COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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TREASURER AND TAX COLLECTOR

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July 31, 2017

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

In June 2017, the County's Treasury Pool Earnings Rate was 1.37%. The increase from the May 2017 earnings rate of 1.29% was due primarily to the Fed Rate hike that occurred on June 14, 2017, pushing short term investment yields higher across the board. We were able to take advantage of continued improvement in short term capital market securities.

All investments made during the month of June 2017 were in accordance with the California Government Code and, except as noted in Attachment II of the Report of Investments, 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 JUNE 2017

Detailed information regarding the pooled and specific portfolios, related earnings, and data required to be disclosed pursuant to statute is shown in the following report attachments.

GENERAL PORTFOLIO SCHEDULES

A - Portfolio Profiles

A1 - Credit Quality Distribution and Concentration of Credit Risk

B - Pooled Surplus Earnings Report

C - Summary Report of Treasurer’s Depository Accounts

D - Treasurer’s Activity and Cash Availability for the Next Six-Month Period

E - Treasurer’s Investment Strategy

ATTACHMENTS

I. Definitions of Securities

Detailed descriptions of the major security types invested in by the Treasury

II. Compliance Report

Detailed report of transactions, if any, which deviate from the Treasurer’s investment policy

III. Performance Report

Daily portfolio investment balances, and monthly averages

IV. Earnings on Investments (Accrual Basis) Chart

Graphic presentation of net earning rates on pool investments

V. Net Income for Month

Accrual basis net income for month, gross revenue less expenditures

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2017

ATTACHMENTS

VI. PSI Portfolio Participant Composition

Percentage breakdown by participant in the PSI Portfolio

VII. Composition of PSI Portfolio by Type Chart

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

VIII. Investment Transaction Journal

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

IX. Comparison of Investment Cost to Market Value

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

X. Treasurer Position Compared to Market Value Report

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

XI. Trustee and Managed Funds

Listing of funds and accounts managed by outside trustees

XII. Schedule of Floating Rate Securities

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

XIII. Schedule of Bond Anticipation Notes

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

XIV. Inventory Report – Totals Section Security Type Grouping

Summary of weighted-average time to maturity by security type

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR JUNE 2017

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2017

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 6/30/17		
At Cost	$ 29,733,059,433	$ 134,266,951
At Market	$ 29,556,064,226	$ 132,783,849
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	11.77%	37.24%
United States Government and Agency Obligations	62.55%	27.76%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	25.50%	0.00%
Municipal Obligations	0.02%	3.18%
Corporate and Deposit Notes	0.16%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	31.82%
1-60 days	32.48%	0.00%
61 days-1 year	15.11%	69.37%
Over 1 year	52.41%	30.63%
Weighted Average Days to Maturity	672	

POOLED SURPLUS AND SPECIFIC PURPOSE INVESTMENTS
AS OF JUNE 30, 2017

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at June 30, 2017:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	25.50%
Corporate and Deposit Notes	A-1+	P-1	F1	0.08%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.02%
Negotiable Certificates of Deposit	A-1	P-1	F1	11.77%
U.S. Agency Securities	AA+	Aaa	AAA	57.44%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.09%
U.S. Treasury Bills	AA+	Aaa	AAA	4.02%
				100.00%
SPI				
Local Agency Investment Fund	Not rated	Not rated	Not rated	31.82%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	3.18%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	18.62%
	A+	Aa2	AA-	18.62%
U.S. Agency Securities	AA+	Aaa	AAA	27.76%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

JUNE 30, 2017

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 6/30/17	$ 29,733,059,433
Market Value at 6/30/17	$ 29,556,064,226
Average Daily Balance	$ 29,784,892,119
Gains and Losses:	
For the Month	$ -
For the Past 12 Months	$ 2,940,554
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 33,688,519
Earnings for the Past 12 Months	$ 311,431,801
Earnings Rate for the Month	1.37%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF JUNE 30, 2017

SCHEDULE C

Bank Name	Balance	
Bank of America - Concentration	42,088,044.33	
Bank of the West - Concentration	44,651,068.91	(A)
Citibank - Concentration	-	
JP Morgan Chase - Concentration	135,915,866.44	(B)
Union Bank- Concentration	232,177.34	
Wells Fargo - Concentration	2,693,725.20	
Total Ledger Balance for all Banks	225,580,882.22	

(A) $43.837 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) $134.79 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 JUNE 2017
AND CASH AVAILABILITY
FOR THE NEXT SIX-MONTH PERIOD

SCHEDULE D

Government Code Section 53646 (b) (3) requires the Treasurer and Tax Collector to include a statement in the investment report, denoting the ability of the Pooled Surplus Investment Fund to meet its disbursement requirements for the next six months.

The Los Angeles County Pooled Surplus Investment Fund consists of funds in its treasury deposited by various entities required to do so by statute, as well as those entities voluntarily depositing monies in accordance with Government Code Section 53684.

The Treasurer and Tax Collector is required to disburse monies placed in the treasury as directed by the Auditor-Controller, except for the making of legal investments, to the extent funds are transferred to one or more clearing funds in accordance with Government Code Section 29808.

The Treasurer and Tax Collector, in his projection of cash availability to disburse funds as directed by the Auditor-Controller, is relying exclusively on historical Pooled Surplus Investment Fund deposits and disbursements and future cash flow projections provided by the depositing entities. No representation is made as to an individual depositor's ability to meet their anticipated expenditures with anticipated revenues.

Summary of Activity for June 2017

Total Deposits	$ 4,149,353,641.39
Total Disbursements	$ 5,775,072,279.22
Discretionary Funds Liquidity Withdrawal Ratio:	
As of June 30, 2017	1.22

Six-Month Cash Availability Projection:

Month	Maturities	Deposits	Disbursements	Available Cash
July	$ 7,117,533,000.00	$ 3,303,900,000.00	$ 5,412,300,000.00	$ 5,009,133,000.00
August	$ 2,795,090,000.00	$ 3,023,500,000.00	$ 4,834,200,000.00	$ 5,993,523,000.00
September	$ 621,644,000.00	$ 4,042,000,000.00	$ 4,438,500,000.00	$ 6,218,667,000.00
October	$ 981,181,000.00	$ 5,340,400,000.00	$ 4,824,800,000.00	$ 7,715,448,000.00
November	$ 586,535,000.00	$ 5,866,200,000.00	$ 4,545,400,000.00	$ 9,622,783,000.00
December	$ 400,000,000.00	$ 9,353,000,000.00	$ 5,907,000,000.00	$ 13,468,783,000.00

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 June 2017, the Treasurer placed $36.610 million in the Bank of the West Money Market Plus Account and $153.311 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $43.837 million remained in the Bank of the West Money Market Plus Account and $134.790 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
COMPLIANCE REPORT FOR JUNE 2017

The Treasury exceeded the Investment Policy limit on investments with maturities in excess of one year as follows:

Maximum Limit on Maturities in Excess of One Year	$ 15,084,733,553
Highest Balance in Excess of One Year	$ 15,921,445,084
Highest Overage	$ 836,711,531

Overage as a % of Limit	No. of Days
3.31% to 5.55%	30

As stated in Attachment II of the Investment Policy, the limit represents the available balance for investments over one year. This limit is one of several liquidity measurements in place and was established to ensure the Pool’s liquidity is sufficient to pay short-term obligations.

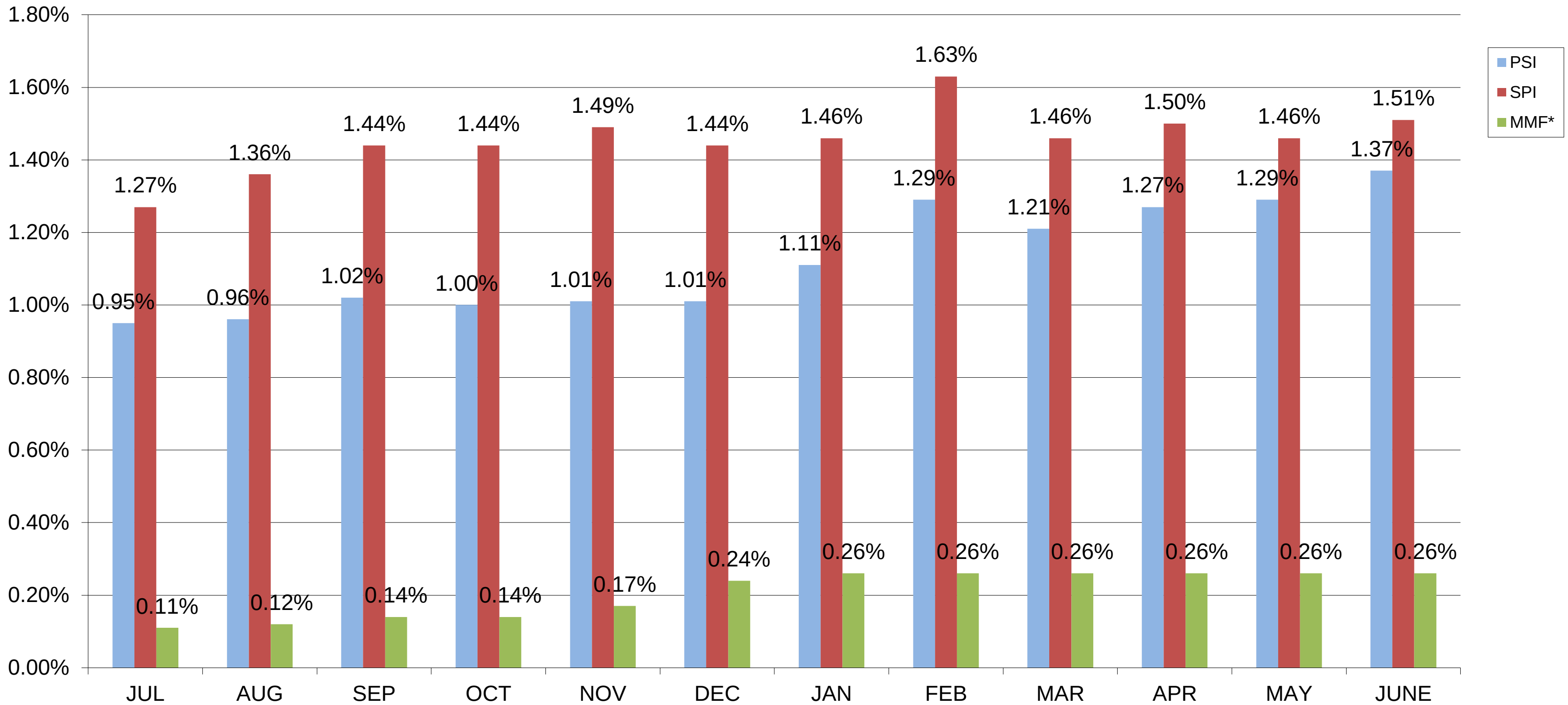
During the month of June, the Investment Office’s purchase of investments with maturities of greater than one year resulted in the Pool exceeding the limit on investment maturities beyond one year. The control mechanisms to prevent this did not operate as intended. We have enhanced our control systems and trained staff on their application.

Although the Pool exceeded this particular limit, the Pool stayed within other liquidity measurements, such as the weighted average days to maturity (WAM) target range between one to two years. The ability of the Pool to meet short-term obligations was not compromised.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 6/30/2017
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST		SPECIFIC PURPOSE INVESTMENTS TOTAL COST	
6/1/2017	$	30,553,900,300.96	$	109,266,913.16
6/2/2017		30,431,722,550.13	$	109,266,913.16
6/3/2017		30,431,722,550.13	$	109,266,913.16
6/4/2017		30,431,722,550.13	$	109,266,913.16
6/5/2017		29,991,975,746.54	$	109,266,913.16
6/6/2017		29,900,842,446.42	$	109,266,913.16
6/7/2017		29,765,739,590.90	$	109,266,913.16
6/8/2017		29,674,202,520.34	$	109,266,913.16
6/9/2017		29,654,491,336.05	$	109,266,913.16
6/10/2017		29,654,491,336.05	$	109,266,913.16
6/11/2017		29,654,491,336.05	$	109,266,913.16
6/12/2017		29,587,264,972.10	$	109,266,913.16
6/13/2017		29,546,178,582.24	$	109,266,913.16
6/14/2017		29,575,516,697.75	$	109,266,913.16
6/15/2017		29,389,989,477.17	$	109,266,913.16
6/16/2017		29,326,862,436.06	$	109,266,913.16
6/17/2017		29,326,862,436.06	$	109,266,913.16
6/18/2017		29,326,862,436.06	$	109,266,913.16
6/19/2017		29,452,911,178.45	$	109,266,913.16
6/20/2017		29,306,034,053.42	$	109,266,913.16
6/21/2017		29,417,867,158.13	$	109,266,913.16
6/22/2017		29,802,425,576.26	$	109,266,913.16
6/23/2017		29,765,816,350.62	$	134,266,913.16
6/24/2017		29,765,816,350.62	$	134,266,913.16
6/25/2017		29,765,816,350.62	$	134,266,913.16
6/26/2017		29,821,434,259.71	$	134,266,913.16
6/27/2017		30,040,875,759.26	$	134,266,913.16
6/28/2017		30,228,514,455.83	$	134,266,913.16
6/29/2017		30,221,353,356.12	$	134,266,913.16
6/30/2017		29,733,059,433.43	$	134,266,951.02
	$	**29,784,892,119.45**	**$**	**115,933,581.09**

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 6/30/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$25,682,459	$144,082
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	8,006,060	38
Prior Accrual Adjustment		-
Total Revenues	$33,688,519	$144,120
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,899
	-	$2,899
NET INCOME	$33,688,519	$141,221

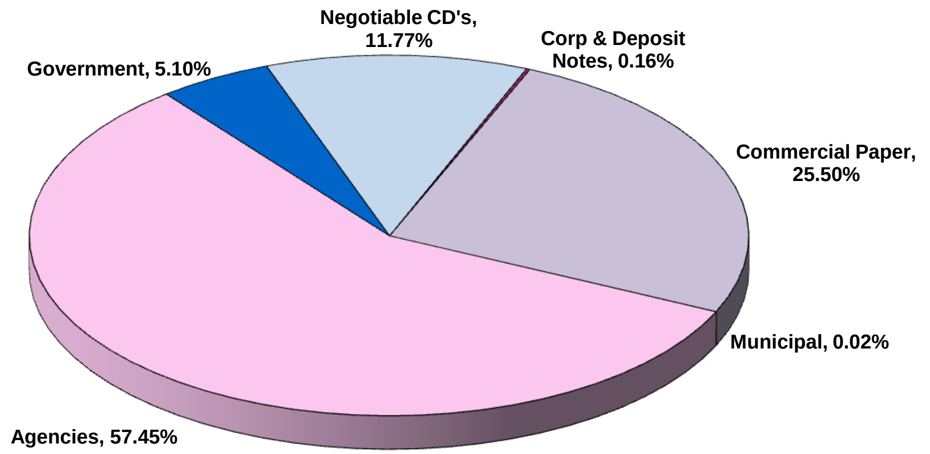
*Estimated and later adjusted.

Los Angeles County Treasurer
PSI Composition
As of June 30, 2017
Attachment VI

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.73%	
Los Angeles County and Related Entities	39.97%	
Consolidated Sanitation Districts		2.60%
Metropolitan Transportation Authority		0.90%
Miscellaneous Agencies Pooled Investments		2.15%
South Coast Air Quality Management District		2.00%
Miscellaneous		0.02%
Subtotal	91.70%	7.67%
County Bond Proceeds and Repayment Funds		0.63%
Grand Total	91.70%	8.30%

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



	In Thousands
Negotiable CD's	3,500,006
Corp & Deposit Notes	49,949
Bankers Acceptance	-
Commercial Paper	7,582,633
Municipal	5,000
Agencies	17,078,339
Other	-
Government	1,517,132
Total	$ 29,733,059

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: June 1, 2017 to June 30, 2017
Attachment VIII

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	6/1/2017	104946	LACCAL BANS	1.568	6/30/2019	5,000,000.00	5,000,000.00	0	SPNB	LAC
	BAN Total						5,000,000.00	5,000,000.00	0		
NTRD	CPD	6/1/2017	104947	ATLANTIC ASSET SEC LLC CP	0.97	6/26/2017	25,000,000.00	24,983,159.72	0	CITI	MS
NTRD	CPD	6/1/2017	104948	AUTOBAHN FUNDING CO LLC CP	0.95	7/5/2017	50,000,000.00	49,955,138.89	0	CITI	LOOP
NTRD	CPD	6/1/2017	104949	ATLANTIC ASSET SEC LLC CP	0.98	6/26/2017	50,000,000.00	49,965,972.22	0	CITI	CRSU
NTRD	CPD	6/1/2017	104950	NATIXIS NY BRANCH CP	0.91	6/6/2017	50,000,000.00	49,993,680.56	0	CITI	RBCCM
NTRD	CPD	6/1/2017	104951	NATIXIS NY BRANCH CP	0.91	6/6/2017	50,000,000.00	49,993,680.56	0	CITI	RBCCM
NTRD	CPD	6/1/2017	104952	OLD LINE FUNDING LLC CP	1	7/17/2017	50,000,000.00	49,936,111.11	0	CITI	MFR
NTRD	CPD	6/1/2017	104953	NATIXIS NY BRANCH CP	0.91	6/2/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	6/1/2017	104954	NATIXIS NY BRANCH CP	0.91	6/2/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	6/1/2017	104955	SHEFFIELD RECEIVABLES CORP	0.95	7/7/2017	50,000,000.00	49,952,500.00	0	CITI	JPM
NTRD	CPD	6/1/2017	104956	LA FAYETTE ASSET SEC LLC C	1	7/5/2017	35,000,000.00	34,966,944.44	0	CITI	CRSU
NTRD	CPD	6/1/2017	104958	ABBEY NATIONAL TREAS SV PL	0.91	6/9/2017	40,000,000.00	39,991,911.11	0	CITI	MFR
NTRD	CPD	6/1/2017	104938	MONT BLANC CAPITAL CORP CP	1.12	7/20/2017	25,000,000.00	24,961,888.89	0	CITI	JPM
NTRD	CPD	6/2/2017	104960	NATIXIS NY BRANCH CP	0.91	6/5/2017	50,000,000.00	49,996,208.33	0	CITI	JPM
NTRD	CPD	6/2/2017	104961	NATIXIS NY BRANCH CP	0.91	6/5/2017	25,000,000.00	24,998,104.17	0	CITI	JPM
NTRD	CPD	6/2/2017	104962	ABBEY NATIONAL TREAS SV PL	0.96	6/20/2017	50,000,000.00	49,976,000.00	0	CITI	MFR
NTRD	CPD	6/2/2017	104963	NATIXIS NY BRANCH CP	0.97	6/26/2017	50,000,000.00	49,967,666.67	0	CITI	RBCCM
NTRD	CPD	6/2/2017	104964	AUTOBAHN FUNDING CO LLC CP	0.95	7/5/2017	50,000,000.00	49,956,458.33	0	CITI	BLAYV
NTRD	CPD	6/2/2017	104965	MONT BLANC CAPITAL CORP CP	1.12	7/20/2017	25,000,000.00	24,962,666.67	0	CITI	BLAYV
NTRD	CPD	6/2/2017	104966	ABBEY NATIONAL TREAS SV PL	1.08	8/1/2017	25,000,000.00	24,955,000.00	0	CITI	MFR
NTRD	CPD	6/5/2017	104968	NATIXIS NY BRANCH CP	0.91	6/7/2017	50,000,000.00	49,997,472.22	0	CITI	RBCCM
NTRD	CPD	6/5/2017	104969	NATIXIS NY BRANCH CP	0.91	6/7/2017	50,000,000.00	49,997,472.22	0	CITI	RBCCM
NTRD	CPD	6/5/2017	104970	AUTOBAHN FUNDING CO LLC CP	0.95	7/6/2017	50,000,000.00	49,959,097.22	0	CITI	LOOP
NTRD	CPD	6/5/2017	104971	MONT BLANC CAPITAL CORP CP	1.14	7/20/2017	30,000,000.00	29,957,250.00	0	CITI	BLAYV
NTRD	CPD	6/5/2017	104972	CREDIT AGRICOLE CIB NY BR	0.99	7/12/2017	50,000,000.00	49,949,125.00	0	CITI	MFR
NTRD	CPD	6/5/2017	104973	CANCARA ASSET SEC LLC CP	1.03	7/7/2017	8,050,000.00	8,042,629.78	0	CITI	KEYBANC
NTRD	CPD	6/5/2017	104975	ABBEY NATIONAL TREAS SV PL	1.01	6/26/2017	40,324,000.00	40,300,242.44	0	CITI	MFR
NTRD	CPD	6/6/2017	104976	AUTOBAHN FUNDING CO LLC CP	0.95	7/6/2017	50,000,000.00	49,960,416.67	0	CITI	LOOP
NTRD	CPD	6/6/2017	104977	MICROSOFT CORPORATION CP	0.95	7/20/2017	50,000,000.00	49,941,944.44	0	CITI	MS
NTRD	CPD	6/6/2017	104978	AUTOBAHN FUNDING CO LLC CP	0.95	7/11/2017	30,000,000.00	29,972,291.67	0	CITI	CRSU
NTRD	CPD	6/6/2017	104979	CREDIT AGRICOLE CIB NY BR	1	7/11/2017	50,000,000.00	49,951,388.89	0	CITI	MFR
NTRD	CPD	6/6/2017	104980	ABBEY NATIONAL TREAS SV PL	1.07	7/31/2017	13,880,000.00	13,857,310.06	0	CITI	MFR
NTRD	CPD	6/6/2017	104974	MONT BLANC CAPITAL CORP CP	1.13	7/20/2017	31,957,000.00	31,912,863.83	0	CITI	KEYBANC
NTRD	CPD	6/7/2017	104981	MICROSOFT CORPORATION CP	0.99	7/18/2017	50,000,000.00	49,943,625.00	0	CITI	JPM
NTRD	CPD	6/7/2017	104982	NATIXIS NY BRANCH CP	0.91	6/8/2017	50,000,000.00	49,998,736.11	0	CITI	UBSSEC
NTRD	CPD	6/7/2017	104983	NATIXIS NY BRANCH CP	0.91	6/8/2017	50,000,000.00	49,998,736.11	0	CITI	UBSSEC
NTRD	CPD	6/7/2017	104985	MICROSOFT CORPORATION CP	0.99	7/19/2017	50,000,000.00	49,942,250.00	0	CITI	BLAYV
NTRD	CPD	6/7/2017	104988	AUTOBAHN FUNDING CO LLC CP	0.96	7/12/2017	35,000,000.00	34,967,333.33	0	CITI	BLAYV
NTRD	CPD	6/8/2017	104987	OLD LINE FUNDING LLC CP	1.19	9/18/2017	25,000,000.00	24,915,708.33	0	CITI	MFR
NTRD	CPD	6/8/2017	104984	LA FAYETTE ASSET SEC LLC C	1.03	7/7/2017	33,793,000.00	33,764,961.20	0	CITI	CRSU
NTRD	CPD	6/8/2017	104991	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	50,000,000.00	49,948,055.56	0	CITI	JPM
NTRD	CPD	6/8/2017	104992	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	50,000,000.00	49,948,055.56	0	CITI	JPM
NTRD	CPD	6/8/2017	104993	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	25,000,000.00	24,974,027.78	0	CITI	JPM
NTRD	CPD	6/8/2017	104994	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,947,111.11	0	CITI	BLAYV
NTRD	CPD	6/8/2017	104995	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,947,111.11	0	CITI	BLAYV
NTRD	CPD	6/8/2017	104996	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,947,111.11	0	CITI	BLAYV
NTRD	CPD	6/8/2017	104997	NATIXIS NY BRANCH CP	0.91	6/9/2017	50,000,000.00	49,998,736.11	0	CITI	GPS
NTRD	CPD	6/8/2017	104998	NATIXIS NY BRANCH CP	0.91	6/9/2017	50,000,000.00	49,998,736.11	0	CITI	GPS
NTRD	CPD	6/9/2017	105000	NATIXIS NY BRANCH CP	0.9	6/13/2017	50,000,000.00	49,995,000.00	0	CITI	BNY
NTRD	CPD	6/9/2017	105001	NATIXIS NY BRANCH CP	0.9	6/13/2017	50,000,000.00	49,995,000.00	0	CITI	BNY
NTRD	CPD	6/9/2017	105002	ATLANTIC ASSET SEC LLC CP	1.03	7/10/2017	50,000,000.00	49,955,652.78	0	CITI	MS
NTRD	CPD	6/9/2017	105003	ATLANTIC ASSET SEC LLC CP	1.04	7/13/2017	50,000,000.00	49,950,888.89	0	CITI	BLAYV
NTRD	CPD	6/9/2017	105004	ABBEY NATIONAL TREAS SV PL	1.08	7/28/2017	50,000,000.00	49,926,500.00	0	CITI	MFR
NTRD	CPD	6/9/2017	105005	TORONTO-DOMINION HLDG USA	1.08	7/14/2017	50,000,000.00	49,947,500.00	0	CITI	MFR

