COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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TREASURER AND TAX COLLECTOR

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February 28, 2017

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

As of January 31, 2017, the County's Pooled Earnings Rate remained above 1.00% posting a rate of 1.11% compared to 1.01% in December 2016. The ten basis point increase in yield during the month of January is attributable to reinvestment opportunities in higher yielding instruments on both the short and long end of the curve. We expect the capital markets to continue to show positive signs of growth resulting in higher investment yields across the curve.

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

The two schedules attached summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

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

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

JK:NI: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 JANUARY 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 JANUARY 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 JANUARY 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

Detail report of transactions with future settlement dates

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 1/31/17		
At Cost	$ 28,429,680,569	$ 109,185,193
At Market	$ 28,230,484,109	$ 106,892,446
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	14.07%	22.90%
United States Government and Agency Obligations	56.31%	34.14%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.20%	0.00%
Municipal Obligations	0.25%	3.91%
Corporate and Deposit Notes	0.17%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	39.05%
1-60 days	40.41%	0.00%
61 days-1 year	9.90%	62.02%
Over 1 year	49.69%	37.98%
Weighted Average Days to Maturity	675	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 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 January 31, 2017:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	29.20%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa2	AA	0.25%
Negotiable Certificates of Deposit	A-1	P-1	F1	14.07%
U.S. Agency Securities	AA+	Aaa	AAA	50.70%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.57%
U.S. Treasury Bills	AA+	Aaa	AAA	4.04%
				100.00%
SPI				
Local Agency Investment Fund	Not rated	Not rated	Not rated	39.05%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	AA	3.91%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	22.90%
U.S. Agency Securities	AA+	Aaa	AAA	34.14%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2017

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1/31/17	$ 28,429,680,569
Market Value at 1/31/17	$ 28,230,484,109
Average Daily Balance	$ 28,781,342,211
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 6,098,362
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 27,362,711
Earnings for the Past 12 Months	$ 255,759,513
Earnings Rate for the Month	1.11%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2017

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	66,190,500.30	
Bank of the West - Concentration	$	49,593,898.53	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	50,962,757.20	(B)
Union Bank- Concentration	$	2,284,135.44	
Wells Fargo - Concentration	$	1,982,005.81	
Total Ledger Balance for all Banks	$	171,013,297.28	

(A) $49.150 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR JANUARY 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 January 2017

Total Deposits	$ 4,275,461,773.42
Total Disbursements	$ 5,933,958,737.32
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2017	1.76

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 6,888,422,000.00	$ 3,547,000,000.00	$ 4,152,200,000.00	$ 6,283,222,000.00
March	$ 4,603,128,000.00	$ 4,962,900,000.00	$ 4,428,600,000.00	$ 11,420,650,000.00
April	$ 944,329,000.00	$ 6,976,900,000.00	$ 4,897,200,000.00	$ 14,444,679,000.00
May	$ 400,000,000.00	$ 2,985,400,000.00	$ 5,452,700,000.00	$ 12,377,379,000.00
June	$ 290,000,000.00	$ 3,708,700,000.00	$ 5,684,900,000.00	$ 10,691,179,000.00
July	$ -	$ 3,364,300,000.00	$ 5,316,700,000.00	$ 8,738,779,000.00

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 January 2017, the Treasurer placed $172.311 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $49.150 million remained in the Bank of the West Money Market Plus Account and $50 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

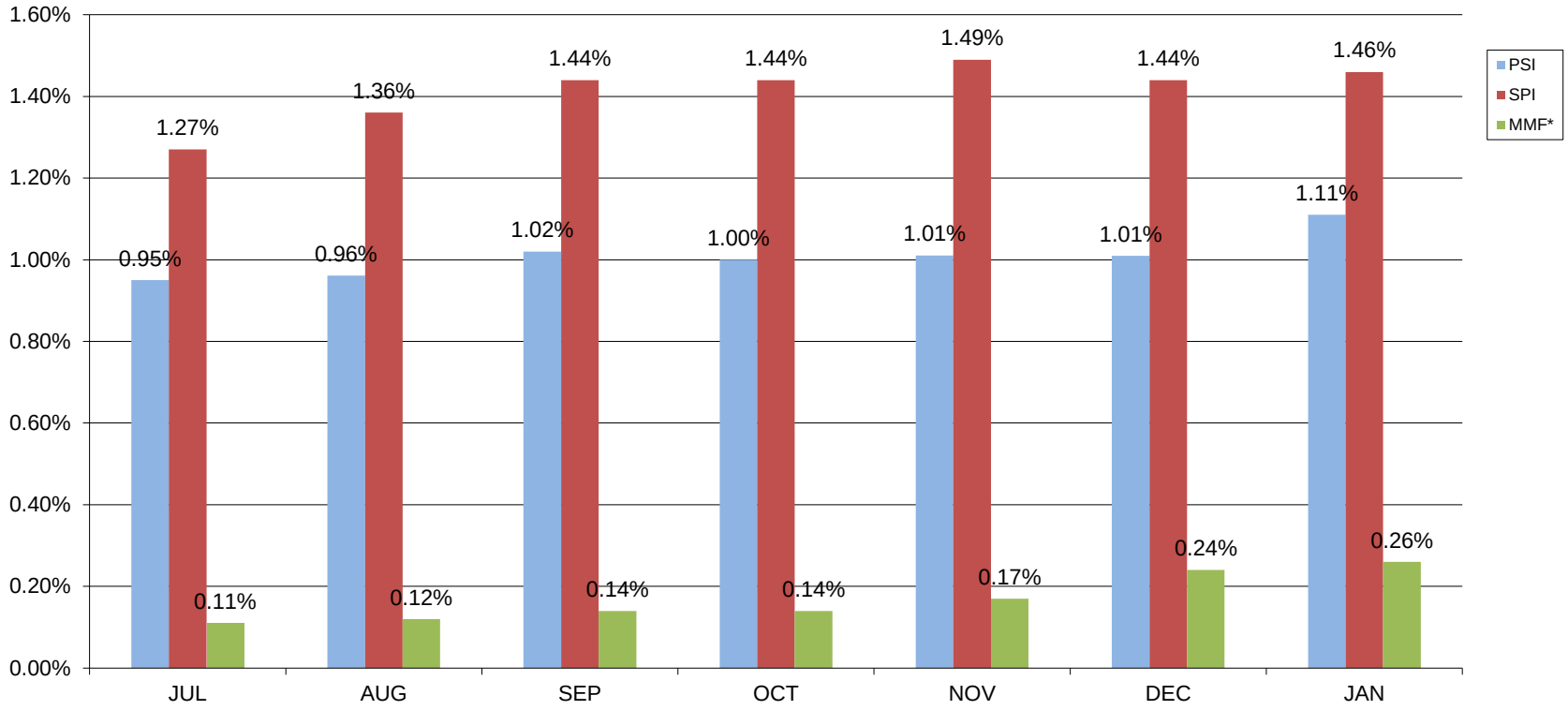
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 1/31/2017
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2017	$ 30,055,579,052.50	$ 109,112,654.76
1/2/2017	30,055,579,052.50	109,112,654.76
1/3/2017	29,476,231,249.72	109,112,654.76
1/4/2017	29,447,579,869.87	109,112,654.76
1/5/2017	29,088,588,221.53	109,112,654.76
1/6/2017	28,930,000,492.47	109,112,654.76
1/7/2017	28,930,000,492.47	109,112,654.76
1/8/2017	28,930,000,492.47	109,112,654.76
1/9/2017	28,780,295,090.56	109,112,654.76
1/10/2017	28,638,721,371.07	109,112,654.76
1/11/2017	28,883,410,700.51	109,112,654.76
1/12/2017	28,860,933,915.13	109,112,654.76
1/13/2017	28,706,205,166.65	109,185,154.30
1/14/2017	28,706,205,166.65	109,185,154.30
1/15/2017	28,706,205,166.65	109,185,154.30
1/16/2017	28,706,205,166.65	109,185,154.30
1/17/2017	28,618,390,402.56	109,185,154.30
1/18/2017	28,635,881,312.65	109,185,154.30
1/19/2017	28,649,468,339.77	109,185,154.30
1/20/2017	27,976,332,456.77	109,185,154.30
1/21/2017	27,976,332,456.77	109,185,154.30
1/22/2017	27,976,332,456.77	109,185,154.30
1/23/2017	27,933,640,672.19	109,185,154.30
1/24/2017	28,156,731,655.97	109,185,154.30
1/25/2017	28,097,971,022.95	109,185,154.30
1/26/2017	28,144,878,595.17	109,185,154.30
1/27/2017	29,297,699,187.02	109,185,154.30
1/28/2017	29,297,699,187.02	109,185,154.30
1/29/2017	29,297,699,187.02	109,185,154.30
1/30/2017	28,831,130,384.69	109,185,154.30
1/31/2017	28,429,680,568.59	109,185,193.43
	$ 28,781,342,211.40	**$ 109,157,091.22**

LOS ANGELES COUNTY TREASURER
EARNINGS RATE ON INVESTMENTS
FISCAL YEAR 2016-17
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 1/31/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$20,685,600	$135,311
Gains (Losses) on Sales of Non-Trading Securities.	0	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	6,677,111	39
Prior Accrual Adjustment	-	-
Total Revenues	$27,362,711	$135,350
Expenses:		
Interest Expense	0	0
*Investment Management Fee	0	2,806
	$0	$2,806
NET INCOME	$27,362,711	$132,544

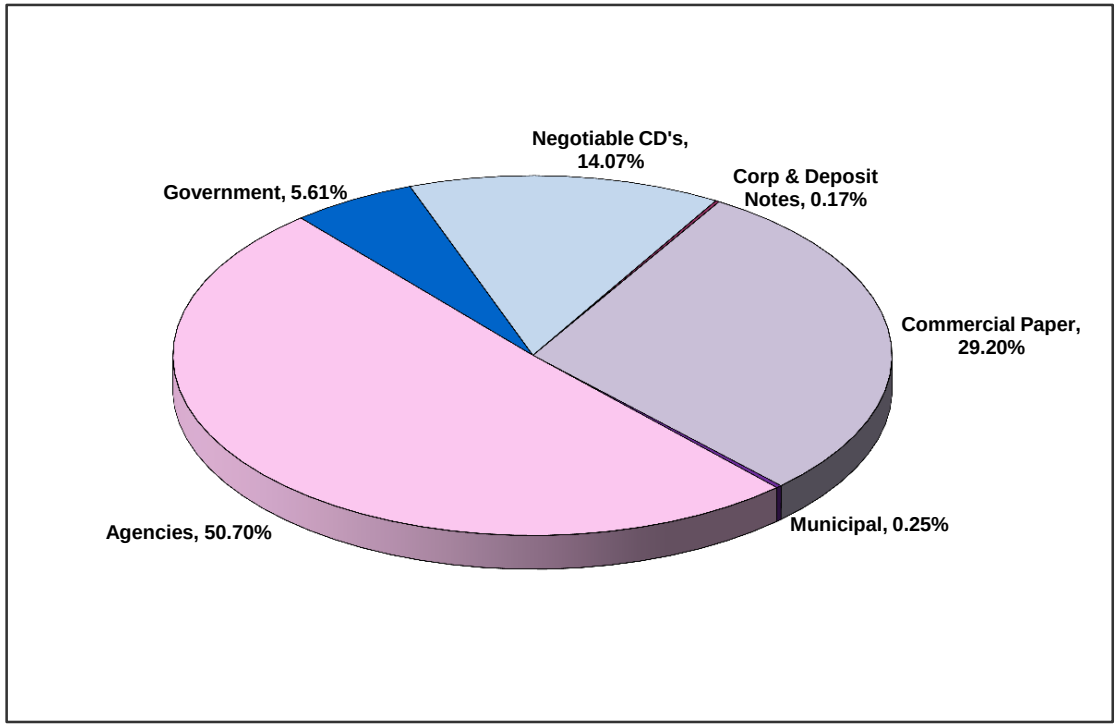
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.70%	
Los Angeles County and Related Entities	45.01%	
Consolidated Sanitation Districts		2.34%
Metropolitan Transportation Authority		1.14%
Miscellaneous Agencies Pooled Investments		2.14%
South Coast Air Quality Management District		1.85%
Miscellaneous		0.02%
Subtotal	91.71%	7.49%
County Bond Proceeds and Repayment Funds		0.80%
Grand Total	91.71%	8.29%

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



	In Thousands
Negotiable CD's	4,000,023
Corp & Deposit Notes	49,937
Bankers Acceptance	-
Commercial Paper	8,300,814
Municipal	70,000
Agencies	14,413,875
Other	-
Government	1,595,032
Total	$ 28,429,681

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: January 1, 2017 to January 31, 2017
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BNOT3	1/24/2017	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,947,250.00	0	CITI	MS
	BNOT3 Total						25,000,000.00	24,947,250.00	0		
NTRD	CPD	1/3/2017	103534	SHEFFIELD RECEIVABLES CORP	0.78	2/3/2017	50,000,000.00	49,966,416.67	0	CITI	JPM
NTRD	CPD	1/3/2017	103535	THUNDER BAY FUNDING LLC CP	0.83	2/23/2017	50,000,000.00	49,941,208.33	0	CITI	RBCCM
NTRD	CPD	1/3/2017	103536	ABBEY NATIONAL TREAS SV PL	0.74	3/3/2017	50,000,000.00	49,939,361.11	0	CITI	MFR
NTRD	CPD	1/3/2017	103537	SHEFFIELD RECEIVABLES CORP	0.78	2/6/2017	50,000,000.00	49,963,166.67	0	CITI	BLAYBV
NTRD	CPD	1/3/2017	103538	ATLANTIC ASSET SEC LLC CP	0.77	2/6/2017	25,000,000.00	24,981,819.44	0	CITI	MS
NTRD	CPD	1/3/2017	103539	AUTOBAHN FUNDING CO LLC CP	0.72	2/16/2017	40,000,000.00	39,964,800.00	0	CITI	CRSU
NTRD	CPD	1/3/2017	103540	AUTOBAHN FUNDING CO LLC CP	0.7	2/6/2017	30,000,000.00	29,980,166.67	0	CITI	CRSU
NTRD	CPD	1/3/2017	103542	NATIXIS NY BRANCH CP	0.66	1/4/2017	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	1/3/2017	103543	NATIXIS NY BRANCH CP	0.66	1/4/2017	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	1/3/2017	103544	AUTOBAHN FUNDING CO LLC CP	0.69	2/2/2017	30,000,000.00	29,982,750.00	0	CITI	LOOP
NTRD	CPD	1/3/2017	103546	AUTOBAHN FUNDING CO LLC CP	0.7	2/7/2017	20,000,000.00	19,986,388.89	0	CITI	BLAYBV
NTRD	CPD	1/3/2017	103549	ABBEY NATIONAL TREAS SV PL	0.68	1/10/2017	36,520,000.00	36,515,171.24	0	CITI	MFR
NTRD	CPD	1/4/2017	103550	JUPITER SEC COMPANY LLC CP	0.75	2/6/2017	50,000,000.00	49,965,625.00	0	CITI	JPM
NTRD	CPD	1/4/2017	103551	ING U.S. FUNDING LLC CP	0.73	2/2/2017	50,000,000.00	49,970,597.22	0	CITI	LOOP
NTRD	CPD	1/4/2017	103552	ATLANTIC ASSET SEC LLC CP	0.78	2/8/2017	25,000,000.00	24,981,041.67	0	CITI	RBCCM
NTRD	CPD	1/4/2017	103553	NATIXIS NY BRANCH CP	0.66	1/5/2017	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	1/4/2017	103554	NATIXIS NY BRANCH CP	0.66	1/5/2017	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	1/4/2017	103556	SHEFFIELD RECEIVABLES CORP	0.78	2/13/2017	30,000,000.00	29,974,000.00	0	CITI	BLAYBV
NTRD	CPD	1/4/2017	103558	CREDIT AGRICOLE CIB NY BR	0.66	1/13/2017	50,000,000.00	49,991,750.00	0	CITI	MFR
NTRD	CPD	1/4/2017	103547	TOYOTA MOTOR CREDIT CORP C	0.78	2/17/2017	50,000,000.00	49,952,333.33	0	CITI	TFS
NTRD	CPD	1/5/2017	103555	ATLANTIC ASSET SEC LLC CP	0.8	2/9/2017	50,000,000.00	49,961,111.11	0	CITI	CRSU
NTRD	CPD	1/5/2017	103563	AUTOBAHN FUNDING CO LLC CP	0.7	2/8/2017	30,000,000.00	29,980,166.67	0	CITI	BLAYBV
NTRD	CPD	1/5/2017	103564	LA FAYETTE ASSET SEC LLC C	0.7	1/6/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/5/2017	103565	LA FAYETTE ASSET SEC LLC C	0.7	1/6/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/5/2017	103566	AUTOBAHN FUNDING CO LLC CP	0.7	2/15/2017	15,000,000.00	14,988,041.67	0	CITI	BLAYBV
NTRD	CPD	1/5/2017	103567	MICROSOFT CORPORATION CP	0.72	2/22/2017	50,000,000.00	49,952,000.00	0	CITI	JPM
NTRD	CPD	1/5/2017	103568	ATLANTIC ASSET SEC LLC CP	0.74	2/8/2017	50,000,000.00	49,965,055.56	0	CITI	MS
NTRD	CPD	1/5/2017	103570	SHEFFIELD RECEIVABLES CORP	0.77	2/17/2017	50,000,000.00	49,954,013.89	0	CITI	MFR
NTRD	CPD	1/5/2017	103571	ING U.S. FUNDING LLC CP	0.78	3/3/2017	6,000,000.00	5,992,590.00	0	CITI	KEYBANC
NTRD	CPD	1/5/2017	103572	SHEFFIELD RECEIVABLES CORP	0.8	2/1/2017	50,000,000.00	49,970,000.00	0	CITI	BLAYBV
NTRD	CPD	1/5/2017	103577	TORONTO-DOMINION HLDG USA	0.69	2/13/2017	50,000,000.00	49,962,625.00	0	CITI	MFR
NTRD	CPD	1/6/2017	103578	LA FAYETTE ASSET SEC LLC C	0.7	1/9/2017	50,000,000.00	49,997,083.33	0	CITI	CRSU
NTRD	CPD	1/6/2017	103579	LA FAYETTE ASSET SEC LLC C	0.7	1/9/2017	50,000,000.00	49,997,083.33	0	CITI	CRSU
NTRD	CPD	1/6/2017	103580	CHARIOT FUNDING LLC CP	0.75	2/14/2017	50,000,000.00	49,959,375.00	0	CITI	BLAYBV
NTRD	CPD	1/6/2017	103581	CHARIOT FUNDING LLC CP	0.75	2/9/2017	50,000,000.00	49,964,583.33	0	CITI	JPM
NTRD	CPD	1/6/2017	103582	SHEFFIELD RECEIVABLES CORP	0.77	2/10/2017	50,000,000.00	49,962,569.44	0	CITI	LOOP
NTRD	CPD	1/6/2017	103584	TORONTO-DOMINION HLDG USA	0.75	3/1/2017	50,000,000.00	49,943,750.00	0	CITI	MFR
NTRD	CPD	1/6/2017	103585	TORONTO-DOMINION HLDG USA	0.75	3/3/2017	50,000,000.00	49,941,666.67	0	CITI	MFR

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NTRD	CPD	1/6/2017	103569	TOYOTA MOTOR CREDIT CORP C	0.78	2/21/2017	50,000,000.00	49,950,166.67	0	CITI	TFS
NTRD	CPD	1/9/2017	103588	ATLANTIC ASSET SEC LLC CP	0.76	2/13/2017	25,000,000.00	24,981,527.78	0	CITI	CRSU
NTRD	CPD	1/9/2017	103589	LA FAYETTE ASSET SEC LLC C	0.77	2/15/2017	25,000,000.00	24,980,215.28	0	CITI	MS
NTRD	CPD	1/9/2017	103590	LA FAYETTE ASSET SEC LLC C	0.7	1/10/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/9/2017	103591	LA FAYETTE ASSET SEC LLC C	0.7	1/10/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/9/2017	103592	OLD LINE FUNDING LLC CP	0.85	3/10/2017	50,000,000.00	49,929,166.67	0	CITI	JPM
NTRD	CPD	1/9/2017	103593	OLD LINE FUNDING LLC CP	0.85	3/10/2017	7,000,000.00	6,990,083.33	0	CITI	JPM
NTRD	CPD	1/9/2017	103594	JUPITER SEC COMPANY LLC CP	0.72	2/2/2017	50,000,000.00	49,976,000.00	0	CITI	BLAYBV
NTRD	CPD	1/9/2017	103595	JUPITER SEC COMPANY LLC CP	0.72	2/2/2017	50,000,000.00	49,976,000.00	0	CITI	BLAYBV
NTRD	CPD	1/9/2017	103596	TORONTO-DOMINION HLDG USA	0.75	2/13/2017	50,000,000.00	49,963,541.67	0	CITI	MFR
NTRD	CPD	1/9/2017	103599	ABBEY NATIONAL TREAS SV PL	0.7	2/23/2017	36,577,000.00	36,544,995.13	0	CITI	JPM
NTRD	CPD	1/10/2017	103600	LA FAYETTE ASSET SEC LLC C	0.78	2/13/2017	50,000,000.00	49,963,166.67	0	CITI	JPM
NTRD	CPD	1/10/2017	103601	LA FAYETTE ASSET SEC LLC C	0.7	1/11/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/10/2017	103602	LA FAYETTE ASSET SEC LLC C	0.7	1/11/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/10/2017	103603	ATLANTIC ASSET SEC LLC CP	0.75	2/17/2017	25,000,000.00	24,980,208.33	0	CITI	CRSU
NTRD	CPD	1/10/2017	103605	LA FAYETTE ASSET SEC LLC C	0.77	2/10/2017	25,000,000.00	24,983,423.61	0	CITI	MS
NTRD	CPD	1/10/2017	103606	SHEFFIELD RECEIVABLES CORP	0.8	2/1/2017	50,000,000.00	49,975,555.56	0	CITI	LOOP
NTRD	CPD	1/11/2017	103604	TOYOTA MOTOR CREDIT CORP C	0.78	2/24/2017	50,000,000.00	49,952,333.33	0	CITI	TFS
NTRD	CPD	1/11/2017	103619	CHARIOT FUNDING LLC CP	0.72	2/16/2017	50,000,000.00	49,964,000.00	0	CITI	JPM
NTRD	CPD	1/11/2017	103620	CANCARA ASSET SEC LLC CP	0.89	3/14/2017	25,000,000.00	24,961,680.56	0	CITI	BLAYBV
NTRD	CPD	1/11/2017	103622	TORONTO-DOMINION HLDG USA	0.73	3/1/2017	50,000,000.00	49,950,319.44	0	CITI	MFR
NTRD	CPD	1/11/2017	103617	ATLANTIC ASSET SEC LLC CP	0.78	3/3/2017	25,000,000.00	24,972,375.00	0	CITI	MS
NTRD	CPD	1/11/2017	103610	AUTOBAHN FUNDING CO LLC CP	0.7	2/14/2017	50,000,000.00	49,966,944.44	0	CITI	BLAYBV
NTRD	CPD	1/11/2017	103611	AUTOBAHN FUNDING CO LLC CP	0.75	3/15/2017	50,000,000.00	49,934,375.00	0	CITI	CRSU
NTRD	CPD	1/11/2017	103612	LA FAYETTE ASSET SEC LLC C	0.7	1/12/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/11/2017	103613	LA FAYETTE ASSET SEC LLC C	0.7	1/12/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/11/2017	103614	ATLANTIC ASSET SEC LLC CP	0.76	2/17/2017	22,000,000.00	21,982,815.56	0	CITI	CRSU
NTRD	CPD	1/11/2017	103615	CHARIOT FUNDING LLC CP	0.72	2/14/2017	50,000,000.00	49,966,000.00	0	CITI	JPM
NTRD	CPD	1/12/2017	103632	REGENCY MARKETS NO. 1 LLC	0.8	2/8/2017	50,000,000.00	49,970,000.00	0	CITI	BLAYBV
NTRD	CPD	1/12/2017	103633	JUPITER SEC COMPANY LLC CP	1	4/13/2017	10,779,000.00	10,751,753.08	0	CITI	BLAYBV
NTRD	CPD	1/12/2017	103618	TOYOTA MOTOR CREDIT CORP C	0.81	3/3/2017	50,000,000.00	49,943,750.00	0	CITI	TFS
NTRD	CPD	1/12/2017	103623	SHEFFIELD RECEIVABLES CORP	0.83	2/1/2017	50,000,000.00	49,976,944.44	0	CITI	BLAYBV
NTRD	CPD	1/12/2017	103624	LA FAYETTE ASSET SEC LLC C	0.7	1/13/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/12/2017	103625	LA FAYETTE ASSET SEC LLC C	0.7	1/13/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/12/2017	103626	ATLANTIC ASSET SEC LLC CP	0.78	3/3/2017	50,000,000.00	49,945,833.33	0	CITI	MS
NTRD	CPD	1/12/2017	103627	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	50,000,000.00	49,970,750.00	0	CITI	JPM
NTRD	CPD	1/12/2017	103628	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	50,000,000.00	49,970,750.00	0	CITI	JPM
NTRD	CPD	1/12/2017	103629	SHEFFIELD RECEIVABLES CORP	0.77	2/15/2017	50,000,000.00	49,963,638.89	0	CITI	MFR
NTRD	CPD	1/12/2017	103630	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	22,095,000.00	22,082,074.43	0	CITI	JPM
NTRD	CPD	1/13/2017	103634	ATLANTIC ASSET SEC LLC CP	0.71	1/30/2017	50,000,000.00	49,983,236.11	0	CITI	RBCCM
NTRD	CPD	1/13/2017	103635	LA FAYETTE ASSET SEC LLC C	0.7	1/18/2017	50,000,000.00	49,995,138.89	0	CITI	CRSU

