29	1/10/2018	50,000,000.00	49,983,875.00	49,976,000.00
PSI	NTRD	CPD	106492	AUTOBAHN FUNDING CO LLC CP	1.31	1/12/2018	25,000,000.00	24,989,993.06	24,985,076.50
PSI	NTRD	CPD	106496	CANADIAN IMP BK OF COMMERC	1.32	1/12/2018	50,000,000.00	49,979,833.33	49,972,797.00
PSI	NTRD	CPD	106497	AUTOBAHN FUNDING CO LLC CP	1.32	1/12/2018	30,000,000.00	29,987,900.00	29,982,091.80
PSI	NTRD	CPD	106498	TOYOTA MOTOR CREDIT CORP C	1.41	1/30/2018	50,000,000.00	49,943,208.33	49,934,889.00
PSI	NTRD	CPD	106499	UNILEVER CAPITAL CORP CP	1.34	1/22/2018	50,000,000.00	49,960,916.66	49,951,200.00
PSI	NTRD	CPD	106502	CANADIAN IMP BK OF COMMERC	1.32	1/17/2018	50,000,000.00	49,970,666.67	49,962,923.50
PSI	NTRD	CPD	106504	LA FAYETTE ASSET SEC LLC C	1.5	2/9/2018	15,000,000.00	14,975,625.00	14,971,650.00
PSI	NTRD	CPD	106505	OLD LINE FUNDING LLC CP	1.53	2/20/2018	43,544,000.00	43,451,469.00	43,438,993.64
PSI	NTRD	CPD	106508	AUTOBAHN FUNDING CO LLC CP	1.32	1/18/2018	30,000,000.00	29,981,300.00	29,973,999.90
PSI	NTRD	CPD	106509	EMERSON ELECTRIC COMPANY C	1.34	1/17/2018	50,000,000.00	49,970,222.22	49,961,709.50
PSI	NTRD	CPD	106510	THUNDER BAY FUNDING LLC CP	1.4	1/17/2018	20,000,000.00	19,987,555.56	19,983,575.60
PSI	NTRD	CPD	106513	MONT BLANC CAPITAL CORP CP	1.53	2/12/2018	15,853,000.00	15,824,702.40	15,820,798.59
PSI	NTRD	CPD	106515	CANADIAN IMP BK OF COMMERC	1.32	1/19/2018	50,000,000.00	49,967,000.00	49,958,933.50
PSI	NTRD	CPD	106516	CANADIAN IMP BK OF COMMERC	1.32	1/19/2018	50,000,000.00	49,967,000.00	49,958,933.50
PSI	NTRD	CPD	106517	THUNDER BAY FUNDING LLC CP	1.4	1/18/2018	25,000,000.00	24,983,472.22	24,978,333.25
PSI	NTRD	CPD	106518	LA FAYETTE ASSET SEC LLC C	1.42	2/2/2018	25,000,000.00	24,968,444.44	24,960,916.75
PSI	NTRD	CPD	106519	LA FAYETTE ASSET SEC LLC C	1.54	2/9/2018	28,552,000.00	28,504,365.74	28,498,036.72
PSI	NTRD	CPD	106520	SHEFFIELD RECEIVABLES CORP	1.49	2/15/2018	32,176,000.00	32,116,072.20	32,104,783.89
PSI	NTRD	CPD	106521	AUTOBAHN FUNDING CO LLC CP	1.33	1/19/2018	30,000,000.00	29,980,050.00	29,972,630.10
PSI	NTRD	CPD	106522	CHEVRON CORP CP	1.33	1/18/2018	25,000,000.00	24,984,298.61	24,980,361.00
PSI	NTRD	CPD	106524	AUTOBAHN FUNDING CO LLC CP	1.32	1/18/2018	30,000,000.00	29,981,300.00	29,973,999.90
PSI	NTRD	CPD	106525	UNILEVER CAPITAL CORP CP	1.38	1/30/2018	25,000,000.00	24,972,208.33	24,967,089.00
PSI	NTRD	CPD	106529	ABBEY NATIONAL TREAS SV PL	1.48	1/31/2018	50,000,000.00	49,938,333.33	49,928,866.50
PSI	NTRD	CPD	106530	ABBEY NATIONAL TREAS SV PL	1.48	1/31/2018	50,000,000.00	49,938,333.33	49,928,866.50
PSI	NTRD	CPD	106531	SHEFFIELD RECEIVABLES CORP	1.49	2/9/2018	25,000,000.00	24,959,645.83	24,952,050.00
PSI	NTRD	CPD	106533	OLD LINE FUNDING LLC CP	1.46	1/11/2018	14,443,000.00	14,437,142.56	14,435,009.84
PSI	NTRD	CPD	106534	EMERSON ELECTRIC COMPANY C	1.38	1/18/2018	50,000,000.00	49,967,416.67	49,959,639.00
PSI	NTRD	CPD	106537	AUTOBAHN FUNDING CO LLC CP	1.39	1/19/2018	50,000,000.00	49,965,250.00	49,954,383.50
PSI	NTRD	CPD	106538	AUTOBAHN FUNDING CO LLC CP	1.39	1/19/2018	25,000,000.00	24,982,625.00	24,977,191.75
PSI	NTRD	CPD	106542	TOYOTA MOTOR CREDIT CORP C	1.44	1/30/2018	50,000,000.00	49,942,000.00	49,934,889.00
PSI	NTRD	CPD	106543	REGENCY MARKETS NO. 1 LLC	1.49	1/16/2018	19,700,000.00	19,687,769.58	19,684,712.80
PSI	NTRD	CPD	106544	EXXON MOBIL CORP CP	1.34	1/23/2018	50,000,000.00	49,959,055.56	49,950,764.00
PSI	NTRD	CPD	106545	PFIZER INC CP	1.38	1/30/2018	50,000,000.00	49,944,416.67	49,935,066.50
PSI	NTRD	CPD	106546	UNILEVER CAPITAL CORP CP	1.38	1/30/2018	13,800,000.00	13,784,659.00	13,781,833.13
PSI	NTRD	CPD	106547	EMERSON ELECTRIC COMPANY C	1.4	1/10/2018	11,138,000.00	11,134,101.70	11,132,668.57
PSI	NTRD	CPD	106548	ATLANTIC ASSET SEC LLC CP	1.5	2/8/2018	7,750,000.00	7,737,729.16	7,735,339.40
PSI	NTRD	CPD	106549	LA FAYETTE ASSET SEC LLC C	1.52	2/15/2018	50,000,000.00	49,905,000.00	49,891,333.50
PSI	NTRD	CPD	106552	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	50,000,000.00	49,934,986.11	49,924,114.00
PSI	NTRD	CPD	106553	AUTOBAHN FUNDING CO LLC CP	1.4	1/22/2018	50,000,000.00	49,959,166.67	49,947,466.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106554	AUTOBAHN FUNDING CO LLC CP	1.4	1/22/2018	10,000,000.00	9,991,833.33	9,989,493.30
PSI	NTRD	CPD	106555	CANCARA ASSET SEC LLC CP	1.58	2/13/2018	50,000,000.00	49,905,638.89	49,896,053.00
PSI	NTRD	CPD	106556	TOYOTA MOTOR CREDIT CORP C	1.44	1/30/2018	50,000,000.00	49,942,000.00	49,934,889.00
PSI	NTRD	CPD	106557	THUNDER BAY FUNDING LLC CP	1.48	1/24/2018	25,000,000.00	24,976,361.11	24,971,400.00
PSI	NTRD	CPD	106558	THUNDER BAY FUNDING LLC CP	1.51	1/23/2018	18,000,000.00	17,983,390.00	17,980,250.04
PSI	NTRD	CPD	106559	OLD LINE FUNDING LLC CP	1.48	1/18/2018	34,300,000.00	34,276,028.11	34,270,235.15
PSI	NTRD	CPD	106561	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	16,167,000.00	16,130,354.80	16,126,404.66
PSI	NTRD	CPD	106562	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	20,933,000.00	20,885,551.87	20,880,437.24
PSI	NTRD	CPD	106564	AUTOBAHN FUNDING CO LLC CP	1.42	1/23/2018	30,000,000.00	29,973,966.67	29,967,083.40
PSI	NTRD	CPD	106565	AUTOBAHN FUNDING CO LLC CP	1.41	1/22/2018	30,000,000.00	29,975,325.00	29,968,479.90
PSI	NTRD	CPD	106566	AUTOBAHN FUNDING CO LLC CP	1.41	1/22/2018	30,000,000.00	29,975,325.00	29,968,479.90
PSI	NTRD	CPD	106567	THUNDER BAY FUNDING LLC CP	1.57	2/6/2018	50,000,000.00	49,921,500.00	49,921,888.50
PSI	NTRD	CPD	106568	SHEFFIELD RECEIVABLES CORP	1.52	2/15/2018	50,000,000.00	49,905,000.00	49,889,333.50
PSI	NTRD	CPD	106569	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	40,000,000.00	39,947,988.89	39,939,291.20
PSI	NTRD	CPD	106570	CRC FUNDING LLC CP	1.67	3/21/2018	3,877,000.00	3,862,791.88	3,861,519.37
PSI	NTRD	CPD	106571	ATLANTIC ASSET SEC LLC CP	1.5	1/18/2018	50,000,000.00	49,964,583.34	49,956,666.50
PSI	NTRD	CPD	106572	MONT BLANC CAPITAL CORP CP	1.7	3/15/2018	21,436,000.00	21,362,105.34	21,358,435.12
PSI	NTRD	CPD	106576	OLD LINE FUNDING LLC CP	1.55	2/6/2018	50,000,000.00	49,922,500.00	49,912,521.00
PSI	NTRD	CPD	106577	REGENCY MARKETS NO. 1 LLC	1.54	1/12/2018	6,037,000.00	6,034,159.25	6,033,396.27
PSI	NTRD	CPD	106578	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	50,000,000.00	49,961,500.00	49,954,383.50
PSI	NTRD	CPD	106579	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	50,000,000.00	49,961,500.00	49,954,383.50
PSI	NTRD	CPD	106580	REGENCY MARKETS NO. 1 LLC	1.54	1/19/2018	36,312,000.00	36,284,039.76	36,278,871.47
PSI	NTRD	CPD	106583	THUNDER BAY FUNDING LLC CP	1.56	1/17/2018	50,000,000.00	49,965,333.34	49,958,939.00
PSI	NTRD	CPD	106584	MONT BLANC CAPITAL CORP CP	1.75	3/14/2018	23,430,000.00	23,347,995.00	23,346,530.63
PSI	NTRD	CPD	106585	ATLANTIC ASSET SEC LLC CP	1.58	2/6/2018	50,000,000.00	49,921,000.00	49,910,137.50
PSI	NTRD	CPD	106586	THUNDER BAY FUNDING LLC CP	1.6	2/8/2018	35,000,000.00	34,940,888.89	34,935,504.80
PSI	NTRD	CPD	106587	CRC FUNDING LLC CP	1.72	3/21/2018	6,136,000.00	6,112,840.01	6,111,499.32
PSI	NTRD	CPD	106591	SHEFFIELD RECEIVABLES CORP	1.64	1/19/2018	35,000,000.00	34,971,300.00	34,968,068.45
PSI	NTRD	CPD	106592	CRC FUNDING LLC CP	1.72	3/21/2018	6,837,000.00	6,811,194.12	6,809,700.27
PSI	NTRD	CPD	106593	AUTOBAHN FUNDING CO LLC CP	1.44	1/23/2018	50,000,000.00	49,956,000.00	49,945,139.00
PSI	NTRD	CPD	106594	SHEFFIELD RECEIVABLES CORP	1.62	2/23/2018	50,000,000.00	49,880,750.00	49,869,878.00
PSI	NTRD	CPD	106599	ATLANTIC ASSET SEC LLC CP	1.55	1/22/2018	50,000,000.00	49,954,791.67	49,946,900.00
PSI	NTRD	CPD	106601	AUTOBAHN FUNDING CO LLC CP	1.47	1/25/2018	43,000,000.00	42,957,860.00	42,948,787.00
PSI	NTRD	CPD	106602	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	9,901,000.00	9,862,386.10	9,861,992.54
PSI	NTRD	CPD	106603	AUTOBAHN FUNDING CO LLC CP	1.5	1/24/2018	25,000,000.00	24,976,041.66	24,971,400.00
PSI	NTRD	CPD	106604	ING U.S. FUNDING LLC CP	1.6	2/23/2018	50,000,000.00	49,882,222.22	49,877,344.50
PSI	NTRD	CPD	106605	THUNDER BAY FUNDING LLC CP	1.6	1/22/2018	40,000,000.00	39,962,666.67	39,957,973.20
PSI	NTRD	CPD	106606	ATLANTIC ASSET SEC LLC CP	1.6	1/22/2018	50,000,000.00	49,953,333.33	49,946,900.00
PSI	NTRD	CPD	106607	TOYOTA MOTOR CREDIT CORP C	1.51	2/5/2018	50,000,000.00	49,926,597.22	49,921,941.50
PSI	NTRD	CPD	106610	SHEFFIELD RECEIVABLES CORP	1.6	2/1/2018	50,000,000.00	49,931,111.11	49,923,736.00
PSI	NTRD	CPD	106611	CAFCO LLC CP	1.65	2/22/2018	25,000,000.00	24,940,416.67	24,938,392.25
PSI	NTRD	CPD	106614	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	12,769,000.00	12,719,200.90	12,718,693.33
PSI	NTRD	CPD	106617	AUTOBAHN FUNDING CO LLC CP	1.5	1/23/2018	50,000,000.00	49,954,166.66	49,945,139.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106618	SHEFFIELD RECEIVABLES CORP	1.58	2/2/2018	50,000,000.00	49,929,777.78	49,921,347.00
PSI	NTRD	CPD	106619	SHEFFIELD RECEIVABLES CORP	1.6	2/6/2018	50,000,000.00	49,920,000.00	49,911,546.00
PSI	NTRD	CPD	106622	THUNDER BAY FUNDING LLC CP	1.73	3/15/2018	37,000,000.00	36,870,201.95	36,866,117.72
PSI	NTRD	CPD	106623	CAFCO LLC CP	1.63	2/15/2018	50,000,000.00	49,898,125.00	49,895,866.50
PSI	NTRD	CPD	106624	SHEFFIELD RECEIVABLES CORP	1.65	2/23/2018	40,000,000.00	39,902,833.33	39,895,902.40
PSI	NTRD	CPD	106625	ATLANTIC ASSET SEC LLC CP	1.75	3/14/2018	13,529,000.00	13,481,648.50	13,479,957.38
PSI	NTRD	CPD	106630	THUNDER BAY FUNDING LLC CP	1.55	1/24/2018	50,000,000.00	49,950,486.11	49,942,800.00
PSI	NTRD	CPD	106633	ATLANTIC ASSET SEC LLC CP	1.54	2/5/2018	50,000,000.00	49,925,138.89	49,912,494.50
PSI	NTRD	CPD	106634	AUTOBAHN FUNDING CO LLC CP	1.5	1/25/2018	25,000,000.00	24,975,000.00	24,970,225.00
PSI	NTRD	CPD	106635	CRC FUNDING LLC CP	1.67	2/7/2018	7,000,000.00	6,987,985.27	6,987,578.92
PSI	NTRD	CPD	106636	MONT BLANC CAPITAL CORP CP	1.7	2/14/2018	10,000,000.00	9,979,222.22	9,978,745.60
PSI	NTRD	CPD	106637	ATLANTIC ASSET SEC LLC CP	1.42	1/12/2018	47,614,000.00	47,593,340.82	47,585,577.30
PSI	NTRD	CPD	106638	SHEFFIELD RECEIVABLES CORP	1.75	2/12/2018	4,450,000.00	4,440,914.59	4,440,794.06
PSI	NTRD	CPD	106639	THUNDER BAY FUNDING LLC CP	1.7	3/14/2018	12,300,000.00	12,258,180.00	12,261,340.36
PSI	NTRD	CPD	106640	THUNDER BAY FUNDING LLC CP	1.7	3/15/2018	25,050,000.00	24,963,647.08	24,959,358.08
PSI	NTRD	CPD	106641	CAFCO LLC CP	1.66	2/5/2018	15,000,000.00	14,975,791.66	14,975,695.80
PSI	NTRD	CPD	106642	REGENCY MARKETS NO. 1 LLC	1.55	1/10/2018	32,771,000.00	32,758,301.24	32,754,341.52
PSI	NTRD	CPD	106643	SHEFFIELD RECEIVABLES CORP	1.6	2/12/2018	35,000,000.00	34,934,666.66	34,927,593.75
PSI	NTRD	CPD	106644	CRC FUNDING LLC CP	1.66	2/5/2018	10,000,000.00	9,983,861.12	9,983,185.00
PSI	NTRD	CPD	106646	CANCARA ASSET SEC LLC CP	1.65	2/12/2018	25,000,000.00	24,951,875.00	24,949,218.75
PSI	NTRD	CPD	106647	SHEFFIELD RECEIVABLES CORP	1.73	3/30/2018	50,000,000.00	49,788,555.56	49,772,373.50
PSI	NTRD	CPD	106656	AUTOBAHN FUNDING CO LLC CP	1.47	1/16/2018	35,000,000.00	34,978,562.50	34,972,840.00
PSI	NTRD	CPD	106657	AUTOBAHN FUNDING CO LLC CP	1.5	1/29/2018	14,000,000.00	13,983,666.67	13,980,687.00
PSI	NTRD	CPD	106658	SHEFFIELD RECEIVABLES CORP	1.59	2/15/2018	50,000,000.00	49,900,625.00	49,889,333.50
PSI	NTRD	CPD	106659	CRC FUNDING LLC CP	1.75	3/26/2018	25,000,000.00	24,897,916.67	24,892,700.00
PSI	NTRD	CPD	106660	SHEFFIELD RECEIVABLES CORP	1.54	2/7/2018	50,000,000.00	49,920,861.11	49,909,055.50
PSI	NTRD	CPD	106661	TOYOTA MOTOR CREDIT CORP C	1.51	2/8/2018	50,000,000.00	49,920,305.55	49,915,380.50
PSI	NTRD	CPD	106662	CIESCO LLC CP	1.74	3/26/2018	50,000,000.00	49,797,000.00	49,787,575.00
PSI	NTRD	CPD	106667	CANCARA ASSET SEC LLC CP	1.5	1/5/2018	40,500,000.00	40,493,250.00	40,488,423.89
PSI	NTRD	CPD	106669	TOYOTA MOTOR CREDIT CORP C	1.51	2/7/2018	50,000,000.00	49,922,402.78	49,917,611.00
PSI	NTRD	CPD	106670	SHEFFIELD RECEIVABLES CORP	1.6	2/22/2018	25,000,000.00	24,942,222.23	24,936,139.00
PSI	NTRD	CPD	106676	ABBEY NATIONAL TREAS SV PL	1.5	1/31/2018	40,189,000.00	40,138,763.75	40,131,824.32
PSI	NTRD	CPD	106677	NATIXIS NY BRANCH CP	1.35	1/4/2018	50,000,000.00	49,994,375.00	49,988,366.50
PSI	NTRD	CPD	106678	NATIXIS NY BRANCH CP	1.35	1/4/2018	50,000,000.00	49,994,375.00	49,988,366.50
PSI	NTRD	CPD	106679	CRC FUNDING LLC CP	1.73	3/27/2018	45,000,000.00	44,816,187.50	44,804,089.80
PSI	NTRD	CPD	106680	ABBEY NATIONAL TREAS SV PL	1.46	2/2/2018	50,000,000.00	49,935,111.11	49,924,507.00
PSI	NTRD	CPD	106681	ING U.S. FUNDING LLC CP	1.76	5/30/2018	40,000,000.00	39,708,622.22	39,710,524.40
PSI	NTRD	CPD	106682	SHEFFIELD RECEIVABLES CORP	1.59	2/21/2018	50,000,000.00	49,887,375.00	49,874,750.00
PSI	NTRD	CPD	106683	CANADIAN IMPERIAL HLDGS IN	1.46	1/31/2018	50,000,000.00	49,939,166.67	49,934,555.50
PSI	NTRD	CPD	106688	REGENCY MARKETS NO. 1 LLC	1.5	1/11/2018	7,500,000.00	7,496,875.00	7,495,856.25
PSI	NTRD	CPD	106689	SHEFFIELD RECEIVABLES CORP	1.58	2/23/2018	50,000,000.00	49,883,694.44	49,869,878.00
PSI	NTRD	CPD	106690	SHEFFIELD RECEIVABLES CORP	1.58	2/23/2018	30,000,000.00	29,930,216.67	29,921,926.80
PSI	NTRD	CPD	106691	ATLANTIC ASSET SEC LLC CP	1.5	3/7/2018	50,000,000.00	49,864,583.33	49,838,311.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106693	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,998,194.45	50,000,000.00
PSI	NTRD	CPD	106694	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,998,194.45	50,000,000.00
PSI	NTRD	CPD	106695	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	25,000,000.00	24,999,097.22	25,000,000.00
PSI	NTRD	CPD	106697	SHEFFIELD RECEIVABLES CORP	1.59	3/2/2018	50,000,000.00	49,867,500.00	49,851,950.00
PSI	NTRD	CPD	106698	SHEFFIELD RECEIVABLES CORP	1.59	2/27/2018	50,000,000.00	49,874,125.00	49,860,000.00
PSI	NTRD	CPD	106702	SHEFFIELD RECEIVABLES CORP	1.5	3/1/2018	13,713,000.00	13,679,288.88	13,673,134.80
		CPD Total					10,145,975,000.00	10,135,290,240.90	10,133,399,709.56
PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,932,916.67	49,917,500.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,763,652.78	49,717,950.00
		FCDN Total					100,000,000.00	99,696,569.45	99,635,450.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,994,349.04	24,888,175.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,929,052.35
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,800,450.00
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,672,820.64
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,747,041.17	23,731,783.75
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,993,845.65	49,961,650.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,981.54	149,884.95
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,997,946.33	24,958,800.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,204,681.53
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,996,790.28	24,699,075.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,494,318.79	42,976,390.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,847,200.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,035.94	24,749,875.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,035.94	24,749,875.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,035.94	24,749,875.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,893,975.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,782,606.27
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,977,241.62	24,733,375.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,733,375.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,733,375.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,892,725.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,995,962.59	24,869,100.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,717,487.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,717,487.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,594,640.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,990,164.23	24,853,000.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,657,650.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,657,650.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,630,262.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,887,759.90