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/9/2017	105006	CRC FUNDING LLC CP	1.2	9/18/2017	13,183,000.00	13,138,617.23	0	CITI	BLAYV
NTRD	CPD	6/9/2017	104990	ATLANTIC ASSET SEC LLC CP	1.02	7/5/2017	50,000,000.00	49,963,166.67	0	CITI	CRSU
NTRD	CPD	6/12/2017	105011	TORONTO-DOMINION HLDG USA	1.09	7/20/2017	50,000,000.00	49,942,472.22	0	CITI	MFR
NTRD	CPD	6/12/2017	105012	SHEFFIELD RECEIVABLES CORP	1.1	7/21/2017	30,000,000.00	29,964,250.00	0	CITI	BLAYV
NTRD	CPD	6/12/2017	105007	SHEFFIELD RECEIVABLES CORP	1.1	7/14/2017	50,000,000.00	49,951,111.11	0	CITI	JPM
NTRD	CPD	6/12/2017	105008	AUTOBAHN FUNDING CO LLC CP	1.05	7/13/2017	30,000,000.00	29,972,875.00	0	CITI	LOOP
NTRD	CPD	6/12/2017	105009	AUTOBAHN FUNDING CO LLC CP	1.05	7/13/2017	35,000,000.00	34,968,354.17	0	CITI	LOOP
NTRD	CPD	6/13/2017	105014	SHEFFIELD RECEIVABLES CORP	1.1	7/21/2017	50,000,000.00	49,941,944.44	0	CITI	BLAYV
NTRD	CPD	6/13/2017	105016	AUTOBAHN FUNDING CO LLC CP	1.07	7/13/2017	50,000,000.00	49,955,416.67	0	CITI	CRSU
NTRD	CPD	6/13/2017	105017	SHEFFIELD RECEIVABLES CORP	1.1	7/17/2017	25,000,000.00	24,974,027.78	0	CITI	LOOP
NTRD	CPD	6/13/2017	105018	CIESCO LLC CP	1.26	9/14/2017	44,000,000.00	43,856,780.00	0	CITI	CRSU
NTRD	CPD	6/13/2017	105020	ATLANTIC ASSET SEC LLC CP	1.09	7/19/2017	50,000,000.00	49,945,500.00	0	CITI	MS
NTRD	CPD	6/13/2017	105021	TORONTO-DOMINION HLDG USA	1.08	7/14/2017	50,000,000.00	49,953,500.00	0	CITI	MFR
NTRD	CPD	6/14/2017	105024	NATIXIS NY BRANCH CP	0.91	6/15/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	6/14/2017	105025	NATIXIS NY BRANCH CP	0.91	6/15/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	6/14/2017	105026	ABBEY NATIONAL TREAS SV PL	1.11	7/5/2017	50,000,000.00	49,967,625.00	0	CITI	MFR
NTRD	CPD	6/14/2017	105027	SHEFFIELD RECEIVABLES CORP	1.1	7/17/2017	50,000,000.00	49,949,583.33	0	CITI	BLAYV
NTRD	CPD	6/14/2017	105015	SHEFFIELD RECEIVABLES CORP	1.1	7/18/2017	50,000,000.00	49,948,055.56	0	CITI	JPM
NTRD	CPD	6/15/2017	105030	REGENCY MARKETS NO. 1 LLC	1.2	7/17/2017	43,925,000.00	43,878,146.67	0	CITI	LOOP
NTRD	CPD	6/15/2017	105031	NATIXIS NY BRANCH CP	1.16	6/16/2017	50,000,000.00	49,998,388.89	0	CITI	RBCCM
NTRD	CPD	6/15/2017	105032	NATIXIS NY BRANCH CP	1.16	6/16/2017	50,000,000.00	49,998,388.89	0	CITI	RBCCM
NTRD	CPD	6/15/2017	105033	CAFCO LLC CP	1.18	7/18/2017	50,000,000.00	49,945,916.67	0	CITI	BLAYV
NTRD	CPD	6/15/2017	105035	NATIXIS NY BRANCH CP	1.16	6/20/2017	50,000,000.00	49,991,944.44	0	CITI	UBSSEC
NTRD	CPD	6/15/2017	105037	CANCARA ASSET SEC LLC CP	1.28	9/14/2017	17,000,000.00	16,944,995.56	0	CITI	BLAYV
NTRD	CPD	6/16/2017	105039	CHARIOT FUNDING LLC CP	1.2	8/1/2017	50,000,000.00	49,923,333.33	0	CITI	JPM
NTRD	CPD	6/16/2017	105040	CHARIOT FUNDING LLC CP	1.2	8/1/2017	20,000,000.00	19,969,333.33	0	CITI	JPM
NTRD	CPD	6/16/2017	105042	NATIXIS NY BRANCH CP	1.16	6/19/2017	50,000,000.00	49,995,166.67	0	CITI	RBCCM
NTRD	CPD	6/16/2017	105043	NATIXIS NY BRANCH CP	1.16	6/19/2017	50,000,000.00	49,995,166.67	0	CITI	RBCCM
NTRD	CPD	6/16/2017	105044	SHEFFIELD RECEIVABLES CORP	1.16	7/20/2017	42,000,000.00	41,953,986.67	0	CITI	MFR
NTRD	CPD	6/16/2017	105036	ATLANTIC ASSET SEC LLC CP	1.17	7/18/2017	25,000,000.00	24,974,000.00	0	CITI	MS
NTRD	CPD	6/19/2017	105046	AUTOBAHN FUNDING CO LLC CP	1.17	7/20/2017	50,000,000.00	49,949,625.00	0	CITI	CRSU
NTRD	CPD	6/19/2017	105047	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	50,000,000.00	49,948,750.00	0	CITI	JPM
NTRD	CPD	6/19/2017	105048	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	50,000,000.00	49,948,750.00	0	CITI	JPM
NTRD	CPD	6/19/2017	105049	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	23,955,000.00	23,930,446.13	0	CITI	JPM
NTRD	CPD	6/19/2017	105050	NATIXIS NY BRANCH CP	1.16	6/20/2017	50,000,000.00	49,998,388.89	0	CITI	MISC
NTRD	CPD	6/19/2017	105051	NATIXIS NY BRANCH CP	1.16	6/20/2017	50,000,000.00	49,998,388.89	0	CITI	MISC
NTRD	CPD	6/19/2017	105052	ATLANTIC ASSET SEC LLC CP	1.16	7/21/2017	50,000,000.00	49,948,444.44	0	CITI	MFR
NTRD	CPD	6/19/2017	105053	CHARIOT FUNDING LLC CP	1.18	7/24/2017	50,000,000.00	49,942,638.89	0	CITI	JPM
NTRD	CPD	6/19/2017	105054	CHARIOT FUNDING LLC CP	1.18	7/24/2017	25,000,000.00	24,971,319.44	0	CITI	JPM
NTRD	CPD	6/19/2017	105055	SHEFFIELD RECEIVABLES CORP	1.2	7/20/2017	50,000,000.00	49,948,333.33	0	CITI	BLAYV
NTRD	CPD	6/19/2017	105056	CHARIOT FUNDING LLC CP	1.19	7/26/2017	25,000,000.00	24,969,423.61	0	CITI	BLAYV
NTRD	CPD	6/19/2017	105041	SHEFFIELD RECEIVABLES CORP	1.23	8/1/2017	50,000,000.00	49,926,541.67	0	CITI	JPM
NTRD	CPD	6/20/2017	105059	ATLANTIC ASSET SEC LLC CP	1.19	8/2/2017	50,000,000.00	49,928,930.56	0	CITI	MS
NTRD	CPD	6/20/2017	105061	AUTOBAHN FUNDING CO LLC CP	1.17	7/20/2017	35,000,000.00	34,965,875.00	0	CITI	CRSU
NTRD	CPD	6/20/2017	105062	ATLANTIC ASSET SEC LLC CP	1.19	7/18/2017	25,000,000.00	24,976,861.11	0	CITI	CRSU
NTRD	CPD	6/20/2017	105067	JUPITER SEC COMPANY LLC CP	1.18	7/24/2017	50,000,000.00	49,944,277.78	0	CITI	BLAYV
NTRD	CPD	6/20/2017	105068	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	36,000,000.00	35,949,600.00	0	CITI	JPM
NTRD	CPD	6/21/2017	105070	SHEFFIELD RECEIVABLES CORP	1.19	7/31/2017	40,000,000.00	39,947,111.11	0	CITI	MFR
NTRD	CPD	6/21/2017	105071	ATLANTIC ASSET SEC LLC CP	1.18	8/3/2017	50,000,000.00	49,929,527.78	0	CITI	MS
NTRD	CPD	6/21/2017	105073	ATLANTIC ASSET SEC LLC CP	1.18	7/21/2017	50,000,000.00	49,950,833.33	0	CITI	LOOP
NTRD	CPD	6/21/2017	105074	SHEFFIELD RECEIVABLES CORP	1.19	7/25/2017	50,000,000.00	49,943,805.56	0	CITI	JPM
NTRD	CPD	6/21/2017	105075	ATLANTIC ASSET SEC LLC CP	1.18	7/25/2017	24,250,000.00	24,222,974.72	0	CITI	CRSU
NTRD	CPD	6/21/2017	105076	CANCARA ASSET SEC LLC CP	1.26	9/18/2017	38,000,000.00	37,881,630.00	0	CITI	GPS
NTRD	CPD	6/21/2017	105077	CREDIT AGRICOLE CIB NY BR	1.19	8/7/2017	50,000,000.00	49,922,319.44	0	CITI	MFR
NTRD	CPD	6/21/2017	105066	LA FAYETTE ASSET SEC LLC C	1.19	7/21/2017	25,000,000.00	24,975,208.33	0	CITI	CRSU
NTRD	CPD	6/22/2017	105072	SHEFFIELD RECEIVABLES CORP	1.2	7/24/2017	50,000,000.00	49,946,666.67	0	CITI	BLAYV

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NTRD	CPD	6/22/2017	105080	SHEFFIELD RECEIVABLES CORP	1.2	7/28/2017	50,000,000.00	49,940,000.00	0	CITI	BLAYV
NTRD	CPD	6/22/2017	105081	AUTOBAHN FUNDING CO LLC CP	1.17	8/1/2017	30,000,000.00	29,961,000.00	0	CITI	LOOP
NTRD	CPD	6/22/2017	105082	NATIXIS NY BRANCH CP	1.17	6/30/2017	50,000,000.00	49,987,000.00	0	CITI	JPM
NTRD	CPD	6/22/2017	105083	NATIXIS NY BRANCH CP	1.17	6/29/2017	50,000,000.00	49,988,625.00	0	CITI	JPM
NTRD	CPD	6/22/2017	105085	SHEFFIELD RECEIVABLES CORP	1.23	8/4/2017	25,000,000.00	24,963,270.83	0	CITI	BLAYV
NTRD	CPD	6/22/2017	105086	CREDIT AGRICOLE CIB NY BR	1.19	8/9/2017	50,000,000.00	49,920,666.67	0	CITI	MFR
NTRD	CPD	6/22/2017	105087	LA FAYETTE ASSET SEC LLC C	1.265	9/21/2017	33,710,000.00	33,602,207.59	0	CITI	BLAYV
NTRD	CPD	6/22/2017	105060	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	50,000,000.00	49,933,333.33	0	CITI	JPM
NTRD	CPD	6/22/2017	105089	ABBEY NATIONAL TREAS SV PL	1.19	9/1/2017	9,275,000.00	9,253,232.09	0	CITI	MFR
NTRD	CPD	6/22/2017	105064	ING U.S. FUNDING LLC CP	1.25	8/4/2017	50,000,000.00	49,925,347.22	0	CITI	JPM
NTRD	CPD	6/22/2017	105065	ING U.S. FUNDING LLC CP	1.25	8/4/2017	44,000,000.00	43,934,305.56	0	CITI	JPM
NTRD	CPD	6/23/2017	105090	AUTOBAHN FUNDING CO LLC CP	1.17	7/28/2017	50,000,000.00	49,943,125.00	0	CITI	BLAYV
NTRD	CPD	6/23/2017	105091	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	50,000,000.00	49,935,000.00	0	CITI	JPM
NTRD	CPD	6/23/2017	105092	NATIXIS NY BRANCH CP	1.16	6/26/2017	50,000,000.00	49,995,166.67	0	CITI	JPM
NTRD	CPD	6/23/2017	105093	NATIXIS NY BRANCH CP	1.16	6/26/2017	50,000,000.00	49,995,166.67	0	CITI	JPM
NTRD	CPD	6/23/2017	105094	ATLANTIC ASSET SEC LLC CP	1.18	8/3/2017	44,938,000.00	44,877,608.32	0	CITI	MS
NTRD	CPD	6/23/2017	105096	AUTOBAHN FUNDING CO LLC CP	1.18	8/1/2017	50,000,000.00	49,936,083.33	0	CITI	BLAYV
NTRD	CPD	6/23/2017	105097	ATLANTIC ASSET SEC LLC CP	1.2	7/24/2017	25,000,000.00	24,974,166.67	0	CITI	BLAYV
NTRD	CPD	6/23/2017	105098	DANSKE CORP CP	1.2	8/18/2017	15,666,000.00	15,636,756.80	0	CITI	BLAYV
NTRD	CPD	6/23/2017	105088	AUTOBAHN FUNDING CO LLC CP	1.17	8/1/2017	50,000,000.00	49,936,625.00	0	CITI	LOOP
NTRD	CPD	6/26/2017	105102	MONT BLANC CAPITAL CORP CP	1.22	8/2/2017	12,141,000.00	12,125,776.54	0	CITI	JPM
NTRD	CPD	6/26/2017	105103	SHEFFIELD RECEIVABLES CORP	1.2	7/25/2017	50,000,000.00	49,951,666.67	0	CITI	BLAYV
NTRD	CPD	6/26/2017	105105	ATLANTIC ASSET SEC LLC CP	1.18	8/2/2017	50,000,000.00	49,939,361.11	0	CITI	LOOP
NTRD	CPD	6/26/2017	105107	ATLANTIC ASSET SEC LLC CP	1.18	8/4/2017	50,000,000.00	49,936,083.33	0	CITI	MS
NTRD	CPD	6/26/2017	105109	NATIXIS NY BRANCH CP	1.16	6/27/2017	50,000,000.00	49,998,388.89	0	CITI	MISC
NTRD	CPD	6/26/2017	105110	NATIXIS NY BRANCH CP	1.16	6/27/2017	50,000,000.00	49,998,388.89	0	CITI	MISC
NTRD	CPD	6/26/2017	105112	ABBEY NATIONAL TREAS SV PL	1.16	9/5/2017	11,916,000.00	11,888,738.84	0	CITI	MFR
NTRD	CPD	6/27/2017	105113	SHEFFIELD RECEIVABLES CORP	1.19	8/1/2017	50,000,000.00	49,942,152.78	0	CITI	BLAYV
NTRD	CPD	6/27/2017	105114	SHEFFIELD RECEIVABLES CORP	1.19	8/1/2017	50,000,000.00	49,942,152.78	0	CITI	BLAYV
NTRD	CPD	6/27/2017	105115	ATLANTIC ASSET SEC LLC CP	1.21	7/24/2017	50,000,000.00	49,954,625.00	0	CITI	CRSU
NTRD	CPD	6/27/2017	105116	DANSKE CORP CP	1.25	9/14/2017	1,450,000.00	1,446,022.57	0	CITI	JPM
NTRD	CPD	6/27/2017	105117	THUNDER BAY FUNDING LLC CP	1.18	8/16/2017	40,000,000.00	39,934,444.44	0	CITI	JPM
NTRD	CPD	6/27/2017	105118	LA FAYETTE ASSET SEC LLC C	1.2	8/2/2017	50,000,000.00	49,940,000.00	0	CITI	CRSU
NTRD	CPD	6/27/2017	105119	ATLANTIC ASSET SEC LLC CP	1.17	7/25/2017	50,000,000.00	49,954,500.00	0	CITI	MS
NTRD	CPD	6/27/2017	105124	CREDIT AGRICOLE CIB NY BR	1.19	8/14/2017	25,000,000.00	24,960,333.33	0	CITI	MFR
NTRD	CPD	6/27/2017	105125	CREDIT AGRICOLE CIB NY BR	1.19	8/11/2017	36,513,000.00	36,458,686.91	0	CITI	MFR
NTRD	CPD	6/28/2017	105126	ATLANTIC ASSET SEC LLC CP	1.17	7/17/2017	50,000,000.00	49,969,125.00	0	CITI	BLAYV

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	6/28/2017	105127	ATLANTIC ASSET SEC LLC CP	1.17	7/20/2017	50,000,000.00	49,964,250.00	0	CITI	BLAYV
NTRD	CPD	6/28/2017	105128	AUTOBAHN FUNDING CO LLC CP	1.2	8/29/2017	15,000,000.00	14,969,000.00	0	CITI	CRSU
NTRD	CPD	6/28/2017	105129	SHEFFIELD RECEIVABLES CORP	1.18	7/31/2017	50,000,000.00	49,945,916.67	0	CITI	JPM
NTRD	CPD	6/28/2017	105130	MONT BLANC CAPITAL CORP CP	1.23	8/16/2017	22,611,000.00	22,573,145.42	0	CITI	LOOP
NTRD	CPD	6/28/2017	105131	DANSKE CORP CP	1.19	8/17/2017	37,125,000.00	37,063,640.63	0	CITI	LOOP
NTRD	CPD	6/28/2017	105132	ATLANTIC ASSET SEC LLC CP	1.17	7/26/2017	50,000,000.00	49,954,500.00	0	CITI	MS
NTRD	CPD	6/28/2017	105120	OLD LINE FUNDING LLC CP	1.2	8/22/2017	40,000,000.00	39,926,666.67	0	CITI	JPM
NTRD	CPD	6/28/2017	105122	DANSKE CORP CP	1.2	8/4/2017	30,000,000.00	29,963,000.00	0	CITI	JPM
NTRD	CPD	6/28/2017	105134	MONT BLANC CAPITAL CORP CP	1.29	9/15/2017	26,877,000.00	26,800,915.69	0	CITI	BLAYV
NTRD	CPD	6/28/2017	105135	CREDIT AGRICOLE CIB NY BR	1.19	8/15/2017	50,000,000.00	49,920,666.67	0	CITI	MFR
NTRD	CPD	6/28/2017	105136	SHEFFIELD RECEIVABLES CORP	1.2	8/23/2017	36,000,000.00	35,932,800.00	0	CITI	MFR
NTRD	CPD	6/29/2017	105138	SHEFFIELD RECEIVABLES CORP	1.19	8/3/2017	50,000,000.00	49,942,152.78	0	CITI	BLAYV
NTRD	CPD	6/29/2017	105139	SHEFFIELD RECEIVABLES CORP	1.18	8/3/2017	50,000,000.00	49,942,638.89	0	CITI	LOOP
NTRD	CPD	6/29/2017	105140	ATLANTIC ASSET SEC LLC CP	1.18	8/4/2017	25,000,000.00	24,970,500.00	0	CITI	JPM
NTRD	CPD	6/29/2017	105141	CREDIT AGRICOLE CIB NY BR	1.19	8/24/2017	50,000,000.00	49,907,444.44	0	CITI	MFR
NTRD	CPD	6/29/2017	105142	ATLANTIC ASSET SEC LLC CP	1.17	8/2/2017	25,000,000.00	24,972,375.00	0	CITI	MS
NTRD	CPD	6/29/2017	105144	SHEFFIELD RECEIVABLES CORP	1.26	9/28/2017	48,178,000.00	48,024,553.07	0	CITI	MFR
NTRD	CPD	6/30/2017	105145	ATLANTIC ASSET SEC LLC CP	1.17	8/4/2017	40,000,000.00	39,954,500.00	0	CITI	MS
NTRD	CPD	6/30/2017	105146	CANCARA ASSET SEC LLC CP	1.3	10/2/2017	50,000,000.00	49,830,277.78	0	CITI	JPM
NTRD	CPD	6/30/2017	105147	AUTOBAHN FUNDING CO LLC CP	1.16	7/13/2017	14,000,000.00	13,994,135.56	0	CITI	LOOP
NTRD	CPD	6/30/2017	105148	ATLANTIC ASSET SEC LLC CP	1.19	8/30/2017	50,000,000.00	49,899,180.56	0	CITI	LOOP
NTRD	CPD	6/30/2017	105149	AUTOBAHN FUNDING CO LLC CP	1.15	7/5/2017	50,000,000.00	49,992,013.89	0	CITI	BLAYV
NTRD	CPD	6/30/2017	105150	AUTOBAHN FUNDING CO LLC CP	1.2	8/28/2017	20,000,000.00	19,960,666.67	0	CITI	BLAYV
NTRD	CPD	6/30/2017	105151	SHEFFIELD RECEIVABLES CORP	1.22	8/29/2017	50,000,000.00	49,898,333.33	0	CITI	MFR
NTRD	CPD	6/30/2017	105152	SHEFFIELD RECEIVABLES CORP	1.26	9/29/2017	30,000,000.00	29,904,450.00	0	CITI	KEYBANC
NTRD	CPD	6/30/2017	105153	ATLANTIC ASSET SEC LLC CP	1.32	10/17/2017	2,150,000.00	2,141,407.17	0	CITI	JPM
	CPD Total						7,111,867,000.00	7,104,575,360.12	0		
NTRD	FHLD	6/30/2017	105154	FHLB D/N	1	8/21/2017	25,000,000.00	24,963,888.89	0	CITI	MFR
	FHLD Total						25,000,000.00	24,963,888.89	0		
NTRD	YANK1	6/7/2017	104986	DNB BANK ASA NY CD	0.99	7/11/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/12/2017	105010	BNP PARIBAS SF CD	1.09	7/14/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/14/2017	105019	SOCIETE GENERALE NY CD	1.2	7/31/2017	50,000,000.00	50,000,651.77	0	CITI	MFR
NTRD	YANK1	6/15/2017	105034	DNB BANK ASA NY CD	1.18	8/15/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	6/20/2017	105063	BNP PARIBAS SF CD	1.19	7/21/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/20/2017	105058	SOCIETE GENERALE NY CD	1.31	8/31/2017	50,000,000.00	50,000,997.41	0	CITI	MFR
NTRD	YANK1	6/22/2017	105084	BNP PARIBAS SF CD	1.19	8/1/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/22/2017	105078	TORONTO DOMINION BANK NY C	1.2	8/21/2017	50,000,000.00	50,000,000.00	0	CITI	UBSSEC
NTRD	YANK1	6/23/2017	105095	CREDIT AGRICOLE CIB NY CD	1.2	8/21/2017	50,000,000.00	50,000,817.85	0	CITI	MFR
NTRD	YANK1	6/26/2017	105104	BNP PARIBAS SF CD	1.2	8/1/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	6/26/2017	105108	BANK OF MONTREAL CHICAGO C	1.2	8/1/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	6/26/2017	105106	TORONTO DOMINION BANK NY C	1.2	8/30/2017	50,000,000.00	50,000,900.84	0	CITI	MFR
NTRD	YANK1	6/27/2017	105111	BANK OF MONTREAL CHICAGO C	1.2	8/7/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	6/27/2017	105121	TORONTO DOMINION BANK NY C	1.22	9/1/2017	50,000,000.00	50,000,914.64	0	CITI	MFR
NTRD	YANK1	6/27/2017	105123	BANK OF MONTREAL CHICAGO C	1.21	8/1/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	6/28/2017	105133	BARCLAYS BANK PLC NY CD	1.28	8/30/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	6/29/2017	105143	BANK OF MONTREAL CHICAGO C	1.2	8/1/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
	YANK1 Total						850,000,000.00	850,004,282.51	0		
NTRD Total							7,991,867,000.00	7,984,543,531.52	0		
				PSI Total			**7,991,867,000.00**	**7,984,543,531.52**	**0.00**		

