COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

Board of Supervisors
HILDA L. SOLIS
First District
MARK RIDLEY-THOMAS
Second District
SHEILA KUEHL
Third District
JANICE HAHN
Fourth District
KATHRYN BARGER
Fifth District

February 28, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

SUBJECT: **REPORT OF INVESTMENTS FOR THE MONTH OF JANUARY 2018**

The Report of Investments for the month of January 2018 has been compiled pursuant to the California Government Code, and the Treasurer and Tax Collector's Investment Policy.

All investments made during the month of January 2018 were in accordance with the California Government Code and conform to the Treasurer and Tax Collector's Investment Policy.

The attached Schedules A and B summarize important Treasury Pool information. You will find the complete monthly Report of Investments at the following link:

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

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

JK:NI:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JANUARY 2018

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 2018

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 2018

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

Summary of the amortized cost value of securities maturing within selected time frames

XVI. Composition of PSI Portfolio by Maturity Chart

Graphic presentation of the percentage composition of the pooled portfolio by selected maturity ranges

XVII. Pooled Money Investment Board Letter – Treasurer State of California

Summary of State Treasurer's Local Agency Investment Fund (LAIF)

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2018

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 1/31/18		
At Cost	$ 31,459,672,983	$ 165,251,813
At Market	$ 31,070,105,460	$ 161,937,717
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	12.24%	30.25%
United States Government and Agency Obligations	60.88%	41.24%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	26.75%	0.00%
Municipal Obligations	0.05%	2.45%
Corporate and Deposit Notes	0.08%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	26.06%
1-60 days	37.94%	
61 days-1 year	15.85%	41.47%
Over 1 year	46.21%	58.53%
Weighted Average Days to Maturity	585	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JANUARY 31, 2018

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, 2018:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	26.75%
Corporate and Deposit Notes	-	-	-	0.00%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	12.24%
U.S. Agency Securities	AA+	Aaa	AAA	54.48%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.19%
U.S. Treasury Bills	AA+	Aaa	AAA	5.21%
				100.00%
SPI				
Local Agency Investment Fund	Not Rated	Not Rated	Not Rated	26.06%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.45%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	15.13%
	A+	Aa2	AA-	15.12%
U.S. Agency Securities	AA+	Aaa	AAA	41.24%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

JANUARY 31, 2018

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 1/31/18	$ 31,459,672,983
Market Value at 1/31/18	$ 31,070,105,460
Average Daily Balance	$ 31,744,293,510
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 15,032,245
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 41,693,254
Earnings for the Past 12 Months	$ 394,748,448
Earnings Rate for the Month	1.54%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JANUARY 31, 2018

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	50,920,850.01	
Bank of the West - Concentration	$	78,367,065.52	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	102,082,333.53	(B)
Union Bank- Concentration	$	959,777.00	
Wells Fargo - Concentration	$	1,480,943.63	
Total Ledger Balance for all Banks	$	233,810,969.69	

(A) $76.656 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

(B) $100 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

TREASURER'S ACTIVITY FOR JANUARY 2018
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 2018

Total Deposits	$ 4,683,171,365.87
Total Disbursements	$ 6,143,035,944.57
Discretionary Funds Liquidity Withdrawal Ratio:	
As of January 31, 2018	1.84

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
February	$ 7,060,963,000.00	$ 3,453,300,000.00	$ 4,446,400,000.00	$ 6,067,863,000.00
March	$ 4,881,451,000.00	$ 6,584,900,000.00	$ 4,626,800,000.00	$ 12,907,414,000.00
April	$ 1,057,807,000.00	$ 8,184,300,000.00	$ 5,364,000,000.00	$ 16,785,521,000.00
May	$ 759,409,000.00	$ 3,172,900,000.00	$ 5,504,700,000.00	$ 15,213,130,000.00
June	$ 300,000,000.00	$ 3,785,000,000.00	$ 5,705,700,000.00	$ 13,592,430,000.00
July	$ 3,066,000.00	$ 3,342,400,000.00	$ 6,251,800,000.00	$ 10,686,096,000.00

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 2018, the Treasurer placed $76.656 million in the Bank of the West Money Market Plus Account and $100 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $76.656 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENT TRANSACTIONS FOR JANUARY 2018
COMPLIANCE REPORT

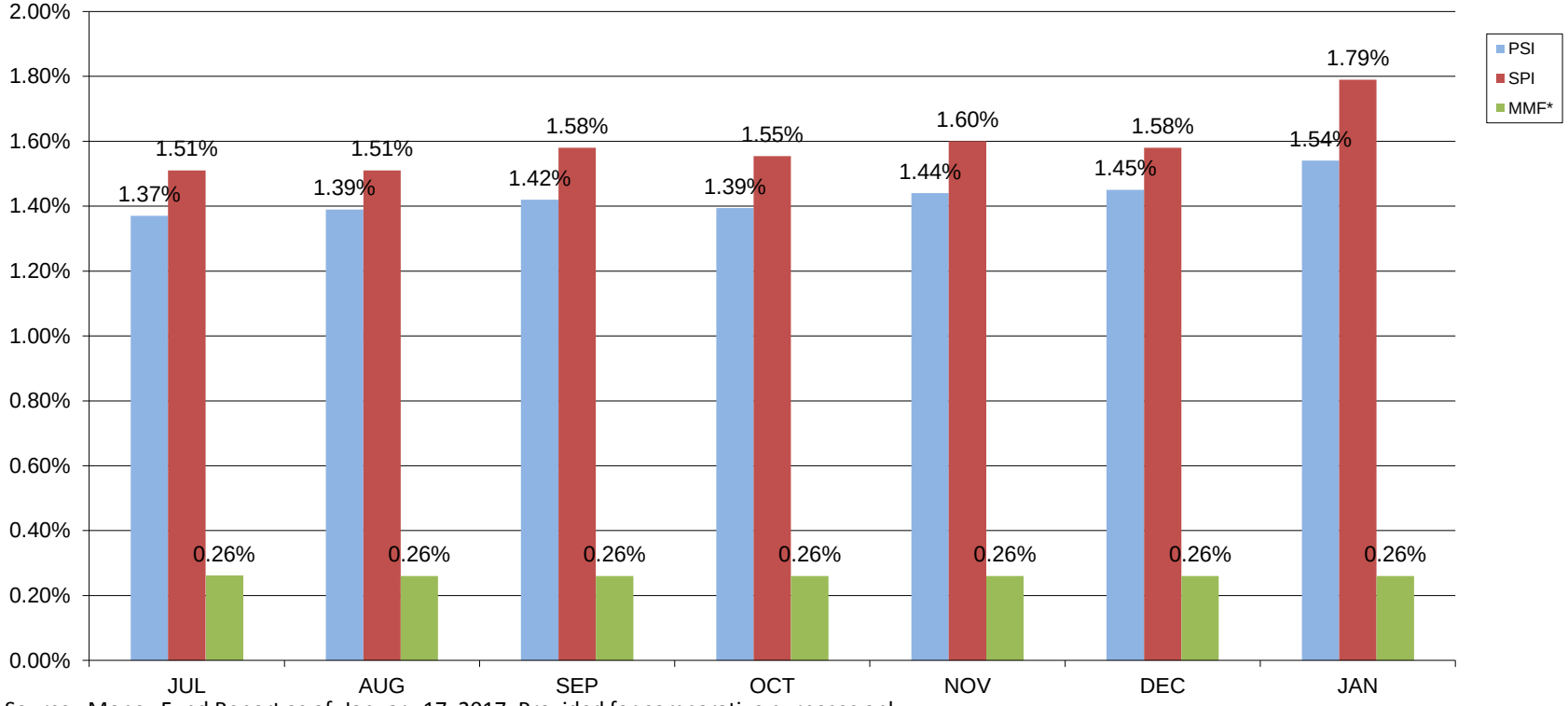
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of January 2018

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 1/31/2018
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
1/1/2018	$ 32,978,029,104.62	$ 165,351,437.34
1/2/2018	32,461,234,733.98	165,121,437.34
1/3/2018	32,622,712,358.38	165,121,437.34
1/4/2018	32,584,562,179.15	165,121,437.34
1/5/2018	32,257,671,197.66	165,121,437.34
1/6/2018	32,257,671,197.66	165,121,437.34
1/7/2018	32,257,671,197.66	165,121,437.34
1/8/2018	32,001,600,712.74	165,121,437.34
1/9/2018	31,990,709,235.10	165,121,437.34
1/10/2018	32,181,013,698.53	165,121,437.34
1/11/2018	32,110,156,454.59	165,121,437.34
1/12/2018	31,808,154,254.68	165,121,437.34
1/13/2018	31,808,154,254.68	165,121,437.34
1/14/2018	31,808,154,254.68	165,121,437.34
1/15/2018	31,808,154,254.68	165,121,437.34
1/16/2018	31,672,655,351.21	165,251,776.10
1/17/2018	31,807,467,017.70	165,251,776.10
1/18/2018	31,769,680,770.85	165,251,776.10
1/19/2018	30,963,750,638.11	165,251,776.10
1/20/2018	30,963,750,638.11	165,251,776.10
1/21/2018	30,963,750,638.11	165,251,776.10
1/22/2018	30,951,563,420.49	165,251,776.10
1/23/2018	30,995,225,945.16	165,251,776.10
1/24/2018	31,004,762,664.18	165,251,776.10
1/25/2018	30,991,762,222.61	165,251,776.10
1/26/2018	31,178,880,584.91	165,251,776.10
1/27/2018	31,178,880,584.91	165,251,776.10
1/28/2018	31,178,880,584.91	165,251,776.10
1/29/2018	32,167,197,935.93	165,251,776.10
1/30/2018	31,889,567,734.56	165,251,776.10
1/31/2018	31,459,672,982.92	165,251,813.02
	$ 31,744,293,509.79	**$ 165,196,129.50**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 1/31/2018 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$27,345,846	$250,784
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	14,347,408	37
Prior Accrual Adjustment		-
Total Revenues	$41,693,254	$250,821
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,095
	-	$5,095
NET INCOME	$41,693,254	$245,726

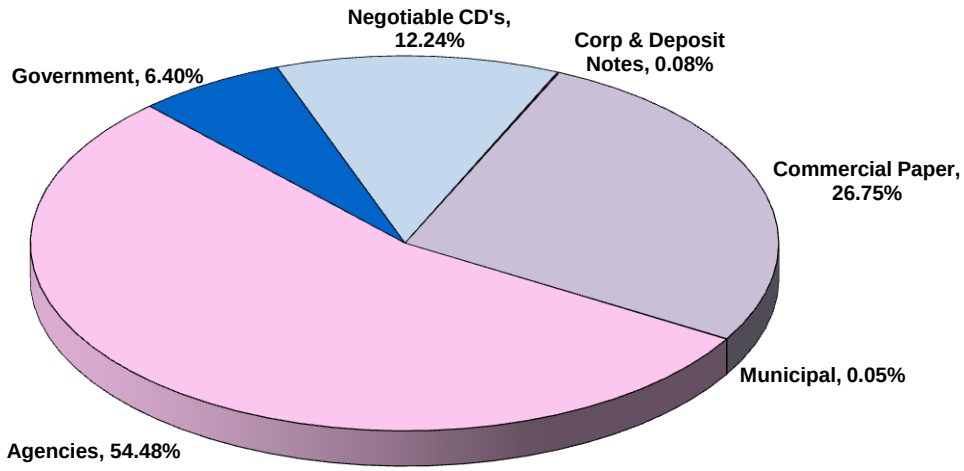
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of January 31, 2018
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	46.69%	
Los Angeles County and Related Entities	45.26%	
Consolidated Sanitation Districts		2.47%
Metropolitan Transportation Authority		1.13%
Miscellaneous Agencies Pooled Investments		2.07%
South Coast Air Quality Management District		1.92%
Miscellaneous		0.02%
Subtotal	91.95%	7.61%
County Bond Proceeds and Repayment Funds		0.44%
Grand Total	91.95%	8.05%

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY SECURITY TYPE
AS OF JANUARY 2018
ATTACHMENT VII



	In Thousands
Negotiable CD's	3,850,030
Corp & Deposit Notes	24,965
Bankers Acceptance	-
Commercial Paper	8,415,867
Municipal	15,000
Agencies	17,139,896
Other	-
Government	2,013,915
Total	$ 31,459,673

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, 2018 to January 31, 2018
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	1/2/2018	106706	THUNDER BAY FUNDING LLC CP	1.65	3/1/2018	36,000,000.00	35,904,300.00	0	CITI	BLAYV
NTRD	CPD	1/2/2018	106707	AUTOBAHN FUNDING CO LLC CF	1.47	1/24/2018	50,000,000.00	49,955,083.33	0	CITI	CRSU
NTRD	CPD	1/2/2018	106708	AUTOBAHN FUNDING CO LLC CF	1.47	1/24/2018	50,000,000.00	49,955,083.33	0	CITI	BLAYV
NTRD	CPD	1/2/2018	106709	AUTOBAHN FUNDING CO LLC CF	1.47	1/24/2018	10,000,000.00	9,991,016.67	0	CITI	BLAYV
NTRD	CPD	1/2/2018	106711	AUTOBAHN FUNDING CO LLC CF	1.42	1/9/2018	20,000,000.00	19,994,477.78	0	CITI	CRSU
NTRD	CPD	1/2/2018	106712	ABBEY NATIONAL TREAS SV PL	1.42	1/3/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/2/2018	106713	ABBEY NATIONAL TREAS SV PL	1.42	1/3/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/2/2018	106714	AUTOBAHN FUNDING CO LLC CF	1.5	2/2/2018	50,000,000.00	49,935,416.67	0	CITI	BLAYV
NTRD	CPD	1/2/2018	106715	NATIXIS NY BRANCH CP	1.42	1/9/2018	50,000,000.00	49,986,194.44	0	CITI	UBSSEC
NTRD	CPD	1/2/2018	106719	ATLANTIC ASSET SEC LLC CP	1.55	2/2/2018	10,000,000.00	9,986,652.78	0	CITI	JPM
NTRD	CPD	1/2/2018	106721	ABBEY NATIONAL TREAS SV PL	1.42	1/9/2018	47,474,000.00	47,460,891.90	0	CITI	BNY
NTRD	CPD	1/3/2018	106722	THUNDER BAY FUNDING LLC CP	1.63	3/6/2018	9,125,000.00	9,099,384.10	0	CITI	JPM
NTRD	CPD	1/3/2018	106723	TOYOTA MOTOR CREDIT CORP	1.52	2/20/2018	50,000,000.00	49,898,666.67	0	CITI	TFS
NTRD	CPD	1/3/2018	106726	DANSKE CORP CP	1.62	4/2/2018	30,000,000.00	29,879,850.00	0	CITI	KEYBANC
NTRD	CPD	1/3/2018	106729	CREDIT AGRICOLE CIB NY BR	1.54	3/5/2018	50,000,000.00	49,869,527.78	0	CITI	MFR
NTRD	CPD	1/3/2018	106730	AUTOBAHN FUNDING CO LLC CF	1.5	2/2/2018	38,000,000.00	37,952,500.00	0	CITI	BLAYV
NTRD	CPD	1/3/2018	106731	AUTOBAHN FUNDING CO LLC CF	1.5	2/5/2018	50,000,000.00	49,931,250.00	0	CITI	BLAYV
NTRD	CPD	1/3/2018	106733	ING U.S. FUNDING LLC CP	1.65	4/23/2018	9,873,000.00	9,823,223.63	0	CITI	JPM
NTRD	CPD	1/4/2018	106735	AUTOBAHN FUNDING CO LLC CF	1.5	2/5/2018	50,000,000.00	49,933,333.33	0	CITI	LOOP
NTRD	CPD	1/4/2018	106741	ABBEY NATIONAL TREAS SV PL	1.42	1/5/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/4/2018	106742	ABBEY NATIONAL TREAS SV PL	1.42	1/5/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/4/2018	106743	ABBEY NATIONAL TREAS SV PL	1.42	1/5/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/4/2018	106745	NATIXIS NY BRANCH CP	1.41	1/5/2018	50,000,000.00	49,998,041.67	0	CITI	UBSSEC
NTRD	CPD	1/4/2018	106746	ATLANTIC ASSET SEC LLC CP	1.7	4/9/2018	10,567,000.00	10,519,595.26	0	CITI	JPM
NTRD	CPD	1/4/2018	106732	PRIVATE EXPORT FUNDING COF	1.52	2/12/2018	50,000,000.00	49,917,666.67	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106725	THUNDER BAY FUNDING LLC CP	1.48	1/24/2018	50,000,000.00	49,960,944.44	0	CITI	CRSU
NTRD	CPD	1/5/2018	106738	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,928,222.22	0	CITI	LOOP
NTRD	CPD	1/5/2018	106739	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,928,222.22	0	CITI	LOOP
NTRD	CPD	1/5/2018	106744	AUTOBAHN FUNDING CO LLC CF	1.5	2/6/2018	50,000,000.00	49,933,333.33	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106752	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,928,222.22	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106753	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,928,222.22	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106754	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	9,162,000.00	9,148,847.44	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106755	MONT BLANC CAPITAL CORP CF	1.57	1/29/2018	50,000,000.00	49,947,666.67	0	CITI	LOOP
NTRD	CPD	1/5/2018	106756	LA FAYETTE ASSET SEC LLC C	1.51	2/14/2018	20,000,000.00	19,966,444.44	0	CITI	MS
NTRD	CPD	1/5/2018	106761	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	50,000,000.00	49,787,500.00	0	CITI	BLAYV
NTRD	CPD	1/5/2018	106763	ATLANTIC ASSET SEC LLC CP	1.68	4/6/2018	14,489,000.00	14,427,470.05	0	CITI	MFR
NTRD	CPD	1/8/2018	106764	CHEVRON CORP CP	1.49	2/7/2018	50,000,000.00	49,937,916.67	0	CITI	BCI
NTRD	CPD	1/8/2018	106765	AUTOBAHN FUNDING CO LLC CF	1.5	2/9/2018	50,000,000.00	49,933,333.33	0	CITI	BLAYV
NTRD	CPD	1/8/2018	106766	AUTOBAHN FUNDING CO LLC CF	1.5	2/7/2018	35,000,000.00	34,956,250.00	0	CITI	CRSU
NTRD	CPD	1/8/2018	106767	TOYOTA MOTOR CREDIT CORP	1.51	2/20/2018	40,000,000.00	39,927,855.56	0	CITI	TFS

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NTRD	CPD	1/8/2018	106769	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	17,186,000.00	17,115,394.18	0	CITI	JPM
NTRD	CPD	1/8/2018	106771	CHARIOT FUNDING LLC CP	1.86	7/2/2018	2,016,000.00	1,997,772.00	0	CITI	RBCCM
NTRD	CPD	1/9/2018	106773	CHEVRON CORP CP	1.45	2/12/2018	50,000,000.00	49,931,527.78	0	CITI	JPM
NTRD	CPD	1/9/2018	106774	LA FAYETTE ASSET SEC LLC C	1.43	1/26/2018	25,000,000.00	24,983,118.06	0	CITI	MS
NTRD	CPD	1/9/2018	106775	ABBEY NATIONAL TREAS SV PL	1.42	1/26/2018	50,000,000.00	49,966,472.22	0	CITI	BNY
NTRD	CPD	1/9/2018	106776	ABBEY NATIONAL TREAS SV PL	1.42	1/25/2018	50,000,000.00	49,968,444.44	0	CITI	BNY
NTRD	CPD	1/9/2018	106777	CHEVRON CORP CP	1.45	2/9/2018	50,000,000.00	49,937,569.44	0	CITI	BCI
NTRD	CPD	1/9/2018	106778	CHEVRON CORP CP	1.45	2/9/2018	50,000,000.00	49,937,569.44	0	CITI	BCI
NTRD	CPD	1/9/2018	106779	AUTOBAHN FUNDING CO LLC CF	1.42	1/16/2018	15,000,000.00	14,995,858.33	0	CITI	CRSU
NTRD	CPD	1/9/2018	106780	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	2,564,000.00	2,553,587.31	0	CITI	JPM
NTRD	CPD	1/9/2018	106782	CRC FUNDING LLC CP	1.7	4/11/2018	14,274,000.00	14,211,987.40	0	CITI	BLAYV
NTRD	CPD	1/10/2018	106783	REGENCY MARKETS NO. 1 LLC	1.49	1/23/2018	32,769,000.00	32,751,368.46	0	CITI	BLAYV
NTRD	CPD	1/10/2018	106784	THUNDER BAY FUNDING LLC CP	1.47	1/23/2018	25,000,000.00	24,986,729.17	0	CITI	CRSU
NTRD	CPD	1/10/2018	106785	ABBEY NATIONAL TREAS SV PL	1.42	1/11/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/10/2018	106786	ABBEY NATIONAL TREAS SV PL	1.42	1/11/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/10/2018	106787	TOYOTA MOTOR CREDIT CORP	1.52	2/27/2018	50,000,000.00	49,898,666.67	0	CITI	TFS
NTRD	CPD	1/10/2018	106788	AUTOBAHN FUNDING CO LLC CF	1.5	2/9/2018	25,000,000.00	24,968,750.00	0	CITI	BLAYV
NTRD	CPD	1/10/2018	106789	CREDIT AGRICOLE CIB NY BR	1.56	3/12/2018	50,000,000.00	49,867,833.33	0	CITI	MFR
NTRD	CPD	1/10/2018	106792	CREDIT AGRICOLE CIB NY BR	1.53	3/1/2018	50,000,000.00	49,893,750.00	0	CITI	MFR
NTRD	CPD	1/10/2018	106793	THUNDER BAY FUNDING LLC CP	1.71	4/10/2018	1,763,000.00	1,755,463.18	0	CITI	CRSU
NTRD	CPD	1/11/2018	106795	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,942,625.00	0	CITI	JPM
NTRD	CPD	1/11/2018	106796	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,942,625.00	0	CITI	JPM
NTRD	CPD	1/11/2018	106797	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,942,625.00	0	CITI	JPM
NTRD	CPD	1/11/2018	106798	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	14,902,000.00	14,884,899.96	0	CITI	JPM
NTRD	CPD	1/11/2018	106799	MICROSOFT CORPORATION CP	1.47	2/6/2018	50,000,000.00	49,946,916.67	0	CITI	MFR
NTRD	CPD	1/11/2018	106800	MICROSOFT CORPORATION CP	1.47	2/6/2018	35,000,000.00	34,962,841.67	0	CITI	MFR
NTRD	CPD	1/11/2018	106801	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	50,000,000.00	49,943,000.00	0	CITI	BLAYV
NTRD	CPD	1/11/2018	106802	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	50,000,000.00	49,943,000.00	0	CITI	BLAYV
NTRD	CPD	1/11/2018	106803	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	38,206,000.00	38,162,445.16	0	CITI	BLAYV
NTRD	CPD	1/11/2018	106807	ABBEY NATIONAL TREAS SV PL	1.4	1/12/2018	30,708,000.00	30,706,805.80	0	CITI	MFR
NTRD	CPD	1/12/2018	106809	LA FAYETTE ASSET SEC LLC C	1.46	2/15/2018	50,000,000.00	49,931,055.56	0	CITI	LOOP
NTRD	CPD	1/12/2018	106810	LA FAYETTE ASSET SEC LLC C	1.47	2/20/2018	20,000,000.00	19,968,150.00	0	CITI	MS
NTRD	CPD	1/12/2018	106812	LA FAYETTE ASSET SEC LLC C	1.71	4/4/2018	42,580,000.00	42,414,150.90	0	CITI	RBCCM
NTRD	CPD	1/12/2018	106804	AUTOBAHN FUNDING CO LLC CF	1.5	2/12/2018	50,000,000.00	49,935,416.67	0	CITI	BLAYV
NTRD	CPD	1/12/2018	106805	AUTOBAHN FUNDING CO LLC CF	1.5	2/14/2018	50,000,000.00	49,931,250.00	0	CITI	BLAYV
NTRD	CPD	1/16/2018	106813	EMERSON ELECTRIC COMPANY	1.5	2/22/2018	36,600,000.00	36,543,575.00	0	CITI	LOOP
NTRD	CPD	1/16/2018	106814	SHEFFIELD RECEIVABLES CORF	1.55	2/15/2018	50,000,000.00	49,935,416.67	0	CITI	LOOP
NTRD	CPD	1/16/2018	106815	LA FAYETTE ASSET SEC LLC C	1.46	2/13/2018	25,000,000.00	24,971,611.11	0	CITI	CRSU
NTRD	CPD	1/16/2018	106816	AUTOBAHN FUNDING CO LLC CF	1.48	2/14/2018	25,000,000.00	24,970,194.44	0	CITI	CRSU
NTRD	CPD	1/16/2018	106818	MICROSOFT CORPORATION CP	1.47	2/5/2018	50,000,000.00	49,959,166.67	0	CITI	BLAYV