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,968,684.93	48,926,150.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,672,975.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,989,938.40	24,657,650.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,386,081.48	12,193,556.55
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,403,861.30	19,102,254.45
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,706,450.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,986,569.34	49,079,750.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,527,230.13	46,665,026.30
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,045,450.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,192,850.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,522,725.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,985,848.73	49,192,850.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,192,850.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,983,611.72	24,571,875.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,639,725.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,639,725.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,279,450.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,582,350.32	33,024,600.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,470,862.93	34,892,062.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,973,603.50	48,956,200.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,983,502.19	24,478,100.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,422,610.62	25,987,215.00
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,974,249.32	29,373,720.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,599,050.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,725,185.80
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,599,050.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,599,050.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,599,050.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,591,369.52	45,972,798.91
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,983,324.21	24,549,275.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,983,324.21	24,549,275.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,675,607.01	20,277,658.04
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,970,233.46	24,188,400.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,238,100.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,619,050.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,619,050.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,324,600.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,993,259.81	26,544,105.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,984,552.19	24,577,875.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,980,350.39	29,493,450.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,590,625.41	23,265,918.40
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,634,583.11	44,676,924.60
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,974,698.80	24,467,100.00

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PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,979,424.68	24,539,025.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,982,377.38	24,539,025.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,982,387.53	24,539,025.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,979,248.13	29,446,830.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,411,100.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,985,593.50	48,256,131.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,538,850.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,978,180.99	32,391,282.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,852,301.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,495,105.13	40,869,988.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,749,400.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,587,600.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,587,600.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	48,898,450.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,374,700.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,437,525.92
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,587,600.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,488,466.80	34,918,616.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,773,627.10	27,212,752.80
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,214,400.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,107,200.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,750,080.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,993.95	27,533,320.95
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,990,833.79	24,084,875.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,102,420.81	31,177,438.60
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,980,698.11	24,084,875.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,083,250.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,083,250.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,083,250.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,083,250.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,981,556.47	24,084,875.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,158,475.07	10,765,939.13
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,626.18	22,711,892.60
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,710.37	31,452,515.20
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,981,205.48	48,242,600.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,979,137.58	48,815,200.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,951,227.40	41,497,451.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,978,102.87	24,593,650.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,102,117.50	25,700,364.25
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,607,400.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,287,300.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,991,196.10	24,287,300.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,992,367.12	48,607,400.00

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PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,524.75	22,130,949.22
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,252,850.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,195,504.68
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,964,544.83	24,458,675.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,854,683.54	38,179,909.76
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,911,482.61	24,570,175.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,673,150.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	49,688,800.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,982,692.31	49,498,150.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,994,461.54	15,839,408.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,901,945.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	9,973,090.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,082,793.99
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,766,271.04	49,770,450.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,772,887.44	5,773,372.20
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,719,683.40	33,514,867.65
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,938,628.71	13,935,726.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,755,475.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,755,475.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,826,640.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,826,640.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,826,640.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,975,695.21	41,591,013.32
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,824,716.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	24,807,350.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	29,745,300.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,546,600.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,854,870.29
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	24,745,225.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	19,796,180.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	14,847,135.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,412,360.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,584,966.35
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,360,846.64	22,058,690.34
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,700,775.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,700,775.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,961,210.13	39,584,600.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,772,780.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,620,282.98	23,515,691.65
PSI	NTRD	FFCB	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	19,836,000.00
PSI	NTRD	FFCB	106068	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,794,325.00
PSI	NTRD	FFCB	106071	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,794,325.00
PSI	NTRD	FFCB	106132	FFCB 2.23 (CALLABLE)	2.23	11/1/2022	24,360,000.00	24,337,743.00	24,122,684.88

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PSI	NTRD	FFCB	106196	FFCB 2.54 (CALLABLE)	2.54	11/27/2023	25,000,000.00	25,000,000.00	24,825,300.00
PSI	NTRD	FFCB	106215	FFCB 2.55 (CALLABLE)	2.55	11/8/2023	10,899,000.00	10,896,862.22	10,801,726.43
PSI	NTRD	FFCB	106232	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	25,000,000.00	25,000,000.00	24,830,425.00
PSI	NTRD	FFCB	106263	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	21,350,000.00	21,350,000.00	21,205,182.95
PSI	NTRD	FFCB	106608	FFCB 2.39 (CALLABLE)	2.39	12/27/2022	28,865,000.00	28,807,428.08	28,812,379.11
		FFCB Total					4,743,654,000.00	4,741,802,690.56	4,666,121,173.71
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,198,225.83	44,864,977.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,998,037.43	49,629,400.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,997,801.92	27,792,464.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,892,191.75	45,583,703.10
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,991,494.28	49,655,450.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,938,852.39	37,683,521.01
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,526,314.74	22,499,181.40
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,754,625.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,625,075.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,863.16	5,870,178.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,772.63	1,174,035.60
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,490,847.86	33,946,896.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,562,875.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,984,342.67	49,125,750.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,599,200.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,690,972.00
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,408,225.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,313,541.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,548,776.55
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,723,950.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,689,735.07	28,843,050.45
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,356,728.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,981,667.58	24,297,425.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,450,625.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,016,956.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,598,900.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	16,993,287.50
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,392,375.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,392,375.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,949,750.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	48,958,000.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,610,875.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,671,000.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,629,600.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,629,600.00

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PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	23,913,423.60
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,822,370.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,663,100.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,823,853.85	49,582,300.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,823,853.85	49,582,300.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,911,926.92	24,791,150.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,882,307.69	49,582,300.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,882,307.69	49,582,300.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	24,960,000.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	17,909,136.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	24,899,450.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,263,913.60
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,991,697.27	19,874,500.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	24,862,400.00
PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,355,347.50
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,609,350.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	19,832,720.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,846,603.48	22,812,137.55
PSI	NTRD	FHLB	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	24,749,000.00
PSI	NTRD	FHLB	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25,000,000.00	25,000,000.00	24,734,325.00
PSI	NTRD	FHLB	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	9,893,730.00
PSI	NTRD	FHLB	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25,000,000.00	25,000,000.00	24,814,350.00
PSI	NTRD	FHLB	106235	FHLB 2.20 (CALLABLE)	2.2	12/7/2021	25,000,000.00	25,000,000.00	24,885,900.00
PSI	NTRD	FHLB	106240	FHLB 2.22 (CALLABLE)	2.22	12/8/2021	25,000,000.00	25,000,000.00	24,896,100.00
PSI	NTRD	FHLB	106251	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	24,833,175.00
PSI	NTRD	FHLB	106252	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	24,813,725.00
PSI	NTRD	FHLB	106314	FHLB 2.35 (CALLABLE)	2.35	12/19/2022	25,000,000.00	25,000,000.00	24,858,125.00
PSI	NTRD	FHLB	106352	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,915,075.00
PSI	NTRD	FHLB	106353	FHLB 2.42 (CALLABLE)	2.42	12/21/2022	25,000,000.00	25,000,000.00	24,915,100.00
PSI	NTRD	FHLB	106358	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,915,075.00
PSI	NTRD	FHLB	106376	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,918,075.00
PSI	NTRD	FHLB	106377	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,992,650.00
PSI	NTRD	FHLB	106378	FHLB 2.42 (CALLABLE)	2.42	12/28/2022	25,000,000.00	25,000,000.00	24,918,100.00
PSI	NTRD	FHLB	106379	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,919,050.00
PSI	NTRD	FHLB	106380	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,918,075.00
PSI	NTRD	FHLB	106381	FHLB 2.45 (CALLABLE)	2.45	12/21/2022	25,000,000.00	25,000,000.00	24,918,375.00
PSI	NTRD	FHLB	106382	FHLB 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,928,850.00
PSI	NTRD	FHLB	106480	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	24,954,925.00
PSI	NTRD	FHLB	106481	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	24,954,925.00
PSI	NTRD	FHLB	106489	FHLB 2.125 (CALLABLE)	2.125	12/29/2020	25,000,000.00	25,000,000.00	24,963,325.00
PSI	NTRD	FHLB	106665	FHLB 2.28 (CALLABLE)	2.28	10/26/2022	40,975,000.00	40,770,297.12	40,781,024.35
		FHLB Total					2,164,115,000.00	2,163,070,995.18	2,138,132,595.81