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Group: Specific Purpose Investments
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Account	Sec Type	Settle Date	Sec ID	Descriptio	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCP61	YANK3	6/23/2017	105099	RABOBAN	1.77	6/24/2019	5,000,000.00	5,000,000.00	0	CITI	RABO
SCP61 Total							5,000,000.00	5,000,000.00	0		
SCP66	YANK3	6/23/2017	105101	RABOBAN	1.77	6/24/2019	10,000,000.00	10,000,000.00	0	CITI	RABO
SCP66 Total							10,000,000.00	10,000,000.00	0		
SCU5F	YANK3	6/23/2017	105100	RABOBAN	1.77	6/24/2019	10,000,000.00	10,000,000.00	0	CITI	RABO
SCU5F Total							10,000,000.00	10,000,000.00	0		
				SPI Total			**25,000,000.00**	**25,000,000.00**	**0**		

Los Angeles County Treasurer
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Call Detail Report
Group: Pooled Surplus Investments
For the Period: June 1, 2017 to June 30, 2017
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	xn Pric	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss
6/29/2017	NTRD	96776	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	183,333.33	10,183,333.33	0
6/29/2017	NTRD	97467	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	183,333.33	10,183,333.33	0
6/29/2017	NTRD	98159	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	183,333.33	10,183,333.33	0
6/29/2017	NTRD	98733	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	183,333.33	10,183,333.33	0
6/29/2017	NTRD	100983	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	54,511.11	10,054,511.11	0
6/29/2017	NTRD	102161	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	54,511.11	10,054,511.11	0
6/29/2017	NTRD	102950	LACCAL BANS	Sell	100	10,000,000.00	10,000,000.00	54,511.11	10,054,511.11	0
			LACCAL BANS Total			70,000,000.00	70,000,000.00	896,866.65	70,896,866.65	0
6/23/2017	NTRD	103279	FHLB 2.15 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	0	50,000,000.00	0
6/27/2017	NTRD	103326	FHLB 2.18 (CALLABLE)	Call	100	50,000,000.00	50,000,000.00	545,000.00	50,545,000.00	0
6/28/2017	NTRD	103486	FHLMC 2.33 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	582,500.00	50,582,500.00	0
6/28/2017	NTRD	103487	FHLMC 2.30 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	575,000.00	50,575,000.00	0
6/30/2017	NTRD	103371	FHLMC 2.27 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	567,500.00	50,567,500.00	0
6/30/2017	NTRD	103442	FHLMC 2.30 (CALLABLE	Call	100	50,000,000.00	50,000,000.00	575,000.00	50,575,000.00	0
			FHLMC Total			300,000,000.00	300,000,000.00	2,845,000.00	302,845,000.00	0.00
			PSI Total			**370,000,000.00**	**370,000,000.00**	**3,741,866.65**	**373,741,866.65**	**0.00**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of June 30, 2017
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,500,006,464.64	3,499,893,433.00	($113,031.64)	50,000,000.00	50,103,315.00	103,315.00
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	7,582,633,339.03	7,582,026,923.10	($606,415.93)	0.00	0.00	0.00
Governments	1,517,131,578.41	1,512,844,300.00	($4,287,278.41)	0.00	0.00	0.00
Agencies	17,078,339,283.67	16,906,177,195.14	($172,162,088.53)	37,274,598.23	35,688,180.74	(1,586,417.49)
Municipals	5,000,000.00	5,000,000.00	$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,948,767.68	50,122,375.00	$173,607.32	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,717,352.79	42,717,352.79	0.00
TOTAL	$29,733,059,433.43	$29,556,064,226.24	($176,995,207.19)	$134,266,951.02	$132,783,848.53	($1,483,102.49)

Market Pricing Policies and Source:

The Pooled Surplus Investment Portfolio (PSI) is market priced monthly using Citibank Valuation Total Report month-end prices. Securities not actively traded, and therefore may not have a month-end price quoted in the Citibank Valuation Total Report, are priced in accordance with industry pricing standards and are shown on Attachment IXa. Bond Anticipation Notes are private placements not actively traded, are not included in the Citibank Valuation Total Report. Accordingly, market value is priced at Cost. Such non-traded securities make up 0.02% of the PSI Portfolio.

Los Angeles County Treasurer
Market Pricing Exceptions
As of June 30, 2017
Attachment IXa

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	99.485000
103167	WESTPAC BANKING CORP NY FR	99.950000
103342	WESTPAC BANKING CORP NY FR	99.950000
103437	ROYAL BANK OF CANADA NY FR	99.950000
104386	NORDEA BANK AB NY CD	99.996835
104444	NORDEA BANK AB NY CD	99.997122
104477	NORDEA BANK AB NY CD	99.994728
104483	NORDEA BANK AB NY CD	99.994249
104894	NORDEA BANK AB NY CD	99.996285
105058	SOCIETE GENERALE NY CD	100.015391
105063	BNP PARIBAS SF CD	100.000560
105111	BANK OF MONTREAL CHICAGO CD	99.999987
105118	LA FAYETTE ASSET SEC LLC CP	99.890000
105121	TORONTO DOMINION BANK NY CD	99.999978
105123	BANK OF MONTREAL CHICAGO CD	100.000877
105143	BANK OF MONTREAL CHICAGO CD	99.999996

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2017 to June 30, 2017
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	104946	LACCAL BANS	1.568	6/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,954,861.42	25,107,675.00
		BNOT3 Total					25,000,000.00	24,954,861.42	25,107,675.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,496,953.13	12,507,350.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,496,953.13	12,507,350.00
		CNFX Total					25,000,000.00	24,993,906.26	25,014,700.00
PSI	NTRD	CPD	103965	NATIXIS NY BRANCH CP	1.2	7/31/2017	25,000,000.00	24,975,000.00	24,974,595.00
PSI	NTRD	CPD	104232	DANSKE CORP CP	1.07	7/3/2017	50,000,000.00	49,997,027.78	49,994,185.00
PSI	NTRD	CPD	104246	OLD LINE FUNDING LLC CP	1.1	7/3/2017	50,000,000.00	49,996,944.44	49,995,060.00
PSI	NTRD	CPD	104298	COCA COLA CO CP	1.06	8/23/2017	22,000,000.00	21,965,667.78	21,963,502.00
PSI	NTRD	CPD	104317	THUNDER BAY FUNDING LLC CP	1.09	7/3/2017	30,000,000.00	29,998,183.33	29,997,036.00
PSI	NTRD	CPD	104339	CANCARA ASSET SEC LLC CP	1.13	7/6/2017	40,000,000.00	39,993,722.22	39,992,072.00
PSI	NTRD	CPD	104353	ABBEY NATIONAL TREAS SV PL	1.06	7/3/2017	27,367,000.00	27,365,388.39	27,364,307.09
PSI	NTRD	CPD	104357	ATLANTIC ASSET SEC LLC CP	1.12	7/3/2017	25,000,000.00	24,998,444.44	24,997,510.00
PSI	NTRD	CPD	104395	LA FAYETTE ASSET SEC LLC C	1.15	7/6/2017	25,000,000.00	24,996,006.94	24,995,045.00
PSI	NTRD	CPD	104402	LA FAYETTE ASSET SEC LLC C	1.14	7/3/2017	25,000,000.00	24,998,416.67	24,997,530.00
PSI	NTRD	CPD	104413	PRIVATE EXPORT FUNDING COR	1	7/5/2017	25,000,000.00	24,997,222.22	24,996,012.50
PSI	NTRD	CPD	104458	LA FAYETTE ASSET SEC LLC C	1.16	7/10/2017	50,000,000.00	49,985,500.00	49,983,415.00
PSI	NTRD	CPD	104462	ATLANTIC ASSET SEC LLC CP	1.11	7/3/2017	25,000,000.00	24,998,458.33	24,997,510.00
PSI	NTRD	CPD	104479	LA FAYETTE ASSET SEC LLC C	1.16	7/11/2017	50,000,000.00	49,983,888.89	49,981,740.00
PSI	NTRD	CPD	104484	DANSKE CORP CP	1.07	7/17/2017	18,425,000.00	18,416,237.89	18,412,705.00
PSI	NTRD	CPD	104487	CANCARA ASSET SEC LLC CP	1.13	7/14/2017	50,000,000.00	49,979,597.22	49,976,685.00
PSI	NTRD	CPD	104488	CANCARA ASSET SEC LLC CP	1.13	7/14/2017	50,000,000.00	49,979,597.22	49,976,685.00
PSI	NTRD	CPD	104507	DANSKE CORP CP	1.08	7/17/2017	19,300,000.00	19,290,736.00	19,287,121.11
PSI	NTRD	CPD	104513	CANCARA ASSET SEC LLC CP	1.13	7/13/2017	20,000,000.00	19,992,466.67	19,991,346.00
PSI	NTRD	CPD	104525	DANSKE CORP CP	1.08	7/17/2017	21,150,000.00	21,139,848.00	21,135,886.61
PSI	NTRD	CPD	104572	CANCARA ASSET SEC LLC CP	1.12	7/21/2017	25,000,000.00	24,984,444.45	24,982,265.00
PSI	NTRD	CPD	104577	LA FAYETTE ASSET SEC LLC C	1.15	7/20/2017	25,000,000.00	24,984,826.39	24,983,152.50
PSI	NTRD	CPD	104589	CANCARA ASSET SEC LLC CP	1.12	7/20/2017	25,000,000.00	24,985,222.22	24,983,152.50
PSI	NTRD	CPD	104605	LA FAYETTE ASSET SEC LLC C	1.05	7/3/2017	25,000,000.00	24,998,541.67	24,997,530.00
PSI	NTRD	CPD	104640	DANSKE CORP CP	1.11	8/1/2017	30,000,000.00	29,971,325.00	29,961,840.00
PSI	NTRD	CPD	104659	SHEFFIELD RECEIVABLES CORP	1.11	7/5/2017	26,603,000.00	26,599,718.96	26,598,610.51

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: June 1, 2017 to June 30, 2017
Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	104680	SHEFFIELD RECEIVABLES CORP	1.11	7/5/2017	27,915,000.00	27,911,557.15	27,910,394.03
PSI	NTRD	CPD	104687	PRIVATE EXPORT FUNDING COR	0.99	7/26/2017	25,000,000.00	24,982,812.50	24,978,782.50
PSI	NTRD	CPD	104718	PRIVATE EXPORT FUNDING COR	0.97	7/26/2017	25,000,000.00	24,983,159.72	24,978,782.50
PSI	NTRD	CPD	104723	SHEFFIELD RECEIVABLES CORP	1.05	7/5/2017	29,482,000.00	29,478,560.43	29,477,135.47
PSI	NTRD	CPD	104730	DANSKE CORP CP	1.05	7/10/2017	1,725,000.00	1,724,547.19	1,724,327.25
PSI	NTRD	CPD	104747	CANCARA ASSET SEC LLC CP	1	7/7/2017	50,000,000.00	49,991,666.67	49,988,430.00
PSI	NTRD	CPD	104750	CANCARA ASSET SEC LLC CP	1.01	7/7/2017	20,000,000.00	19,996,633.33	19,995,372.00
PSI	NTRD	CPD	104756	SHEFFIELD RECEIVABLES CORP	0.99	7/6/2017	50,000,000.00	49,993,125.00	49,990,090.00
PSI	NTRD	CPD	104774	CAFCO LLC CP	1.14	8/17/2017	8,095,000.00	8,082,951.94	8,082,133.81
PSI	NTRD	CPD	104780	THUNDER BAY FUNDING LLC CP	0.97	7/11/2017	34,600,000.00	34,590,677.22	34,587,364.08
PSI	NTRD	CPD	104781	CIESCO LLC CP	1.12	8/15/2017	31,200,000.00	31,156,320.00	31,150,126.80
PSI	NTRD	CPD	104787	ABBEY NATIONAL TREAS SV PL	1	7/14/2017	13,580,000.00	13,575,096.11	13,573,740.98
PSI	NTRD	CPD	104805	LA FAYETTE ASSET SEC LLC C	1.02	7/10/2017	25,000,000.00	24,993,625.00	24,991,707.50
PSI	NTRD	CPD	104806	ATLANTIC ASSET SEC LLC CP	1.2	8/22/2017	7,000,000.00	6,987,866.67	6,986,963.20
PSI	NTRD	CPD	104839	MONT BLANC CAPITAL CORP CP	1.05	7/10/2017	25,000,000.00	24,993,437.50	24,991,707.50
PSI	NTRD	CPD	104840	MONT BLANC CAPITAL CORP CP	1.05	7/10/2017	32,094,000.00	32,085,575.33	32,083,354.42
PSI	NTRD	CPD	104843	DANSKE CORP CP	1.05	7/12/2017	33,785,000.00	33,774,160.65	33,769,164.97
PSI	NTRD	CPD	104853	MONT BLANC CAPITAL CORP CP	1.05	7/13/2017	20,400,000.00	20,392,860.00	20,391,172.92
PSI	NTRD	CPD	104870	LA FAYETTE ASSET SEC LLC C	0.98	7/6/2017	25,000,000.00	24,996,597.22	24,995,045.00
PSI	NTRD	CPD	104880	LA FAYETTE ASSET SEC LLC C	1.04	7/10/2017	22,386,000.00	22,380,179.64	22,378,574.56
PSI	NTRD	CPD	104881	ATLANTIC ASSET SEC LLC CP	0.98	7/7/2017	40,000,000.00	39,993,466.67	39,990,664.00
PSI	NTRD	CPD	104886	DANSKE CORP CP	1.11	8/1/2017	26,801,000.00	26,775,382.71	26,766,909.13
PSI	NTRD	CPD	104888	LA FAYETTE ASSET SEC LLC C	1	7/6/2017	25,000,000.00	24,996,527.78	24,995,045.00
PSI	NTRD	CPD	104889	OLD LINE FUNDING LLC CP	1.03	7/18/2017	50,000,000.00	49,975,680.55	49,969,800.00
PSI	NTRD	CPD	104890	LA FAYETTE ASSET SEC LLC C	1	7/7/2017	50,000,000.00	49,991,666.67	49,988,430.00
PSI	NTRD	CPD	104891	LA FAYETTE ASSET SEC LLC C	1.04	7/10/2017	27,614,000.00	27,606,820.36	27,604,840.44
PSI	NTRD	CPD	104896	LA FAYETTE ASSET SEC LLC C	1.07	7/24/2017	48,000,000.00	47,967,186.67	47,960,832.00
PSI	NTRD	CPD	104899	ATLANTIC ASSET SEC LLC CP	1.06	7/24/2017	50,000,000.00	49,966,138.89	49,958,865.00
PSI	NTRD	CPD	104906	OLD LINE FUNDING LLC CP	1.03	7/17/2017	30,000,000.00	29,986,266.67	29,982,927.00
PSI	NTRD	CPD	104908	LA FAYETTE ASSET SEC LLC C	0.99	7/6/2017	25,000,000.00	24,996,562.50	24,995,045.00
PSI	NTRD	CPD	104909	ATLANTIC ASSET SEC LLC CP	0.98	7/7/2017	50,000,000.00	49,991,833.33	49,988,330.00
PSI	NTRD	CPD	104910	ATLANTIC ASSET SEC LLC CP	1	7/10/2017	33,737,000.00	33,728,565.75	33,725,714.97
PSI	NTRD	CPD	104911	THUNDER BAY FUNDING LLC CP	0.99	7/10/2017	46,500,000.00	46,488,491.25	46,484,575.95
PSI	NTRD	CPD	104912	THUNDER BAY FUNDING LLC CP	1	7/13/2017	40,000,000.00	39,986,666.67	39,982,692.00
PSI	NTRD	CPD	104913	ABBEY NATIONAL TREAS SV PL	1.09	7/20/2017	50,000,000.00	49,971,236.11	49,967,025.00
PSI	NTRD	CPD	104914	ABBEY NATIONAL TREAS SV PL	1.09	7/24/2017	25,250,000.00	25,232,416.18	25,230,002.00

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PSI	NTRD	CPD	104918	OLD LINE FUNDING LLC CP	1	7/10/2017	50,000,000.00	49,987,500.00	49,983,415.00
PSI	NTRD	CPD	104920	ATLANTIC ASSET SEC LLC CP	1.06	7/24/2017	44,000,000.00	43,970,202.22	43,963,801.20
PSI	NTRD	CPD	104930	ABBEY NATIONAL TREAS SV PL	1.09	7/28/2017	50,000,000.00	49,959,125.00	49,953,760.00
PSI	NTRD	CPD	104931	OLD LINE FUNDING LLC CP	1	7/13/2017	40,000,000.00	39,986,666.67	39,982,692.00
PSI	NTRD	CPD	104932	ABBEY NATIONAL TREAS SV PL	1.09	7/31/2017	42,810,000.00	42,771,114.25	42,766,128.31
PSI	NTRD	CPD	104938	MONT BLANC CAPITAL CORP CP	1.12	7/20/2017	25,000,000.00	24,985,222.22	24,983,152.50
PSI	NTRD	CPD	104948	AUTOBAHN FUNDING CO LLC CP	0.95	7/5/2017	50,000,000.00	49,994,722.22	49,991,750.00
PSI	NTRD	CPD	104952	OLD LINE FUNDING LLC CP	1	7/17/2017	50,000,000.00	49,977,777.78	49,971,545.00
PSI	NTRD	CPD	104955	SHEFFIELD RECEIVABLES CORP	0.95	7/7/2017	50,000,000.00	49,992,083.33	49,988,430.00
PSI	NTRD	CPD	104956	LA FAYETTE ASSET SEC LLC C	1	7/5/2017	35,000,000.00	34,996,111.11	34,994,225.00
PSI	NTRD	CPD	104964	AUTOBAHN FUNDING CO LLC CP	0.95	7/5/2017	50,000,000.00	49,994,722.22	49,991,750.00
PSI	NTRD	CPD	104965	MONT BLANC CAPITAL CORP CP	1.12	7/20/2017	25,000,000.00	24,985,222.22	24,983,152.50
PSI	NTRD	CPD	104966	ABBEY NATIONAL TREAS SV PL	1.08	8/1/2017	25,000,000.00	24,976,750.00	24,973,532.50
PSI	NTRD	CPD	104970	AUTOBAHN FUNDING CO LLC CP	0.95	7/6/2017	50,000,000.00	49,993,402.78	49,990,090.00
PSI	NTRD	CPD	104971	MONT BLANC CAPITAL CORP CP	1.14	7/20/2017	30,000,000.00	29,981,950.00	29,979,783.00
PSI	NTRD	CPD	104972	CREDIT AGRICOLE CIB NY BR	0.99	7/12/2017	50,000,000.00	49,984,875.00	49,980,100.00
PSI	NTRD	CPD	104973	CANCARA ASSET SEC LLC CP	1.03	7/7/2017	8,050,000.00	8,048,618.08	8,048,137.23
PSI	NTRD	CPD	104974	MONT BLANC CAPITAL CORP CP	1.13	7/20/2017	31,957,000.00	31,937,941.20	31,935,464.18
PSI	NTRD	CPD	104976	AUTOBAHN FUNDING CO LLC CP	0.95	7/6/2017	50,000,000.00	49,993,402.78	49,990,090.00
PSI	NTRD	CPD	104977	MICROSOFT CORPORATION CP	0.95	7/20/2017	50,000,000.00	49,974,930.55	49,969,080.00
PSI	NTRD	CPD	104978	AUTOBAHN FUNDING CO LLC CP	0.95	7/11/2017	30,000,000.00	29,992,083.33	29,989,044.00
PSI	NTRD	CPD	104979	CREDIT AGRICOLE CIB NY BR	1	7/11/2017	50,000,000.00	49,986,111.11	49,981,770.00
PSI	NTRD	CPD	104980	ABBEY NATIONAL TREAS SV PL	1.07	7/31/2017	13,880,000.00	13,867,623.67	13,865,775.78
PSI	NTRD	CPD	104981	MICROSOFT CORPORATION CP	0.99	7/18/2017	50,000,000.00	49,976,625.00	49,972,200.00
PSI	NTRD	CPD	104984	LA FAYETTE ASSET SEC LLC C	1.03	7/7/2017	33,793,000.00	33,787,198.87	33,785,180.30
PSI	NTRD	CPD	104985	MICROSOFT CORPORATION CP	0.99	7/19/2017	50,000,000.00	49,975,250.00	49,970,625.00
PSI	NTRD	CPD	104987	OLD LINE FUNDING LLC CP	1.19	9/18/2017	25,000,000.00	24,934,715.28	24,928,887.50
PSI	NTRD	CPD	104988	AUTOBAHN FUNDING CO LLC CP	0.96	7/12/2017	35,000,000.00	34,989,733.33	34,986,045.50
PSI	NTRD	CPD	104990	ATLANTIC ASSET SEC LLC CP	1.02	7/5/2017	50,000,000.00	49,994,333.33	49,991,680.00
PSI	NTRD	CPD	104991	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	50,000,000.00	49,983,194.45	49,980,065.00
PSI	NTRD	CPD	104992	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	50,000,000.00	49,983,194.45	49,980,065.00
PSI	NTRD	CPD	104993	REGENCY MARKETS NO. 1 LLC	1.1	7/12/2017	25,000,000.00	24,991,597.22	24,990,032.50
PSI	NTRD	CPD	104994	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,982,888.89	49,980,065.00
PSI	NTRD	CPD	104995	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,982,888.89	49,980,065.00
PSI	NTRD	CPD	104996	REGENCY MARKETS NO. 1 LLC	1.12	7/12/2017	50,000,000.00	49,982,888.89	49,980,065.00
PSI	NTRD	CPD	105002	ATLANTIC ASSET SEC LLC CP	1.03	7/10/2017	50,000,000.00	49,987,125.00	49,983,275.00