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NTRD	CPD	1/16/2018	106819	LA FAYETTE ASSET SEC LLC C	1.71	4/4/2018	4,820,000.00	4,802,141.90	0	CITI	RBCCM
NTRD	CPD	1/16/2018	106820	DANSKE CORP CP	1.65	3/13/2018	1,960,000.00	1,954,969.33	0	CITI	JPM
NTRD	CPD	1/16/2018	106821	TOYOTA MOTOR CREDIT CORP	1.51	2/15/2018	1,040,000.00	1,038,691.33	0	CITI	BNY
NTRD	CPD	1/16/2018	106822	CHARIOT FUNDING LLC CP	1.86	7/5/2018	1,050,000.00	1,040,777.50	0	CITI	RBCCM
NTRD	CPD	1/16/2018	106823	CAFCO LLC CP	1.7	4/17/2018	16,604,000.00	16,532,648.92	0	CITI	CRSU
NTRD	CPD	1/17/2018	106827	MICROSOFT CORPORATION CP	1.47	2/6/2018	50,000,000.00	49,959,166.67	0	CITI	BCI
NTRD	CPD	1/17/2018	106828	MICROSOFT CORPORATION CP	1.47	2/6/2018	25,000,000.00	24,979,583.33	0	CITI	BCI
NTRD	CPD	1/17/2018	106830	ABBEY NATIONAL TREAS SV PL	1.54	3/1/2018	50,000,000.00	49,908,027.78	0	CITI	MFR
NTRD	CPD	1/17/2018	106831	ATLANTIC ASSET SEC LLC CP	1.42	1/26/2018	21,711,000.00	21,703,292.60	0	CITI	BCI
NTRD	CPD	1/17/2018	106835	ABBEY NATIONAL TREAS SV PL	1.42	1/18/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/17/2018	106836	ABBEY NATIONAL TREAS SV PL	1.42	1/18/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/17/2018	106839	DANSKE CORP CP	1.55	2/16/2018	4,415,000.00	4,409,297.29	0	CITI	BCI
NTRD	CPD	1/17/2018	106840	LA FAYETTE ASSET SEC LLC C	1.73	4/16/2018	3,376,000.00	3,361,561.04	0	CITI	CRSU
NTRD	CPD	1/17/2018	106833	CHEVRON CORP CP	1.46	2/20/2018	50,000,000.00	49,931,055.56	0	CITI	BLAYV
NTRD	CPD	1/18/2018	106834	ATLANTIC ASSET SEC LLC CP	1.48	2/16/2018	50,000,000.00	49,940,388.89	0	CITI	BLAYV
NTRD	CPD	1/18/2018	106841	AUTOBAHN FUNDING CO LLC CF	1.49	2/27/2018	30,000,000.00	29,950,333.33	0	CITI	LOOP
NTRD	CPD	1/18/2018	106842	SHEFFIELD RECEIVABLES CORF	1.5	2/23/2018	50,000,000.00	49,925,000.00	0	CITI	RBCCM
NTRD	CPD	1/18/2018	106843	EMERSON ELECTRIC COMPANY	1.49	2/23/2018	50,000,000.00	49,925,500.00	0	CITI	LOOP
NTRD	CPD	1/18/2018	106844	LA FAYETTE ASSET SEC LLC C	1.47	2/9/2018	30,000,000.00	29,973,050.00	0	CITI	MS
NTRD	CPD	1/18/2018	106845	TOYOTA MOTOR CREDIT CORP	1.53	3/5/2018	25,000,000.00	24,951,125.00	0	CITI	TFS
NTRD	CPD	1/18/2018	106847	DANSKE CORP CP	1.71	4/16/2018	7,821,000.00	7,788,308.22	0	CITI	BCI
NTRD	CPD	1/18/2018	106848	CREDIT AGRICOLE CIB NY BR	1.52	3/5/2018	50,000,000.00	49,902,888.89	0	CITI	MFR
NTRD	CPD	1/18/2018	106829	OLD LINE FUNDING LLC CP	1.53	2/20/2018	40,000,000.00	39,943,900.00	0	CITI	RBCCM
NTRD	CPD	1/19/2018	106849	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	50,000,000.00	49,932,000.00	0	CITI	JPM
NTRD	CPD	1/19/2018	106850	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	50,000,000.00	49,932,000.00	0	CITI	JPM
NTRD	CPD	1/19/2018	106851	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	35,640,000.00	35,591,529.60	0	CITI	JPM
NTRD	CPD	1/19/2018	106852	AUTOBAHN FUNDING CO LLC CF	1.5	2/27/2018	45,000,000.00	44,926,875.00	0	CITI	BLAYV
NTRD	CPD	1/19/2018	106853	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	25,000,000.00	24,970,833.33	0	CITI	CRSU
NTRD	CPD	1/19/2018	106854	LA FAYETTE ASSET SEC LLC C	1.48	2/13/2018	50,000,000.00	49,948,611.11	0	CITI	LOOP
NTRD	CPD	1/19/2018	106857	LA FAYETTE ASSET SEC LLC C	1.73	4/16/2018	14,583,000.00	14,522,030.91	0	CITI	BLAYV
NTRD	CPD	1/22/2018	106858	SHEFFIELD RECEIVABLES CORF	1.5	2/21/2018	50,000,000.00	49,937,500.00	0	CITI	BLAYV
NTRD	CPD	1/22/2018	106859	OLD LINE FUNDING LLC CP	1.7	4/23/2018	38,000,000.00	37,836,705.56	0	CITI	LOOP
NTRD	CPD	1/22/2018	106860	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	50,000,000.00	49,918,750.00	0	CITI	CRSU
NTRD	CPD	1/22/2018	106856	ATLANTIC ASSET SEC LLC CP	1.51	2/22/2018	50,000,000.00	49,934,986.11	0	CITI	MS
NTRD	CPD	1/22/2018	106862	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,920,833.33	0	CITI	LOOP
NTRD	CPD	1/22/2018	106863	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,984,222.22	0	CITI	BNY
NTRD	CPD	1/22/2018	106864	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,984,222.22	0	CITI	BNY
NTRD	CPD	1/22/2018	106865	ATLANTIC ASSET SEC LLC CP	1.51	2/22/2018	50,000,000.00	49,934,986.11	0	CITI	MS
NTRD	CPD	1/22/2018	106866	REGENCY MARKETS NO. 1 LLC	1.5	2/8/2018	8,246,000.00	8,240,159.08	0	CITI	JPM
NTRD	CPD	1/22/2018	106868	ABBEY NATIONAL TREAS SV PL	1.53	3/1/2018	21,795,000.00	21,759,801.08	0	CITI	MFR

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NTRD	CPD	1/23/2018	106869	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,922,916.67	0	CITI	CRSU
NTRD	CPD	1/23/2018	106870	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	40,000,000.00	39,938,333.33	0	CITI	CRSU
NTRD	CPD	1/23/2018	106871	LA FAYETTE ASSET SEC LLC C	1.51	3/15/2018	25,000,000.00	24,946,520.83	0	CITI	BCI
NTRD	CPD	1/23/2018	106872	OLD LINE FUNDING LLC CP	1.49	3/8/2018	25,000,000.00	24,954,472.22	0	CITI	LOOP
NTRD	CPD	1/23/2018	106861	REGENCY MARKETS NO. 1 LLC	1.48	1/31/2018	41,000,000.00	40,986,515.56	0	CITI	JPM
NTRD	CPD	1/23/2018	106878	SHEFFIELD RECEIVABLES CORF	1.53	3/15/2018	22,110,000.00	22,062,076.58	0	CITI	MFR
NTRD	CPD	1/23/2018	106876	REGENCY MARKETS NO. 1 LLC	1.5	2/8/2018	32,773,000.00	32,751,151.33	0	CITI	BLAYV
NTRD	CPD	1/24/2018	106879	ATLANTIC ASSET SEC LLC CP	1.5	3/6/2018	50,000,000.00	49,914,583.33	0	CITI	CRSU
NTRD	CPD	1/24/2018	106880	ABBEY NATIONAL TREAS SV PL	1.42	1/26/2018	50,000,000.00	49,996,055.56	0	CITI	RBCCM
NTRD	CPD	1/24/2018	106881	ABBEY NATIONAL TREAS SV PL	1.42	1/26/2018	25,000,000.00	24,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/24/2018	106882	LA FAYETTE ASSET SEC LLC C	1.43	1/30/2018	25,000,000.00	24,994,041.67	0	CITI	JPM
NTRD	CPD	1/24/2018	106883	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	25,000,000.00	24,976,041.67	0	CITI	BLAYV
NTRD	CPD	1/24/2018	106884	SHEFFIELD RECEIVABLES CORF	1.54	3/15/2018	50,000,000.00	49,893,055.56	0	CITI	MS
NTRD	CPD	1/24/2018	106886	DANSKE CORP CP	1.7	4/4/2018	3,455,000.00	3,443,579.31	0	CITI	JPM
NTRD	CPD	1/24/2018	106887	MONT BLANC CAPITAL CORP CF	1.55	2/14/2018	12,000,000.00	11,989,150.00	0	CITI	JPM
NTRD	CPD	1/24/2018	106888	ABBEY NATIONAL TREAS SV PL	1.53	3/5/2018	39,219,000.00	39,152,327.70	0	CITI	MFR
NTRD	CPD	1/25/2018	106889	ABBEY NATIONAL TREAS SV PL	1.42	1/26/2018	50,000,000.00	49,998,027.78	0	CITI	BNY
NTRD	CPD	1/25/2018	106890	REGENCY MARKETS NO. 1 LLC	1.52	2/26/2018	12,936,000.00	12,918,522.03	0	CITI	BLAYV
NTRD	CPD	1/25/2018	106891	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	50,000,000.00	49,925,000.00	0	CITI	BLAYV
NTRD	CPD	1/25/2018	106892	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	25,000,000.00	24,962,500.00	0	CITI	BLAYV
NTRD	CPD	1/25/2018	106893	ABBEY NATIONAL TREAS SV PL	1.54	3/9/2018	25,000,000.00	24,954,013.89	0	CITI	MFR
NTRD	CPD	1/25/2018	106895	CIESCO LLC CP	1.55	3/21/2018	5,425,000.00	5,412,153.30	0	CITI	CRSU
NTRD	CPD	1/25/2018	106898	DANSKE CORP CP	1.7	4/16/2018	11,683,000.00	11,638,312.53	0	CITI	JPM
NTRD	CPD	1/26/2018	106911	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	28,860,000.00	28,834,747.50	0	CITI	CRSU
NTRD	CPD	1/26/2018	106901	ATLANTIC ASSET SEC LLC CP	1.52	3/9/2018	50,000,000.00	49,911,333.33	0	CITI	CRSU
NTRD	CPD	1/26/2018	106902	AUTOBAHN FUNDING CO LLC CF	1.5	3/5/2018	30,000,000.00	29,952,500.00	0	CITI	CRSU
NTRD	CPD	1/26/2018	106903	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,929,166.67	0	CITI	BLAYV
NTRD	CPD	1/26/2018	106904	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	10,000,000.00	9,985,833.33	0	CITI	BLAYV
NTRD	CPD	1/26/2018	106905	ATLANTIC ASSET SEC LLC CP	1.51	3/15/2018	50,000,000.00	49,899,333.33	0	CITI	LOOP
NTRD	CPD	1/26/2018	106906	CREDIT AGRICOLE CIB NY BR	1.55	3/26/2018	50,000,000.00	49,872,986.11	0	CITI	MFR
NTRD	CPD	1/26/2018	106907	ATLANTIC ASSET SEC LLC CP	1.48	3/2/2018	25,000,000.00	24,964,027.78	0	CITI	MS
NTRD	CPD	1/26/2018	106908	SHEFFIELD RECEIVABLES CORF	1.5	3/2/2018	50,000,000.00	49,927,083.33	0	CITI	BCI
NTRD	CPD	1/26/2018	106909	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	3,000,000.00	2,995,091.67	0	CITI	JPM
NTRD	CPD	1/26/2018	106913	DANSKE CORP CP	1.72	4/16/2018	12,537,000.00	12,489,080.80	0	CITI	JPM
NTRD	CPD	1/29/2018	106925	ING U.S. FUNDING LLC CP	1.78	5/7/2018	25,000,000.00	24,878,861.11	0	CITI	INGF
NTRD	CPD	1/29/2018	106927	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/29/2018	106928	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/29/2018	106929	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/29/2018	106930	ABBEY NATIONAL TREAS SV PL	1.42	1/30/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/29/2018	106916	AUTOBAHN FUNDING CO LLC CF	1.5	3/9/2018	15,000,000.00	14,975,625.00	0	CITI	BLAYV

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NTRD	CPD	1/29/2018	106917	SHEFFIELD RECEIVABLES CORF	1.5	3/5/2018	50,000,000.00	49,927,083.33	0	CITI	BLAYV
NTRD	CPD	1/29/2018	106918	SHEFFIELD RECEIVABLES CORF	1.5	3/2/2018	50,000,000.00	49,933,333.33	0	CITI	RBCCM
NTRD	CPD	1/29/2018	106919	ATLANTIC ASSET SEC LLC CP	1.48	2/26/2018	50,000,000.00	49,942,444.44	0	CITI	JPM
NTRD	CPD	1/29/2018	106920	LA FAYETTE ASSET SEC LLC C	1.49	3/2/2018	50,000,000.00	49,933,777.78	0	CITI	MS
NTRD	CPD	1/29/2018	106921	ATLANTIC ASSET SEC LLC CP	1.48	2/26/2018	50,000,000.00	49,942,444.44	0	CITI	BCI
NTRD	CPD	1/29/2018	106922	ATLANTIC ASSET SEC LLC CP	1.5	2/28/2018	50,000,000.00	49,937,500.00	0	CITI	LOOP
NTRD	CPD	1/29/2018	106923	ATLANTIC ASSET SEC LLC CP	1.5	2/28/2018	45,000,000.00	44,943,750.00	0	CITI	LOOP
NTRD	CPD	1/29/2018	106932	ABBEY NATIONAL TREAS SV PL	1.54	3/8/2018	50,000,000.00	49,918,722.22	0	CITI	MFR
NTRD	CPD	1/29/2018	106933	DANSKE CORP CP	1.72	4/16/2018	5,220,000.00	5,200,796.20	0	CITI	JPM
NTRD	CPD	1/30/2018	106934	AUTOBAHN FUNDING CO LLC CF	1.5	3/6/2018	30,000,000.00	29,956,250.00	0	CITI	BLAYV
NTRD	CPD	1/30/2018	106935	ABBEY NATIONAL TREAS SV PL	1.42	1/31/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/30/2018	106936	ABBEY NATIONAL TREAS SV PL	1.42	1/31/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/30/2018	106937	ABBEY NATIONAL TREAS SV PL	1.42	1/31/2018	50,000,000.00	49,998,027.78	0	CITI	RBCCM
NTRD	CPD	1/30/2018	106938	CIESCO LLC CP	1.5	2/26/2018	42,350,000.00	42,302,356.25	0	CITI	LOOP
NTRD	CPD	1/30/2018	106939	LA FAYETTE ASSET SEC LLC C	1.49	3/5/2018	50,000,000.00	49,929,638.89	0	CITI	MS
NTRD	CPD	1/30/2018	106942	DANSKE CORP CP	1.73	4/16/2018	13,662,000.00	13,612,103.34	0	CITI	JPM
NTRD	CPD	1/31/2018	106945	ING U.S. FUNDING LLC CP	1.73	5/1/2018	50,000,000.00	49,783,750.00	0	CITI	INGF
NTRD	CPD	1/31/2018	106946	ING U.S. FUNDING LLC CP	1.73	5/1/2018	25,000,000.00	24,891,875.00	0	CITI	INGF
NTRD	CPD	1/31/2018	106947	LA FAYETTE ASSET SEC LLC C	1.47	2/12/2018	50,000,000.00	49,975,500.00	0	CITI	BCI
NTRD	CPD	1/31/2018	106948	SHEFFIELD RECEIVABLES CORF	1.57	3/15/2018	15,000,000.00	14,971,870.83	0	CITI	BCI
NTRD	CPD	1/31/2018	106949	REGENCY MARKETS NO. 1 LLC	1.48	2/12/2018	10,005,000.00	10,000,064.20	0	CITI	JPM
NTRD	CPD	1/31/2018	106950	SHEFFIELD RECEIVABLES CORF	1.52	3/16/2018	50,000,000.00	49,907,111.11	0	CITI	MS
NTRD	CPD	1/31/2018	106953	SHEFFIELD RECEIVABLES CORF	1.43	2/5/2018	25,000,000.00	24,995,034.72	0	CITI	BCI
NTRD	CPD	1/31/2018	106954	LA FAYETTE ASSET SEC LLC C	1.8	5/3/2018	16,159,000.00	16,084,668.60	0	CITI	JPM
	CPD Total						6,641,713,000.00	6,632,891,560.50	0		
NTRD	FFCB	1/3/2018	106649	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	20,000,000.00	20,000,000.00	0	CITI	DCM
NTRD	FFCB	1/3/2018	106650	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	20,000,000.00	20,000,000.00	0	CITI	MORCO
NTRD	FFCB	1/3/2018	106652	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	10,000,000.00	10,000,000.00	0	CITI	SNC
NTRD	FFCB	1/9/2018	106772	FFCB 2.68 (CALLABLE)	2.68	9/5/2023	10,000,000.00	9,990,000.00	2,977.78	CITI	MFR
NTRD	FFCB	1/29/2018	106832	FFCB 2.77 (CALLABLE)	2.77	1/23/2024	25,000,000.00	25,000,000.00	11,541.67	CITI	SUN
	FFCB Total						85,000,000.00	84,990,000.00	14,519.45		
NTRD	FHLB	1/9/2018	106589	FHLB 2.48 (CALLABLE)	2.48	1/9/2023	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLB	1/10/2018	106582	FHLB 2.41 (CALLABLE)	2.41	1/10/2023	25,000,000.00	25,000,000.00	0	CITI	SUN
NTRD	FHLB	1/10/2018	106588	FHLB 2.42 (CALLABLE)	2.42	1/10/2023	25,000,000.00	25,000,000.00	0	CITI	BLAYV
NTRD	FHLB	1/11/2018	106595	FHLB 2.43 (CALLABLE)	2.43	1/11/2023	25,000,000.00	25,000,000.00	0	CITI	MORCO
NTRD	FHLB	1/11/2018	106629	FHLB 2.45 (CALLABLE)	2.45	1/11/2023	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLB	1/25/2018	106759	FHLB 2.35 (CALLABLE)	2.35	1/25/2022	25,000,000.00	25,000,000.00	0	CITI	JEFF
NTRD	FHLB	1/29/2018	106762	FHLB 2.52 (CALLABLE)	2.52	1/30/2023	25,000,000.00	25,000,000.00	0	CITI	MSUSA

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NTRD	FHLB	1/29/2018	106757	FHLB 2.20 (CALLABLE)	2.2	1/29/2021	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLB	1/29/2018	106770	FHLB 2.52 (CALLABLE)	2.52	1/30/2023	25,000,000.00	25,000,000.00	0	CITI	WFI
NTRD	FHLB	1/29/2018	106768	FHLB 2.48 (CALLABLE)	2.48	1/25/2023	15,000,000.00	15,000,000.00	4,133.33	CITI	RBCCM
NTRD	FHLB	1/29/2018	106751	FHLB 2.53 (CALLABLE)	2.53	1/26/2023	25,000,000.00	25,000,000.00	0	CITI	BCI
NTRD	FHLB	1/29/2018	106747	FHLB 2.52 (CALLABLE)	2.52	1/26/2023	25,000,000.00	25,000,000.00	5,250.00	CITI	BBTC
NTRD	FHLB	1/30/2018	106750	FHLB 2.50 (CALLABLE)	2.5	1/30/2023	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FHLB	1/30/2018	106740	FHLB 2.50 (CALLABLE)	2.5	1/30/2023	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
	FHLB Total						340,000,000.00	340,000,000.00	9383.33		
NTRD	FHLM	1/5/2018	106581	FHLMC 2.47 (CALLABLE)	2.47	1/5/2023	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FHLM	1/9/2018	106590	FHLMC 2.50 (CALLABLE)	2.5	1/9/2023	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLM	1/12/2018	106616	FHLMC 2.50 (CALLABLE)	2.5	1/12/2023	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	1/23/2018	106718	FHLMC 2.45 (CALLABLE)	2.45	1/23/2023	25,000,000.00	25,000,000.00	0	CITI	PIPE
	FHLM Total						100,000,000.00	100,000,000.00	0		
NTRD	NCD1	1/5/2018	106760	MUFG UNION BANK NA CD	1.5	2/26/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	1/10/2018	106791	MUFG UNION BANK NA CD	1.5	3/1/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	1/23/2018	106875	MUFG UNION BANK NA CD	1.52	3/5/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	1/25/2018	106899	MUFG UNION BANK NA CD	1.52	3/7/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	1/29/2018	106931	MUFG UNION BANK NA CD	1.52	3/13/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	1/31/2018	106952	MUFG UNION BANK NA CD	1.52	3/22/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						300,000,000.00	300,000,000.00	0		
NTRD	TBIL	1/5/2018	106748	UST BILL	1.7625	1/3/2019	50,000,000.00	49,111,406.25	0	CITI	MFR
NTRD	TBIL	1/5/2018	106749	UST BILL	1.7625	1/3/2019	50,000,000.00	49,111,406.25	0	CITI	MFR
	TBIL Total						100,000,000.00	98,222,812.50	0		
NTRD	YANK1	1/2/2018	106716	CANADIAN IMP. BK OF COM NY	1.7	3/30/2018	50,000,000.00	50,002,406.89	0	CITI	MFR
NTRD	YANK1	1/2/2018	106717	CANADIAN IMP. BK OF COM NY	1.7	3/30/2018	50,000,000.00	50,002,406.89	0	CITI	MFR
NTRD	YANK1	1/2/2018	106710	BNP PARIBAS SF CD	1.5	2/2/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/3/2018	106727	BANK OF NOVA SCOTIA HOUST(	1.71	4/9/2018	50,000,000.00	50,000,000.00	0	CITI	BNY
NTRD	YANK1	1/3/2018	106728	SVENSKA HANDELSBANKEN NY	1.5	2/5/2018	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	1/3/2018	106720	SVENSKA HANDELSBANKEN NY	1.59	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/3/2018	106724	BNP PARIBAS SF CD	1.45	1/24/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/3/2018	106734	BNP PARIBAS SF CD	1.45	1/26/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/4/2018	106736	BARCLAYS BANK PLC NY CD	1.75	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/4/2018	106737	BARCLAYS BANK PLC NY CD	1.75	3/30/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/5/2018	106758	TORONTO DOMINION BANK NY (	1.5	2/14/2018	50,000,000.00	50,000,554.64	0	CITI	MFR
NTRD	YANK1	1/9/2018	106781	BANK OF MONTREAL CHICAGO (	1.51	2/13/2018	50,000,000.00	50,000,485.40	0	CITI	MFR

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NTRD	YANK1	1/10/2018	106790	BARCLAYS BANK PLC NY CD	1.5	2/12/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/10/2018	106794	BARCLAYS BANK PLC NY CD	1.5	2/16/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/11/2018	106806	TORONTO DOMINION BANK NY (	1.5	2/13/2018	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	1/12/2018	106811	DNB BANK ASA NY CD	1.57	3/16/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/16/2018	106817	BNP PARIBAS SF CD	1.45	2/5/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	1/17/2018	106837	DNB BANK ASA NY CD	1.57	3/16/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/17/2018	106838	BARCLAYS BANK PLC NY CD	1.5	2/23/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/18/2018	106846	TORONTO DOMINION BANK NY (	1.59	3/20/2018	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	1/19/2018	106855	DNB BANK ASA NY CD	1.58	3/21/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/23/2018	106877	TORONTO DOMINION BANK NY (	1.56	3/5/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/23/2018	106873	SVENSKA HANDELSBANKEN NY	1.5	3/5/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/24/2018	106885	DNB BANK ASA NY CD	1.58	3/23/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/25/2018	106894	DNB BANK ASA NY CD	1.49	3/5/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	1/26/2018	106912	CREDIT AGRICOLE CIB NY CD	1.6	4/2/2018	50,000,000.00	50,000,914.00	0	CITI	MFR
NTRD	YANK1	1/26/2018	106910	TORONTO DOMINION BANK NY (	1.72	4/27/2018	50,000,000.00	50,001,258.45	0	CITI	MFR
NTRD	YANK1	1/29/2018	106896	CREDIT SUISSE NY CD	1.77	5/2/2018	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	1/29/2018	106897	CREDIT SUISSE NY CD	1.79	5/9/2018	50,000,000.00	50,000,000.00	0	CITI	CRSU
NTRD	YANK1	1/29/2018	106926	CREDIT AGRICOLE CIB NY CD	1.72	4/30/2018	50,000,000.00	50,001,258.45	0	CITI	MFR
NTRD	YANK1	1/29/2018	106914	SVENSKA HANDELSBANKEN NY	1.56	4/2/2018	50,000,000.00	50,000,872.63	0	CITI	MFR
NTRD	YANK1	1/29/2018	106915	SVENSKA HANDELSBANKEN NY	1.56	4/2/2018	50,000,000.00	50,000,872.63	0	CITI	MFR
NTRD	YANK1	1/29/2018	106924	BARCLAYS BANK PLC NY CD	1.5	3/6/2018	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	1/30/2018	106940	CANADIAN IMP. BK OF COM NY	1.85	6/29/2018	50,000,000.00	50,002,067.48	0	CITI	MFR
NTRD	YANK1	1/30/2018	106941	BANK OF MONTREAL CHICAGO (	1.5	3/1/2018	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	1/31/2018	106951	CREDIT SUISSE NY CD	1.78	5/4/2018	50,000,000.00	50,000,000.00	0	CITI	CRSU
	YANK1 Total						1,800,000,000.00	1,800,013,097.46	0		
NTRD Total							9,366,713,000.00	9,356,117,470.46	23902.78		
				PSI Total			**9,366,713,000.00**	**9,356,117,470.46**	**23,902.78**		

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SCAQM	CTDQ	1/16/2018	106824	S OF C LAIF	0	12/31/2018	120,436.11	120,436.11	0	TTC	LAIF
SCAQM- SOUTH COAST AIR QUALITY MGMT Total							120,436.11	120,436.11	0		
SLIM	CTDQ	1/16/2018	106825	S OF C LAIF	0	12/31/2018	9,784.45	9,784.45	0	TTC	LAIF
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							9,784.45	9,784.45	0		
WASIA	CTDQ	1/16/2018	106826	S OF C LAIF	0	12/31/2018	118.20	118.20	0	TTC	LAIF
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							118.20	118.20	0		
				SPI Total			**130,338.76**	**130,338.76**	**0**		

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Comparison of Investment Cost to Market Value
As of January 31, 2018
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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	3,850,029,384.91	3,849,936,622.50	($92,762.41)	50,000,000.00	49,919,850.00	($80,150.00)
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	8,415,867,101.66	8,415,459,121.94	($407,979.72)	0.00	0.00	$0.00
Governments	2,013,915,279.03	2,006,650,490.00	($7,264,789.03)	0.00	0.00	$0.00
Agencies	17,139,895,998.60	16,758,292,473.03	($381,603,525.57)	68,144,865.97	64,910,919.49	($3,233,946.48)
Municipals	15,000,000.00	15,000,000.00	$0.00	4,045,000.00	4,045,000.00	$0.00
Corp. & Deposit Notes	24,965,218.72	24,766,752.50	($198,466.22)	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	43,061,947.05	43,061,947.05	$0.00
TOTAL	$31,459,672,982.92	$31,070,105,459.97	($389,567,522.95)	$165,251,813.02	$161,937,716.54	($3,314,096.48)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.05% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of January 31, 2018
Attachment IXa

Security ID	Security Description	Calculated Market Price
106871	LA FAYETTE ASSET SEC LLC CP	99.817250
96727	FHLB 7.35 (CALLABLE)	98.395000
106781	BANK OF MONTREAL CHICAGO C	100.002117
106941	BANK OF MONTREAL CHICAGO C	99.999190
106473	NORDEA BANK AB NY CD	99.996664
106560	BANK OF MONTREAL CHICAGO C	100.019096
106951	CREDIT SUISSE AG NY BRH INSTL	100.005143
106952	MUFG UN BK NA INSTL CTF DEP	99.995842