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NTRD	CPD	1/13/2017	103636	LA FAYETTE ASSET SEC LLC C	0.7	1/18/2017	50,000,000.00	49,995,138.89	0	CITI	CRSU
NTRD	CPD	1/13/2017	103637	ATLANTIC ASSET SEC LLC CP	0.8	3/6/2017	50,000,000.00	49,942,222.22	0	CITI	CRSU
NTRD	CPD	1/13/2017	103638	AUTOBAHN FUNDING CO LLC CP	0.7	2/17/2017	50,000,000.00	49,965,972.22	0	CITI	BLAYBV
NTRD	CPD	1/13/2017	103641	LA FAYETTE ASSET SEC LLC C	0.82	3/7/2017	24,192,000.00	24,162,794.88	0	CITI	BLAYBV
NTRD	CPD	1/13/2017	103642	NATIXIS NY BRANCH CP	0.67	1/31/2017	50,000,000.00	49,983,250.00	0	CITI	BNY
NTRD	CPD	1/13/2017	103643	NATIXIS NY BRANCH CP	0.66	1/24/2017	50,000,000.00	49,989,916.67	0	CITI	BCI
NTRD	CPD	1/13/2017	103644	ATLANTIC ASSET SEC LLC CP	0.79	3/3/2017	25,000,000.00	24,973,118.06	0	CITI	BCI
NTRD	CPD	1/13/2017	103646	SHEFFIELD RECEIVABLES CORP	0.83	2/1/2017	23,203,000.00	23,192,835.80	0	CITI	BLAYBV
NTRD	CPD	1/17/2017	103652	AUTOBAHN FUNDING CO LLC CP	0.7	2/17/2017	40,000,000.00	39,975,888.89	0	CITI	CRSU
NTRD	CPD	1/17/2017	103653	AUTOBAHN FUNDING CO LLC CP	0.7	2/16/2017	50,000,000.00	49,970,833.33	0	CITI	BLAYBV
NTRD	CPD	1/17/2017	103654	REGENCY MARKETS NO. 1 LLC	0.78	2/13/2017	16,993,000.00	16,983,059.10	0	CITI	JPM
NTRD	CPD	1/17/2017	103657	CANCARA ASSET SEC LLC CP	0.75	1/31/2017	36,000,000.00	35,989,500.00	0	CITI	JPM
NTRD	CPD	1/17/2017	103658	ABBEY NATIONAL TREAS SV PL	0.69	1/31/2017	50,000,000.00	49,986,583.33	0	CITI	RBCCM
NTRD	CPD	1/17/2017	103662	CANCARA ASSET SEC LLC CP	0.75	1/31/2017	18,193,000.00	18,187,693.71	0	CITI	JPM
NTRD	CPD	1/17/2017	103645	NATIXIS NY BRANCH CP	0.81	3/15/2017	50,000,000.00	49,935,875.00	0	CITI	MFR
NTRD	CPD	1/17/2017	103639	CANCARA ASSET SEC LLC CP	0.9	3/16/2017	50,000,000.00	49,927,500.00	0	CITI	BLAYBV
NTRD	CPD	1/17/2017	103640	LA FAYETTE ASSET SEC LLC C	0.81	3/7/2017	25,000,000.00	24,972,437.50	0	CITI	MS
NTRD	CPD	1/18/2017	103663	LA FAYETTE ASSET SEC LLC C	0.7	1/19/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/18/2017	103664	LA FAYETTE ASSET SEC LLC C	0.7	1/19/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/18/2017	103666	LA FAYETTE ASSET SEC LLC C	0.81	3/6/2017	50,000,000.00	49,947,125.00	0	CITI	MS
NTRD	CPD	1/18/2017	103667	ABBEY NATIONAL TREAS SV PL	0.68	1/24/2017	50,000,000.00	49,994,333.33	0	CITI	MFR
NTRD	CPD	1/18/2017	103668	JUPITER SEC COMPANY LLC CP	0.73	2/17/2017	50,000,000.00	49,969,583.33	0	CITI	JPM
NTRD	CPD	1/18/2017	103655	REGENCY MARKETS NO. 1 LLC	0.77	2/15/2017	34,173,000.00	34,152,534.17	0	CITI	LOOP
NTRD	CPD	1/18/2017	103670	ATLANTIC ASSET SEC LLC CP	0.78	2/15/2017	40,873,000.00	40,848,203.71	0	CITI	BLAYBV
NTRD	CPD	1/19/2017	103671	ATLANTIC ASSET SEC LLC CP	0.73	2/16/2017	25,000,000.00	24,985,805.56	0	CITI	MS
NTRD	CPD	1/19/2017	103672	AUTOBAHN FUNDING CO LLC CP	0.7	2/21/2017	50,000,000.00	49,967,916.67	0	CITI	BLAYBV
NTRD	CPD	1/19/2017	103675	LA FAYETTE ASSET SEC LLC C	0.7	1/20/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/19/2017	103676	LA FAYETTE ASSET SEC LLC C	0.7	1/20/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/19/2017	103677	NATIXIS NY BRANCH CP	0.8	3/7/2017	50,000,000.00	49,947,777.78	0	CITI	MFR
NTRD	CPD	1/19/2017	103678	SHEFFIELD RECEIVABLES CORP	0.77	2/21/2017	50,000,000.00	49,964,708.33	0	CITI	LOOP
NTRD	CPD	1/19/2017	103679	LA FAYETTE ASSET SEC LLC C	0.7	1/20/2017	50,000,000.00	49,999,027.78	0	CITI	JPM
NTRD	CPD	1/19/2017	103681	CANCARA ASSET SEC LLC CP	0.8	3/14/2017	14,000,000.00	13,983,200.00	0	CITI	GPS
NTRD	CPD	1/20/2017	103696	ATLANTIC ASSET SEC LLC CP	0.75	2/16/2017	36,122,000.00	36,101,681.38	0	CITI	BLAYBV
NTRD	CPD	1/20/2017	103673	REGENCY MARKETS NO. 1 LLC	0.78	2/21/2017	50,000,000.00	49,965,333.33	0	CITI	JPM
NTRD	CPD	1/20/2017	103674	REGENCY MARKETS NO. 1 LLC	0.78	2/21/2017	40,000,000.00	39,972,266.67	0	CITI	JPM
NTRD	CPD	1/20/2017	103685	ATLANTIC ASSET SEC LLC CP	0.78	2/15/2017	22,257,000.00	22,244,461.89	0	CITI	BLAYBV
NTRD	CPD	1/20/2017	103686	ATLANTIC ASSET SEC LLC CP	0.75	2/16/2017	50,000,000.00	49,971,875.00	0	CITI	BLAYBV
NTRD	CPD	1/20/2017	103687	LA FAYETTE ASSET SEC LLC C	0.7	1/23/2017	50,000,000.00	49,997,083.33	0	CITI	CRSU
NTRD	CPD	1/20/2017	103688	LA FAYETTE ASSET SEC LLC C	0.7	1/23/2017	50,000,000.00	49,997,083.33	0	CITI	JPM
NTRD	CPD	1/20/2017	103689	LA FAYETTE ASSET SEC LLC C	0.81	3/6/2017	50,000,000.00	49,949,375.00	0	CITI	MS
NTRD	CPD	1/20/2017	103690	SHEFFIELD RECEIVABLES CORP	0.77	2/22/2017	50,000,000.00	49,964,708.33	0	CITI	LOOP

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NTRD	CPD	1/20/2017	103691	CREDIT AGRICOLE CIB NY BR	0.72	3/3/2017	50,000,000.00	49,958,000.00	0	CITI	MFR
NTRD	CPD	1/20/2017	103692	NATIXIS NY BRANCH CP	0.8	3/6/2017	50,000,000.00	49,950,000.00	0	CITI	MFR
NTRD	CPD	1/20/2017	103694	CAFCO LLC CP	1.05	4/20/2017	23,550,000.00	23,488,181.25	0	CITI	BLAYBV
NTRD	CPD	1/23/2017	103697	LA FAYETTE ASSET SEC LLC C	0.7	1/24/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/23/2017	103698	LA FAYETTE ASSET SEC LLC C	0.82	3/10/2017	30,101,000.00	30,069,460.84	0	CITI	RBCCM
NTRD	CPD	1/23/2017	103699	LA FAYETTE ASSET SEC LLC C	0.7	1/24/2017	50,000,000.00	49,999,027.78	0	CITI	JPM
NTRD	CPD	1/23/2017	103700	NATIXIS NY BRANCH CP	0.66	1/24/2017	50,000,000.00	49,999,083.33	0	CITI	BNY
NTRD	CPD	1/23/2017	103702	ATLANTIC ASSET SEC LLC CP	0.75	2/22/2017	41,833,000.00	41,806,854.38	0	CITI	BLAYBV
NTRD	CPD	1/23/2017	103703	SHEFFIELD RECEIVABLES CORP	0.75	3/6/2017	50,000,000.00	49,956,250.00	0	CITI	MFR
NTRD	CPD	1/23/2017	103704	SHEFFIELD RECEIVABLES CORP	0.8	2/13/2017	34,545,000.00	34,528,879.00	0	CITI	JPM
NTRD	CPD	1/24/2017	103705	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	25,000,000.00	24,973,666.67	0	CITI	MS
NTRD	CPD	1/24/2017	103706	SHEFFIELD RECEIVABLES CORP	0.77	2/24/2017	50,000,000.00	49,966,847.22	0	CITI	MFR
NTRD	CPD	1/24/2017	103707	ATLANTIC ASSET SEC LLC CP	0.74	2/22/2017	50,000,000.00	49,970,194.44	0	CITI	LOOP
NTRD	CPD	1/24/2017	103708	SHEFFIELD RECEIVABLES CORP	0.8	2/13/2017	27,455,000.00	27,442,797.78	0	CITI	JPM
NTRD	CPD	1/24/2017	103709	LA FAYETTE ASSET SEC LLC C	0.7	1/25/2017	50,000,000.00	49,999,027.78	0	CITI	JPM
NTRD	CPD	1/24/2017	103710	LA FAYETTE ASSET SEC LLC C	0.7	1/25/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/24/2017	103711	AUTOBAHN FUNDING CO LLC CP	0.7	2/16/2017	6,100,000.00	6,097,271.94	0	CITI	CRSU
NTRD	CPD	1/24/2017	103712	NATIXIS NY BRANCH CP	0.9	3/31/2017	50,000,000.00	49,917,500.00	0	CITI	BNY
NTRD	CPD	1/24/2017	103713	AUTOBAHN FUNDING CO LLC CP	0.7	2/24/2017	40,000,000.00	39,975,888.89	0	CITI	BLAYBV
NTRD	CPD	1/24/2017	103714	AUTOBAHN FUNDING CO LLC CP	0.7	2/23/2017	40,000,000.00	39,976,666.67	0	CITI	BLAYBV
NTRD	CPD	1/24/2017	103715	CANCARA ASSET SEC LLC CP	0.76	3/14/2017	6,000,000.00	5,993,793.33	0	CITI	KEYBANC
NTRD	CPD	1/24/2017	103717	OLD LINE FUNDING LLC CP	0.8	3/13/2017	50,000,000.00	49,946,666.67	0	CITI	BLAYBV
NTRD	CPD	1/24/2017	103718	ATLANTIC ASSET SEC LLC CP	0.77	3/3/2017	19,103,000.00	19,087,473.51	0	CITI	LOOP
NTRD	CPD	1/24/2017	103720	CREDIT AGRICOLE CIB NY BR	0.71	3/10/2017	42,753,000.00	42,715,056.71	0	CITI	MFR
NTRD	CPD	1/25/2017	103722	ATLANTIC ASSET SEC LLC CP	0.73	2/16/2017	34,437,000.00	34,421,637.27	0	CITI	LOOP
NTRD	CPD	1/25/2017	103723	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	50,000,000.00	49,962,416.67	0	CITI	JPM
NTRD	CPD	1/25/2017	103724	LA FAYETTE ASSET SEC LLC C	0.7	1/26/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/25/2017	103725	NATIXIS NY BRANCH CP	0.66	1/26/2017	50,000,000.00	49,999,083.33	0	CITI	BCI
NTRD	CPD	1/25/2017	103726	AUTOBAHN FUNDING CO LLC CP	0.68	2/3/2017	30,000,000.00	29,994,900.00	0	CITI	CRSU
NTRD	CPD	1/25/2017	103727	AUTOBAHN FUNDING CO LLC CP	0.7	2/24/2017	50,000,000.00	49,970,833.33	0	CITI	CRSU
NTRD	CPD	1/25/2017	103728	SHEFFIELD RECEIVABLES CORP	0.75	2/23/2017	50,000,000.00	49,969,791.67	0	CITI	MS
NTRD	CPD	1/25/2017	103729	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	37,000,000.00	36,971,941.67	0	CITI	BLAYBV
NTRD	CPD	1/25/2017	103730	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	50,000,000.00	49,948,430.56	0	CITI	JPM
NTRD	CPD	1/25/2017	103733	REGENCY MARKETS NO. 1 LLC	0.75	2/14/2017	7,500,000.00	7,496,875.00	0	CITI	BLAYBV
NTRD	CPD	1/25/2017	103734	ATLANTIC ASSET SEC LLC CP	0.75	2/14/2017	8,450,000.00	8,446,479.17	0	CITI	BLAYBV
NTRD	CPD	1/25/2017	103716	TOYOTA MOTOR CREDIT CORP C	0.79	3/15/2017	50,000,000.00	49,946,236.11	0	CITI	TFS
NTRD	CPD	1/26/2017	103740	AUTOBAHN FUNDING CO LLC CP	0.7	3/3/2017	35,000,000.00	34,975,500.00	0	CITI	BLAYBV
NTRD	CPD	1/26/2017	103741	AUTOBAHN FUNDING CO LLC CP	0.7	3/1/2017	35,000,000.00	34,976,861.11	0	CITI	CRSU
NTRD	CPD	1/26/2017	103742	ATLANTIC ASSET SEC LLC CP	0.78	3/13/2017	50,000,000.00	49,950,166.67	0	CITI	CRSU
NTRD	CPD	1/26/2017	103743	ATLANTIC ASSET SEC LLC CP	0.75	2/15/2017	30,000,000.00	29,987,500.00	0	CITI	JPM
NTRD	CPD	1/26/2017	103744	SHEFFIELD RECEIVABLES CORP	0.77	3/1/2017	30,000,000.00	29,978,183.33	0	CITI	MFR

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NTRD	CPD	1/26/2017	103747	ATLANTIC ASSET SEC LLC CP	0.78	3/14/2017	50,000,000.00	49,949,083.33	0	CITI	BCI
NTRD	CPD	1/26/2017	103748	NATIXIS NY BRANCH CP	0.68	2/17/2017	50,000,000.00	49,979,222.22	0	CITI	MISC
NTRD	CPD	1/26/2017	103752	ABBEY NATIONAL TREAS SV PL	0.69	1/31/2017	50,000,000.00	49,995,208.33	0	CITI	MFR
NTRD	CPD	1/27/2017	103750	JUPITER SEC COMPANY LLC CP	0.73	2/24/2017	50,000,000.00	49,971,611.11	0	CITI	JPM
NTRD	CPD	1/27/2017	103778	NATIXIS NY BRANCH CP	0.68	2/7/2017	50,000,000.00	49,989,611.11	0	CITI	MISC
NTRD	CPD	1/27/2017	103779	DANSKE CORP CP	0.93	3/29/2017	50,000,000.00	49,921,208.33	0	CITI	GPS
NTRD	CPD	1/27/2017	103745	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	50,000,000.00	49,964,694.44	0	CITI	BLAYBV
NTRD	CPD	1/27/2017	103746	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	7,686,000.00	7,680,572.83	0	CITI	BLAYBV
NTRD	CPD	1/27/2017	103761	NATIXIS NY BRANCH CP	0.66	1/30/2017	50,000,000.00	49,997,250.00	0	CITI	BCI
NTRD	CPD	1/27/2017	103762	NATIXIS NY BRANCH CP	0.66	1/30/2017	50,000,000.00	49,997,250.00	0	CITI	BCI
NTRD	CPD	1/27/2017	103763	NATIXIS NY BRANCH CP	0.66	1/30/2017	50,000,000.00	49,997,250.00	0	CITI	BCI
NTRD	CPD	1/27/2017	103765	ATLANTIC ASSET SEC LLC CP	0.8	3/6/2017	30,000,000.00	29,974,666.67	0	CITI	BLAYBV
NTRD	CPD	1/27/2017	103766	JUPITER SEC COMPANY LLC CP	0.72	3/2/2017	50,000,000.00	49,966,000.00	0	CITI	BLAYBV
NTRD	CPD	1/27/2017	103767	LA FAYETTE ASSET SEC LLC C	0.7	1/30/2017	50,000,000.00	49,997,083.33	0	CITI	CRSU
NTRD	CPD	1/27/2017	103768	SHEFFIELD RECEIVABLES CORP	0.8	2/7/2017	2,000,000.00	1,999,511.11	0	CITI	JPM
NTRD	CPD	1/27/2017	103769	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	13,570,000.00	13,556,599.63	0	CITI	JPM
NTRD	CPD	1/27/2017	103770	CHARIOT FUNDING LLC CP	0.73	2/28/2017	4,000,000.00	3,997,404.44	0	CITI	JPM
NTRD	CPD	1/27/2017	103771	DANSKE CORP CP	0.72	2/10/2017	2,000,000.00	1,999,440.00	0	CITI	JPM
NTRD	CPD	1/27/2017	103772	LA FAYETTE ASSET SEC LLC C	0.7	2/1/2017	2,000,000.00	1,999,805.56	0	CITI	JPM
NTRD	CPD	1/27/2017	103773	CREDIT AGRICOLE CIB NY BR	0.68	2/14/2017	50,000,000.00	49,983,000.00	0	CITI	MFR
NTRD	CPD	1/27/2017	103774	CREDIT AGRICOLE CIB NY BR	0.67	2/10/2017	50,000,000.00	49,986,972.22	0	CITI	MFR
NTRD	CPD	1/27/2017	103775	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	50,000,000.00	49,964,250.00	0	CITI	LOOP
NTRD	CPD	1/27/2017	103776	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	25,000,000.00	24,982,125.00	0	CITI	LOOP
NTRD	CPD	1/30/2017	103788	CANCARA ASSET SEC LLC CP	0.9	4/3/2017	10,000,000.00	9,984,250.00	0	CITI	BLAYBV
NTRD	CPD	1/30/2017	103789	DANSKE CORP CP	0.9	3/29/2017	30,000,000.00	29,956,500.00	0	CITI	GPS
NTRD	CPD	1/30/2017	103782	REGENCY MARKETS NO. 1 LLC	0.75	2/28/2017	27,000,000.00	26,983,687.50	0	CITI	JPM
NTRD	CPD	1/30/2017	103784	LA FAYETTE ASSET SEC LLC C	0.81	3/13/2017	25,000,000.00	24,976,375.00	0	CITI	BLAYBV
NTRD	CPD	1/30/2017	103785	LA FAYETTE ASSET SEC LLC C	0.7	1/31/2017	50,000,000.00	49,999,027.78	0	CITI	CRSU
NTRD	CPD	1/30/2017	103786	ATLANTIC ASSET SEC LLC CP	0.74	3/10/2017	25,394,000.00	25,373,642.48	0	CITI	MS
NTRD	CPD	1/31/2017	103793	SHEFFIELD RECEIVABLES CORP	0.78	3/3/2017	30,000,000.00	29,979,850.00	0	CITI	BLAYBV
NTRD	CPD	1/31/2017	103794	ATLANTIC ASSET SEC LLC CP	0.75	3/1/2017	8,000,000.00	7,995,166.67	0	CITI	JPM
NTRD	CPD	1/31/2017	103795	LA FAYETTE ASSET SEC LLC C	0.78	3/9/2017	25,000,000.00	24,979,958.33	0	CITI	JPM
NTRD	CPD	1/31/2017	103796	CREDIT AGRICOLE CIB NY BR	0.7	3/7/2017	50,000,000.00	49,965,972.22	0	CITI	MFR
NTRD	CPD	1/31/2017	103797	CREDIT AGRICOLE CIB NY BR	0.7	3/7/2017	40,000,000.00	39,972,777.78	0	CITI	MFR
NTRD	CPD	1/31/2017	103798	SHEFFIELD RECEIVABLES CORP	0.78	3/9/2017	50,000,000.00	49,959,916.67	0	CITI	BLAYBV
NTRD	CPD	1/31/2017	103799	ATLANTIC ASSET SEC LLC CP	0.75	3/22/2017	15,000,000.00	14,984,375.00	0	CITI	MS
	CPD Total						7,912,454,000.00	7,907,762,326.71	0		
NTRD	FFCB	1/5/2017	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	3,909.20	CITI	RWB
NTRD	FFCB	1/11/2017	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	0	CITI	KEYBANC

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NTRD	FFCB	1/11/2017	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	0	CITI	CITGM
NTRD	FFCB	1/24/2017	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	0	CITI	JPM
NTRD	FFCB	1/24/2017	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	0	CITI	BLAYBV
NTRD	FFCB	1/24/2017	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	0	CITI	FTNFCM
NTRD	FFCB	1/24/2017	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,973,703.00	25,304.61	CITI	MS
	FFCB Total						162,090,000.00	162,083,703.00	29,213.81		
NTRD	FHLM	1/12/2017	103471	FHLMC 2.35 (CALLABLE)	2.35	1/12/2022	25,000,000.00	25,000,000.00	0	CITI	GPS
NTRD	FHLM	1/19/2017	103484	FHLMC 2.35 (CALLABLE)	2.35	1/19/2022	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLM	1/26/2017	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	0	CITI	MISC
NTRD	FHLM	1/27/2017	103607	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	25,000,000.00	25,000,000.00	0	CITI	RWB
NTRD	FHLM	1/27/2017	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	0	CITI	BCI
NTRD	FHLM	1/27/2017	103682	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLM	1/27/2017	103693	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	0	CITI	DCM
NTRD	FHLM	1/27/2017	103680	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	1/27/2017	103755	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
	FHLM Total						222,520,000.00	222,520,000.00	0		
NTRD	FNMA	1/27/2017	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,945,000.00	0	CITI	BNY
NTRD	FNMA	1/27/2017	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,945,000.00	0	CITI	BNY
NTRD	FNMA	1/27/2017	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,981,300.00	0	CITI	BNY
	FNMA Total						117,000,000.00	116,871,300.00	0		
NTRD	MCSA	1/27/2017	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	0	CITI	MS
NTRD	MCSA	1/27/2017	103561	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	50,000,000.00	50,000,000.00	0	CITI	UBIS
	MCSA Total						100,000,000.00	100,000,000.00	0		
NTRD	YANK1	1/3/2017	103548	BANK OF MONTREAL CHICAGO C	0.74	2/8/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/3/2017	103545	SOCIETE GENERALE NY CD	0.71	2/3/2017	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	1/3/2017	103541	BNP PARIBAS SF CD	0.7	2/3/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/4/2017	103557	BNP PARIBAS SF CD	0.71	2/7/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/5/2017	103573	SOCIETE GENERALE NY CD	0.71	2/7/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/5/2017	103574	SOCIETE GENERALE NY CD	0.71	2/6/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	1/6/2017	103575	TORONTO DOMINION BANK NY C	0.69	2/6/2017	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	1/6/2017	103583	SVENSKA HANDELSBANKEN NY C	0.7	2/9/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/9/2017	103597	BNP PARIBAS SF CD	0.71	2/10/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/10/2017	103609	TORONTO DOMINION BANK NY C	1	4/20/2017	50,000,000.00	50,001,385.08	0	CITI	MFR
NTRD	YANK1	1/11/2017	103616	BNP PARIBAS SF CD	0.71	2/15/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/13/2017	103631	BARCLAYS BANK PLC NY CD	0.85	4/14/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/17/2017	103656	SVENSKA HANDELSBANKEN NY C	0.71	2/16/2017	50,000,000.00	50,000,000.00	0	CITI	TULL