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,950,833.33	29,934,750.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,975,033.33	9,968,870.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,962,200.00	14,953,305.00
PSI	NTRD	FHLD	106400	FHLB D/N	1.2	1/8/2018	50,000,000.00	49,988,333.33	49,989,250.00
PSI	NTRD	FHLD	106401	FHLB D/N	1.2	1/8/2018	50,000,000.00	49,988,333.33	49,989,250.00
PSI	NTRD	FHLD	106408	FHLB D/N	1.2	1/11/2018	50,000,000.00	49,983,333.33	49,983,850.00
PSI	NTRD	FHLD	106409	FHLB D/N	1.2	1/11/2018	50,000,000.00	49,983,333.33	49,983,850.00
PSI	NTRD	FHLD	106415	FHLB D/N	1.2	1/9/2018	50,000,000.00	49,986,666.67	49,987,450.00
PSI	NTRD	FHLD	106416	FHLB D/N	1.2	1/9/2018	50,000,000.00	49,986,666.67	49,987,450.00
PSI	NTRD	FHLD	106430	FHLB D/N	1.2	1/10/2018	50,000,000.00	49,985,000.00	49,985,650.00
PSI	NTRD	FHLD	106431	FHLB D/N	1.2	1/10/2018	50,000,000.00	49,985,000.00	49,985,650.00
PSI	NTRD	FHLD	106436	FHLB D/N	1.24	1/16/2018	50,000,000.00	49,974,166.67	49,974,900.00
PSI	NTRD	FHLD	106437	FHLB D/N	1.24	1/16/2018	50,000,000.00	49,974,166.67	49,974,900.00
PSI	NTRD	FHLD	106447	FHLB D/N	1.24	1/19/2018	50,000,000.00	49,969,000.00	49,969,550.00
PSI	NTRD	FHLD	106448	FHLB D/N	1.24	1/19/2018	50,000,000.00	49,969,000.00	49,969,550.00
		FHLD Total					655,000,000.00	654,661,066.66	654,638,225.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,735,532.16
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,906,636.21	49,404,550.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,906,636.21	49,404,550.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,941,116.04	49,404,550.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,941,116.04	49,404,550.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,957,311.06	49,404,550.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,957,311.06	49,404,550.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,793,093.77	49,510,950.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,793,093.77	49,510,950.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,733,575.70	44,464,095.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,720,816.19	49,404,550.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,741,225.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,720,325.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,691,500.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,250,112.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,992,279.64	48,797,200.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,053,000.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,748,550.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,774,500.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,722,782.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,995,482.76	24,550,550.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,469,450.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,401,450.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,464,550.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,760,580.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,537,300.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,646,875.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,383,900.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,541,550.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,541,550.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,270,775.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,541,550.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,572,000.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,909,350.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,280,100.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,541,550.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,541,550.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,300,600.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,541,250.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,178,150.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,321,475.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,345,725.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,284,900.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,127,375.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,151,300.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,191,950.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,199,250.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,524,500.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,524,500.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,142,300.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,182,950.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,583,850.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,386,550.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,173,350.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,458,050.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,587,750.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,541,400.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,511,050.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,995,102.74	24,419,150.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,554,150.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	49,611,300.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,950,389.91	49,446,200.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,988,093.58	11,867,088.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,269,104.68
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	24,837,750.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	24,836,175.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,817,525.00

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PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,818,325.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	24,846,975.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,718,075.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,302,110.00
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,734,025.00
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,295,047.24
PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,181,067.36
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,980,934.65	49,956,750.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,174,438.27	38,155,966.52
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,543,000.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,701,625.00
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	24,803,525.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,693,100.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	49,311,050.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,700,075.00
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	24,774,725.00
PSI	NTRD	FHLM	105782	FHLMC 2.25 (CALLABLE)	2.25	10/19/2022	25,000,000.00	25,000,000.00	24,739,875.00
PSI	NTRD	FHLM	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	24,741,775.00
PSI	NTRD	FHLM	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	24,742,025.00
PSI	NTRD	FHLM	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	24,739,150.00
PSI	NTRD	FHLM	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,807,400.00
PSI	NTRD	FHLM	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,775,600.00
PSI	NTRD	FHLM	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,775,750.00
PSI	NTRD	FHLM	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,776,675.00
PSI	NTRD	FHLM	105903	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,842,025.00
PSI	NTRD	FHLM	105913	FHLMC 2.30 (CALLABLE)	2.3	11/8/2022	25,000,000.00	25,000,000.00	24,825,350.00
PSI	NTRD	FHLM	105921	FHLMC 2.30 (CALLABLE)	2.3	11/7/2022	25,000,000.00	25,000,000.00	24,825,450.00
PSI	NTRD	FHLM	105923	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,825,800.00
PSI	NTRD	FHLM	105963	FHLMC 2.35 (CALLABLE)	2.35	11/23/2022	25,000,000.00	25,000,000.00	24,827,025.00
PSI	NTRD	FHLM	106163	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,812,225.00
PSI	NTRD	FHLM	106166	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,811,950.00
PSI	NTRD	FHLM	106171	FHLMC 2.35 (CALLABLE)	2.35	12/7/2022	25,000,000.00	25,000,000.00	24,754,475.00
PSI	NTRD	FHLM	106173	FHLMC 2.40 (CALLABLE)	2.4	12/7/2022	25,000,000.00	25,000,000.00	24,812,050.00
PSI	NTRD	FHLM	106213	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,861,125.00
PSI	NTRD	FHLM	106226	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,870,600.00
PSI	NTRD	FHLM	106229	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,870,825.00
PSI	NTRD	FHLM	106231	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,870,825.00
PSI	NTRD	FHLM	106236	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,871,975.00
PSI	NTRD	FHLM	106238	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,871,800.00
PSI	NTRD	FHLM	106332	FHLMC 2.45 (CALLALBLE)	2.45	12/20/2022	25,000,000.00	25,000,000.00	24,893,050.00
PSI	NTRD	FHLM	106393	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	24,935,600.00
PSI	NTRD	FHLM	106394	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	24,935,600.00
PSI	NTRD	FHLM	106471	FHLMC 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,908,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLM Total					3,643,529,000.00	3,642,067,427.60	3,579,283,309.96
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,946,472.22	49,917,500.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,946,472.22	49,917,500.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,941,916.67	49,910,150.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,941,916.67	49,910,150.00
PSI	NTRD	FHLMD	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,997,777.78	50,000,000.00
PSI	NTRD	FHLMD	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,997,777.78	50,000,000.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,939,333.33	49,908,350.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,939,333.33	49,908,350.00
		FHLMD Total					400,000,000.00	399,651,000.00	399,472,000.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,671.09	14,778,288.40
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,646,400.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,616,650.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,896,632.72	20,757,085.80
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,695,850.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,675,550.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,627,750.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,626,600.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,586,150.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,637,100.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,891,130.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,678,050.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,598,488.26	36,347,020.80
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,868,575.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,868,575.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,821,050.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,993,797.44	24,860,125.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,926,662.67	49,898,000.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,355,410.90	30,337,984.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,963,692.40	24,959,275.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,921,100.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,921,100.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,921,100.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,924,619.99	49,921,100.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,579,825.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,304,903.05	31,082,485.63
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,908,943.86	49,724,550.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,908,943.86	49,724,550.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	40,036,954.77	39,889,034.01
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,602,175.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2017 to December 31, 2017
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,479,450.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,391,350.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,640,700.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,116,044.45	30,672,743.36
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,711,750.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,980,345.47	49,618,700.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,100,550.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,644,300.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,380,450.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,645.46	24,611,475.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,445,575.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,359,725.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,453,425.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,367,600.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,725,750.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,325,000.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,416,200.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,289,825.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,289,825.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,474,400.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,236,100.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,863,295.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,446,450.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,246,450.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,264,000.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,184,375.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,530,750.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,265,375.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,182,425.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,199,850.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,328,375.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,255,300.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,325,000.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,299,450.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,077,475.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,437,250.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,405,275.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,992,864.18	24,405,275.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,189,000.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,437,950.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,034,500.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,203,623.13	44,742,874.31
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,342,350.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,142,175.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,591,575.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,082,450.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,224,750.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,097,350.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,377.88	33,922,490.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,529,000.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,115,950.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,983,970.26	49,291,950.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,071,200.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,874.93	48,529,000.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,874.93	48,529,000.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,432.21	13,656,060.60
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,992,360.35	48,424,100.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,450,000.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,450,000.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	48,798,250.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,500,150.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,542,925.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,770,364.24	49,299,850.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,770,364.24	49,299,850.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,403,001.53	10,304,654.65
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,722,307.69	49,265,300.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,889,129.73	49,406,750.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,889,129.73	49,406,750.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,944,564.86	24,703,375.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,379,233.16	48,947,450.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,962,027.40	49,542,200.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,962,027.40	49,542,200.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,987,089.32	16,844,348.00
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,626,550.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,626,550.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,626,550.00
PSI	NTRD	FNMA	106668	FNMA 2.20 (CALLABLE)	2.2	10/13/2022	32,735,000.00	32,448,733.83	32,416,717.60
		FNMA Total					3,755,743,000.00	3,753,059,107.39	3,686,369,637.16
PSI	NTRD	FNMD	106428	FNMA D/N	1.17	1/19/2018	50,000,000.00	49,970,750.00	49,969,550.00
PSI	NTRD	FNMD	106429	FNMA D/N	1.17	1/19/2018	50,000,000.00	49,970,750.00	49,969,550.00
		FNMD Total					100,000,000.00	99,941,500.00	99,939,100.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,492,850.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,492,850.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,455,450.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,459,750.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,519,550.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,452,400.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,462,650.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,445,950.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,455,900.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,460,800.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,681,100.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,673,250.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,578,050.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,578,050.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,578,975.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,578,975.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,577,125.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,540,550.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,594,450.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,128,250.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,564,125.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,564,125.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,317,350.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,801,500.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,673,000.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,594,150.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,004,825.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,583,875.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,492,750.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,492,750.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,358,700.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,364,650.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	47,904,500.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,580,900.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	7/27/2021	25,000,000.00	25,000,000.00	24,034,575.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.25	12/2/2021	25,000,000.00	25,000,000.00	23,999,575.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.3	12/2/2021	25,000,000.00	24,990,204.00	24,294,775.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	2.5	3/28/2022	25,000,000.00	25,000,000.00	24,730,800.00
PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	2.125	5/24/2022	25,000,000.00	25,000,000.00	24,466,175.00
PSI	NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	2.3	5/24/2022	25,000,000.00	25,000,000.00	24,377,725.00
PSI	NTRD	MCPN	105672	FHLB 4.50 (CALLABLE)	4.5	10/6/2022	25,000,000.00	25,000,000.00	24,569,750.00
PSI	NTRD	MCPN	105677	FHLB 4.50 (CALLABLE)	4.5	10/12/2022	25,000,000.00	25,000,000.00	24,493,100.00
PSI	NTRD	MCPN	105697	FHLMC 4.75 (CALLABLE)	4.75	10/11/2022	25,000,000.00	25,000,000.00	24,616,275.00
PSI	NTRD	MCPN	105794	FHLB 5.00 (CALLABLE)	5	10/18/2022	25,000,000.00	25,000,000.00	24,570,000.00

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PSI	NTRD	MCPN	106261	FHLB 5.75 (CALLABLE)	5.75	12/13/2022	25,000,000.00	25,000,000.00	24,812,175.00
		MCPN Total					1,460,000,000.00	1,459,990,204.00	1,436,473,875.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.2	4/28/2021	50,000,000.00	50,000,000.00	48,414,750.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	1.375	11/10/2021	25,000,000.00	25,000,000.00	24,106,700.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	24,011,425.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.75	11/26/2021	25,000,000.00	25,000,000.00	24,868,225.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2	12/30/2021	50,000,000.00	50,000,000.00	49,139,850.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.25	12/28/2021	50,000,000.00	50,000,000.00	48,670,150.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	48,330,300.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	3/28/2022	25,000,000.00	25,000,000.00	24,642,375.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	2.5	4/18/2022	25,000,000.00	25,000,000.00	24,476,550.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	2.625	4/19/2022	25,000,000.00	25,000,000.00	24,469,425.00
PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	2.25	5/16/2022	25,000,000.00	25,000,000.00	24,386,575.00
PSI	NTRD	MCSA	105968	FHLMC 2.00 (CALLABLE)	2	11/22/2022	25,000,000.00	25,000,000.00	24,964,050.00
		MCSA Total					400,000,000.00	400,000,000.00	390,480,375.00
PSI	NTRD	NCD1	105997	MUFG UNION BANK NA CD	1.28	1/8/2018	50,000,000.00	50,000,000.00	49,998,248.00
PSI	NTRD	NCD1	106026	MUFG UNION BANK NA CD	1.29	1/19/2018	50,000,000.00	50,000,000.00	49,996,497.50
PSI	NTRD	NCD1	106259	MUFG UNION BANK NA CD	1.25	1/5/2018	50,000,000.00	50,000,000.00	49,998,597.50
PSI	NTRD	NCD1	106280	WELLS FARGO BANK, NA CD	1.61	5/30/2018	50,000,000.00	50,000,000.00	49,959,459.00
PSI	NTRD	NCD1	106306	MUFG UNION BANK NA CD	1.25	1/4/2018	50,000,000.00	50,000,000.00	49,998,721.00
PSI	NTRD	NCD1	106426	MUFG UNION BANK NA CD	1.25	1/8/2018	50,000,000.00	50,000,000.00	49,997,859.50
PSI	NTRD	NCD1	106427	MUFG UNION BANK NA CD	1.25	1/8/2018	50,000,000.00	50,000,000.00	49,997,859.50
PSI	NTRD	NCD1	106464	WELLS FARGO BANK, NA CD	1.55	3/7/2018	50,000,000.00	50,000,000.00	49,993,735.50
PSI	NTRD	NCD1	106503	WELLS FARGO BANK, NA CD	1.71	6/29/2018	50,000,000.00	50,000,000.00	49,974,313.00
PSI	NTRD	NCD1	106645	WELLS FARGO BANK, NA CD	1.73	3/26/2018	50,000,000.00	50,000,000.00	50,000,810.00
PSI	NTRD	NCD1	106648	WELLS FARGO BANK, NA CD	1.73	3/27/2018	50,000,000.00	50,000,000.00	50,000,090.00
PSI	NTRD	NCD1	106653	MUFG UNION BANK NA CD	1.57	3/30/2018	50,000,000.00	50,000,000.00	50,002,245.00
		NCD1 Total					600,000,000.00	600,000,000.00	599,918,435.50
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,003,983.71	24,990,899.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,989,447.77	49,953,000.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,989,447.77	49,953,000.00
PSI	NTRD	NOTE	106293	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,636,680.97	49,587,890.50
PSI	NTRD	NOTE	106294	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,636,680.97	49,587,890.50
		NOTE Total					225,000,000.00	224,256,241.19	224,072,680.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,964,694.44	49,947,274.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,925,840.28	49,897,493.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,926,250.00	49,897,493.00
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,877,958.33	49,836,510.50