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	104946	LACCAL BANS	2.059	6/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	105895	LACCAL BANS	2.059	6/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,965,218.72	24,766,752.50
		BNOT3 Total					25,000,000.00	24,965,218.72	24,766,752.50
PSI	NTRD	CPD	106027	CRC FUNDING LLC CP	1.37	2/2/2018	50,000,000.00	49,998,097.22	49,995,995.00
PSI	NTRD	CPD	106042	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	25,000,000.00	24,993,958.33	24,992,755.00
PSI	NTRD	CPD	106059	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	6,145,000.00	6,143,514.96	6,143,219.18
PSI	NTRD	CPD	106061	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	24,920,000.00	24,913,977.67	24,912,778.18
PSI	NTRD	CPD	106080	CANCARA ASSET SEC LLC CP	1.4	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106105	SHEFFIELD RECEIVABLES CORF	1.4	2/1/2018	1,256,000.00	1,256,000.00	1,256,000.00
PSI	NTRD	CPD	106129	CAFCO LLC CP	1.4	2/8/2018	5,434,000.00	5,432,520.74	5,432,232.86
PSI	NTRD	CPD	106130	CAFCO LLC CP	1.4	2/8/2018	23,016,000.00	23,009,734.53	23,008,515.20
PSI	NTRD	CPD	106137	LA FAYETTE ASSET SEC LLC C	1.44	2/8/2018	2,358,000.00	2,357,339.76	2,357,217.62
PSI	NTRD	CPD	106156	CANCARA ASSET SEC LLC CP	1.45	2/12/2018	25,000,000.00	24,988,923.61	24,987,725.00
PSI	NTRD	CPD	106157	CRC FUNDING LLC CP	1.41	2/14/2018	29,990,000.00	29,974,730.09	29,972,668.78
PSI	NTRD	CPD	106158	CRC FUNDING LLC CP	1.41	2/14/2018	18,510,000.00	18,500,575.32	18,499,303.07
PSI	NTRD	CPD	106170	THUNDER BAY FUNDING LLC CP	1.43	2/15/2018	35,000,000.00	34,980,536.11	34,977,978.00
PSI	NTRD	CPD	106177	OLD LINE FUNDING LLC CP	1.4	2/7/2018	10,443,000.00	10,440,563.30	10,440,014.35
PSI	NTRD	CPD	106192	OLD LINE FUNDING LLC CP	1.39	2/1/2018	35,000,000.00	35,000,000.00	35,000,000.00
PSI	NTRD	CPD	106203	MONT BLANC CAPITAL CORP CF	1.47	2/12/2018	15,212,000.00	15,205,167.28	15,204,378.79
PSI	NTRD	CPD	106262	CANCARA ASSET SEC LLC CP	1.5	2/16/2018	10,000,000.00	9,993,750.00	9,993,400.00
PSI	NTRD	CPD	106264	CAFCO LLC CP	1.44	2/22/2018	23,361,000.00	23,341,376.76	23,339,470.50
PSI	NTRD	CPD	106272	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106273	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	3,250,000.00	3,250,000.00	3,250,000.00
PSI	NTRD	CPD	106283	OLD LINE FUNDING LLC CP	1.46	2/15/2018	1,750,000.00	1,749,006.39	1,748,891.55
PSI	NTRD	CPD	106284	CAFCO LLC CP	1.45	2/22/2018	26,389,000.00	26,366,679.31	26,364,679.90
PSI	NTRD	CPD	106285	THUNDER BAY FUNDING LLC CP	1.42	2/15/2018	36,900,000.00	36,879,623.00	36,876,782.52
PSI	NTRD	CPD	106286	CRC FUNDING LLC CP	1.48	2/16/2018	19,136,000.00	19,124,199.47	19,123,284.13
PSI	NTRD	CPD	106289	LA FAYETTE ASSET SEC LLC C	1.54	2/26/2018	50,000,000.00	49,946,527.78	49,943,630.00
PSI	NTRD	CPD	106300	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106311	CIESCO LLC CP	1.48	2/14/2018	25,000,000.00	24,986,638.89	24,985,347.50
PSI	NTRD	CPD	106313	CIESCO LLC CP	1.5	2/22/2018	21,559,000.00	21,540,135.88	21,538,669.86
PSI	NTRD	CPD	106318	CRC FUNDING LLC CP	1.48	2/16/2018	23,114,000.00	23,099,746.37	23,098,640.75
PSI	NTRD	CPD	106334	CIESCO LLC CP	1.5	2/14/2018	32,299,000.00	32,281,504.71	32,280,069.56
PSI	NTRD	CPD	106337	SHEFFIELD RECEIVABLES CORF	1.38	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106355	CANCARA ASSET SEC LLC CP	1.5	2/22/2018	25,000,000.00	24,978,125.00	24,976,882.50
PSI	NTRD	CPD	106356	CANCARA ASSET SEC LLC CP	1.53	3/1/2018	12,728,000.00	12,712,853.68	12,712,158.73
PSI	NTRD	CPD	106365	SHEFFIELD RECEIVABLES CORF	1.43	2/1/2018	37,744,000.00	37,744,000.00	37,744,000.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106370	OLD LINE FUNDING LLC CP	1.5	3/12/2018	5,795,000.00	5,785,583.13	5,784,633.32
PSI	NTRD	CPD	106374	THUNDER BAY FUNDING LLC CP	1.48	2/22/2018	5,000,000.00	4,995,683.33	4,995,285.00
PSI	NTRD	CPD	106375	SHEFFIELD RECEIVABLES CORF	1.38	2/2/2018	25,000,000.00	24,999,041.67	24,997,945.00
PSI	NTRD	CPD	106395	OLD LINE FUNDING LLC CP	1.49	2/20/2018	39,600,000.00	39,568,859.00	39,566,229.12
PSI	NTRD	CPD	106419	OLD LINE FUNDING LLC CP	1.48	2/20/2018	27,400,000.00	27,378,597.56	27,376,633.28
PSI	NTRD	CPD	106433	SHEFFIELD RECEIVABLES CORF	1.4	2/2/2018	50,000,000.00	49,998,055.56	49,995,890.00
PSI	NTRD	CPD	106434	OLD LINE FUNDING LLC CP	1.5	2/21/2018	39,349,000.00	39,316,209.17	39,313,696.08
PSI	NTRD	CPD	106435	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	17,027,000.00	17,003,540.58	17,002,573.07
PSI	NTRD	CPD	106449	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	50,000,000.00	49,931,111.11	49,928,270.00
PSI	NTRD	CPD	106450	ATLANTIC ASSET SEC LLC CP	1.46	2/13/2018	29,528,000.00	29,513,629.71	29,512,004.68
PSI	NTRD	CPD	106465	CAFCO LLC CP	1.56	3/13/2018	50,000,000.00	49,913,333.33	49,910,825.00
PSI	NTRD	CPD	106475	CRC FUNDING LLC CP	1.55	3/9/2018	2,166,000.00	2,162,642.70	2,162,480.25
PSI	NTRD	CPD	106477	OLD LINE FUNDING LLC CP	1.46	2/5/2018	50,000,000.00	49,991,888.89	49,989,875.00
PSI	NTRD	CPD	106478	CRC FUNDING LLC CP	1.56	3/15/2018	25,000,000.00	24,954,500.00	24,952,250.00
PSI	NTRD	CPD	106484	THUNDER BAY FUNDING LLC CP	1.47	2/5/2018	35,000,000.00	34,994,283.33	34,992,779.50
PSI	NTRD	CPD	106490	CIESCO LLC CP	1.57	3/12/2018	17,034,000.00	17,005,028.00	17,003,527.88
PSI	NTRD	CPD	106504	LA FAYETTE ASSET SEC LLC C	1.5	2/9/2018	15,000,000.00	14,995,000.00	14,994,393.00
PSI	NTRD	CPD	106505	OLD LINE FUNDING LLC CP	1.53	2/20/2018	43,544,000.00	43,508,838.22	43,506,865.68
PSI	NTRD	CPD	106513	MONT BLANC CAPITAL CORP CF	1.53	2/12/2018	15,853,000.00	15,845,588.72	15,845,057.65
PSI	NTRD	CPD	106518	LA FAYETTE ASSET SEC LLC C	1.42	2/2/2018	25,000,000.00	24,999,013.89	24,997,945.00
PSI	NTRD	CPD	106519	LA FAYETTE ASSET SEC LLC C	1.54	2/9/2018	28,552,000.00	28,542,228.87	28,541,327.26
PSI	NTRD	CPD	106520	SHEFFIELD RECEIVABLES CORF	1.49	2/15/2018	32,176,000.00	32,157,355.80	32,155,754.86
PSI	NTRD	CPD	106531	SHEFFIELD RECEIVABLES CORF	1.49	2/9/2018	25,000,000.00	24,991,722.22	24,990,655.00
PSI	NTRD	CPD	106548	ATLANTIC ASSET SEC LLC CP	1.5	2/8/2018	7,750,000.00	7,747,739.58	7,747,459.55
PSI	NTRD	CPD	106549	LA FAYETTE ASSET SEC LLC C	1.52	2/15/2018	50,000,000.00	49,970,444.44	49,968,540.00
PSI	NTRD	CPD	106552	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106555	CANCARA ASSET SEC LLC CP	1.58	2/13/2018	50,000,000.00	49,973,666.67	49,973,365.00
PSI	NTRD	CPD	106561	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	16,167,000.00	16,152,629.33	16,152,494.97
PSI	NTRD	CPD	106562	ATLANTIC ASSET SEC LLC CP	1.6	2/21/2018	20,933,000.00	20,914,392.89	20,914,218.91
PSI	NTRD	CPD	106567	THUNDER BAY FUNDING LLC CP	1.57	2/6/2018	50,000,000.00	49,989,097.22	49,987,600.00
PSI	NTRD	CPD	106568	SHEFFIELD RECEIVABLES CORF	1.52	2/15/2018	50,000,000.00	49,970,444.44	49,968,540.00
PSI	NTRD	CPD	106569	LA FAYETTE ASSET SEC LLC C	1.51	2/1/2018	40,000,000.00	40,000,000.00	40,000,000.00
PSI	NTRD	CPD	106570	CRC FUNDING LLC CP	1.67	3/21/2018	3,877,000.00	3,868,367.22	3,868,440.36
PSI	NTRD	CPD	106572	MONT BLANC CAPITAL CORP CF	1.7	3/15/2018	21,436,000.00	21,393,485.27	21,394,544.92
PSI	NTRD	CPD	106576	OLD LINE FUNDING LLC CP	1.55	2/6/2018	50,000,000.00	49,989,236.11	49,987,800.00
PSI	NTRD	CPD	106584	MONT BLANC CAPITAL CORP CF	1.75	3/14/2018	23,430,000.00	23,383,302.71	23,385,825.08
PSI	NTRD	CPD	106585	ATLANTIC ASSET SEC LLC CP	1.58	2/6/2018	50,000,000.00	49,989,027.78	49,987,790.00
PSI	NTRD	CPD	106586	THUNDER BAY FUNDING LLC CP	1.6	2/8/2018	35,000,000.00	34,989,111.11	34,988,387.00
PSI	NTRD	CPD	106587	CRC FUNDING LLC CP	1.72	3/21/2018	6,136,000.00	6,121,928.11	6,122,452.94
PSI	NTRD	CPD	106592	CRC FUNDING LLC CP	1.72	3/21/2018	6,837,000.00	6,821,320.48	6,821,905.27
PSI	NTRD	CPD	106594	SHEFFIELD RECEIVABLES CORF	1.62	2/23/2018	50,000,000.00	49,950,500.00	49,950,580.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106602	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	9,901,000.00	9,877,732.65	9,879,428.69
PSI	NTRD	CPD	106604	ING U.S. FUNDING LLC CP	1.6	2/23/2018	50,000,000.00	49,951,111.11	49,950,740.00
PSI	NTRD	CPD	106607	TOYOTA MOTOR CREDIT CORP	1.51	2/5/2018	50,000,000.00	49,991,611.11	49,990,580.00
PSI	NTRD	CPD	106610	SHEFFIELD RECEIVABLES CORF	1.6	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	106611	CAFCO LLC CP	1.65	2/22/2018	25,000,000.00	24,975,937.50	24,976,960.00
PSI	NTRD	CPD	106614	CANCARA ASSET SEC LLC CP	1.8	3/20/2018	12,769,000.00	12,738,992.85	12,741,180.18
PSI	NTRD	CPD	106618	SHEFFIELD RECEIVABLES CORF	1.58	2/2/2018	50,000,000.00	49,997,805.56	49,995,890.00
PSI	NTRD	CPD	106619	SHEFFIELD RECEIVABLES CORF	1.6	2/6/2018	50,000,000.00	49,988,888.89	49,987,600.00
PSI	NTRD	CPD	106622	THUNDER BAY FUNDING LLC CP	1.73	3/15/2018	37,000,000.00	36,925,321.67	36,928,445.70
PSI	NTRD	CPD	106623	CAFCO LLC CP	1.63	2/15/2018	50,000,000.00	49,968,305.56	49,969,165.00
PSI	NTRD	CPD	106624	SHEFFIELD RECEIVABLES CORF	1.65	2/23/2018	40,000,000.00	39,959,666.67	39,960,464.00
PSI	NTRD	CPD	106625	ATLANTIC ASSET SEC LLC CP	1.75	3/14/2018	13,529,000.00	13,502,035.95	13,502,829.50
PSI	NTRD	CPD	106633	ATLANTIC ASSET SEC LLC CP	1.54	2/5/2018	50,000,000.00	49,991,444.44	49,989,860.00
PSI	NTRD	CPD	106635	CRC FUNDING LLC CP	1.67	2/7/2018	7,000,000.00	6,998,051.67	6,998,012.70
PSI	NTRD	CPD	106636	MONT BLANC CAPITAL CORP CF	1.7	2/14/2018	10,000,000.00	9,993,861.11	9,994,139.00
PSI	NTRD	CPD	106638	SHEFFIELD RECEIVABLES CORF	1.75	2/12/2018	4,450,000.00	4,447,620.49	4,447,770.55
PSI	NTRD	CPD	106639	THUNDER BAY FUNDING LLC CP	1.7	3/14/2018	12,300,000.00	12,276,185.83	12,276,809.58
PSI	NTRD	CPD	106640	THUNDER BAY FUNDING LLC CP	1.7	3/15/2018	25,050,000.00	25,000,317.50	25,001,555.81
PSI	NTRD	CPD	106641	CAFCO LLC CP	1.66	2/5/2018	15,000,000.00	14,997,233.33	14,996,968.50
PSI	NTRD	CPD	106643	SHEFFIELD RECEIVABLES CORF	1.6	2/12/2018	35,000,000.00	34,982,888.89	34,982,465.00
PSI	NTRD	CPD	106644	CRC FUNDING LLC CP	1.66	2/5/2018	10,000,000.00	9,998,155.56	9,997,981.00
PSI	NTRD	CPD	106646	CANCARA ASSET SEC LLC CP	1.65	2/12/2018	25,000,000.00	24,987,395.83	24,987,725.00
PSI	NTRD	CPD	106647	SHEFFIELD RECEIVABLES CORF	1.73	3/30/2018	50,000,000.00	49,863,041.67	49,863,535.00
PSI	NTRD	CPD	106658	SHEFFIELD RECEIVABLES CORF	1.59	2/15/2018	50,000,000.00	49,969,083.33	49,968,540.00
PSI	NTRD	CPD	106659	CRC FUNDING LLC CP	1.75	3/26/2018	25,000,000.00	24,935,590.28	24,938,350.00
PSI	NTRD	CPD	106660	SHEFFIELD RECEIVABLES CORF	1.54	2/7/2018	50,000,000.00	49,987,166.67	49,985,510.00
PSI	NTRD	CPD	106661	TOYOTA MOTOR CREDIT CORP	1.51	2/8/2018	50,000,000.00	49,985,319.44	49,984,755.00
PSI	NTRD	CPD	106662	CIESCO LLC CP	1.74	3/26/2018	50,000,000.00	49,871,916.67	49,876,100.00
PSI	NTRD	CPD	106669	TOYOTA MOTOR CREDIT CORP	1.51	2/7/2018	50,000,000.00	49,987,416.67	49,986,705.00
PSI	NTRD	CPD	106670	SHEFFIELD RECEIVABLES CORF	1.6	2/22/2018	25,000,000.00	24,976,666.67	24,976,425.00
PSI	NTRD	CPD	106679	CRC FUNDING LLC CP	1.73	3/27/2018	45,000,000.00	44,883,225.00	44,886,699.00
PSI	NTRD	CPD	106680	ABBEY NATIONAL TREAS SV PL	1.46	2/2/2018	50,000,000.00	49,997,972.22	49,996,005.00
PSI	NTRD	CPD	106681	ING U.S. FUNDING LLC CP	1.76	5/30/2018	40,000,000.00	39,769,244.44	39,755,784.00
PSI	NTRD	CPD	106682	SHEFFIELD RECEIVABLES CORF	1.59	2/21/2018	50,000,000.00	49,955,833.33	49,955,140.00
PSI	NTRD	CPD	106689	SHEFFIELD RECEIVABLES CORF	1.58	2/23/2018	50,000,000.00	49,951,722.22	49,950,580.00
PSI	NTRD	CPD	106690	SHEFFIELD RECEIVABLES CORF	1.58	2/23/2018	30,000,000.00	29,971,033.33	29,970,348.00
PSI	NTRD	CPD	106691	ATLANTIC ASSET SEC LLC CP	1.5	3/7/2018	50,000,000.00	49,929,166.66	49,920,180.00
PSI	NTRD	CPD	106697	SHEFFIELD RECEIVABLES CORF	1.59	3/2/2018	50,000,000.00	49,935,958.33	49,934,165.00
PSI	NTRD	CPD	106698	SHEFFIELD RECEIVABLES CORF	1.59	2/27/2018	50,000,000.00	49,942,583.33	49,941,275.00
PSI	NTRD	CPD	106702	SHEFFIELD RECEIVABLES CORF	1.5	3/1/2018	13,713,000.00	13,697,001.50	13,695,600.95
PSI	NTRD	CPD	106706	THUNDER BAY FUNDING LLC CP	1.65	3/1/2018	36,000,000.00	35,953,800.00	35,954,323.20

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106714	AUTOBAHN FUNDING CO LLC CF	1.5	2/2/2018	50,000,000.00	49,997,916.67	49,995,890.00
PSI	NTRD	CPD	106719	ATLANTIC ASSET SEC LLC CP	1.55	2/2/2018	10,000,000.00	9,999,569.44	9,999,197.00
PSI	NTRD	CPD	106722	THUNDER BAY FUNDING LLC CP	1.63	3/6/2018	9,125,000.00	9,111,365.73	9,111,279.65
PSI	NTRD	CPD	106723	TOYOTA MOTOR CREDIT CORP	1.52	2/20/2018	50,000,000.00	49,959,888.89	49,960,080.00
PSI	NTRD	CPD	106726	DANSKE CORP CP	1.62	4/2/2018	30,000,000.00	29,919,000.00	29,916,480.00
PSI	NTRD	CPD	106729	CREDIT AGRICOLE CIB NY BR	1.54	3/5/2018	50,000,000.00	49,931,555.56	49,933,450.00
PSI	NTRD	CPD	106730	AUTOBAHN FUNDING CO LLC CF	1.5	2/2/2018	38,000,000.00	37,998,416.67	37,996,876.40
PSI	NTRD	CPD	106731	AUTOBAHN FUNDING CO LLC CF	1.5	2/5/2018	50,000,000.00	49,991,666.67	49,989,685.00
PSI	NTRD	CPD	106732	PRIVATE EXPORT FUNDING COF	1.52	2/12/2018	50,000,000.00	49,976,777.78	49,975,515.00
PSI	NTRD	CPD	106733	ING U.S. FUNDING LLC CP	1.65	4/23/2018	9,873,000.00	9,836,346.49	9,833,846.64
PSI	NTRD	CPD	106735	AUTOBAHN FUNDING CO LLC CF	1.5	2/5/2018	50,000,000.00	49,991,666.67	49,989,685.00
PSI	NTRD	CPD	106738	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,985,222.22	49,983,410.00
PSI	NTRD	CPD	106739	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,985,222.22	49,983,410.00
PSI	NTRD	CPD	106744	AUTOBAHN FUNDING CO LLC CF	1.5	2/6/2018	50,000,000.00	49,989,583.33	49,987,600.00
PSI	NTRD	CPD	106746	ATLANTIC ASSET SEC LLC CP	1.7	4/9/2018	10,567,000.00	10,533,567.18	10,532,489.23
PSI	NTRD	CPD	106752	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,985,222.22	49,983,410.00
PSI	NTRD	CPD	106753	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	50,000,000.00	49,985,222.22	49,983,410.00
PSI	NTRD	CPD	106754	REGENCY MARKETS NO. 1 LLC	1.52	2/8/2018	9,162,000.00	9,159,292.12	9,158,960.05
PSI	NTRD	CPD	106756	LA FAYETTE ASSET SEC LLC C	1.51	2/14/2018	20,000,000.00	19,989,094.44	19,988,278.00
PSI	NTRD	CPD	106761	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	50,000,000.00	49,851,250.00	49,850,220.00
PSI	NTRD	CPD	106763	ATLANTIC ASSET SEC LLC CP	1.68	4/6/2018	14,489,000.00	14,445,726.19	14,444,055.12
PSI	NTRD	CPD	106764	CHEVRON CORP CP	1.49	2/7/2018	50,000,000.00	49,987,583.33	49,986,385.00
PSI	NTRD	CPD	106765	AUTOBAHN FUNDING CO LLC CF	1.5	2/9/2018	50,000,000.00	49,983,333.33	49,981,310.00
PSI	NTRD	CPD	106766	AUTOBAHN FUNDING CO LLC CF	1.5	2/7/2018	35,000,000.00	34,991,250.00	34,989,857.00
PSI	NTRD	CPD	106767	TOYOTA MOTOR CREDIT CORP	1.51	2/20/2018	40,000,000.00	39,968,122.22	39,968,064.00
PSI	NTRD	CPD	106769	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	17,186,000.00	17,134,871.65	17,134,517.62
PSI	NTRD	CPD	106771	CHARIOT FUNDING LLC CP	1.86	7/2/2018	2,016,000.00	2,000,271.84	1,999,673.83
PSI	NTRD	CPD	106773	CHEVRON CORP CP	1.45	2/12/2018	50,000,000.00	49,977,847.22	49,976,150.00
PSI	NTRD	CPD	106777	CHEVRON CORP CP	1.45	2/9/2018	50,000,000.00	49,983,888.89	49,982,350.00
PSI	NTRD	CPD	106778	CHEVRON CORP CP	1.45	2/9/2018	50,000,000.00	49,983,888.89	49,982,350.00
PSI	NTRD	CPD	106780	CANCARA ASSET SEC LLC CP	1.7	4/5/2018	2,564,000.00	2,556,372.10	2,556,319.28
PSI	NTRD	CPD	106782	CRC FUNDING LLC CP	1.7	4/11/2018	14,274,000.00	14,227,490.55	14,226,454.73
PSI	NTRD	CPD	106787	TOYOTA MOTOR CREDIT CORP	1.52	2/27/2018	50,000,000.00	49,945,111.11	49,944,725.00
PSI	NTRD	CPD	106788	AUTOBAHN FUNDING CO LLC CF	1.5	2/9/2018	25,000,000.00	24,991,666.67	24,990,655.00
PSI	NTRD	CPD	106789	CREDIT AGRICOLE CIB NY BR	1.56	3/12/2018	50,000,000.00	49,915,500.00	49,917,775.00
PSI	NTRD	CPD	106792	CREDIT AGRICOLE CIB NY BR	1.53	3/1/2018	50,000,000.00	49,940,500.00	49,942,040.00
PSI	NTRD	CPD	106793	THUNDER BAY FUNDING LLC CP	1.71	4/10/2018	1,763,000.00	1,757,305.51	1,757,245.39
PSI	NTRD	CPD	106795	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,987,250.00	49,985,510.00
PSI	NTRD	CPD	106796	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,987,250.00	49,985,510.00
PSI	NTRD	CPD	106797	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	50,000,000.00	49,987,250.00	49,985,510.00
PSI	NTRD	CPD	106798	REGENCY MARKETS NO. 1 LLC	1.53	2/7/2018	14,902,000.00	14,898,199.99	14,897,681.40

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106799	MICROSOFT CORPORATION CP	1.47	2/6/2018	50,000,000.00	49,989,791.67	49,988,455.00
PSI	NTRD	CPD	106800	MICROSOFT CORPORATION CP	1.47	2/6/2018	35,000,000.00	34,992,854.17	34,991,918.50
PSI	NTRD	CPD	106801	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	50,000,000.00	49,987,333.33	49,985,510.00
PSI	NTRD	CPD	106802	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	50,000,000.00	49,987,333.33	49,985,510.00
PSI	NTRD	CPD	106803	REGENCY MARKETS NO. 1 LLC	1.52	2/7/2018	38,206,000.00	38,196,321.15	38,194,927.90
PSI	NTRD	CPD	106804	AUTOBAHN FUNDING CO LLC CF	1.5	2/12/2018	50,000,000.00	49,977,083.33	49,974,950.00
PSI	NTRD	CPD	106805	AUTOBAHN FUNDING CO LLC CF	1.5	2/14/2018	50,000,000.00	49,972,916.67	49,970,695.00
PSI	NTRD	CPD	106809	LA FAYETTE ASSET SEC LLC C	1.46	2/15/2018	50,000,000.00	49,971,611.11	49,968,540.00
PSI	NTRD	CPD	106810	LA FAYETTE ASSET SEC LLC C	1.47	2/20/2018	20,000,000.00	19,984,483.33	19,982,966.00
PSI	NTRD	CPD	106812	LA FAYETTE ASSET SEC LLC C	1.71	4/4/2018	42,580,000.00	42,454,601.90	42,454,738.16
PSI	NTRD	CPD	106813	EMERSON ELECTRIC COMPANY	1.5	2/22/2018	36,600,000.00	36,567,975.00	36,566,829.42
PSI	NTRD	CPD	106814	SHEFFIELD RECEIVABLES CORF	1.55	2/15/2018	50,000,000.00	49,969,861.11	49,968,540.00
PSI	NTRD	CPD	106815	LA FAYETTE ASSET SEC LLC C	1.46	2/13/2018	25,000,000.00	24,987,833.33	24,986,412.50
PSI	NTRD	CPD	106816	AUTOBAHN FUNDING CO LLC CF	1.48	2/14/2018	25,000,000.00	24,986,638.89	24,985,347.50
PSI	NTRD	CPD	106818	MICROSOFT CORPORATION CP	1.47	2/5/2018	50,000,000.00	49,991,833.33	49,990,415.00
PSI	NTRD	CPD	106819	LA FAYETTE ASSET SEC LLC C	1.71	4/4/2018	4,820,000.00	4,805,805.10	4,805,820.52
PSI	NTRD	CPD	106820	DANSKE CORP CP	1.65	3/13/2018	1,960,000.00	1,956,406.66	1,956,437.31
PSI	NTRD	CPD	106821	TOYOTA MOTOR CREDIT CORP	1.51	2/15/2018	1,040,000.00	1,039,389.29	1,039,389.00
PSI	NTRD	CPD	106822	CHARIOT FUNDING LLC CP	1.86	7/5/2018	1,050,000.00	1,041,645.50	1,041,306.42
PSI	NTRD	CPD	106823	CAFCO LLC CP	1.7	4/17/2018	16,604,000.00	16,545,194.16	16,541,079.14
PSI	NTRD	CPD	106827	MICROSOFT CORPORATION CP	1.47	2/6/2018	50,000,000.00	49,989,791.67	49,988,455.00
PSI	NTRD	CPD	106828	MICROSOFT CORPORATION CP	1.47	2/6/2018	25,000,000.00	24,994,895.83	24,994,227.50
PSI	NTRD	CPD	106829	OLD LINE FUNDING LLC CP	1.53	2/20/2018	40,000,000.00	39,967,700.00	39,965,888.00
PSI	NTRD	CPD	106830	ABBEY NATIONAL TREAS SV PL	1.54	3/1/2018	50,000,000.00	49,940,111.11	49,937,730.00
PSI	NTRD	CPD	106833	CHEVRON CORP CP	1.46	2/20/2018	50,000,000.00	49,961,472.22	49,959,525.00
PSI	NTRD	CPD	106834	ATLANTIC ASSET SEC LLC CP	1.48	2/16/2018	50,000,000.00	49,969,166.67	49,966,330.00
PSI	NTRD	CPD	106839	DANSKE CORP CP	1.55	2/16/2018	4,415,000.00	4,412,148.64	4,412,029.15
PSI	NTRD	CPD	106840	LA FAYETTE ASSET SEC LLC C	1.73	4/16/2018	3,376,000.00	3,363,994.57	3,363,867.33
PSI	NTRD	CPD	106841	AUTOBAHN FUNDING CO LLC CF	1.49	2/27/2018	30,000,000.00	29,967,716.66	29,964,765.00
PSI	NTRD	CPD	106842	SHEFFIELD RECEIVABLES CORF	1.5	2/23/2018	50,000,000.00	49,954,166.67	49,950,580.00
PSI	NTRD	CPD	106843	EMERSON ELECTRIC COMPANY	1.49	2/23/2018	50,000,000.00	49,954,472.22	49,952,495.00
PSI	NTRD	CPD	106844	LA FAYETTE ASSET SEC LLC C	1.47	2/9/2018	30,000,000.00	29,990,200.00	29,988,786.00
PSI	NTRD	CPD	106845	TOYOTA MOTOR CREDIT CORP	1.53	3/5/2018	25,000,000.00	24,966,000.00	24,965,647.50
PSI	NTRD	CPD	106847	DANSKE CORP CP	1.71	4/16/2018	7,821,000.00	7,793,509.18	7,793,626.50
PSI	NTRD	CPD	106848	CREDIT AGRICOLE CIB NY BR	1.52	3/5/2018	50,000,000.00	49,932,444.45	49,933,450.00
PSI	NTRD	CPD	106849	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	50,000,000.00	49,959,625.00	49,957,415.00
PSI	NTRD	CPD	106850	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	50,000,000.00	49,959,625.00	49,957,415.00
PSI	NTRD	CPD	106851	REGENCY MARKETS NO. 1 LLC	1.53	2/20/2018	35,640,000.00	35,611,220.70	35,609,645.41
PSI	NTRD	CPD	106852	AUTOBAHN FUNDING CO LLC CF	1.5	2/27/2018	45,000,000.00	44,951,250.00	44,947,147.50
PSI	NTRD	CPD	106853	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	25,000,000.00	24,984,375.00	24,983,165.00
PSI	NTRD	CPD	106854	LA FAYETTE ASSET SEC LLC C	1.48	2/13/2018	50,000,000.00	49,975,333.33	49,972,825.00