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NTRD	YANK1	1/20/2017	103669	BANK OF MONTREAL CHICAGO C	0.8	3/3/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/20/2017	103695	NORDEA BANK AB NY CD	0.68	2/22/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	1/23/2017	103701	CREDIT AGRICOLE CIB NY CD	0.79	3/24/2017	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	1/24/2017	103719	CREDIT AGRICOLE CIB NY CD	0.79	3/27/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	1/25/2017	103731	CREDIT AGRICOLE CIB NY CD	1.03	4/20/2017	50,000,000.00	50,001,177.72	0	CITI	MFR
NTRD	YANK1	1/27/2017	103777	CREDIT AGRICOLE CIB NY CD	0.81	3/31/2017	50,000,000.00	50,000,873.78	0	CITI	MFR
NTRD	YANK1	1/27/2017	103780	CANADIAN IMP. BK OF COM NY	1.1	6/30/2017	50,000,000.00	50,002,128.96	0	CITI	MFR
NTRD	YANK1	1/30/2017	103787	NORDEA BANK AB NY CD	0.7	3/31/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/31/2017	103791	SVENSKA HANDELSBANKEN NY C	0.76	4/3/2017	50,000,000.00	50,000,860.00	0	CITI	MFR
	YANK1 Total						1,100,000,000.00	1,100,006,425.54	0		
NTRD Total							9,639,064,000.00	9,634,191,005.25	29213.81		
TRADE	NOTE	1/27/2017	103754	USTN 2.00	2	11/15/2021	50,000,000.00	49,999,400.00	201,657.46	CITI	FTNFCM
	NOTE Total						50,000,000.00	49,999,400.00	201,657.46		
TRADE Total							50,000,000.00	49,999,400.00	201,657.46		
				PSI Total			**9,689,064,000.00**	**9,684,190,405.25**	**230,871.27**		

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SCAQM	CTDQ	1/13/2017	103648	S OF C LAIF	0	12/31/2017	66,991.29	66,991.29	0	TTC	LAIF
SCAQM Total							66,991.29	66,991.29	0		
SLIM	CTDQ	1/13/2017	103649	S OF C LAIF	0	12/31/2017	5,442.50	5,442.50	0	TTC	LAIF
SLIM Total							5,442.50	5,442.50	0		
WASIA	CTDQ	1/13/2017	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	0	TTC	LAIF
WASIA Total							65.75	65.75	0		
				SPI Total			**72,499.54**	**72,499.54**	**0**		

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Comparison of Investment Cost to Market Value
As of January 31, 2017
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	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	4,000,023,193.70	4,000,554,219.00	$531,025.30	25,000,000.00	25,032,000.00	32,000.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	0.00
Commercial Paper	8,300,813,666.16	8,300,532,834.75	($280,831.41)	0.00	0.00	0.00
Governments	1,595,031,861.18	1,591,249,500.00	($3,782,361.18)	0.00	0.00	0.00
Agencies	14,413,874,993.40	14,218,106,729.96	($195,768,263.44)	37,274,408.91	34,949,661.40	(2,324,747.51)
Municipals	70,000,000.00	70,000,000.00	$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,936,854.15	50,040,825.00	$103,970.85	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	42,635,784.52	42,635,784.52	0.00
TOTAL	$28,429,680,568.59	$28,230,484,108.71	($199,196,459.88)	$109,185,193.43	$106,892,445.92	($2,292,747.51)

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 0.25% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2017
Attachment IXa

Security ID	Security Description	Calculated Market Price
103795	LA FAYETTE ASSET SEC LLC C	99.926000
103698	LA FAYETTE ASSET SEC LLC C	99.924000
103755	FHLMC 2.29 (CALLABLE)	100.079000
103167	WESTPAC BANKING CORP NY FR	99.950000
103342	WESTPAC BANKING CORP NY FR	99.950000
103437	ROYAL BANK OF CANADA NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.438000
103787	NORDEA BANK AB NY CD	99.980357
103791	SVENSKA HANDELSBANKEN NY CD	99.989681

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	1.115	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	1.115	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102950	LACCAL BANS	1.115	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					70,000,000.00	70,000,000.00	70,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,947,635.39	25,018,500.00
		BNOT3 Total					25,000,000.00	24,947,635.39	25,018,500.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,494,609.38	12,511,162.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,494,609.38	12,511,162.50
		CNFX Total					25,000,000.00	24,989,218.76	25,022,325.00
PSI	NTRD	CPD	102992	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	25,000,000.00	24,996,250.00	24,996,595.00
PSI	NTRD	CPD	102993	MONT BLANC CAPITAL CORP CP	0.9	2/7/2017	6,376,000.00	6,375,043.60	6,375,131.59
PSI	NTRD	CPD	102995	MICROSOFT CORPORATION CP	0.65	2/1/2017	50,000,000.00	50,000,000.00	49,999,135.00
PSI	NTRD	CPD	103142	MONT BLANC CAPITAL CORP CP	0.9	2/14/2017	36,698,000.00	36,686,073.15	36,687,379.60
PSI	NTRD	CPD	103164	CAFCO LLC CP	0.9	2/28/2017	25,000,000.00	24,983,125.00	24,984,580.00
PSI	NTRD	CPD	103166	MICROSOFT CORPORATION CP	0.72	2/8/2017	38,749,000.00	38,743,575.14	38,743,563.52
PSI	NTRD	CPD	103173	ING U.S. FUNDING LLC CP	0.79	2/1/2017	25,000,000.00	25,000,000.00	24,999,525.00
PSI	NTRD	CPD	103177	MICROSOFT CORPORATION CP	0.73	2/9/2017	25,000,000.00	24,995,944.44	24,996,050.00
PSI	NTRD	CPD	103178	CAFCO LLC CP	0.91	3/7/2017	18,750,000.00	18,733,885.42	18,735,105.00
PSI	NTRD	CPD	103181	MICROSOFT CORPORATION CP	0.76	2/13/2017	25,000,000.00	24,993,666.67	24,994,240.00
PSI	NTRD	CPD	103186	SHEFFIELD RECEIVABLES CORP	0.75	2/2/2017	50,000,000.00	49,998,958.33	49,997,445.00
PSI	NTRD	CPD	103197	MICROSOFT CORPORATION CP	0.71	2/1/2017	50,000,000.00	50,000,000.00	49,999,135.00
PSI	NTRD	CPD	103201	COCA COLA CO CP	0.64	2/7/2017	17,300,000.00	17,298,154.67	17,297,981.09
PSI	NTRD	CPD	103218	SHEFFIELD RECEIVABLES CORP	0.75	2/9/2017	50,000,000.00	49,991,666.67	49,987,975.00
PSI	NTRD	CPD	103244	NATIXIS NY BRANCH CP	0.63	2/1/2017	50,000,000.00	50,000,000.00	49,999,225.00
PSI	NTRD	CPD	103250	CHEVRON CORP CP	0.51	2/1/2017	50,000,000.00	50,000,000.00	49,999,215.00
PSI	NTRD	CPD	103252	THUNDER BAY FUNDING LLC CP	0.87	3/8/2017	50,000,000.00	49,957,708.33	49,959,000.00
PSI	NTRD	CPD	103253	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,958,750.00	49,963,025.00
PSI	NTRD	CPD	103254	OLD LINE FUNDING LLC CP	0.9	3/6/2017	50,000,000.00	49,958,750.00	49,963,025.00
PSI	NTRD	CPD	103262	CAFCO LLC CP	0.74	2/2/2017	50,000,000.00	49,998,972.22	49,998,140.00
PSI	NTRD	CPD	103292	CRC FUNDING LLC CP	0.75	2/2/2017	30,000,000.00	29,999,375.00	29,998,884.00
PSI	NTRD	CPD	103301	CIESCO LLC CP	0.94	3/14/2017	50,000,000.00	49,946,472.22	49,951,000.00
PSI	NTRD	CPD	103311	CHEVRON CORP CP	0.61	2/1/2017	50,000,000.00	50,000,000.00	49,999,215.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103318	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,998,194.44	49,997,185.00
PSI	NTRD	CPD	103319	CHARIOT FUNDING LLC CP	0.65	2/3/2017	50,000,000.00	49,998,194.44	49,997,185.00
PSI	NTRD	CPD	103328	PFIZER INC CP	0.67	2/15/2017	50,000,000.00	49,986,972.22	49,987,290.00
PSI	NTRD	CPD	103330	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	50,000,000.00	49,994,791.67	49,992,130.00
PSI	NTRD	CPD	103340	MONT BLANC CAPITAL CORP CP	1.03	3/14/2017	16,360,000.00	16,340,808.81	16,343,967.20
PSI	NTRD	CPD	103358	TOYOTA MOTOR CREDIT CORP C	0.63	2/1/2017	50,000,000.00	50,000,000.00	49,999,335.00
PSI	NTRD	CPD	103364	CAFCO LLC CP	0.92	3/3/2017	18,000,000.00	17,986,200.00	17,987,553.00
PSI	NTRD	CPD	103365	CRC FUNDING LLC CP	0.92	3/3/2017	50,000,000.00	49,961,666.67	49,965,425.00
PSI	NTRD	CPD	103366	SHEFFIELD RECEIVABLES CORP	0.75	2/6/2017	25,000,000.00	24,997,395.83	24,996,065.00
PSI	NTRD	CPD	103376	ING U.S. FUNDING LLC CP	0.82	2/6/2017	25,000,000.00	24,997,152.78	24,997,075.00
PSI	NTRD	CPD	103377	CRC FUNDING LLC CP	0.83	2/15/2017	50,000,000.00	49,983,861.11	49,984,375.00
PSI	NTRD	CPD	103391	SHEFFIELD RECEIVABLES CORP	0.8	2/3/2017	50,000,000.00	49,997,777.78	49,996,145.00
PSI	NTRD	CPD	103394	TOYOTA MOTOR CREDIT CORP C	0.8	2/15/2017	50,000,000.00	49,984,444.44	49,988,330.00
PSI	NTRD	CPD	103398	OLD LINE FUNDING LLC CP	1.03	3/16/2017	30,000,000.00	29,963,091.67	29,970,042.00
PSI	NTRD	CPD	103400	SHEFFIELD RECEIVABLES CORP	1.08	3/15/2017	50,000,000.00	49,937,000.00	49,934,720.00
PSI	NTRD	CPD	103401	ATLANTIC ASSET SEC LLC CP	0.91	2/22/2017	41,500,000.00	41,477,970.42	41,477,859.75
PSI	NTRD	CPD	103404	SHEFFIELD RECEIVABLES CORP	0.8	2/7/2017	50,000,000.00	49,993,333.33	49,990,760.00
PSI	NTRD	CPD	103407	TOYOTA MOTOR CREDIT CORP C	0.73	2/6/2017	50,000,000.00	49,994,930.56	49,995,780.00
PSI	NTRD	CPD	103408	TOYOTA MOTOR CREDIT CORP C	0.71	2/3/2017	50,000,000.00	49,998,027.78	49,997,965.00
PSI	NTRD	CPD	103417	LA FAYETTE ASSET SEC LLC C	0.88	2/1/2017	50,000,000.00	50,000,000.00	49,999,080.00
PSI	NTRD	CPD	103425	SHEFFIELD RECEIVABLES CORP	0.73	2/17/2017	50,000,000.00	49,983,777.78	49,976,220.00
PSI	NTRD	CPD	103429	LA FAYETTE ASSET SEC LLC C	0.87	2/3/2017	50,000,000.00	49,997,583.33	49,997,185.00
PSI	NTRD	CPD	103431	TORONTO-DOMINION HLDG USA	0.93	2/21/2017	50,000,000.00	49,974,166.67	49,980,105.00
PSI	NTRD	CPD	103432	SHEFFIELD RECEIVABLES CORP	0.82	2/8/2017	50,000,000.00	49,992,027.78	49,989,375.00
PSI	NTRD	CPD	103433	TOYOTA MOTOR CREDIT CORP C	0.78	2/7/2017	50,000,000.00	49,993,500.00	49,995,020.00
PSI	NTRD	CPD	103436	LA FAYETTE ASSET SEC LLC C	0.9	2/10/2017	50,000,000.00	49,988,750.00	49,990,010.00
PSI	NTRD	CPD	103440	TORONTO-DOMINION HLDG USA	0.93	2/23/2017	50,000,000.00	49,971,583.33	49,978,150.00
PSI	NTRD	CPD	103445	THUNDER BAY FUNDING LLC CP	0.85	2/17/2017	50,000,000.00	49,981,111.11	49,982,125.00
PSI	NTRD	CPD	103446	THUNDER BAY FUNDING LLC CP	0.8	2/3/2017	50,000,000.00	49,997,777.78	49,997,185.00
PSI	NTRD	CPD	103450	TORONTO-DOMINION HLDG USA	0.93	2/24/2017	50,000,000.00	49,970,291.67	49,977,165.00
PSI	NTRD	CPD	103455	LA FAYETTE ASSET SEC LLC C	0.85	2/1/2017	18,500,000.00	18,500,000.00	18,499,659.60
PSI	NTRD	CPD	103457	CIESCO LLC CP	0.98	3/14/2017	35,400,000.00	35,360,489.67	35,365,308.00
PSI	NTRD	CPD	103459	ATLANTIC ASSET SEC LLC CP	0.82	2/1/2017	50,000,000.00	50,000,000.00	49,998,940.00
PSI	NTRD	CPD	103473	ATLANTIC ASSET SEC LLC CP	0.79	2/2/2017	50,000,000.00	49,998,902.78	49,997,860.00
PSI	NTRD	CPD	103479	LA FAYETTE ASSET SEC LLC C	0.95	2/27/2017	25,000,000.00	24,982,847.22	24,985,187.50
PSI	NTRD	CPD	103499	THUNDER BAY FUNDING LLC CP	0.82	2/15/2017	25,000,000.00	24,992,027.78	24,992,187.50
PSI	NTRD	CPD	103506	LA FAYETTE ASSET SEC LLC C	0.93	2/27/2017	25,000,000.00	24,983,208.33	24,985,187.50
PSI	NTRD	CPD	103508	DANSKE CORP CP	0.82	3/1/2017	50,000,000.00	49,968,111.11	49,962,175.00
PSI	NTRD	CPD	103514	SHEFFIELD RECEIVABLES CORP	0.85	3/1/2017	50,000,000.00	49,966,944.44	49,957,825.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103515	LA FAYETTE ASSET SEC LLC C	0.83	2/3/2017	50,000,000.00	49,997,694.44	49,997,185.00
PSI	NTRD	CPD	103521	DANSKE CORP CP	0.83	2/27/2017	50,000,000.00	49,970,027.78	49,964,860.00
PSI	NTRD	CPD	103526	DANSKE CORP CP	0.83	3/3/2017	25,000,000.00	24,982,708.33	24,979,720.00
PSI	NTRD	CPD	103534	SHEFFIELD RECEIVABLES CORP	0.78	2/3/2017	50,000,000.00	49,997,833.33	49,996,145.00
PSI	NTRD	CPD	103535	THUNDER BAY FUNDING LLC CP	0.83	2/23/2017	50,000,000.00	49,974,638.89	49,975,175.00
PSI	NTRD	CPD	103536	ABBEY NATIONAL TREAS SV PL	0.74	3/3/2017	50,000,000.00	49,969,166.67	49,970,635.00
PSI	NTRD	CPD	103537	SHEFFIELD RECEIVABLES CORP	0.78	2/6/2017	50,000,000.00	49,994,583.33	49,992,130.00
PSI	NTRD	CPD	103538	ATLANTIC ASSET SEC LLC CP	0.77	2/6/2017	25,000,000.00	24,997,326.39	24,996,690.00
PSI	NTRD	CPD	103539	AUTOBAHN FUNDING CO LLC CP	0.72	2/16/2017	40,000,000.00	39,988,000.00	39,986,612.00
PSI	NTRD	CPD	103540	AUTOBAHN FUNDING CO LLC CP	0.7	2/6/2017	30,000,000.00	29,997,083.33	29,996,529.00
PSI	NTRD	CPD	103544	AUTOBAHN FUNDING CO LLC CP	0.69	2/2/2017	30,000,000.00	29,999,425.00	29,998,884.00
PSI	NTRD	CPD	103546	AUTOBAHN FUNDING CO LLC CP	0.7	2/7/2017	20,000,000.00	19,997,666.67	19,997,276.00
PSI	NTRD	CPD	103547	TOYOTA MOTOR CREDIT CORP C	0.78	2/17/2017	50,000,000.00	49,982,666.67	49,986,490.00
PSI	NTRD	CPD	103550	JUPITER SEC COMPANY LLC CP	0.75	2/6/2017	50,000,000.00	49,994,791.67	49,994,215.00
PSI	NTRD	CPD	103551	ING U.S. FUNDING LLC CP	0.73	2/2/2017	50,000,000.00	49,998,986.11	49,998,085.00
PSI	NTRD	CPD	103552	ATLANTIC ASSET SEC LLC CP	0.78	2/8/2017	25,000,000.00	24,996,208.33	24,995,520.00
PSI	NTRD	CPD	103555	ATLANTIC ASSET SEC LLC CP	0.8	2/9/2017	50,000,000.00	49,991,111.11	49,989,835.00
PSI	NTRD	CPD	103556	SHEFFIELD RECEIVABLES CORP	0.78	2/13/2017	30,000,000.00	29,992,200.00	29,989,296.00
PSI	NTRD	CPD	103563	AUTOBAHN FUNDING CO LLC CP	0.7	2/8/2017	30,000,000.00	29,995,916.67	29,995,293.00
PSI	NTRD	CPD	103566	AUTOBAHN FUNDING CO LLC CP	0.7	2/15/2017	15,000,000.00	14,995,916.67	14,995,312.50
PSI	NTRD	CPD	103567	MICROSOFT CORPORATION CP	0.72	2/22/2017	50,000,000.00	49,979,000.00	49,980,105.00
PSI	NTRD	CPD	103568	ATLANTIC ASSET SEC LLC CP	0.74	2/8/2017	50,000,000.00	49,992,805.56	49,991,040.00
PSI	NTRD	CPD	103569	TOYOTA MOTOR CREDIT CORP C	0.78	2/21/2017	50,000,000.00	49,978,333.33	49,982,615.00
PSI	NTRD	CPD	103570	SHEFFIELD RECEIVABLES CORP	0.77	2/17/2017	50,000,000.00	49,982,888.89	49,976,220.00
PSI	NTRD	CPD	103571	ING U.S. FUNDING LLC CP	0.78	3/3/2017	6,000,000.00	5,996,100.00	5,995,897.20
PSI	NTRD	CPD	103572	SHEFFIELD RECEIVABLES CORP	0.8	2/1/2017	50,000,000.00	50,000,000.00	49,998,730.00
PSI	NTRD	CPD	103577	TORONTO-DOMINION HLDG USA	0.69	2/13/2017	50,000,000.00	49,988,500.00	49,987,810.00
PSI	NTRD	CPD	103580	CHARIOT FUNDING LLC CP	0.75	2/14/2017	50,000,000.00	49,986,458.33	49,985,530.00
PSI	NTRD	CPD	103581	CHARIOT FUNDING LLC CP	0.75	2/9/2017	50,000,000.00	49,991,666.67	49,991,100.00
PSI	NTRD	CPD	103582	SHEFFIELD RECEIVABLES CORP	0.77	2/10/2017	50,000,000.00	49,990,375.00	49,986,540.00
PSI	NTRD	CPD	103584	TORONTO-DOMINION HLDG USA	0.75	3/1/2017	50,000,000.00	49,970,833.33	49,972,245.00
PSI	NTRD	CPD	103585	TORONTO-DOMINION HLDG USA	0.75	3/3/2017	50,000,000.00	49,968,750.00	49,970,205.00
PSI	NTRD	CPD	103588	ATLANTIC ASSET SEC LLC CP	0.76	2/13/2017	25,000,000.00	24,993,666.67	24,992,442.50
PSI	NTRD	CPD	103589	LA FAYETTE ASSET SEC LLC C	0.77	2/15/2017	25,000,000.00	24,992,513.89	24,992,187.50
PSI	NTRD	CPD	103592	OLD LINE FUNDING LLC CP	0.85	3/10/2017	50,000,000.00	49,956,319.45	49,957,935.00
PSI	NTRD	CPD	103593	OLD LINE FUNDING LLC CP	0.85	3/10/2017	7,000,000.00	6,993,884.72	6,994,110.90
PSI	NTRD	CPD	103594	JUPITER SEC COMPANY LLC CP	0.72	2/2/2017	50,000,000.00	49,999,000.00	49,998,140.00
PSI	NTRD	CPD	103595	JUPITER SEC COMPANY LLC CP	0.72	2/2/2017	50,000,000.00	49,999,000.00	49,998,140.00
PSI	NTRD	CPD	103596	TORONTO-DOMINION HLDG USA	0.75	2/13/2017	50,000,000.00	49,987,500.00	49,987,810.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103599	ABBEY NATIONAL TREAS SV PL	0.7	2/23/2017	36,577,000.00	36,561,353.17	36,561,388.94
PSI	NTRD	CPD	103600	LA FAYETTE ASSET SEC LLC C	0.78	2/13/2017	50,000,000.00	49,987,000.00	49,986,675.00
PSI	NTRD	CPD	103603	ATLANTIC ASSET SEC LLC CP	0.75	2/17/2017	25,000,000.00	24,991,666.67	24,989,882.50
PSI	NTRD	CPD	103604	TOYOTA MOTOR CREDIT CORP C	0.78	2/24/2017	50,000,000.00	49,975,083.33	49,979,530.00
PSI	NTRD	CPD	103605	LA FAYETTE ASSET SEC LLC C	0.77	2/10/2017	25,000,000.00	24,995,187.50	24,995,005.00
PSI	NTRD	CPD	103606	SHEFFIELD RECEIVABLES CORP	0.8	2/1/2017	50,000,000.00	50,000,000.00	49,998,730.00
PSI	NTRD	CPD	103610	AUTOBAHN FUNDING CO LLC CP	0.7	2/14/2017	50,000,000.00	49,987,361.11	49,985,530.00
PSI	NTRD	CPD	103611	AUTOBAHN FUNDING CO LLC CP	0.75	3/15/2017	50,000,000.00	49,956,250.00	49,949,650.00
PSI	NTRD	CPD	103614	ATLANTIC ASSET SEC LLC CP	0.76	2/17/2017	22,000,000.00	21,992,568.89	21,991,096.60
PSI	NTRD	CPD	103615	CHARIOT FUNDING LLC CP	0.72	2/14/2017	50,000,000.00	49,987,000.00	49,985,530.00
PSI	NTRD	CPD	103617	ATLANTIC ASSET SEC LLC CP	0.78	3/3/2017	25,000,000.00	24,983,750.00	24,980,560.00
PSI	NTRD	CPD	103618	TOYOTA MOTOR CREDIT CORP C	0.81	3/3/2017	50,000,000.00	49,966,250.00	49,971,755.00
PSI	NTRD	CPD	103619	CHARIOT FUNDING LLC CP	0.72	2/16/2017	50,000,000.00	49,985,000.00	49,983,265.00
PSI	NTRD	CPD	103620	CANCARA ASSET SEC LLC CP	0.89	3/14/2017	25,000,000.00	24,974,659.73	24,975,500.00
PSI	NTRD	CPD	103622	TORONTO-DOMINION HLDG USA	0.73	3/1/2017	50,000,000.00	49,971,611.11	49,972,245.00
PSI	NTRD	CPD	103623	SHEFFIELD RECEIVABLES CORP	0.83	2/1/2017	50,000,000.00	50,000,000.00	49,998,730.00
PSI	NTRD	CPD	103626	ATLANTIC ASSET SEC LLC CP	0.78	3/3/2017	50,000,000.00	49,967,500.00	49,961,120.00
PSI	NTRD	CPD	103627	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	50,000,000.00	49,992,416.67	49,992,155.00
PSI	NTRD	CPD	103628	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	50,000,000.00	49,992,416.67	49,992,155.00
PSI	NTRD	CPD	103629	SHEFFIELD RECEIVABLES CORP	0.77	2/15/2017	50,000,000.00	49,985,027.78	49,979,165.00
PSI	NTRD	CPD	103630	REGENCY MARKETS NO. 1 LLC	0.78	2/8/2017	22,095,000.00	22,091,648.93	22,091,533.29
PSI	NTRD	CPD	103632	REGENCY MARKETS NO. 1 LLC	0.8	2/8/2017	50,000,000.00	49,992,222.22	49,992,155.00
PSI	NTRD	CPD	103633	JUPITER SEC COMPANY LLC CP	1	4/13/2017	10,779,000.00	10,757,741.41	10,758,304.32
PSI	NTRD	CPD	103637	ATLANTIC ASSET SEC LLC CP	0.8	3/6/2017	50,000,000.00	49,963,333.33	49,956,885.00
PSI	NTRD	CPD	103638	AUTOBAHN FUNDING CO LLC CP	0.7	2/17/2017	50,000,000.00	49,984,444.44	49,982,125.00
PSI	NTRD	CPD	103639	CANCARA ASSET SEC LLC CP	0.9	3/16/2017	50,000,000.00	49,946,250.00	49,948,235.00
PSI	NTRD	CPD	103640	LA FAYETTE ASSET SEC LLC C	0.81	3/7/2017	25,000,000.00	24,980,875.00	24,980,140.00
PSI	NTRD	CPD	103641	LA FAYETTE ASSET SEC LLC C	0.82	3/7/2017	24,192,000.00	24,173,264.64	24,172,781.88
PSI	NTRD	CPD	103644	ATLANTIC ASSET SEC LLC CP	0.79	3/3/2017	25,000,000.00	24,983,541.67	24,980,560.00
PSI	NTRD	CPD	103645	NATIXIS NY BRANCH CP	0.81	3/15/2017	50,000,000.00	49,952,750.00	49,955,145.00
PSI	NTRD	CPD	103646	SHEFFIELD RECEIVABLES CORP	0.83	2/1/2017	23,203,000.00	23,203,000.00	23,202,410.64
PSI	NTRD	CPD	103652	AUTOBAHN FUNDING CO LLC CP	0.7	2/17/2017	40,000,000.00	39,987,555.56	39,985,700.00
PSI	NTRD	CPD	103653	AUTOBAHN FUNDING CO LLC CP	0.7	2/16/2017	50,000,000.00	49,985,416.66	49,983,265.00
PSI	NTRD	CPD	103654	REGENCY MARKETS NO. 1 LLC	0.78	2/13/2017	16,993,000.00	16,988,581.82	16,988,471.37
PSI	NTRD	CPD	103655	REGENCY MARKETS NO. 1 LLC	0.77	2/15/2017	34,173,000.00	34,162,767.09	34,162,320.94
PSI	NTRD	CPD	103666	LA FAYETTE ASSET SEC LLC C	0.81	3/6/2017	50,000,000.00	49,962,875.00	49,961,605.00
PSI	NTRD	CPD	103668	JUPITER SEC COMPANY LLC CP	0.73	2/17/2017	50,000,000.00	49,983,777.78	49,982,125.00
PSI	NTRD	CPD	103670	ATLANTIC ASSET SEC LLC CP	0.78	2/15/2017	40,873,000.00	40,860,601.86	40,858,522.78
PSI	NTRD	CPD	103671	ATLANTIC ASSET SEC LLC CP	0.73	2/16/2017	25,000,000.00	24,992,395.84	24,990,520.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103672	AUTOBAHN FUNDING CO LLC CP	0.7	2/21/2017	50,000,000.00	49,980,555.56	49,977,540.00
PSI	NTRD	CPD	103673	REGENCY MARKETS NO. 1 LLC	0.78	2/21/2017	50,000,000.00	49,978,333.33	49,977,540.00
PSI	NTRD	CPD	103674	REGENCY MARKETS NO. 1 LLC	0.78	2/21/2017	40,000,000.00	39,982,666.67	39,982,032.00
PSI	NTRD	CPD	103677	NATIXIS NY BRANCH CP	0.8	3/7/2017	50,000,000.00	49,962,222.22	49,965,340.00
PSI	NTRD	CPD	103678	SHEFFIELD RECEIVABLES CORP	0.77	2/21/2017	50,000,000.00	49,978,611.11	49,970,250.00
PSI	NTRD	CPD	103681	CANCARA ASSET SEC LLC CP	0.8	3/14/2017	14,000,000.00	13,987,244.44	13,986,280.00
PSI	NTRD	CPD	103685	ATLANTIC ASSET SEC LLC CP	0.78	2/15/2017	22,257,000.00	22,250,248.71	22,249,116.57
PSI	NTRD	CPD	103686	ATLANTIC ASSET SEC LLC CP	0.75	2/16/2017	50,000,000.00	49,984,375.00	49,981,040.00
PSI	NTRD	CPD	103689	LA FAYETTE ASSET SEC LLC C	0.81	3/6/2017	50,000,000.00	49,962,875.00	49,961,605.00
PSI	NTRD	CPD	103690	SHEFFIELD RECEIVABLES CORP	0.77	2/22/2017	50,000,000.00	49,977,541.66	49,968,740.00
PSI	NTRD	CPD	103691	CREDIT AGRICOLE CIB NY BR	0.72	3/3/2017	50,000,000.00	49,970,000.00	49,968,870.00
PSI	NTRD	CPD	103692	NATIXIS NY BRANCH CP	0.8	3/6/2017	50,000,000.00	49,963,333.33	49,966,515.00
PSI	NTRD	CPD	103694	CAFCO LLC CP	1.05	4/20/2017	23,550,000.00	23,496,423.75	23,498,578.58
PSI	NTRD	CPD	103696	ATLANTIC ASSET SEC LLC CP	0.75	2/16/2017	36,122,000.00	36,110,711.88	36,108,302.54
PSI	NTRD	CPD	103698	LA FAYETTE ASSET SEC LLC C	0.82	3/10/2017	30,101,000.00	30,075,631.55	30,078,123.24
PSI	NTRD	CPD	103702	ATLANTIC ASSET SEC LLC CP	0.75	2/22/2017	41,833,000.00	41,814,698.07	41,810,682.09
PSI	NTRD	CPD	103703	SHEFFIELD RECEIVABLES CORP	0.75	3/6/2017	50,000,000.00	49,965,625.00	49,949,800.00
PSI	NTRD	CPD	103704	SHEFFIELD RECEIVABLES CORP	0.8	2/13/2017	34,545,000.00	34,535,788.00	34,532,674.34
PSI	NTRD	CPD	103705	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	25,000,000.00	24,978,055.56	24,973,320.00
PSI	NTRD	CPD	103706	SHEFFIELD RECEIVABLES CORP	0.77	2/24/2017	50,000,000.00	49,975,402.78	49,965,665.00
PSI	NTRD	CPD	103707	ATLANTIC ASSET SEC LLC CP	0.74	2/22/2017	50,000,000.00	49,978,416.66	49,973,325.00
PSI	NTRD	CPD	103708	SHEFFIELD RECEIVABLES CORP	0.8	2/13/2017	27,455,000.00	27,447,678.67	27,445,204.06
PSI	NTRD	CPD	103711	AUTOBAHN FUNDING CO LLC CP	0.7	2/16/2017	6,100,000.00	6,098,220.83	6,097,958.33
PSI	NTRD	CPD	103712	NATIXIS NY BRANCH CP	0.9	3/31/2017	50,000,000.00	49,927,500.00	49,932,395.00
PSI	NTRD	CPD	103713	AUTOBAHN FUNDING CO LLC CP	0.7	2/24/2017	40,000,000.00	39,982,111.11	39,979,200.00
PSI	NTRD	CPD	103714	AUTOBAHN FUNDING CO LLC CP	0.7	2/23/2017	40,000,000.00	39,982,888.89	39,980,140.00
PSI	NTRD	CPD	103715	CANCARA ASSET SEC LLC CP	0.76	3/14/2017	6,000,000.00	5,994,806.66	5,994,120.00
PSI	NTRD	CPD	103716	TOYOTA MOTOR CREDIT CORP C	0.79	3/15/2017	50,000,000.00	49,953,916.67	49,956,520.00
PSI	NTRD	CPD	103717	OLD LINE FUNDING LLC CP	0.8	3/13/2017	50,000,000.00	49,955,555.56	49,954,045.00
PSI	NTRD	CPD	103718	ATLANTIC ASSET SEC LLC CP	0.77	3/3/2017	19,103,000.00	19,090,742.24	19,088,145.51
PSI	NTRD	CPD	103720	CREDIT AGRICOLE CIB NY BR	0.71	3/10/2017	42,753,000.00	42,721,802.18	42,719,558.60
PSI	NTRD	CPD	103722	ATLANTIC ASSET SEC LLC CP	0.73	2/16/2017	34,437,000.00	34,426,525.41	34,423,941.49
PSI	NTRD	CPD	103723	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	50,000,000.00	49,970,388.89	49,970,375.00
PSI	NTRD	CPD	103726	AUTOBAHN FUNDING CO LLC CP	0.68	2/3/2017	30,000,000.00	29,998,866.67	29,998,311.00
PSI	NTRD	CPD	103727	AUTOBAHN FUNDING CO LLC CP	0.7	2/24/2017	50,000,000.00	49,977,638.89	49,974,000.00
PSI	NTRD	CPD	103728	SHEFFIELD RECEIVABLES CORP	0.75	2/23/2017	50,000,000.00	49,977,083.34	49,967,190.00
PSI	NTRD	CPD	103729	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	37,000,000.00	36,977,553.34	36,968,790.50
PSI	NTRD	CPD	103730	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	50,000,000.00	49,956,111.11	49,946,640.00
PSI	NTRD	CPD	103733	REGENCY MARKETS NO. 1 LLC	0.75	2/14/2017	7,500,000.00	7,497,968.75	7,497,829.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103734	ATLANTIC ASSET SEC LLC CP	0.75	2/14/2017	8,450,000.00	8,447,711.46	8,447,225.87
PSI	NTRD	CPD	103740	AUTOBAHN FUNDING CO LLC CP	0.7	3/3/2017	35,000,000.00	34,979,583.33	34,975,797.50
PSI	NTRD	CPD	103741	AUTOBAHN FUNDING CO LLC CP	0.7	3/1/2017	35,000,000.00	34,980,944.44	34,977,526.50
PSI	NTRD	CPD	103742	ATLANTIC ASSET SEC LLC CP	0.78	3/13/2017	50,000,000.00	49,956,666.67	49,946,640.00
PSI	NTRD	CPD	103743	ATLANTIC ASSET SEC LLC CP	0.75	2/15/2017	30,000,000.00	29,991,250.00	29,989,374.00
PSI	NTRD	CPD	103744	SHEFFIELD RECEIVABLES CORP	0.77	3/1/2017	30,000,000.00	29,982,033.33	29,974,695.00
PSI	NTRD	CPD	103745	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	50,000,000.00	49,970,388.89	49,970,375.00
PSI	NTRD	CPD	103746	MONT BLANC CAPITAL CORP CP	0.82	2/27/2017	7,686,000.00	7,681,448.18	7,681,446.05
PSI	NTRD	CPD	103747	ATLANTIC ASSET SEC LLC CP	0.78	3/14/2017	50,000,000.00	49,955,583.33	49,945,165.00
PSI	NTRD	CPD	103748	NATIXIS NY BRANCH CP	0.68	2/17/2017	50,000,000.00	49,984,888.89	49,985,145.00
PSI	NTRD	CPD	103750	JUPITER SEC COMPANY LLC CP	0.73	2/24/2017	50,000,000.00	49,976,680.55	49,974,000.00
PSI	NTRD	CPD	103765	ATLANTIC ASSET SEC LLC CP	0.8	3/6/2017	30,000,000.00	29,978,000.00	29,974,131.00
PSI	NTRD	CPD	103766	JUPITER SEC COMPANY LLC CP	0.72	3/2/2017	50,000,000.00	49,971,000.00	49,966,665.00
PSI	NTRD	CPD	103768	SHEFFIELD RECEIVABLES CORP	0.8	2/7/2017	2,000,000.00	1,999,733.33	1,999,630.40
PSI	NTRD	CPD	103769	ATLANTIC ASSET SEC LLC CP	0.79	3/13/2017	13,570,000.00	13,558,088.56	13,555,518.10
PSI	NTRD	CPD	103770	CHARIOT FUNDING LLC CP	0.73	2/28/2017	4,000,000.00	3,997,810.00	3,997,532.80
PSI	NTRD	CPD	103771	DANSKE CORP CP	0.72	2/10/2017	2,000,000.00	1,999,640.00	1,999,487.20
PSI	NTRD	CPD	103772	LA FAYETTE ASSET SEC LLC C	0.7	2/1/2017	2,000,000.00	2,000,000.00	1,999,963.20
PSI	NTRD	CPD	103773	CREDIT AGRICOLE CIB NY BR	0.68	2/14/2017	50,000,000.00	49,987,722.22	49,986,835.00
PSI	NTRD	CPD	103774	CREDIT AGRICOLE CIB NY BR	0.67	2/10/2017	50,000,000.00	49,991,625.00	49,990,735.00
PSI	NTRD	CPD	103775	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	50,000,000.00	49,969,666.67	49,957,825.00
PSI	NTRD	CPD	103776	SHEFFIELD RECEIVABLES CORP	0.78	3/1/2017	25,000,000.00	24,984,833.33	24,978,912.50
PSI	NTRD	CPD	103778	NATIXIS NY BRANCH CP	0.68	2/7/2017	50,000,000.00	49,994,333.33	49,994,330.00
PSI	NTRD	CPD	103779	DANSKE CORP CP	0.93	3/29/2017	50,000,000.00	49,927,666.66	49,922,020.00
PSI	NTRD	CPD	103782	REGENCY MARKETS NO. 1 LLC	0.75	2/28/2017	27,000,000.00	26,984,812.50	26,983,346.40
PSI	NTRD	CPD	103784	LA FAYETTE ASSET SEC LLC C	0.81	3/13/2017	25,000,000.00	24,977,500.00	24,976,167.50
PSI	NTRD	CPD	103786	ATLANTIC ASSET SEC LLC CP	0.74	3/10/2017	25,394,000.00	25,374,686.46	25,369,151.97
PSI	NTRD	CPD	103788	CANCARA ASSET SEC LLC CP	0.9	4/3/2017	10,000,000.00	9,984,750.00	9,984,327.00
PSI	NTRD	CPD	103789	DANSKE CORP CP	0.9	3/29/2017	30,000,000.00	29,958,000.00	29,953,212.00
PSI	NTRD	CPD	103793	SHEFFIELD RECEIVABLES CORP	0.78	3/3/2017	30,000,000.00	29,980,500.00	29,972,796.00
PSI	NTRD	CPD	103794	ATLANTIC ASSET SEC LLC CP	0.75	3/1/2017	8,000,000.00	7,995,333.34	7,994,219.20
PSI	NTRD	CPD	103795	LA FAYETTE ASSET SEC LLC C	0.78	3/9/2017	25,000,000.00	24,980,500.00	24,981,500.00
PSI	NTRD	CPD	103796	CREDIT AGRICOLE CIB NY BR	0.7	3/7/2017	50,000,000.00	49,966,944.44	49,964,365.00
PSI	NTRD	CPD	103797	CREDIT AGRICOLE CIB NY BR	0.7	3/7/2017	40,000,000.00	39,973,555.56	39,971,492.00
PSI	NTRD	CPD	103798	SHEFFIELD RECEIVABLES CORP	0.78	3/9/2017	50,000,000.00	49,961,000.00	49,944,855.00
PSI	NTRD	CPD	103799	ATLANTIC ASSET SEC LLC CP	0.75	3/22/2017	15,000,000.00	14,984,687.50	14,979,853.50
		CPD Total					8,304,374,000.00	8,300,813,666.16	8,300,532,834.75
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,987,679.71	24,868,525.00