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PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,877,958.33	49,836,510.50
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,877,958.33	49,836,510.50
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,877,958.33	49,836,510.50
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,874,937.50	49,836,510.50
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,874,937.50	49,836,510.50
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,774,079.86	49,714,767.50
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,774,079.86	49,714,767.50
PSI	NTRD	TBIL	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,553,750.00	49,421,444.50
PSI	NTRD	TBIL	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,553,750.00	49,421,444.50
PSI	NTRD	TBIL	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,553,750.00	49,421,444.50
PSI	NTRD	TBIL	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,553,750.00	49,421,444.50
PSI	NTRD	TBIL	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,859,229.17	49,836,510.50
PSI	NTRD	TBIL	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,859,229.17	49,836,510.50
PSI	NTRD	TBIL	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,464,461.81	49,347,875.00
PSI	NTRD	TBIL	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,464,461.81	49,347,875.00
PSI	NTRD	TBIL	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,457,583.33	49,347,875.00
PSI	NTRD	TBIL	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,457,583.33	49,347,875.00
PSI	NTRD	TBIL	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,458,565.97	49,347,875.00
PSI	NTRD	TBIL	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,458,565.97	49,347,875.00
PSI	NTRD	TBIL	105986	UST BILL	1.2375	4/26/2018	50,000,000.00	49,802,343.75	49,783,479.00
PSI	NTRD	TBIL	106023	UST BILL	1.24	4/26/2018	50,000,000.00	49,801,944.45	49,783,479.00
PSI	NTRD	TBIL	106287	UST BILL	1.415	5/24/2018	50,000,000.00	49,718,965.28	49,714,767.50
PSI	NTRD	TBIL	106288	UST BILL	1.415	5/24/2018	50,000,000.00	49,718,965.28	49,714,767.50
PSI	NTRD	TBIL	106290	UST BILL	1.555	11/8/2018	50,000,000.00	49,328,326.39	49,274,514.00
PSI	NTRD	TBIL	106291	UST BILL	1.555	11/8/2018	50,000,000.00	49,328,326.39	49,274,514.00
PSI	NTRD	TBIL	106672	UST BILL	1.41	3/29/2018	50,000,000.00	49,829,625.00	49,836,510.50
PSI	NTRD	TBIL	106673	UST BILL	1.41	3/29/2018	50,000,000.00	49,829,625.00	49,836,510.50
		TBIL Total					1,550,000,000.00	1,540,679,454.86	1,538,855,449.00
PSI	NTRD	YANK1	104625	AU & NZ BANKING GRP NY CD	1.2	1/19/2018	50,000,000.00	50,000,000.00	49,994,269.50
PSI	NTRD	YANK1	105751	CREDIT AGRICOLE CIB NY CD	1.31	1/19/2018	50,000,000.00	50,000,248.97	49,995,631.00
PSI	NTRD	YANK1	105769	TORONTO DOMINION BANK NY C	1.34	1/19/2018	50,000,000.00	50,000,248.96	49,994,398.50
PSI	NTRD	YANK1	105975	SOCIETE GENERALE NY CD	1.41	1/31/2018	50,000,000.00	50,000,415.12	49,993,876.00
PSI	NTRD	YANK1	105999	TORONTO DOMINION BANK NY C	1.36	1/19/2018	50,000,000.00	50,000,000.00	49,995,027.50
PSI	NTRD	YANK1	106116	ROYAL BANK OF CANADA NY CD	1.23	1/19/2018	50,000,000.00	50,000,000.00	49,991,853.00
PSI	NTRD	YANK1	106174	DNB BANK ASA NY CD	1.28	1/16/2018	50,000,000.00	50,000,000.00	49,995,895.50
PSI	NTRD	YANK1	106249	AU & NZ BANKING GRP NY CD	1.55	6/29/2018	50,000,000.00	50,000,000.00	49,961,458.50
PSI	NTRD	YANK1	106282	SVENSKA HANDELSBANKEN NY C	1.435	2/27/2018	50,000,000.00	50,000,394.39	49,998,599.50
PSI	NTRD	YANK1	106292	AU & NZ BANKING GRP NY CD	1.52	6/1/2018	50,000,000.00	50,000,000.00	49,977,882.50
PSI	NTRD	YANK1	106307	BNP PARIBAS SF CD	1.17	1/2/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	106312	TORONTO DOMINION BANK NY C	1.3	1/2/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	106315	WESTPAC BANKING CORP NY CD	1.86	11/29/2018	50,000,000.00	50,004,526.22	49,944,231.50

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PSI	NTRD	YANK1	106323	ROYAL BANK OF CANADA NY CD	1.4	1/30/2018	50,000,000.00	50,000,000.00	49,994,550.50
PSI	NTRD	YANK1	106331	ROYAL BANK OF CANADA NY CD	1.4	1/31/2018	50,000,000.00	50,000,000.00	49,994,106.00
PSI	NTRD	YANK1	106333	BANK OF MONTREAL CHICAGO C	1.28	1/5/2018	50,000,000.00	50,000,000.00	49,998,808.00
PSI	NTRD	YANK1	106348	DNB BANK ASA NY CD	1.24	1/4/2018	50,000,000.00	50,000,000.00	49,998,538.50
PSI	NTRD	YANK1	106354	ROYAL BANK OF CANADA NY CD	1.4	2/1/2018	50,000,000.00	50,000,000.00	49,993,647.00
PSI	NTRD	YANK1	106357	WESTPAC BANKING CORP NY CD	1.88	12/3/2018	50,000,000.00	50,004,579.37	49,951,053.00
PSI	NTRD	YANK1	106371	TORONTO DOMINION BANK NY C	1.3	1/5/2018	50,000,000.00	50,000,000.00	49,998,275.00
PSI	NTRD	YANK1	106423	BANK OF MONTREAL CHICAGO C	1.3	1/8/2018	50,000,000.00	50,000,000.00	49,998,318.50
PSI	NTRD	YANK1	106424	DNB BANK ASA NY CD	1.27	1/5/2018	50,000,000.00	50,000,000.00	49,998,569.50
PSI	NTRD	YANK1	106461	CREDIT SUISSE NY CD	1.56	3/12/2018	50,000,000.00	50,000,000.00	49,991,454.50
PSI	NTRD	YANK1	106466	SVENSKA HANDELSBANKEN NY C	1.5	3/15/2018	50,000,000.00	50,001,009.79	50,000,590.00
PSI	NTRD	YANK1	106467	BANK OF MONTREAL CHICAGO C	1.36	1/12/2018	50,000,000.00	50,000,152.57	49,998,478.50
PSI	NTRD	YANK1	106469	ROYAL BANK OF CANADA NY CD	1.48	2/9/2018	50,000,000.00	50,000,000.00	49,994,210.50
PSI	NTRD	YANK1	106470	ROYAL BANK OF CANADA NY CD	1.57	3/9/2018	50,000,000.00	50,000,000.00	49,987,923.50
PSI	NTRD	YANK1	106473	NORDEA BANK AB NY CD	1.48	3/8/2018	50,000,000.00	50,000,000.00	49,993,362.50
PSI	NTRD	YANK1	106476	DNB BANK ASA NY CD	1.28	1/10/2018	50,000,000.00	50,000,000.00	49,997,516.00
PSI	NTRD	YANK1	106487	ROYAL BANK OF CANADA NY CD	1.4	1/9/2018	50,000,000.00	50,000,000.00	49,998,393.00
PSI	NTRD	YANK1	106500	BANK OF MONTREAL CHICAGO C	1.45	1/12/2018	50,000,000.00	50,000,000.00	49,999,980.50
PSI	NTRD	YANK1	106526	RABOBANK NEDERLAND NY CD	1.59	4/19/2018	50,000,000.00	50,000,000.00	49,994,016.50
PSI	NTRD	YANK1	106532	BANK OF MONTREAL CHICAGO C	1.47	1/25/2018	50,000,000.00	50,000,000.00	50,000,655.00
PSI	NTRD	YANK1	106540	BANK OF MONTREAL CHICAGO C	1.51	1/31/2018	50,000,000.00	50,000,000.00	49,999,523.00
PSI	NTRD	YANK1	106560	BANK OF MONTREAL CHICAGO C	1.7	3/19/2018	50,000,000.00	50,001,064.75	50,013,905.00
PSI	NTRD	YANK1	106596	WESTPAC BANKING CORP NY CD	1.66	2/20/2018	50,000,000.00	50,000,000.00	50,002,370.00
PSI	NTRD	YANK1	106597	BANK OF MONTREAL CHICAGO C	1.56	1/31/2018	50,000,000.00	50,000,415.91	50,001,685.00
PSI	NTRD	YANK1	106598	CREDIT SUISSE NY CD	1.7	3/22/2018	50,000,000.00	50,000,000.00	50,002,555.00
PSI	NTRD	YANK1	106600	TORONTO DOMINION BANK NY C	1.53	1/25/2018	50,000,000.00	50,000,000.00	49,999,266.00
PSI	NTRD	YANK1	106609	BANK OF NOVA SCOTIA HOUSTO	1.75	3/22/2018	50,000,000.00	50,000,000.00	50,020,100.00
PSI	NTRD	YANK1	106612	TORONTO DOMINION BANK NY C	1.75	3/22/2018	50,000,000.00	50,001,106.24	50,001,985.00
PSI	NTRD	YANK1	106654	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,000,000.00	49,998,720.50
PSI	NTRD	YANK1	106655	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,000,000.00	49,998,720.50
PSI	NTRD	YANK1	106663	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	49,999,730.00
PSI	NTRD	YANK1	106664	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	49,999,730.00
PSI	NTRD	YANK1	106666	DNB BANK ASA NY CD	1.46	1/30/2018	50,000,000.00	50,000,000.00	49,999,417.50
PSI	NTRD	YANK1	106671	BANK OF NOVA SCOTIA HOUSTO	1.73	3/30/2018	50,000,000.00	50,001,216.81	49,998,720.50
PSI	NTRD	YANK1	106674	TORONTO DOMINION BANK NY C	1.55	2/2/2018	50,000,000.00	50,000,443.74	49,998,877.00
PSI	NTRD	YANK1	106675	BANK OF NOVA SCOTIA HOUSTO	1.75	4/2/2018	50,000,000.00	50,001,258.06	50,001,145.00
PSI	NTRD	YANK1	106684	BANK OF NOVA SCOTIA HOUSTO	1.75	4/3/2018	50,000,000.00	50,001,271.88	50,010,255.00
PSI	NTRD	YANK1	106685	BANK OF MONTREAL CHICAGO C	1.5	1/31/2018	50,000,000.00	50,000,000.00	49,999,131.50
PSI	NTRD	YANK1	106696	TORONTO DOMINION BANK NY C	1.54	3/1/2018	50,000,000.00	50,000,817.29	49,999,157.50
PSI	NTRD	YANK1	106699	ROYAL BANK OF CANADA NY CD	1.75	5/18/2018	50,000,000.00	50,000,000.00	50,005,680.00
PSI	NTRD	YANK1	106700	WESTPAC BANKING CORP NY CD	1.8	6/29/2018	50,000,000.00	50,002,463.82	49,995,000.00
PSI	NTRD	YANK1	106701	BANK OF NOVA SCOTIA HOUSTO	1.8	6/29/2018	50,000,000.00	50,002,463.82	49,995,000.00
PSI	NTRD	YANK1	106703	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,001,272.18	50,001,265.00

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Treasurer Portfolio Compared to Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	106704	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,001,272.18	50,001,265.00
		YANK1 Total					2,850,000,000.00	2,850,026,642.07	2,849,768,773.50
	NTRD Total						**32,858,016,000.00**	**32,829,156,521.46**	**32,561,452,797.70**
				NTRD-PSI Historical Total				**32,800,885,704.75**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,952,021.58	48,351,562.50
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,522,505.26	48,244,140.50
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,411,917.46	48,244,140.50
		NOTE Total					150,000,000.00	148,886,444.30	144,839,843.50
	TRADE Total						**150,000,000.00**	**148,886,444.30**	**144,839,843.50**
				TRADE-PSI Historical Total				**148,544,921.88**	
	PSI Total						**33,008,016,000.00**	**32,978,042,965.76**	**32,706,292,641.20**
				PSI Historical Total				**32,949,430,626.63**	

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Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AVCCD	FHLB	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	14,713,545.00
		FHLB Total					15,000,000.00	15,000,000.00	14,713,545.00
	AVCCD Total						15,000,000.00	15,000,000.00	14,713,545.00
SPI	ESUSD	FFCB	106613	FFCB 3.27	3.27	12/26/2041	7,000,000.00	7,000,000.00	7,078,407.00
SPI	ESUSD	FFCB	106615	FFCB 3.25	3.25	12/27/2039	9,000,000.00	9,000,000.00	9,094,662.00
		FFCB Total					16,000,000.00	16,000,000.00	16,173,069.00
	ESUSD Total						16,000,000.00	16,000,000.00	16,173,069.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	12/2/2027	4,045,000.00	4,045,000.00	4,045,000.00
		LTBD Total					4,045,000.00	4,045,000.00	4,045,000.00
	GF Total						4,045,000.00	4,045,000.00	4,045,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/2031	5,000,000.00	5,000,000.00	5,004,145.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/2033	500,000.00	500,000.00	490,126.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/2036	1,500,000.00	1,493,043.12	1,409,536.50
		FFCB Total					7,000,000.00	6,993,043.12	6,903,807.50
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/2036	5,000,000.00	5,000,000.00	4,988,500.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/2036	4,000,000.00	4,000,000.00	3,925,644.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/2036	10,000,000.00	10,000,000.00	9,506,860.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/2041	2,200,000.00	2,200,000.00	2,010,327.00
		FHLB Total					21,200,000.00	21,200,000.00	20,431,331.00
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/2036	3,976,000.00	3,976,000.00	3,726,808.18
		FHLM Total					3,976,000.00	3,976,000.00	3,726,808.18
	PHHPA Total						32,176,000.00	32,169,043.12	31,061,946.68
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,785.93	584,011.80
		FHLB Total					600,000.00	599,785.93	584,011.80
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,949.47
		FHLM Total					476,000.00	476,000.00	474,949.47
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,786,350.10
		FNMA Total					3,900,000.00	3,900,000.00	3,786,350.10
	SANIT Total						4,976,000.00	4,975,785.93	4,845,311.37

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2018	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2018	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2018	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2018	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2018	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2018	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2018	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2018	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2018	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2018	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2018	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2018	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2018	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2018	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2018	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2018	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2018	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2018	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2018	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2018	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2018	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2018	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2018	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2018	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2018	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2018	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2018	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2018	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2018	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2018	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2018	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2018	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2018	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2018	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2018	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2018	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2018	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2018	505,507.65	505,507.65	505,507.65

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2018	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2018	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2018	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2018	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2018	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2018	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2018	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2018	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2018	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2018	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2018	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2018	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2018	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2018	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2018	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2018	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2018	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2018	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2018	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2018	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2018	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2018	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2018	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2018	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2018	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2018	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2018	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2018	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/31/2018	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2018	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2018	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2018	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2018	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2018	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2018	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2018	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2018	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2018	59,668.18	59,668.18	59,668.18
SPI	SCAQM	CTDQ	103648	S OF C LAIF	0	12/31/2018	66,991.29	66,991.29	66,991.29

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	104556	S OF C LAIF	0	12/31/2018	75,371.02	75,371.02	75,371.02
SPI	SCAQM	CTDQ	105233	S OF C LAIF	0	12/31/2018	90,898.26	90,898.26	90,898.26
SPI	SCAQM	CTDQ	105896	S OF C LAIF	0	12/31/2018	107,078.91	107,078.91	107,078.91
		CTDQ Total					39,669,824.08	39,669,824.08	39,669,824.08
	SCAQM Total						39,669,824.08	39,669,824.08	39,669,824.08
SPI	SCP61	NCD1	106626	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,999,977.00
		NCD1 Total					10,000,000.00	10,000,000.00	9,999,977.00
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	5,000,000.00	5,000,000.00	4,992,645.00
		YANK3 Total					5,000,000.00	5,000,000.00	4,992,645.00
	SCP61 Total						15,000,000.00	15,000,000.00	14,992,622.00
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	9,985,290.00
		YANK3 Total					10,000,000.00	10,000,000.00	9,985,290.00
	SCP66 Total						10,000,000.00	10,000,000.00	9,985,290.00
SPI	SCP6F	NCD1	106627	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,999,977.00
		NCD1 Total					10,000,000.00	10,000,000.00	9,999,977.00
	SCP6F Total						10,000,000.00	10,000,000.00	9,999,977.00
SPI	SCP6U	NCD1	106628	WELLS FARGO BANK, NA CD	2.05	12/28/2018	5,000,000.00	5,000,000.00	4,999,988.50
		NCD1 Total					5,000,000.00	5,000,000.00	4,999,988.50
	SCP6U Total						5,000,000.00	5,000,000.00	4,999,988.50
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	9,985,290.00
		YANK3 Total					10,000,000.00	10,000,000.00	9,985,290.00
	SCU5F Total						10,000,000.00	10,000,000.00	9,985,290.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2018	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2018	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2018	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2018	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2018	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2018	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2018	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2018	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2018	46,406.36	46,406.36	46,406.36

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2018	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2018	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2018	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2018	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2018	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2018	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2018	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2018	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2018	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2018	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2018	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2018	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2018	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2018	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2018	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2018	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2018	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2018	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2018	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2018	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2018	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2018	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2018	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2018	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2018	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2018	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2018	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2018	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2018	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2018	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2018	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2018	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2018	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2018	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2018	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2018	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2018	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2018	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2018	6,149.47	6,149.47	6,149.47