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PSI	NTRD	CPD	105003	ATLANTIC ASSET SEC LLC CP	1.04	7/13/2017	50,000,000.00	49,982,666.67	49,978,185.00
PSI	NTRD	CPD	105004	ABBEY NATIONAL TREAS SV PL	1.08	7/28/2017	50,000,000.00	49,959,500.00	49,953,760.00
PSI	NTRD	CPD	105005	TORONTO-DOMINION HLDG USA	1.08	7/14/2017	50,000,000.00	49,980,500.00	49,976,565.00
PSI	NTRD	CPD	105006	CRC FUNDING LLC CP	1.2	9/18/2017	13,183,000.00	13,148,284.76	13,145,500.96
PSI	NTRD	CPD	105007	SHEFFIELD RECEIVABLES CORP	1.1	7/14/2017	50,000,000.00	49,980,138.89	49,976,685.00
PSI	NTRD	CPD	105008	AUTOBAHN FUNDING CO LLC CP	1.05	7/13/2017	30,000,000.00	29,989,500.00	29,987,019.00
PSI	NTRD	CPD	105009	AUTOBAHN FUNDING CO LLC CP	1.05	7/13/2017	35,000,000.00	34,987,750.00	34,984,855.50
PSI	NTRD	CPD	105011	TORONTO-DOMINION HLDG USA	1.09	7/20/2017	50,000,000.00	49,971,236.11	49,966,470.00
PSI	NTRD	CPD	105012	SHEFFIELD RECEIVABLES CORP	1.1	7/21/2017	30,000,000.00	29,981,666.67	29,978,718.00
PSI	NTRD	CPD	105014	SHEFFIELD RECEIVABLES CORP	1.1	7/21/2017	50,000,000.00	49,969,444.44	49,964,530.00
PSI	NTRD	CPD	105015	SHEFFIELD RECEIVABLES CORP	1.1	7/18/2017	50,000,000.00	49,974,027.78	49,969,800.00
PSI	NTRD	CPD	105016	AUTOBAHN FUNDING CO LLC CP	1.07	7/13/2017	50,000,000.00	49,982,166.67	49,978,365.00
PSI	NTRD	CPD	105017	SHEFFIELD RECEIVABLES CORP	1.1	7/17/2017	25,000,000.00	24,987,777.78	24,985,772.50
PSI	NTRD	CPD	105018	CIESCO LLC CP	1.26	9/14/2017	44,000,000.00	43,884,500.00	43,881,472.80
PSI	NTRD	CPD	105020	ATLANTIC ASSET SEC LLC CP	1.09	7/19/2017	50,000,000.00	49,972,750.00	49,967,775.00
PSI	NTRD	CPD	105021	TORONTO-DOMINION HLDG USA	1.08	7/14/2017	50,000,000.00	49,980,500.00	49,976,565.00
PSI	NTRD	CPD	105026	ABBEY NATIONAL TREAS SV PL	1.11	7/5/2017	50,000,000.00	49,993,833.33	49,991,795.00
PSI	NTRD	CPD	105027	SHEFFIELD RECEIVABLES CORP	1.1	7/17/2017	50,000,000.00	49,975,555.55	49,971,545.00
PSI	NTRD	CPD	105030	REGENCY MARKETS NO. 1 LLC	1.2	7/17/2017	43,925,000.00	43,901,573.34	43,900,002.28
PSI	NTRD	CPD	105033	CAFCO LLC CP	1.18	7/18/2017	50,000,000.00	49,972,138.89	49,970,900.00
PSI	NTRD	CPD	105036	ATLANTIC ASSET SEC LLC CP	1.17	7/18/2017	25,000,000.00	24,986,187.50	24,984,775.00
PSI	NTRD	CPD	105037	CANCARA ASSET SEC LLC CP	1.28	9/14/2017	17,000,000.00	16,954,666.67	16,954,205.40
PSI	NTRD	CPD	105039	CHARIOT FUNDING LLC CP	1.2	8/1/2017	50,000,000.00	49,948,333.33	49,944,840.00
PSI	NTRD	CPD	105040	CHARIOT FUNDING LLC CP	1.2	8/1/2017	20,000,000.00	19,979,333.33	19,977,936.00
PSI	NTRD	CPD	105041	SHEFFIELD RECEIVABLES CORP	1.23	8/1/2017	50,000,000.00	49,947,041.67	49,944,840.00
PSI	NTRD	CPD	105044	SHEFFIELD RECEIVABLES CORP	1.16	7/20/2017	42,000,000.00	41,974,286.67	41,971,696.20
PSI	NTRD	CPD	105046	AUTOBAHN FUNDING CO LLC CP	1.17	7/20/2017	50,000,000.00	49,969,125.00	49,966,305.00
PSI	NTRD	CPD	105047	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	50,000,000.00	49,969,250.00	49,968,040.00
PSI	NTRD	CPD	105048	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	50,000,000.00	49,969,250.00	49,968,040.00
PSI	NTRD	CPD	105049	REGENCY MARKETS NO. 1 LLC	1.23	7/19/2017	23,955,000.00	23,940,267.68	23,939,687.96
PSI	NTRD	CPD	105052	ATLANTIC ASSET SEC LLC CP	1.16	7/21/2017	50,000,000.00	49,967,777.77	49,964,240.00
PSI	NTRD	CPD	105053	CHARIOT FUNDING LLC CP	1.18	7/24/2017	50,000,000.00	49,962,305.56	49,959,200.00
PSI	NTRD	CPD	105054	CHARIOT FUNDING LLC CP	1.18	7/24/2017	25,000,000.00	24,981,152.77	24,979,600.00
PSI	NTRD	CPD	105055	SHEFFIELD RECEIVABLES CORP	1.2	7/20/2017	50,000,000.00	49,968,333.33	49,966,305.00
PSI	NTRD	CPD	105056	CHARIOT FUNDING LLC CP	1.19	7/26/2017	25,000,000.00	24,979,340.28	24,977,807.50
PSI	NTRD	CPD	105059	ATLANTIC ASSET SEC LLC CP	1.19	8/2/2017	50,000,000.00	49,947,111.11	49,942,615.00

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PSI	NTRD	CPD	105060	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	50,000,000.00	49,948,333.33	49,944,840.00
PSI	NTRD	CPD	105061	AUTOBAHN FUNDING CO LLC CP	1.17	7/20/2017	35,000,000.00	34,978,387.50	34,976,413.50
PSI	NTRD	CPD	105062	ATLANTIC ASSET SEC LLC CP	1.19	7/18/2017	25,000,000.00	24,985,951.39	24,984,775.00
PSI	NTRD	CPD	105064	ING U.S. FUNDING LLC CP	1.25	8/4/2017	50,000,000.00	49,940,972.22	49,944,435.00
PSI	NTRD	CPD	105065	ING U.S. FUNDING LLC CP	1.25	8/4/2017	44,000,000.00	43,948,055.56	43,951,102.80
PSI	NTRD	CPD	105066	LA FAYETTE ASSET SEC LLC C	1.19	7/21/2017	25,000,000.00	24,983,472.22	24,982,265.00
PSI	NTRD	CPD	105067	JUPITER SEC COMPANY LLC CP	1.18	7/24/2017	50,000,000.00	49,962,305.56	49,959,200.00
PSI	NTRD	CPD	105068	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	36,000,000.00	35,962,800.00	35,960,284.80
PSI	NTRD	CPD	105070	SHEFFIELD RECEIVABLES CORP	1.19	7/31/2017	40,000,000.00	39,960,333.33	39,957,252.00
PSI	NTRD	CPD	105071	ATLANTIC ASSET SEC LLC CP	1.18	8/3/2017	50,000,000.00	49,945,916.67	49,940,830.00
PSI	NTRD	CPD	105072	SHEFFIELD RECEIVABLES CORP	1.2	7/24/2017	50,000,000.00	49,961,666.67	49,959,200.00
PSI	NTRD	CPD	105073	ATLANTIC ASSET SEC LLC CP	1.18	7/21/2017	50,000,000.00	49,967,222.22	49,964,240.00
PSI	NTRD	CPD	105074	SHEFFIELD RECEIVABLES CORP	1.19	7/25/2017	50,000,000.00	49,960,333.34	49,957,395.00
PSI	NTRD	CPD	105075	ATLANTIC ASSET SEC LLC CP	1.18	7/25/2017	24,250,000.00	24,230,923.33	24,229,166.83
PSI	NTRD	CPD	105076	CANCARA ASSET SEC LLC CP	1.26	9/18/2017	38,000,000.00	37,894,930.00	37,891,909.00
PSI	NTRD	CPD	105077	CREDIT AGRICOLE CIB NY BR	1.19	8/7/2017	50,000,000.00	49,938,847.22	49,936,505.00
PSI	NTRD	CPD	105080	SHEFFIELD RECEIVABLES CORP	1.2	7/28/2017	50,000,000.00	49,955,000.00	49,951,970.00
PSI	NTRD	CPD	105081	AUTOBAHN FUNDING CO LLC CP	1.17	8/1/2017	30,000,000.00	29,969,775.00	29,966,904.00
PSI	NTRD	CPD	105085	SHEFFIELD RECEIVABLES CORP	1.23	8/4/2017	25,000,000.00	24,970,958.33	24,969,787.50
PSI	NTRD	CPD	105086	CREDIT AGRICOLE CIB NY BR	1.19	8/9/2017	50,000,000.00	49,935,541.67	49,933,165.00
PSI	NTRD	CPD	105087	LA FAYETTE ASSET SEC LLC C	1.265	9/21/2017	33,710,000.00	33,612,868.38	33,610,282.45
PSI	NTRD	CPD	105088	AUTOBAHN FUNDING CO LLC CP	1.17	8/1/2017	50,000,000.00	49,949,625.00	49,944,840.00
PSI	NTRD	CPD	105089	ABBEY NATIONAL TREAS SV PL	1.19	9/1/2017	9,275,000.00	9,255,991.40	9,255,505.81
PSI	NTRD	CPD	105090	AUTOBAHN FUNDING CO LLC CP	1.17	7/28/2017	50,000,000.00	49,956,125.00	49,951,970.00
PSI	NTRD	CPD	105091	SHEFFIELD RECEIVABLES CORP	1.2	8/1/2017	50,000,000.00	49,948,333.33	49,944,840.00
PSI	NTRD	CPD	105094	ATLANTIC ASSET SEC LLC CP	1.18	8/3/2017	44,938,000.00	44,889,392.06	44,884,820.37
PSI	NTRD	CPD	105096	AUTOBAHN FUNDING CO LLC CP	1.18	8/1/2017	50,000,000.00	49,949,194.44	49,944,840.00
PSI	NTRD	CPD	105097	ATLANTIC ASSET SEC LLC CP	1.2	7/24/2017	25,000,000.00	24,980,833.34	24,979,432.50
PSI	NTRD	CPD	105098	DANSKE CORP CP	1.2	8/18/2017	15,666,000.00	15,640,934.40	15,635,230.41
PSI	NTRD	CPD	105102	MONT BLANC CAPITAL CORP CP	1.22	8/2/2017	12,141,000.00	12,127,833.76	12,127,177.47
PSI	NTRD	CPD	105103	SHEFFIELD RECEIVABLES CORP	1.2	7/25/2017	50,000,000.00	49,960,000.00	49,957,395.00
PSI	NTRD	CPD	105105	ATLANTIC ASSET SEC LLC CP	1.18	8/2/2017	50,000,000.00	49,947,555.55	49,942,615.00
PSI	NTRD	CPD	105107	ATLANTIC ASSET SEC LLC CP	1.18	8/4/2017	50,000,000.00	49,944,277.77	49,939,090.00
PSI	NTRD	CPD	105112	ABBEY NATIONAL TREAS SV PL	1.16	9/5/2017	11,916,000.00	11,890,658.64	11,889,342.72
PSI	NTRD	CPD	105113	SHEFFIELD RECEIVABLES CORP	1.19	8/1/2017	50,000,000.00	49,948,763.89	49,944,840.00
PSI	NTRD	CPD	105114	SHEFFIELD RECEIVABLES CORP	1.19	8/1/2017	50,000,000.00	49,948,763.89	49,944,840.00

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PSI	NTRD	CPD	105115	ATLANTIC ASSET SEC LLC CP	1.21	7/24/2017	50,000,000.00	49,961,347.22	49,958,865.00
PSI	NTRD	CPD	105116	DANSKE CORP CP	1.25	9/14/2017	1,450,000.00	1,446,223.96	1,445,463.39
PSI	NTRD	CPD	105117	THUNDER BAY FUNDING LLC CP	1.18	8/16/2017	40,000,000.00	39,939,688.88	39,934,668.00
PSI	NTRD	CPD	105118	LA FAYETTE ASSET SEC LLC C	1.2	8/2/2017	50,000,000.00	49,946,666.67	49,945,000.00
PSI	NTRD	CPD	105119	ATLANTIC ASSET SEC LLC CP	1.17	7/25/2017	50,000,000.00	49,961,000.00	49,957,045.00
PSI	NTRD	CPD	105120	OLD LINE FUNDING LLC CP	1.2	8/22/2017	40,000,000.00	39,930,666.67	39,926,092.00
PSI	NTRD	CPD	105122	DANSKE CORP CP	1.2	8/4/2017	30,000,000.00	29,966,000.00	29,958,204.00
PSI	NTRD	CPD	105124	CREDIT AGRICOLE CIB NY BR	1.19	8/14/2017	25,000,000.00	24,963,638.89	24,962,342.50
PSI	NTRD	CPD	105125	CREDIT AGRICOLE CIB NY BR	1.19	8/11/2017	36,513,000.00	36,463,514.74	36,461,710.19
PSI	NTRD	CPD	105126	ATLANTIC ASSET SEC LLC CP	1.17	7/17/2017	50,000,000.00	49,974,000.00	49,971,310.00
PSI	NTRD	CPD	105127	ATLANTIC ASSET SEC LLC CP	1.17	7/20/2017	50,000,000.00	49,969,125.00	49,966,025.00
PSI	NTRD	CPD	105128	AUTOBAHN FUNDING CO LLC CP	1.2	8/29/2017	15,000,000.00	14,970,500.00	14,968,500.00
PSI	NTRD	CPD	105129	SHEFFIELD RECEIVABLES CORP	1.18	7/31/2017	50,000,000.00	49,950,833.34	49,946,565.00
PSI	NTRD	CPD	105130	MONT BLANC CAPITAL CORP CP	1.23	8/16/2017	22,611,000.00	22,575,463.05	22,574,069.45
PSI	NTRD	CPD	105131	DANSKE CORP CP	1.19	8/17/2017	37,125,000.00	37,067,322.19	37,053,619.76
PSI	NTRD	CPD	105132	ATLANTIC ASSET SEC LLC CP	1.17	7/26/2017	50,000,000.00	49,959,375.00	49,955,255.00
PSI	NTRD	CPD	105134	MONT BLANC CAPITAL CORP CP	1.29	9/15/2017	26,877,000.00	26,803,804.97	26,803,588.16
PSI	NTRD	CPD	105135	CREDIT AGRICOLE CIB NY BR	1.19	8/15/2017	50,000,000.00	49,925,625.00	49,923,010.00
PSI	NTRD	CPD	105136	SHEFFIELD RECEIVABLES CORP	1.2	8/23/2017	36,000,000.00	35,936,400.00	35,932,176.00
PSI	NTRD	CPD	105138	SHEFFIELD RECEIVABLES CORP	1.19	8/3/2017	50,000,000.00	49,945,458.34	49,941,300.00
PSI	NTRD	CPD	105139	SHEFFIELD RECEIVABLES CORP	1.18	8/3/2017	50,000,000.00	49,945,916.67	49,941,300.00
PSI	NTRD	CPD	105140	ATLANTIC ASSET SEC LLC CP	1.18	8/4/2017	25,000,000.00	24,972,138.89	24,969,545.00
PSI	NTRD	CPD	105141	CREDIT AGRICOLE CIB NY BR	1.19	8/24/2017	50,000,000.00	49,910,750.00	49,907,720.00
PSI	NTRD	CPD	105142	ATLANTIC ASSET SEC LLC CP	1.17	8/2/2017	25,000,000.00	24,974,000.00	24,971,307.50
PSI	NTRD	CPD	105144	SHEFFIELD RECEIVABLES CORP	1.26	9/28/2017	48,178,000.00	48,027,925.53	48,022,625.95
PSI	NTRD	CPD	105145	ATLANTIC ASSET SEC LLC CP	1.17	8/4/2017	40,000,000.00	39,955,800.00	39,951,272.00
PSI	NTRD	CPD	105146	CANCARA ASSET SEC LLC CP	1.3	10/2/2017	50,000,000.00	49,832,083.34	49,830,665.00
PSI	NTRD	CPD	105147	AUTOBAHN FUNDING CO LLC CP	1.16	7/13/2017	14,000,000.00	13,994,586.67	13,993,942.20
PSI	NTRD	CPD	105148	ATLANTIC ASSET SEC LLC CP	1.19	8/30/2017	50,000,000.00	49,900,833.34	49,892,315.00
PSI	NTRD	CPD	105149	AUTOBAHN FUNDING CO LLC CP	1.15	7/5/2017	50,000,000.00	49,993,611.11	49,991,750.00
PSI	NTRD	CPD	105150	AUTOBAHN FUNDING CO LLC CP	1.2	8/28/2017	20,000,000.00	19,961,333.34	19,958,732.00
PSI	NTRD	CPD	105151	SHEFFIELD RECEIVABLES CORP	1.22	8/29/2017	50,000,000.00	49,900,027.77	49,895,000.00
PSI	NTRD	CPD	105152	SHEFFIELD RECEIVABLES CORP	1.26	9/29/2017	30,000,000.00	29,905,500.00	29,902,023.00
PSI	NTRD	CPD	105153	ATLANTIC ASSET SEC LLC CP	1.32	10/17/2017	2,150,000.00	2,141,486.00	2,141,315.94
		CPD Total					7,588,362,000.00	7,582,633,339.03	7,582,026,923.10

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PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,664,583.34	49,639,000.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,459,541.67	49,449,300.00
		FCDN Total					100,000,000.00	99,124,125.01	99,088,300.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,990,674.92	24,931,675.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,918,031.05
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,908,225.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,996,732.46	49,957,700.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,532,612.41	36,504,091.39
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,674,970.65
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,739,970.71	23,694,377.50
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,979,139.15	49,882,900.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,937.42	149,648.70
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,994,167.58	24,937,375.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,317,380.30
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,995,572.57	24,792,975.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,492,163.45	43,139,776.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,885,025.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,986,361.82	24,871,700.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,986,361.82	24,871,700.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,986,361.82	24,871,700.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,897,450.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,862,783.25
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,970,944.56	24,812,950.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,812,950.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,812,950.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,944,950.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,993,864.05	25,000,200.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,881,203.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,881,203.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,815,170.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,985,547.45	24,879,100.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,808,150.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,808,150.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,792,802.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,003,042.90

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PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,963,643.84	49,427,200.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,787,075.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,987,577.00	24,808,150.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,385,457.23	12,232,510.71
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,402,883.35	19,163,279.49
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,925,050.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,983,211.68	49,374,050.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,524,037.66	46,944,846.74
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,654,050.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,540,850.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,327,025.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,982,700.21	49,540,850.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,540,850.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,981,092.55	24,806,700.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,776,550.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,776,550.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,553,100.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,579,637.26	33,340,204.80
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,466,384.05	35,225,514.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,969,572.84	49,557,800.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,980,983.02	24,778,900.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,419,937.56	26,235,565.92
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,970,317.26	29,734,680.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,751,975.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,791,861.10
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,751,975.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,751,975.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,751,975.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,579,523.17	46,228,086.99
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,980,805.04	24,605,975.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,980,805.04	24,605,975.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,670,355.31	20,526,840.76
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,965,630.91	24,374,675.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,567,100.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,783,550.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,783,550.00

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PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,519,560.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,991,966.60	26,675,703.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,981,588.27	24,699,725.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,976,580.28	29,639,670.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,588,408.29	23,398,597.60
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,632,280.59	44,899,650.95
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,970,920.04	24,589,075.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,976,112.47	24,775,750.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,979,540.49	24,775,750.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,979,552.28	24,775,750.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,975,907.49	29,730,900.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,545,250.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,982,300.58	48,592,369.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,522,175.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,974,480.80	32,369,271.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,929,287.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,493,986.30	41,154,761.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,972,550.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,741,875.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,741,875.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,284,000.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,486,275.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,546,937.75
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,741,875.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,485,606.82	35,124,729.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,768,375.36	27,357,229.40
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,521,900.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,260,950.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,965,330.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,854.04	27,456,086.63
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,989,574.21	24,246,250.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,099,975.93	31,396,818.20
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,978,045.72	24,246,250.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,245,150.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,245,150.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,245,150.00

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PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,245,150.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,979,022.04	24,246,250.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,156,204.28	10,838,073.75
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,186.77	22,827,092.15
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,101.42	31,612,049.04
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,978,684.93	48,593,100.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,975,359.34	48,933,600.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,944,724.38	41,802,708.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,972,672.85	24,698,950.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,096,443.13	25,810,402.75
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,612,700.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,420,950.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,989,621.83	24,420,950.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,991,358.90	48,612,700.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,065.71	22,133,362.31
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,607,800.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,211,654.90
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,958,247.78	24,625,775.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,827,621.46	38,480,947.20
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,898,347.77	24,713,375.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,752,750.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	50,235,000.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,979,081.63	49,722,850.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,993,306.12	15,911,312.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,925,825.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	10,005,140.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,115,196.54
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,736,591.17	49,641,050.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,769,444.58	5,758,361.80
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,711,095.04	33,643,869.05
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,930,835.53	13,899,494.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	25,003,450.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,006,140.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,006,140.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,006,140.00

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PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,974,623.38	41,956,029.42
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,975,790.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	24,999,950.00
PSI	NTRD	FFCB	103975	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	24,869,800.00
PSI	NTRD	FFCB	103981	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	24,869,800.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	30,013,620.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,993,640.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,970,288.03
PSI	NTRD	FFCB	104270	FFCB 2.24 (CALLABLE)	2.24	1/5/2022	35,750,000.00	35,750,000.00	35,603,711.00
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	25,005,600.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	20,004,480.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	15,003,360.00
PSI	NTRD	FFCB	104425	FFCB 2.24 (CALLABLE)	2.24	1/5/2022	25,000,000.00	25,000,000.00	24,897,700.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,770,400.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,962,743.30
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,358,471.83	22,296,052.62
PSI	NTRD	FFCB	104656	FFCB 2.19 (CALLABLE)	2.19	10/5/2021	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,982,175.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,982,175.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,955,416.84	39,965,400.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,999,940.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,615,793.71	23,555,589.20
		FFCB Total					4,785,465,000.00	4,783,366,346.15	4,733,830,699.34
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,197,276.86	45,125,872.00
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,996,987.68	49,918,000.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,996,626.20	27,954,080.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,888,133.22	45,701,482.50
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,987,073.23	49,783,750.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,935,657.02	37,780,887.88
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,468,125.53	22,493,463.60
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,970,600.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,044,383.66
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,937,525.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,783,650.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,681.58	5,915,592.00