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PSI	NTRD	CPD	106856	ATLANTIC ASSET SEC LLC CP	1.51	2/22/2018	50,000,000.00	49,955,958.33	49,952,700.00
PSI	NTRD	CPD	106857	LA FAYETTE ASSET SEC LLC C	1.73	4/16/2018	14,583,000.00	14,531,141.23	14,530,591.61
PSI	NTRD	CPD	106858	SHEFFIELD RECEIVABLES CORF	1.5	2/21/2018	50,000,000.00	49,958,333.33	49,955,140.00
PSI	NTRD	CPD	106859	OLD LINE FUNDING LLC CP	1.7	4/23/2018	38,000,000.00	37,854,650.00	37,846,537.00
PSI	NTRD	CPD	106860	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	50,000,000.00	49,939,583.33	49,934,165.00
PSI	NTRD	CPD	106862	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,941,666.66	49,936,560.00
PSI	NTRD	CPD	106865	ATLANTIC ASSET SEC LLC CP	1.51	2/22/2018	50,000,000.00	49,955,958.33	49,952,700.00
PSI	NTRD	CPD	106866	REGENCY MARKETS NO. 1 LLC	1.5	2/8/2018	8,246,000.00	8,243,594.92	8,243,263.98
PSI	NTRD	CPD	106868	ABBEY NATIONAL TREAS SV PL	1.53	3/1/2018	21,795,000.00	21,769,063.95	21,767,856.51
PSI	NTRD	CPD	106869	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,941,666.67	49,936,560.00
PSI	NTRD	CPD	106870	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	40,000,000.00	39,953,333.33	39,949,248.00
PSI	NTRD	CPD	106871	LA FAYETTE ASSET SEC LLC C	1.51	3/15/2018	25,000,000.00	24,955,958.33	24,954,312.50
PSI	NTRD	CPD	106872	OLD LINE FUNDING LLC CP	1.49	3/8/2018	25,000,000.00	24,963,784.72	24,960,050.00
PSI	NTRD	CPD	106876	REGENCY MARKETS NO. 1 LLC	1.5	2/8/2018	32,773,000.00	32,763,441.21	32,762,125.92
PSI	NTRD	CPD	106878	SHEFFIELD RECEIVABLES CORF	1.53	3/15/2018	22,110,000.00	22,070,533.65	22,066,556.06
PSI	NTRD	CPD	106879	ATLANTIC ASSET SEC LLC CP	1.5	3/6/2018	50,000,000.00	49,931,250.00	49,922,600.00
PSI	NTRD	CPD	106883	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	25,000,000.00	24,984,375.00	24,983,165.00
PSI	NTRD	CPD	106884	SHEFFIELD RECEIVABLES CORF	1.54	3/15/2018	50,000,000.00	49,910,166.67	49,901,755.00
PSI	NTRD	CPD	106886	DANSKE CORP CP	1.7	4/4/2018	3,455,000.00	3,444,884.53	3,445,035.78
PSI	NTRD	CPD	106887	MONT BLANC CAPITAL CORP CF	1.55	2/14/2018	12,000,000.00	11,993,283.33	11,992,966.80
PSI	NTRD	CPD	106888	ABBEY NATIONAL TREAS SV PL	1.53	3/5/2018	39,219,000.00	39,165,662.16	39,162,842.31
PSI	NTRD	CPD	106890	REGENCY MARKETS NO. 1 LLC	1.52	2/26/2018	12,936,000.00	12,922,345.34	12,921,415.95
PSI	NTRD	CPD	106891	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	50,000,000.00	49,939,583.33	49,934,165.00
PSI	NTRD	CPD	106892	AUTOBAHN FUNDING CO LLC CF	1.5	3/2/2018	25,000,000.00	24,969,791.67	24,967,082.50
PSI	NTRD	CPD	106893	ABBEY NATIONAL TREAS SV PL	1.54	3/9/2018	25,000,000.00	24,961,500.00	24,959,452.50
PSI	NTRD	CPD	106895	CIESCO LLC CP	1.55	3/21/2018	5,425,000.00	5,413,788.33	5,412,912.02
PSI	NTRD	CPD	106898	DANSKE CORP CP	1.7	4/16/2018	11,683,000.00	11,642,174.41	11,642,109.50
PSI	NTRD	CPD	106901	ATLANTIC ASSET SEC LLC CP	1.52	3/9/2018	50,000,000.00	49,924,000.00	49,915,410.00
PSI	NTRD	CPD	106902	AUTOBAHN FUNDING CO LLC CF	1.5	3/5/2018	30,000,000.00	29,960,000.00	29,956,302.00
PSI	NTRD	CPD	106903	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	50,000,000.00	49,941,666.67	49,936,560.00
PSI	NTRD	CPD	106904	AUTOBAHN FUNDING CO LLC CF	1.5	3/1/2018	10,000,000.00	9,988,333.33	9,987,312.00
PSI	NTRD	CPD	106905	ATLANTIC ASSET SEC LLC CP	1.51	3/15/2018	50,000,000.00	49,911,916.66	49,900,860.00
PSI	NTRD	CPD	106906	CREDIT AGRICOLE CIB NY BR	1.55	3/26/2018	50,000,000.00	49,885,902.78	49,884,800.00
PSI	NTRD	CPD	106907	ATLANTIC ASSET SEC LLC CP	1.48	3/2/2018	25,000,000.00	24,970,194.45	24,966,040.00
PSI	NTRD	CPD	106908	SHEFFIELD RECEIVABLES CORF	1.5	3/2/2018	50,000,000.00	49,939,583.33	49,934,165.00
PSI	NTRD	CPD	106909	CANCARA ASSET SEC LLC CP	1.55	3/5/2018	3,000,000.00	2,995,866.67	2,995,696.20
PSI	NTRD	CPD	106911	ATLANTIC ASSET SEC LLC CP	1.5	2/16/2018	28,860,000.00	28,841,962.50	28,840,565.68
PSI	NTRD	CPD	106913	DANSKE CORP CP	1.72	4/16/2018	12,537,000.00	12,492,674.74	12,493,120.50
PSI	NTRD	CPD	106916	AUTOBAHN FUNDING CO LLC CF	1.5	3/9/2018	15,000,000.00	14,977,500.00	14,975,317.50
PSI	NTRD	CPD	106917	SHEFFIELD RECEIVABLES CORF	1.5	3/5/2018	50,000,000.00	49,933,333.33	49,926,895.00
PSI	NTRD	CPD	106918	SHEFFIELD RECEIVABLES CORF	1.5	3/2/2018	50,000,000.00	49,939,583.33	49,934,165.00

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PSI	NTRD	CPD	106919	ATLANTIC ASSET SEC LLC CP	1.48	2/26/2018	50,000,000.00	49,948,611.11	49,942,615.00
PSI	NTRD	CPD	106920	LA FAYETTE ASSET SEC LLC C	1.49	3/2/2018	50,000,000.00	49,939,986.11	49,934,165.00
PSI	NTRD	CPD	106921	ATLANTIC ASSET SEC LLC CP	1.48	2/26/2018	50,000,000.00	49,948,611.11	49,942,615.00
PSI	NTRD	CPD	106922	ATLANTIC ASSET SEC LLC CP	1.5	2/28/2018	50,000,000.00	49,943,750.00	49,937,385.00
PSI	NTRD	CPD	106923	ATLANTIC ASSET SEC LLC CP	1.5	2/28/2018	45,000,000.00	44,949,375.00	44,943,646.50
PSI	NTRD	CPD	106925	ING U.S. FUNDING LLC CP	1.78	5/7/2018	25,000,000.00	24,882,569.44	24,880,932.50
PSI	NTRD	CPD	106932	ABBEY NATIONAL TREAS SV PL	1.54	3/8/2018	50,000,000.00	49,925,138.89	49,921,300.00
PSI	NTRD	CPD	106933	DANSKE CORP CP	1.72	4/16/2018	5,220,000.00	5,201,544.40	5,201,730.00
PSI	NTRD	CPD	106934	AUTOBAHN FUNDING CO LLC CF	1.5	3/6/2018	30,000,000.00	29,958,750.00	29,954,892.00
PSI	NTRD	CPD	106938	CIESCO LLC CP	1.5	2/26/2018	42,350,000.00	42,305,885.42	42,302,254.61
PSI	NTRD	CPD	106939	LA FAYETTE ASSET SEC LLC C	1.49	3/5/2018	50,000,000.00	49,933,777.78	49,927,170.00
PSI	NTRD	CPD	106942	DANSKE CORP CP	1.73	4/16/2018	13,662,000.00	13,613,416.41	13,614,183.00
PSI	NTRD	CPD	106945	ING U.S. FUNDING LLC CP	1.73	5/1/2018	50,000,000.00	49,786,152.78	49,778,750.00
PSI	NTRD	CPD	106946	ING U.S. FUNDING LLC CP	1.73	5/1/2018	25,000,000.00	24,893,076.39	24,889,375.00
PSI	NTRD	CPD	106947	LA FAYETTE ASSET SEC LLC C	1.47	2/12/2018	50,000,000.00	49,977,541.67	49,974,950.00
PSI	NTRD	CPD	106948	SHEFFIELD RECEIVABLES CORF	1.57	3/15/2018	15,000,000.00	14,972,525.00	14,970,526.50
PSI	NTRD	CPD	106949	REGENCY MARKETS NO. 1 LLC	1.48	2/12/2018	10,005,000.00	10,000,475.52	9,999,987.50
PSI	NTRD	CPD	106950	SHEFFIELD RECEIVABLES CORF	1.52	3/16/2018	50,000,000.00	49,909,222.22	49,899,165.00
PSI	NTRD	CPD	106953	SHEFFIELD RECEIVABLES CORF	1.43	2/5/2018	25,000,000.00	24,996,027.78	24,994,842.50
PSI	NTRD	CPD	106954	LA FAYETTE ASSET SEC LLC C	1.8	5/3/2018	16,159,000.00	16,085,476.55	16,085,327.89
		CPD Total					8,423,867,000.00	8,415,867,101.66	8,415,459,121.94
PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,978,125.00	49,972,900.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,814,888.89	49,771,350.00
		FCDN Total					100,000,000.00	99,793,013.89	99,744,250.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,994,968.05	24,886,275.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,934,814.30
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,801,375.00
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,671,506.74
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,748,232.39	23,734,396.25
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,996,323.38	49,967,150.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,988.97	149,901.45
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,998,582.97	24,975,875.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,114,563.88
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,996,995.44	24,642,725.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,494,681.92	42,878,341.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,846,850.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,654.95	24,689,000.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,654.95	24,689,000.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,990,654.95	24,689,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,896,625.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,775,476.03
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,978,302.53	24,644,750.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,644,750.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,644,750.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,880,150.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,996,316.15	24,882,800.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,632,941.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,632,941.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,473,470.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,990,942.06	24,842,225.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,552,425.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,552,425.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,516,619.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,807,157.55
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,969,534.25	48,521,550.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,582,725.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,990,336.24	24,552,425.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,386,186.65	12,091,450.56
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,404,026.06	18,942,296.64
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,593,500.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,987,135.04	48,895,400.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,527,767.99	46,489,746.32
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,614,350.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	48,970,300.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,307,175.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,986,379.19	48,970,300.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	48,970,300.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,984,036.14	24,354,925.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,525,675.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,525,675.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,051,350.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,582,807.42	32,733,019.20
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,471,617.53	34,583,993.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,974,282.58	48,648,800.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,983,926.62	24,324,400.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,423,060.97	25,757,768.68
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,974,911.78	29,189,280.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,484,225.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,675,122.10
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,484,225.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,484,225.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,484,225.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,593,365.37	45,760,004.42
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,983,748.63	24,328,925.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,983,748.63	24,328,925.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,676,491.81	20,150,332.96
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,971,008.89	24,360,400.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,004,600.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,502,300.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,502,300.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,055,920.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,993,477.69	26,362,746.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,985,051.55	24,409,950.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,980,985.57	29,291,940.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,590,998.95	23,164,886.80
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,634,971.04	44,332,541.00
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,975,335.43	24,278,500.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,979,982.72	24,334,000.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,982,855.33	24,334,000.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,982,865.21	24,334,000.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,979,810.95	29,200,800.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,297,450.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,986,148.28	48,045,333.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,344,850.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,978,804.39	32,135,202.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,782,326.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,495,293.63	40,691,455.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,501,950.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,453,850.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,453,850.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	48,447,150.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,250,975.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,342,670.42
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,453,850.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,488,948.65	34,782,900.00
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,774,511.91	27,092,795.80
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	47,747,900.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	23,873,950.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,423,530.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,074,017.53	27,189,963.70
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,991,046.00	23,843,150.00

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PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,102,832.72	30,961,849.16
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,981,144.98	23,843,150.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	23,841,150.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	23,841,150.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	23,841,150.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	23,841,150.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,981,983.47	23,843,150.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,158,857.65	10,657,888.05
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,700.22	22,541,027.56
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,812.96	31,215,893.12
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,981,630.14	47,745,050.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,979,774.13	48,463,600.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,952,323.01	41,067,451.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,979,017.71	24,499,625.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,103,073.50	25,602,108.13
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,194,950.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,113,000.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,991,461.33	24,113,000.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,992,536.99	48,194,950.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,602.09	21,943,160.74
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	47,752,850.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,172,754.68
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,965,605.75	24,264,875.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,859,242.92	37,827,534.72
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,913,695.55	24,344,550.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,106,800.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	49,121,300.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,983,300.63	49,277,850.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,994,656.20	15,768,912.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,732,040.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	9,857,180.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	9,965,608.98
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,771,271.45	49,194,700.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,773,467.49	5,706,585.20
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,721,130.35	33,243,086.69
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,939,941.69	13,774,516.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,470,850.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,470,850.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,597,480.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,597,480.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,597,480.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,975,875.79	41,448,701.12
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,747,820.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	24,695,900.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	29,384,250.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,073,440.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,581,499.20
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	24,442,600.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	19,554,080.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	14,665,560.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,167,360.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,326,460.72
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,361,246.75	21,802,775.04
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,492,750.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,492,750.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,962,186.17	39,219,280.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,621,580.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,621,039.32	23,298,726.55
PSI	NTRD	FFCB	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	19,684,280.00
PSI	NTRD	FFCB	106068	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,520,425.00
PSI	NTRD	FFCB	106071	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,520,425.00
PSI	NTRD	FFCB	106132	FFCB 2.23 (CALLABLE)	2.23	11/1/2022	24,360,000.00	24,338,133.92	23,793,971.04
PSI	NTRD	FFCB	106196	FFCB 2.54 (CALLABLE)	2.54	11/27/2023	25,000,000.00	25,000,000.00	24,416,350.00
PSI	NTRD	FFCB	106215	FFCB 2.55 (CALLABLE)	2.55	11/8/2023	10,899,000.00	10,896,893.23	10,623,288.00
PSI	NTRD	FFCB	106232	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	25,000,000.00	25,000,000.00	24,480,850.00
PSI	NTRD	FFCB	106263	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	21,350,000.00	21,350,000.00	20,906,645.90
PSI	NTRD	FFCB	106608	FFCB 2.39 (CALLABLE)	2.39	12/27/2022	28,865,000.00	28,808,408.16	28,470,040.21
PSI	NTRD	FFCB	106649	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	20,000,000.00	20,000,000.00	19,724,860.00
PSI	NTRD	FFCB	106650	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	20,000,000.00	20,000,000.00	19,724,860.00
PSI	NTRD	FFCB	106652	FFCB 2.47 (CALLABLE)	2.47	1/3/2023	10,000,000.00	10,000,000.00	9,862,430.00
PSI	NTRD	FFCB	106772	FFCB 2.68 (CALLABLE)	2.68	9/5/2023	10,000,000.00	9,990,111.38	9,915,250.00
PSI	NTRD	FFCB	106832	FFCB 2.77 (CALLABLE)	2.77	1/23/2024	25,000,000.00	25,000,000.00	24,768,700.00
		FFCB Total					4,828,654,000.00	4,826,848,732.98	4,718,688,522.11
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,198,385.71	44,863,214.80
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,998,214.29	49,627,450.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,998,000.00	27,791,372.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,892,875.52	45,584,162.10
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,992,239.13	49,655,950.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,939,390.74	37,683,900.46
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,536,118.36	22,502,797.40
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,668,850.00

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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	24,551,950.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,893.75	5,821,278.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,778.75	1,164,255.60
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,491,082.15	33,666,652.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,420,175.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,984,814.36	48,840,350.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,396,125.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,539,121.60
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,185,875.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,055,615.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,398,023.25
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,207,250.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,689,861.11	28,546,427.10
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,125,776.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,982,092.00	24,049,125.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,193,100.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	39,606,604.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,081,400.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	16,813,037.50
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,305,075.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,305,075.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,406,700.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	48,544,150.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,415,150.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,427,425.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,449,375.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,449,375.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	23,644,295.40
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,655,555.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,428,900.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,827,677.75	48,966,100.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,827,677.75	48,966,100.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,913,838.87	24,483,050.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,884,862.64	48,966,100.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,884,862.64	48,966,100.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	24,674,300.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	17,702,982.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	24,602,200.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,045,965.60
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,991,869.78	19,727,920.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	24,564,150.00

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PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,194,603.00
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,303,775.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	19,648,840.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,847,334.68	22,818,878.30
PSI	NTRD	FHLB	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	24,408,000.00
PSI	NTRD	FHLB	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25,000,000.00	25,000,000.00	24,393,350.00
PSI	NTRD	FHLB	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	9,757,340.00
PSI	NTRD	FHLB	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25,000,000.00	25,000,000.00	24,476,375.00
PSI	NTRD	FHLB	106235	FHLB 2.20 (CALLABLE)	2.2	12/7/2021	25,000,000.00	25,000,000.00	24,602,125.00
PSI	NTRD	FHLB	106240	FHLB 2.22 (CALLABLE)	2.22	12/8/2021	25,000,000.00	25,000,000.00	24,612,650.00
PSI	NTRD	FHLB	106251	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	24,481,600.00
PSI	NTRD	FHLB	106252	FHLB 2.41 (CALLABLE)	2.41	12/12/2022	25,000,000.00	25,000,000.00	24,468,375.00
PSI	NTRD	FHLB	106314	FHLB 2.35 (CALLABLE)	2.35	12/19/2022	25,000,000.00	25,000,000.00	24,509,550.00
PSI	NTRD	FHLB	106352	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,559,200.00
PSI	NTRD	FHLB	106353	FHLB 2.42 (CALLABLE)	2.42	12/21/2022	25,000,000.00	25,000,000.00	24,563,150.00
PSI	NTRD	FHLB	106358	FHLB 2.43 (CALLABLE)	2.43	12/22/2022	25,000,000.00	25,000,000.00	24,559,200.00
PSI	NTRD	FHLB	106376	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,560,875.00
PSI	NTRD	FHLB	106377	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,650,325.00
PSI	NTRD	FHLB	106378	FHLB 2.42 (CALLABLE)	2.42	12/28/2022	25,000,000.00	25,000,000.00	24,560,875.00
PSI	NTRD	FHLB	106379	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,567,550.00
PSI	NTRD	FHLB	106380	FHLB 2.40 (CALLABLE)	2.4	12/27/2022	25,000,000.00	25,000,000.00	24,560,875.00
PSI	NTRD	FHLB	106381	FHLB 2.45 (CALLABLE)	2.45	12/21/2022	25,000,000.00	25,000,000.00	24,566,600.00
PSI	NTRD	FHLB	106382	FHLB 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,571,775.00
PSI	NTRD	FHLB	106480	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	24,748,075.00
PSI	NTRD	FHLB	106481	FHLB 2.07 (CALLABLE)	2.07	12/21/2020	25,000,000.00	25,000,000.00	24,748,075.00
PSI	NTRD	FHLB	106489	FHLB 2.125 (CALLABLE)	2.125	12/29/2020	25,000,000.00	25,000,000.00	24,754,825.00
PSI	NTRD	FHLB	106582	FHLB 2.41 (CALLABLE)	2.41	1/10/2023	25,000,000.00	25,000,000.00	24,644,600.00
PSI	NTRD	FHLB	106588	FHLB 2.42 (CALLABLE)	2.42	1/10/2023	25,000,000.00	25,000,000.00	24,655,400.00
PSI	NTRD	FHLB	106589	FHLB 2.48 (CALLABLE)	2.48	1/9/2023	25,000,000.00	25,000,000.00	24,648,300.00
PSI	NTRD	FHLB	106595	FHLB 2.43 (CALLABLE)	2.43	1/11/2023	25,000,000.00	25,000,000.00	24,658,350.00
PSI	NTRD	FHLB	106629	FHLB 2.45 (CALLABLE)	2.45	1/11/2023	25,000,000.00	25,000,000.00	24,665,050.00
PSI	NTRD	FHLB	106665	FHLB 2.28 (CALLABLE)	2.28	10/26/2022	40,975,000.00	40,773,904.73	40,215,077.65
PSI	NTRD	FHLB	106740	FHLB 2.50 (CALLABLE)	2.5	1/30/2023	25,000,000.00	25,000,000.00	24,768,125.00
PSI	NTRD	FHLB	106747	FHLB 2.52 (CALLABLE)	2.52	1/26/2023	25,000,000.00	25,000,000.00	24,665,000.00
PSI	NTRD	FHLB	106750	FHLB 2.50 (CALLABLE)	2.5	1/30/2023	25,000,000.00	25,000,000.00	24,663,450.00
PSI	NTRD	FHLB	106751	FHLB 2.53 (CALLABLE)	2.53	1/26/2023	25,000,000.00	25,000,000.00	24,666,350.00
PSI	NTRD	FHLB	106757	FHLB 2.20 (CALLABLE)	2.2	1/29/2021	25,000,000.00	25,000,000.00	24,878,375.00
PSI	NTRD	FHLB	106759	FHLB 2.35 (CALLABLE)	2.35	1/25/2022	25,000,000.00	25,000,000.00	24,781,725.00
PSI	NTRD	FHLB	106762	FHLB 2.52 (CALLABLE)	2.52	1/30/2023	25,000,000.00	25,000,000.00	24,689,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	106768	FHLB 2.48 (CALLABLE)	2.48	1/25/2023	15,000,000.00	15,000,000.00	14,810,625.00
PSI	NTRD	FHLB	106770	FHLB 2.52 (CALLABLE)	2.52	1/30/2023	25,000,000.00	25,000,000.00	24,683,925.00
		FHLB Total					2,504,115,000.00	2,503,103,774.71	2,454,476,719.26
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,976,666.67	29,968,980.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,984,247.22	9,980,420.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,976,150.00	14,970,630.00
		FHLD Total					55,000,000.00	54,937,063.89	54,920,030.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,738,174.20
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,911,165.60	49,268,350.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,911,165.60	49,268,350.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,943,972.70	49,268,350.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,943,972.70	49,268,350.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,959,382.05	49,268,350.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,959,382.05	49,268,350.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,804,210.05	49,375,200.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,804,210.05	49,375,200.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,746,500.82	44,341,515.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,734,360.32	49,268,350.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,631,375.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,617,275.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,589,675.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,109,916.50
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,992,515.20	48,447,450.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	48,838,350.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,402,900.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,649,475.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,648,856.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,995,627.58	24,379,975.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,355,275.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,236,000.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,350,500.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,694,400.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,421,625.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,453,450.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,257,550.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,167,000.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,167,000.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,083,500.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,167,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,196,350.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,559,500.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	47,953,200.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,167,000.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,167,000.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	47,874,600.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,145,200.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	23,930,975.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,155,300.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,177,075.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,120,025.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	23,879,675.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	23,905,075.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	47,696,600.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	47,710,900.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,016,800.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,018,250.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	47,648,600.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	47,687,900.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,070,050.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	47,876,950.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	23,917,600.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	47,942,350.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,056,450.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,271,750.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,238,875.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,995,208.90	24,151,000.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,280,675.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	49,049,500.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,952,522.94	49,249,300.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,988,605.50	11,819,832.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,009,809.40
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	24,546,600.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	24,541,150.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,515,025.00
PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,515,825.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	24,543,625.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,494,575.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,147,637.50
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,484,375.00
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,139,225.75