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2018	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2018	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2018	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2018	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2018	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2018	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2018	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2018	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2018	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2018	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2018	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2018	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2018	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2018	5,442.50	5,442.50	5,442.50
SPI	SLIM	CTDQ	104557	S OF C LAIF	0	12/31/2018	6,123.28	6,123.28	6,123.28
SPI	SLIM	CTDQ	105234	S OF C LAIF	0	12/31/2018	7,384.74	7,384.74	7,384.74
SPI	SLIM	CTDQ	105897	S OF C LAIF	0	12/31/2018	8,699.29	8,699.29	8,699.29
		CTDQ Total					3,222,850.66	3,222,850.66	3,222,850.66
	SLIM Total						3,222,850.66	3,222,850.66	3,222,850.66
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2018	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2018	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2018	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2018	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2018	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2018	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2018	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2018	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2018	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2018	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2018	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2018	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2018	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2018	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2018	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2018	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2018	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2018	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2018	58.56	58.56	58.56

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: December 1, 2017 to December 31, 2017
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2018	65.75	65.75	65.75
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2018	73.97	73.97	73.97
SPI	WASIA	CTDQ	105235	S OF C LAIF	0	12/31/2018	89.21	89.21	89.21
SPI	WASIA	CTDQ	105898	S OF C LAIF	0	12/31/2018	105.09	105.09	105.09
		CTDQ Total					38,933.55	38,933.55	38,933.55
	WASIA Total						38,933.55	38,933.55	38,933.55
				SPI Total			**165,128,608.29**	**165,121,437.34**	**163,733,647.84**
				SPI Historical Total				**165,120,808.29**	
				SPI Total			**165,128,608.29**	**165,121,437.34**	**163,733,647.84**
				SPI Historical Total				**149,480,678.29**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2017
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	438,438.20
03/08/06	CCTSA TOBACCO BONDS 2006	28,616,606.53
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	766,591.76
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,823,597.64

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,007,378.69
06/26/14	COMMERCIAL PAPER 2014	1,026,257.12
04/13/16	COMMERCIAL PAPER 2016	21,033,222.71
02/09/93	DISNEY PROJECT 1993	7,392,952.01
03/21/12	DISNEY PROJECT, 2012	4,196,403.35
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	55,931,746.81
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	22,585,969.33
	U.S. BANK - TRUSTEE TOTAL	$113,184,022.13

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	6,585,616.82
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,008,315.37
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,908,417.34
	ZIONS BANK - TRUSTEE TOTAL	$26,502,349.53

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 12/31/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,200.94
	TREASURER TOTAL	$301,200.94

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 12/31/17
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
104946	LACCAL BANS	1.64	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at
105895	LACCAL BANS	1.75	06/30/20	10,000,000.00	10,000,000.00	the time of draw. Interest adjusted
BAN Totals				**15,000,000.00**	**15,000,000.00**	on Jan 2 and July 1. Interest
	LOS ANGELES COUNTY ISSUED TOTAL			**15,000,000.00**	**15,000,000.00**	accrued to that point will be
						payable on that date. Reset to Bank
						of America prime rate on the 3rd

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 12/31/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	1.640%
105895	LACCAL	10/16/17	10,000,000.00	1.752%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 12/31/17
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,450,026,642.07	64.61	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	10,135,290,240.90	26.10	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,764,935,696.05	166.98	DAYS	148,886,444.30	1,348.53	DAYS
AGENCIES	17,413,940,560.84	980.77	DAYS	0.00	0.00	DAYS
MUNICIPALS	15,000,000.00	790.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,963,381.60	382.73	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	$32,829,156,521.46	545.01	DAYS	$148,886,444.30	1,348.53	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 12/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	01/01/18 - 01/30/18	$8,479,970,000.00	25.69	25.69	$8,476,742,379.52	25.70	25.70
31 to 60 Days	01/31/18 - 03/01/18	$4,407,458,000.00	13.35	39.04	$4,401,414,891.20	13.35	39.05
61 to 90 Days	03/02/18 - 03/31/18	$2,146,376,000.00	6.50	45.54	$2,142,843,344.00	6.50	45.55
91 to 120 Days	04/01/18 - 04/30/18	$432,750,000.00	1.31	46.85	$432,320,672.32	1.31	46.86
121 to 180 Days	05/01/18 - 06/29/18	$743,250,000.00	2.25	49.10	$741,591,969.97	2.25	49.11
181 to 270 Days	06/30/18 - 09/27/18	$309,220,000.00	0.93	50.03	$307,361,314.74	0.93	50.04
271 to 365 Days	09/28/18 - 12/31/18	$2,144,655,000.00	6.50	56.53	$2,138,975,638.66	6.49	56.53
1 to 1.5 YEARS	01/01/19 - 07/01/19	$1,039,070,000.00	3.15	59.68	$1,038,961,629.64	3.15	59.68
1.5 to 2 YEARS	07/02/19 - 12/31/19	$998,571,000.00	3.03	62.71	$996,610,175.88	3.02	62.70
2 to 3 YEARS	12/31/19 - 12/31/20	$4,124,685,000.00	12.50	75.21	$4,123,549,791.87	12.50	75.20
3 to 4 YEARS	12/31/20 - 12/31/21	$5,753,072,000.00	17.43	92.64	$5,749,332,549.80	17.43	92.63
4 to 5 YEARS	12/31/21 - 12/31/22	$2,393,040,000.00	7.25	99.89	$2,392,441,745.94	7.26	99.89
5 to 10 YEARS	12/31/22 - 12/31/27	$35,899,000.00	0.11	100.00	$35,896,862.22	0.11	100.00
Portfolio Total:		**$33,008,016,000.00**			**$32,978,042,965.76**		
AVCCD							
4 to 5 YEARS	12/31/21 - 12/31/22	$15,000,000.00	100.00	100.00	$15,000,000.00	100.00	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
ESUSD							
10 + YEARS	12/31/27 - 12/31/67	$16,000,000.00	100.00	100.00	$16,000,000.00	100.00	100.00
Portfolio Total:		**$16,000,000.00**			**$16,000,000.00**		
GF							
5 to 10 YEARS	12/31/22 - 12/31/27	$4,045,000.00	100.00	100.00	$4,045,000.00	100.00	100.00
Portfolio Total:		**$4,045,000.00**			**$4,045,000.00**		
PHHPA							
10 + YEARS	12/31/27 - 12/31/67	$32,176,000.00	100.00	100.00	$32,169,043.12	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,169,043.12**		
SANIT							
121 to 180 Days	05/01/18 - 06/29/18	$476,000.00	9.57	9.57	$476,000.00	9.57	9.57
3 to 4 YEARS	12/31/20 - 12/31/21	$4,500,000.00	90.43	100.00	$4,499,785.93	90.43	100.00
Portfolio Total:		**$4,976,000.00**			**$4,975,785.93**		

Los Angeles County Treasurer

Inventory Report - Totals Section

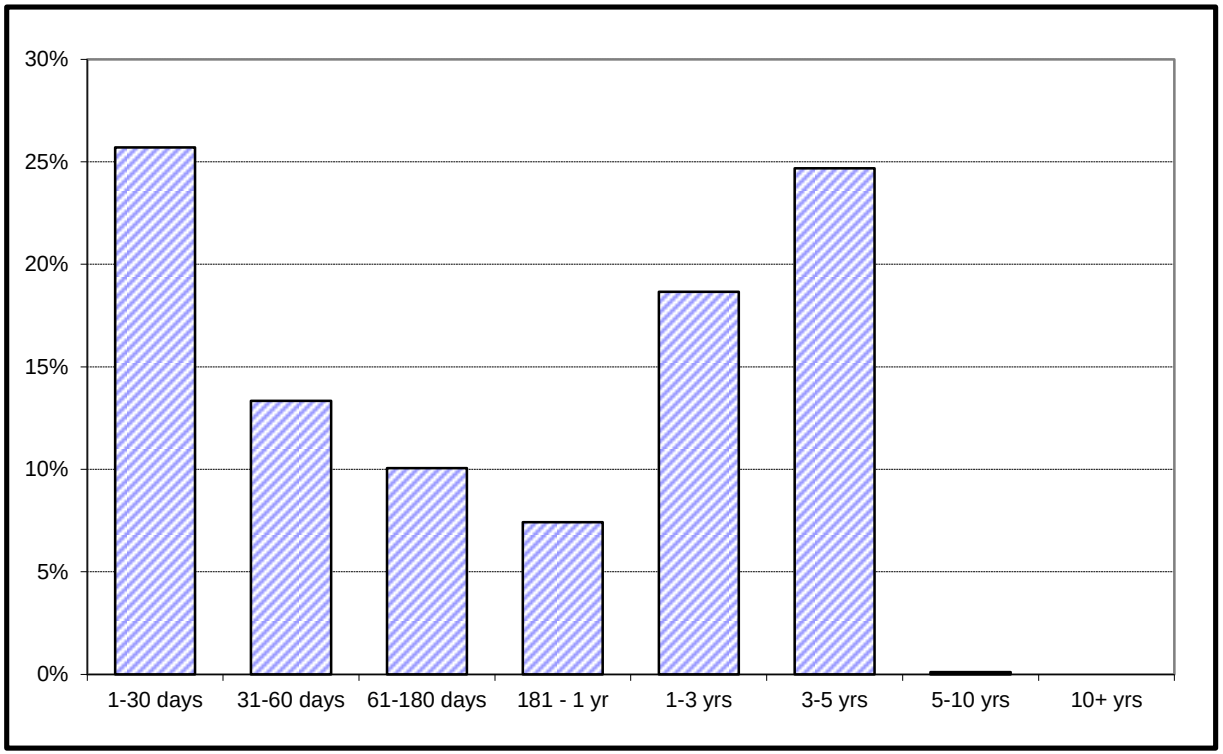
Maturity Range Grouping

As of 12/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	09/28/18 - 12/31/18	$39,669,824.08	100.00	100.00	$39,669,824.08	100.00	100.00
Portfolio Total:		**$39,669,824.08**			**$39,669,824.08**		
SCP61							
271 to 365 Days	09/28/18 - 12/31/18	$10,000,000.00	66.67	66.67	$10,000,000.00	66.67	66.67
1 to 1.5 YEARS	01/01/19 - 07/01/19	$5,000,000.00	33.33	100.00	$5,000,000.00	33.33	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
SCP66							
1 to 1.5 YEARS	01/01/19 - 07/01/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
271 to 365 Days	09/28/18 - 12/31/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
271 to 365 Days	09/28/18 - 12/31/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
1 to 1.5 YEARS	01/01/19 - 07/01/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
271 to 365 Days	09/28/18 - 12/31/18	$3,222,850.66	100.00	100.00	$3,222,850.66	100.00	100.00
Portfolio Total:		**$3,222,850.66**			**$3,222,850.66**		
WASIA							
271 to 365 Days	09/28/18 - 12/31/18	$38,933.55	100.00	100.00	$38,933.55	100.00	100.00
Portfolio Total:		**$38,933.55**			**$38,933.55**		

COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF DECEMBER 2017
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 8,476,742	25.70%
31 - 60 days	4,401,415	13.35%
61 - 180 days	3,316,756	10.06%
181 - 1 yr	2,446,337	7.42%
1 - 3 yrs	6,159,122	18.67%
3 - 5 yrs	8,141,774	24.69%
5 - 10 yrs	35,897	0.11%
10+ yrs	-	0.00%
	$ 32,978,043	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 12/31/17
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,222,850.66
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,669,824.08
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,933.55
	LAIF TOTAL	$42,931,608.29

POOLED MONEY INVESTMENT ACCOUNT

Summary of Investment Data
A Comparison of November 2017 with November 2016
(Dollars In Thousands)

	November 2017	November 2016	Change
Average Daily Portfolio ($)	66,393,576	68,584,723	-2,191,147
Accrued Earnings ($)	63,929	38,235	+25,694
Effective Yield (%)	1.172	0.678	+0.494
Average Life-Month End (In Days)	180	167	+13
Total Security Transactions			
Amount ($)	18,713,040	19,987,628	-1,274,588
Number	375	400	-25
Total Time Deposit Transactions			
Amount ($)	2,621,480	2,887,400	-265,920
Number	92	106	-14
Average Workday Investment Activity ($)	1,122,869	1,203,949	-81,080
Prescribed Demand Account Balances For Services ($)	479,000	1,314,200	-835,200

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

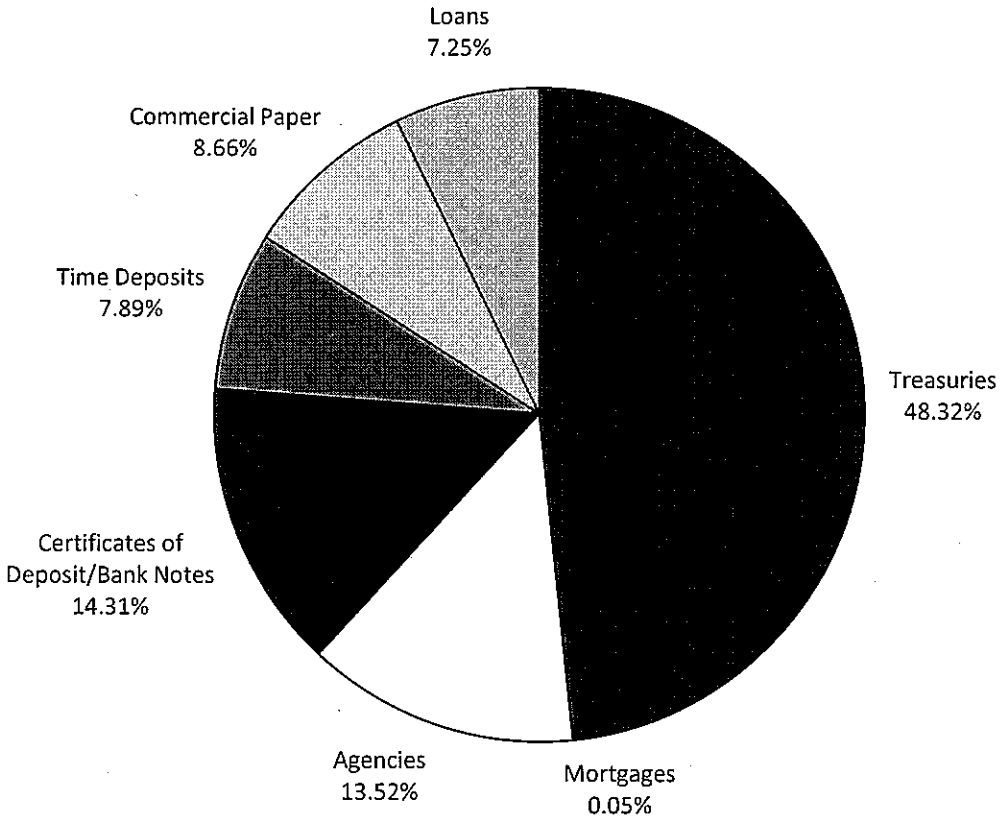
(Dollars In Thousands)

November 30, 2017

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,969,326	20.40	+0.26
Bonds	0	0.00	0
Notes	19,124,716	27.92	+1.97
Strips	0	0.00	0
Total Government	33,094,042	48.32	+2.23
Agency Debentures	2,809,066	4.10	+0.22
Certificates of Deposit	9,300,000	13.58	-1.34
Bank Notes	500,000	0.73	+0.04
Repurchases	0	0.00	0
Agency Discount Notes	6,254,319	9.13	-0.75
Time Deposits	5,404,240	7.89	+0.08
GNMAs	0	0.00	0
Commercial Paper	5,927,556	8.66	-0.70
Remics	33,799	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	560,586	0.82	+0.09
GF Loans	4,400,800	6.43	+0.12
Other	200,000	0.29	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	68,484,408	100.00	

INVESTMENT ACTIVITY	NOVEMBER 2017		OCTOBER 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	375	18,713,040	604	30,172,866
Other	22	1,311,370	12	1,181,667
Time Deposits	92	2,621,480	107	3,247,500
Total	489	22,645,890	723	34,602,033
PMIA Monthly Average Effective Yield (%)		1.172	1.143	
Year to Date Yield Last Day of Month (%)		1.110	1.096	