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PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,736.32	1,183,118.40
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,489,457.28	33,689,560.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,680,350.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,981,542.91	49,360,700.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,412,725.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,853,149.60
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,552,275.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,480,639.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,646,442.45
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,138,500.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,987.01	28,721,449.43
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,503,296.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,979,148.41	24,465,100.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,664,750.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,302,476.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	49,007,200.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,133,270.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,546,950.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,546,950.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,415,400.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,423,250.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,859,075.00
PSI	NTRD	FHLB	103100	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,860,825.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,910,975.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,880,600.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,880,600.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,167,620.40
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,979,930.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,919,600.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,801,157.14	50,104,900.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,801,157.14	50,104,900.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,900,578.57	25,052,450.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,867,142.86	50,104,900.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,867,142.86	50,104,900.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,000,225.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,066,060.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	24,912,825.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,411,481.60
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,990,673.34	20,000,860.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	25,041,850.00
PSI	NTRD	FHLB	104064	FHLB 2.00 (CALLABLE)	2	9/29/2020	25,000,000.00	25,000,000.00	25,003,850.00
PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,501,552.50
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,894,200.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	20,000,720.00
PSI	NTRD	FHLB	104783	FHLB 1.75 (CALLABLE)	1.75	5/28/2020	25,000,000.00	25,000,000.00	24,985,300.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,842,263.49	22,828,909.45
		FHLB Total					1,731,195,000.00	1,730,182,548.65	1,717,715,946.97
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,797,500.00	29,767,020.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,920,344.44	9,914,290.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,879,400.00	14,871,435.00
PSI	NTRD	FHLD	104365	FHLB D/N	0.91	10/6/2017	50,000,000.00	49,877,402.78	49,860,150.00
PSI	NTRD	FHLD	104368	FHLB D/N	0.91	10/11/2017	50,000,000.00	49,871,083.33	49,852,800.00
PSI	NTRD	FHLD	104450	FHLB D/N	0.925	10/6/2017	50,000,000.00	49,875,381.95	49,860,150.00
PSI	NTRD	FHLD	104451	FHLB D/N	0.925	10/6/2017	10,000,000.00	9,975,076.39	9,972,030.00
PSI	NTRD	FHLD	104650	FHLB D/N	0.96	10/20/2017	19,031,000.00	18,974,668.24	18,969,929.52
PSI	NTRD	FHLD	104672	FHLB D/N	0.98	10/30/2017	50,000,000.00	49,835,305.55	49,824,800.00
PSI	NTRD	FHLD	104673	FHLB D/N	0.98	10/30/2017	50,000,000.00	49,835,305.55	49,824,800.00
PSI	NTRD	FHLD	104926	FHLB D/N	0.94	8/25/2017	50,000,000.00	49,928,194.44	49,924,900.00
PSI	NTRD	FHLD	105154	FHLB D/N	1	8/21/2017	25,000,000.00	24,964,583.33	24,965,300.00
		FHLD Total					409,031,000.00	407,734,246.00	407,607,604.52
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,741,052.52
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,978,000.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,978,000.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,978,000.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,879,752.12	49,724,950.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,879,752.12	49,724,950.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,924,160.41	49,724,950.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,924,160.41	49,724,950.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,945,018.79	49,724,950.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,945,018.79	49,724,950.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,727,113.28	49,800,400.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,727,113.28	49,800,400.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,656,858.84	44,752,455.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,640,425.24	49,724,950.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,937,200.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,923,500.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,886,600.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,517,866.50
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,990,881.46	49,099,350.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,368,150.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	49,035,300.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,960,575.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,712,288.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,994,623.23	24,555,875.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,605,500.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,539,275.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,599,825.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,815,710.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,686,475.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,853,975.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,497,300.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,867,350.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,867,350.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,433,675.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,867,350.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,876,600.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,615,750.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,479,900.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,867,350.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,867,350.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,590,000.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,865,100.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,354,650.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,449,475.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,480,550.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,413,050.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,301,250.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,326,800.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,526,900.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,525,350.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,908,950.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,907,350.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,477,100.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,518,300.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,684,950.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,763,000.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,360,575.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,849,250.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,007,850.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,776,300.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,748,175.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,994,472.60	24,645,600.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,797,600.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	50,016,850.00
PSI	NTRD	FHLM	103471	FHLMC 2.35 (CALLABLE)	2.35	1/12/2022	25,000,000.00	25,000,000.00	25,000,450.00
PSI	NTRD	FHLM	103484	FHLMC 2.35 (CALLABLE)	2.35	1/19/2022	25,000,000.00	25,000,000.00	25,000,775.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,937,729.36	49,889,800.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,985,055.05	11,973,552.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,515,811.28
PSI	NTRD	FHLM	103607	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	25,000,000.00	25,000,000.00	25,000,675.00
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	25,015,800.00
PSI	NTRD	FHLM	103680	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,001,700.00
PSI	NTRD	FHLM	103682	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,001,650.00
PSI	NTRD	FHLM	103693	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	25,001,600.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	25,016,825.00
PSI	NTRD	FHLM	103737	FHLMC 2.30 (CALLABLE)	2.3	2/14/2022	25,000,000.00	25,000,000.00	25,002,875.00
PSI	NTRD	FHLM	103739	FHLMC 2.30 (CALLABLE)	2.3	2/15/2022	25,000,000.00	25,000,000.00	25,002,875.00
PSI	NTRD	FHLM	103749	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	25,000,725.00
PSI	NTRD	FHLM	103751	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	25,000,500.00
PSI	NTRD	FHLM	103755	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	24,952,600.00
PSI	NTRD	FHLM	103756	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	25,000,675.00
PSI	NTRD	FHLM	103764	FHLMC 1.70 (CALLABLE)	1.7	2/10/2020	25,000,000.00	25,000,000.00	24,964,500.00

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PSI	NTRD	FHLM	103870	FHLMC 2.20 (CALLABLE)	2.2	1/28/2022	5,450,000.00	5,448,744.16	5,450,092.65
PSI	NTRD	FHLM	104039	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,004,400.00
PSI	NTRD	FHLM	104040	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,005,400.00
PSI	NTRD	FHLM	104041	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,005,100.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,016,675.00
PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,016,825.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	25,016,350.00
PSI	NTRD	FHLM	104107	FHLMC 2.42 (CALLABLE)	2.42	4/4/2022	25,000,000.00	25,000,000.00	25,012,450.00
PSI	NTRD	FHLM	104247	FHLMC 2.25 (CALLABLE)	2.25	2/28/2022	16,615,000.00	16,615,000.00	16,594,829.39
PSI	NTRD	FHLM	104251	FHLMC 2.215 (CALLABLE)	2.215	3/29/2022	50,000,000.00	50,000,000.00	49,710,150.00
PSI	NTRD	FHLM	104256	FHLMC 2.25 (CALLABLE)	2.25	4/13/2022	25,000,000.00	25,000,000.00	24,972,375.00
PSI	NTRD	FHLM	104271	FHLMC 2.26 (CALLABLE)	2.26	4/13/2022	25,000,000.00	25,000,000.00	25,003,825.00
PSI	NTRD	FHLM	104272	FHLMC 2.27 (CALLABLE)	2.27	4/19/2022	25,000,000.00	25,000,000.00	25,003,850.00
PSI	NTRD	FHLM	104273	FHLMC 2.29 (CALLABLE)	2.29	4/18/2022	25,000,000.00	25,000,000.00	25,003,975.00
PSI	NTRD	FHLM	104306	FHLMC 2.30 (CALLABLE)	2.3	4/19/2022	25,000,000.00	25,000,000.00	25,001,925.00
PSI	NTRD	FHLM	104345	FHLMC 2.25 (CALLABLE)	2.25	4/13/2022	22,680,000.00	22,680,000.00	22,654,938.60
PSI	NTRD	FHLM	104364	FHLMC 2.25 (CALLABLE)	2.25	4/26/2022	25,000,000.00	25,000,000.00	24,963,150.00
PSI	NTRD	FHLM	104422	FHLMC 2.25 (CALLABLE)	2.25	4/26/2022	25,000,000.00	25,000,000.00	24,954,500.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,957,075.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,462,235.00
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,944,775.00
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,472,528.60
PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,298,846.56
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,926,965.05	49,870,550.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,133,217.36	38,090,128.68
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,849,760.00
PSI	NTRD	FHLM	104611	FHLMC 1.84 (CALLABLE)	1.84	11/10/2020	25,000,000.00	25,000,000.00	24,896,100.00
PSI	NTRD	FHLM	104614	FHLMC 1.85 (CALLABLE)	1.85	11/10/2020	25,000,000.00	25,000,000.00	24,869,725.00
PSI	NTRD	FHLM	104615	FHLMC 1.90 (CALLABLE)	1.9	2/10/2021	25,000,000.00	25,000,000.00	24,918,100.00
PSI	NTRD	FHLM	104616	FHLMC 2.01 (CALLABLE)	2.01	5/11/2021	25,000,000.00	25,000,000.00	24,921,450.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.2	5/16/2022	25,000,000.00	25,000,000.00	24,943,675.00
PSI	NTRD	FHLM	104638	FHLMC 2.25 (CALLABLE)	2.25	4/28/2022	10,905,000.00	10,905,000.00	10,871,139.98
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	25,004,350.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,939,900.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	49,726,650.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,948,475.00

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PSI	NTRD	FHLM	104679	FHLMC 2.25 (CALLABLE)	2.25	5/23/2022	25,000,000.00	25,000,000.00	24,946,650.00
PSI	NTRD	FHLM	104770	FHLMC 2.00 (CALLABLE)	2	5/24/2021	20,925,000.00	20,919,901.32	20,915,081.55
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	25,002,150.00
PSI	NTRD	FHLM	104788	FHLMC 4.65 (CALLABLE)	4.65	5/24/2022	25,000,000.00	25,000,000.00	24,875,900.00
		FHLM Total					3,995,104,000.00	3,993,120,962.87	3,953,194,816.31
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,736,916.67	49,639,000.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,736,916.67	49,639,000.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,732,361.11	49,632,650.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,732,361.11	49,632,650.00
PSI	NTRD	FHLMD	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,793,333.33	49,712,800.00
PSI	NTRD	FHLMD	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,793,333.33	49,712,800.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,724,666.66	49,631,100.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,724,666.66	49,631,100.00
PSI	NTRD	FHLMD	104248	FHLMC D/N	0.9	9/26/2017	50,000,000.00	49,890,000.00	49,878,400.00
PSI	NTRD	FHLMD	104249	FHLMC D/N	0.9	9/26/2017	5,000,000.00	4,989,000.00	4,987,840.00
		FHLMD Total					455,000,000.00	452,853,555.54	452,097,340.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,162.52	14,753,246.80
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,847,800.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,733,600.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,894,877.54	20,821,750.40
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,852,500.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,843,200.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,771,250.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,769,650.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,709,600.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,783,700.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,935,110.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,845,800.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,597,717.73	36,471,241.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,899,125.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,899,125.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,905,225.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,990,219.79	24,875,925.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,832,953.86	49,869,550.00

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PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,298,435.95	30,320,686.40
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,907,552.93	24,935,100.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,170,900.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,170,900.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,170,900.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,882,589.92	50,170,900.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,726,425.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,289,628.03	31,250,494.83
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,856,422.45	49,669,050.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,856,422.45	49,669,050.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,994,822.09	39,844,511.91
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,354,850.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,619,675.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,583,625.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,814,650.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,114,995.72	30,889,276.32
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,783,475.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,971,755.37	49,800,800.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,385,700.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,813,350.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,512,025.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,136.62	24,754,625.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,585,675.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,539,125.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,599,900.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,527,825.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,946,750.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,458,975.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,699,050.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,384,725.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,384,725.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,703,750.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,353,525.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,868,695.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	49,105,500.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,281,250.00

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PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,188,825.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,236,250.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,377,650.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,191,175.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,235,975.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,236,250.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,514,900.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,240,975.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,225,525.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,228,500.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,225,575.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,558,750.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,601,825.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,991,856.52	24,601,825.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,355,525.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,280,375.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,335,250.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,202,458.97	45,062,615.14
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,536,575.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,316,625.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,702,575.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,251,150.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,566,950.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,425,100.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,025.19	34,186,320.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,670,750.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,438,450.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,979,182.16	49,525,550.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,241,425.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,989,647.58	48,670,750.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,989,647.58	48,670,750.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,086.83	13,695,949.05
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,991,352.68	48,809,450.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,833,500.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,833,500.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,244,950.00

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PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,734,100.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,784,725.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,706,825.92	49,487,400.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,706,825.92	49,487,400.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,389,720.75	10,343,856.35
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,674,285.71	49,692,750.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,866,538.22	49,877,800.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,866,538.22	49,877,800.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,933,269.11	24,938,900.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,280,082.90	49,386,350.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,952,785.39	49,898,700.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,952,785.39	49,898,700.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,983,947.03	16,965,558.00
PSI	NTRD	FNMA	103946	FNMA 2.35 (CALLABLE)	2.35	3/14/2022	13,005,000.00	13,005,000.00	13,005,728.28
PSI	NTRD	FNMA	104048	FNMA 2.40 (CALLABLE)	2.4	3/28/2022	25,000,000.00	25,000,000.00	25,007,175.00
PSI	NTRD	FNMA	104245	FNMA 2.25 (CALLABLE)	2.25	2/14/2022	44,158,000.00	44,158,000.00	44,158,088.32
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	25,003,300.00
		FNMA Total					3,805,171,000.00	3,801,968,555.04	3,753,310,853.00
PSI	NTRD	FRCDQ2	103167	WESTPAC BANKING CORP NY FR	1.38178	8/31/2017	50,000,000.00	50,000,776.68	49,975,000.00
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.519	12/8/2017	50,000,000.00	50,000,000.00	50,053,400.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.54556	12/15/2017	50,000,000.00	50,001,273.83	49,975,000.00
PSI	NTRD	FRCDQ2	103387	ROYAL BANK OF CANADA NY FR	1.56744	12/19/2017	50,000,000.00	50,000,000.00	50,061,100.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.60033	12/15/2017	50,000,000.00	50,000,000.00	50,072,750.00
PSI	NTRD	FRCDQ2	103437	ROYAL BANK OF CANADA NY FR	1.60022	12/21/2017	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					300,000,000.00	300,002,050.51	300,112,250.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,938,050.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,921,500.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,575,500.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,575,500.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,520,250.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,539,800.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,599,800.00

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PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,559,300.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,570,500.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,553,100.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,562,900.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,571,500.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,760,950.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,753,275.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,640,500.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,640,500.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,645,300.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,645,300.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,638,350.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,594,225.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,672,550.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,246,500.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,623,250.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,623,250.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,423,450.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,985,200.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,871,250.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,783,500.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,025,825.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,025,825.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,762,750.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,633,200.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,633,200.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,471,450.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,474,850.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	48,159,050.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,631,810.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.75	7/27/2021	25,000,000.00	25,000,000.00	24,190,400.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	2.2	12/2/2021	25,000,000.00	25,000,000.00	24,242,400.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	2.2	12/2/2021	25,000,000.00	24,988,944.41	24,563,600.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	3.5	3/28/2022	25,000,000.00	25,000,000.00	25,078,725.00
PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	4.25	5/24/2022	25,000,000.00	25,000,000.00	24,947,475.00
		MCPN Total					1,410,000,000.00	1,409,988,944.41	1,393,875,610.00

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PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.4	4/28/2021	50,000,000.00	50,000,000.00	48,853,750.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,361,350.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,357,575.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,933,050.00
PSI	NTRD	MCSA	103072	FHLB 1.50 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	24,957,550.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2.25	12/30/2021	50,000,000.00	50,000,000.00	49,747,800.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.65	12/28/2021	50,000,000.00	50,000,000.00	49,344,300.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	49,195,750.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	4.25	3/28/2022	25,000,000.00	25,000,000.00	25,012,225.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	4.25	4/18/2022	25,000,000.00	25,000,000.00	24,919,550.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	4.3	4/19/2022	25,000,000.00	25,000,000.00	24,920,225.00
PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	4.25	5/16/2022	25,000,000.00	25,000,000.00	24,852,900.00
		MCSA Total					400,000,000.00	400,000,000.00	395,456,025.00
PSI	NTRD	NCD1	104290	WELLS FARGO BANK, NA CD	1.22	9/29/2017	50,000,000.00	50,000,000.00	49,998,255.00
PSI	NTRD	NCD1	104300	WELLS FARGO BANK, NA CD	1.22	10/2/2017	50,000,000.00	50,000,000.00	49,998,065.00
PSI	NTRD	NCD1	104439	MUFG UNION BANK NA CD	0.94	7/3/2017	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	NCD1	104440	MUFG UNION BANK NA CD	0.94	7/5/2017	50,000,000.00	50,000,000.00	49,998,995.00
PSI	NTRD	NCD1	104478	MUFG UNION BANK NA CD	0.94	7/6/2017	50,000,000.00	50,000,000.00	49,998,795.00
PSI	NTRD	NCD1	104482	MUFG UNION BANK NA CD	0.94	7/7/2017	50,000,000.00	50,000,000.00	49,998,595.00
PSI	NTRD	NCD1	104500	MUFG UNION BANK NA CD	0.94	7/5/2017	50,000,000.00	50,000,000.00	49,998,995.00
PSI	NTRD	NCD1	104501	MUFG UNION BANK NA CD	0.94	7/3/2017	50,000,000.00	50,000,000.00	49,999,400.00
PSI	NTRD	NCD1	104534	MUFG UNION BANK NA CD	0.94	7/14/2017	50,000,000.00	50,000,000.00	49,997,135.00
PSI	NTRD	NCD1	104535	MUFG UNION BANK NA CD	0.94	7/14/2017	50,000,000.00	50,000,000.00	49,997,135.00
PSI	NTRD	NCD1	104590	WELLS FARGO BANK, NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	49,992,110.00
PSI	NTRD	NCD1	104593	WELLS FARGO BANK, NA CD	1.2	11/2/2017	50,000,000.00	50,000,000.00	49,992,050.00
PSI	NTRD	NCD1	104675	WELLS FARGO BANK, NA CD	1.23	11/1/2017	50,000,000.00	50,000,000.00	49,997,295.00
PSI	NTRD	NCD1	104676	WELLS FARGO BANK, NA CD	1.23	11/2/2017	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	NCD1	104677	WELLS FARGO BANK, NA CD	1.23	11/3/2017	50,000,000.00	50,000,000.00	49,997,075.00
		NCD1 Total					750,000,000.00	750,000,000.00	749,960,575.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,020,272.66	24,964,900.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,955,971.75	49,847,650.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,955,971.75	49,847,650.00
		NOTE Total					125,000,000.00	124,932,216.16	124,660,200.00

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PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,941,927.08	49,903,950.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,941,927.08	49,903,950.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,906,656.25	49,855,200.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,906,656.25	49,855,200.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,906,298.61	49,855,200.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,906,298.61	49,855,200.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,818,916.66	49,766,700.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,814,500.00	49,766,700.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,755,138.89	49,682,400.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,694,562.50	49,641,850.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,696,250.00	49,641,850.00
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,619,847.22	49,579,000.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,619,847.22	49,579,000.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,619,847.22	49,579,000.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,619,847.22	49,579,000.00
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,610,437.50	49,579,000.00
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,610,437.50	49,579,000.00
PSI	NTRD	TBIL	104502	UST BILL	0.915	10/12/2017	50,000,000.00	49,869,104.16	49,855,200.00
PSI	NTRD	TBIL	104503	UST BILL	0.915	10/12/2017	50,000,000.00	49,869,104.16	49,855,200.00
PSI	NTRD	TBIL	104651	UST BILL	0.95	10/26/2017	50,000,000.00	49,845,625.00	49,833,850.00
PSI	NTRD	TBIL	104652	UST BILL	0.95	10/26/2017	50,000,000.00	49,845,625.00	49,833,850.00
PSI	NTRD	TBIL	104653	UST BILL	0.95	10/26/2017	50,000,000.00	49,845,625.00	49,833,850.00
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,483,385.42	49,461,150.00
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,483,385.42	49,461,150.00
		TBIL Total					1,200,000,000.00	1,194,231,249.97	1,193,336,450.00
PSI	NTRD	YANK1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	49,974,090.00
PSI	NTRD	YANK1	104214	RABOBANK NEDERLAND NY CD	1.15	7/28/2017	50,000,000.00	50,000,000.00	49,998,420.00
PSI	NTRD	YANK1	104215	TORONTO DOMINION BANK NY C	1.15	7/3/2017	50,000,000.00	50,000,027.69	49,999,770.00
PSI	NTRD	YANK1	104257	RABOBANK NEDERLAND NY CD	1.15	7/31/2017	50,000,000.00	50,000,000.00	49,998,040.00
PSI	NTRD	YANK1	104328	RABOBANK NEDERLAND NY CD	1.15	8/7/2017	50,000,000.00	50,000,000.00	49,997,030.00
PSI	NTRD	YANK1	104329	RABOBANK NEDERLAND NY CD	1.15	8/8/2017	50,000,000.00	50,000,000.00	49,996,845.00
PSI	NTRD	YANK1	104351	BANK OF MONTREAL CHICAGO C	1.08	7/3/2017	50,000,000.00	50,000,000.00	49,999,430.00
PSI	NTRD	YANK1	104360	BANK OF MONTREAL CHICAGO C	1.09	7/5/2017	50,000,000.00	50,000,000.00	49,999,110.00
PSI	NTRD	YANK1	104385	SOCIETE GENERALE NY CD	1.07	7/5/2017	50,000,000.00	50,000,055.41	49,999,200.00