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PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,070,926.56
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,990,027.36	49,977,700.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,181,383.09	38,171,967.71
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,241,640.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,397,425.00
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	24,490,900.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,386,675.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	48,772,800.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,391,900.00
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	24,462,225.00
PSI	NTRD	FHLM	105782	FHLMC 2.25 (CALLABLE)	2.25	10/19/2022	25,000,000.00	25,000,000.00	24,399,225.00
PSI	NTRD	FHLM	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	24,401,775.00
PSI	NTRD	FHLM	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	24,402,425.00
PSI	NTRD	FHLM	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	24,398,150.00
PSI	NTRD	FHLM	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,464,150.00
PSI	NTRD	FHLM	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,436,050.00
PSI	NTRD	FHLM	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,433,750.00
PSI	NTRD	FHLM	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,434,650.00
PSI	NTRD	FHLM	105903	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,496,800.00
PSI	NTRD	FHLM	105913	FHLMC 2.30 (CALLABLE)	2.3	11/8/2022	25,000,000.00	25,000,000.00	24,483,325.00
PSI	NTRD	FHLM	105921	FHLMC 2.30 (CALLABLE)	2.3	11/7/2022	25,000,000.00	25,000,000.00	24,480,850.00
PSI	NTRD	FHLM	105923	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,484,725.00
PSI	NTRD	FHLM	105963	FHLMC 2.35 (CALLABLE)	2.35	11/23/2022	25,000,000.00	25,000,000.00	24,482,500.00
PSI	NTRD	FHLM	106163	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,462,600.00
PSI	NTRD	FHLM	106166	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,462,675.00
PSI	NTRD	FHLM	106171	FHLMC 2.35 (CALLABLE)	2.35	12/7/2022	25,000,000.00	25,000,000.00	24,406,725.00
PSI	NTRD	FHLM	106173	FHLMC 2.40 (CALLABLE)	2.4	12/7/2022	25,000,000.00	25,000,000.00	24,465,750.00
PSI	NTRD	FHLM	106213	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,509,375.00
PSI	NTRD	FHLM	106226	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,520,050.00
PSI	NTRD	FHLM	106229	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,519,700.00
PSI	NTRD	FHLM	106231	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,521,600.00
PSI	NTRD	FHLM	106236	FHLMC 2.40 (CALLABLE)	2.4	12/5/2022	25,000,000.00	25,000,000.00	24,520,450.00
PSI	NTRD	FHLM	106238	FHLMC 2.40 (CALLABLE)	2.4	12/8/2022	25,000,000.00	25,000,000.00	24,524,400.00
PSI	NTRD	FHLM	106332	FHLMC 2.45 (CALLALBLE)	2.45	12/20/2022	25,000,000.00	25,000,000.00	24,538,425.00
PSI	NTRD	FHLM	106393	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	24,577,800.00
PSI	NTRD	FHLM	106394	FHLMC 2.50 (CALLABLE)	2.5	12/27/2022	25,000,000.00	25,000,000.00	24,578,775.00
PSI	NTRD	FHLM	106471	FHLMC 2.45 (CALLABLE)	2.45	12/27/2022	25,000,000.00	25,000,000.00	24,551,575.00
PSI	NTRD	FHLM	106581	FHLMC 2.47 (CALLABLE)	2.47	1/5/2023	25,000,000.00	25,000,000.00	24,648,075.00
PSI	NTRD	FHLM	106590	FHLMC 2.50 (CALLABLE)	2.5	1/9/2023	25,000,000.00	25,000,000.00	24,635,050.00
PSI	NTRD	FHLM	106616	FHLMC 2.50 (CALLABLE)	2.5	1/12/2023	25,000,000.00	25,000,000.00	24,680,675.00
PSI	NTRD	FHLM	106718	FHLMC 2.45 (CALLABLE)	2.45	1/23/2023	25,000,000.00	25,000,000.00	24,642,750.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
		FHLM Total					3,743,529,000.00	3,742,154,212.51	3,647,178,275.62
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,981,777.78	49,972,900.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,981,777.78	49,972,900.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,977,222.22	49,965,700.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,977,222.22	49,965,700.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,975,500.00	49,963,900.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,975,500.00	49,963,900.00
		FHLMD Total					300,000,000.00	299,869,000.00	299,805,000.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,756.77	14,783,542.40
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,642,150.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,615,350.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,896,928.43	20,754,577.80
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,687,900.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,666,700.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,622,850.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,621,850.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,584,550.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,631,500.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,889,450.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,669,200.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,598,618.08	36,341,787.00
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,866,325.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,866,325.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,845,625.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,994,400.20	24,857,625.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,942,450.57	49,923,400.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,365,009.95	30,353,427.20
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,973,150.68	24,969,925.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,908,200.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,908,200.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,908,200.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,931,701.14	49,908,200.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,498,350.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,307,476.56	31,006,881.49
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,917,792.58	49,719,200.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,917,792.58	49,719,200.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	40,044,053.21	39,884,742.24
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,431,475.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,366,075.00

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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	24,186,125.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,548,475.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,116,221.14	30,557,941.68
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,665,675.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,981,792.72	49,520,600.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	48,874,700.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,554,900.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,215,775.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,731.19	24,389,850.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,330,625.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,139,775.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,285,425.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,182,900.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,467,650.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,155,275.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,047,600.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,168,000.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,168,000.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,141,950.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,069,900.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,819,500.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,267,150.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,055,000.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,025,325.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	23,976,600.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,053,300.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,026,650.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	23,974,500.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	23,991,425.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,087,000.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,017,150.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,084,675.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,059,800.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	23,848,000.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,326,850.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,162,075.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,993,033.95	24,162,075.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	23,954,125.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,255,725.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	47,558,450.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,203,819.26	44,630,024.60

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,094,300.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	23,893,225.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,417,250.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	23,835,475.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	47,728,900.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	47,603,250.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,437.29	33,568,990.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,021,850.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	47,628,100.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,984,776.95	49,135,100.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	23,821,450.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,991,081.71	48,021,850.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,991,081.71	48,021,850.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,490.39	13,513,348.59
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,992,530.12	47,909,200.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	47,934,600.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	47,934,600.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	48,262,650.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,231,025.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,270,050.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,781,069.06	49,124,150.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,781,069.06	49,124,150.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,405,239.06	10,267,929.83
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,730,398.35	48,913,350.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,892,935.91	49,146,250.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,892,935.91	49,146,250.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,946,467.95	24,573,125.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,395,937.82	48,555,550.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,963,584.47	49,332,300.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,963,584.47	49,332,300.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,987,618.72	16,772,982.00
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,328,600.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,328,600.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,328,600.00
PSI	NTRD	FNMA	106668	FNMA 2.20 (CALLABLE)	2.2	10/13/2022	32,735,000.00	32,453,816.45	31,975,646.21
		FNMA Total					3,755,743,000.00	3,753,199,784.41	3,666,556,171.04
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,498,400.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,498,400.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,463,950.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,465,700.00

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PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,525,150.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,478,300.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,465,550.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,472,400.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,481,600.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,486,150.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,630,700.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,622,750.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,526,925.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,526,925.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,524,800.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,524,800.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,524,975.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,490,150.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,538,825.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,022,500.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,511,250.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,511,250.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,190,600.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,719,050.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,598,750.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,485,575.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	24,915,475.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	24,915,475.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,474,275.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,376,000.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,376,000.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,342,450.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,237,125.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	47,484,650.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,496,930.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	7/27/2021	25,000,000.00	25,000,000.00	23,802,125.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.25	12/2/2021	25,000,000.00	25,000,000.00	23,738,900.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.3	12/2/2021	25,000,000.00	24,990,416.21	24,029,075.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	2.5	3/28/2022	25,000,000.00	25,000,000.00	24,414,875.00
PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	2.125	5/24/2022	25,000,000.00	25,000,000.00	24,148,025.00
PSI	NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	2.3	5/24/2022	25,000,000.00	25,000,000.00	24,058,500.00
PSI	NTRD	MCPN	105672	FHLB 4.50 (CALLABLE)	3	10/6/2022	25,000,000.00	25,000,000.00	24,204,000.00
PSI	NTRD	MCPN	105677	FHLB 4.50 (CALLABLE)	3	10/12/2022	25,000,000.00	25,000,000.00	24,122,700.00
PSI	NTRD	MCPN	105697	FHLMC 4.75 (CALLABLE)	3.75	10/11/2022	25,000,000.00	25,000,000.00	24,231,775.00
PSI	NTRD	MCPN	105794	FHLB 5.00 (CALLABLE)	4	10/18/2022	25,000,000.00	25,000,000.00	24,177,750.00

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PSI	NTRD	MCPN	106261	FHLB 5.75 (CALLABLE)	5.75	12/13/2022	25,000,000.00	25,000,000.00	24,385,525.00
		MCPN Total					1,460,000,000.00	1,459,990,416.21	1,430,717,055.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.2	4/28/2021	50,000,000.00	50,000,000.00	47,994,650.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	1.375	11/10/2021	25,000,000.00	25,000,000.00	23,849,900.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	23,748,325.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.75	11/26/2021	25,000,000.00	25,000,000.00	24,683,375.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2	12/30/2021	50,000,000.00	50,000,000.00	48,564,250.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.25	12/28/2021	50,000,000.00	50,000,000.00	48,100,600.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	1.75	1/27/2022	50,000,000.00	50,000,000.00	47,717,150.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	3/28/2022	25,000,000.00	25,000,000.00	24,311,300.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	2.5	4/18/2022	25,000,000.00	25,000,000.00	24,160,325.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	2.625	4/19/2022	25,000,000.00	25,000,000.00	24,152,150.00
PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	2.25	5/16/2022	25,000,000.00	25,000,000.00	24,074,775.00
PSI	NTRD	MCSA	105968	FHLMC 2.00 (CALLABLE)	2	11/22/2022	25,000,000.00	25,000,000.00	24,849,650.00
		MCSA Total					400,000,000.00	400,000,000.00	386,206,450.00
PSI	NTRD	NCD1	106280	WELLS FARGO BANK, NA CD	1.61	5/30/2018	50,000,000.00	50,000,000.00	49,964,805.00
PSI	NTRD	NCD1	106464	WELLS FARGO BANK, NA CD	1.55	3/7/2018	50,000,000.00	50,000,000.00	50,000,210.00
PSI	NTRD	NCD1	106503	WELLS FARGO BANK, NA CD	1.71	6/29/2018	50,000,000.00	50,000,000.00	49,966,620.00
PSI	NTRD	NCD1	106645	WELLS FARGO BANK, NA CD	1.73	3/26/2018	50,000,000.00	50,000,000.00	50,010,565.00
PSI	NTRD	NCD1	106648	WELLS FARGO BANK, NA CD	1.73	3/27/2018	50,000,000.00	50,000,000.00	50,010,610.00
PSI	NTRD	NCD1	106653	MUFG UNION BANK NA CD	1.57	3/30/2018	50,000,000.00	50,000,000.00	50,006,645.00
PSI	NTRD	NCD1	106760	MUFG UNION BANK NA CD	1.5	2/26/2018	50,000,000.00	50,000,000.00	50,003,225.00
PSI	NTRD	NCD1	106791	MUFG UNION BANK NA CD	1.5	3/1/2018	50,000,000.00	50,000,000.00	50,003,570.00
PSI	NTRD	NCD1	106875	MUFG UNION BANK NA CD	1.52	3/5/2018	50,000,000.00	50,000,000.00	50,004,645.00
PSI	NTRD	NCD1	106899	MUFG UNION BANK NA CD	1.52	3/7/2018	50,000,000.00	50,000,000.00	50,004,690.00
PSI	NTRD	NCD1	106931	MUFG UNION BANK NA CD	1.52	3/13/2018	50,000,000.00	50,000,000.00	50,004,595.00
PSI	NTRD	NCD1	106952	MUFG UNION BANK NA CD	1.52	3/22/2018	50,000,000.00	50,000,000.00	49,997,921.00
		NCD1 Total					600,000,000.00	600,000,000.00	599,978,101.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,001,239.38	24,996,995.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,995,087.76	49,976,500.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,995,087.76	49,976,500.00
PSI	NTRD	NOTE	106293	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,673,852.23	49,607,420.00
PSI	NTRD	NOTE	106294	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,673,852.23	49,607,420.00
		NOTE Total					225,000,000.00	224,339,119.36	224,164,835.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,964,805.56	49,945,505.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,965,000.00	49,945,505.00

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PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,921,444.44	49,897,500.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,921,444.44	49,897,500.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,921,444.44	49,897,500.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,921,444.44	49,897,500.00
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,919,500.00	49,897,500.00
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,919,500.00	49,897,500.00
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,823,055.56	49,769,660.00
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,823,055.56	49,769,660.00
PSI	NTRD	TBIL	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,608,000.00	49,491,140.00
PSI	NTRD	TBIL	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,608,000.00	49,491,140.00
PSI	NTRD	TBIL	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,608,000.00	49,491,140.00
PSI	NTRD	TBIL	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,608,000.00	49,491,140.00
PSI	NTRD	TBIL	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,909,388.89	49,897,500.00
PSI	NTRD	TBIL	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,909,388.89	49,897,500.00
PSI	NTRD	TBIL	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,523,125.00	49,410,445.00
PSI	NTRD	TBIL	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,523,125.00	49,410,445.00
PSI	NTRD	TBIL	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,517,000.00	49,410,445.00
PSI	NTRD	TBIL	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,517,000.00	49,410,445.00
PSI	NTRD	TBIL	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,517,875.00	49,410,445.00
PSI	NTRD	TBIL	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,517,875.00	49,410,445.00
PSI	NTRD	TBIL	105986	UST BILL	1.2375	4/26/2018	50,000,000.00	49,855,625.00	49,834,175.00
PSI	NTRD	TBIL	106023	UST BILL	1.24	4/26/2018	50,000,000.00	49,855,333.33	49,834,175.00
PSI	NTRD	TBIL	106287	UST BILL	1.415	5/24/2018	50,000,000.00	49,779,888.89	49,769,660.00
PSI	NTRD	TBIL	106288	UST BILL	1.415	5/24/2018	50,000,000.00	49,779,888.89	49,769,660.00
PSI	NTRD	TBIL	106290	UST BILL	1.555	11/8/2018	50,000,000.00	49,395,277.78	49,343,040.00
PSI	NTRD	TBIL	106291	UST BILL	1.555	11/8/2018	50,000,000.00	49,395,277.78	49,343,040.00
PSI	NTRD	TBIL	106672	UST BILL	1.41	3/29/2018	50,000,000.00	49,890,333.33	49,897,500.00
PSI	NTRD	TBIL	106673	UST BILL	1.41	3/29/2018	50,000,000.00	49,890,333.33	49,897,500.00
PSI	NTRD	TBIL	106748	UST BILL	1.7625	1/3/2019	50,000,000.00	49,177,500.00	49,176,550.00
PSI	NTRD	TBIL	106749	UST BILL	1.7625	1/3/2019	50,000,000.00	49,177,500.00	49,176,550.00
		TBIL Total					1,650,000,000.00	1,640,664,430.55	1,639,079,410.00
PSI	NTRD	YANK1	106249	AU & NZ BANKING GRP NY CD	1.55	6/29/2018	50,000,000.00	50,000,000.00	49,972,635.00
PSI	NTRD	YANK1	106282	SVENSKA HANDELSBANKEN NY	1.435	2/27/2018	50,000,000.00	50,000,179.90	49,997,265.00
PSI	NTRD	YANK1	106292	AU & NZ BANKING GRP NY CD	1.52	6/1/2018	50,000,000.00	50,000,000.00	49,980,540.00
PSI	NTRD	YANK1	106315	WESTPAC BANKING CORP NY C	1.86	11/29/2018	50,000,000.00	50,004,103.59	49,902,385.00
PSI	NTRD	YANK1	106354	ROYAL BANK OF CANADA NY CD	1.4	2/1/2018	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	106357	WESTPAC BANKING CORP NY C	1.88	12/3/2018	50,000,000.00	50,004,156.87	49,908,270.00
PSI	NTRD	YANK1	106461	CREDIT SUISSE NY CD	1.56	3/12/2018	50,000,000.00	50,000,000.00	49,999,070.00
PSI	NTRD	YANK1	106466	SVENSKA HANDELSBANKEN NY	1.5	3/15/2018	50,000,000.00	50,000,580.98	49,997,640.00
PSI	NTRD	YANK1	106469	ROYAL BANK OF CANADA NY CD	1.48	2/9/2018	50,000,000.00	50,000,000.00	49,999,670.00

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PSI	NTRD	YANK1	106470	ROYAL BANK OF CANADA NY CD	1.57	3/9/2018	50,000,000.00	50,000,000.00	50,000,475.00
PSI	NTRD	YANK1	106473	NORDEA BANK AB NY CD	1.48	3/8/2018	50,000,000.00	50,000,000.00	49,998,331.50
PSI	NTRD	YANK1	106526	RABOBANK NEDERLAND NY CD	1.59	4/19/2018	50,000,000.00	50,000,000.00	49,994,235.00
PSI	NTRD	YANK1	106560	BANK OF MONTREAL CHICAGO (	1.7	3/19/2018	50,000,000.00	50,000,636.08	50,009,545.00
PSI	NTRD	YANK1	106596	WESTPAC BANKING CORP NY C	1.66	2/20/2018	50,000,000.00	50,000,000.00	50,004,360.00
PSI	NTRD	YANK1	106598	CREDIT SUISSE NY CD	1.7	3/22/2018	50,000,000.00	50,000,000.00	50,006,915.00
PSI	NTRD	YANK1	106609	BANK OF NOVA SCOTIA HOUSTC	1.75	3/22/2018	50,000,000.00	50,000,000.00	50,014,435.00
PSI	NTRD	YANK1	106612	TORONTO DOMINION BANK NY (	1.75	3/22/2018	50,000,000.00	50,000,677.57	50,010,380.00
PSI	NTRD	YANK1	106654	BANK OF NOVA SCOTIA HOUSTC	1.73	3/30/2018	50,000,000.00	50,000,000.00	50,013,770.00
PSI	NTRD	YANK1	106655	BANK OF NOVA SCOTIA HOUSTC	1.73	3/30/2018	50,000,000.00	50,000,000.00	50,013,770.00
PSI	NTRD	YANK1	106663	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	50,003,255.00
PSI	NTRD	YANK1	106664	BNP PARIBAS SF CD	1.62	3/30/2018	50,000,000.00	50,000,000.00	50,003,255.00
PSI	NTRD	YANK1	106671	BANK OF NOVA SCOTIA HOUSTC	1.73	3/30/2018	50,000,000.00	50,000,788.16	50,013,770.00
PSI	NTRD	YANK1	106674	TORONTO DOMINION BANK NY (	1.55	2/2/2018	50,000,000.00	50,000,013.87	50,000,305.00
PSI	NTRD	YANK1	106675	BANK OF NOVA SCOTIA HOUSTC	1.75	4/2/2018	50,000,000.00	50,000,829.49	50,015,490.00
PSI	NTRD	YANK1	106684	BANK OF NOVA SCOTIA HOUSTC	1.75	4/3/2018	50,000,000.00	50,000,843.31	50,015,405.00
PSI	NTRD	YANK1	106696	TORONTO DOMINION BANK NY (	1.54	3/1/2018	50,000,000.00	50,000,387.87	50,000,435.00
PSI	NTRD	YANK1	106699	ROYAL BANK OF CANADA NY CD	1.75	5/18/2018	50,000,000.00	50,000,000.00	49,991,145.00
PSI	NTRD	YANK1	106700	WESTPAC BANKING CORP NY C	1.8	6/29/2018	50,000,000.00	50,002,037.12	49,997,740.00
PSI	NTRD	YANK1	106701	BANK OF NOVA SCOTIA HOUSTC	1.8	6/29/2018	50,000,000.00	50,002,037.12	50,005,765.00
PSI	NTRD	YANK1	106703	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,000,843.51	50,009,150.00
PSI	NTRD	YANK1	106704	CREDIT AGRICOLE CIB NY BR	1.68	4/3/2018	50,000,000.00	50,000,843.51	50,009,150.00
PSI	NTRD	YANK1	106710	BNP PARIBAS SF CD	1.5	2/2/2018	50,000,000.00	50,000,000.00	50,000,040.00
PSI	NTRD	YANK1	106716	CANADIAN IMP. BK OF COM NY	1.7	3/30/2018	50,000,000.00	50,001,576.93	50,017,595.00
PSI	NTRD	YANK1	106717	CANADIAN IMP. BK OF COM NY	1.7	3/30/2018	50,000,000.00	50,001,576.93	50,017,595.00
PSI	NTRD	YANK1	106720	SVENSKA HANDELSBANKEN NY	1.59	3/30/2018	50,000,000.00	50,000,000.00	50,001,770.00
PSI	NTRD	YANK1	106727	BANK OF NOVA SCOTIA HOUSTC	1.71	4/9/2018	50,000,000.00	50,000,000.00	50,010,910.00
PSI	NTRD	YANK1	106728	SVENSKA HANDELSBANKEN NY	1.5	2/5/2018	50,000,000.00	50,000,000.00	50,000,265.00
PSI	NTRD	YANK1	106736	BARCLAYS BANK PLC NY CD	1.75	3/30/2018	50,000,000.00	50,000,000.00	50,006,975.00
PSI	NTRD	YANK1	106737	BARCLAYS BANK PLC NY CD	1.75	3/30/2018	50,000,000.00	50,000,000.00	50,006,975.00
PSI	NTRD	YANK1	106758	TORONTO DOMINION BANK NY (	1.5	2/14/2018	50,000,000.00	50,000,180.26	50,000,415.00
PSI	NTRD	YANK1	106781	BANK OF MONTREAL CHICAGO (	1.51	2/13/2018	50,000,000.00	50,000,166.42	50,001,055.00
PSI	NTRD	YANK1	106790	BARCLAYS BANK PLC NY CD	1.5	2/12/2018	50,000,000.00	50,000,000.00	50,000,275.00
PSI	NTRD	YANK1	106794	BARCLAYS BANK PLC NY CD	1.5	2/16/2018	50,000,000.00	50,000,000.00	50,000,125.00
PSI	NTRD	YANK1	106806	TORONTO DOMINION BANK NY (	1.5	2/13/2018	50,000,000.00	50,000,000.00	50,000,465.00
PSI	NTRD	YANK1	106811	DNB BANK ASA NY CD	1.57	3/16/2018	50,000,000.00	50,000,000.00	50,001,750.00
PSI	NTRD	YANK1	106817	BNP PARIBAS SF CD	1.45	2/5/2018	50,000,000.00	50,000,000.00	49,999,730.00
PSI	NTRD	YANK1	106837	DNB BANK ASA NY CD	1.57	3/16/2018	50,000,000.00	50,000,000.00	50,001,770.00
PSI	NTRD	YANK1	106838	BARCLAYS BANK PLC NY CD	1.5	2/23/2018	50,000,000.00	50,000,000.00	49,999,620.00
PSI	NTRD	YANK1	106846	TORONTO DOMINION BANK NY (	1.59	3/20/2018	50,000,000.00	50,000,000.00	49,999,935.00
PSI	NTRD	YANK1	106855	DNB BANK ASA NY CD	1.58	3/21/2018	50,000,000.00	50,000,000.00	50,000,960.00

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For the Period: January 1, 2018 to January 31, 2018
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	106873	SVENSKA HANDELSBANKEN NY	1.5	3/5/2018	50,000,000.00	50,000,000.00	49,999,240.00
PSI	NTRD	YANK1	106877	TORONTO DOMINION BANK NY (	1.56	3/5/2018	50,000,000.00	50,000,000.00	50,000,890.00
PSI	NTRD	YANK1	106885	DNB BANK ASA NY CD	1.58	3/23/2018	50,000,000.00	50,000,000.00	50,000,315.00
PSI	NTRD	YANK1	106894	DNB BANK ASA NY CD	1.49	3/5/2018	50,000,000.00	50,000,000.00	50,000,210.00
PSI	NTRD	YANK1	106896	CREDIT SUISSE NY CD	1.77	5/2/2018	50,000,000.00	50,000,000.00	50,001,110.00
PSI	NTRD	YANK1	106897	CREDIT SUISSE NY CD	1.79	5/9/2018	50,000,000.00	50,000,000.00	50,002,410.00
PSI	NTRD	YANK1	106910	TORONTO DOMINION BANK NY (	1.72	4/27/2018	50,000,000.00	50,001,175.48	50,000,305.00
PSI	NTRD	YANK1	106912	CREDIT AGRICOLE CIB NY CD	1.6	4/2/2018	50,000,000.00	50,000,830.91	50,002,840.00
PSI	NTRD	YANK1	106914	SVENSKA HANDELSBANKEN NY	1.56	4/2/2018	50,000,000.00	50,000,831.08	49,998,890.00
PSI	NTRD	YANK1	106915	SVENSKA HANDELSBANKEN NY	1.56	4/2/2018	50,000,000.00	50,000,831.08	49,998,890.00
PSI	NTRD	YANK1	106924	BARCLAYS BANK PLC NY CD	1.5	3/6/2018	50,000,000.00	50,000,000.00	49,997,680.00
PSI	NTRD	YANK1	106926	CREDIT AGRICOLE CIB NY CD	1.72	4/30/2018	50,000,000.00	50,001,216.96	49,999,485.00
PSI	NTRD	YANK1	106940	CANADIAN IMP. BK OF COM NY	1.85	6/29/2018	50,000,000.00	50,002,039.91	49,997,310.00
PSI	NTRD	YANK1	106941	BANK OF MONTREAL CHICAGO (	1.5	3/1/2018	50,000,000.00	50,000,000.00	49,999,595.00
PSI	NTRD	YANK1	106951	CREDIT SUISSE NY CD	1.78	5/4/2018	50,000,000.00	50,000,000.00	50,002,570.00
		YANK1 Total					3,250,000,000.00	3,250,029,384.91	3,249,958,521.50
	NTRD Total						**31,335,908,000.00**	**31,310,761,253.80**	**30,926,699,214.97**
				NTRD-PSI Historical Total				**31,280,204,428.10**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,953,159.55	47,890,625.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,533,325.68	47,757,810.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,425,243.89	47,757,810.00
		NOTE Total					150,000,000.00	148,911,729.12	143,406,245.00
	TRADE Total						**150,000,000.00**	**148,911,729.12**	**143,406,245.00**
				TRADE-PSI Historical Total				**148,544,921.88**	
	PSI Total						**31,485,908,000.00**	**31,459,672,982.92**	**31,070,105,459.97**
				PSI Historical Total				**31,428,749,349.98**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AVCCD	FHLB	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	14,516,685.00
		FHLB Total					15,000,000.00	15,000,000.00	14,516,685.00
	AVCCD Total						15,000,000.00	15,000,000.00	14,516,685.00
SPI	ESUSD	FFCB	106613	FFCB 3.27	3.27	12/26/1941	7,000,000.00	7,000,000.00	6,832,924.00
SPI	ESUSD	FFCB	106615	FFCB 3.25	3.25	12/27/1939	9,000,000.00	9,000,000.00	8,807,625.00
		FFCB Total					16,000,000.00	16,000,000.00	15,640,549.00
	ESUSD Total						16,000,000.00	16,000,000.00	15,640,549.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	12/2/2027	4,045,000.00	4,045,000.00	4,045,000.00
		LTBD Total					4,045,000.00	4,045,000.00	4,045,000.00
	GF Total						4,045,000.00	4,045,000.00	4,045,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	4,875,075.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	478,425.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,493,074.95	1,370,064.00
		FFCB Total					7,000,000.00	6,993,074.95	6,723,564.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,786,355.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,764,764.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,115,210.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,944,437.00
		FHLB Total					21,200,000.00	21,200,000.00	19,610,766.00
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,616,653.10
		FHLM Total					3,976,000.00	3,976,000.00	3,616,653.10
	PHHPA Total						32,176,000.00	32,169,074.95	29,950,983.10
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,791.02	578,311.80
		FHLB Total					600,000.00	599,791.02	578,311.80
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	475,246.49
		FHLM Total					476,000.00	476,000.00	475,246.49
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,749,144.10
		FNMA Total					3,900,000.00	3,900,000.00	3,749,144.10
	SANIT Total						4,976,000.00	4,975,791.02	4,802,702.39