Pooled Money Investment Account
Portfolio Composition
$68.5 billion
11/30/17



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/17 REDEMPTIONS									
	CD	CITIBANK	1.350	11/01/17	1.350	50,000	119	223,125.00	1.369
	CD	CITIBANK	1.350	11/01/17	1.350	50,000	119	223,125.00	1.369
	CD	US BANK	1.210	11/01/07	1.210	50,000	126	211,750.00	1.227
	CD	US BANK	1.210	11/01/07	1.210	50,000	126	211,750.00	1.227
	CD	MUFG UNION	1.220	11/01/17	1.220	50,000	128	216,888.89	1.237
	CD	MUFG UNION	1.220	11/01/17	1.220	50,000	128	216,888.89	1.237
	CD	BOWEST	1.350	11/01/17	1.350	50,000	154	288,750.00	1.369
	CD	BOWEST	1.350	11/01/17	1.350	50,000	154	288,750.00	1.369
	CP	TOKYO NY		11/01/17	1.210	50,000	19	31,930.56	1.228
	CP	TOKYO NY		11/01/17	1.210	50,000	19	31,930.56	1.228
	CP	GE CO		11/01/17	1.070	50,000	22	32,694.44	1.086
	CP	GE CO		11/01/17	1.070	50,000	22	32,694.44	1.086
	CP	CR AG NY		11/01/17	1.180	50,000	37	60,638.89	1.198
	CP	CR AG NY		11/01/17	1.180	50,000	37	60,638.89	1.198
	CP	RABO NY		11/01/17	1.210	50,000	40	67,222.22	1.228
	CP	RABO NY		11/01/17	1.210	50,000	40	67,222.22	1.228
	CP	TD USA		11/01/17	1.150	50,000	51	81,458.33	1.168
	CP	TD USA		11/01/17	1.150	50,000	51	81,458.33	1.168
	CP	BNP NY		11/01/17	1.200	50,000	68	113,333.33	1.219
	CP	BNP NY		11/01/17	1.200	50,000	68	113,333.33	1.219
	CP	BNP NY		11/01/17	1.200	50,000	68	113,333.33	1.219
	CP	TOYOTA		11/01/17	1.170	50,000	160	260,000.00	1.192
	CP	TOYOTA		11/01/17	1.170	50,000	160	260,000.00	1.192
	DN	FHLB		11/01/17	1.020	50,000	70	99,166.67	1.036
	DN	FHLB		11/01/17	1.020	50,000	70	99,166.67	1.036
	DN	FHLB		11/01/17	1.040	50,000	110	158,888.89	1.058
	DN	FHLB		11/01/17	1.040	50,000	110	158,888.89	1.058
	DN	FHLB		11/01/17	1.030	50,000	127	181,680.56	1.048
	DN	FHLB		11/01/17	1.030	50,000	127	181,680.56	1.048
	DN	IBRD		11/01/17	1.080	50,000	128	192,000.00	1.099
	DN	IBRD		11/01/17	1.080	50,000	128	192,000.00	1.099
	DN	IBRD		11/01/17	1.100	50,000	133	203,194.44	1.120
	DN	IBRD		11/01/17	1.100	50,000	133	203,194.44	1.120
	DN	IBRD		11/01/17	1.070	50,000	153	227,375.00	1.090
	DN	IBRD		11/01/17	1.070	50,000	153	227,375.00	1.090
	DN	FHLMC		11/01/17	0.720	50,000	275	275,000.00	0.734
	DN	FHLMC		11/01/17	0.720	50,000	275	275,000.00	0.734
	DN	FHLMC		11/01/17	0.750	50,000	286	297,916.67	0.765
	DN	FHLMC		11/01/17	0.750	50,000	286	297,916.67	0.765
	DN	FHLMC		11/01/17	0.670	50,000	307	285,680.56	0.683
	DN	FHLMC		11/01/17	0.670	50,000	307	285,680.56	0.683
	YCD	BNP	1.170	11/01/17	1.170	50,000	8	13,000.00	1.186
	YCD	BNP	1.170	11/01/17	1.170	50,000	8	13,000.00	1.186
	YCD	BNP	1.170	11/01/17	1.170	50,000	21	34,125.00	1.186
	YCD	BNP	1.170	11/01/17	1.170	50,000	21	34,125.00	1.186
	YCD	DNB	1.170	11/01/17	1.170	50,000	28	45,500.00	1.186
	YCD	DNB	1.170	11/01/17	1.170	50,000	28	45,500.00	1.186

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/01/17	**REDEMPTIONS (Continued)**								
	YCD	SE BANKEN	1.150	11/01/17	1.150	50,000	30	47,916.67	1.166
	YCD	SE BANKEN	1.150	11/01/17	1.150	50,000	30	47,916.67	1.166
	YCD	NORINCHUK	1.200	11/01/17	1.200	50,000	30	50,000.00	1.217
	YCD	NORINCHUK	1.200	11/01/17	1.200	50,000	30	50,000.00	1.217
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000	36	58,000.00	1.176
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000	36	58,000.00	1.176
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	50,000	49	83,708.33	1.247
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	50,000	49	83,708.33	1.247
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000	50	84,722.22	1.237
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000	50	84,722.22	1.237
	YCD	BARCLAYS	1.230	11/01/17	1.230	50,000	51	87,125.00	1.247
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000	54	87,750.00	1.186
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000	54	87,750.00	1.186
	YCD	DNB	1.240	11/01/17	1.240	50,000	93	160,166.67	1.257
	YCD	DNB	1.240	11/01/17	1.240	50,000	93	160,166.67	1.257
	YCD	CR AG CIB	1.290	11/01/17	1.290	50,000	93	166,625.00	1.308
	YCD	CR AG CIB	1.290	11/01/17	1.290	50,000	93	166,625.00	1.308
	YCD	SVENSKA	1.270	11/01/17	1.270	50,000	97	171,097.22	1.288
	YCD	SVENSKA	1.270	11/01/17	1.270	50,000	97	171,097.22	1.288
	YCD	NORDEA AB	1.230	11/01/17	1.230	50,000	107	182,791.67	1.247
	YCD	NORDEA AB	1.230	11/01/17	1.230	50,000	107	182,791.67	1.247
	YCD	RABOBANK	1.260	11/01/17	1.260	50,000	142	248,500.00	1.278
	YCD	RABOBANK	1.260	11/01/17	1.260	50,000	142	248,500.00	1.278
11/01/17	**PURCHASES**								
	CP	BNP NY		11/02/17	1.160	50,000			
	CP	TOKYO NY		11/15/17	1.200	50,000			
	CP	RABO NY		11/28/17	1.200	50,000			
	CP	RABO NY		11/28/17	1.200	50,000			
11/02/17	**REDEMPTIONS**								
	CP	BNP NY		11/02/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		11/02/17	1.100	50,000	2	3,055.56	1.115
	CP	BNP NY		11/02/17	1.100	50,000	2	3,055.56	1.115
	CP	CR AG NY		11/02/17	1.160	50,000	6	9,666.67	1.176
	CP	CR AG NY		11/02/17	1.160	50,000	6	9,666.67	1.176
	DN	FHLMC		11/02/17	0.920	50,000	184	235,111.11	0.937
	DN	FHLMC		11/02/17	0.920	50,000	184	235,111.11	0.937
	TR	BILL		11/02/17	0.990	50,000	164	225,500.00	1.008
	TR	BILL		11/02/17	0.990	50,000	164	225,500.00	1.008
	TR	BILL		11/02/17	0.970	50,000	167	224,986.11	0.988
	TR	BILL		11/02/17	0.970	50,000	167	224,986.11	0.988
	TR	BILL		11/02/17	0.970	50,000	167	224,986.11	0.988
	TR	BILL		11/02/17	0.971	50,000	168	226,566.67	0.989
	TR	BILL		11/02/17	0.971	50,000	168	226,566.67	0.989

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/02/17 REDEMPTIONS (Continued)									
	TR	BILL		11/02/17	0.990	50,000	175	240,625.00	1.009
	TR	BILL		11/02/17	0.990	50,000	175	240,625.00	1.009
	TR	BILL		11/02/17	0.995	50,000	176	243,222.22	1.014
	TR	BILL		11/02/17	0.995	50,000	176	243,222.22	1.014
	YCD	BNP	1.180	11/02/17	1.180	50,000	31	50,805.56	1.196
	YCD	BNP	1.180	11/02/17	1.180	50,000	31	50,805.56	1.196
11/02/17 PURCHASES									
	CP	RABO NY		11/03/17	1.160	50,000			
	CP	RABO NY		11/03/17	1.160	50,000			
11/03/17 REDEMPTIONS									
	CP	RABO NY		11/03/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		11/03/17	1.160	50,000	1	1,611.11	1.176
11/03/17 NO PURCHASES									
11/06/17 REDEMPTIONS									
	CP	CR AG NY		11/06/17	1.160	50,000	12	19,333.33	1.177
	CP	CR AG NY		11/06/17	1.160	50,000	12	19,333.33	1.177
	CP	TOKYO NY		11/06/17	1.200	50,000	13	21,666.67	1.217
	CP	TOKYO NY		11/06/17	1.200	50,000	13	21,666.67	1.217
	CP	TOKYO NY		11/06/17	1.200	50,000	18	30,000.00	1.217
	CP	TOKYO NY		11/06/17	1.200	50,000	18	30,000.00	1.217
	CP	BNP NY		11/06/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		11/06/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		11/06/17	1.170	50,000	25	40,625.00	1.187
	CP	BNP NY		11/06/17	1.170	50,000	25	40,625.00	1.187
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000	7	11,277.78	1.176
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000	7	11,277.78	1.176
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000	14	22,750.00	1.186
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000	14	22,750.00	1.186
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000	33	56,375.00	1.247
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000	33	56,375.00	1.247
	YCD	DNB	1.230	11/06/17	1.230	50,000	70	119,583.33	1.247
	YCD	DNB	1.230	11/06/17	1.230	50,000	70	119,583.33	1.247
11/06/17 PURCHASES									
	CP	RABO NY		11/08/17	1.160	50,000			
11/07/17 NO REDEMPTIONS									

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/07/17 PURCHASES									
	CP	TOKYO NY		11/15/17	1.180	50,000			
	CP	TOKYO NY		11/15/17	1.180	50,000			
	CP	TOKYO NY		11/15/17	1.180	50,000			
11/08/17 REDEMPTIONS									
	CP	RABO NY		11/08/17	1.160	50,000	2	3,222.22	1.176
	CP	BNP NY		11/08/17	1.170	50,000	20	32,500.00	1.187
	CP	BNP NY		11/08/17	1.170	50,000	20	32,500.00	1.187
	CP	TOKYO NY		11/08/17	1.220	50,000	27	45,750.00	1.238
	CP	TOKYO NY		11/08/17	1.220	50,000	27	45,750.00	1.238
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000	12	19,333.33	1.176
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000	12	19,333.33	1.176
	YCD	SUMITOMO	1.170	11/08/17	1.170	50,000	14	22,750.00	1.186
	YCD	SUMITOMO	1.170	11/08/17	1.170	50,000	14	22,750.00	1.186
	YCD	SWEDBANK	1.160	11/08/17	1.160	50,000	15	24,166.67	1.176
	YCD	SWEDBANK	1.160	11/08/17	1.160	50,000	15	24,166.67	1.176
	YCD	DNB	1.170	11/08/17	1.170	50,000	20	32,500.00	1.186
	YCD	DNB	1.170	11/08/17	1.170	50,000	20	32,500.00	1.186
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000	33	55,458.33	1.227
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000	33	55,458.33	1.227
11/08/17 PURCHASES									
	CP	RABO NY		11/13/17	1.170	50,000			
	CP	RABO NY		11/13/17	1.170	50,000			
	CP	BNP NY		11/16/17	1.170	50,000			
	CP	BNP NY		11/16/17	1.170	50,000			
	CP	SOC GEN NY		11/17/17	1.170	50,000			
	CP	SOC GEN NY		11/17/17	1.170	50,000			
	CP	TOKYO NY		11/28/17	1.220	50,000			
	CP	TOKYO NY		11/28/17	1.220	50,000			
	YCD	SUMITOMO	1.200	11/28/17	1.200	50,000			
	YCD	SUMITOMO	1.200	11/28/17	1.200	50,000			
	YCD	MONTREAL	1.150	12/01/17	1.150	50,000			
	YCD	MONTREAL	1.150	12/01/17	1.150	50,000			
	YCD	DNB	1.170	12/08/17	1.170	50,000			
	YCD	DNB	1.170	12/08/17	1.170	50,000			
11/09/17 REDEMPTIONS									
	TR	BILL		11/09/17	0.745	50,000	360	372,500.00	0.761
	TR	BILL		11/09/17	0.745	50,000	360	372,500.00	0.761
	TR	BILL		11/09/17	0.658	50,000	364	332,402.78	0.671
	TR	BILL		11/09/17	0.658	50,000	364	332,402.78	0.671
	TR	BILL		11/09/17	0.666	50,000	364	336,447.22	0.679
	TR	BILL		11/09/17	0.666	50,000	364	336,447.22	0.679