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PSI	NTRD	YANK1	104386	NORDEA BANK AB NY CD	1.01	7/7/2017	50,000,000.00	50,000,000.00	49,998,417.00
PSI	NTRD	YANK1	104397	NORDEA BANK AB NY CD	1.01	7/5/2017	50,000,000.00	50,000,055.42	50,000,250.00
PSI	NTRD	YANK1	104444	NORDEA BANK AB NY CD	1	7/6/2017	50,000,000.00	50,000,000.00	49,998,560.50
PSI	NTRD	YANK1	104477	NORDEA BANK AB NY CD	1	7/11/2017	50,000,000.00	50,000,000.00	49,997,364.00
PSI	NTRD	YANK1	104481	CANADIAN IMP. BK OF COM NY	1	7/10/2017	50,000,000.00	50,000,124.69	49,997,840.00
PSI	NTRD	YANK1	104483	NORDEA BANK AB NY CD	1	7/12/2017	50,000,000.00	50,000,000.00	49,997,124.00
PSI	NTRD	YANK1	104524	SOCIETE GENERALE NY CD	1.01	7/3/2017	50,000,000.00	50,000,027.72	49,999,275.00
PSI	NTRD	YANK1	104583	CREDIT SUISSE NY CD	1.3	10/10/2017	50,000,000.00	50,000,000.00	49,997,400.00
PSI	NTRD	YANK1	104588	CREDIT SUISSE NY CD	1.3	10/13/2017	50,000,000.00	50,000,000.00	49,996,740.00
PSI	NTRD	YANK1	104625	AU & NZ BANKING GRP NY CD	1.2	1/19/2018	50,000,000.00	50,000,000.00	49,941,455.00
PSI	NTRD	YANK1	104639	CREDIT SUISSE NY CD	1.22	8/28/2017	50,000,000.00	50,000,000.00	49,997,475.00
PSI	NTRD	YANK1	104644	AU & NZ BANKING GRP NY CD	0.95	7/28/2017	50,000,000.00	50,000,000.00	49,991,100.00
PSI	NTRD	YANK1	104665	SVENSKA HANDELSBANKEN NY C	1.03	7/28/2017	50,000,000.00	50,000,000.00	49,994,125.00
PSI	NTRD	YANK1	104681	AU & NZ BANKING GRP NY CD	0.95	7/25/2017	50,000,000.00	50,000,000.00	49,992,225.00
PSI	NTRD	YANK1	104691	CREDIT SUISSE NY CD	1.15	7/25/2017	50,000,000.00	50,000,000.00	49,998,455.00
PSI	NTRD	YANK1	104702	CREDIT SUISSE NY CD	1.14	7/26/2017	50,000,000.00	50,000,000.00	49,998,000.00
PSI	NTRD	YANK1	104892	RABOBANK NEDERLAND NY CD	1.24	10/30/2017	50,000,000.00	50,000,000.00	49,994,170.00
PSI	NTRD	YANK1	104893	SOCIETE GENERALE NY CD	1	8/1/2017	50,000,000.00	50,000,429.76	49,991,465.00
PSI	NTRD	YANK1	104894	NORDEA BANK AB NY CD	0.98	7/7/2017	50,000,000.00	50,000,000.00	49,998,142.00
PSI	NTRD	YANK1	104900	TORONTO DOMINION BANK NY C	1.06	7/26/2017	50,000,000.00	50,000,000.00	49,994,575.00
PSI	NTRD	YANK1	104902	SVENSKA HANDELSBANKEN NY C	0.985	7/6/2017	50,000,000.00	50,000,034.68	49,998,495.00
PSI	NTRD	YANK1	104942	TORONTO DOMINION BANK NY C	1	7/31/2017	50,000,000.00	50,000,000.00	49,990,920.00
PSI	NTRD	YANK1	104945	DNB BANK ASA NY CD	0.96	7/14/2017	50,000,000.00	50,000,000.00	49,996,305.00
PSI	NTRD	YANK1	104986	DNB BANK ASA NY CD	0.99	7/11/2017	50,000,000.00	50,000,000.00	49,997,590.00
PSI	NTRD	YANK1	105010	BNP PARIBAS SF CD	1.09	7/14/2017	50,000,000.00	50,000,000.00	49,998,060.00
PSI	NTRD	YANK1	105019	SOCIETE GENERALE NY CD	1.2	7/31/2017	50,000,000.00	50,000,416.02	50,000,400.00
PSI	NTRD	YANK1	105034	DNB BANK ASA NY CD	1.18	8/15/2017	50,000,000.00	50,000,000.00	50,000,535.00
PSI	NTRD	YANK1	105058	SOCIETE GENERALE NY CD	1.31	8/31/2017	50,000,000.00	50,000,845.03	50,007,695.00
PSI	NTRD	YANK1	105063	BNP PARIBAS SF CD	1.19	7/21/2017	50,000,000.00	50,000,000.00	50,000,280.00
PSI	NTRD	YANK1	105078	TORONTO DOMINION BANK NY C	1.2	8/21/2017	50,000,000.00	50,000,000.00	49,998,750.00
PSI	NTRD	YANK1	105084	BNP PARIBAS SF CD	1.19	8/1/2017	50,000,000.00	50,000,000.00	49,999,495.00
PSI	NTRD	YANK1	105095	CREDIT AGRICOLE CIB NY CD	1.2	8/21/2017	50,000,000.00	50,000,706.96	49,999,475.00
PSI	NTRD	YANK1	105104	BNP PARIBAS SF CD	1.2	8/1/2017	50,000,000.00	50,000,000.00	49,999,945.00
PSI	NTRD	YANK1	105106	TORONTO DOMINION BANK NY C	1.2	8/30/2017	50,000,000.00	50,000,831.54	49,998,210.00
PSI	NTRD	YANK1	105108	BANK OF MONTREAL CHICAGO C	1.2	8/1/2017	50,000,000.00	50,000,000.00	49,998,125.00
PSI	NTRD	YANK1	105111	BANK OF MONTREAL CHICAGO C	1.2	8/7/2017	50,000,000.00	50,000,000.00	49,999,993.50

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Fund: Pooled Surpus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	105121	TORONTO DOMINION BANK NY C	1.22	9/1/2017	50,000,000.00	50,000,859.21	49,999,989.00
PSI	NTRD	YANK1	105123	BANK OF MONTREAL CHICAGO C	1.21	8/1/2017	50,000,000.00	50,000,000.00	50,000,435.00
PSI	NTRD	YANK1	105133	BARCLAYS BANK PLC NY CD	1.28	8/30/2017	50,000,000.00	50,000,000.00	49,999,820.00
PSI	NTRD	YANK1	105143	BANK OF MONTREAL CHICAGO C	1.2	8/1/2017	50,000,000.00	50,000,000.00	49,999,998.00
		YANK1 Total					2,450,000,000.00	2,450,004,414.13	2,449,820,608.00
	NTRD Total						**29,559,328,000.00**	**29,535,091,321.15**	**29,361,216,576.24**
				NTRD-PSI Historical Total				**29,517,574,862.57**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,945,267.15	48,734,400.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,458,280.82	48,636,700.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,332,818.64	48,636,700.00
PSI	TRADE	NOTE	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,231,745.67	48,839,850.00
		NOTE Total					200,000,000.00	197,968,112.28	194,847,650.00
	TRADE Total						**200,000,000.00**	**197,968,112.28**	**194,847,650.00**
				TRADE-PSI Historical Total				**197,666,015.63**	
	PSI Total						**29,759,328,000.00**	**29,733,059,433.43**	**29,556,064,226.24**
				PSI Historical Total				**29,715,240,878.20**	

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	12/2/2027	4,275,000.00	4,275,000.00	4,275,000.00
		LTBD Total					4,275,000.00	4,275,000.00	4,275,000.00
	GF Total						4,275,000.00	4,275,000.00	4,275,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,015,770.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	488,193.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,854.21	1,380,519.00
		FFCB Total					7,000,000.00	6,992,854.21	6,884,482.50
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,914,055.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,848,500.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,432,260.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,969,684.20
		FHLB Total					21,200,000.00	21,200,000.00	20,164,499.20
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,665,390.90
		FHLM Total					3,976,000.00	3,976,000.00	3,665,390.90
	PHHPA Total						32,176,000.00	32,168,854.21	30,714,372.60
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,988.32	129,848.68
		FFCB Total					130,000.00	129,988.32	129,848.68
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,755.70	584,745.60
		FHLB Total					600,000.00	599,755.70	584,745.60
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,634.36
		FHLM Total					476,000.00	476,000.00	474,634.36
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,784,579.50
		FNMA Total					3,900,000.00	3,900,000.00	3,784,579.50
	SANIT Total						5,106,000.00	5,105,744.02	4,973,808.14
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2017	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2017	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2017	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2017	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2017	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2017	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2017	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2017	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2017	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2017	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2017	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2017	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2017	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2017	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2017	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2017	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2017	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2017	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2017	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2017	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2017	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2017	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2017	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2017	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2017	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2017	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2017	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2017	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2017	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2017	505,507.65	505,507.65	505,507.65
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2017	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2017	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2017	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2017	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2017	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2017	277,823.10	277,823.10	277,823.10

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2017	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2017	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2017	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2017	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2017	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2017	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2017	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2017	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2017	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2017	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2017	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2017	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2017	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2017	37,344.89	37,344.89	37,344.89
SPI	SCAQM	CTDQ	90623	S OF C LAIF	0	12/31/2017	35,081.45	35,081.45	35,081.45
SPI	SCAQM	CTDQ	91360	S OF C LAIF	0	12/31/2017	35,267.56	35,267.56	35,267.56
SPI	SCAQM	CTDQ	92236	S OF C LAIF	0	12/31/2017	32,073.73	32,073.73	32,073.73
SPI	SCAQM	CTDQ	92992	S OF C LAIF	0	12/31/2017	27,479.94	27,479.94	27,479.94
SPI	SCAQM	CTDQ	93692	S OF C LAIF	0	12/31/2017	23,860.66	23,860.66	23,860.66
SPI	SCAQM	CTDQ	94335	S OF C LAIF	0	12/31/2017	25,433.88	25,433.88	25,433.88
SPI	SCAQM	CTDQ	95109	S OF C LAIF	0	12/31/2017	25,351.54	25,351.54	25,351.54
SPI	SCAQM	CTDQ	95789	S OF C LAIF	0	12/31/2017	22,379.23	22,379.23	22,379.23
SPI	SCAQM	CTDQ	96361	S OF C LAIF	0	12/13/2017	21,649.61	21,649.61	21,649.61
SPI	SCAQM	CTDQ	96977	S OF C LAIF	0	12/31/2017	23,772.24	23,772.24	23,772.24
SPI	SCAQM	CTDQ	97763	S OF C LAIF	0	12/31/2017	25,014.27	25,014.27	25,014.27
SPI	SCAQM	CTDQ	98443	S OF C LAIF	0	12/31/2017	25,052.03	25,052.03	25,052.03
SPI	SCAQM	CTDQ	99034	S OF C LAIF	0	12/31/2017	27,631.43	27,631.43	27,631.43
SPI	SCAQM	CTDQ	99690	S OF C LAIF	0	12/31/2017	31,495.31	31,495.31	31,495.31
SPI	SCAQM	CTDQ	100461	S OF C LAIF	0	12/31/2017	36,232.89	36,232.89	36,232.89
SPI	SCAQM	CTDQ	101357	S OF C LAIF	0	12/31/2017	45,220.27	45,220.27	45,220.27
SPI	SCAQM	CTDQ	102142	S OF C LAIF	0	12/31/2017	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2017	59,668.18	59,668.18	59,668.18
SPI	SCAQM	CTDQ	103648	S OF C LAIF	0	12/31/2017	66,991.29	66,991.29	66,991.29
SPI	SCAQM	CTDQ	104556	S OF C LAIF	0	12/31/2017	75,371.02	75,371.02	75,371.02
		CTDQ Total					39,471,846.91	39,471,846.91	39,471,846.91
	SCAQM Total						39,471,846.91	39,471,846.91	39,471,846.91
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,010,426.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,010,426.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	5,000,000.00	5,000,000.00	5,015,450.00
		YANK3 Total					5,000,000.00	5,000,000.00	5,015,450.00
	SCP61 Total						15,000,000.00	15,000,000.00	15,025,876.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,030,900.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,030,900.00
	SCP66 Total						10,000,000.00	10,000,000.00	10,030,900.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,010,426.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,010,426.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,010,426.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,005,213.00
		NCD1 Total					5,000,000.00	5,000,000.00	5,005,213.00
	SCP6U Total						5,000,000.00	5,000,000.00	5,005,213.00
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,030,900.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,030,900.00
	SCU5F Total						10,000,000.00	10,000,000.00	10,030,900.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2017	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2017	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2017	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2017	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2017	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2017	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2017	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2017	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2017	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2017	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2017	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2017	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2017	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2017	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2017	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2017	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2017	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2017	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2017	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2017	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2017	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2017	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2017	159,520.70	159,520.70	159,520.70

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: June 1, 2017 to June 30, 2017
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2017	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2017	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2017	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2017	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2017	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2017	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2017	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2017	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2017	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2017	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2017	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2017	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2017	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2017	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2017	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2017	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2017	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2017	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2017	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2017	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2017	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2017	9,020.41	9,020.41	9,020.41
SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2017	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2017	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2017	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2017	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2017	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2017	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2017	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2017	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2017	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2017	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2017	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2017	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2017	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2017	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2017	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2017	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2017	5,442.50	5,442.50	5,442.50

Los Angeles County Treasurer
Treasurer Portfolio Compared To Market Value
For the Period: June 1, 2017 to June 30, 2017
Fund: Specific Purpose Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	104557	S OF C LAIF	0	12/31/2017	6,123.28	6,123.28	6,123.28
		CTDQ Total					3,206,766.63	3,206,766.63	3,206,766.63
	SLIM Total						3,206,766.63	3,206,766.63	3,206,766.63
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2017	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2017	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2017	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2017	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2017	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2017	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2017	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2017	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2017	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2017	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2017	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2017	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2017	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2017	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2017	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2017	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2017	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	65.75
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2017	73.97	73.97	73.97
		CTDQ Total					38,739.25	38,739.25	38,739.25
	WASIA Total						38,739.25	38,739.25	38,739.25
				SPI Total			**134,274,352.79**	**134,266,951.02**	**132,783,848.53**
				SPI Historical Total				**134,266,422.79**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2017
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	143,087.19
03/08/06	CCTSA TOBACCO BONDS 2006	38,252,289.54
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	710,278.28
12/21/11	LAC-CAL 2011 SERIES A	2,072,779.38
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$41,178,476.20

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	7,313,846.93
03/21/12	DISNEY PROJECT, 2012	4,194,496.95
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	68,232,430.17
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	36,953,213.71
06/26/14	COMMERCIAL PAPER 2014	1,024,152.26
01/05/06	COMMERCIAL PAPER 2016	10,620,518.70
	U.S. BANK - TRUSTEE TOTAL	$128,348,750.83

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	27,970,128.46
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,905,412.78
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,883,424.34
	ZIONS BANK - TRUSTEE TOTAL	$47,758,965.58

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 6/30/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	300,667.51
	TREASURER TOTAL	$300,667.51

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 6/30/17
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
103167	WESTPAC BANKING CORP NY FRCD	1.38	08/31/17	50,000,000.00	50,000,776.68	Cpn rate=Qtrly US$LIBOR+18bp.
103278	ROYAL BANK OF CANADA NY FRCD	1.52	12/08/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.55	12/15/17	50,000,000.00	50,001,273.83	Cpn rate=Qtrly US$LIBOR+30bp.
103397	WELLS FARGO BANK, NA FRCD	1.60	12/15/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+35bp.
103387	ROYAL BANK OF CANADA NY FRCD	1.57	12/19/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103437	ROYAL BANK OF CANADA NY FRCD	1.60	12/21/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+32bp.
FRCDQ2 Totals				**300,000,000.00**	**300,002,050.51**	
	CORPORATE AND AGENCY ISSUED TOTAL			**300,000,000.00**	**300,002,050.51**	
BAN						
104946	LACCAL BANS	1.57	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
BAN Totals				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**305,000,000.00**	**305,002,050.51**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 6/30/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	5,000,000.00	1.570%
			$ 5,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 6/30/17
Attachment XIV

	NON-TRADING		TRADING	
SECURITY TYPE	COST	WTD AVG DTM	COST	WTD AVG DTM
COLLATERALIZED CDS	0.00	0.00 DAYS	0.00	0.00 DAYS
NEGOTIABLE CDS	3,500,006,464.64	52.43 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	7,582,633,339.03	24.30 DAYS	0.00	0.00 DAYS
GOVERNMENTS	1,319,163,466.13	190.10 DAYS	197,968,112.28	1,545.32 DAYS
AGENCIES	17,078,339,283.67	1,114.36 DAYS	0.00	0.00 DAYS
MUNICIPALS	5,000,000.00	730.00 DAYS	0.00	0.00 DAYS
CORP & DEPOSIT NOTES	49,948,767.68	566.71 DAYS	0.00	0.00 DAYS
REPURCHASE AGREEMENT	0.00	0.00 DAYS	0.00	0.00 DAYS
ASSET BACKED	0.00	0.00 DAYS	0.00	0.00 DAYS
OTHER	0.00	0.00 DAYS	0.00	0.00 DAYS
TOTAL	$29,535,091,321.15	666.39 DAYS	$197,968,112.28	1,545.32 DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 6/30/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	07/01/17 - 07/30/17	$6,795,843,000.00	22.84	22.84	$6,793,629,419.05	22.85	22.85
31 to 60 Days	07/31/17 - 08/29/17	$2,866,780,000.00	9.63	32.47	$2,864,264,103.83	9.63	32.48
61 to 90 Days	08/30/17 - 09/28/17	$791,644,000.00	2.66	35.13	$790,576,569.55	2.66	35.14
91 to 120 Days	09/29/17 - 10/28/17	$911,181,000.00	3.06	38.19	$909,353,675.07	3.06	38.20
121 to 180 Days	10/29/17 - 12/27/17	$1,086,535,000.00	3.65	41.84	$1,085,834,646.46	3.65	41.85
181 to 270 Days	12/28/17 - 03/27/18	$1,077,829,000.00	3.62	45.46	$1,073,977,686.82	3.62	45.47
271 to 365 Days	03/28/18 - 06/30/18	$636,000,000.00	2.14	47.60	$631,751,112.72	2.13	47.60
1 to 1.5 YEARS	07/01/18 - 12/29/18	$1,653,875,000.00	5.56	53.16	$1,653,147,490.68	5.56	53.16
1.5 to 2 YEARS	12/30/18 - 06/30/19	$1,039,070,000.00	3.49	56.65	$1,038,918,752.33	3.49	56.65
2 to 3 YEARS	06/30/19 - 06/30/20	$3,462,441,000.00	11.63	68.28	$3,459,154,856.32	11.63	68.28
3 to 4 YEARS	06/30/20 - 06/30/21	$3,303,110,000.00	11.10	79.38	$3,300,899,931.22	11.10	79.38
4 to 5 YEARS	06/30/21 - 06/30/22	$6,135,020,000.00	20.62	100.00	$6,131,551,189.38	20.62	100.00
Portfolio Total:		**$29,759,328,000.00**			**$29,733,059,433.43**		
GF							
10 + YEARS	06/30/27 - 06/30/67	$4,275,000.00	100.00	100.00	$4,275,000.00	100.00	100.00
Portfolio Total:		**$4,275,000.00**			**$4,275,000.00**		
PHHPA							
10 + YEARS	06/30/27 - 06/30/67	$32,176,000.00	100.00	100.00	$32,168,854.21	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,854.21**		
SANIT							
121 to 180 Days	10/29/17 - 12/27/17	$130,000.00	2.55	2.55	$129,988.32	2.55	2.55
271 to 365 Days	03/28/18 - 06/30/18	$476,000.00	9.32	11.87	$476,000.00	9.32	11.87
4 to 5 YEARS	06/30/21 - 06/30/22	$4,500,000.00	88.13	100.00	$4,499,755.70	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,744.02**		

Los Angeles County Treasurer

Inventory Report - Totals Section

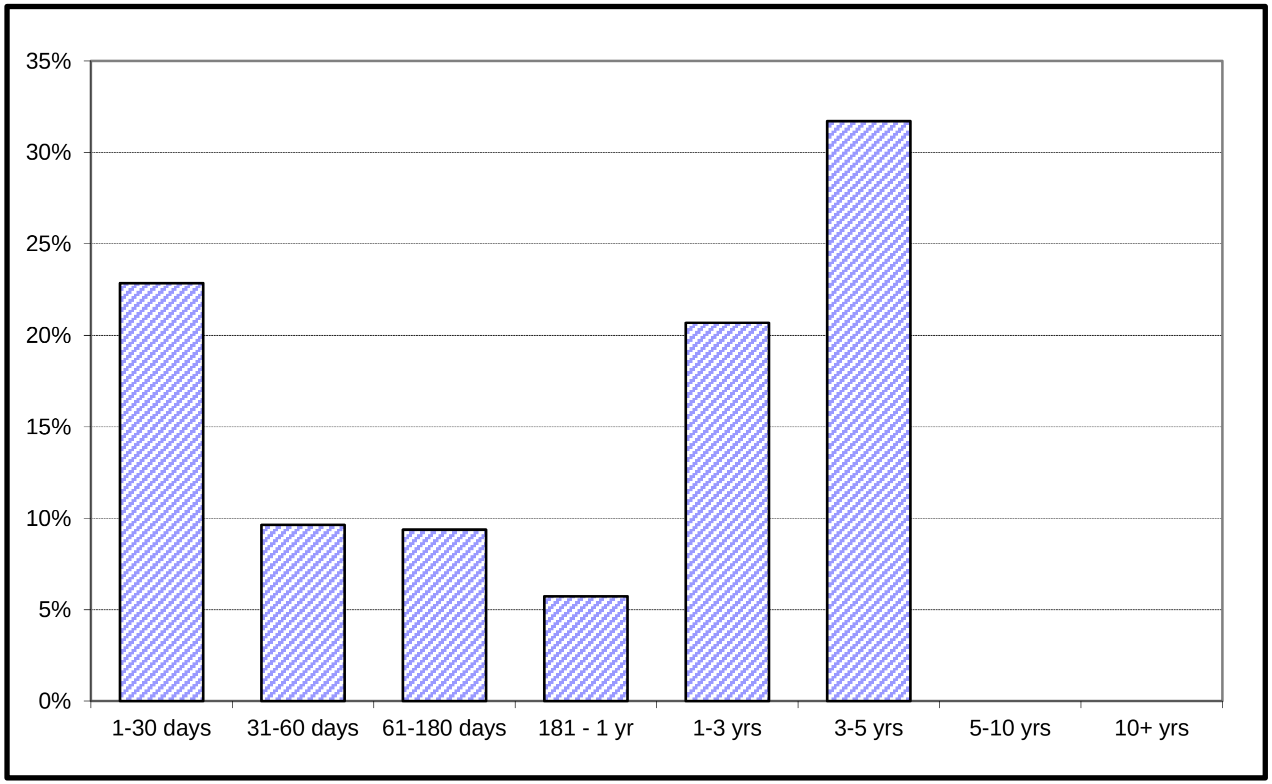
Maturity Range Grouping

As of 6/30/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
121 to 180 Days	10/29/17 - 12/27/17	$21,649.61	0.05	0.05	$21,649.61	0.05	0.05
181 to 270 Days	12/28/17 - 03/27/18	$39,450,197.30	99.95	100.00	$39,450,197.30	99.95	100.00
Portfolio Total:		**$39,471,846.91**			**$39,471,846.91**		
SCP61							
181 to 270 Days	12/28/17 - 03/27/18	$10,000,000.00	66.67	66.67	$10,000,000.00	66.67	66.67
1.5 to 2 YEARS	12/30/18 - 06/30/19	$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							
1.5 to 2 YEARS	12/30/18 - 06/30/19	$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							
181 to 270 Days	12/28/17 - 03/27/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
181 to 270 Days	12/28/17 - 03/27/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SCU5F							
1.5 to 2 YEARS	12/30/18 - 06/30/19	$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							
181 to 270 Days	12/28/17 - 03/27/18	$3,206,766.63	100.00	100.00	$3,206,766.63	100.00	100.00
Portfolio Total:		**$3,206,766.63**			**$3,206,766.63**		
WASIA							
181 to 270 Days	12/28/17 - 03/27/18	$38,739.25	100.00	100.00	$38,739.25	100.00	100.00
Portfolio Total:		**$38,739.25**			**$38,739.25**		

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



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	6,793,629	22.85%
31 - 60 days		2,864,264	9.63%
61 - 180 days		2,785,765	9.37%
181 - 1 yr		1,705,729	5.74%
1 - 3 yrs		6,151,221	20.69%
3 - 5 yrs		9,432,451	31.72%
5 - 10 yrs		-	0.00%
10+ yrs		-	0.00%
	$	29,733,059	100.00%