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

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

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	104556	S OF C LAIF	0	12/31/2018	75,371.02	75,371.02	75,371.02
SPI	SCAQM	CTDQ	105233	S OF C LAIF	0	12/31/2018	90,898.26	90,898.26	90,898.26
SPI	SCAQM	CTDQ	105896	S OF C LAIF	0	12/31/2018	107,078.91	107,078.91	107,078.91
SPI	SCAQM	CTDQ	106824	S OF C LAIF	0	12/31/2018	120,436.11	120,436.11	120,436.11
		CTDQ Total					39,790,260.19	39,790,260.19	39,790,260.19
	SCAQM Total						39,790,260.19	39,790,260.19	39,790,260.19
SPI	SCP61	NCD1	106626	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,996,850.00
		NCD1 Total					10,000,000.00	10,000,000.00	9,996,850.00
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	5,000,000.00	5,000,000.00	4,985,545.00
		YANK3 Total					5,000,000.00	5,000,000.00	4,985,545.00
	SCP61 Total						15,000,000.00	15,000,000.00	14,982,395.00
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	9,971,090.00
		YANK3 Total					10,000,000.00	10,000,000.00	9,971,090.00
	SCP66 Total						10,000,000.00	10,000,000.00	9,971,090.00
SPI	SCP6F	NCD1	106627	WELLS FARGO BANK, NA CD	2.05	12/28/2018	10,000,000.00	10,000,000.00	9,996,850.00
		NCD1 Total					10,000,000.00	10,000,000.00	9,996,850.00
	SCP6F Total						10,000,000.00	10,000,000.00	9,996,850.00
SPI	SCP6U	NCD1	106628	WELLS FARGO BANK, NA CD	2.05	12/28/2018	5,000,000.00	5,000,000.00	4,998,425.00
		NCD1 Total					5,000,000.00	5,000,000.00	4,998,425.00
	SCP6U Total						5,000,000.00	5,000,000.00	4,998,425.00
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	9,971,090.00
		YANK3 Total					10,000,000.00	10,000,000.00	9,971,090.00
	SCU5F Total						10,000,000.00	10,000,000.00	9,971,090.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2018	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2018	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2018	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2018	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2018	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2018	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2018	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2018	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2018	46,406.36	46,406.36	46,406.36

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Specific Purpose Investments
Attachment X

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

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2018	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2018	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2018	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2018	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2018	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2018	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2018	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2018	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2018	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2018	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2018	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2018	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2018	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2018	5,442.50	5,442.50	5,442.50
SPI	SLIM	CTDQ	104557	S OF C LAIF	0	12/31/2018	6,123.28	6,123.28	6,123.28
SPI	SLIM	CTDQ	105234	S OF C LAIF	0	12/31/2018	7,384.74	7,384.74	7,384.74
SPI	SLIM	CTDQ	105897	S OF C LAIF	0	12/31/2018	8,699.29	8,699.29	8,699.29
SPI	SLIM	CTDQ	106825	S OF C LAIF	0	12/31/2018	9,784.45	9,784.45	9,784.45
		CTDQ Total					3,232,635.11	3,232,635.11	3,232,635.11
	SLIM Total						3,232,635.11	3,232,635.11	3,232,635.11
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2018	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2018	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2018	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2018	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2018	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2018	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2018	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2018	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2018	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2018	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2018	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2018	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2018	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2018	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2018	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2018	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2018	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2018	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2018	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2018	65.75	65.75	65.75
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2018	73.97	73.97	73.97

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: January 1, 2018 to January 31, 2018
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	105235	S OF C LAIF	0	12/31/2018	89.21	89.21	89.21
SPI	WASIA	CTDQ	105898	S OF C LAIF	0	12/31/2018	105.09	105.09	105.09
SPI	WASIA	CTDQ	106826	S OF C LAIF	0	12/31/2018	118.2	118.2	118.2
		CTDQ Total					39051.75	39051.75	39051.75
	WASIA Total						39051.75	39051.75	39051.75
				SPI Total			**165,258,947.05**	**165,251,813.02**	**161,937,716.54**
				SPI Historical Total				**165,251,147.05**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2018
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 1/31/2018
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
03/08/06	CCTSA TOBACCO BONDS 2006	28,639,050.52
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/21/11	LAC-CAL 2011 SERIES A	1,919.34
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	766,591.76
05/17/00	C.I. 2658M	438,438.20
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$29,846,041.63

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2018
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/26/14	COMMERCIAL PAPER 2014	1,027,327.35
04/13/16	COMMERCIAL PAPER 2016	20,686,560.23
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,008,126.71
02/09/93	DISNEY PROJECT 1993	17,037,894.59
03/21/12	DISNEY PROJECT, 2012	4,200,190.25
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	80,406,075.46
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	30,288,331.92
	U.S. BANK - TRUSTEE TOTAL	$154,664,598.62

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2018
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	6,183,477.52
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,008,335.16
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,908,417.34
	ZIONS BANK - TRUSTEE TOTAL	$26,100,230.02

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 1/31/2018
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,572.75
	TREASURER TOTAL	$301,572.75

Los Angeles County Treasurer
Floating Rate Securities - PSI Non-Trading
As of 1/31/18
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
BAN						
104946	LACCAL BANS	2.06	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at
105895	LACCAL BANS	2.06	06/30/20	10,000,000.00	10,000,000.00	the time of draw. Interest adjusted
BAN Totals				**15,000,000.00**	**15,000,000.00**	on Jan 2 and July 1. Interest
	LOS ANGELES COUNTY ISSUED TOTAL			**15,000,000.00**	**15,000,000.00**	accrued to that point will be
						payable on that date. Reset to Bank
						of America prime rate on the 3rd

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 1/31/2018
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	$ 5,000,000.00	2.059%
105895	LACCAL	10/16/17	10,000,000.00	2.059%
			$ 15,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 1/31/18
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,850,029,384.91	60.66	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	8,415,867,101.66	22.58	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,865,003,549.91	146.60	DAYS	148,911,729.12	1,317.54	DAYS
AGENCIES	17,139,895,998.60	1,020.47	DAYS	0.00	0.00	DAYS
MUNICIPALS	15,000,000.00	759.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	24,965,218.72	723.00	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	$31,310,761,253.80	581.82	DAYS	$148,911,729.12	1,317.54	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 1/31/18

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	02/01/18 - 03/02/18	$8,075,199,000.00	25.65	25.65	$8,071,267,565.91	25.66	25.66
31 to 60 Days	03/03/18 - 04/01/18	$3,867,215,000.00	12.28	37.93	$3,863,777,930.22	12.28	37.94
61 to 90 Days	04/02/18 - 05/01/18	$1,132,807,000.00	3.60	41.53	$1,131,125,443.55	3.60	41.54
91 to 120 Days	05/02/18 - 05/31/18	$684,409,000.00	2.17	43.70	$682,912,863.42	2.17	43.71
121 to 180 Days	06/01/18 - 07/30/18	$303,066,000.00	0.96	44.66	$303,048,031.49	0.96	44.67
181 to 270 Days	07/31/18 - 10/28/18	$634,220,000.00	2.01	46.67	$629,699,086.41	2.00	46.67
271 to 365 Days	10/29/18 - 01/31/19	$2,244,655,000.00	7.13	53.80	$2,240,809,170.30	7.12	53.79
1 to 1.5 YEARS	02/01/19 - 08/01/19	$814,070,000.00	2.59	56.39	$813,586,331.59	2.58	56.37
1.5 to 2 YEARS	08/02/19 - 01/31/20	$1,388,716,000.00	4.41	60.80	$1,387,039,533.14	4.41	60.78
2 to 3 YEARS	01/31/20 - 01/31/21	$3,684,540,000.00	11.70	72.50	$3,683,646,489.60	11.71	72.49
3 to 4 YEARS	01/31/21 - 01/31/22	$5,982,972,000.00	19.00	91.50	$5,979,302,399.64	19.01	91.50
4 to 5 YEARS	01/31/22 - 01/31/23	$2,603,140,000.00	8.27	99.77	$2,602,571,133.04	8.27	99.77
5 to 10 YEARS	01/31/23 - 01/31/28	$70,899,000.00	0.23	100.00	$70,887,004.61	0.23	100.00
Portfolio Total:		**$31,485,908,000.00**			**$31,459,672,982.92**		
AVCCD							
4 to 5 YEARS	01/31/22 - 01/31/23	$15,000,000.00	100.00	100.00	$15,000,000.00	100.00	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
ESUSD							
10 + YEARS	01/31/28 - 01/31/68	$16,000,000.00	100.00	100.00	$16,000,000.00	100.00	100.00
Portfolio Total:		**$16,000,000.00**			**$16,000,000.00**		
GF							
5 to 10 YEARS	01/31/23 - 01/31/28	$4,045,000.00	100.00	100.00	$4,045,000.00	100.00	100.00
Portfolio Total:		**$4,045,000.00**			**$4,045,000.00**		
PHHPA							
10 + YEARS	01/31/28 - 01/31/68	$32,176,000.00	100.00	100.00	$32,169,074.95	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,169,074.95**		
SANIT							
91 to 120 Days	05/02/18 - 05/31/18	$476,000.00	9.57	9.57	$476,000.00	9.57	9.57
3 to 4 YEARS	01/31/21 - 01/31/22	$4,500,000.00	90.43	100.00	$4,499,791.02	90.43	100.00
Portfolio Total:		**$4,976,000.00**			**$4,975,791.02**		

Los Angeles County Treasurer

Inventory Report - Totals Section

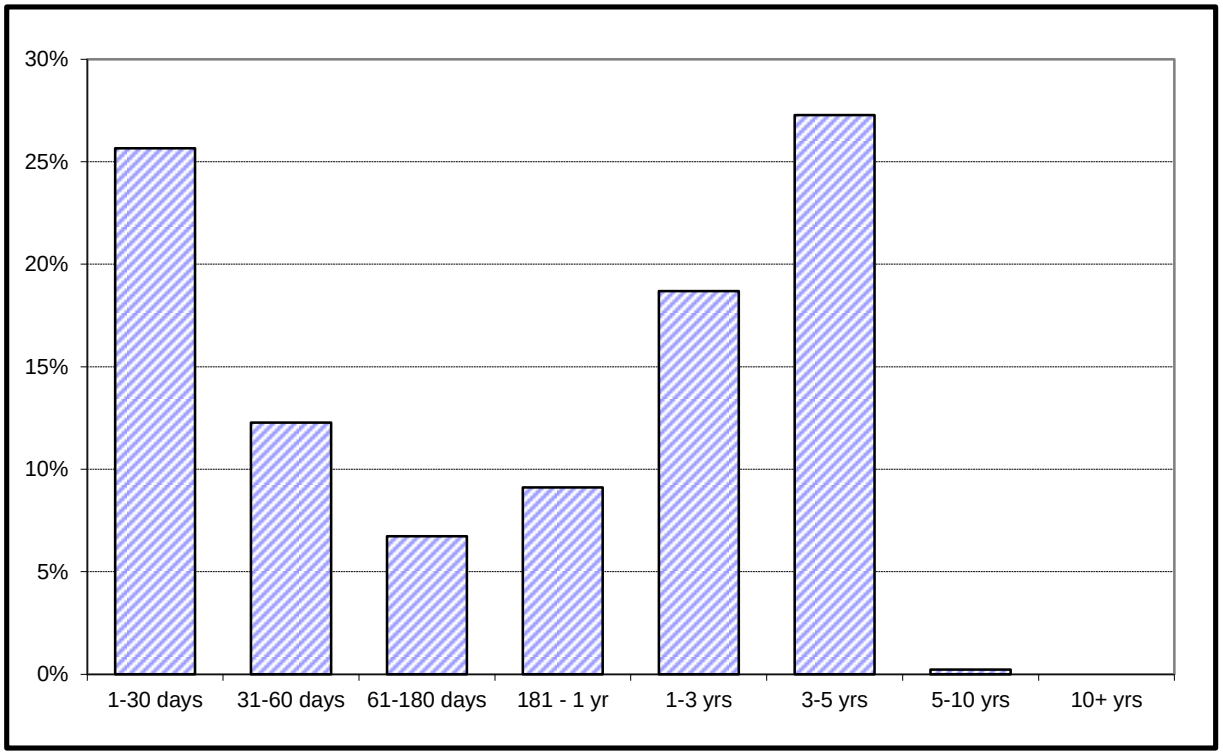
Maturity Range Grouping

As of 1/31/18

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
271 to 365 Days	10/29/18 - 01/31/19	$39,790,260.19	100.00	100.00	$39,790,260.19	100.00	100.00
Portfolio Total:		**$39,790,260.19**			**$39,790,260.19**		
SCP61							
271 to 365 Days	10/29/18 - 01/31/19	$10,000,000.00	66.67	66.67	$10,000,000.00	66.67	66.67
1 to 1.5 YEARS	02/01/19 - 08/01/19	$5,000,000.00	33.33	100.00	$5,000,000.00	33.33	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
SCP66							
1 to 1.5 YEARS	02/01/19 - 08/01/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
271 to 365 Days	10/29/18 - 01/31/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
271 to 365 Days	10/29/18 - 01/31/19	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
1 to 1.5 YEARS	02/01/19 - 08/01/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
271 to 365 Days	10/29/18 - 01/31/19	$3,232,635.11	100.00	100.00	$3,232,635.11	100.00	100.00
Portfolio Total:		**$3,232,635.11**			**$3,232,635.11**		
WASIA							
271 to 365 Days	10/29/18 - 01/31/19	$39,051.75	100.00	100.00	$39,051.75	100.00	100.00
Portfolio Total:		**$39,051.75**			**$39,051.75**		

LOS ANGELES COUNTY TREASURER
COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF JANUARY 2018
ATTACHMENT XVI



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	8,071,268	25.66%
31 - 60 days		3,863,778	12.28%
61 - 180 days		2,117,086	6.73%
181 - 1 yr		2,870,508	9.12%
1 - 3 yrs		5,884,272	18.70%
3 - 5 yrs		8,581,874	27.28%
5 - 10 yrs		70,887	0.23%
10+ yrs		-	0.00%
	$	31,459,673	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 1/31/18
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,232,635.11
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,790,260.19
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	39,051.75
	LAIF TOTAL	$43,061,947.05

POOLED MONEY INVESTMENT ACCOUNT

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

	December 2017	December 2016	Change
Average Daily Portfolio ($)	68,111,894	68,450,423	-338,529
Accrued Earnings ($)	71,656	41,802	+29,854
Effective Yield (%)	1.239	0.719	+0.52
Average Life-Month End (In Days)	186	171	+15
Total Security Transactions			
Amount ($)	33,174,074	25,714,899	+7,459,175
Number	665	518	+147
Total Time Deposit Transactions			
Amount ($)	2,207,000	2,309,480	-102,480
Number	98	110	-12
Average Workday Investment Activity ($)	1,769,054	1,334,494	+434,560
Prescribed Demand Account Balances For Services ($)	342,300	975,700	-633,400

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

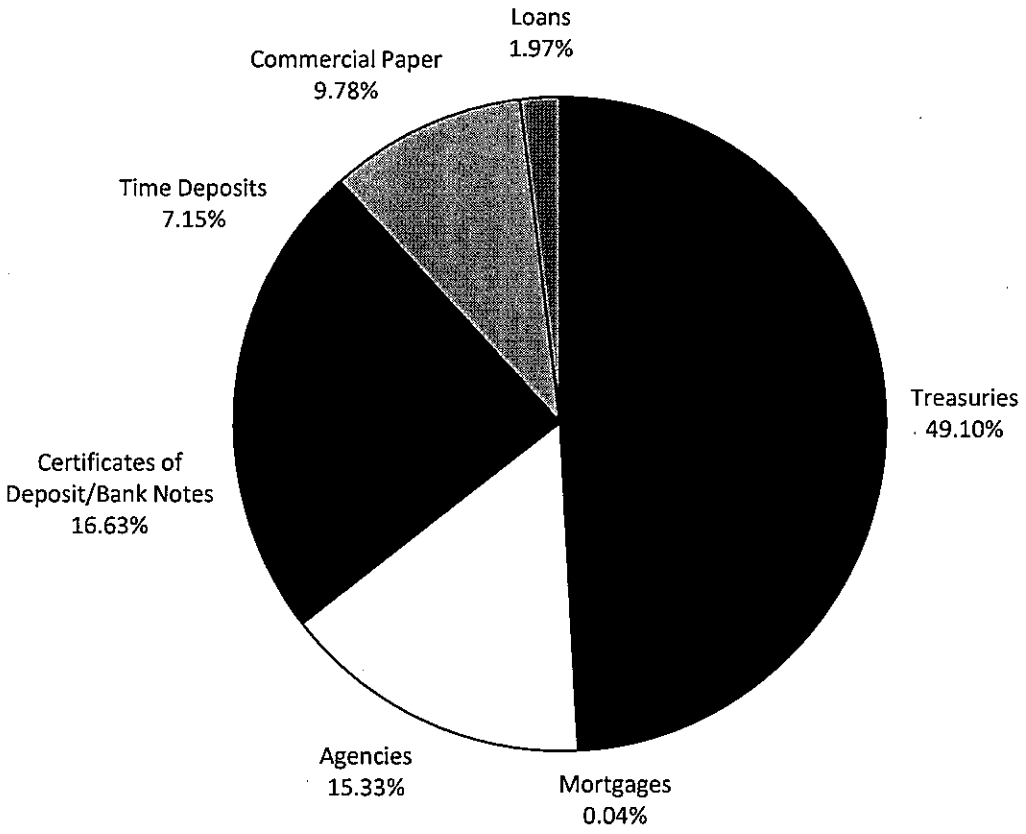
(Dollars In Thousands)

December 31, 2017

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	15,798,555	21.27	+0.87
Bonds	0	0.00	0
Notes	20,669,070	27.83	-0.09
Strips	0	0.00	0
Total Government	36,467,625	49.10	+0.78
Agency Debentures	2,791,949	3.76	-0.34
Certificates of Deposit	11,750,000	15.82	+2.24
Bank Notes	600,000	0.81	+0.08
Repurchases	0	0.00	0
Agency Discount Notes	8,395,523	11.30	+2.17
Time Deposits	5,307,240	7.15	-0.74
GNMAs	0	0.00	0
Commercial Paper	7,261,282	9.78	+1.12
Remics	32,121	0.04	-0.01
Corporate Bonds	0	0.00	0
AB 55 Loans	622,957	0.84	+0.02
GF Loans	843,700	1.13	-5.30
Other	200,000	0.27	-0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	74,272,397	100.00	

INVESTMENT ACTIVITY	DECEMBER 2017		NOVEMBER 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	665	33,174,074	375	18,713,040
Other	35	1,214,641	22	1,311,370
Time Deposits	98	2,207,000	92	2,621,480
Total	798	36,595,715	489	22,645,890
PMIA Monthly Average Effective Yield (%)		1.239	1.172	
Year to Date Yield Last Day of Month (%)		1.13	1.110	

Pooled Money Investment Account
Portfolio Composition
$74.3 billion
12/31/17



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/17	REDEMPTIONS								
	CD	FIRST REP	1.230	12/01/17	1.230	50,000	46	78,583.33	1.247
	CD	MUFG UNION	1.230	12/01/17	1.230	50,000	74	126,416.67	1.247
	CD	MUFG UNION	1.230	12/01/17	1.230	50,000	74	126,416.67	1.247
	CD	BOWEST	1.430	12/01/17	1.430	50,000	157	311,819.44	1.450
	CD	BOWEST	1.430	12/01/17	1.430	50,000	157	311,819.44	1.450
	CP	SOC GEN NY		12/01/17	1.300	50,000	36	65,000.00	1.320
	CP	SOC GEN NY		12/01/17	1.300	50,000	36	65,000.00	1.320
	CP	SOC GEN NY		12/01/17	1.300	50,000	36	65,000.00	1.320
	CP	SOC GEN NY		12/01/17	1.300	50,000	36	65,000.00	1.320
	CP	NISSAN		12/01/17	1.190	50,000	46	76,027.78	1.208
	CP	NISSAN		12/01/17	1.190	50,000	46	76,027.78	1.208
	CP	GE CO		12/01/17	1.190	50,000	58	95,861.11	1.209
	CP	GE CO		12/01/17	1.190	50,000	58	95,861.11	1.209
	CP	GOTHAM		12/01/17	1.280	50,000	64	113,777.78	1.301
	CP	TOYOTA		12/01/17	1.200	50,000	80	133,333.33	1.220
	CP	TOYOTA		12/01/17	1.200	50,000	80	133,333.33	1.220
	CP	CIBC HLD		12/01/17	1.240	50,000	126	217,000.00	1.263
	CP	CIBC HLD		12/01/17	1.240	50,000	126	217,000.00	1.263
	DN	FHLB		12/01/17	1.020	50,000	98	138,833.33	1.037
	DN	FHLB		12/01/17	1.020	50,000	98	138,833.33	1.037
	DN	IBRD		12/01/17	1.160	50,000	141	227,166.67	1.181
	DN	IBRD		12/01/17	1.160	50,000	141	227,166.67	1.181
	DN	IBRD		12/01/17	1.160	50,000	141	227,166.67	1.181
	DN	IBRD		12/01/17	1.160	50,000	141	227,166.67	1.181
	DN	FHLB		12/01/17	1.060	50,000	144	212,000.00	1.079
	DN	FHLB		12/01/17	1.060	50,000	144	212,000.00	1.079
	DN	FHLB		12/01/17	1.050	50,000	169	246,458.33	1.070
	DN	FHLB		12/01/17	1.050	50,000	169	246,458.33	1.070
	DN	FHLMC		12/01/17	0.760	50,000	305	321,944.44	0.776
	DN	FHLMC		12/01/17	0.760	50,000	305	321,944.44	0.776
	DN	FHLMC		12/01/17	0.800	50,000	316	351,111.11	0.817
	DN	FHLMC		12/01/17	0.800	50,000	316	351,111.11	0.817
	DN	FHLMC		12/01/17	0.710	50,000	337	332,319.44	0.725
	DN	FHLMC		12/01/17	0.710	50,000	337	332,319.44	0.725
	DN	FNMA		12/01/17	0.790	50,000	337	369,763.89	0.807
	DN	FNMA		12/01/17	0.790	50,000	337	369,763.89	0.807
	YCD	MONTREAL	1.150	12/01/17	1.150	50,000	23	36,736.11	1.166
	YCD	MONTREAL	1.150	12/01/17	1.150	50,000	23	36,736.11	1.166
	YCD	BARCLAYS	1.200	12/01/17	1.200	50,000	37	61,666.67	1.217
	YCD	BARCLAYS	1.200	12/01/17	1.200	50,000	37	61,666.67	1.217
	YCD	SOC GEN	1.270	12/01/17	1.270	50,000	38	67,027.78	1.288
	YCD	SOC GEN	1.270	12/01/17	1.270	50,000	38	67,027.78	1.288
	YCD	TORONTO	1.240	12/01/17	1.240	50,000	43	74,055.56	1.257
	YCD	TORONTO	1.240	12/01/17	1.240	50,000	43	74,055.56	1.257
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000	66	108,166.67	1.196
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000	66	108,166.67	1.196
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000	66	114,583.33	1.267
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000	66	114,583.33	1.267

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/01/17 REDEMPTIONS (Continued)									
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000	66	115,500.00	1.278
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000	66	115,500.00	1.278
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000	73	121,666.67	1.217
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000	73	121,666.67	1.217
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000	85	151,111.11	1.298
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000	85	151,111.11	1.298
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000	95	167,569.44	1.288
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000	95	167,569.44	1.288
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000	95	168,888.89	1.298
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000	95	168,888.89	1.298
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000	95	171,527.78	1.318
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000	95	171,527.78	1.318
	YCD	NB CANADA	1.340	12/01/17	1.340	50,000	142	264,277.78	1.359
	YCD	CIBC	1.250	12/01/17	1.250	50,000	158	274,305.56	1.267
	YCD	CIBC	1.250	12/01/17	1.250	50,000	158	274,305.56	1.267
	YCD	CIBC	1.250	12/01/17	1.250	50,000	158	274,305.56	1.267
	YCD	RB CANADA	1.240	12/01/17	1.240	50,000	190	327,222.22	1.257
	YCD	RB CANADA	1.240	12/01/17	1.240	50,000	190	327,222.22	1.257
	YCD	CB AUS	1.300	12/01/17	1.300	50,000	267	482,083.33	1.318
	YCD	CB AUS	1.300	12/01/17	1.300	50,000	267	482,083.33	1.318
12/01/17 PURCHASES									
	CP	SOC GEN NY		12/22/17	1.290	50,000			
	CP	SOC GEN NY		12/22/17	1.290	50,000			
	CP	CR AG NY		01/09/18	1.250	50,000			
	CP	CR AG NY		01/09/18	1.250	50,000			
	CP	COCA COLA		04/02/18	1.420	50,000			
	CP	TD USA		04/02/18	1.530	50,000			
	CP	TD USA		04/02/18	1.530	50,000			
	CP	SCOTIA NY		04/02/18	1.550	50,000			
	CP	SCOTIA NY		04/02/18	1.550	50,000			
	TR	NOTE	1.750	11/30/19	1.806	50,000			
	TR	NOTE	1.750	11/30/19	1.806	50,000			
12/04/17 SALES									
	TR	NOTE	1.000	12/31/17		50,000	216	299,689.74	1.013
	TR	NOTE	1.000	12/31/17		50,000	216	299,689.74	1.013
	TR	NOTE	1.000	12/31/17		50,000	222	306,023.91	1.007
	TR	NOTE	1.000	12/31/17		50,000	222	306,023.91	1.007
12/04/17 REDEMPTIONS									
	CP	NISSAN		12/04/17	1.220	50,000	18	30,500.00	1.238
	CP	TOKYO NY		12/04/17	1.250	50,000	39	67,708.33	1.269
	CP	TOKYO NY		12/04/17	1.250	50,000	39	67,708.33	1.269