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PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,880,102.70
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,914,600.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,993,442.98	50,000,300.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,530,208.79	36,535,219.21
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,562,294.20
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,734,206.75	23,653,052.50
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,967,150.16	49,795,900.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,901.45	149,387.70
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,991,087.08	24,950,375.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,308,796.03
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,994,579.87	24,791,275.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,490,406.37	43,136,818.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,875,750.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,983,366.61	24,888,950.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,983,366.61	24,888,950.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,983,366.61	24,888,950.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,893,700.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,906,676.72
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,965,811.09	24,836,025.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,836,025.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,836,025.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,962,700.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,992,153.28	25,000,625.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,486,036.97
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	40,971,628.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,867,679.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,867,679.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,796,360.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,981,783.76	24,946,575.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,751,800.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,751,800.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,731,944.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,959,878.80
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,959,534.25	48,997,150.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,743,775.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,985,651.95	24,751,800.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,384,948.33	12,224,928.03
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,402,086.12	19,151,400.57
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,933,325.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,980,474.45	49,278,700.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,521,435.11	46,854,187.96
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,524,700.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,563,900.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,262,350.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,980,133.47	49,563,900.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,563,900.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,979,038.88	24,326,475.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,685,375.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,685,375.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,370,750.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,577,425.52	32,694,782.40
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,462,732.79	34,543,594.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,966,286.97	49,431,700.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,978,929.35	24,715,850.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,417,758.44	25,727,679.96
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,967,111.78	29,659,020.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,722,200.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,778,879.20
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,722,200.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,722,200.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,722,200.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,569,865.82	46,057,972.68
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,978,751.37	24,563,575.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,978,751.37	24,563,575.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,666,074.02	20,474,610.14
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,961,878.82	24,313,775.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,516,900.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,758,450.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,758,450.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,227,960.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,990,912.34	26,478,873.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,979,172.04	24,517,475.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,973,506.83	29,420,970.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,586,600.85	23,219,922.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,630,403.54	44,894,629.45
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,967,839.54	24,586,325.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,973,412.30	24,654,300.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,977,227.81	24,654,300.00

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PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,977,240.93	24,654,300.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,973,184.15	29,585,160.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,485,125.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,979,616.14	48,229,965.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,432,700.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,971,464.35	32,251,164.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,898,246.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,493,074.21	40,847,827.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,850,050.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,450,950.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,450,950.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,068,800.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,425,025.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,340,613.74
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,450,950.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,483,275.31	34,879,708.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,764,094.05	27,023,546.00
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,387,450.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,193,725.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,871,215.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,739.97	27,228,454.53
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,988,547.37	24,191,600.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,097,982.83	30,995,960.60
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,975,883.44	24,191,600.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,187,400.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,187,400.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,187,400.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,187,400.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,976,955.92	24,191,600.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,154,353.09	10,813,645.20
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,828.54	22,797,047.14
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,605.00	31,570,441.28
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,976,630.14	48,465,700.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,972,279.26	48,831,950.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,939,423.01	41,695,208.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,968,246.21	24,675,750.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,091,817.28	25,786,158.75
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,494,500.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,377,425.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,988,338.47	24,377,425.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,536.99	48,494,500.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,691.49	22,079,545.85
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,482,800.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,205,967.40
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,953,114.31	24,608,250.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,805,559.98	38,312,919.04
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,887,640.02	24,668,325.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,741,250.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	50,040,550.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,976,138.15	49,822,950.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,992,364.21	15,943,344.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,922,375.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	10,003,880.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,113,922.68
PSI	NTRD	FFCB	103466	FFCB 2.35 (CALLABLE)	2.35	6/23/2021	39,350,000.00	39,350,000.00	39,338,824.60
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,712,395.63	50,008,950.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,766,637.89	5,801,038.20
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,704,093.66	33,767,872.49
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,924,482.40	14,002,506.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,949,625.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,949,625.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,977,920.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,977,920.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,977,920.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,973,749.60	41,954,476.16
		FFCB Total					4,279,361,000.00	4,277,103,439.18	4,217,435,555.88
PSI	NTRD	FHLB	89933	FHLB 1.00	1	3/10/2017	45,000,000.00	44,998,218.40	45,021,015.00
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,196,503.24	45,200,000.00
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,996,131.90	50,000,000.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,995,667.73	28,000,000.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,884,824.64	45,805,905.00
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,983,469.11	49,897,500.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,933,052.10	37,867,212.75
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,420,688.67	22,453,416.40
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	50,019,050.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,061,878.96
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,956,625.00

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PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,759,500.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,533.55	5,910,864.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,706.71	1,182,172.80
PSI	NTRD	FHLB	101137	FHLB 0.625	0.625	3/29/2017	50,000,000.00	49,999,228.65	50,006,200.00
PSI	NTRD	FHLB	101138	FHLB 0.625	0.625	3/29/2017	36,505,000.00	36,504,436.84	36,509,526.62
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,488,323.66	33,541,900.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,620,800.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,979,260.50	49,241,600.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,305,725.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,807,816.00
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,439,575.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,349,907.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,570,031.85
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,958,400.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,377.17	28,571,489.68
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,408,208.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,977,094.74	24,364,775.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,581,300.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,113,900.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,824,300.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,058,965.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,462,900.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,462,900.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,256,550.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,269,600.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,793,850.00
PSI	NTRD	FHLB	103100	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,793,850.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,848,300.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,818,475.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,818,475.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,114,356.20
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,946,915.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,860,275.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,782,654.40	49,702,900.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,782,654.40	49,702,900.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,891,327.20	24,851,450.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,854,780.22	49,702,900.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,854,780.22	49,702,900.00
PSI	NTRD	FHLB	103279	FHLB 2.15 (CALLABLE)	2.15	12/23/2021	50,000,000.00	50,000,000.00	49,944,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	103326	FHLB 2.18 (CALLABLE)	2.18	12/27/2021	50,000,000.00	50,000,000.00	49,856,750.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,009,850.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,052,218.00
		FHLB Total					1,742,950,000.00	1,741,814,714.05	1,725,382,123.76
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,753,908.30
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,600.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,600.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,600.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,857,835.73	49,709,250.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,857,835.73	49,709,250.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,910,337.88	49,709,250.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,910,337.88	49,709,250.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,934,997.91	49,709,250.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,934,997.91	49,709,250.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,673,324.83	49,824,950.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,673,324.83	49,824,950.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,594,317.93	44,738,325.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,574,889.13	49,709,250.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,935,900.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,919,850.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,882,075.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,253,097.00
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,989,741.64	48,931,750.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,296,700.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,912,050.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,968,325.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,679,438.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,993,922.52	24,494,500.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,560,725.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,481,525.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,558,150.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,792,610.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,652,400.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,577,550.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,444,450.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,896,650.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,896,650.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,448,325.00

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PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,896,650.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,892,000.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,469,050.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,318,600.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,896,650.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,896,650.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,359,550.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,652,050.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,244,800.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,392,775.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,348,050.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,353,125.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,187,700.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,212,800.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,292,550.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,285,550.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,238,350.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,290,850.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,234,900.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,283,250.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,459,800.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,546,650.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,251,525.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,641,900.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,814,400.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,701,200.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,672,625.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,993,958.90	24,564,925.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,726,275.00
PSI	NTRD	FHLM	103371	FHLMC 2.27 (CALLABLE)	2.27	12/30/2021	50,000,000.00	50,000,000.00	49,962,600.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	50,008,550.00
PSI	NTRD	FHLM	103442	FHLMC 2.30 (CALLABLE)	2.3	12/30/2021	50,000,000.00	50,000,000.00	49,999,650.00
PSI	NTRD	FHLM	103471	FHLMC 2.35 (CALLABLE)	2.35	1/12/2022	25,000,000.00	25,000,000.00	25,007,025.00
PSI	NTRD	FHLM	103484	FHLMC 2.35 (CALLABLE)	2.35	1/19/2022	25,000,000.00	25,000,000.00	25,007,450.00
PSI	NTRD	FHLM	103486	FHLMC 2.33 (CALLABLE)	2.33	12/28/2021	50,000,000.00	50,000,000.00	50,012,450.00
PSI	NTRD	FHLM	103487	FHLMC 2.30 (CALLABLE)	2.3	12/28/2021	50,000,000.00	50,000,000.00	50,011,400.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,927,408.26	49,924,000.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,982,577.98	11,981,760.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,477,121.92