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

POOLED MONEY INVESTMENT ACCOUNT

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

	May 2017	May 2016	Change
Average Daily Portfolio ($)	72,289,251	68,336,388	+3,952,863
Accrued Earnings ($)	56,771	31,947	+24,824
Effective Yield (%)	0.925	0.552	+0.373
Average Life-Month End (In Days)	186	167	+19
Total Security Transactions			
Amount ($)	20,833,626	25,235,339	-4,401,713
Number	418	505	-87
Total Time Deposit Transactions			
Amount ($)	2,604,000	3,096,400	-492,400
Number	95	110	-15
Average Workday Investment Activity ($)	1,065,347	1,349,130	-283,783
Prescribed Demand Account Balances For Services ($)	640,800	2,070,900	-1,430,100

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

(Dollars In Thousands)

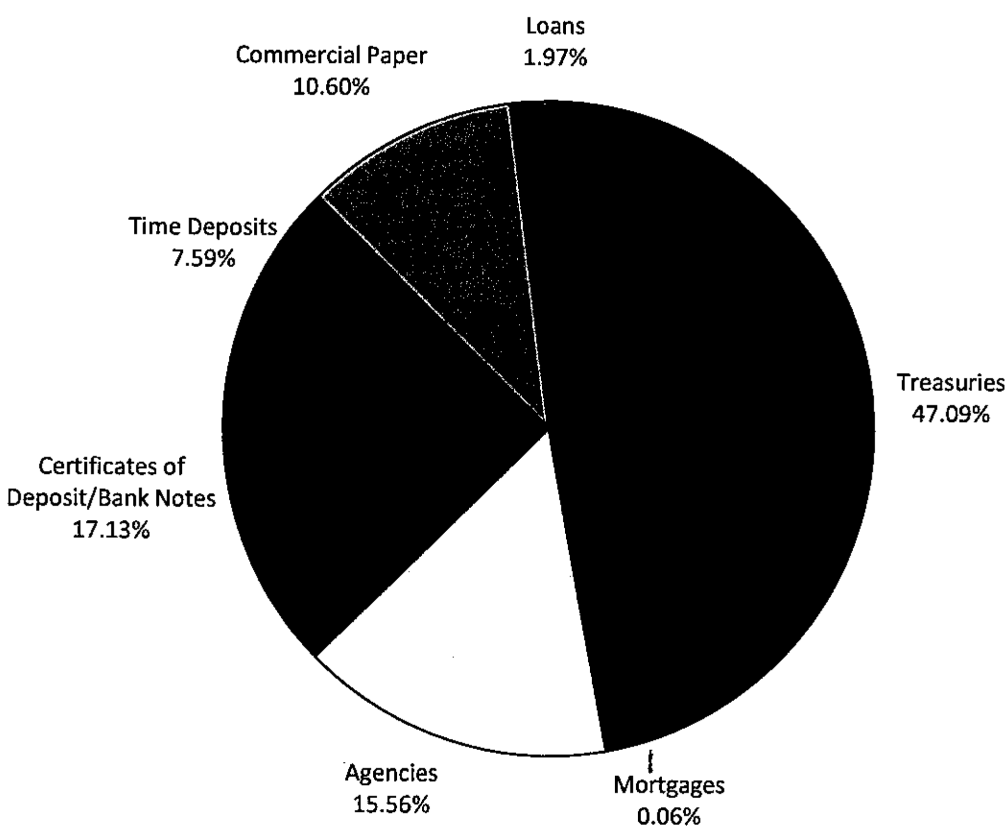
May 31, 2017

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,610,618	18.80	+2.36
Bonds	0	0.00	0
Notes	20,482,680	28.29	+0.59
Strips	0	0.00	0
Total Government	34,093,298	47.09	+2.95
Agency Debentures	2,359,882	3.25	+0.28
Certificates of Deposit	11,900,000	16.44	-1.41
Bank Notes	500,000	0.69	-0.23
Repurchases	0	0.00	0
Agency Discount Notes	8,712,422	12.04	+0.58
Time Deposits	5,495,240	7.59	+0.38
GNMAs	0	0.00	0
Commercial Paper	7,675,436	10.60	-0.62
Remics	41,086	0.06	0
Corporate Bonds	0	0.00	0
AB 55 Loans	642,650	0.89	+0.10
GF Loans	784,300	1.08	-2.04
Other	200,000	0.27	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	72,404,314	100.00	

INVESTMENT ACTIVITY	MAY 2017		APRIL 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	418	20,833,626	485	24,171,082
Other	16	316,714	28	763,058
Time Deposits	95	2,604,000	137	3,564,500
Total	529	23,754,340	650	28,498,640

	MAY 2017	APRIL 2017
PMIA Monthly Average Effective Yield (%)	0.925	0.884
Year to Date Yield Last Day of Month (%)	0.732	0.712

Pooled Money Investment Account
Portfolio Composition
$72.4 billion
5/31/17



INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/01/17 REDEMPTIONS									
	CD	CHASE USA	1.030	05/01/17	1.030	50,000	272	389,111.11	1.044
	CD	CHASE USA	1.030	05/01/17	1.030	50,000	272	389,111.11	1.044
	CP	BNP NY		05/01/17	0.880	50,000	4	4,888.89	0.892
	CP	BNP NY		05/01/17	0.880	50,000	4	4,888.89	0.892
	CP	BNP NY		05/01/17	0.880	50,000	4	4,888.89	0.892
	CP	BNP NY		05/01/17	0.880	50,000	4	4,888.89	0.892
	CP	TOYOTA		05/01/17	0.990	50,000	179	246,125.00	1.009
	CP	TOYOTA		05/01/17	0.990	50,000	179	246,125.00	1.009
	CP	TOYOTA		05/01/17	0.990	50,000	179	246,125.00	1.009
	DN	FHLMC		05/01/17	0.505	50,000	228	159,916.67	0.514
	DN	FHLMC		05/01/17	0.505	50,000	228	159,916.67	0.514
	DN	FNMA		05/01/17	0.560	50,000	320	248.888.89	0.571
	DN	FNMA		05/01/17	0.560	50,000	320	248.888.89	0.571
05/01/17 NO PURCHASES									
05/02/17 REDEMPTIONS									
	CP	TOKYO NY		05/02/17	0.960	50,000	34	45,333.33	0.974
	CP	TOKYO NY		05/02/17	0.960	50,000	34	45,333.33	0.974
	CP	TOKYO NY		05/02/17	0.970	50,000	35	47,152.78	0.984
	CP	TOKYO NY		05/02/17	0.970	50,000	35	47,152.78	0.984
	CP	SOC GEN NY		05/02/17	0.920	50,000	36	46,000.00	0.934
	CP	SOC GEN NY		05/02/17	0.920	50,000	36	46,000.00	0.934
	YCD	BNP	0.970	05/02/17	0.970	50,000	36	48,500.00	0.983
	YCD	BNP	0.970	05/02/17	0.970	50,000	36	48,500.00	0.983
	YCD	BNP	0.970	05/02/17	0.970	50,000	36	48,500.00	0.983
05/02/17 PURCHASES									
	CP	RABO NY		05/03/17	0.910	50,000			
	CP	RABO NY		05/03/17	0.910	50,000			
	CP	RABO NY		05/03/17	0.910	50,000			
	CP	RABO NY		05/03/17	0.910	50,000			
	CP	NISSAN		06/05/17	1.040	50,000			
	CP	TOKYO NY		06/23/17	1.000	50,000			
	CP	TOKYO NY		06/23/17	1.000	50,000			
	DN	FNMA		09/01/17	0.860	50,000			
	DN	FNMA		09/01/17	0.860	50,000			
	DN	FHLB		09/22/17	0.940	50,000			
	DN	FHLB		09/22/17	0.940	50,000			
	DN	FHLMC		11/02/17	0.920	50,000			
	DN	FHLMC		11/02/17	0.920	50,000			
	TR	BILL		10/26/17	0.955	50,000			
	TR	BILL		10/26/17	0.955	50,000			
	TR	BILL		10/26/17	0.955	50,000			
	TR	BILL		10/26/17	0.955	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/02/17	**PURCHASES (Continued)**								
	TR	NOTE	1.000	12/31/17	1.047	50,000			
	TR	NOTE	1.000	12/31/17	1.047	50,000			
	YCD	SWEDBANK	0.910	06/02/17	0.910	50,000			
	YCD	SWEDBANK	0.910	06/02/17	0.910	50,000			
	YCD	TORONTO	1.150	09/29/17	1.150	50,000			
	YCD	TORONTO	1.150	09/29/17	1.150	50,000			
05/03/17	**REDEMPTIONS**								
	CP	RABO NY		05/03/17	0.910	50,000	1	1,263.89	0.923
	CP	RABO NY		05/03/17	0.910	50,000	1	1,263.89	0.923
	CP	RABO NY		05/03/17	0.910	50,000	1	1,263.89	0.923
	CP	RABO NY		05/03/17	0.910	50,000	1	1,263.89	0.923
	CP	BNP NY		05/03/17	0.970	50,000	36	48,500.00	0.984
	CP	BNP NY		05/03/17	0.970	50,000	36	48,500.00	0.984
	CP	BNP NY		05/03/17	0.970	50,000	36	48,500.00	0.984
	CP	TOKYO NY		05/03/17	0.970	50,000	37	49,847.22	0.984
	CP	TOKYO NY		05/03/17	0.970	50,000	37	49,847.22	0.984
05/03/17	**NO PURCHASES**								
05/04/17	**REDEMPTIONS**								
	CP	TOKYO NY		05/04/17	0.920	50,000	7	8,944.44	0.933
	CP	TOKYO NY		05/04/17	0.920	50,000	7	8,944.44	0.933
	CP	GE CO		05/04/17	0.810	50,000	21	23,625.00	0.822
	CP	GE CO		05/04/17	0.810	50,000	21	23,625.00	0.822
05/04/17	**NO PURCHASES**								
05/05/17	**REDEMPTIONS**								
	CP	BNP NY		05/05/17	0.920	50,000	17	21,722.22	0.933
	CP	BNP NY		05/05/17	0.920	50,000	17	21,722.22	0.933
	CP	BNP NY		05/05/17	0.920	50,000	17	21,722.22	0.933
	CP	BNP NY		05/05/17	0.920	50,000	17	21,722.22	0.933
	CP	SOC GEN NY		05/05/17	0.910	50,000	18	22,750.00	0.923
	CP	SOC GEN NY		05/05/17	0.910	50,000	18	22,750.00	0.923
	CP	BNP NY		05/05/17	0.940	50,000	37	48,305.56	0.954
	CP	BNP NY		05/05/17	0.940	50,000	37	48,305.56	0.954
	CP	GE CTS		05/05/17	0.830	50,000	43	49,569.44	0.842
	CP	GE CTS		05/05/17	0.830	50,000	43	49,569.44	0.842
	CP	TD USA		05/05/17	0.900	50,000	51	63,750.00	0.914
	CP	TD USA		05/05/17	0.900	50,000	51	63,750.00	0.914
	CP	TOKYO NY		05/05/17	0.920	50,000	57	72,833.33	0.934
	CP	TOKYO NY		05/05/17	0.920	50,000	57	72,833.33	0.934
	YCD	SUMITOMO	0.900	05/05/17	0.900	50,000	18	22,500.00	0.913
	YCD	SUMITOMO	0.900	05/05/17	0.900	50,000	18	22,500.00	0.913

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/05/17 REDEMPTIONS (Continued)									
	YCD	SWEDBANK	0.910	05/05/17	0.910	50,000	39	49,291.67	0.923
	YCD	SWEDBANK	0.910	05/05/17	0.910	50,000	39	49,291.67	0.923
	YCD	TOKYO-MIT	0.850	05/05/17	0.850	50,000	70	82,638.89	0.862
	YCD	TOKYO-MIT	0.850	05/05/17	0.850	50,000	70	82,638.89	0.862
05/05/17 PURCHASES									
	CP	BNP NY		05/12/17	0.920	50,000			
	CP	BNP NY		05/12/17	0.920	50,000			
	TR	NOTE	1.250	04/30/19	1.324	50,000			
	TR	NOTE	1.250	04/30/19	1.324	50,000			
05/08/17 REDEMPTIONS									
	BN	BOFA	1.080	05/08/17	1.080	50,000	186	279,000.00	1.095
	BN	BOFA	1.080	05/08/17	1.080	50,000	186	279,000.00	1.095
	CP	BNP NY		05/08/17	0.940	50,000	33	43,083.33	0.954
	CP	BNP NY		05/08/17	0.940	50,000	33	43,083.33	0.954
	CP	BNP NY		05/08/17	0.940	50,000	35	45,694.44	0.954
	CP	BNP NY		05/08/17	0.940	50,000	35	45,694.44	0.954
	CP	TOKYO NY		05/08/17	0.970	50,000	49	66,013.89	0.985
	CP	TOKYO NY		05/08/17	0.970	50,000	49	66,013.89	0.985
	CP	MIZUHO NY		05/08/17	0.900	50,000	73	91,250.00	0.914
	CP	MIZUHO NY		05/08/17	0.900	50,000	73	91,250.00	0.914
	CP	MIZUHO NY		05/08/17	0.900	50,000	73	91,250.00	0.914
	YCD	BNP	0.940	05/08/17	0.940	50,000	46	60,055.56	0.953
	YCD	BNP	0.940	05/08/17	0.940	50,000	46	60,055.56	0.953
	YCD	DNB	0.930	05/08/17	0.930	50,000	52	67,166.67	0.943
	YCD	DNB	0.930	05/08/17	0.930	50,000	52	67,166.67	0.943
	YCD	SUMITOMO	0.950	05/08/17	0.950	50,000	53	69,930.56	0.963
	YCD	SUMITOMO	0.950	05/08/17	0.950	50,000	53	69,930.56	0.963
	YCD	BNP	0.810	05/08/17	0.810	50,000	73	82,125.00	0.821
	YCD	BNP	0.810	05/08/17	0.810	50,000	73	82,125.00	0.821
	YCD	NORDEA AB	0.710	05/08/17	0.710	50,000	74	72,972.22	0.720
	YCD	NORDEA AB	0.710	05/08/17	0.710	50,000	74	72,972.22	0.720
	YCD	BARCLAYS	1.060	05/08/17	1.060	50,000	97	142,805.56	1.075
	YCD	BARCLAYS	1.060	05/08/17	1.060	50,000	97	142,805.56	1.075
05/08/17 PURCHASES									
	CP	BNP NY		05/17/17	0.920	50,000			
	CP	BNP NY		05/17/17	0.920	50,000			
05/09/17 SALES									
	TR	NOTE	0.875	06/15/17		50,000	1,058	1,366,442.87	0.947
	TR	NOTE	0.875	06/15/17		50,000	1,058	1,366,442.87	0.947

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/09/17 REDEMPTIONS									
	CP	TOKYO NY		05/09/17	0.960	50,000	26	34,666.67	0.974
	CP	TOKYO NY		05/09/17	0.960	50,000	26	34,666.67	0.974
	CP	BNP NY		05/09/17	0.940	50,000	34	44,388.89	0.954
	CP	BNP NY		05/09/17	0.940	50,000	34	44,388.89	0.954
05/09/17 PURCHASES									
	CP	SOC GEN NY		05/22/17	0.920	50,000			
	TR	BILL		04/26/18	1.095	50,000			
	TR	BILL		04/26/18	1.095	50,000			
	TR	NOTE	1.250	04/30/19	1.334	50,000			
	TR	NOTE	1.250	04/30/19	1.334	50,000			
05/10/17 NO REDEMPTIONS									
05/10/17 PURCHASES									
	CP	RABO NY		05/17/17	0.920	50,000			
	CP	RABO NY		05/17/17	0.920	50,000			
	CP	GE CTS		09/05/17	1.000	50,000			
	TR	BILL		11/02/17	0.995	50,000			
	TR	BILL		11/02/17	0.995	50,000			
05/11/17 NO REDEMPTIONS									
05/11/17 PURCHASES									
	CP	NISSAN		06/23/17	1.090	50,000			
	CP	SOC GEN NY		08/08/17	1.030	50,000			
	CP	SOC GEN NY		08/08/17	1.030	50,000			
	DEB	FNMA	0.875	03/28/18	1.167	30,000			
	TR	BILL		11/02/17	0.990	50,000			
	TR	BILL		11/02/17	0.990	50,000			
	YCD	SUMITOMO	1.000	07/14/17	1.000	50,000			
	YCD	SUMITOMO	1.000	07/14/17	1.000	50,000			
05/12/17 REDEMPTIONS									
	CP	BNP NY		05/12/17	0.920	50,000	7	8,944.44	0.933
	CP	BNP NY		05/12/17	0.920	50,000	7	8,944.44	0.933
	CP	JPM LLC		05/12/17	1.000	50,000	31	43,055.56	1.015
	CP	JPM LLC		05/12/17	1.000	50,000	31	43,055.56	1.015
	YCD	NORINCHUK	0.960	05/12/17	0.960	50,000	50	66,666.67	0.973
	YCD	NORINCHUK	0.960	05/12/17	0.960	50,000	50	66,666.67	0.973
05/12/17 NO PURCHASES									

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/15/17	NO REDEMPTIONS								
05/15/17	NO PURCHASES								
05/16/17	REDEMPTIONS								
	CP	BNP NY		05/16/17	0.940	50,000	33	43,083.33	0.954
	CP	BNP NY		05/16/17	0.940	50,000	33	43,083.33	0.954
	YCD	SUMITOMO	0.950	05/16/17	0.950	50,000	41	54,097.22	0.963
	YCD	SUMITOMO	0.950	05/16/17	0.950	50,000	41	54,097.22	0.963
05/16/17	PURCHASES								
	CP	RABO NY		05/22/17	0.920	50,000			
	CP	RABO NY		05/22/17	0.920	50,000			
	CP	CRC		11/15/17	1.280	50,000			
	DN	FNMA		09/01/17	0.890	50,000			
	DN	FNMA		09/01/17	0.890	50,000			
05/17/17	REDEMPTIONS								
	BN	BOFA	0.980	05/17/17	0.980	50,000	90	122,500.00	0.994
	BN	BOFA	0.980	05/17/17	0.980	50,000	90	122,500.00	0.994
	CP	RABO NY		05/17/17	0.920	50,000	7	8,944.44	0.933
	CP	RABO NY		05/17/17	0.920	50,000	7	8,944.44	0.933
	CP	BNP NY		05/17/17	0.920	50,000	9	11,500.00	0.933
	CP	BNP NY		05/17/17	0.920	50,000	9	11,500.00	0.933
	CP	MIZUHO NY		05/17/17	0.900	50,000	30	37,500.00	0.913
	CP	MIZUHO NY		05/17/17	0.900	50,000	30	37,500.00	0.913
	CP	GE CO		05/17/17	0.820	50,000	40	45,555.56	0.832
	CP	GE CO		05/17/17	0.820	50,000	40	45,555.56	0.832
	CP	COCA COLA		05/17/17	0.840	50,000	106	123,666.67	0.854
	CP	LIBERTY		05/17/17	1.130	50,000	118	185,194.44	1.150
	CP	LIBERTY		05/17/17	1.130	50,000	118	185,194.44	1.150
	YCD	SUMITOMO	0.850	05/17/17	0.850	50,000	63	74,375.00	0.862
	YCD	SUMITOMO	0.850	05/17/17	0.850	50,000	63	74,375.00	0.862
	YCD	TORONTO	0.850	05/17/17	0.850	50,000	82	96,805.56	0.862
	YCD	TORONTO	0.850	05/17/17	0.850	50,000	82	96,805.56	0.862
	YCD	CIBC	0.970	05/17/17	0.970	50,000	107	144,152.78	0.983
	YCD	CIBC	0.970	05/17/17	0.970	50,000	107	144,152.78	0.983
	YCD	CIBC	0.970	05/17/17	0.970	50,000	107	144,152.78	0.983
	YCD	CIBC	1.000	05/17/17	1.000	50,000	118	163,888.89	1.014
	YCD	CIBC	1.000	05/17/17	1.000	50,000	118	163,888.89	1.014
05/17/17	PURCHASES								
	CP	BNP NY		06/02/17	0.920	50,000			
	CP	BNP NY		06/02/17	0.920	50,000			
	CP	BNP NY		06/05/17	0.920	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/17/17	**PURCHASES (Continued)**								
	TR	NOTE	0.625	09/30/17	0.972	50,000			
	TR	NOTE	0.625	09/30/17	0.972	50,000			
05/18/17	**SALES**								
	TR	NOTE	0.875	06/15/17		50,000	968	1,268,685.63	0.961
	TR	NOTE	0.875	06/15/17		50,000	968	1,268,685.63	0.961
	TR	NOTE	0.875	06/15/17		50,000	968	1,268,685.63	0.961
	TR	NOTE	0.875	06/15/17		50,000	968	1,268,685.63	0.961
05/18/17	**NO REDEMPTIONS**								
05/18/17	**PURCHASES**								
	CP	SOC GEN NY		06/05/17	0.910	50,000			
	CP	SOC GEN NY		06/05/17	0.910	50,000			
	CP	BNP NY		06/23/17	0.940	50,000			
	CP	TOKYO NY		07/19/17	1.050	50,000			
	CP	TOKYO NY		07/19/17	1.050	50,000			
	CP	LIBERTY		10/02/17	1.270	50,000			
	CP	LIBERTY		10/02/17	1.270	50,000			
	CP	GE CTS		10/27/17	1.070	50,000			
	CP	TOYOTA		11/15/17	1.170	50,000			
	CP	TOYOTA		11/15/17	1.170	50,000			
	CP	TOYOTA		11/28/17	1.190	50,000			
	CP	TOYOTA		11/28/17	1.190	50,000			
	DN	FHLB		09/22/17	0.980	50,000			
	DN	FHLB		09/22/17	0.980	50,000			
	DN	FHLB		10/02/17	0.940	50,000			
	DN	FHLB		10/02/17	0.940	50,000			
	TR	BILL		11/02/17	0.971	50,000			
	TR	BILL		11/02/17	0.971	50,000			
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000			
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000			
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000			
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000			
	YCD	TORONTO	1.150	09/22/17	1.150	50,000			
	YCD	TORONTO	1.150	09/22/17	1.150	50,000			
	YCD	CIBC	1.120	10/02/17	1.120	50,000			
	YCD	CIBC	1.120	10/02/17	1.120	50,000			
05/19/17	**REDEMPTIONS**								
	CP	BNP NY		05/19/17	0.940	50,000	29	37,861.11	0.954
	CP	BNP NY		05/19/17	0.940	50,000	29	37,861.11	0.954
	CP	GE CO		05/19/17	0.830	50,000	31	35,736.11	0.842
	CP	GE CO		05/19/17	0.830	50,000	31	35,736.11	0.842