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/04/17 REDEMPTIONS (Continued)									
	CP	GE CO		12/04/17	1.180	50,000	47	77,027.78	1.198
	CP	GE CO		12/04/17	1.180	50,000	47	77,027.78	1.198
	CP	GE CO		12/04/17	1.180	50,000	47	77,027.78	1.198
	CP	GE CO		12/04/17	1.180	50,000	52	85,222.22	1.198
	CP	GE CO		12/04/17	1.180	50,000	52	85,222.22	1.198
	CP	GE CO		12/04/17	1.180	50,000	59	96,694.44	1.199
	CP	GE CO		12/04/17	1.180	50,000	59	96,694.44	1.199
	DN	FHLMC		12/04/17	1.025	50,000	130	185,069.44	1.043
	DN	FHLMC		12/04/17	1.025	50,000	130	185,069.44	1.043
	DN	FHLMC		12/04/17	1.025	50,000	130	185,069.44	1.043
	DN	FHLMC		12/04/17	1.025	50,000	130	185,069.44	1.043
	YCD	TORONTO	1.190	12/04/17	1.190	50,000	14	23,138.89	1.207
	YCD	TORONTO	1.190	12/04/17	1.190	50,000	14	23,138.89	1.207
	YCD	SWEDBANK	1.160	12/04/17	1.160	50,000	20	32,222.22	1.176
	YCD	SWEDBANK	1.160	12/04/17	1.160	50,000	20	32,222.22	1.176
	YCD	SUMITOMO	1.200	12/04/17	1.200	50,000	20	33,333.33	1.217
	YCD	SUMITOMO	1.200	12/04/17	1.200	50,000	20	33,333.33	1.217
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000	38	61,222.22	1.176
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000	38	61,222.22	1.176
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000	53	90,541.67	1.247
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000	53	90,541.67	1.247
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000	67	108,875.00	1.186
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000	67	108,875.00	1.186
12/04/17 PURCHASES									
	CD	BOWEST	1.550	03/30/18	1.550	50,000			
	CD	BOWEST	1.550	03/30/18	1.550	50,000			
	CP	RABO NY		12/11/17	1.180	50,000			
	CP	RABO NY		12/11/17	1.180	50,000			
	CP	GE CO		12/27/17	1.300	50,000			
	CP	GE CO		12/27/17	1.300	50,000			
	CP	CR AG NY		01/02/18	1.250	50,000			
	CP	CR AG NY		01/02/18	1.250	50,000			
	CP	GOTHAM		02/05/18	1.470	50,000			
	DN	FNMA		03/28/18	1.295	50,000			
	DN	FNMA		03/28/18	1.295	50,000			
	YCD	MONTREAL	1.350	01/09/18	1.350	50,000			
	YCD	MONTREAL	1.350	01/09/18	1.350	50,000			
	YCD	CIBC	1.460	03/30/18	1.460	50,000			
	YCD	CIBC	1.460	03/30/18	1.460	50,000			
12/05/17 NO REDEMPTIONS									
12/05/17 PURCHASES									
	CD	FIRST REP	1.450	01/26/18	1.450	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/05/17	**PURCHASES (Continued)**								
	CD	MUFG UNION	1.430	02/05/18	1.430	50,000			
	CD	MUFG UNION	1.430	02/05/18	1.430	50,000			
	CP	RABO NY		12/06/17	1.160	50,000			
	CP	RABO NY		12/06/17	1.160	50,000			
	CP	RABO NY		12/06/17	1.160	50,000			
	CP	RABO NY		12/06/17	1.160	50,000			
	CP	GE CO		12/22/17	1.220	50,000			
	CP	GE CO		12/22/17	1.220	50,000			
	CP	MIZUHO NY		02/14/18	1.450	50,000			
	CP	MIZUHO NY		02/14/18	1.450	50,000			
	CP	MIZUHO NY		02/14/18	1.450	50,000			
	CP	COCA COLA		05/02/18	1.550	50,000			
	CP	COCA COLA		05/02/18	1.550	50,000			
	DN	FHLB		02/27/18	1.270	50,000			
	DN	FHLB		02/27/18	1.270	50,000			
	DN	FHLB		02/27/18	1.270	50,000			
	DN	FHLB		02/27/18	1.270	50,000			
	DN	FHLMC		05/02/18	1.340	50,000			
	DN	FHLMC		05/02/18	1.340	50,000			
	DN	FHLMC		10/01/18	1.490	50,000			
	DN	FHLMC		10/01/18	1.490	50,000			
	TR	BILL		05/03/18	1.325	50,000			
	TR	BILL		05/03/18	1.325	50,000			
	TR	BILL		05/03/18	1.335	50,000			
	TR	BILL		05/03/18	1.335	50,000			
	TR	BILL		05/03/18	1.335	50,000			
	TR	BILL		05/03/18	1.335	50,000			
	TR	NOTE	1.750	11/30/19	1.826	50,000			
	TR	NOTE	1.750	11/30/19	1.826	50,000			
	TR	NOTE	1.750	11/30/19	1.826	50,000			
	TR	NOTE	1.750	11/30/19	1.826	50,000			
	YCD	NORINCHUK	1.380	01/08/18	1.380	50,000			
	YCD	NORINCHUK	1.380	01/08/18	1.380	50,000			
	YCD	LLOYDS	1.680	05/29/18	1.680	50,000			
	YCD	LLOYDS	1.680	05/29/18	1.680	50,000			
12/06/17	**REDEMPTIONS**								
	CP	RABO NY		12/06/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		12/06/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		12/06/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		12/06/17	1.160	50,000	1	1,611.11	1.176
12/06/17	**PURCHASES**								
	CP	RABO NY		12/08/17	1.160	50,000			
	CP	RABO NY		12/08/17	1.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/06/17	**PURCHASES (Continued)**								
	CP	BNP NY		12/18/17	1.170	50,000			
	CP	BNP NY		12/18/17	1.170	50,000			
	CP	GE CO		12/29/17	1.310	50,000			
	CP	GE CO		12/29/17	1.310	50,000			
	CP	TOYOTA		02/05/18	1.390	50,000			
	CP	TOYOTA		02/05/18	1.390	50,000			
12/07/17	**REDEMPTIONS**								
	TR	BILL		12/07/17	0.800	50,000	343	381,111.11	0.817
	TR	BILL		12/07/17	0.800	50,000	343	381,111.11	0.817
	TR	BILL		12/07/17	0.800	50,000	343	381,111.11	0.817
	TR	BILL		12/07/17	0.861	50,000	352	420,933.33	0.880
	TR	BILL		12/07/17	0.861	50,000	352	420,933.33	0.880
	TR	BILL		12/07/17	0.861	50,000	352	420,933.33	0.880
	TR	BILL		12/07/17	0.830	50,000	359	413,847.22	0.849
	TR	BILL		12/07/17	0.830	50,000	359	413,847.22	0.849
	TR	BILL		12/07/17	0.837	50,000	359	417,337.50	0.856
	TR	BILL		12/07/17	0.837	50,000	359	417,337.50	0.856
	TR	BILL		12/07/17	0.813	50,000	364	410,763.89	0.831
	TR	BILL		12/07/17	0.813	50,000	364	410,763.89	0.831
	TR	BILL		12/07/17	0.835	50,000	364	422,138.89	0.854
	TR	BILL		12/07/17	0.835	50,000	364	422,138.89	0.854
	TR	BILL		12/07/17	0.835	50,000	364	422,138.89	0.854
	TR	BILL		12/07/17	0.835	50,000	364	422,138.89	0.854
12/07/17	**PURCHASES**								
	CP	GE CO		12/27/17	1.310	50,000			
	CP	GE CO		12/27/17	1.310	50,000			
	CP	RABO NY		12/27/17	1.310	50,000			
	CP	SOC GEN NY		12/27/17	1.320	50,000			
	CP	SOC GEN NY		12/27/17	1.320	50,000			
	CP	TOKYO NY		01/16/18	1.440	50,000			
	CP	TOKYO NY		01/16/18	1.440	50,000			
	CP	LIBERTY		03/30/18	1.600	50,000			
	CP	LIBERTY		03/30/18	1.600	50,000			
	CP	SCOTIA NY		06/29/18	1.730	50,000			
	CP	SCOTIA NY		06/29/18	1.730	50,000			
	TR	BILL		12/06/18	1.623	50,000			
	TR	BILL		12/06/18	1.623	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	YCD	CIBC	1.730	06/29/18	1.730	50,000			
	YCD	CIBC	1.730	06/29/18	1.730	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/08/17 REDEMPTIONS									
	CP	RABO NY		12/08/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		12/08/17	1.160	50,000	2	3,222.22	1.176
	CP	CR AG NY		12/08/17	1.170	50,000	16	26,000.00	1.187
	CP	CR AG NY		12/08/17	1.170	50,000	16	26,000.00	1.187
	CP	GOTHAM		12/08/17	1.250	50,000	42	72,916.67	1.269
	CP	GOTHAM		12/08/17	1.250	50,000	42	72,916.67	1.269
	CP	NISSAN		12/08/17	1.210	50,000	45	75,625.00	1.229
	CP	GE CO		12/08/17	1.180	50,000	57	93,416.67	1.199
	CP	GE CO		12/08/17	1.180	50,000	57	93,416.67	1.199
	CP	TOYOTA		12/08/17	1.210	50,000	73	122,680.56	1.230
	CP	TOYOTA		12/08/17	1.210	50,000	73	122,680.56	1.230
	CP	JPM LLC		12/08/17	1.400	50,000	121	235,277.78	1.426
	YCD	DNB	1.170	12/08/17	1.170	50,000	30	48,750.00	1.186
	YCD	DNB	1.170	12/08/17	1.170	50,000	30	48,750.00	1.186
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000	43	72,263.89	1.227
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000	43	72,263.89	1.227
	YCD FR	CIBC	1.251	12/08/17	1.251	50,000	365	734,530.50	1.469
	YCD FR	CIBC	1.251	12/08/17	1.251	50,000	365	734,530.50	1.469
12/08/17 PURCHASES									
	CP	TOYOTA		03/30/18	1.490	50,000			
	CP	TOYOTA		03/30/18	1.490	50,000			
	YCD	DNB	1.320	12/27/17	1.320	50,000			
	YCD	DNB	1.320	12/27/17	1.320	50,000			
	YCD	SUMITOMO	1.380	01/16/18	1.380	50,000			
	YCD	SUMITOMO	1.380	01/16/18	1.380	50,000			
12/11/17 REDEMPTIONS									
	CP	RABO NY		12/11/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		12/11/17	1.180	50,000	7	11,472.22	1.197
	CP	BNP NY		12/11/17	1.170	50,000	20	32,500.00	1.187
	CP	BNP NY		12/11/17	1.170	50,000	20	32,500.00	1.187
	CP	BNP NY		12/11/17	1.170	50,000	21	34,125.00	1.187
	CP	NISSAN		12/11/17	1.250	50,000	21	36,458.33	1.268
	YCD	TOKYO-MIT	1.220	12/11/17	1.220	50,000	21	35,583.33	1.237
	YCD	DNB	1.170	12/11/17	1.170	50,000	25	40,625.00	1.186
	YCD	DNB	1.170	12/11/17	1.170	50,000	25	40,625.00	1.186
	YCD	NORINCHUK	1.220	12/11/17	1.220	50,000	32	54,222.22	1.237
	YCD	NORINCHUK	1.220	12/11/17	1.220	50,000	32	54,222.22	1.237
12/11/17 PURCHASES									
	CP	RABO NY		12/27/17	1.360	50,000			
	CP	RABO NY		12/27/17	1.360	50,000			
	CP	RABO NY		12/27/17	1.360	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/11/17	**PURCHASES (Continued)**								
	CP	CRC		03/28/18	1.600	50,000			
	CP	CRC		03/28/18	1.600	50,000			
	DN	FNMA		04/02/18	1.300	50,000			
	DN	FNMA		04/02/18	1.300	50,000			
12/12/17	**REDEMPTIONS**								
	CP	TOKYO NY		12/12/17	1.240	50,000	21	36,166.67	1.258
	CP	TOKYO NY		12/12/17	1.240	50,000	21	36,166.67	1.258
	CP	TOYOTA		12/12/17	1.200	50,000	49	81,666.67	1.219
	CP	TOYOTA		12/12/17	1.200	50,000	49	81,666.67	1.219
12/12/17	**PURCHASES**								
	CP	SOC GEN NY		02/14/18	1.390	50,000			
	CP	SOC GEN NY		02/14/18	1.390	50,000			
	CP	TOYOTA		05/29/18	1.630	50,000			
	CP	TOYOTA		05/29/18	1.630	50,000			
	CP	SCOTIA NY		06/01/18	1.700	50,000			
	CP	SCOTIA NY		06/01/18	1.700	50,000			
	CP	CAFCO		06/29/18	1.710	50,000			
	DN	IBRD		03/30/18	1.310	50,000			
	DN	IBRD		03/30/18	1.310	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	TR	BILL		12/06/18	1.643	50,000			
	YCD	NB CANADA	1.600	03/28/18	1.600	50,000			
	YCD	NB CANADA	1.600	03/28/18	1.600	50,000			
	YCD	BARCLAYS	1.580	03/30/18	1.580	50,000			
	YCD	BARCLAYS	1.580	03/30/18	1.580	50,000			
	YCD	RABOBANK	1.700	06/29/18	1.700	50,000			
	YCD	RABOBANK	1.700	06/29/18	1.700	50,000			
	YCD	TORONTO	1.740	06/29/18	1.740	50,000			
	YCD	TORONTO	1.740	06/29/18	1.740	50,000			
12/13/17	**REDEMPTIONS**								
	CP	BNP NY		12/13/17	1.120	50,000	13	20,222.22	1.136
	CP	BNP NY		12/13/17	1.120	50,000	13	20,222.22	1.136
12/13/17	**PURCHASES**								
	CP	CR AG NY		12/27/17	1.380	50,000			
	CP	CIBC HLD		03/30/18	1.570	50,000			
	CP	CIBC HLD		03/30/18	1.570	50,000			
	CP	TOYOTA		04/09/18	1.530	50,000			
	CP	TOYOTA		04/09/18	1.530	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/13/17	**PURCHASES (Continued)**								
	DN	FNMA		04/02/18	1.300	50,000			
	DN	FNMA		04/02/18	1.300	50,000			
12/14/17	**NO REDEMPTIONS**								
12/14/17	**PURCHASES**								
	CD	BOWEST	1.650	04/02/18	1.650	50,000			
	CD	BOWEST	1.650	04/02/18	1.650	50,000			
	CP	RABO NY		12/15/17	1.410	50,000			
	CP	RABO NY		12/15/17	1.410	50,000			
	CP	RABO NY		12/15/17	1.410	50,000			
	CP	DISNEY		03/28/18	1.500	50,000			
	CP	TOYOTA		05/01/18	1.620	50,000			
	CP	TOYOTA		05/01/18	1.620	50,000			
	CP	TD USA		05/29/18	1.730	50,000			
	CP	TD USA		05/29/18	1.730	50,000			
	CP	JPM LLC		06/29/18	1.800	50,000			
	CP	JPM LLC		06/29/18	1.800	50,000			
	DN	IBRD		04/02/18	1.360	50,000			
	DN	IBRD		04/02/18	1.360	50,000			
	TR	BILL		05/03/18	1.357	50,000			
	TR	BILL		05/03/18	1.357	50,000			
	YCD	NAT AUB	1.540	03/30/18	1.540	50,000			
	YCD	NAT AUB	1.540	03/30/18	1.540	50,000			
	YCD	RABOBANK	1.715	06/29/18	1.715	50,000			
	YCD	RABOBANK	1.715	06/29/18	1.715	50,000			
12/15/17	**REDEMPTIONS**								
	CP	RABO NY		12/15/17	1.410	50,000	1	1,958.33	1.430
	CP	RABO NY		12/15/17	1.410	50,000	1	1,958.33	1.430
	CP	RABO NY		12/15/17	1.410	50,000	1	1,958.33	1.430
12/15/17	**PURCHASES**								
	CD	CITIBANK	1.660	04/02/18	1.660	50,000			
	CD	CITIBANK	1.660	04/02/18	1.660	50,000			
	CP	BNP NY		12/27/17	1.420	50,000			
	YCD	NORINCHUK	1.480	01/16/18	1.480	50,000			
	YCD	NORINCHUK	1.480	01/16/18	1.480	50,000			
12/18/17	**REDEMPTIONS**								
	CP	BNP NY		12/18/17	1.170	50,000	12	19,500.00	1.187
	CP	BNP NY		12/18/17	1.170	50,000	12	19,500.00	1.187

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/18/17 PURCHASES									
	CD	CITIBANK	1.710	04/02/18	1.710	50,000			
	CD	CITIBANK	1.710	04/02/18	1.710	50,000			
	CP	SOC GEN NY		02/05/18	1.490	50,000			
	CP	SOC GEN NY		02/05/18	1.490	50,000			
	CP	TOKYO NY		02/27/18	1.590	50,000			
	CP	TOKYO NY		02/27/18	1.590	50,000			
	DN	FHLB		04/02/18	1.320	50,000			
	DN	FHLB		04/02/18	1.320	50,000			
	YCD	SUMITOMO	1.500	01/23/18	1.500	50,000			
	YCD	SUMITOMO	1.500	01/23/18	1.500	50,000			
	YCD	NORDEA AB	1.560	03/22/18	1.560	50,000			
	YCD	NORDEA AB	1.560	03/22/18	1.560	50,000			
12/19/17 REDEMPTIONS									
	CP	TOKYO NY		12/19/17	1.290	50,000	22	39,416.67	1.309
	CP	TOKYO NY		12/19/17	1.290	50,000	22	39,416.67	1.309
12/19/17 PURCHASES									
	BN	BOFA	1.750	07/02/18	1.750	50,000			
	BN	BOFA	1.750	07/02/18	1.750	50,000			
	CD	CITIBANK	1.760	05/01/18	1.760	50,000			
	CD	CITIBANK	1.760	05/01/18	1.760	50,000			
	CP	BNP NY		02/05/18	1.530	50,000			
	CP	BNP NY		02/05/18	1.530	50,000			
	CP	TOYOTA		02/27/18	1.530	50,000			
	CP	TOYOTA		02/27/18	1.530	50,000			
	CP	BNP NY		03/22/18	1.590	50,000			
	CP	BNP NY		03/22/18	1.590	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	TR	BILL		12/06/18	1.658	50,000			
	TR	BILL		12/06/18	1.658	50,000			
	TR	BILL		12/06/18	1.658	50,000			
	TR	BILL		12/06/18	1.658	50,000			
	YCD	NAT AUB	1.700	06/29/18	1.700	50,000			
	YCD	NAT AUB	1.700	06/29/18	1.700	50,000			
	YCD	ANZ	1.710	06/29/18	1.710	50,000			
	YCD	ANZ	1.710	06/29/18	1.710	50,000			
12/20/17 NO REDEMPTIONS									
12/20/17 PURCHASES									
	CD	BOWEST	1.800	06/01/18	1.800	50,000			
	CD	BOWEST	1.800	06/01/18	1.800	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/20/17	**PURCHASES (Continued)**								
	CP	JPM LLC		05/01/18	1.790	50,000			
	CP	JPM LLC		05/01/18	1.790	50,000			
	CP	TOYOTA		05/02/18	1.660	50,000			
	CP	TOYOTA		05/02/18	1.660	50,000			
	CP	CAFCO		06/01/18	1.750	50,000			
	CP	CAFCO		06/01/18	1.750	50,000			
	DN	FNMA		04/02/18	1.300	50,000			
	DN	FNMA		04/02/18	1.300	50,000			
	DN	FNMA		04/09/18	1.310	50,000			
	DN	FNMA		04/09/18	1.310	50,000			
	DN	FHLB		04/09/18	1.335	50,000			
	DN	FHLB		04/09/18	1.335	50,000			
	DN	FHLB		06/29/18	1.440	50,000			
	DN	FHLB		06/29/18	1.440	50,000			
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000			
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000			
	YCD	TOKYO-MIT	1.570	01/16/18	1.570	50,000			
	YCD	DNB	1.460	01/23/18	1.460	50,000			
	YCD	DNB	1.460	01/23/18	1.460	50,000			
	YCD	LLOYDS	1.800	06/29/18	1.800	50,000			
	YCD	LLOYDS	1.800	06/29/18	1.800	50,000			
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000			
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000			
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000			
	YCD	MONTREAL	1.800	06/29/18	1.800	50,000			
12/21/17	**NO REDEMPTIONS**								
12/21/17	**PURCHASES**								
	CD	CITIBANK	1.800	05/29/18	1.800	50,000			
	CD	CITIBANK	1.800	05/29/18	1.800	50,000			
	CD	CITIBANK	1.800	05/29/18	1.800	50,000			
	CD	CITIBANK	1.800	05/29/18	1.800	50,000			
	CP	MIZUHO NY		02/27/18	1.630	50,000			
	CP	MIZUHO NY		02/27/18	1.630	50,000			
	CP	MIZUHO NY		02/27/18	1.630	50,000			
	CP	MIZUHO NY		02/27/18	1.630	50,000			
	CP	RABO NY		06/01/18	1.740	50,000			
	CP	RABO NY		06/01/18	1.740	50,000			
	CP	RABO NY		06/01/18	1.740	50,000			
	CP	RABO NY		06/01/18	1.740	50,000			
	CP	JPM LLC		06/29/18	1.890	50,000			
	CP	JPM LLC		06/29/18	1.890	50,000			
	DN	FHLB		06/01/18	1.380	50,000			
	DN	FHLB		06/01/18	1.380	50,000			
	DN	IBRD		06/01/18	1.460	50,000			
	DN	IBRD		06/01/18	1.460	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/21/17	**PURCHASES (Continued)**								
	DN	IBRD		06/29/18	1.500	50,000			
	DN	IBRD		06/29/18	1.500	50,000			
	TR	BILL		12/06/18	1.665	50,000			
	TR	BILL		12/06/18	1.665	50,000			
	TR	BILL		12/06/18	1.665	50,000			
	TR	BILL		12/06/18	1.665	50,000			
	TR	BILL		12/06/18	1.665	50,000			
	TR	NOTE	1.125	02/28/19	1.814	50,000			
	TR	NOTE	1.125	02/28/19	1.814	50,000			
	TR	NOTE	1.125	02/28/19	1.814	50,000			
	TR	NOTE	1.125	02/28/19	1.814	50,000			
	YCD	BNP	1.620	04/02/18	1.620	50,000			
	YCD	BNP	1.620	04/02/18	1.620	50,000			
	YCD	BNP	1.620	04/02/18	1.620	50,000			
	YCD	BNP	1.620	04/02/18	1.620	50,000			
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000			
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000			
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000			
	YCD	RB CANADA	1.840	06/29/18	1.840	50,000			
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000			
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000			
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000			
	YCD	SCOTIA	1.860	06/29/18	1.860	50,000			
12/22/17	**REDEMPTIONS**								
	CD	FIRST REP	1.320	12/22/17	1.320	50,000	57	104,500.00	1.338
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000	119	206,597.22	1.267
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000	119	206,597.22	1.267
	CD	CITIBANK	1.400	12/22/17	1.400	50,000	179	348,055.56	1.419
	CD	CITIBANK	1.400	12/22/17	1.400	50,000	179	348,055.56	1.419
	CP	GE CO		12/22/17	1.220	50,000	17	28,805.56	1.238
	CP	GE CO		12/22/17	1.220	50,000	17	28,805.56	1.238
	CP	SOC GEN NY		12/22/17	1.290	50,000	21	37,625.00	1.309
	CP	SOC GEN NY		12/22/17	1.290	50,000	21	37,625.00	1.309
	CP	GE CO		12/22/17	1.240	50,000	30	51,666.67	1.259
	CP	GE CO		12/22/17	1.240	50,000	30	51,666.67	1.259
	CP	TOKYO NY		12/22/17	1.290	50,000	36	64,500.00	1.310
	CP	TOKYO NY		12/22/17	1.290	50,000	36	64,500.00	1.310
	CP	TOKYO NY		12/22/17	1.290	50,000	36	64,500.00	1.310
	CP	COCA COLA		12/22/17	1.170	50,000	58	94,250.00	1.188
	CP	GOTHAM		12/22/17	1.260	50,000	67	117,250.00	1.281
	CP	TOYOTA		12/22/17	1.220	50,000	71	120,305.56	1.240
	CP	TOYOTA		12/22/17	1.220	50,000	71	120,305.56	1.240
	CP	TOYOTA		12/22/17	1.220	50,000	71	120,305.56	1.240
	CP	GE CTS		12/22/17	1.210	50,000	72	121,000.00	1.230
	CP	GE CTS		12/22/17	1.210	50,000	72	121,000.00	1.230