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PSI	NTRD	FHLM	103607	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	25,000,000.00	25,000,000.00	24,930,275.00
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	25,015,575.00
PSI	NTRD	FHLM	103680	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,007,700.00
PSI	NTRD	FHLM	103682	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,007,700.00
PSI	NTRD	FHLM	103693	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	25,007,700.00
PSI	NTRD	FHLM	103755	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	25,019,750.00
		FHLM Total					2,993,010,000.00	2,990,819,809.06	2,947,212,310.22
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,747.93	14,752,403.20
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,887,800.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,778,400.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,893,446.69	20,813,536.70
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,930,700.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,922,500.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,830,500.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,833,750.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,757,300.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,846,500.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,953,950.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,925,550.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,597,089.59	36,410,558.40
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,926,800.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,926,800.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,947,350.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,987,303.23	24,899,050.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,756,560.81	49,947,900.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,251,988.98	30,368,323.20
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,861,787.05	24,979,300.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,369,100.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,369,100.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,369,100.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,848,326.28	50,369,100.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,727,550.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,277,175.56	31,345,720.94
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,813,606.09	49,686,050.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,813,606.09	49,686,050.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,960,474.80	39,858,149.31
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,289,750.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,592,325.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,509,275.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,792,975.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,114,140.78	30,862,295.28
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,799,750.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,964,752.57	49,890,150.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,356,150.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,789,100.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,468,950.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,721.79	24,627,125.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,554,800.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,465,750.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,575,825.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,413,825.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,858,550.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,411,325.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,499,500.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,328,975.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,328,975.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,587,100.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,294,250.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,850,035.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,314,900.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,178,475.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,083,775.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,132,850.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,167,550.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,084,600.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,129,200.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,132,000.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,309,400.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,141,675.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,125,700.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,128,050.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,122,425.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,522,000.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,248,975.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,991,035.05	24,248,975.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,269,325.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,183,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,124,900.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,201,509.93	44,903,276.16
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,448,500.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,222,675.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,413,500.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,153,725.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,379,500.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,203,500.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,737.68	34,049,890.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,468,450.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,210,000.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,975,278.81	49,237,350.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,141,650.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,647.03	48,468,450.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,988,647.03	48,468,450.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,805.27	13,639,021.83
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,531.22	48,644,450.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,658,750.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,658,750.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,115,700.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,679,050.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,735,000.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,655,028.38	49,491,250.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,655,028.38	49,491,250.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,378,894.03	10,344,661.08
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,635,137.36	49,535,600.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,848,121.24	49,815,100.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,848,121.24	49,815,100.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,924,060.62	24,907,550.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,199,253.89	49,189,650.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,945,251.14	49,936,600.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,945,251.14	49,936,600.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,981,385.39	16,978,444.00
		FNMA Total					3,648,008,000.00	3,644,149,453.07	3,589,554,915.10
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.36622	5/22/2017	50,000,000.00	50,001,792.80	50,063,550.00
PSI	NTRD	FRCDQ2	103167	WESTPAC BANKING CORP NY FR	1.11511	8/31/2017	50,000,000.00	50,002,686.54	49,975,000.00
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.25083	12/8/2017	50,000,000.00	50,000,000.00	50,015,700.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.25872	12/15/2017	50,000,000.00	50,002,417.99	49,975,000.00

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PSI	NTRD	FRCDQ2	103387	ROYAL BANK OF CANADA NY FR	1.29317	12/19/2017	50,000,000.00	50,000,000.00	50,013,000.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.34317	12/15/2017	50,000,000.00	50,000,000.00	50,042,300.00
PSI	NTRD	FRCDQ2	103437	ROYAL BANK OF CANADA NY FR	1.31428	12/21/2017	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					350,000,000.00	350,006,897.33	350,059,550.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,923,050.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,889,100.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,563,200.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,563,200.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,497,750.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,527,050.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,591,100.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,559,150.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,571,650.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,550,800.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,557,850.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,568,850.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,768,775.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,760,475.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,624,750.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,624,750.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,631,725.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,631,725.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,621,250.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,572,725.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,665,475.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,209,250.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,604,625.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,604,625.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,442,600.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,009,725.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,859,500.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,755,650.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,015,250.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,015,250.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,734,425.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,587,325.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,587,325.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,407,125.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,410,650.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	50,000,000.00	50,000,000.00	47,922,750.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	10,000,000.00	10,000,000.00	9,584,550.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2	7/27/2021	25,000,000.00	25,000,000.00	24,106,525.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	3.2	12/2/2021	25,000,000.00	25,000,000.00	24,293,800.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	3.5	12/2/2021	25,000,000.00	24,987,917.58	24,659,200.00
		MCPN Total					1,360,000,000.00	1,359,987,917.58	1,343,074,550.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,660.46	50,002,950.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.9	4/28/2021	50,000,000.00	50,000,000.00	48,651,950.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,284,500.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,358,000.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,857,925.00
PSI	NTRD	MCSA	103072	FHLB 1.50 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	24,880,150.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	3.25	12/30/2021	50,000,000.00	50,000,000.00	49,827,900.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.875	12/28/2021	50,000,000.00	50,000,000.00	49,392,500.00
PSI	NTRD	MCSA	103561	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	50,000,000.00	50,000,000.00	49,990,800.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	49,200,600.00
		MCSA Total					400,000,000.00	399,999,660.46	395,447,275.00
PSI	NTRD	NCD1	102602	WELLS FARGO BANK, NA CD	1.14	3/23/2017	50,000,000.00	50,000,000.00	50,030,000.00
PSI	NTRD	NCD1	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,023,050.00
PSI	NTRD	NCD1	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,023,050.00
PSI	NTRD	NCD1	103123	WELLS FARGO BANK, NA CD	1.1	5/30/2017	50,000,000.00	50,000,000.00	50,013,300.00
PSI	NTRD	NCD1	103204	WELLS FARGO BANK, NA CD	0.9	3/1/2017	50,000,000.00	50,000,000.00	50,010,000.00
PSI	NTRD	NCD1	103305	WELLS FARGO BANK, NA CD	0.95	3/7/2017	50,000,000.00	50,000,000.00	50,013,800.00
PSI	NTRD	NCD1	103336	MUFG UNION BANK NA CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	NCD1	103456	MUFG UNION BANK NA CD	0.65	2/3/2017	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	NCD1	103494	MUFG UNION BANK NA CD	0.65	2/1/2017	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	NCD1	103520	MUFG UNION BANK NA CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	NCD1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	49,953,700.00
PSI	NTRD	NCD1	103528	BANK OF MONTREAL CHICAGO C	1.08	4/4/2017	50,000,000.00	50,000,000.00	50,030,850.00
		NCD1 Total					600,000,000.00	600,000,000.00	600,097,500.00
PSI	NTRD	NOTE	101048	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,994,992.58	50,002,200.00
PSI	NTRD	NOTE	101049	USTN 0.50	0.5	2/28/2017	50,000,000.00	49,994,992.58	50,002,200.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,991,345.99	50,003,900.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,983,667.65	50,003,900.00
		NOTE Total					200,000,000.00	199,964,998.80	200,012,200.00

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PSI	NTRD	TBIL	101016	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101017	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101018	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101019	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101061	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101062	UST BILL	0.6	3/2/2017	50,000,000.00	49,975,833.33	49,981,150.00
PSI	NTRD	TBIL	101105	UST BILL	0.65	3/30/2017	50,000,000.00	49,948,541.67	49,963,200.00
PSI	NTRD	TBIL	101106	UST BILL	0.65	3/30/2017	50,000,000.00	49,948,541.67	49,963,200.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,930,347.22	49,940,950.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,930,347.22	49,940,950.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,929,166.67	49,940,950.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,900,183.33	49,920,350.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,900,183.33	49,920,350.00
PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,825,781.25	49,803,900.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,825,781.25	49,803,900.00
PSI	NTRD	TBIL	102644	UST BILL	0.43	3/30/2017	50,000,000.00	49,965,958.33	49,963,200.00
PSI	NTRD	TBIL	102645	UST BILL	0.43	3/30/2017	50,000,000.00	49,965,958.33	49,963,200.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,770,718.75	49,768,100.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,770,718.75	49,768,100.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,769,840.28	49,768,100.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,769,840.28	49,768,100.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,648,083.33	49,682,400.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,639,500.00	49,682,400.00
		TBIL Total					1,150,000,000.00	1,147,294,491.64	1,147,448,250.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,000,934.20	50,018,050.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,000,934.20	50,018,050.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,071.38	50,016,250.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,001,071.38	50,016,250.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	50,013,050.00
PSI	NTRD	YANK1	102654	CANADIAN IMP. BK OF COM NY	1.1	3/27/2017	50,000,000.00	50,000,745.94	50,030,850.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,987,100.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,987,100.00
PSI	NTRD	YANK1	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,001,187.98	50,013,500.00
PSI	NTRD	YANK1	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,001,476.82	50,010,550.00
PSI	NTRD	YANK1	102878	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	YANK1	102879	RABOBANK NEDERLAND NY CD	1.02	3/30/2017	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	YANK1	103032	WESTPAC BANKING CORP NY CD	1.02	5/19/2017	50,000,000.00	50,001,478.39	49,992,750.00
PSI	NTRD	YANK1	103122	RABOBANK NEDERLAND NY CD	0.95	3/28/2017	50,000,000.00	50,000,000.00	50,009,350.00

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PSI	NTRD	YANK1	103146	SOCIETE GENERALE NY CD	0.73	2/1/2017	50,000,000.00	50,000,000.00	50,000,250.00
PSI	NTRD	YANK1	103165	TORONTO DOMINION BANK NY C	0.89	2/27/2017	50,000,000.00	50,000,000.00	50,006,550.00
PSI	NTRD	YANK1	103199	BARCLAYS BANK PLC NY CD	0.91	3/3/2017	50,000,000.00	50,000,000.00	50,006,700.00
PSI	NTRD	YANK1	103205	TORONTO DOMINION BANK NY C	0.9	3/1/2017	50,000,000.00	50,000,000.00	50,007,250.00
PSI	NTRD	YANK1	103206	DNB BANK ASA NY CD	0.6	2/1/2017	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	103219	SVENSKA HANDELSBANKEN NY C	0.9	3/1/2017	50,000,000.00	50,000,194.01	50,007,350.00
PSI	NTRD	YANK1	103298	DNB BANK ASA NY CD	0.65	2/6/2017	50,000,000.00	50,000,000.00	50,000,150.00
PSI	NTRD	YANK1	103306	BANK OF MONTREAL CHICAGO C	0.93	3/9/2017	50,000,000.00	50,000,000.00	50,013,350.00
PSI	NTRD	YANK1	103307	TORONTO DOMINION BANK NY C	0.96	3/20/2017	50,000,000.00	50,000,000.00	50,013,100.00
PSI	NTRD	YANK1	103308	BARCLAYS BANK PLC NY CD	0.98	3/13/2017	50,000,000.00	50,000,000.00	50,010,850.00
PSI	NTRD	YANK1	103334	DNB BANK ASA NY CD	0.67	2/15/2017	50,000,000.00	50,000,000.00	50,000,400.00
PSI	NTRD	YANK1	103357	CREDIT SUISSE NY CD	1	3/15/2017	50,000,000.00	50,000,000.00	50,014,650.00
PSI	NTRD	YANK1	103367	CREDIT SUISSE NY CD	1.01	3/20/2017	50,000,000.00	50,000,000.00	50,015,900.00
PSI	NTRD	YANK1	103383	SOCIETE GENERALE NY CD	0.74	2/15/2017	50,000,000.00	50,000,194.20	50,002,550.00
PSI	NTRD	YANK1	103386	WESTPAC BANKING CORP NY CD	1.03	4/20/2017	50,000,000.00	50,000,000.00	50,008,250.00
PSI	NTRD	YANK1	103441	NORDEA BK FINLAND PLC NY C	0.91	3/22/2017	50,000,000.00	50,000,000.00	50,014,300.00
PSI	NTRD	YANK1	103443	NORDEA BK FINLAND PLC NY C	0.91	3/21/2017	50,000,000.00	50,000,000.00	50,014,000.00
PSI	NTRD	YANK1	103460	SVENSKA HANDELSBANKEN NY C	0.77	2/27/2017	50,000,000.00	50,000,000.00	50,002,250.00
PSI	NTRD	YANK1	103492	NORDEA BK FINLAND PLC NY C	0.91	3/27/2017	50,000,000.00	50,000,000.00	50,015,400.00
PSI	NTRD	YANK1	103493	BANK OF MONTREAL CHICAGO C	1.08	3/27/2017	50,000,000.00	50,000,748.00	50,029,450.00
PSI	NTRD	YANK1	103504	BANK OF MONTREAL CHICAGO C	1.08	4/3/2017	50,000,000.00	50,000,000.00	50,031,150.00
PSI	NTRD	YANK1	103507	NORDEA BK FINLAND PLC NY C	0.89	3/31/2017	50,000,000.00	50,000,000.00	50,014,750.00
PSI	NTRD	YANK1	103511	SOCIETE GENERALE NY CD	0.76	3/1/2017	50,000,000.00	50,000,388.38	50,002,950.00
PSI	NTRD	YANK1	103518	CREDIT AGRICOLE CIB NY CD	0.95	3/31/2017	50,000,000.00	50,000,000.00	50,012,450.00
PSI	NTRD	YANK1	103530	ROYAL BANK OF CANADA NY CD	1.21	6/30/2017	50,000,000.00	50,000,000.00	50,003,850.00
PSI	NTRD	YANK1	103541	BNP PARIBAS SF CD	0.7	2/3/2017	50,000,000.00	50,000,000.00	50,000,300.00
PSI	NTRD	YANK1	103545	SOCIETE GENERALE NY CD	0.71	2/3/2017	50,000,000.00	50,000,000.00	50,000,600.00
PSI	NTRD	YANK1	103548	BANK OF MONTREAL CHICAGO C	0.74	2/8/2017	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	YANK1	103557	BNP PARIBAS SF CD	0.71	2/7/2017	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	103573	SOCIETE GENERALE NY CD	0.71	2/7/2017	50,000,000.00	50,000,000.00	50,001,300.00
PSI	NTRD	YANK1	103574	SOCIETE GENERALE NY CD	0.71	2/6/2017	50,000,000.00	50,000,000.00	50,001,150.00
PSI	NTRD	YANK1	103575	TORONTO DOMINION BANK NY C	0.69	2/6/2017	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	103583	SVENSKA HANDELSBANKEN NY C	0.7	2/9/2017	50,000,000.00	50,000,000.00	50,000,700.00
PSI	NTRD	YANK1	103597	BNP PARIBAS SF CD	0.71	2/10/2017	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	103609	TORONTO DOMINION BANK NY C	1	4/20/2017	50,000,000.00	50,001,080.36	50,013,150.00
PSI	NTRD	YANK1	103616	BNP PARIBAS SF CD	0.71	2/15/2017	50,000,000.00	50,000,000.00	50,001,000.00
PSI	NTRD	YANK1	103631	BARCLAYS BANK PLC NY CD	0.85	4/14/2017	50,000,000.00	50,000,000.00	49,991,850.00
PSI	NTRD	YANK1	103656	SVENSKA HANDELSBANKEN NY C	0.71	2/16/2017	50,000,000.00	50,000,000.00	50,000,900.00
PSI	NTRD	YANK1	103669	BANK OF MONTREAL CHICAGO C	0.8	3/3/2017	50,000,000.00	50,000,000.00	50,005,950.00

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PSI	NTRD	YANK1	103695	NORDEA BANK AB NY CD	0.68	2/22/2017	50,000,000.00	50,000,000.00	49,997,850.00
PSI	NTRD	YANK1	103701	CREDIT AGRICOLE CIB NY CD	0.79	3/24/2017	50,000,000.00	50,000,000.00	50,000,750.00
PSI	NTRD	YANK1	103719	CREDIT AGRICOLE CIB NY CD	0.79	3/27/2017	50,000,000.00	50,000,000.00	50,000,200.00
PSI	NTRD	YANK1	103731	CREDIT AGRICOLE CIB NY CD	1.03	4/20/2017	50,000,000.00	50,001,080.73	50,010,600.00
PSI	NTRD	YANK1	103777	CREDIT AGRICOLE CIB NY CD	0.81	3/31/2017	50,000,000.00	50,000,804.43	50,001,050.00
PSI	NTRD	YANK1	103780	CANADIAN IMP. BK OF COM NY	1.1	6/30/2017	50,000,000.00	50,002,059.84	49,991,650.00
PSI	NTRD	YANK1	103787	NORDEA BANK AB NY CD	0.7	3/31/2017	50,000,000.00	50,000,000.00	49,990,178.50
PSI	NTRD	YANK1	103791	SVENSKA HANDELSBANKEN NY C	0.76	4/3/2017	50,000,000.00	50,000,846.13	49,994,840.50
		YANK1 Total					3,050,000,000.00	3,050,016,296.37	3,050,397,169.00
	NTRD Total						**28,197,703,000.00**	**28,181,908,197.85**	**27,986,695,058.71**
				NTRD-PSI historical Total				**28,168,514,900.38**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,939,760.83	48,425,800.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,405,923.94	48,314,450.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,268,335.91	48,314,450.00
PSI	TRADE	NOTE	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,158,948.35	48,544,900.00
PSI	TRADE	NOTE	103754	USTN 2.00	2	11/15/2021	50,000,000.00	49,999,401.71	50,189,450.00
		NOTE Total					250,000,000.00	247,772,370.74	243,789,050.00
	TRADE Total						**250,000,000.00**	**247,772,370.74**	**243,789,050.00**
				TRADE-PSI historical Total				**247,665,415.63**	
	PSI Total						**28,447,703,000.00**	**28,429,680,568.59**	**28,230,484,108.71**
				PSI Historical Total				**28,416,180,316.01**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,275,000.00	4,275,000.00	4,275,000.00
		LTBD Total					4,275,000.00	4,275,000.00	4,275,000.00
	GF Total						4,275,000.00	4,275,000.00	4,275,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,007,400.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	474,522.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,700.21	1,340,964.00
		FFCB Total					7,000,000.00	6,992,700.21	6,822,886.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,755,355.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,748,752.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,241,690.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,866,937.60
		FHLB Total					21,200,000.00	21,200,000.00	19,612,734.60
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,558,579.64
		FHLM Total					3,976,000.00	3,976,000.00	3,558,579.64
	PHHPA Total						32,176,000.00	32,168,700.21	29,994,200.24
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,977.65	129,904.71
		FFCB Total					130,000.00	129,977.65	129,904.71
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,731.05	582,067.20
		FHLB Total					600,000.00	599,731.05	582,067.20
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,404.45
		FHLM Total					476,000.00	476,000.00	474,404.45
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,769,084.80
		FNMA Total					3,900,000.00	3,900,000.00	3,769,084.80
	SANIT Total						5,106,000.00	5,105,708.70	4,955,461.16
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2017	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2017	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2017	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2017	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2017	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2017	383,954.85	383,954.85	383,954.85

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SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2017	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2017	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2017	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2017	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2017	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2017	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2017	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2017	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2017	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2017	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2017	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2017	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2017	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2017	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2017	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2017	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2017	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2017	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2017	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2017	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2017	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2017	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2017	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2017	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2017	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2017	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2017	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2017	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2017	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2017	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2017	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2017	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2017	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2017	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2017	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2017	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2017	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2017	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2017	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2017	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2017	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2017	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2017	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2017	37,344.89	37,344.89	37,344.89

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SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2017	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2017	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2017	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2017	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2017	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2017	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2017	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2017	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/13/2017	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2017	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2017	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2017	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2017	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2017	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2017	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2017	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2017	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2017	59,668.18	59,668.18	59,668.18
SPI	SCAQM	CTDQ	103648	S OF C LAIF	0	12/31/2017	66,991.29	66,991.29	66,991.29
		CTDQ Total					39,396,475.89	39,396,475.89	39,396,475.89
	SCAQM Total						39,396,475.89	39,396,475.89	39,396,475.89
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,012,800.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,012,800.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,012,800.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,012,800.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,012,800.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,012,800.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,006,400.00
		NCD1 Total					5,000,000.00	5,000,000.00	5,006,400.00
	SCP6U Total						5,000,000.00	5,000,000.00	5,006,400.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2017	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2017	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2017	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2017	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2017	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2017	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2017	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2017	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2017	46,406.36	46,406.36	46,406.36

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SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2017	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2017	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2017	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2017	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2017	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2017	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2017	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2017	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2017	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2017	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2017	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2017	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2017	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2017	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2017	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2017	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2017	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2017	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2017	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2017	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2017	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2017	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2017	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2017	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2017	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2017	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2017	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2017	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2017	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2017	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2017	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2017	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2017	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2017	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2017	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2017	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2017	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2017	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2017	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2017	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2017	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2017	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2017	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2017	6,189.50	6,189.50	6,189.50

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SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2017	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2017	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2017	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2017	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2017	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2017	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2017	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2017	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2017	5,442.50	5,442.50	5,442.50
		CTDQ Total					3,200,643.35	3,200,643.35	3,200,643.35
	SLIM Total						3,200,643.35	3,200,643.35	3,200,643.35
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2017	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2017	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2017	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2017	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2017	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2017	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2017	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2017	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2017	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2017	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2017	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2017	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2017	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2017	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2017	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2017	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2017	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	65.75
		CTDQ Total					38,665.28	38,665.28	38,665.28
	WASIA Total						38,665.28	38,665.28	38,665.28
				SPI Total			**109,192,784.52**	**109,185,193.43**	**106,892,445.92**
				SPI Historical Total				**109,184,854.52**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2017
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 1/31/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	432,017.78
03/08/06	CCTSA TOBACCO BONDS 2006	28,508,219.63
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	755,205.22
12/21/11	LAC-CAL 2011 SERIES A	2,064,199.94
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$31,759,684.38

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	17,145,681.29
03/21/12	DISNEY PROJECT, 2012	3,571,339.15
12/02/02	MASTER REFUNDING 2002B	1,785,467.64
03/02/05	MASTER REFUNDING 2005A	10,092.11
12/13/06	MASTER REFUNDING 2006 A & B	6,207.93
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	119,540,918.89
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	50,619,277.56
06/26/14	COMMERCIAL PAPER 2014	1,020,371.38
01/05/06	COMMERCIAL PAPER 2016	1,671,475.42
	U.S. BANK - TRUSTEE TOTAL	$195,370,831.37

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,511,932.66
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,847,425.92
	LEASE REVENUE BONDS (2016 SERIES D)	3,869,547.08
	ZIONS BANK - TRUSTEE TOTAL	$48,228,905.66

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	$301,406.07
	TREASURER TOTAL	$301,406.07