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/09/17 REDEMPTIONS (Continued)									
	TR	BILL		11/09/17	0.673	50,000	364	339,986.11	0.687
	TR	BILL		11/09/17	0.673	50,000	364	339,986.11	0.687
	TR	BILL		11/09/17	0.700	50,000	364	353,888.89	0.715
	TR	BILL		11/09/17	0.705	50,000	364	356,416.67	0.720
	TR	BILL		11/09/17	0.705	50,000	364	356,416.67	0.720
11/09/17 PURCHASES									
	CP	TOKYO NY		11/21/17	1.190	50,000			
	CP	TOKYO NY		11/21/17	1.190	50,000			
	CP	BNP NY		11/28/17	1.170	50,000			
	CP	BNP NY		11/28/17	1.170	50,000			
	CP	RABO NY		11/28/17	1.190	50,000			
	CP	RABO NY		11/28/17	1.190	50,000			
	CP	RABO NY		11/28/17	1.190	50,000			
	CP	RABO NY		11/30/17	1.190	50,000			
	CP	RABO NY		11/30/17	1.190	50,000			
	TR	BILL		11/08/18	1.473	50,000			
	TR	BILL		11/08/18	1.473	50,000			
	TR	BILL		11/08/18	1.480	50,000			
	TR	BILL		11/08/18	1.480	50,000			
	TR	BILL		11/08/18	1.491	50,000			
	TR	BILL		11/08/18	1.491	50,000			
	TR	BILL		11/08/18	1.495	50,000			
	TR	BILL		11/08/18	1.495	50,000			
	YCD	NORDEA AB	1.170	11/28/17	1.170	50,000			
	YCD	NORDEA AB	1.170	11/28/17	1.170	50,000			
	YCD	NORINCHUK	1.220	12/11/17	1.220	50,000			
	YCD	NORINCHUK	1.220	12/11/17	1.220	50,000			
11/13/17 REDEMPTIONS									
	CP	RABO NY		11/13/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		11/13/17	1.170	50,000	5	8,125.00	1.186
	CP	TOKYO NY		11/13/17	1.190	50,000	13	21,486.11	1.207
	CP	TOKYO NY		11/13/17	1.190	50,000	13	21,486.11	1.207
11/13/17 PURCHASES									
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	SOC GEN NY		11/30/17	1.180	50,000			
	CP	SOC GEN NY		11/30/17	1.180	50,000			
	CP	TOKYO NY		11/30/17	1.210	50,000			
	CP	TOKYO NY		11/30/17	1.210	50,000			
	TR	BILL		11/08/18	1.500	50,000			
	TR	BILL		11/08/18	1.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/14/17 NO REDEMPTIONS									
11/14/17 PURCHASES									
	CP	BNP NY		11/28/17	1.170	50,000			
	CP	BNP NY		11/28/17	1.170	50,000			
	CP	SOC GEN NY		11/28/17	1.180	50,000			
	CP	SOC GEN NY		11/28/17	1.180	50,000			
	CP	JPM LLC		05/16/18	1.610	50,000			
	YCD	SWEDBANK	1.160	12/04/17	1.160	50,000			
	YCD	SWEDBANK	1.160	12/04/17	1.160	50,000			
	YCD	SUMITOMO	1.200	12/04/17	1.200	50,000			
	YCD	SUMITOMO	1.200	12/04/17	1.200	50,000			
11/15/17 REDEMPTIONS									
	BN	BOFA	1.300	11/15/17	1.300	50,000	153	276,250.00	1.318
	BN	BOFA	1.300	11/15/17	1.300	50,000	153	276,250.00	1.318
	CP	TOKYO NY		11/15/17	1.180	50,000	8	13,111.11	1.197
	CP	TOKYO NY		11/15/17	1.180	50,000	8	13,111.11	1.197
	CP	TOKYO NY		11/15/17	1.180	50,000	8	13,111.11	1.197
	CP	TOKYO NY		11/15/17	1.200	50,000	14	23,333.33	1.217
	CP	BNP NY		11/15/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		11/15/17	1.170	50,000	19	30,875.00	1.187
	CP	TOYOTA		11/15/17	1.170	50,000	181	294,125.00	1.193
	CP	TOYOTA		11/15/17	1.170	50,000	181	294,125.00	1.193
	CP	CRC		11/15/17	1.280	50,000	183	325,333.33	1.306
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000	16	26,000.00	1.186
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000	16	26,000.00	1.186
	YCD	TORONTO	1.200	11/15/17	1.200	50,000	50	83,333.33	1.217
	YCD	TORONTO	1.200	11/15/17	1.200	50,000	50	83,333.33	1.217
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000	58	99,083.33	1.247
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000	58	99,083.33	1.247
	YCD	NORDEA AB	1.190	11/15/17	1.190	50,000	62	102,472.22	1.207
	YCD	NORDEA AB	1.190	11/15/17	1.190	50,000	62	102,472.22	1.207
11/15/17 NO PURCHASES									
11/16/17 REDEMPTIONS									
	CP	BNP NY		11/16/17	1.170	50,000	8	13,000.00	1.187
	CP	BNP NY		11/16/17	1.170	50,000	8	13,000.00	1.187
11/16/17 PURCHASES									
	CD	CITIBANK	1.450	02/14/18	1.450	50,000			
	CD	CITIBANK	1.450	02/14/18	1.450	50,000			
	CP	NISSAN		12/04/17	1.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/16/17	**PURCHASES (Continued)**								
	CP	TOKYO NY		12/22/17	1.290	50,000			
	CP	TOKYO NY		12/22/17	1.290	50,000			
	CP	TOKYO NY		12/22/17	1.290	50,000			
	TR	BILL		11/08/18	1.525	50,000			
	TR	BILL		11/08/18	1.525	50,000			
	YCD	DNB	1.170	12/11/17	1.170	50,000			
	YCD	DNB	1.170	12/11/17	1.170	50,000			
11/17/17	**REDEMPTIONS**								
	CP	SOC GEN NY		11/17/17	1.170	50,000			
	CP	SOC GEN NY		11/17/17	1.170	50,000			
	DEB	FHLB	0.940	11/17/17	0.927	50,000			
11/17/17	**PURCHASES**								
	CP	TOKYO NY		11/29/17	1.220	50,000			
	CP	TOKYO NY		11/29/17	1.220	50,000			
	CP	RABO NY		11/30/17	1.180	50,000			
	CP	RABO NY		11/30/17	1.180	50,000			
	CP	RABO NY		11/30/17	1.180	50,000			
11/20/17	**NO REDEMPTIONS**								
11/20/17	**PURCHASES**								
	CP	RABO NY		11/30/17	1.180	50,000			
	CP	RABO NY		11/30/17	1.180	50,000			
	CP	BNP NY		12/11/17	1.170	50,000			
	CP	NISSAN		12/11/17	1.250	50,000			
	DN	FHLB		05/01/18	1.290	50,000			
	DN	FHLB		05/01/18	1.290	50,000			
	TR	NOTE	1.500	10/31/19	1.738	50,000			
	TR	NOTE	1.500	10/31/19	1.738	50,000			
	YCD	TORONTO	1.190	12/04/17	1.190	50,000			
	YCD	TORONTO	1.190	12/04/17	1.190	50,000			
	YCD	TOKYO-MIT	1.220	12/11/17	1.220	50,000			
11/21/17	**REDEMPTIONS**								
	CP	TOKYO NY		11/21/17	1.190	50,000	12	19,833.33	1.207
	CP	TOKYO NY		11/21/17	1.190	50,000	12	19,833.33	1.207
11/21/17	**PURCHASES**								
	CD	CITIBANK	1.500	02/27/18	1.500	50,000			
	CD	CITIBANK	1.500	02/27/18	1.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/21/17	**PURCHASES (Continued)**								
	CP	BNP NY		12/11/17	1.170	50,000			
	CP	BNP NY		12/11/17	1.170	50,000			
	CP	TOKYO NY		12/12/17	1.240	50,000			
	CP	TOKYO NY		12/12/17	1.240	50,000			
	CP	CR AG NY		12/27/17	1.190	50,000			
	CP	CR AG NY		12/27/17	1.190	50,000			
	DN	FHLB		04/02/18	1.290	50,000			
	DN	FHLB		04/02/18	1.290	50,000			
	YCD	NB CANADA	1.480	04/02/18	1.480	50,000			
	YCD	NB CANADA	1.480	04/02/18	1.480	50,000			
11/22/17	**NO REDEMPTIONS**								
11/22/17	**PURCHASES**								
	CP	CR AG NY		12/08/17	1.170	50,000			
	CP	CR AG NY		12/08/17	1.170	50,000			
	CP	GE CO		12/22/17	1.240	50,000			
	CP	GE CO		12/22/17	1.240	50,000			
	CP	TOKYO NY		12/27/17	1.330	50,000			
	CP	TOKYO NY		12/27/17	1.330	50,000			
11/27/17	**NO REDEMPTIONS**								
11/27/17	**PURCHASES**								
	BN	BOFA	1.59	05/01/18	1.590	50,000			
	BN	BOFA	1.59	05/01/18	1.590	50,000			
	CP	BNP NY		11/28/17	1.160	50,000			
	CP	BNP NY		11/28/17	1.160	50,000			
	CP	BNP NY		11/28/17	1.160	50,000			
	CP	TOKYO NY		12/19/17	1.290	50,000			
	CP	TOKYO NY		12/19/17	1.290	50,000			
	CP	SOC GEN NY		01/29/18	1.190	50,000			
	CP	SOC GEN NY		01/29/18	1.190	50,000			
	DEB	FFCB	1.900	11/27/20	1.910	50,000			
	DN	FHLB		04/02/18	1.290	50,000			
	DN	FHLB		04/02/18	1.290	50,000			
	SBA FR	POOL #510100	1.500	10/25/42	1.500	27,756			
	TR	NOTE	1.500	10/31/19	1.759	50,000			
	TR	NOTE	1.500	10/31/19	1.759	50,000			
	YCD	SUMITOMO	1.250	12/27/17	1.250	50,000			
	YCD	SUMITOMO	1.250	12/27/17	1.250	50,000			
	YCD	NORINCHUK	1.350	01/29/18	1.350	50,000			
	YCD	NORINCHUK	1.350	01/29/18	1.350	50,000			
	YCD	SE BANKEN	1.500	03/28/18	1.500	50,000			
	YCD	SE BANKEN	1.500	03/28/18	1.500	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/28/17 REDEMPTIONS									
	CP	BNP NY		11/28/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		11/28/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		11/28/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		11/28/17	1.170	50,000	14	22,750.00	1.187
	CP	BNP NY		11/28/17	1.170	50,000	14	22,750.00	1.187
	CP	SOC GEN NY		11/28/17	1.180	50,000	14	22,944.44	1.197
	CP	SOC GEN NY		11/28/17	1.180	50,000	14	22,944.44	1.197
	CP	CR AG NY		11/28/17	1.170	50,000	15	24,375.00	1.187
	CP	CR AG NY		11/28/17	1.170	50,000	15	24,375.00	1.187
	CP	BNP NY		11/28/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		11/28/17	1.170	50,000	19	30,875.00	1.187
	CP	RABO NY		11/28/17	1.190	50,000	19	31,402.78	1.207
	CP	RABO NY		11/28/17	1.190	50,000	19	31,402.78	1.207
	CP	RABO NY		11/28/17	1.190	50,000	19	31,402.78	1.207
	CP	TOKYO NY		11/28/17	1.220	50,000	20	33,888.89	1.238
	CP	TOKYO NY		11/28/17	1.220	50,000	20	33,888.89	1.238
	CP	RABO NY		11/28/17	1.200	50,000	27	45,000.00	1.218
	CP	RABO NY		11/28/17	1.200	50,000	27	45,000.00	1.218
	CP	CR AG NY		11/28/17	1.170	50,000	28	45,500.00	1.187
	CP	CR AG NY		11/28/17	1.170	50,000	28	45,500.00	1.187
	CP	MIZUHO NY		11/28/17	1.210	50,000	29	48,736.11	1.228
	CP	MIZUHO NY		11/28/17	1.210	50,000	29	48,736.11	1.228
	CP	TOYOTA		11/28/17	1.190	50,000	194	320,638.89	1.214
	CP	TOYOTA		11/28/17	1.190	50,000	194	320,638.89	1.214
	DN	FHLMC		11/28/17	1.075	50,000	165	246,354.17	1.095
	DN	FHLMC		11/28/17	1.075	50,000	165	246,354.17	1.095
	DN	FHLMC		11/28/17	1.010	50,000	187	262,319.44	1.029
	DN	FHLMC		11/28/17	1.010	50,000	187	262,319.44	1.029
	DN	FHLMC		11/28/17	1.010	50,000	188	263,722.22	1.029
	DN	FHLMC		11/28/17	1.010	50,000	188	263,722.22	1.029
	YCD	NORDEA AB	1.170	11/28/17	1.170	50,000	19	30,875.00	1.186
	YCD	NORDEA AB	1.170	11/28/17	1.170	50,000	19	30,875.00	1.186
	YCD	SUMITOMO	1.200	11/28/17	1.200	50,000	20	33,333.33	1.217
	YCD	SUMITOMO	1.200	11/28/17	1.200	50,000	20	33,333.33	1.217
11/28/17 PURCHASES									
	CD	FIRST REP	1.370	01/29/18	1.370	50,000			
	CD	FIRST REP	1.370	01/29/18	1.370	50,000			
	CP	RABO NY		11/29/17	1.160	50,000			
	CP	RABO NY		11/29/17	1.160	50,000			
	CP	RABO NY		11/29/17	1.160	50,000			
	CP	BNP NY		11/30/17	1.160	50,000			
	CP	BNP NY		11/30/17	1.160	50,000			
	CP	RABO NY		11/30/17	1.160	50,000			
	CP	RABO NY		11/30/17	1.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/28/17 PURCHASES (Continued)									
	CP	OLD LINE		04/02/18	1.540	50,000			
	DN	IBRD		03/30/18	1.300	50,000			
	DN	IBRD		03/30/18	1.300	50,000			
11/29/17 REDEMPTIONS									
	CP	RABO NY		11/29/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		11/29/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		11/29/17	1.160	50,000	1	1,611.11	1.176
	CP	TOKYO NY		11/29/17	1.220	50,000	12	20,333.33	1.237
	CP	TOKYO NY		11/29/17	1.220	50,000	12	20,333.33	1.237
11/29/17 PURCHASES									
	CP	TOKYO NY		12/29/17	1.360	50,000			
	CP	TOKYO NY		12/29/17	1.360	50,000			
	CP	TOKYO NY		12/29/17	1.360	50,000			
11/30/17 REDEMPTIONS									
	CP	BNP NY		11/30/17	1.160	50,000	2	3,222.22	1.176
	CP	BNP NY		11/30/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		11/30/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		11/30/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		11/30/17	1.180	50,000	10	16,388.89	1.197
	CP	RABO NY		11/30/17	1.180	50,000	10	16,388.89	1.197
	CP	RABO NY		11/30/17	1.180	50,000	13	21,305.56	1.197
	CP	RABO NY		11/30/17	1.180	50,000	13	21,305.56	1.197
	CP	RABO NY		11/30/17	1.180	50,000	13	21,305.56	1.197
	CP	SOC GEN NY		11/30/17	1.180	50,000	17	27,861.11	1.197
	CP	SOC GEN NY		11/30/17	1.180	50,000	17	27,861.11	1.197
	CP	TOKYO NY		11/30/17	1.210	50,000	17	28,569.44	1.228
	CP	TOKYO NY		11/30/17	1.210	50,000	17	28,569.44	1.228
	CP	RABO NY		11/30/17	1.190	50,000	21	34,708.33	1.207
	CP	RABO NY		11/30/17	1.190	50,000	21	34,708.33	1.207
	TR	BILL		11/30/17	1.040	50,000	121	174,777.78	1.058
	TR	BILL		11/30/17	1.040	50,000	121	174,777.78	1.058
11/30/17 PURCHASES									
	CP	BNP NY		12/13/17	1.120	50,000			
	CP	BNP NY		12/13/17	1.120	50,000			
	TR	NOTE	1.750	11/30/19	1.762	50,000			
	TR	NOTE	1.750	11/30/19	1.762	50,000			
	TR	NOTE	1.750	11/30/19	1.762	50,000			
	YCD	DNB	1.480	03/30/18	1.480	50,000			
	YCD	DNB	1.480	03/30/18	1.480	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
11/30/17	PURCHASES (Continued)								
	YCD	SWEDBANK	1.490	03/30/18	1.490	50,000			
	YCD	SWEDBANK	1.490	03/30/18	1.490	50,000			
	YCD	SVENSKA	1.500	03/30/18	1.500	50,000			
	YCD	SVENSKA	1.500	03/30/18	1.500	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),Inter-American Development Bank (IADB), International Finance Corporation (IFC).
DEB-CL	Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DEB FR	Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC.
DN	Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, 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	06/15/17	1.130	5,000,000.00	12/14/17
New Omni Bank, NA	08/24/17	1.140	2,000,000.00	02/22/18
New Omni Bank, NA	10/04/17	1.110	5,000,000.00	02/22/18
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
New Omni Bank, NA	11/30/17	1.440	13,000,000.00	05/31/18
AUBURN				
Community 1st Bank	09/15/17	1.070	2,000,000.00	12/15/17
BREA				
Pacific Western Bank	07/26/17	1.120	40,000,000.00	01/24/18
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
Pacific Western Bank	11/16/17	1.390	50,000,000.00	05/17/18
BUENA PARK				
Uniti Bank	07/05/17	1.140	3,000,000.00	01/04/18
Uniti Bank	08/11/17	1.150	3,000,000.00	02/09/18
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
CERRITOS				
First Choice Bank	09/15/17	1.050	20,000,000.00	12/15/17
First Choice Bank	09/27/17	1.030	20,000,000.00	01/04/18
CHICO				
Golden Valley Bank	11/03/17	1.190	8,000,000.00	02/02/18
Tri Counties Bank	09/06/17	1.030	50,000,000.00	12/06/17
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	10/04/17	1.100	10,000,000.00	01/04/18
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
SAFE Credit Union	06/02/17	1.110	5,000,000.00	12/01/17
SAFE Credit Union	07/12/17	1.160	20,000,000.00	01/10/18
GARDEN GROVE				
US Metro Bank	06/14/17	1.100	10,000,000.00	12/13/17
US Metro Bank	07/20/17	1.090	5,000,000.00	01/18/18
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
GLENDALE				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
GOLETA				
Community West Bank	07/12/17	1.150	13,000,000.00	01/10/18
Community West Bank	07/20/17	1.130	13,000,000.00	01/18/18
Community West Bank	11/15/17	1.250	13,000,000.00	02/14/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
IRVINE				
Banc of California, NA	10/19/17	1.140	50,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
CommerceWest Bank	09/08/17	1.050	5,000,000.00	12/08/17
CommerceWest Bank	10/12/17	1.080	5,000,000.00	01/11/18
CommerceWest Bank	10/27/17	1.120	5,000,000.00	01/26/18
Commercial Bank of California	10/26/17	1.150	25,000,000.00	01/25/18
First Foundation Bank	10/05/17	1.090	44,000,000.00	01/04/18
First Foundation Bank	07/21/17	1.150	50,000,000.00	01/19/18
First Foundation Bank	11/30/17	1.320	5,000,000.00	03/01/18
First Foundation Bank	11/30/17	1.320	42,000,000.00	03/01/18
Pacific Enterprise Bank	11/30/17	1.460	25,000,000.00	05/31/18
Pacific Premier Bank	06/08/17	1.090	25,000,000.00	12/07/17
Pacific Premier Bank	11/16/17	1.410	10,000,000.00	05/17/18
LODI				
Farmers & Merchants Bk Cen CA	09/06/17	1.030	20,000,000.00	12/06/17
Farmers & Merchants Bk Cen CA	10/11/17	1.090	60,000,000.00	01/10/18
LOS ANGELES				
Bank Leumi USA	10/06/17	1.110	25,000,000.00	01/05/18
Bank Leumi USA	10/18/17	1.130	30,000,000.00	01/17/18
Bank Leumi USA	11/01/17	1.150	20,000,000.00	01/31/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Bank of Hope	06/09/17	1.130	75,000,000.00	12/08/17
Bank of Hope	07/14/17	1.160	45,000,000.00	01/12/18
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18
Bank of Hope	11/29/17	1.460	90,000,000.00	05/30/18
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
CTBC Bank Corp. (USA)	11/29/17	1.460	25,000,000.00	05/30/18
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Hanmi Bank	11/15/17	1.360	50,000,000.00	05/16/18
Manufacturers Bank	06/08/17	1.110	50,000,000.00	12/07/17
Manufacturers Bank	10/06/17	1.090	100,000,000.00	01/05/18
Manufacturers Bank	10/13/17	1.120	50,000,000.00	01/12/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Open Bank	06/08/17	1.090	10,000,000.00	12/07/17
Open Bank	06/14/17	1.120	10,000,000.00	12/13/17
Open Bank	10/04/17	1.050	14,000,000.00	01/04/18
Open Bank	11/08/17	1.190	10,000,000.00	02/07/18
Opus Bank	10/27/17	1.150	10,000,000.00	01/26/18
Pacific City Bank	06/08/17	1.090	30,000,000.00	12/07/17
Pacific City Bank	10/06/17	1.070	30,000,000.00	01/05/18
Pacific City Bank	11/08/17	1.190	40,000,000.00	02/07/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	06/28/17	1.100	10,000,000.00	12/13/17
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
Woori America Bank	06/14/17	1.140	30,000,000.00	12/13/17
Woori America Bank	07/14/17	1.160	10,000,000.00	01/12/18
MONTEREY				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
OAKLAND				
Beneficial State Bank	10/05/17	1.110	15,000,000.00	01/04/18
Beneficial State Bank	10/13/17	1.140	25,000,000.00	01/12/18
California Bank of Commerce	06/09/17	1.130	10,000,000.00	12/08/17
California Bank of Commerce	07/12/17	1.150	13,500,000.00	01/10/18
California Bank of Commerce	08/09/17	1.180	5,000,000.00	02/07/18
California Bank of Commerce	11/09/17	1.350	5,000,000.00	05/10/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
Community Bank of the Bay	06/02/17	1.100	5,000,000.00	12/01/17
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18
Metropolitan Bank	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18
ORANGE				
Grandpoint Bank	09/27/17	1.050	25,000,000.00	01/04/18
Grandpoint Bank	10/12/17	1.100	50,000,000.00	01/11/18
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
Grandpoint Bank	11/02/17	1.170	50,000,000.00	02/01/18
PALOS VERDES ESTATES				
Malaga Bank	09/13/17	1.050	20,000,000.00	12/13/17
Malaga Bank	10/05/17	1.070	5,000,000.00	01/04/18
Malaga Bank	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank	08/03/17	1.150	10,000,000.00	02/01/18
PASADENA				
American Plus Bank, NA	06/16/17	1.100	10,000,000.00	12/15/17
American Plus Bank, NA	07/05/17	1.140	3,000,000.00	01/10/18
American Plus Bank, NA	07/19/17	1.110	3,000,000.00	01/24/18
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
American Plus Bank, NA	11/16/17	1.390	4,240,000.00	05/17/18
Community Bank	06/14/17	1.140	35,000,000.00	12/13/17
Community Bank	07/14/17	1.160	25,000,000.00	01/12/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	10/12/17	1.100	50,000,000.00	01/11/18
East West Bank	10/18/17	1.110	175,000,000.00	01/17/18
East West Bank	11/03/17	1.190	75,000,000.00	02/02/18
EverTrust Bank	09/01/17	1.040	20,000,000.00	12/01/17
EverTrust Bank	09/20/17	1.040	30,000,000.00	12/13/17
EverTrust Bank	11/15/17	1.230	10,000,000.00	02/14/18
Wescom Central Credit Union	09/14/17	1.080	50,000,000.00	12/14/17
Wescom Central Credit Union	10/05/17	1.100	25,000,000.00	01/04/18
Wescom Central Credit Union	10/25/17	1.140	50,000,000.00	01/24/18
Wescom Central Credit Union	11/16/17	1.290	50,000,000.00	02/15/18
PORTERVILLE				
Bank of the Sierra	09/01/17	1.060	20,000,000.00	12/01/17
Bank of the Sierra	09/07/17	1.030	20,000,000.00	12/07/17
Bank of the Sierra	10/11/17	1.090	20,000,000.00	01/10/18
Bank of the Sierra	10/20/17	1.120	20,000,000.00	01/19/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE (Continued)				
Bank of the Sierra	11/02/17	1.170	20,000,000.00	02/01/18
Bank of the Sierra	11/30/17	1.250	20,000,000.00	02/23/18
RANCHO CORDOVA				
American River Bank	06/08/17	1.110	7,500,000.00	12/07/17
American River Bank	06/15/17	1.150	2,500,000.00	12/14/17
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
American River Bank	11/16/17	1.410	6,500,000.00	05/17/18
REDDING				
Cornerstone Community Bank	11/29/17	1.260	7,000,000.00	02/28/18
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
REDWOOD CITY				
Provident Credit Union	09/08/17	1.050	20,000,000.00	12/08/17
Provident Credit Union	09/13/17	1.050	20,000,000.00	12/13/17
Provident Credit Union	07/20/17	1.110	40,000,000.00	01/18/18
Provident Credit Union	07/26/17	1.120	40,000,000.00	01/24/18
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
Provident Credit Union	11/15/17	1.360	20,000,000.00	05/16/18
Provident Credit Union	11/30/17	1.440	20,000,000.00	05/31/18
RICHMOND				
Mechanics Bank	09/07/17	1.040	20,000,000.00	12/07/17
Mechanics Bank	10/11/17	1.100	20,000,000.00	01/10/18
Mechanics Bank	10/19/17	1.140	20,000,000.00	01/18/18
Mechanics Bank	11/09/17	1.250	20,000,000.00	02/08/18
ROCKLIN				
Five Star Bank	06/14/17	1.120	18,000,000.00	12/13/17
Five Star Bank	07/05/17	1.140	7,000,000.00	01/04/18
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
Five Star Bank	11/30/17	1.440	25,000,000.00	05/31/18
ROSEMEAD				
Pacific Alliance Bank	10/11/17	1.070	4,000,000.00	01/10/18
ROSEVILLE				
Umpqua Bank	09/13/17	1.080	100,000,000.00	12/13/17
Umpqua Bank	06/22/17	1.170	20,000,000.00	12/14/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO				
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
River City Bank	06/02/17	1.100	15,000,000.00	12/01/17
River City Bank	06/14/17	1.140	25,000,000.00	12/13/17
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
Schools Financial Credit Union	11/29/17	1.260	30,000,000.00	02/28/18
SAN DIEGO				
Bofl Federal Bank	09/14/17	1.050	25,000,000.00	12/14/17
Bofl Federal Bank	07/26/17	1.100	25,000,000.00	01/24/18
California Coast Credit Union	07/20/17	1.130	25,000,000.00	01/18/18
California Coast Credit Union	08/30/17	1.140	25,000,000.00	02/28/18
California Coast Credit Union	11/29/17	1.440	25,000,000.00	05/30/18
Mission Federal Credit Union	10/13/17	1.100	10,000,000.00	01/12/18
San Diego County Credit Union	09/14/17	1.030	50,000,000.00	12/14/17
San Diego County Credit Union	07/06/17	1.130	50,000,000.00	01/05/18
San Diego County Credit Union	07/13/17	1.130	50,000,000.00	01/11/18
San Diego County Credit Union	08/16/17	1.110	50,000,000.00	02/14/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
Western Alliance Bank	06/09/17	1.110	50,000,000.00	12/08/17
Western Alliance Bank	06/16/17	1.100	50,000,000.00	12/15/17
Western Alliance Bank	07/05/17	1.140	60,000,000.00	01/04/18
Western Alliance Bank	11/09/17	1.330	65,000,000.00	05/10/18
Western Alliance Bank	11/15/17	1.360	75,000,000.00	05/16/18
SAN FRANCISCO				
Bank of San Francisco	06/16/17	1.100	10,000,000.00	12/15/17
First Republic Bank	11/01/17	1.140	75,000,000.00	01/31/18
Mission National Bank	07/05/17	1.160	15,000,000.00	01/04/18
Mission National Bank	07/27/17	1.170	5,000,000.00	01/25/18
Presidio Bank	08/02/17	1.160	10,000,000.00	01/31/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Trans Pacific National Bank	09/15/17	1.070	3,000,000.00	12/15/17
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
SAN JOSE				
Heritage Bank of Commerce	09/15/17	1.070	15,000,000.00	12/15/17
Heritage Bank of Commerce	10/19/17	1.130	50,000,000.00	01/18/18
Meriwest Credit Union	10/19/17	1.140	50,000,000.00	01/18/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN RAMON				
Tri-Valley Bank	09/08/17	1.070	7,000,000.00	12/08/17
Tri-Valley Bank	11/16/17	1.280	6,000,000.00	02/15/18
SANTA CLARITA				
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18
SANTA ROSA				
First Community Bank	06/14/17	1.120	45,000,000.00	12/13/17
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Summit State Bank	09/01/17	1.060	12,000,000.00	12/01/17
Summit State Bank	09/15/17	1.070	7,000,000.00	12/15/17
Summit State Bank	10/13/17	1.120	14,000,000.00	01/12/18
Summit State Bank	07/21/17	1.140	7,500,000.00	01/19/18
Summit State Bank	11/01/17	1.130	8,000,000.00	01/31/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/29/17	1.460	19,000,000.00	05/30/18
VACAVILLE				
Travis Credit Union	06/02/17	1.100	50,000,000.00	12/01/17
Travis Credit Union	07/06/17	1.170	50,000,000.00	01/05/18
Travis Credit Union	10/11/17	1.090	25,000,000.00	01/10/18
Travis Credit Union	10/27/17	1.140	25,000,000.00	01/26/18
WATSONVILLE				
Santa Cruz County Bank	10/13/17	1.100	10,000,000.00	01/12/18
Santa Cruz County Bank	11/16/17	1.260	10,000,000.00	02/15/18
WEST SACRAMENTO				
Community Business Bank	06/08/17	1.090	3,000,000.00	12/07/17
Community Business Bank	07/13/17	1.150	3,000,000.00	01/11/18
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
Community Business Bank	11/09/17	1.220	5,000,000.00	02/09/18
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS NOVEMBER 2017			**5,404,240,000.00**	