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/22/17 REDEMPTIONS (Continued)									
	CP	CRC		12/22/17	1.300	50,000	101	182,361.11	1.323
	CP	TOYOTA		12/22/17	1.250	50,000	119	206,597.22	1.273
	CP	TOYOTA		12/22/17	1.250	50,000	119	206,597.22	1.273
	CP	JPM LLC		12/22/17	1.410	50,000	184	360,333.33	1.440
	CP	JPM LLC		12/22/17	1.410	50,000	184	360,333.33	1.440
	DN	FHLB		12/22/17	1.040	50,000	94	135,777.78	1.057
	DN	FHLB		12/22/17	1.040	50,000	94	135,777.78	1.057
	YCD	LLOYDS	1.280	12/22/17	1.280	50,000	88	156,444.44	1.298
	YCD	ANZ	1.270	12/22/17	1.270	50,000	177	312,208.33	1.288
	YCD	ANZ	1.270	12/22/17	1.270	50,000	177	312,208.33	1.288
	YCD	SCOTIA	1.350	12/22/17	1.350	50,000	178	333,750.00	1.369
	YCD	SCOTIA	1.350	12/22/17	1.350	50,000	178	333,750.00	1.369
	YCD	RB CANADA	1.325	12/22/17	1.325	50,000	179	329,409.72	1.343
	YCD	RB CANADA	1.325	12/22/17	1.325	50,000	179	329,409.72	1.343
	YCD	CIBC	1.350	12/22/17	1.350	50,000	184	345,000.00	1.369
	YCD	CIBC	1.350	12/22/17	1.350	50,000	184	345,000.00	1.369
	YCD	NORDEA AB	1.300	12/22/17	1.300	50,000	185	334,027.78	1.318
	YCD	NORDEA AB	1.300	12/22/17	1.300	50,000	185	334,027.78	1.318
	YCD	SCOTIA	1.330	12/22/17	1.330	50,000	185	341,736.11	1.348
	YCD	SCOTIA	1.330	12/22/17	1.330	50,000	185	341,736.11	1.348
	YCD	RABOBANK	1.310	12/22/17	1.310	50,000	190	345,694.44	1.328
	YCD	RABOBANK	1.310	12/22/17	1.310	50,000	190	345,694.44	1.328
	YCD	SCOTIA	1.350	12/22/17	1.350	50,000	190	356,250.00	1.369
	YCD	SCOTIA	1.350	12/22/17	1.350	50,000	190	356,250.00	1.369
12/22/17 PURCHASES									
	CP	BNP NY		03/12/18	1.550	50,000			
	CP	BNP NY		03/12/18	1.550	50,000			
	CP	BNP NY		03/12/18	1.550	50,000			
	TR	BILL		10/11/18	1.635	50,000			
	TR	BILL		10/11/18	1.635	50,000			
	TR	BILL		10/11/18	1.635	50,000			
	TR	BILL		12/06/18	1.675	50,000			
	TR	BILL		12/06/18	1.675	50,000			
	TR	BILL		12/06/18	1.675	50,000			
12/26/17 NO REDEMPTIONS									
12/26/17 PURCHASES									
	CP	RABO NY		12/27/17	1.420	50,000			
	CP	RABO NY		12/27/17	1.420	50,000			
	CP	RABO NY		12/27/17	1.420	50,000			
	CP	RABO NY		12/27/17	1.420	50,000			
	CP	RABO NY		12/27/17	1.420	50,000			
	CP	RABO NY		12/27/17	1.420	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/26/17	PURCHASES (Continued)								
	CP	TOKYO NY		01/22/18	1.570	50,000			
	CP	TOKYO NY		01/22/18	1.570	50,000			
	CP	TOKYO NY		01/22/18	1.570	50,000			
	CP	TOKYO NY		01/22/18	1.570	50,000			
	CP	TOYOTA		04/09/18	1.660	50,000			
	CP	TOYOTA		04/09/18	1.660	50,000			
	CP	TOYOTA		04/09/18	1.660	50,000			
	CP	TOYOTA		04/09/18	1.660	50,000			
	DN	FHLB		02/27/18	1.300	50,000			
	DN	FHLB		02/27/18	1.300	50,000			
	DN	FHLB		02/27/18	1.300	50,000			
	DN	FNMA		04/09/18	1.310	50,000			
	DN	FNMA		04/09/18	1.310	50,000			
	TR	BILL		06/21/18	1.520	50,000			
	TR	BILL		06/21/18	1.520	50,000			
	TR	BILL		06/21/18	1.520	50,000			
	TR	BILL		06/21/18	1.520	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	TR	NOTE	1.125	02/28/19	1.849	50,000			
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000			
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000			
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000			
	YCD	SUMITOMO	1.580	01/23/18	1.580	50,000			
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000			
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000			
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000			
	YCD	NORINCHUK	1.530	01/26/18	1.530	50,000			
	YCD	BNP	1.700	05/01/18	1.700	50,000			
	YCD	BNP	1.700	05/01/18	1.700	50,000			
	YCD	BNP	1.700	05/01/18	1.700	50,000			
	YCD	BNP	1.700	05/01/18	1.700	50,000			
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000			
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000			
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000			
	YCD	BARCLAYS	1.870	06/29/18	1.870	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/27/17 REDEMPTIONS									
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	RABO NY		12/27/17	1.420	50,000	1	1,972.22	1.440
	CP	BNP NY		12/27/17	1.420	50,000	12	23,666.67	1.440
	CP	CR AG NY		12/27/17	1.380	50,000	14	26,833.33	1.400
	CP	RABO NY		12/27/17	1.360	50,000	16	30,222.22	1.380
	CP	RABO NY		12/27/17	1.360	50,000	16	30,222.22	1.380
	CP	RABO NY		12/27/17	1.360	50,000	16	30,222.22	1.380
	CP	GE CO		12/27/17	1.310	50,000	20	36,388.89	1.329
	CP	GE CO		12/27/17	1.310	50,000	20	36,388.89	1.329
	CP	RABO NY		12/27/17	1.310	50,000	20	36,388.89	1.329
	CP	SOC GEN NY		12/27/17	1.320	50,000	20	36,666.67	1.339
	CP	SOC GEN NY		12/27/17	1.320	50,000	20	36,666.67	1.339
	CP	GE CO		12/27/17	1.300	50,000	23	41,527.78	1.319
	CP	GE CO		12/27/17	1.300	50,000	23	41,527.78	1.319
	CP	TOKYO NY		12/27/17	1.330	50,000	35	64,652.78	1.350
	CP	TOKYO NY		12/27/17	1.330	50,000	35	64,652.78	1.350
	CP	CR AG NY		12/27/17	1.190	50,000	36	59,500.00	1.208
	CP	CR AG NY		12/27/17	1.190	50,000	36	59,500.00	1.208
	YCD	DNB	1.320	12/27/17	1.320	50,000	19	34,833.33	1.338
	YCD	DNB	1.320	12/27/17	1.320	50,000	19	34,833.33	1.338
	YCD	SUMITOMO	1.250	12/27/17	1.250	50,000	30	52,083.33	1.267
	YCD	SUMITOMO	1.250	12/27/17	1.250	50,000	30	52,083.33	1.267
12/27/17 PURCHASES									
	CP	TOKYO NY		01/10/18	1.510	50,000			
	CP	TOKYO NY		01/10/18	1.510	50,000			
	CP	TOKYO NY		01/12/18	1.520	50,000			
	CP	TOKYO NY		01/12/18	1.520	50,000			
	CP	TOYOTA		05/29/18	1.710	50,000			
	CP	TOYOTA		05/29/18	1.710	50,000			
	CP	TOYOTA		05/29/18	1.710	50,000			
	CP	TOYOTA		05/29/18	1.710	50,000			
	DN	FNMA		03/02/18	1.260	50,000			
	DN	FNMA		03/02/18	1.260	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	DN	IBRD		06/29/18	1.510	50,000			
	DN	IBRD		06/29/18	1.510	50,000			
	TR	BILL		06/21/18	1.475	50,000			
	TR	BILL		06/21/18	1.475	50,000			
	TR	BILL		06/21/18	1.475	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/27/17	**PURCHASES (Continued)**								
	TR	NOTE	1.125	02/28/19	1.841	50,000			
	TR	NOTE	1.125	02/28/19	1.841	50,000			
	TR	NOTE	1.125	02/28/19	1.841	50,000			
	TR	NOTE	1.125	02/28/19	1.841	50,000			
	TR	NOTE	1.125	02/28/19	1.841	50,000			
	YCD	MONTREAL	1.480	01/23/18	1.480	50,000			
	YCD	MONTREAL	1.480	01/23/18	1.480	50,000			
	YCD	DNB	1.460	01/26/18	1.460	50,000			
	YCD	DNB	1.460	01/26/18	1.460	50,000			
	YCD	DNB	1.460	01/26/18	1.460	50,000			
	YCD	DNB	1.460	01/26/18	1.460	50,000			
	YCD	MIZUHO	1.640	02/27/18	1.640	50,000			
	YCD	MIZUHO	1.640	02/27/18	1.640	50,000			
	YCD	BARCLAYS	1.790	05/01/18	1.790	50,000			
	YCD	BARCLAYS	1.790	05/01/18	1.790	50,000			
	YCD	LLOYDS	1.740	05/02/18	1.740	50,000			
	YCD	LLOYDS	1.740	05/02/18	1.740	50,000			
	YCD	RB CANADA	1.900	10/01/18	1.900	50,000			
	YCD	RB CANADA	1.900	10/01/18	1.900	50,000			
12/28/17	**NO REDEMPTIONS**								
12/28/17	**PURCHASES**								
	CD	BOWEST	1.740	05/01/18	1.740	50,000			
	CD	BOWEST	1.740	05/01/18	1.740	50,000			
	CD	MUFG UNION	1.720	06/29/18	1.720	50,000			
	CD	MUFG UNION	1.720	06/29/18	1.720	50,000			
	CP	TOKYO NY		01/23/18	1.550	50,000			
	CP	TOKYO NY		01/23/18	1.550	50,000			
	CP	JPM LLC		08/01/18	1.910	50,000			
	CP	JPM LLC		08/01/18	1.910	50,000			
	DN	FNMA		03/02/18	1.260	50,000			
	DN	FNMA		03/02/18	1.260	50,000			
	DN	FHLB		03/28/18	1.315	50,000			
	DN	FHLB		03/28/18	1.315	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	DN	FHLB		05/01/18	1.350	50,000			
	DN	IBRD		06/29/18	1.500	50,000			
	DN	IBRD		06/29/18	1.500	50,000			
	TR	BILL		06/28/18	1.485	50,000			
	TR	BILL		06/28/18	1.485	50,000			
	TR	BILL		06/28/18	1.485	50,000			
	TR	BILL		06/28/18	1.485	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/28/17	**PURCHASES (Continued)**								
	TR	BILL		06/28/18	1.486	50,000			
	TR	BILL		06/28/18	1.486	50,000			
	TR	BILL		06/28/18	1.486	50,000			
	TR	BILL		06/28/18	1.486	50,000			
	TR	BILL		06/28/18	1.486	50,000			
	TR	NOTE	0.750	08/15/19	1.862	50,000			
	TR	NOTE	0.750	08/15/19	1.862	50,000			
	TR	NOTE	0.750	08/15/19	1.862	50,000			
	TR	NOTE	0.750	08/15/19	1.862	50,000			
	YCD	MONTREAL	1.520	01/26/18	1.520	50,000			
	YCD	MONTREAL	1.520	01/26/18	1.520	50,000			
	YCD	SCOTIA	1.730	03/28/18	1.730	50,000			
	YCD	SCOTIA	1.730	03/28/18	1.730	50,000			
	YCD	SVENSKA	1.820	06/29/18	1.820	50,000			
	YCD	SVENSKA	1.820	06/29/18	1.820	50,000			
	YCD	TORONTO	1.820	06/29/18	1.820	50,000			
	YCD	TORONTO	1.820	06/29/18	1.820	50,000			
	YCD	NAT AUB	1.860	10/01/18	1.860	50,000			
	YCD	NAT AUB	1.860	10/01/18	1.860	50,000			
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000			
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000			
	YCD	WESTPAC	1.900	10/01/18	1.900	50,000			
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000			
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000			
	YCD	SCOTIA	1.910	10/01/18	1.910	50,000			
12/29/17	**REDEMPTIONS**								
	CP	GE CO		12/29/17	1.310	50,000	23	41,847.22	1.329
	CP	GE CO		12/29/17	1.310	50,000	23	41,847.22	1.329
	CP	TOKYO NY		12/29/17	1.360	50,000	30	56,666.67	1.380
	CP	TOKYO NY		12/29/17	1.360	50,000	30	56,666.67	1.380
	CP	TOKYO NY		12/29/17	1.360	50,000	30	56,666.67	1.380
	YCD	WESTPAC	1.500	12/29/17	1.500	50,000	365	760,416.67	1.521
	YCD	WESTPAC	1.500	12/29/17	1.500	50,000	365	760,416.67	1.521
12/29/17	**PURCHASES**								
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000			
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000			
	CD	MUFG UNION	1.560	05/01/18	1.560	50,000			
	CP	TOKYO NY		01/23/18	1.540	50,000			
	CP	TOKYO NY		01/23/18	1.540	50,000			
	DN	FHLB		01/16/18	1.000	50,000			
	DN	FHLB		01/16/18	1.000	50,000			
	DN	FHLB		01/16/18	1.000	50,000			
	DN	FHLB		01/16/18	1.000	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
12/29/17	PURCHASES (Continued)								
	DN	FHLB		01/16/18	1.000	50,000			
	DN	FHLB		01/16/18	1.000	50,000			
	DN	FNMA		02/05/18	1.220	50,000			
	DN	FNMA		02/05/18	1.220	50,000			
	DN	FNMA		03/09/18	1.265	50,000			
	DN	FNMA		03/09/18	1.265	50,000			
	DN	FHLB		07/27/18	1.490	50,000			
	DN	FHLB		07/27/18	1.490	50,000			
	TR	BILL		03/22/18	1.320	50,000			
	TR	BILL		03/22/18	1.320	50,000			
	TR	BILL		03/22/18	1.323	50,000			
	TR	BILL		03/22/18	1.323	50,000			
	TR	BILL		03/22/18	1.325	50,000			
	TR	BILL		03/22/18	1.325	50,000			
	TR	NOTE	1.125	02/28/19	1.848	50,000			
	TR	NOTE	1.125	02/28/19	1.848	50,000			
	TR	NOTE	1.125	02/28/19	1.848	50,000			
	TR	NOTE	1.125	02/28/19	1.848	50,000			
	TR	NOTE	0.750	08/15/19	1.867	50,000			
	TR	NOTE	0.750	08/15/19	1.867	50,000			
	TR	NOTE	0.750	08/15/19	1.867	50,000			
	TR	NOTE	0.750	08/15/19	1.867	50,000			
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000			
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000			
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000			
	YCD	CR AG CIB	1.820	06/29/18	1.820	50,000			
	YCD	MONTREAL	1.940	10/01/18	1.940	50,000			
	YCD	MONTREAL	1.940	10/01/18	1.940	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	08/24/17	1.140	2,000,000.00	02/22/18
New Omni Bank, NA	10/04/17	1.110	5,000,000.00	02/22/18
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
New Omni Bank, NA	11/30/17	1.440	13,000,000.00	05/31/18
New Omni Bank, NA	12/13/17	1.440	3,000,000.00	06/13/18
New Omni Bank, NA	12/14/17	1.480	5,000,000.00	06/13/18
BREA				
Pacific Western Bank	07/26/17	1.120	40,000,000.00	01/24/18
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
Pacific Western Bank	11/16/17	1.390	50,000,000.00	05/17/18
BUENA PARK				
Uniti Bank	07/05/17	1.140	3,000,000.00	01/04/18
Uniti Bank	08/11/17	1.150	3,000,000.00	02/09/18
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
CERRITOS				
First Choice Bank	09/27/17	1.030	20,000,000.00	01/04/18
First Choice Bank	12/15/17	1.320	20,000,000.00	03/16/18
CHICO				
Golden Valley Bank	11/03/17	1.190	8,000,000.00	02/02/18
Tri Counties Bank	12/06/17	1.300	50,000,000.00	03/07/18
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	10/04/17	1.100	10,000,000.00	01/04/18
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18
FOLSOM				
SAFE Credit Union	07/12/17	1.160	20,000,000.00	01/10/18
SAFE Credit Union	12/01/17	1.470	5,000,000.00	06/01/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
GARDEN GROVE				
US Metro Bank	07/20/17	1.090	5,000,000.00	01/18/18
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
US Metro Bank	12/13/17	1.420	10,000,000.00	06/13/18
GLENDALE				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
GOLETA				
Community West Bank	07/12/17	1.150	13,000,000.00	01/10/18
Community West Bank	07/20/17	1.130	13,000,000.00	01/18/18
Community West Bank	11/15/17	1.250	13,000,000.00	02/14/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
IRVINE				
Banc of California, NA	10/19/17	1.140	50,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
CommerceWest Bank	10/12/17	1.080	5,000,000.00	01/11/18
CommerceWest Bank	10/27/17	1.120	5,000,000.00	01/26/18
CommerceWest Bank	12/08/17	1.310	5,000,000.00	03/09/18
Commercial Bank of California	10/26/17	1.150	25,000,000.00	01/25/18
First Foundation Bank	10/05/17	1.090	44,000,000.00	01/04/18
First Foundation Bank	07/21/17	1.150	50,000,000.00	01/19/18
First Foundation Bank	11/30/17	1.320	5,000,000.00	03/01/18
First Foundation Bank	11/30/17	1.320	42,000,000.00	03/01/18
First Foundation Bank	12/15/17	1.340	2,000,000.00	03/16/18
Pacific Enterprise Bank	11/30/17	1.460	25,000,000.00	05/31/18
Pacific Premier Bank	11/16/17	1.410	10,000,000.00	05/17/18
Pacific Premier Bank	12/07/17	1.490	25,000,000.00	06/07/18
LODI				
Farmers & Merchants Bk Cen CA	10/11/17	1.090	60,000,000.00	01/10/18
LOS ANGELES				
Bank Leumi USA	10/06/17	1.110	25,000,000.00	01/05/18
Bank Leumi USA	10/18/17	1.130	30,000,000.00	01/17/18
Bank Leumi USA	11/01/17	1.150	20,000,000.00	01/31/18
Bank of Hope	07/14/17	1.160	45,000,000.00	01/12/18
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18
Bank of Hope	11/29/17	1.460	90,000,000.00	05/30/18
Bank of Hope	12/08/17	1.490	75,000,000.00	06/08/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
Commonwealth Business Bank	11/09/17	1.330	5,000,000.00	05/10/18
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
CTBC Bank Corp. (USA)	11/29/17	1.460	25,000,000.00	05/30/18
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Hanmi Bank	11/15/17	1.360	50,000,000.00	05/16/18
Manufacturers Bank	10/06/17	1.090	100,000,000.00	01/05/18
Manufacturers Bank	10/13/17	1.120	50,000,000.00	01/12/18
Manufacturers Bank	12/07/17	1.330	50,000,000.00	03/08/18
Manufacturers Bank	11/09/17	1.350	35,000,000.00	05/10/18
Open Bank	10/04/17	1.050	14,000,000.00	01/04/18
Open Bank	11/08/17	1.190	10,000,000.00	02/07/18
Open Bank	12/07/17	1.310	10,000,000.00	03/08/18
Open Bank	12/13/17	1.310	10,000,000.00	03/21/18
Opus Bank	10/27/17	1.150	10,000,000.00	01/26/18
Pacific City Bank	10/06/17	1.070	30,000,000.00	01/05/18
Pacific City Bank	11/08/17	1.190	40,000,000.00	02/07/18
Pacific City Bank	12/07/17	1.310	30,000,000.00	03/08/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
Premier Business Bank	12/13/17	1.440	10,000,000.00	06/13/18
Woori America Bank	07/14/17	1.160	10,000,000.00	01/12/18
Woori America Bank	12/13/17	1.460	30,000,000.00	06/13/18
MONTEREY				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
OAKLAND				
Beneficial State Bank	10/05/17	1.110	15,000,000.00	01/04/18
Beneficial State Bank	10/13/17	1.140	25,000,000.00	01/12/18
California Bank of Commerce	07/12/17	1.150	13,500,000.00	01/10/18
California Bank of Commerce	08/09/17	1.180	5,000,000.00	02/07/18
California Bank of Commerce	12/08/17	1.330	10,000,000.00	03/09/18
California Bank of Commerce	11/09/17	1.350	5,000,000.00	05/10/18
Community Bank of the Bay	12/01/17	1.470	5,000,000.00	06/01/18
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18
Metropolitan Bank	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ORANGE				
Grandpoint Bank	09/27/17	1.050	25,000,000.00	01/04/18
Grandpoint Bank	10/12/17	1.100	50,000,000.00	01/11/18
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
Grandpoint Bank	11/02/17	1.170	50,000,000.00	02/01/18
PALOS VERDES ESTATES				
Malaga Bank	10/05/17	1.070	5,000,000.00	01/04/18
Malaga Bank	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank	08/03/17	1.150	10,000,000.00	02/01/18
Malaga Bank	12/13/17	1.310	20,000,000.00	03/21/18
PASADENA				
American Plus Bank, NA	07/05/17	1.140	3,000,000.00	01/10/18
American Plus Bank, NA	07/19/17	1.110	3,000,000.00	01/24/18
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
American Plus Bank, NA	11/16/17	1.390	4,240,000.00	05/17/18
American Plus Bank, NA	12/15/17	1.480	10,000,000.00	06/20/18
Community Bank	07/14/17	1.160	25,000,000.00	01/12/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
Community Bank	11/01/17	1.280	30,000,000.00	05/02/18
East West Bank	10/12/17	1.100	50,000,000.00	01/11/18
East West Bank	10/18/17	1.110	175,000,000.00	01/17/18
East West Bank	11/03/17	1.190	75,000,000.00	02/02/18
EverTrust Bank	11/15/17	1.230	10,000,000.00	02/14/18
EverTrust Bank	12/01/17	1.290	20,000,000.00	03/02/18
EverTrust Bank	12/13/17	1.310	30,000,000.00	03/21/18
Wescom Central Credit Union	10/05/17	1.100	25,000,000.00	01/04/18
Wescom Central Credit Union	10/25/17	1.140	50,000,000.00	01/24/18
Wescom Central Credit Union	11/16/17	1.290	50,000,000.00	02/15/18
Wescom Central Credit Union	12/14/17	1.370	50,000,000.00	03/15/18
PORTERVILLE				
Bank of the Sierra	10/11/17	1.090	20,000,000.00	01/10/18
Bank of the Sierra	10/20/17	1.120	20,000,000.00	01/19/18
Bank of the Sierra	11/02/17	1.170	20,000,000.00	02/01/18
Bank of the Sierra	11/30/17	1.250	20,000,000.00	02/23/18
Bank of the Sierra	12/01/17	1.310	20,000,000.00	03/02/18
Bank of the Sierra	12/07/17	1.330	20,000,000.00	03/08/18
RANCHO CORDOVA				
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
American River Bank	11/16/17	1.410	6,500,000.00	05/17/18
American River Bank	12/07/17	1.490	7,500,000.00	06/07/18
American River Bank	12/14/17	1.500	2,500,000.00	06/14/18
REDDING				
Cornerstone Community Bank	11/29/17	1.260	7,000,000.00	02/28/18
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
REDWOOD CITY				
Provident Credit Union	07/20/17	1.110	40,000,000.00	01/18/18
Provident Credit Union	07/26/17	1.120	40,000,000.00	01/24/18
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
Provident Credit Union	11/15/17	1.360	20,000,000.00	05/16/18
Provident Credit Union	11/30/17	1.440	20,000,000.00	05/31/18
Provident Credit Union	12/08/17	1.470	20,000,000.00	06/08/18
Provident Credit Union	12/13/17	1.440	20,000,000.00	06/13/18
RICHMOND				
Mechanics Bank	10/11/17	1.100	20,000,000.00	01/10/18
Mechanics Bank	10/19/17	1.140	20,000,000.00	01/18/18
Mechanics Bank	11/09/17	1.250	20,000,000.00	02/08/18
Mechanics Bank	12/07/17	1.340	20,000,000.00	03/08/18
ROCKLIN				
Five Star Bank	07/05/17	1.140	7,000,000.00	01/04/18
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
Five Star Bank	11/30/17	1.440	25,000,000.00	05/31/18
Five Star Bank	12/13/17	1.440	18,000,000.00	06/13/18
ROSEMEAD				
Pacific Alliance Bank	10/11/17	1.070	4,000,000.00	01/10/18
SACRAMENTO				
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18
Merchants National Bank of Sacramento	11/29/17	1.460	4,000,000.00	05/30/18
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
River City Bank	11/09/17	1.350	20,000,000.00	05/10/18
River City Bank	11/17/17	1.420	35,000,000.00	05/18/18
River City Bank	12/01/17	1.470	15,000,000.00	06/01/18
River City Bank	12/13/17	1.460	25,000,000.00	06/13/18
Schools Financial Credit Union	11/29/17	1.260	30,000,000.00	02/28/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN DIEGO				
Bofl Federal Bank	07/26/17	1.100	25,000,000.00	01/24/18
Bofl Federal Bank	12/14/17	1.340	25,000,000.00	03/14/18
California Coast Credit Union	07/20/17	1.130	25,000,000.00	01/18/18
California Coast Credit Union	08/30/17	1.140	25,000,000.00	02/28/18
California Coast Credit Union	11/29/17	1.440	25,000,000.00	05/30/18
California Coast Credit Union	12/06/17	1.440	25,000,000.00	06/06/18
Mission Federal Credit Union	10/13/17	1.100	10,000,000.00	01/12/18
San Diego County Credit Union	07/06/17	1.130	50,000,000.00	01/05/18
San Diego County Credit Union	07/13/17	1.130	50,000,000.00	01/11/18
San Diego County Credit Union	08/16/17	1.110	50,000,000.00	02/14/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
San Diego County Credit Union	12/14/17	1.320	50,000,000.00	03/15/18
Western Alliance Bank	07/05/17	1.140	60,000,000.00	01/04/18
Western Alliance Bank	12/15/17	1.320	50,000,000.00	03/16/18
Western Alliance Bank	11/09/17	1.330	65,000,000.00	05/10/18
Western Alliance Bank	11/15/17	1.360	75,000,000.00	05/16/18
Western Alliance Bank	12/08/17	1.470	50,000,000.00	06/08/18
SAN FRANCISCO				
Bank of San Francisco	12/15/17	1.340	5,000,000.00	03/16/18
Bank of San Francisco	12/15/17	1.500	5,000,000.00	06/15/18
First Republic Bank	11/01/17	1.140	75,000,000.00	01/31/18
Mission National Bank	07/05/17	1.160	15,000,000.00	01/04/18
Mission National Bank	07/27/17	1.170	5,000,000.00	01/25/18
Presidio Bank	08/02/17	1.160	10,000,000.00	01/31/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
Trans Pacific National Bank	12/15/17	1.340	3,000,000.00	03/16/18
SAN JOSE				
Heritage Bank of Commerce	10/19/17	1.130	50,000,000.00	01/18/18
Heritage Bank of Commerce	12/15/17	1.340	15,000,000.00	03/16/18
Meriwest Credit Union	10/19/17	1.140	50,000,000.00	01/18/18
SAN RAMON				
Tri-Valley Bank	11/16/17	1.280	6,000,000.00	02/15/18
Tri-Valley Bank	12/08/17	1.330	7,000,000.00	03/09/18
SANTA CLARITA				
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
Bank of Santa Clarita	11/10/17	1.350	5,000,000.00	05/11/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SANTA ROSA				
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Poppy Bank (FKA First Community Bank)	12/06/17	1.440	50,000,000.00	06/06/18
Poppy Bank (FKA First Community Bank)	12/13/17	1.440	45,000,000.00	06/13/18
Summit State Bank	10/13/17	1.120	14,000,000.00	01/12/18
Summit State Bank	07/21/17	1.140	7,500,000.00	01/19/18
Summit State Bank	11/01/17	1.130	8,000,000.00	01/31/18
Summit State Bank	12/01/17	1.310	12,000,000.00	03/02/18
Summit State Bank	12/15/17	1.340	7,000,000.00	03/16/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/29/17	1.460	19,000,000.00	05/30/18
VACAVILLE				
Travis Credit Union	07/06/17	1.170	50,000,000.00	01/05/18
Travis Credit Union	10/11/17	1.090	25,000,000.00	01/10/18
Travis Credit Union	10/27/17	1.140	25,000,000.00	01/26/18
Travis Credit Union	12/01/17	1.470	50,000,000.00	06/01/18
WATSONVILLE				
Santa Cruz County Bank	10/13/17	1.100	10,000,000.00	01/12/18
Santa Cruz County Bank	11/16/17	1.260	10,000,000.00	02/15/18
WEST SACRAMENTO				
Community Business Bank	07/13/17	1.150	3,000,000.00	01/11/18
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
Community Business Bank	11/09/17	1.220	5,000,000.00	02/09/18
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	12/07/17	1.320	3,000,000.00	04/05/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS DECEMBER 2017			**5,307,240,000.00**	

BANK DEMAND DEPOSITS
December 2017
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 379,996	$ 3,868,281
2	379,996	3,868,281
3	379,996	3,868,281
4	589,799	2,766,302
5	415,189	3,056,445
6	376,224	5,095,845
7	572,826	3,939,535
8	387,718	3,754,000
9	387,718	3,754,000
10	387,718	3,754,000
11	328,543	3,900,196
12	445,184	3,105,508
13	241,688	3,340,632
14	392,141	2,799,374
15	358,266	3,640,591
16	358,266	3,640,591
17	358,266	3,640,591
18	414,308	3,386,388
19	411,111	2,593,248
20	431,626	2,873,688
21	278,832	2,569,814
22	381,832	2,791,361
23	381,832	2,791,361
24	381,832	2,791,361
25	381,832	2,791,361
26	413,030	2,679,282
27	522,635	3,209,720
28	288,495	3,545,136
29	539,867	3,434,353
30	539,867	3,434,353
31	539,867	3,435,083
AVERAGE DOLLAR DAYS	$407,952 a/	

a/ The prescribed bank balance for December was $418,502. This consisted of $342,297 in compensating balances for services, balances for uncollected funds of $77,150 and a deduction of $945 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 13, 2017, has determined and designated the amount of money available for deposit and investment as of December 6, 2017, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 342,300,000

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)	12/11/2017	12/15/2017	$ 1,082,500,000	$ (4,376,700,000)	$ 5,459,200,000	$ 1,082,500,000
(2)	12/18/2017	12/22/2017	$ 1,851,000,000	$ (2,525,700,000)	$ 5,459,200,000	$ 2,933,500,000
(3)	12/25/2017	12/29/2017	$ 1,833,600,000	$ (692,100,000)	$ 5,459,200,000	$ 4,767,100,000
(4)	1/1/2018	1/5/2018	$ 1,662,400,000	$ 970,300,000	$ 5,459,200,000	$ 6,429,500,000
(5)	1/8/2018	1/12/2018	$ (201,600,000)	$ 768,700,000	$ 5,459,200,000	$ 6,227,900,000
(6)	1/15/2018	1/19/2018	$ 1,675,100,000	$ 2,443,800,000	$ 5,459,200,000	$ 7,903,000,000
(7)	1/22/2018	1/26/2018	$ (188,300,000)	$ 2,255,500,000	$ 5,459,200,000	$ 7,714,700,000
(8)	1/29/2018	2/2/2018	$ (608,400,000)	$ 1,647,100,000	$ 5,459,200,000	$ 7,106,300,000
(9)	2/5/2018	2/9/2018	$ (1,978,300,000)	$ (331,200,000)	$ 5,459,200,000	$ 5,128,000,000
(10)	2/12/2018	2/16/2018	$ (787,600,000)	$ (1,118,800,000)	$ 5,459,200,000	$ 4,340,400,000
(11)	2/19/2018	2/23/2018	$ 1,903,600,000	$ 784,800,000	$ 5,459,200,000	$ 6,244,000,000

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 $ 342,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: December 13, 2017
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 1/31/18
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
02/13/18	01/22/18	JPM	106867	FHLB 2.70 (CALLABLE)	2.7000	02/13/23	100	$25,000,000.00	$25,000,000.00	$0.00
02/13/18	01/23/18	MFR	106874	FHLB 2.70 (CALLABLE)	2.7000	02/13/23	100	$6,950,000.00	$6,950,000.00	$0.00
02/15/18	01/25/18	MFR	106900	FHLB 6.00 (CALLABLE)	6.0000	02/15/23	100	$15,000,000.00	$15,000,000.00	$0.00
							PSI Non-Trading Total	**$46,950,000.00**	**$46,950,000.00**	**$0.00**
							Totals	**$46,950,000.00**	**$46,950,000.00**	**$0.00**