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 1/31/17
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
102398	TORONTO DOMINION BANK NY FRCD	1.37	05/22/17	50,000,000.00	50,001,792.80	Cpn rate=Qtrly US$LIBOR+45bp.
103167	WESTPAC BANKING CORP NY FRCD	1.12	08/31/17	50,000,000.00	50,002,686.54	Cpn rate=Qtrly US$LIBOR+18bp.
103278	ROYAL BANK OF CANADA NY FRCD	1.25	12/08/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.26	12/15/17	50,000,000.00	50,002,417.99	Cpn rate=Qtrly US$LIBOR+30bp.
103397	WELLS FARGO BANK, NA FRCD	1.34	12/15/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+35bp.
103387	ROYAL BANK OF CANADA NY FRCD	1.29	12/19/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103437	ROYAL BANK OF CANADA NY FRCD	1.31	12/21/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+32bp.
FRCDQ2 Totals				**350,000,000.00**	**350,006,897.33**	
	CORPORATE AND AGENCY ISSUED TOTAL			**350,000,000.00**	**350,006,897.33**	
BAN						
96776	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
97467	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	3.50	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	0.84	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	0.93	06/30/19	10,000,000.00	10,000,000.00	
102950	LACCAL BANS	1.00	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**70,000,000.00**	**70,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**70,000,000.00**	**70,000,000.00**	
NTRD - PSI NON-TRADING Total				**420,000,000.00**	**420,006,897.33**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 1/31/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
96776	LACCAL	09/12/14	10,000,000.00	3.750%
97467	LACCAL	12/10/14	10,000,000.00	3.750%
98159	LACCAL	03/23/15	10,000,000.00	3.750%
98733	LACCAL	06/01/15	10,000,000.00	3.750%
100983	LACCAL	03/18/16	10,000,000.00	1.120%
102161	LACCAL	07/20/16	10,000,000.00	1.120%
102950	LACCAL	11/02/16	10,000,000.00	1.120%
			$ 70,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 1/31/17
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	4,000,023,193.70	72.19	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	8,300,813,666.16	20.15	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,347,259,490.44	121.36	DAYS	247,772,370.74	1,706.14	DAYS
AGENCIES	14,413,874,993.40	1,255.08	DAYS	0.00	0.00	DAYS
MUNICIPALS	70,000,000.00	410.71	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,936,854.15	716.69	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	$28,181,908,197.85	666.20	DAYS	$247,772,370.74	1,706.14	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 1/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	02/01/17 - 03/02/17	$7,823,422,000.00	27.50	27.50	$7,821,659,077.37	27.51	27.51
31 to 60 Days	03/03/17 - 04/01/17	$3,668,128,000.00	12.89	40.39	$3,666,094,617.62	12.90	40.41
61 to 90 Days	04/02/17 - 05/01/17	$944,329,000.00	3.32	43.71	$944,036,982.63	3.32	43.73
91 to 120 Days	05/02/17 - 05/31/17	$400,000,000.00	1.41	45.12	$399,780,128.31	1.41	45.14
121 to 180 Days	06/01/17 - 07/30/17	$290,000,000.00	1.02	46.14	$290,001,720.30	1.02	46.16
181 to 270 Days	07/31/17 - 10/28/17	$418,055,000.00	1.47	47.61	$416,790,367.10	1.47	47.63
271 to 365 Days	10/29/17 - 01/31/18	$761,535,000.00	2.68	50.29	$760,802,871.85	2.68	50.31
1 to 1.5 YEARS	02/01/18 - 08/01/18	$257,790,000.00	0.91	51.20	$257,201,430.21	0.90	51.21
1.5 to 2 YEARS	08/02/18 - 01/31/19	$2,019,875,000.00	7.10	58.30	$2,018,905,806.91	7.10	58.31
2 to 3 YEARS	01/31/19 - 01/31/20	$2,236,272,000.00	7.86	66.16	$2,232,802,902.69	7.85	66.16
3 to 4 YEARS	01/31/20 - 01/31/21	$3,441,540,000.00	12.10	78.26	$3,440,296,218.77	12.10	78.26
4 to 5 YEARS	01/31/21 - 01/31/22	$6,186,757,000.00	21.74	100.00	$6,181,308,444.83	21.74	100.00
Portfolio Total:		**$28,447,703,000.00**			**$28,429,680,568.59**		
GF							
4 to 5 YEARS	01/31/21 - 01/31/22	$4,275,000.00	100.00	100.00	$4,275,000.00	100.00	100.00
Portfolio Total:		**$4,275,000.00**			**$4,275,000.00**		
PHHPA							
10 + YEARS	01/31/27 - 01/31/67	$32,176,000.00	100.00	100.00	$32,168,700.21	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,700.21**		
SANIT							
271 to 365 Days	10/29/17 - 01/31/18	$130,000.00	2.55	2.55	$129,977.65	2.55	2.55
1 to 1.5 YEARS	02/01/18 - 08/01/18	$476,000.00	9.32	11.87	$476,000.00	9.32	11.87
4 to 5 YEARS	01/31/21 - 01/31/22	$4,500,000.00	88.13	100.00	$4,499,731.05	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,708.70**		

Los Angeles County Treasurer

Inventory Report - Totals Section

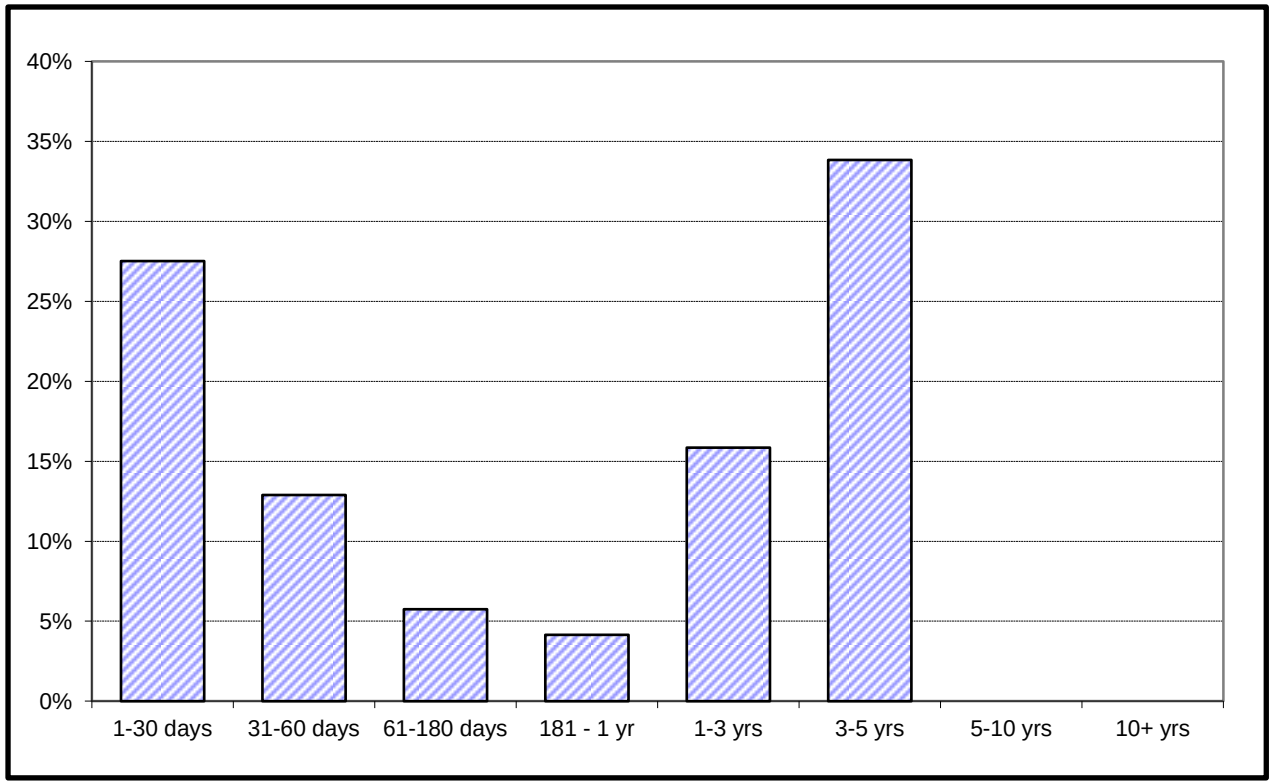
Maturity Range Grouping

As of 1/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	10/29/17 - 01/31/18	$39,396,475.89	100.00	100.00	$39,396,475.89	100.00	100.00
Portfolio Total:		**$39,396,475.89**			**$39,396,475.89**		
SCP61							
271 to 365 Days	10/29/17 - 01/31/18	$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**		
SCP6F							
271 to 365 Days	10/29/17 - 01/31/18	$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	10/29/17 - 01/31/18	$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**		
SLIM							
271 to 365 Days	10/29/17 - 01/31/18	$3,200,643.35	100.00	100.00	$3,200,643.35	100.00	100.00
Portfolio Total:		**$3,200,643.35**			**$3,200,643.35**		
WASIA							
271 to 365 Days	10/29/17 - 01/31/18	$38,665.28	100.00	100.00	$38,665.28	100.00	100.00
Portfolio Total:		**$38,665.28**			**$38,665.28**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2017
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	7,821,659	27.51%
31 - 60 days		3,666,095	12.90%
61 - 180 days		1,633,819	5.75%
181 - 1 yr		1,177,593	4.15%
1 - 3 yrs		4,508,910	15.85%
3 - 5 yrs		9,621,605	33.84%
5 - 10 yrs		-	0.00%
10+ yrs		-	0.00%
	$	28,429,681	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 1/31/17
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,200,643.35
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,396,475.89
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,665.28
	LAIF TOTAL	$42,635,784.52

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2016	December 2015	Change
Average Daily Portfolio ($)	68,450,423	61,750,456	+6,699,967
Accrued Earnings ($)	41,802	20,915	+20,887
Effective Yield (%)	0.719	0.400	+0.319
Average Life-Month End (In Days)	171	179	-8
Total Security Transactions			
Amount ($)	25,714,899	21,284,970	+4,429,929
Number	518	428	+90
Total Time Deposit Transactions			
Amount ($)	2,309,480	2,855,980	-546,500
Number	110	149	-39
Average Workday Investment Activity ($)	1,334,494	1,097,316	+237,178
Prescribed Demand Account Balances For Services ($)	975,700	1,910,300	-934,600

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

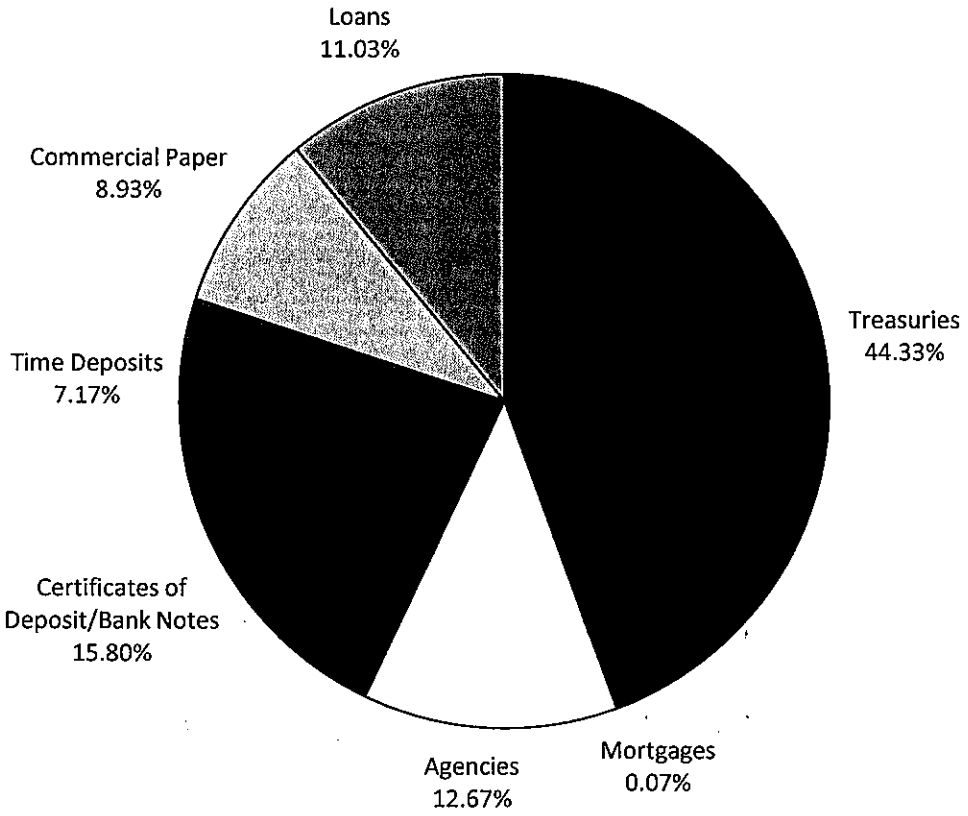
(Dollars In Thousands)

December 31, 2016

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	11,446,491	15.52	-0.61
Bonds	0	0.00	0
Notes	21,243,215	28.81	-0.10
Strips	0	0.00	0
Total Government	32,689,706	44.33	-0.71
Agency Debentures	1,967,645	2.67	-0.02
Certificates of Deposit	11,050,000	14.99	+0.14
Bank Notes	600,000	0.81	-0.04
Repurchases	0	0.00	0
Agency Discount Notes	7,173,460	9.73	+0.95
Time Deposits	5,286,440	7.17	-0.27
GNMAs	0	0.00	0
Commercial Paper	6,584,098	8.93	-1.78
Remics	49,040	0.07	0
Corporate Bonds	0	0.00	0
AB 55 Loans	529,751	0.72	-0.03
GF Loans	7,606,100	10.31	+1.77
Other	200,000	0.27	-0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	73,736,240	100.00	

INVESTMENT ACTIVITY	DECEMBER 2016		NOVEMBER 2016	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	518	25,714,899	400	19,987,628
Other	13	712,459	13	125,689
Time Deposits	110	2,309,480	106	2,887,400
Total	641	28,736,838	519	23,000,717
PMIA Monthly Average Effective Yield (%)		0.719	0.678	
Year to Date Yield Last Day of Month (%)		0.647	0.633	

Pooled Money Investment Account
Portfolio Composition
$73.7 billion
12/31/16



INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/16	**SALES**								
	TR	NOTE	0.625	12/31/16		50,000	661	547,415.94	0.606
	TR	NOTE	0.625	12/31/16		50,000	661	547,415.94	0.606
	TR	NOTE	0.625	12/31/16		50,000	696	638,176.91	0.672
	TR	NOTE	0.625	12/31/16		50,000	696	638,176.91	0.672
	TR	NOTE	0.625	12/31/16		50,000	699	638,813.56	0.669
	TR	NOTE	0.625	12/31/16		50,000	699	638,813.56	0.669
12/01/16	**REDEMPTIONS**								
	CD	WELLS FGO	0.970	12/01/16	0.970	50,000	190	255,972.22	0.983
	CD	WELLS FGO	0.970	12/01/16	0.970	50,000	190	255,972.22	0.983
	CP	GE CO		12/01/16	0.350	50,000	1	486.11	0.355
	CP	GE CO		12/01/16	0.350	50,000	1	486.11	0.355
	CP	TOKYO NY		12/01/16	0.500	50,000	16	11,111.11	0.507
	CP	TOKYO NY		12/01/16	0.500	50,000	16	11,111.11	0.507
	CP	GE CO		12/01/16	0.380	50,000	17	8,972.22	0.385
	CP	GE CO		12/01/16	0.380	50,000	17	8,972.22	0.385
	CP	SOC GEN NY		12/01/16	0.440	50,000	17	10,388.89	0.446
	CP	SOC GEN NY		12/01/16	0.440	50,000	17	10,388.89	0.446
	CP	BNP NY		12/01/16	0.470	50,000	17	11,097.22	0.477
	CP	BNP NY		12/01/16	0.470	50,000	17	11,097.22	0.477
	CP	GE CO		12/01/16	0.420	50,000	31	18,083.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	31	18,083.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	31	18,083.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	31	18,083.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	34	19,833.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	34	19,833.33	0.426
	CP	GE CO		12/01/16	0.420	50,000	34	19,833.33	0.426
	CP	TOYOTA		12/01/16	0.730	50,000	86	87,194.44	0.741
	CP	TOYOTA		12/01/16	0.730	50,000	86	87,194.44	0.741
	CP	TOYOTA		12/01/16	0.730	50,000	86	87,194.44	0.741
	CP	JPM LLC		12/01/16	0.900	50,000	184	230,000.00	0.917
	CP	JPM LLC		12/01/16	0.900	50,000	184	230,000.00	0.917
	CP	RABO NY		12/01/16	0.920	50,000	184	235,111.11	0.937
	CP	RABO NY		12/01/16	0.920	50,000	184	235,111.11	0.937
	DN	FNMA		12/01/16	0.510	50,000	190	134,583.33	0.518
	DN	FNMA		12/01/16	0.510	50,000	190	134,583.33	0.518
	DN	FHLMC		12/01/16	0.390	50,000	226	122,416.67	0.396
	DN	FHLMC		12/01/16	0.390	50,000	226	122,416.67	0.396
	DN	FHLMC		12/01/16	0.390	50,000	227	122,958.33	0.396
	DN	FHLMC		12/01/16	0.390	50,000	227	122,958.33	0.396
	TR	BILL		12/01/16	0.326	50,000	160	72,444.44	0.331
	TR	BILL		12/01/16	0.326	50,000	160	72,444.44	0.331
	TR	BILL		12/01/16	0.326	50,000	160	72,444.44	0.331
	TR	BILL		12/01/16	0.326	50,000	160	72,444.44	0.331
	TR	BILL		12/01/16	0.360	50,000	162	81,000.00	0.366
	TR	BILL		12/01/16	0.360	50,000	162	81,000.00	0.366
	TR	BILL		12/01/16	0.360	50,000	162	81,000.00	0.366
	TR	BILL		12/01/16	0.360	50,000	162	81,000.00	0.366

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/16 REDEMPTIONS (Continued)									
	TR	BILL		12/01/16	0.360	50,000	163	81,500.00	0.366
	TR	BILL		12/01/16	0.360	50,000	163	81,500.00	0.366
	TR	BILL		12/01/16	0.380	50,000	171	90,250.00	0.386
	TR	BILL		12/01/16	0.380	50,000	171	90,250.00	0.386
	TR	BILL		12/01/16	0.391	50,000	175	95,034.72	0.397
	TR	BILL		12/01/16	0.391	50,000	175	95,034.72	0.397
	TR	BILL		12/01/16	0.390	50,000	176	95,333.33	0.396
	TR	BILL		12/01/16	0.390	50,000	176	95,333.33	0.396
	TR	BILL		12/01/16	0.390	50,000	176	95,333.33	0.396
	TR	BILL		12/01/16	0.390	50,000	176	95,333.33	0.396
	TR	BILL		12/01/16	0.405	50,000	178	100,125.00	0.411
	TR	BILL		12/01/16	0.405	50,000	178	100,125.00	0.411
	TR	BILL		12/01/16	0.395	50,000	181	99,298.61	0.401
	TR	BILL		12/01/16	0.395	50,000	181	99,298.61	0.401
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	TR	BILL		12/01/16	0.465	50,000	182	117,541.67	0.473
	YCD	MONTREAL	0.440	12/01/16	0.440	50,000	17	10,388.89	0.446
	YCD	MONTREAL	0.440	12/01/16	0.440	50,000	17	10,388.89	0.446
	YCD	DNB	0.430	12/01/16	0.430	50,000	31	18,513.89	0.436
	YCD	DNB	0.430	12/01/16	0.430	50,000	31	18,513.89	0.436
	YCD	RB CANADA	0.915	12/01/16	0.915	50,000	190	241,458.33	0.928
	YCD	RB CANADA	0.915	12/01/16	0.915	50,000	190	241,458.33	0.928
	YCD	RABOBANK	0.930	12/01/16	0.930	50,000	190	245,416.67	0.943
	YCD	RABOBANK	0.930	12/01/16	0.930	50,000	190	245,416.67	0.943
12/01/16 PURCHASES									
	CD	BOWEST	0.990	04/10/17	0.990	50,000			
	CD	BOWEST	0.990	04/10/17	0.990	50,000			
	CP	RABO NY		12/02/16	0.410	50,000			
	CP	RABO NY		12/02/16	0.410	50,000			
	CP	GE CTS		02/01/17	0.550	50,000			
	CP	TOYOTA		02/15/17	0.700	50,000			
	CP	TOYOTA		02/15/17	0.700	50,000			
	CP	LIBERTY		03/01/17	0.920	50,000			
	CP	LIBERTY		03/01/17	0.920	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.595	50,000			
	TR	BILL		06/01/17	0.596	50,000			
	TR	BILL		06/01/17	0.596	50,000			
	TR	NOTE	1.000	11/30/18	1.135	50,000			
	TR	NOTE	1.000	11/30/18	1.135	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/02/16 REDEMPTIONS									
	CP	RABO NY		12/02/16	0.410	50,000	1	569.44	0.416
	CP	RABO NY		12/02/16	0.410	50,000	1	569.44	0.416
	CP	BNP NY		12/02/16	0.470	50,000	17	11,097.22	0.477
	CP	BNP NY		12/02/16	0.470	50,000	17	11,097.22	0.477
	CP	NISSAN		12/02/16	0.640	50,000	38	33,777.78	0.649
	CP	TOKYO NY		12/02/16	0.570	50,000	39	30,875.00	0.578
	CP	TOKYO NY		12/02/16	0.570	50,000	39	30,875.00	0.578
	CP	LIBERTY		12/02/16	0.720	50,000	67	67,000.00	0.731
	CP	LIBERTY		12/02/16	0.720	50,000	67	67,000.00	0.731
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000	14	8,944.44	0.466
	YCD	SUMITOMO	0.460	12/02/16	0.460	50,000	14	8,944.44	0.466
	YCD	MONTREAL	0.480	12/02/16	0.480	50,000	29	19,333.33	0.487
	YCD	MONTREAL	0.480	12/02/16	0.480	50,000	29	19,333.33	0.487
	YCD	NORINCHUK	0.520	12/02/16	0.520	50,000	29	20,944.44	0.527
	YCD	NORINCHUK	0.520	12/02/16	0.520	50,000	29	20,944.44	0.527
12/02/16 NO PURCHASES									
12/05/16 REDEMPTIONS									
	CP	TOKYO NY		12/05/16	0.480	50,000	12	8,000.00	0.487
	CP	TOKYO NY		12/05/16	0.480	50,000	12	8,000.00	0.487
	CP	BNP NY		12/05/16	0.520	50,000	31	22,388.89	0.527
	CP	BNP NY		12/05/16	0.520	50,000	31	22,388.89	0.527
	CP	LIBERTY		12/05/16	0.710	50,000	67	66,069.44	0.721
	CP	LIBERTY		12/05/16	0.710	50,000	67	66,069.44	0.721
	CP	MIZUHO NY		12/05/16	0.740	50,000	74	76,055.56	0.751
	CP	MIZUHO NY		12/05/16	0.740	50,000	74	76,055.56	0.751
	CP	SOC GEN NY		12/05/16	0.830	50,000	81	93,375.00	0.843
	CP	SOC GEN NY		12/05/16	0.830	50,000	81	93,375.00	0.843
	CP	THUNDER		12/05/16	0.830	50,000	81	93,375.00	0.843
	CP	GE CTS		12/05/16	0.510	50,000	83	58,791.67	0.518
	CP	GE CTS		12/05/16	0.510	50,000	83	58,791.67	0.518
	CP	TOYOTA		12/05/16	0.730	50,000	83	84,152.78	0.741
	CP	TOYOTA		12/05/16	0.730	50,000	83	84,152.78	0.741
	DN	FHLMC		12/05/16	0.340	50,000	158	74,611.11	0.345
	DN	FHLMC		12/05/16	0.340	50,000	158	74,611.11	0.345
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000	35	25,277.78	0.527
	YCD	NORINCHUK	0.520	12/05/16	0.520	50,000	35	25,277.78	0.527
	YCD	BNP	0.570	12/05/16	0.570	50,000	82	64,916.67	0.578
	YCD	BNP	0.570	12/05/16	0.570	50,000	82	64,916.67	0.578
	YCD	BNP	0.570	12/05/16	0.570	50,000	82	64,916.67	0.578
12/05/16 PURCHASES									
	CP	LIBERTY		04/03/17	1.060	50,000			
	CP	LIBERTY		04/03/17	1.060	50,000			
	TR	BILL		06/01/17	0.601	50,000			
	TR	BILL		06/01/17	0.601	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/05/16	**PURCHASES (Continued)**								
	TR	BILL		06/01/17	0.605	50,000			
	TR	BILL		06/01/17	0.605	50,000			
	YCD	NORINCHUK	0.630	01/09/17	0.630	50,000			
	YCD	NORINCHUK	0.630	01/09/17	0.630	50,000			
12/06/16	**NO REDEMPTIONS**								
12/06/16	**PURCHASES**								
	CP	BNP NY		01/09/17	0.610	50,000			
	CP	NISSAN		01/09/17	0.880	50,000			
	CP	GE CTS		01/13/17	0.500	50,000			
	CP	GE CTS		01/13/17	0.500	50,000			
	TR	NOTE	1.000	11/30/18	1.114	50,000			
	TR	NOTE	1.000	11/30/18	1.114	50,000			
	YCD	SVENSKA	0.930	04/03/17	0.930	50,000			
	YCD	SVENSKA	0.930	04/03/17	0.930	50,000			
12/07/16	**SALES**								
	TR	BILL		01/05/17	0.310	50,000	281	226,472.22	0.588
	TR	BILL		01/05/17	0.310	50,000	281	226,472.22	0.588
	TR	BILL		01/05/17	0.310	50,000	335	307,277.78	0.672
	TR	BILL		01/05/17	0.310	50,000	335	307,277.78	0.672
	TR	BILL		01/05/17	0.310	50,000	335	307,277.78	0.672
	TR	BILL		01/05/17	0.310	50,000	335	307,277.78	0.672
12/07/16	**NO REDEMPTIONS**								
12/07/16	**PURCHASES**								
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	RABO NY		12/30/16	0.550	50,000			
	CP	RABO NY		12/30/16	0.550	50,000			
	CP	GE CTS		01/09/17	0.510	50,000			
	CP	TOKYO NY		01/10/17	0.670	50,000			
	CP	TOKYO NY		01/10/17	0.670	50,000			
	CP	TOKYO NY		01/10/17	0.670	50,000			
	CP	TD USA		04/03/17	0.970	50,000			
	CP	TD USA		04/03/17	0.970	50,000			
	TR	BILL		06/01/17	0.585	50,000			
	TR	BILL		06/01/17	0.585	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			
	TR	NOTE	1.000	06/30/19	1.270	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/08/16 REDEMPTIONS									
	TR	BILL		12/08/16	0.598	50,000	344	285,472.22	0.611
	TR	BILL		12/08/16	0.598	50,000	344	285,472.22	0.611
	TR	BILL		12/08/16	0.598	50,000	344	285,472.22	0.611
	TR	BILL		12/08/16	0.598	50,000	344	285,472.22	0.611
	TR	BILL		12/08/16	0.665	50,000	360	332,500.00	0.681
	TR	BILL		12/08/16	0.665	50,000	360	332,500.00	0.681
	TR	BILL		12/08/16	0.665	50,000	360	332,500.00	0.681
	TR	BILL		12/08/16	0.668	50,000	364	337,458.33	0.683
	TR	BILL		12/08/16	0.668	50,000	364	337,458.33	0.683
	TR	BILL		12/08/16	0.668	50,000	364	337,458.33	0.683
12/08/16 PURCHASES									
	CD	CITIBANK	1.040	04/10/17	1.040	50,000			
	CD	CITIBANK	1.040	04/10/17	1.040	50,000			
	CP	GE CO		12/16/16	0.370	50,000			
	CP	GE CO		12/16/16	0.370	50,000			
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	RABO NY		12/16/16	0.420	50,000			
	CP	BNP NY		12/23/16	0.530	50,000			
	CP	BNP NY		12/23/16	0.530	50,000			
	CP	MIZUHO NY		01/09/17	0.500	50,000			
	CP	MIZUHO NY		01/09/17	0.500	50,000			
	CP	TOYOTA		03/28/17	0.850	50,000			
	CP	TOYOTA		03/28/17	0.850	50,000			
	DEB	FHLB	1.250	01/16/19	1.224	50,000			
	DEB	FHLB	1.250	01/16/19	1.252	50,000			
	TR	BILL		12/07/17	0.813	50,000			
	TR	BILL		12/07/17	0.813	50,000			
	TR	BILL		12/07/17	0.835	50,000			
	TR	BILL		12/07/17	0.835	50,000			
	TR	BILL		12/07/17	0.835	50,000			
	TR	BILL		12/07/17	0.835	50,000			
	YCD FR	CIBC	1.251	12/08/17	1.251	50,000			
	YCD FR	CIBC	1.251	12/08/17	1.251	50,000			
12/09/16 REDEMPTIONS									
	CP	BNP NY		12/09/16	0.430	50,000	10	5,972.22	0.436
	CP	BNP NY		12/09/16	0.430	50,000	10	5,972.22	0.436
	CP	BNP NY		12/09/16	0.500	50,000	22	15,277.78	0.507
	CP	BNP NY		12/09/16	0.500	50,000	22	15,277.78	0.507
	CP	NISSAN		12/09/16	0.680	50,000	24	22,666.67	0.690
	CP	GE CO		12/09/16	0.470	50,000	51	33,291.67	0.477
	CP	GE CO		12/09/16	0.470	50,000	51	33,291.67	0.477
	CP	RABO NY		12/09/16	0.620	50,000	64	55,111.11	0.629
	CP	RABO NY		12/09/16	0.620	50,000	64	55,111.11	0.629