BANK DEMAND DEPOSITS
NOVEMBER 2017
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 465,604	$ 3,966,509
2	460,158	3,722,860
3	426,949	3,723,742
4	426,949	3,723,742
5	426,949	3,723,742
6	322,213	2,895,613
7	749,126	2,730,036
8	411,906	2,593,359
9	432,346	2,734,632
10	704,658	2,734,827
11	704,658	2,734,827
12	704,658	2,734,827
13	421,987	2,672,973
14	479,634	2,451,148
15	521,486	3,140,835
16	459,208	3,224,581
17	450,807	3,268,581
18	450,807	3,268,581
19	450,807	3,268,581
20	452,486	3,259,663
21	540,006	3,330,011
22	168,025	2,871,134
23	168,025	2,871,134
24	1,615,790	2,871,134
25	1,615,790	2,871,134
26	1,615,790	2,871,134
27	494,543	3,051,220
28	401,169	2,988,084
29	432,219	3,015,212
30	407,139	3,032,384
31		

AVERAGE DOLLAR DAYS $579,396 a/

a/ The prescribed bank balance for November was $537,751. This consisted of $479,016 in compensating balances for services, balances for uncollected funds of $60,280 and a deduction of $1,545 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 15, 2017, has determined and designated the amount of money available for deposit and investment as of November 8, 2017, 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: $ 479,000,000

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)	11/13/2017	11/17/2017	$ (956,800,000)	$ (12,204,600,000)	$ 5,579,200,000	$ (6,625,400,000)
(2)	11/20/2017	11/24/2017	$ 1,829,600,000	$ (10,375,000,000)	$ 5,579,200,000	$ (4,795,800,000)
(3)	11/27/2017	12/1/2017	$ (1,949,100,000)	$ (12,324,100,000)	$ 5,579,200,000	$ (6,744,900,000)
(4)	12/4/2017	12/8/2017	$ (311,800,000)	$ (12,635,900,000)	$ 5,579,200,000	$ (7,056,700,000)
(5)	12/11/2017	12/15/2017	$ (779,800,000)	$ (13,415,700,000)	$ 5,579,200,000	$ (7,836,500,000)

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 $ 479,000,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: November 15, 2017
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 12/31/17
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
01/05/18	12/19/17	RBCCM	0000106581	FHLMC 2.47 (CALLABLE)	2.4700	01/05/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/10/18	12/19/17	SUN	0000106582	FHLB 2.41 (CALLABLE)	2.4100	01/10/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/10/18	12/19/17	BLAYV	0000106588	FHLB 2.42 (CALLABLE)	2.4200	01/10/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/09/18	12/19/17	DRE	0000106589	FHLB 2.48 (CALLABLE)	2.4800	01/09/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/09/18	12/19/17	KEYBANC	0000106590	FHLMC 2.50 (CALLABLE)	2.5000	01/09/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/11/18	12/20/17	MORCO	0000106595	FHLB 2.43 (CALLABLE)	2.4300	01/11/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/12/18	12/21/17	MFR	0000106616	FHLMC 2.50 (CALLABLE)	2.5000	01/12/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/11/18	12/22/17	MS	0000106629	FHLB 2.45 (CALLABLE)	2.4500	01/11/23	100	$25,000,000.00	$25,000,000.00	$0.00
01/03/18	12/26/17	DCM	0000106649	FFCB 2.47 (CALLABLE)	2.4700	01/03/23	100	$20,000,000.00	$20,000,000.00	$0.00
01/03/18	12/26/17	MORCO	0000106650	FFCB 2.47 (CALLABLE)	2.4700	01/03/23	100	$20,000,000.00	$20,000,000.00	$0.00
01/03/18	12/26/17	SNC	0000106652	FFCB 2.47 (CALLABLE)	2.4700	01/03/23	100	$10,000,000.00	$10,000,000.00	$0.00
							PSI Non-Trading Total	**$250,000,000.00**	**$250,000,000.00**	**$0.00**
							Totals	**$250,000,000.00**	**$250,000,000.00**	**$0.00**