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/09/16 REDEMPTIONS (Continued)									
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000	39	21,666.67	0.406
	YCD	SWEDBANK	0.400	12/09/16	0.400	50,000	39	21,666.67	0.406
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000	51	40,375.00	0.578
	YCD	MIZUHO	0.570	12/09/16	0.570	50,000	51	40,375.00	0.578
12/09/16 PURCHASES									
	CP	NISSAN		01/27/17	0.960	50,000			
	CP	TOKYO NY		03/01/17	0.880	25,000			
	CP	TOKYO NY		03/01/17	0.880	50,000			
	CP	OLD LINE		03/27/17	0.960	25,000			
	TR	BILL		06/01/17	0.600	50,000			
	TR	BILL		06/01/17	0.600	50,000			
	YCD	NORINCHUK	0.690	01/23/17	0.690	50,000			
	YCD	NORINCHUK	0.690	01/23/17	0.690	50,000			
	YCD	SVENSKA	0.910	03/28/17	0.910	50,000			
	YCD	SVENSKA	0.910	03/28/17	0.910	50,000			
12/12/16 REDEMPTIONS									
	CP	BNP NY		12/12/16	0.440	50,000	13	7,944.44	0.446
	CP	BNP NY		12/12/16	0.440	50,000	13	7,944.44	0.446
	CP	BNP NY		12/12/16	0.500	50,000	25	17,361.11	0.507
	CP	BNP NY		12/12/16	0.500	50,000	25	17,361.11	0.507
	CP	BNP NY		12/12/16	0.500	50,000	25	17,361.11	0.507
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000	20	13,055.56	0.477
	YCD	SUMITOMO	0.470	12/12/16	0.470	50,000	20	13,055.56	0.477
12/12/16 PURCHASES									
	CP	BNP NY		01/13/17	0.640	50,000			
	CP	BNP NY		01/13/17	0.640	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	YCD	TORONTO	1.000	03/27/17	1.000	50,000			
	YCD	TORONTO	1.000	03/27/17	1.000	50,000			
	YCD	SCOTIA	1.200	06/30/17	1.200	50,000			
	YCD	SCOTIA	1.200	06/30/17	1.200	50,000			
12/13/16 NO REDEMPTIONS									
12/13/16 PURCHASES									
	CD	US BANK	1.070	06/30/17	1.070	50,000			
	CD	US BANK	1.070	06/30/17	1.070	50,000			
	CD	US BANK	1.150	09/01/17	1.150	50,000			
	CD	US BANK	1.150	09/01/17	1.150	50,000			
	CP	RABO NY		12/19/16	0.580	50,000			
	CP	RABO NY		12/19/16	0.580	50,000			
	CP	RABO NY		12/19/16	0.580	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/13/16 PURCHASES (Continued)									
	CP	TD USA		01/27/17	0.710	50,000			
	CP	TD USA		01/27/17	0.710	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	TR	BILL		06/01/17	0.600	50,000			
	TR	BILL		06/01/17	0.600	50,000			
	TR	BILL		06/01/17	0.600	50,000			
	TR	BILL		06/01/17	0.600	50,000			
	TR	BILL		12/07/17	0.830	50,000			
	TR	BILL		12/07/17	0.830	50,000			
	TR	BILL		12/07/17	0.837	50,000			
	TR	BILL		12/07/17	0.837	50,000			
	TR	NOTE	1.375	02/28/19	1.203	50,000			
	TR	NOTE	1.375	02/28/19	1.203	50,000			
	YCD	SUMITOMO	0.650	01/23/17	0.650	50,000			
	YCD	SUMITOMO	0.650	01/23/17	0.650	50,000			
	YCD	TORONTO	1.030	04/10/17	1.030	50,000			
	YCD	TORONTO	1.030	04/10/17	1.030	50,000			
	YCD	WESTPAC	1.180	07/27/17	1.180	50,000			
	YCD	WESTPAC	1.180	07/27/17	1.180	50,000			
12/14/16 NO REDEMPTIONS									
12/14/16 PURCHASES									
	CP	TOKYO NY		01/10/17	0.730	50,000			
	CP	TOKYO NY		01/10/17	0.730	50,000			
	CP	BNP NY		01/18/17	0.680	50,000			
	CP	BNP NY		01/18/17	0.680	50,000			
	CP	CAFCO		03/13/17	0.970	50,000			
	CP	CAFCO		03/13/17	0.970	50,000			
	DN	IBRD		05/26/17	0.650	50,000			
	DN	IBRD		05/26/17	0.650	50,000			
	TR	NOTE	1.375	02/28/19	1.217	50,000			
	TR	NOTE	1.375	02/28/19	1.217	50,000			
12/15/16 REDEMPTIONS									
	TR	NOTE	0.625	12/15/16	0.682	50,000	913	850,708.67	0.683
	TR	NOTE	0.625	12/15/16	0.682	50,000	913	850,708.67	0.683
	TR	NOTE	0.625	12/15/16	0.696	50,000	974	926,510.99	0.698
	TR	NOTE	0.625	12/15/16	0.696	50,000	974	926,510.99	0.698
	TR	NOTE	0.625	12/15/16	0.687	50,000	975	915,650.76	0.689
	TR	NOTE	0.625	12/15/16	0.687	50,000	975	915,650.76	0.689
	TR	NOTE	0.625	12/15/16	0.679	50,000	1,095	1,016,719.60	0.679
	TR	NOTE	0.625	12/15/16	0.679	50,000	1,095	1,016,719.60	0.679

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/15/16 PURCHASES									
	CP	NISSAN		01/27/17	0.940	50,000			
	CP	BNP NY		02/15/17	0.760	50,000			
	CP	BNP NY		02/15/17	0.760	50,000			
	CP	TOYOTA		02/27/17	0.770	50,000			
	CP	TOYOTA		02/27/17	0.770	50,000			
	TR	NOTE	1.375	12/15/19	1.576	50,000			
	TR	NOTE	1.375	12/15/19	1.576	50,000			
	YCD	WESTPAC	1.190	07/03/17	1.190	50,000			
12/16/16 REDEMPTIONS									
	CP	GE CO		12/16/16	0.370	50,000	8	4,111.11	0.375
	CP	GE CO		12/16/16	0.370	50,000	8	4,111.11	0.375
	CP	RABO NY		12/16/16	0.420	50,000	8	4,666.67	0.426
	CP	RABO NY		12/16/16	0.420	50,000	8	4,666.67	0.426
	CP	RABO NY		12/16/16	0.420	50,000	8	4,666.67	0.426
	CP	RABO NY		12/16/16	0.420	50,000	8	4,666.67	0.426
	CP	RABO NY		12/16/16	0.420	50,000	9	5,250.00	0.426
	CP	RABO NY		12/16/16	0.420	50,000	9	5,250.00	0.426
	CP	GE CO		12/16/16	0.430	50,000	43	25,680.56	0.436
	CP	GE CO		12/16/16	0.430	50,000	43	25,680.56	0.436
	CP	GE CO		12/16/16	0.430	50,000	43	25,680.56	0.436
	CP	GE CO		12/16/16	0.430	50,000	43	25,680.56	0.436
	CP	TOKYO NY		12/16/16	0.620	50,000	56	48,222.22	0.629
	CP	LIBERTY		12/16/16	0.890	50,000	92	113,722.22	0.904
	CP	LIBERTY		12/16/16	0.890	50,000	92	113,722.22	0.904
	CP	OLD LINE		12/16/16	0.850	50,000	107	126,319.44	0.864
	YCD	MONTREAL	0.500	12/16/16	0.500	50,000	23	15,972.22	0.507
	YCD	MONTREAL	0.500	12/16/16	0.500	50,000	23	15,972.22	0.507
	YCD	BARCLAYS	0.750	12/16/16	0.750	50,000	92	95,833.33	0.760
	YCD	BARCLAYS	0.750	12/16/16	0.750	50,000	92	95,833.33	0.760
	YCD	NORDEA	0.810	12/16/16	0.810	50,000	94	105,750.00	0.821
	YCD	NORDEA	0.810	12/16/16	0.810	50,000	94	105,750.00	0.821
12/16/16 PURCHASES									
	TR	BILL		06/01/17	0.605	50,000			
	TR	BILL		06/01/17	0.605	50,000			
12/19/16 REDEMPTIONS									
	CP	RABO NY		12/19/16	0.580	50,000	6	4,833.33	0.588
	CP	RABO NY		12/19/16	0.580	50,000	6	4,833.33	0.588
	CP	RABO NY		12/19/16	0.580	50,000	6	4,833.33	0.588
12/19/16 PURCHASES									
	CP	BNP NY		01/23/17	0.710	50,000			
	CP	BNP NY		01/23/17	0.710	50,000			
	CP	BNP NY		01/23/17	0.710	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/19/16	**PURCHASES (Continued)**								
	DN	IBRD		05/26/17	0.680	50,000			
	DN	IBRD		05/26/17	0.680	50,000			
	YCD	SVENSKA	0.750	02/15/17	0.750	50,000			
	YCD	SVENSKA	0.750	02/15/17	0.750	50,000			
	YCD	TOKYO-MIT	0.950	03/27/17	0.950	50,000			
	YCD	TOKYO-MIT	0.950	03/27/17	0.950	50,000			
	YCD	CIBC	1.100	05/26/17	1.100	50,000			
	YCD	CIBC	1.100	05/26/17	1.100	50,000			
12/20/16	**NO REDEMPTIONS**								
12/20/16	**PURCHASES**								
	CP	RABO NY		12/30/16	0.670	50,000			
	CP	RABO NY		12/30/16	0.670	50,000			
	CP	BNP NY		12/30/16	0.680	50,000			
	CP	BNP NY		12/30/16	0.680	50,000			
	CP	TOYOTA		03/02/17	0.860	50,000			
	CP	TOYOTA		03/02/17	0.860	50,000			
	TR	BILL		12/07/17	0.861	50,000			
	TR	BILL		12/07/17	0.861	50,000			
	TR	BILL		12/07/17	0.861	50,000			
	YCD	MONTREAL	0.740	01/27/17	0.740	50,000			
	YCD	MONTREAL	0.740	01/27/17	0.740	50,000			
12/21/16	**NO REDEMPTIONS**								
12/21/16	**PURCHASES**								
	CD	BOWEST	1.000	03/28/17	1.000	50,000			
	CD	BOWEST	1.000	03/28/17	1.000	50,000			
	CP	TOKYO NY		12/30/16	0.700	50,000			
	CP	TOKYO NY		12/30/16	0.700	50,000			
	CP	BNP NY		01/03/17	0.680	50,000			
	CP	BNP NY		01/03/17	0.680	50,000			
	CP	CRC		03/28/17	1.060	50,000			
	CP	CRC		03/28/17	1.060	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	DN	FHLB		05/26/17	0.580	50,000			
	YCD	MIZUHO	0.700	01/23/17	0.700	50,000			
	YCD	MIZUHO	0.700	01/23/17	0.700	50,000			
	YCD	NB CANADA	0.770	01/23/17	0.770	50,000			
	YCD	DNB	0.740	02/27/17	0.740	50,000			
	YCD	DNB	0.740	02/27/17	0.740	50,000			
	YCD	SWEDBANK	0.840	03/27/17	0.840	50,000			
	YCD	SWEDBANK	0.840	03/27/17	0.840	50,000			
	YCD	RB CANADA	1.125	06/01/17	1.125	50,000			
	YCD	RB CANADA	1.125	06/01/17	1.125	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/22/16 NO REDEMPTIONS									
12/22/16 PURCHASES									
	CP	TOKYO NY		01/03/17	0.720	50,000			
	CP	TOKYO NY		01/03/17	0.720	50,000			
	CP	BNP NY		01/27/17	0.710	50,000			
	CP	BNP NY		01/27/17	0.710	50,000			
	CP	MIZUHO NY		03/01/17	0.820	50,000			
	CP	MIZUHO NY		03/01/17	0.820	50,000			
	TR	NOTE	1.000	11/30/18	1.192	50,000			
	TR	NOTE	1.000	11/30/18	1.192	50,000			
	TR	NOTE	1.375	12/15/19	1.531	50,000			
	TR	NOTE	1.375	12/15/19	1.531	50,000			
	YCD	DNB	0.580	01/24/17	0.580	50,000			
	YCD	DNB	0.580	01/24/17	0.580	50,000			
	YCD	SVENSKA	0.930	03/28/17	0.930	50,000			
	YCD	SVENSKA	0.930	03/28/17	0.930	50,000			
	YCD	MONTREAL	1.120	04/26/17	1.120	50,000			
	YCD	MONTREAL	1.120	04/26/17	1.120	50,000			
12/23/16 REDEMPTIONS									
	CD	WELLS FGO	0.800	12/23/16	0.800	50,000	178	197,777.78	0.811
	CD	WELLS FGO	0.800	12/23/16	0.800	50,000	178	197,777.78	0.811
	CD	WELLS FGO	0.870	12/23/16	0.870	50,000	191	230,791.67	0.882
	CD	WELLS FGO	0.870	12/23/16	0.870	50,000	191	230,791.67	0.882
	CP	BNP NY		12/23/16	0.530	50,000	15	11,041.67	0.537
	CP	BNP NY		12/23/16	0.530	50,000	15	11,041.67	0.537
	CP	TOKYO NY		12/23/16	0.680	50,000	65	61,388.89	0.690
	CP	TOKYO NY		12/23/16	0.680	50,000	65	61,388.89	0.690
	CP	TOKYO NY		12/23/16	0.680	50,000	65	61,388.89	0.690
	CP	MIZUHO NY		12/23/16	0.900	50,000	88	110,000.00	0.915
	CP	MIZUHO NY		12/23/16	0.900	50,000	88	110,000.00	0.915
	CP	MIZUHO NY		12/23/16	0.900	50,000	88	110,000.00	0.915
	CP	RABO NY		12/23/16	0.870	50,000	92	111,166.67	0.884
	CP	RABO NY		12/23/16	0.870	50,000	92	111,166.67	0.884
	CP	RABO NY		12/23/16	0.930	50,000	127	164,041.67	0.946
	CP	RABO NY		12/23/16	0.930	50,000	127	164,041.67	0.946
	CP	CAFCO		12/23/16	0.900	50,000	177	221,250.00	0.917
	CP	TD USA		12/23/16	0.870	50,000	184	222,333.33	0.886
	CP	TD USA		12/23/16	0.870	50,000	184	222,333.33	0.886
	CP	JPM LLC		12/23/16	0.870	50,000	191	230,791.67	0.886
	CP	JPM LLC		12/23/16	0.870	50,000	191	230,791.67	0.886
	CP	JPM LLC		12/23/16	0.870	50,000	191	230,791.67	0.886
	CP	JPM LLC		12/23/16	0.870	50,000	191	230,791.67	0.886
	DN	FNMA		12/23/16	0.340	50,000	176	83,111.11	0.345
	DN	FNMA		12/23/16	0.340	50,000	176	83,111.11	0.345
	DN	IBRD		12/23/16	0.400	50,000	178	98,888.89	0.406
	DN	IBRD		12/23/16	0.400	50,000	178	98,888.89	0.406
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000	35	30,138.89	0.629
	YCD	MONTREAL	0.620	12/23/16	0.620	50,000	35	30,138.89	0.629

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/23/16 REDEMPTIONS (Continued)									
	YCD	DNB	0.550	12/23/16	0.550	50,000	64	48,888.89	0.558
	YCD	DNB	0.550	12/23/16	0.550	50,000	64	48,888.89	0.558
	YCD	NORDEA	0.830	12/23/16	0.830	50,000	100	115,277.78	0.842
	YCD	NORDEA	0.830	12/23/16	0.830	50,000	100	115,277.78	0.842
	YCD	TOKYO-MIT	0.860	12/23/16	0.860	50,000	100	119,444.44	0.872
	YCD	TOKYO-MIT	0.860	12/23/16	0.860	50,000	100	119,444.44	0.872
	YCD	ANZ	0.850	12/23/16	0.850	50,000	127	149,930.56	0.862
	YCD	ANZ	0.850	12/23/16	0.850	50,000	127	149,930.56	0.862
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000	184	217,222.22	0.862
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000	184	217,222.22	0.862
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000	184	217,222.22	0.862
	YCD	WESTPAC	0.850	12/23/16	0.850	50,000	184	217,222.22	0.862
	YCD	SCOTIA	0.870	12/23/16	0.870	50,000	191	230,791.67	0.882
	YCD	SCOTIA	0.870	12/23/16	0.870	50,000	191	230,791.67	0.882
12/23/16 PURCHASES									
	CP	BNP NY		01/03/17	0.680	50,000			
	CP	BNP NY		01/03/17	0.680	50,000			
12/27/16 NO REDEMPTIONS									
12/27/16 PURCHASES									
	SBA FR	POOL# 509931	0.750	12/25/41	0.750	16,620			
	SBA FR	POOL# 509935	0.750	07/25/42	0.750	20,712			
	TR	BILL		06/01/17	0.616	50,000			
	TR	BILL		06/01/17	0.616	50,000			
	TR	BILL		06/08/17	0.610	50,000			
	TR	BILL		06/08/17	0.610	50,000			
12/28/16 NO REDEMPTIONS									
12/28/16 PURCHASES									
	CD	BOWEST	0.800	02/28/17	0.800	50,000			
	CD	BOWEST	0.800	02/28/17	0.800	50,000			
	CP	TOKYO NY		01/27/17	0.740	50,000			
	CP	TOKYO NY		01/27/17	0.740	50,000			
	CP	TOKYO NY		01/27/17	0.740	50,000			
	CP	MIZUHO NY		03/01/17	0.780	50,000			
	CP	MIZUHO NY		03/01/17	0.780	50,000			
	CP	RABO NY		05/26/17	1.060	50,000			
	CP	RABO NY		05/26/17	1.060	50,000			
	TR	BILL		06/08/17	0.593	50,000			
	TR	BILL		06/08/17	0.593	50,000			
	TR	BILL		06/08/17	0.593	50,000			
	TR	BILL		06/08/17	0.593	50,000			
	YCD	MONTREAL	1.170	06/30/17	1.170	50,000			
	YCD	MONTREAL	1.170	06/30/17	1.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/28/16	**PURCHASES (Continued)**								
	YCD	RB CANADA	1.205	06/30/17	1.205	50,000			
	YCD	RB CANADA	1.205	06/30/17	1.205	50,000			
12/29/16	**NO REDEMPTIONS**								
12/29/16	**PURCHASES**								
	CP	TD USA		04/26/17	1.030	50,000			
	CP	TD USA		04/26/17	1.030	50,000			
	CP	TD USA		04/26/17	1.030	50,000			
	CP	TD USA		04/26/17	1.030	50,000			
	CP	SCOTIA NY		06/22/17	1.230	50,000			
	CP	SCOTIA NY		06/22/17	1.230	50,000			
	CP	SCOTIA NY		06/22/17	1.230	50,000			
	DN	FNMA		05/26/17	0.550	50,000			
	DN	FNMA		05/26/17	0.550	50,000			
	DN	FHLB		06/30/17	0.600	50,000			
	DN	FHLB		06/30/17	0.600	50,000			
	DN	FHLMC		09/01/17	0.590	50,000			
	DN	FHLMC		09/01/17	0.590	50,000			
	DN	FNMA		09/01/17	0.690	50,000			
	DN	FNMA		09/01/17	0.690	50,000			
	DN	FHLMC		10/02/17	0.620	50,000			
	DN	FHLMC		10/02/17	0.620	50,000			
	DN	FHLB		10/02/17	0.680	50,000			
	DN	FHLB		10/02/17	0.680	50,000			
	DN	FHLMC		11/01/17	0.670	50,000			
	DN	FHLMC		11/01/17	0.670	50,000			
	DN	FHLMC		12/01/17	0.710	50,000			
	DN	FHLMC		12/01/17	0.710	50,000			
	DN	FNMA		12/01/17	0.790	50,000			
	DN	FNMA		12/01/17	0.790	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.640	50,000			
	TR	NOTE	0.625	06/30/17	0.656	50,000			
	TR	NOTE	0.625	06/30/17	0.656	50,000			
	TR	NOTE	0.625	06/30/17	0.656	50,000			
	TR	NOTE	0.625	06/30/17	0.656	50,000			
	TR	BILL		12/07/17	0.800	50,000			
	TR	BILL		12/07/17	0.800	50,000			
	TR	BILL		12/07/17	0.800	50,000			
	TR	NOTE	1.375	12/15/19	1.567	50,000			
	TR	NOTE	1.375	12/15/19	1.567	50,000			
	YCD	TORONTO	1.000	03/27/17	1.000	50,000			
	YCD	TORONTO	1.000	03/27/17	1.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/29/16	**PURCHASES (Continued)**								
	YCD	RABOBANK	1.070	06/30/17	1.070	50,000			
	YCD	RABOBANK	1.070	06/30/17	1.070	50,000			
	YCD	SCOTIA	1.230	06/30/17	1.230	50,000			
	YCD	SCOTIA	1.230	06/30/17	1.230	50,000			
	YCD	SCOTIA	1.230	06/30/17	1.230	50,000			
	YCD	SCOTIA	1.230	06/30/17	1.230	50,000			
	YCD	WESTPAC	1.500	12/29/17	1.500	50,000			
	YCD	WESTPAC	1.500	12/29/17	1.500	50,000			
12/30/16	**REDEMPTIONS**								
	CP	TOKYO NY		12/30/16	0.700	50,000	9	8,750.00	0.710
	CP	TOKYO NY		12/30/16	0.700	50,000	9	8,750.00	0.710
	CP	RABO NY		12/30/16	0.670	50,000	10	9,305.56	0.679
	CP	RABO NY		12/30/16	0.670	50,000	10	9,305.56	0.679
	CP	BNP NY		12/30/16	0.680	50,000	10	9,444.44	0.690
	CP	BNP NY		12/30/16	0.680	50,000	10	9,444.44	0.690
	CP	RABO NY		12/30/16	0.550	50,000	23	17,569.44	0.558
	CP	RABO NY		12/30/16	0.550	50,000	23	17,569.44	0.558
	CP	GE CO		12/30/16	0.480	50,000	42	28,000.00	0.487
	CP	GE CO		12/30/16	0.480	50,000	42	28,000.00	0.487
	CP	GE CO		12/30/16	0.490	50,000	60	40,833.33	0.497
	CP	GE CO		12/30/16	0.490	50,000	60	40,833.33	0.497
	YCD	TORONTO	0.550	12/30/16	0.550	50,000	30	22,916.67	0.558
	YCD	TORONTO	0.550	12/30/16	0.550	50,000	30	22,916.67	0.558
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000	71	62,125.00	0.639
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000	71	62,125.00	0.639
	YCD	SOC GEN	0.630	12/30/16	0.630	50,000	71	62,125.00	0.639
12/30/16	**NO PURCHASES**								

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	10/20/16	0.360	4,000,000.00	01/19/17
New Omni Bank, NA	10/27/16	0.360	5,000,000.00	01/26/17
New Omni Bank, NA	11/10/16	0.440	2,000,000.00	02/23/17
New Omni Bank, NA	12/01/16	0.500	13,000,000.00	03/02/17
New Omni Bank, NA	12/15/16	0.550	5,000,000.00	03/16/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
AUBURN				
Community 1st Bank	10/05/16	0.350	4,000,000.00	01/11/17
Community 1st Bank	07/20/16	0.470	5,000,000.00	01/18/17
Community 1st Bank	12/16/16	0.570	2,000,000.00	03/17/17
BREA				
Pacific Western Bank	07/27/16	0.440	40,000,000.00	01/25/17
Pacific Western Bank	08/24/16	0.460	50,000,000.00	02/22/17
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
Pacific Western Bank	11/17/16	0.630	50,000,000.00	05/18/17
BUENA PARK				
Uniti Bank	06/27/16	0.430	3,000,000.00	01/04/17
Uniti Bank	11/30/16	0.520	2,000,000.00	03/08/17
CERRITOS				
First Choice Bank	12/16/16	0.540	20,000,000.00	03/17/17
CHICO				
Golden Valley Bank	11/04/16	0.380	8,000,000.00	02/03/17
Tri Counties Bank	12/07/16	0.500	50,000,000.00	03/08/17
DIAMOND BAR				
Prospectors Federal Credit Union	12/08/16	0.530	4,000,000.00	03/09/17
DOWNEY				
Financial Partners Credit Union	10/05/16	0.500	10,000,000.00	04/05/17
EL CENTRO				
Community Valley Bank	08/19/16	0.480	3,000,000.00	02/17/17
FOLSOM				
Folsom Lake Bank	10/12/16	0.360	1,500,000.00	01/11/17
Folsom Lake Bank	10/28/16	0.370	3,500,000.00	01/27/17
Folsom Lake Bank	11/30/16	0.510	3,000,000.00	03/01/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM (Continued)				
SAFE Credit Union	10/05/16	0.350	20,000,000.00	01/11/17
SAFE Credit Union	12/02/16	0.650	5,000,000.00	06/02/17
GARDEN GROVE				
US Metro Bank	08/24/16	0.460	5,000,000.00	02/22/17
US Metro Bank	12/12/16	0.630	10,000,000.00	06/14/17
GOLETA				
Community West Bank	10/20/16	0.380	13,000,000.00	01/19/17
Community West Bank	11/21/16	0.470	13,000,000.00	02/22/17
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
Community West Bank	12/01/16	0.640	14,000,000.00	06/01/17
IRVINE				
Banc of California, NA	09/22/16	0.350	50,000,000.00	01/04/17
Banc of California, NA	10/20/16	0.390	100,000,000.00	01/19/17
Banc of California, NA	11/18/16	0.520	100,000,000.00	02/17/17
CommerceWest Bank	10/13/16	0.350	5,000,000.00	01/12/17
CommerceWest Bank	10/28/16	0.350	5,000,000.00	01/27/17
CommerceWest Bank	12/09/16	0.510	5,000,000.00	03/10/17
First Foundation Bank	10/07/16	0.370	12,000,000.00	01/06/17
First Foundation Bank	10/21/16	0.370	25,000,000.00	01/20/17
First Foundation Bank	11/10/16	0.470	12,000,000.00	02/09/17
First Foundation Bank	11/30/16	0.510	30,000,000.00	03/01/17
First Foundation Bank	12/01/16	0.550	32,000,000.00	04/06/17
Pacific Enterprise Bank	12/01/16	0.640	25,000,000.00	06/01/17
Pacific Premier Bank	11/17/16	0.520	10,000,000.00	02/16/17
LODI				
Farmers & Merchants Bk Cen CA	10/05/16	0.320	25,000,000.00	01/11/17
Farmers & Merchants Bk Cen CA	10/14/16	0.370	35,000,000.00	01/13/17
Farmers & Merchants Bk Cen CA	11/30/16	0.490	35,000,000.00	03/01/17
Farmers & Merchants Bk Cen CA	12/07/16	0.480	20,000,000.00	03/08/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
LOS ANGELES				
Bank Leumi USA	10/07/16	0.380	25,000,000.00	01/06/17
Bank Leumi USA	10/19/16	0.350	30,000,000.00	01/18/17
Bank Leumi USA	11/02/16	0.360	20,000,000.00	02/01/17
Bank of Hope	10/06/16	0.370	90,000,000.00	01/05/17
Bank of Hope	10/12/16	0.360	45,000,000.00	01/13/17
Bank of Hope	11/30/16	0.510	90,000,000.00	03/01/17
Bank of Hope	12/09/16	0.530	75,000,000.00	03/10/17
California United Bank	09/30/16	0.320	10,000,000.00	01/06/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	10/07/16	0.350	15,000,000.00	01/06/17
Commonwealth Business Bank	10/28/16	0.350	15,000,000.00	01/27/17
Commonwealth Business Bank	11/10/16	0.450	5,000,000.00	02/09/17
Commonwealth Business Bank	11/18/16	0.490	18,000,000.00	02/17/17
Commonwealth Business Bank	12/09/16	0.510	8,500,000.00	03/10/17
Commonwealth Business Bank	12/16/16	0.540	10,000,000.00	03/17/17
CTBC Bank Corp. (USA)	07/06/16	0.380	50,000,000.00	01/04/17
CTBC Bank Corp. (USA)	07/14/16	0.430	50,000,000.00	01/12/17
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17
Hanmi Bank	08/04/16	0.420	30,000,000.00	02/02/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17
Hanmi Bank	11/14/16	0.570	25,000,000.00	05/17/17
Hanmi Bank	11/17/16	0.630	25,000,000.00	05/18/17
Manufacturers Bank	10/07/16	0.370	100,000,000.00	01/06/17
Manufacturers Bank	12/08/16	0.530	50,000,000.00	03/09/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Manufacturers Bank	11/10/16	0.590	35,000,000.00	05/11/17
Open Bank	07/06/16	0.360	9,000,000.00	01/04/17
Open Bank	09/21/16	0.280	5,000,000.00	01/04/17
Open Bank	11/09/16	0.540	10,000,000.00	05/10/17
Open Bank	12/08/16	0.640	10,000,000.00	06/08/17
Open Bank	12/14/16	0.640	10,000,000.00	06/14/17
Opus Bank	07/29/16	0.450	10,000,000.00	01/27/17
Pacific City Bank	10/07/16	0.350	30,000,000.00	01/06/17
Pacific City Bank	11/09/16	0.540	18,700,000.00	05/10/17
Pacific City Bank	12/08/16	0.640	30,000,000.00	06/08/17
Pacific Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	08/19/16	0.480	30,000,000.00	02/17/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	12/14/16	0.660	20,000,000.00	06/14/17
Woori America Bank	12/16/16	0.670	10,000,000.00	06/14/17
MONTEREY				
1st Capital Bank	12/08/16	0.530	1,000,000.00	03/09/17
OAKDALE				
Oak Valley Community Bank	12/01/16	0.520	3,500,000.00	03/02/17
OAKLAND				
Beneficial State Bank	09/28/16	0.230	15,000,000.00	01/05/17
Beneficial State Bank	10/14/16	0.390	15,000,000.00	01/13/17
Beneficial State Bank	10/21/16	0.340	10,000,000.00	01/13/17
California Bank of Commerce	10/05/16	0.340	13,500,000.00	01/11/17
California Bank of Commerce	07/14/16	0.430	5,000,000.00	01/12/17
California Bank of Commerce	08/11/16	0.480	5,000,000.00	02/09/17
California Bank of Commerce	12/09/16	0.660	10,000,000.00	06/09/17
Community Bank of the Bay	12/02/16	0.640	5,000,000.00	06/02/17
Metropolitan Bank	08/25/16	0.500	1,000,000.00	02/23/17
Metropolitan Bank	09/08/16	0.480	6,000,000.00	03/09/17
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ORANGE				
Grandpoint Bank	10/13/16	0.370	50,000,000.00	01/12/17
Grandpoint Bank	11/03/16	0.390	50,000,000.00	02/02/17
PALOS VERDES ESTATES				
Malaga Bank, FSB	10/06/16	0.350	5,000,000.00	01/05/17
Malaga Bank, FSB	10/21/16	0.350	46,000,000.00	01/20/17
Malaga Bank, FSB	10/28/16	0.350	9,000,000.00	01/27/17
Malaga Bank, FSB	11/03/16	0.370	10,000,000.00	02/02/17
PASADENA				
American Plus Bank, NA	06/27/16	0.430	3,000,000.00	01/04/17
American Plus Bank, NA	08/24/16	0.460	1,000,000.00	02/23/17
American Plus Bank, NA	11/16/16	0.640	500,000.00	05/24/17
American Plus Bank, NA	12/08/16	0.640	2,000,000.00	06/15/17
American Plus Bank, NA	12/15/16	0.670	2,240,000.00	06/15/17
Community Bank	09/30/16	0.320	25,000,000.00	01/06/17
Community Bank	10/12/16	0.360	25,000,000.00	01/13/17
Community Bank	11/02/16	0.350	30,000,000.00	02/01/17
Community Bank	11/10/16	0.470	25,000,000.00	02/09/17
Community Bank	12/07/16	0.500	30,000,000.00	03/08/17
Community Bank	12/14/16	0.560	35,000,000.00	03/15/17
East West Bank	10/13/16	0.370	50,000,000.00	01/12/17
East West Bank	10/19/16	0.340	125,000,000.00	01/18/17
East West Bank	10/21/16	0.370	50,000,000.00	01/18/17
East West Bank	11/04/16	0.400	75,000,000.00	02/03/17
EverTrust Bank	11/16/16	0.530	10,000,000.00	02/15/17
EverTrust Bank	12/02/16	0.500	20,000,000.00	03/03/17
EverTrust Bank	12/07/16	0.480	30,000,000.00	03/08/17
Wescom Central Credit Union	09/29/16	0.330	25,000,000.00	01/05/17
Wescom Central Credit Union	10/26/16	0.390	50,000,000.00	01/25/17
Wescom Central Credit Union	11/17/16	0.560	50,000,000.00	02/16/17
Wescom Central Credit Union	12/15/16	0.590	50,000,000.00	03/16/17
PASO ROBLES				
Heritage Oaks Bank	12/07/16	0.500	25,000,000.00	03/08/17
PORTERVILLE				
Bank of the Sierra	10/05/16	0.340	20,000,000.00	01/11/17
Bank of the Sierra	10/21/16	0.370	20,000,000.00	01/20/17
Bank of the Sierra	11/03/16	0.390	20,000,000.00	02/02/17
Bank of the Sierra	11/10/16	0.460	20,000,000.00	02/23/17
Bank of the Sierra	12/01/16	0.520	20,000,000.00	03/02/17
Bank of the Sierra	12/08/16	0.530	20,000,000.00	03/09/17
RANCHO CORDOVA				
American River Bank	07/06/16	0.380	4,500,000.00	01/04/17
American River Bank	07/20/16	0.460	2,500,000.00	01/18/17
American River Bank	08/04/16	0.440	2,500,000.00	02/02/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
American River Bank	11/17/16	0.650	6,500,000.00	05/18/17
American River Bank	12/08/16	0.660	7,500,000.00	06/08/17
American River Bank	12/15/16	0.690	2,500,000.00	06/15/17
REDDING				
Cornerstone Community Bank	11/30/16	0.490	7,000,000.00	03/01/17
REDWOOD CITY				
Provident Credit Union	10/13/16	0.350	20,000,000.00	01/12/17
Provident Credit Union	10/20/16	0.360	40,000,000.00	01/19/17
Provident Credit Union	10/26/16	0.350	40,000,000.00	01/25/17
Provident Credit Union	11/16/16	0.530	20,000,000.00	02/15/17
Provident Credit Union	12/01/16	0.500	20,000,000.00	03/02/17
Provident Credit Union	12/09/16	0.510	20,000,000.00	03/10/17
Provident Credit Union	12/14/16	0.540	20,000,000.00	03/15/17
RICHMOND				
Mechanics Bank	10/12/16	0.360	20,000,000.00	01/11/17
Mechanics Bank	10/20/16	0.380	20,000,000.00	01/19/17
Mechanics Bank	11/10/16	0.470	20,000,000.00	02/09/17
Mechanics Bank	12/08/16	0.530	20,000,000.00	03/09/17
ROCKLIN				
Five Star Bank	06/27/16	0.430	5,000,000.00	01/04/17
Five Star Bank	09/28/16	0.210	5,000,000.00	01/05/17
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
Five Star Bank	12/01/16	0.620	25,000,000.00	06/01/17
ROSEMEAD				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17
ROSEVILLE				
Umpqua Bank	12/14/16	0.560	100,000,000.00	03/15/17
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
Umpqua Bank	11/10/16	0.590	50,000,000.00	05/11/17
SACRAMENTO				
Merchants National Bank of Sacramento	07/06/16	0.380	2,000,000.00	01/04/17
Merchants National Bank of Sacramento	11/02/16	0.350	4,000,000.00	02/01/17
Merchants National Bank of Sacramento	11/30/16	0.630	4,000,000.00	05/31/17
River City Bank	07/22/16	0.480	15,000,000.00	01/20/17
River City Bank	11/10/16	0.590	20,000,000.00	05/11/17
River City Bank	11/18/16	0.640	35,000,000.00	05/19/17
River City Bank	12/02/16	0.640	15,000,000.00	06/02/17
Schools Financial Credit Union	11/30/16	0.490	30,000,000.00	03/01/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO				
Bofl Federal Bank	11/30/16	0.500	25,000,000.00	03/16/17
California Coast Credit Union	07/21/16	0.450	25,000,000.00	01/19/17
California Coast Credit Union	11/30/16	0.610	25,000,000.00	05/31/17
Mission Federal Credit Union	10/12/16	0.340	10,000,000.00	01/13/17
San Diego County Credit Union	09/29/16	0.270	50,000,000.00	01/05/17
San Diego County Credit Union	08/12/16	0.380	50,000,000.00	01/12/17
San Diego County Credit Union	11/16/16	0.510	50,000,000.00	02/15/17
San Diego County Credit Union	09/15/16	0.470	50,000,000.00	02/16/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
San Diego County Credit Union	12/15/16	0.530	50,000,000.00	03/16/17
Western Alliance Bank	06/29/16	0.380	35,000,000.00	01/04/17
Western Alliance Bank	07/07/16	0.380	25,000,000.00	01/05/17
Western Alliance Bank	11/10/16	0.590	65,000,000.00	05/11/17
Western Alliance Bank	11/16/16	0.660	75,000,000.00	05/17/17
Western Alliance Bank	12/09/16	0.660	50,000,000.00	06/09/17
Western Alliance Bank	12/16/16	0.670	50,000,000.00	06/16/17
SAN FRANCISCO				
Bank of San Francisco	12/16/16	0.670	10,000,000.00	06/16/17
First Republic Bank	08/03/16	0.420	150,000,000.00	02/01/17
First Republic Bank	11/17/16	0.650	150,000,000.00	05/18/17
Mission National Bank	06/29/16	0.380	15,000,000.00	01/04/17
Presidio Bank	08/03/16	0.420	10,000,000.00	02/01/17
Presidio Bank	11/17/16	0.540	10,000,000.00	02/16/17
Trans Pacific National Bank	10/21/16	0.370	2,000,000.00	01/20/17
Trans Pacific National Bank	12/16/16	0.560	3,000,000.00	03/17/17
SAN JOSE				
Heritage Bank of Commerce	07/21/16	0.470	50,000,000.00	01/19/17
Heritage Bank of Commerce	11/16/16	0.660	20,000,000.00	05/17/17
Heritage Bank of Commerce	12/16/16	0.670	15,000,000.00	06/16/17
Meriwest Credit Union	10/20/16	0.390	10,000,000.00	01/19/17
Meriwest Credit Union	10/20/16	0.390	30,000,000.00	01/19/17
SAN RAMON				
Tri-Valley Bank	11/30/16	0.540	4,000,000.00	03/10/17
Tri-Valley Bank	11/17/16	0.660	6,000,000.00	05/18/17
SANTA CLARITA				
Bank of Santa Clarita	09/30/16	0.320	15,000,000.00	01/06/17
SANTA ROSA				
First Community Bank	12/14/16	0.540	20,000,000.00	03/15/17
Summit State Bank	10/12/16	0.360	14,000,000.00	01/13/17
Summit State Bank	10/21/16	0.370	7,500,000.00	01/20/17
Summit State Bank	11/02/16	0.350	8,000,000.00	02/01/17
Summit State Bank	12/02/16	0.640	12,000,000.00	06/02/17
Summit State Bank	12/16/16	0.670	7,000,000.00	06/16/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/30/16	0.630	19,000,000.00	05/31/17
VACAVILLE				
Travis Credit Union	10/06/16	0.370	50,000,000.00	01/05/17
Travis Credit Union	12/02/16	0.640	50,000,000.00	06/02/17
WATSONVILLE				
Santa Cruz County Bank	10/14/16	0.370	10,000,000.00	01/13/17
Santa Cruz County Bank	10/28/16	0.350	10,000,000.00	02/16/17
WEST SACRAMENTO				
Community Business Bank	08/24/16	0.410	3,000,000.00	01/25/17
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
Community Business Bank	11/10/16	0.570	5,000,000.00	05/11/17
Community Business Bank	12/08/16	0.640	3,000,000.00	06/08/17
TOTAL TIME DEPOSITS DECEMBER 2016			**5,286,440,000.00**	

BANK DEMAND DEPOSITS
DECEMBER 2016
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 1,334,498	$ 3,777,631
2	1,093,703	4,237,424
3	1,093,703	4,237,424
4	1,093,703	4,237,424
5	1,261,068	3,113,321
6	1,180,659	2,844,296
7	1,011,553	3,310,316
8	1,008,250	3,217,901
9	1,011,949	3,754,357
10	1,011,949	3,754,357
11	1,011,949	3,754,357
12	994,973	3,391,435
13	910,280	2,240,460
14	873,533	5,153,365
15	947,213	4,022,134
16	1,235,852	4,304,874
17	1,235,852	4,304,874
18	1,235,852	4,304,874
19	916,004	4,017,536
20	1,002,212	3,359,200
21	842,165	3,436,115
22	779,956	3,559,131
23	787,506	3,506,909
24	787,506	3,506,909
25	787,506	3,506,909
26	787,506	3,506,909
27	916,070	2,939,003
28	1,054,489	2,725,807
29	861,100	4,696,990
30	770,649	5,410,326
31	770,649	5,411,110

AVERAGE DOLLAR DAYS. $987,415 a/

a/ The prescribed bank balance for December was $1,031,000,000. This consisted of $976,000,000 in compensating balances for services, balances for uncollected funds of $ 56,000,000 and a deduction of $1,000,000 for December 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 December 14, 2016, has determined and designated the amount of money available for deposit and investment as of December 7, 2016, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 975,700,000

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)	12/12/2016	12/16/2016	$ 2,934,900,000	$ (2,321,500,000)	$ 5,256,400,000	$ 2,934,900,000
(2)	12/19/2016	12/23/2016	$ 2,099,200,000	$ (222,300,000)	$ 5,256,400,000	$ 5,034,100,000
(3)	12/26/2016	12/30/2016	$ 2,581,300,000	$ 2,359,000,000	$ 5,256,400,000	$ 7,615,400,000
(4)	1/2/2017	1/6/2017	$ 89,900,000	$ 2,448,900,000	$ 5,256,400,000	$ 7,705,300,000
(5)	1/9/2017	1/13/2017	$ 102,500,000	$ 2,551,400,000	$ 5,256,400,000	$ 7,807,800,000
(6)	1/16/2017	1/20/2017	$ 2,483,500,000	$ 5,034,900,000	$ 5,256,400,000	$ 10,291,300,000
(7)	1/23/2017	1/27/2017	$ 1,434,800,000	$ 6,469,700,000	$ 5,256,400,000	$ 11,726,100,000
(8)	1/30/2017	2/3/2017	$ 9,500,000	$ 6,479,200,000	$ 5,256,400,000	$ 11,735,600,000
(9)	2/6/2017	2/10/2017	$ (2,332,900,000)	$ 4,146,300,000	$ 5,256,400,000	$ 9,402,700,000
(10)	2/13/2017	2/17/2017	$ (1,792,500,000)	$ 2,353,800,000	$ 5,256,400,000	$ 7,610,200,000

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 $ 975,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Member

Dated: December 14, 2016

* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 1/31/17
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
02/14/17	01/25/17	UBSSEC	103736	FHLMC 2.21 (CALLABLE)	2.210	02/14/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/14/17	01/25/17	WFI	103737	FHLMC 2.30 (CALLABLE)	2.300	02/14/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/15/17	01/25/17	SUN	103738	FHLB 2.21 (CALLABLE)	2.210	02/15/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/15/17	01/25/17	LOOP	103739	FHLMC 2.30 (CALLABLE)	2.300	02/15/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/16/17	01/26/17	RBCCM	103749	FHLMC 2.32 (CALLABLE)	2.320	02/16/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/16/17	01/26/17	MIZO	103751	FHLMC 2.32 (CALLABLE)	2.320	02/16/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/16/17	01/26/17	MFR	103756	FHLMC 2.32 (CALLABLE)	2.320	02/16/22	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/06/17	01/27/17	TULL	103760	FFCB 1.67 (CALLABLE)	1.670	02/06/20	100.00	$18,000,000.00	$18,000,000.00	$0.00
02/10/17	01/27/17	MORCO	103764	FHLMC 1.70 (CALLABLE)	1.700	02/10/20	100.00	$25,000,000.00	$25,000,000.00	$0.00
02/01/17	01/31/17	JPM	103792	JUPITER SEC COMPANY LLC CP	0.730	03/02/17	0.73	$50,000,000.00	$49,970,597.22	$0.00
							PSI Non-Trading Total	$268,000,000.00	$267,970,597.22	$0.00
SANIT - SANITATION DISTRICT										
02/16/17	01/25/17	PIPE	103732	FHLMC 2.19 (CALLABLE)	2.190	02/16/22	100.00	$35,100,000.00	$35,100,000.00	$0.00
							SPI Total	$35,100,000.00	$35,100,000.00	$0.00
							Totals	**$303,100,000.00**	**$303,070,597.22**	**$0.00**