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/19/17	REDEMPTIONS (Continued)								
	CP	SOC GEN NY		05/19/17	0.910	50,000	31	39,180.56	0.923
	CP	SOC GEN NY		05/19/17	0.910	50,000	31	39,180.56	0.923
	CP	TOKYO NY		05/19/17	0.960	50,000	32	42,666.67	0.974
	CP	TOKYO NY		05/19/17	0.960	50,000	32	42,666.67	0.974
	YCD	MIZUHO	0.900	05/19/17	0.900	50,000	30	37,500.00	0.913
	YCD	MIZUHO	0.900	05/19/17	0.900	50,000	30	37,500.00	0.913
	YCD	SUMITOMO	0.920	05/19/17	0.920	50,000	31	39,611.11	0.933
	YCD	SUMITOMO	0.920	05/19/17	0.920	50,000	31	39,611.11	0.933
	YCD	BARCLAYS	1.000	05/19/17	1.000	50,000	32	44,444.44	1.014
	YCD	BARCLAYS	1.000	05/19/17	1.000	50,000	32	44,444.44	1.014
05/19/17	PURCHASES								
	CP	TOKYO NY		06/23/17	1.000	50,000			
	CP	TOKYO NY		06/23/17	1.000	50,000			
	TR	BILL		11/02/17	0.970	50,000			
	TR	BILL		11/02/17	0.970	50,000			
	TR	BILL		11/02/17	0.970	50,000			
	TR	BILL		01/04/18	1.015	50,000			
	TR	BILL		01/04/18	1.015	50,000			
	YCD	SWEDBANK	0.910	06/23/17	0.910	50,000			
	YCD	SWEDBANK	0.910	06/23/17	0.910	50,000			
	YCD	DNB	0.940	06/29/17	0.940	50,000			
	YCD	DNB	0.940	06/29/17	0.940	50,000			
	YCD	BARCLAYS	1.050	07/19/17	1.050	50,000			
	YCD	BARCLAYS	1.050	07/19/17	1.050	50,000			
05/22/17	REDEMPTIONS								
	CP	RABO NY		05/22/17	0.920	50,000	6	7,666.67	0.933
	CP	RABO NY		05/22/17	0.920	50,000	6	7,666.67	0.933
	CP	SOC GEN NY		05/22/17	0.920	50,000	13	16,611.11	0.933
05/22/17	PURCHASES								
	TR	BILL		11/02/17	0.990	50,000			
	TR	BILL		11/02/17	0.990	50,000			
05/23/17	NO REDEMPTIONS								
05/23/17	NO PURCHASES								
05/24/17	NO REDEMPTIONS								
05/24/17	PURCHASES								
	CP	SOC GEN NY		06/02/17	0.900	50,000			
	CP	SOC GEN NY		06/02/17	0.900	50,000			

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/24/17	**PURCHASES (Continued)**								
	CP	BNP NY		06/08/17	0.920	50,000			
	CP	BNP NY		06/08/17	0.920	50,000			
	CP	BNP NY		06/08/17	0.920	50,000			
	CP	TOKYO NY		06/30/17	1.020	50,000			
	CP	TOKYO NY		06/30/17	1.020	50,000			
	DN	FHLB		06/30/17	0.820	50,000			
	DN	FHLB		06/30/17	0.820	50,000			
	DN	IBRD		10/02/17	1.000	50,000			
	DN	IBRD		10/02/17	1.000	50,000			
	DN	FHLMC		11/28/17	1.010	50,000			
	DN	FHLMC		11/28/17	1.010	50,000			
	YCD	SUMITOMO	0.920	06/23/17	0.920	50,000			
	YCD	SUMITOMO	0.920	06/23/17	0.920	50,000			
	YCD	NORINCHUK	0.960	06/30/17	0.960	50,000			
	YCD	NORINCHUK	0.960	06/30/17	0.960	50,000			
	YCD	MONTREAL	1.150	09/01/17	1.150	50,000			
	YCD	MONTREAL	1.150	09/01/17	1.150	50,000			
05/25/17	**REDEMPTIONS**								
	TR	BILL		05/25/17	0.668	50,000	364	337,458.33	0.681
	TR	BILL		05/25/17	0.668	50,000	364	337,458.33	0.681
	TR	BILL		05/25/17	0.675	50,000	364	341,250.00	0.689
	TR	BILL		05/25/17	0.675	50,000	364	341,250.00	0.689
	TR	BILL		05/25/17	0.693	50,000	364	350,097.22	0.707
	TR	BILL		05/25/17	0.693	50,000	364	350,097.22	0.707
05/25/17	**PURCHASES**								
	CD	MUFG UNION	1.030	09/01/17	1.030	50,000			
	CD	MUFG UNION	1.030	09/01/17	1.030	50,000			
	CP	DISNEY		06/30/17	0.820	50,000			
	CP	DISNEY		06/30/17	0.820	50,000			
	CP	GE CO		06/30/17	0.850	50,000			
	CP	GE CO		06/30/17	0.850	50,000			
	CP	SOC GEN NY		06/30/17	0.900	50,000			
	CP	SOC GEN NY		06/30/17	0.900	50,000			
	CP	CIBC HLD		07/03/17	0.970	50,000			
	CP	CIBC HLD		07/03/17	0.970	50,000			
	CP	BNP NY		08/01/17	0.940	50,000			
	CP	BNP NY		08/01/17	0.940	50,000			
	CP	TOYOTA		08/07/17	1.030	50,000			
	CP	TOYOTA		08/07/17	1.030	50,000			
	CP	JPM LLC		10/23/17	1.170	50,000			
	CP	JPM LLC		10/23/17	1.170	50,000			
	CP	TOYOTA		11/01/17	1.170	50,000			
	CP	TOYOTA		11/01/17	1.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/25/17	PURCHASES (Continued)								
	DEB	FHLB	1.340	07/01/19	1.340	50,000			
	DN	FHLB		06/30/17	0.820	50,000			
	DN	IBRD		09/29/17	1.000	50,000			
	DN	IBRD		09/29/17	1.000	50,000			
	DN	FHLB		10/27/17	0.960	50,000			
	DN	FHLB		10/27/17	0.960	50,000			
	DN	FHLMC		11/28/17	1.010	50,000			
	DN	FHLMC		11/28/17	1.010	50,000			
	SBA FR	POOL #509993	1.250	05/25/42	1.250	23,449			
	TR	NOTE	0.625	09/30/17	0.994	50,000			
	TR	NOTE	0.625	09/30/17	0.994	50,000			
	TR	NOTE	0.625	09/30/17	0.994	50,000			
	TR	NOTE	0.625	09/30/17	0.994	50,000			
	TR	BILL		05/24/18	1.110	50,000			
	TR	BILL		05/24/18	1.110	50,000			
	TR	BILL		05/24/18	1.118	50,000			
	TR	BILL		05/24/18	1.118	50,000			
	TR	BILL		05/24/18	1.128	50,000			
	TR	BILL		05/24/18	1.128	50,000			
	TR	BILL		05/24/18	1.140	50,000			
	TR	BILL		05/24/18	1.140	50,000			
	YCD	NORINCHUK	0.960	06/30/17	0.960	50,000			
	YCD	NORINCHUK	0.960	06/30/17	0.960	50,000			
	YCD	TOKYO-MIT	1.000	06/30/17	1.000	50,000			
	YCD	TOKYO-MIT	1.000	06/30/17	1.000	50,000			
	YCD	SUMITOMO	0.930	07/03/17	0.930	50,000			
	YCD	SUMITOMO	0.930	07/03/17	0.930	50,000			
	YCD	SUMITOMO	0.930	07/03/17	0.930	50,000			
	YCD	TORONTO	1.110	09/01/17	1.110	50,000			
	YCD	TORONTO	1.110	09/01/17	1.110	50,000			
	YCD	LLOYDS	1.150	09/01/17	1.150	50,000			
	YCD	LLOYDS	1.150	09/01/17	1.150	50,000			
	YCD	RB CANADA	1.240	12/01/17	1.240	50,000			
	YCD	RB CANADA	1.240	12/01/17	1.240	50,000			
05/26/17	REDEMPTIONS								
	CD	CITIBANK	1.200	05/26/17	1.200	50,000	184	306,666.67	1.217
	CD	CITIBANK	1.200	05/26/17	1.200	50,000	184	306,666.67	1.217
	CD	CITIBANK	1.200	05/26/17	1.200	50,000	184	306,666.67	1.217
	CD	CITIBANK	1.200	05/26/17	1.200	50,000	184	306,666.67	1.217
	CD	US BANK	0.960	05/26/17	0.960	50,000	204	272,000.00	0.973
	CD	US BANK	0.960	05/26/17	0.960	50,000	204	272,000.00	0.973
	CD	CITIBANK	1.110	05/26/17	1.110	50,000	204	314,500.00	1.125
	CD	CITIBANK	1.110	05/26/17	1.110	50,000	204	314,500.00	1.125
	CD	BOWEST	1.200	05/26/17	1.200	50,000	204	340,000.00	1.217
	CD	BOWEST	1.200	05/26/17	1.200	50,000	204	340,000.00	1.217

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/17	REDEMPTIONS (Continued)								
	CD FR	WELLS FGO	1.053	05/26/17	1.053	50,000	402	703,296.16	1.277
	CD FR	WELLS FGO	1.053	05/26/17	1.053	50,000	402	703,296.16	1.277
	CP	JPM LLC		05/26/17	1.100	50,000	142	216,944.44	1.120
	CP	JPM LLC		05/26/17	1.100	50,000	142	216,944.44	1.120
	CP	RABO NY		05/26/17	1.060	50,000	149	219,361.11	1.079
	CP	RABO NY		05/26/17	1.060	50,000	149	219,361.11	1.079
	CP	JPM LLC		05/26/17	1.060	50,000	206	303,277.78	1.081
	CP	JPM LLC		05/26/17	1.060	50,000	206	303,277.78	1.081
	DN	IBRD		05/26/17	0.530	50,000	92	67,722.22	0.538
	DN	IBRD		05/26/17	0.530	50,000	92	67,722.22	0.538
	DN	IBRD		05/26/17	0.580	50,000	142	114,388.89	0.589
	DN	IBRD		05/26/17	0.580	50,000	142	114,388.89	0.589
	DN	FNMA		05/26/17	0.550	50,000	148	113,055.56	0.559
	DN	FNMA		05/26/17	0.550	50,000	148	113,055.56	0.559
	DN	FHLB		05/26/17	0.580	50,000	156	125,666.67	0.590
	DN	FHLB		05/26/17	0.580	50,000	156	125,666.67	0.590
	DN	IBRD		05/26/17	0.680	50,000	158	149,222.22	0.692
	DN	IBRD		05/26/17	0.680	50,000	158	149,222.22	0.692
	DN	IBRD		05/26/17	0.650	50,000	163	147,152.78	0.661
	DN	IBRD		05/26/17	0.650	50,000	163	147,152.78	0.661
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	164	132,111.11	0.590
	DN	FHLB		05/26/17	0.580	50,000	165	132,916.67	0.590
	DN	FHLB		05/26/17	0.580	50,000	165	132,916.67	0.590
	DN	FNMA		05/26/17	0.550	50,000	178	135,972.22	0.559
	DN	FNMA		05/26/17	0.550	50,000	178	135,972.22	0.559
	DN	FNMA		05/26/17	0.570	50,000	192	152,000.00	0.580
	DN	FNMA		05/26/17	0.570	50,000	192	152,000.00	0.580
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000	92	126,500.00	1.004
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000	92	126,500.00	1.004
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000	92	126,500.00	1.004
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000	92	126,500.00	1.004
	YCD	MONTREAL	0.850	05/26/17	0.850	50,000	93	109,791.67	0.862
	YCD	MONTREAL	0.850	05/26/17	0.850	50,000	93	109,791.67	0.862
	YCD	CIBC	1.000	05/26/17	1.000	50,000	123	170,833.33	1.014
	YCD	CIBC	1.000	05/26/17	1.000	50,000	123	170,833.33	1.014
	YCD	SE BANKEN	1.000	05/26/17	1.000	50,000	123	170,833.33	1.014
	YCD	SE BANKEN	1.000	05/26/17	1.000	50,000	123	170,833.33	1.014
	YCD	SWEDBANK	1.010	05/26/17	1.010	50,000	127	178,152.78	1.024
	YCD	SWEDBANK	1.010	05/26/17	1.010	50,000	127	178,152.78	1.024
	YCD	CIBC	1.100	05/26/17	1.100	50,000	158	241,388.89	1.115
	YCD	CIBC	1.100	05/26/17	1.100	50,000	158	241,388.89	1.115

INVESTMENT TRANSACTIONS

DATE	a/ TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/26/17	**REDEMPTIONS (Continued)**								
	YCD	TORONTO	0.990	05/26/17	0.990	50,000	204	280,500.00	1.004
	YCD	TORONTO	0.990	05/26/17	0.990	50,000	204	280,500.00	1.004
	YCD	CB AUS	1.200	05/26/17	1.200	50,000	290	483,333.33	1.217
	YCD	CB AUS	1.200	05/26/17	1.200	50,000	290	483,333.33	1.217
05/26/17	**PURCHASES**								
	CP	GE CO		06/30/17	0.890	50,000			
	CP	GE CO		06/30/17	0.890	50,000			
	CP	GE CO		06/30/17	0.890	50,000			
	CP	GE CO		06/30/17	0.890	50,000			
	CP	TOKYO NY		07/03/17	1.030	50,000			
	CP	TOKYO NY		07/03/17	1.030	50,000			
	CP	TOKYO NY		07/03/17	1.030	50,000			
	DN	IBRD		10/27/17	1.000	50,000			
	DN	IBRD		10/27/17	1.000	50,000			
	TR	NOTE	1.250	04/30/19	1.287	50,000			
	TR	NOTE	1.250	04/30/19	1.287	50,000			
	TR	NOTE	1.250	04/30/19	1.287	50,000			
	TR	NOTE	1.250	04/30/19	1.287	50,000			
05/30/17	**REDEMPTIONS**								
	CP	MIZUHO NY		05/30/17	0.900	50,000	33	41,250.00	0.913
	CP	MIZUHO NY		05/30/17	0.900	50,000	33	41,250.00	0.913
	CP	SOC GEN NY		05/30/17	0.990	50,000	69	94,875.00	1.006
	CP	SOC GEN NY		05/30/17	0.990	50,000	69	94,875.00	1.006
	YCD	TOKYO-MIT	1.000	05/30/17	1.000	50,000	75	104,166.67	1.014
	YCD	TOKYO-MIT	1.000	05/30/17	1.000	50,000	75	104,166.67	1.014
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000	96	113,333.33	0.862
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000	96	113,333.33	0.862
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000	96	113,333.33	0.862
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000	96	113,333.33	0.862
05/30/17	**NO PURCHASES**								
05/31/17	**REDEMPTIONS**								
	CP	GE CO		05/31/17	0.830	50,000	34	39,194.44	0.842
	CP	GE CO		05/31/17	0.830	50,000	34	39,194.44	0.842
	TR	NOTE	0.625	05/31/17	0.676	50,000	707	653,336.32	0.675
	TR	NOTE	0.625	05/31/17	0.676	50,000	707	653,336.32	0.675
	TR	NOTE	0.625	05/31/17	0.676	50,000	707	653,336.32	0.675
	TR	NOTE	0.625	05/31/17	0.676	50,000	707	653,336.32	0.675
	TR	NOTE	0.625	05/31/17	0.718	50,000	716	702,036.37	0.717
	TR	NOTE	0.625	05/31/17	0.718	50,000	716	702,036.37	0.717
	TR	NOTE	0.625	05/31/17	0.721	50,000	723	711,919.40	0.720
	TR	NOTE	0.625	05/31/17	0.721	50,000	723	711,919.40	0.720

INVESTMENT TRANSACTIONS

DATE	TYPE a/	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
05/31/17	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.625	05/31/17	0.680	50,000	727	676,272.20	0.680
	TR	NOTE	0.625	05/31/17	0.680	50,000	727	676,272.20	0.680
	TR	NOTE	0.625	05/31/17	0.680	50,000	727	676,272.20	0.680
	TR	NOTE	0.625	05/31/17	0.680	50,000	727	676,272.20	0.680
05/31/17	**PURCHASES**								
	CD	BOWEST	1.350	11/01/17	1.350	50,000			
	CD	BOWEST	1.350	11/01/17	1.350	50,000			
	CP	GE CO		06/08/17	0.810	50,000			
	CP	TOKYO NY		07/11/17	1.060	50,000			
	CP	TOKYO NY		07/11/17	1.060	50,000			
	CP	MICROSOFT		08/02/17	0.930	50,000			
	CP	MICROSOFT		08/02/17	0.930	50,000			
	CP	MIZUHO NY		08/16/17	1.040	50,000			
	CP	MIZUHO NY		08/16/17	1.040	50,000			

FOOTNOTES

<u>a/</u> 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

<u>b/</u> Industry standard purchase yield calculation

<u>c/</u> Repurchase Agreement

<u>d/</u> Par amount of securities purchased, sold or redeemed

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

<u>f/</u> Repurchase Agreement against Reverse Repurchase Agreement

<u>g/</u> Outright purchase against Reverse Repurchase Agreement

<u>h/</u> Security "SWAP" transactions

<u>i/</u> 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	03/02/17	0.540	13,000,000.00	06/01/17
New Omni Bank, NA	03/16/17	0.790	5,000,000.00	06/15/17
New Omni Bank, NA	02/23/17	0.680	2,000,000.00	08/24/17
New Omni Bank, NA	04/05/17	0.910	5,000,000.00	10/04/17
New Omni Bank, NA	04/20/17	0.940	4,000,000.00	10/19/17
New Omni Bank, NA	04/27/17	0.980	5,000,000.00	10/26/17
AUBURN				
Community 1st Bank	03/17/17	0.960	2,000,000.00	09/15/17
Community 1st Bank	04/12/17	0.990	5,000,000.00	10/11/17
BREA				
Pacific Western Bank	01/25/17	0.620	40,000,000.00	07/26/17
Pacific Western Bank	02/22/17	0.670	50,000,000.00	08/23/17
Pacific Western Bank	03/15/17	0.920	40,000,000.00	09/13/17
Pacific Western Bank	04/07/17	0.930	10,000,000.00	10/06/17
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
BUENA PARK				
Uniti Bank	01/04/17	0.630	3,000,000.00	07/05/17
Uniti Bank	02/10/17	0.640	3,000,000.00	08/11/17
Uniti Bank	03/08/17	0.850	2,000,000.00	09/06/17
CERRITOS				
First Choice Bank	03/17/17	0.770	20,000,000.00	06/16/17
CHICO				
Golden Valley Bank	05/05/17	0.880	8,000,000.00	08/04/17
Tri Counties Bank	03/08/17	0.760	50,000,000.00	06/07/17
DIAMOND BAR				
Prospectors Federal Credit Union	03/09/17	0.880	4,000,000.00	09/07/17
DOWNEY				
Financial Partners Credit Union	04/05/17	0.940	10,000,000.00	10/04/17
EL CENTRO				
Community Valley Bank	02/17/17	0.680	3,000,000.00	08/18/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
FOLSOM				
Folsom Lake Bank	04/12/17	0.840	1,500,000.00	07/12/17
Folsom Lake Bank	04/28/17	0.850	3,500,000.00	07/28/17
Folsom Lake Bank	05/31/17	0.960	3,000,000.00	08/30/17
SAFE Credit Union	12/02/16	0.650	5,000,000.00	06/02/17
SAFE Credit Union	01/11/17	0.630	20,000,000.00	07/12/17
GARDEN GROVE				
US Metro Bank	12/12/16	0.630	10,000,000.00	06/14/17
US Metro Bank	02/22/17	0.670	5,000,000.00	08/23/17
GLENDALE				
Americas United Bank	04/19/17	0.850	4,500,000.00	07/19/17
GOLETA				
Community West Bank	12/01/16	0.640	14,000,000.00	06/01/17
Community West Bank	04/12/17	0.840	13,000,000.00	07/12/17
Community West Bank	01/19/17	0.640	13,000,000.00	07/20/17
Community West Bank	05/24/17	1.070	13,000,000.00	11/15/17
IRVINE				
Banc of California, NA	04/20/17	0.860	50,000,000.00	07/20/17
Banc of California, NA	04/20/17	0.860	100,000,000.00	07/20/17
Banc of California, NA	04/20/17	0.860	100,000,000.00	07/20/17
CommerceWest Bank	03/10/17	0.750	5,000,000.00	06/09/17
CommerceWest Bank	04/13/17	0.830	5,000,000.00	07/13/17
CommerceWest Bank	04/28/17	0.830	5,000,000.00	07/28/17
First Foundation Bank	04/06/17	0.830	44,000,000.00	07/06/17
First Foundation Bank	04/21/17	0.840	50,000,000.00	07/21/17
First Foundation Bank	05/25/17	0.960	42,000,000.00	08/24/17
Pacific Enterprise Bank	12/01/16	0.640	25,000,000.00	06/01/17
Pacific Premier Bank	03/09/17	0.760	25,000,000.00	06/08/17
Pacific Premier Bank	05/18/17	1.040	10,000,000.00	11/16/17
LODI				
Farmers & Merchants Bk Cen CA	03/08/17	0.760	20,000,000.00	06/07/17
Farmers & Merchants Bk Cen CA	01/11/17	0.600	25,000,000.00	07/12/17
Farmers & Merchants Bk Cen CA	01/13/17	0.620	35,000,000.00	07/12/17
Farmers & Merchants Bk Cen CA	04/20/17	0.860	35,000,000.00	07/20/17
Farmers & Merchants Bk Cen CA	03/01/17	0.710	35,000,000.00	08/30/17
LOS ANGELES				
Bank Leumi USA	04/07/17	0.850	25,000,000.00	07/07/17
Bank Leumi USA	04/19/17	0.870	30,000,000.00	07/19/17
Bank Leumi USA	05/03/17	0.870	20,000,000.00	08/02/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Bank of Hope	03/10/17	0.770	75,000,000.00	06/09/17
Bank of Hope	04/14/17	0.850	45,000,000.00	07/14/17
Bank of Hope	04/06/17	0.940	90,000,000.00	10/05/17
Bank of Hope	05/31/17	1.100	90,000,000.00	11/29/17
California United Bank	04/07/17	0.830	10,000,000.00	07/07/17
Commonwealth Business Bank	02/17/17	0.680	18,000,000.00	08/18/17
Commonwealth Business Bank	03/10/17	0.880	8,500,000.00	09/08/17
Commonwealth Business Bank	03/17/17	0.930	10,000,000.00	09/15/17
Commonwealth Business Bank	04/07/17	0.930	15,000,000.00	10/06/17
Commonwealth Business Bank	04/28/17	0.980	15,000,000.00	10/27/17
Commonwealth Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
CTBC Bank Corp. (USA)	04/05/17	0.790	50,000,000.00	07/05/17
CTBC Bank Corp. (USA)	04/27/17	0.830	60,000,000.00	07/27/17
Hanmi Bank	02/02/17	0.650	30,000,000.00	08/03/17
Hanmi Bank	04/05/17	0.910	30,000,000.00	10/04/17
Hanmi Bank	05/17/17	1.030	25,000,000.00	11/15/17
Hanmi Bank	05/18/17	1.040	25,000,000.00	11/15/17
Manufacturers Bank	03/09/17	0.780	50,000,000.00	06/08/17
Manufacturers Bank	01/06/17	0.670	100,000,000.00	07/07/17
Manufacturers Bank	04/14/17	0.850	50,000,000.00	07/14/17
Manufacturers Bank	05/11/17	0.940	35,000,000.00	08/10/17
Open Bank	12/08/16	0.640	10,000,000.00	06/08/17
Open Bank	12/14/16	0.640	10,000,000.00	06/14/17
Open Bank	01/04/17	0.630	14,000,000.00	07/05/17
Open Bank	05/10/17	1.030	10,000,000.00	11/08/17
Opus Bank	01/27/17	0.660	10,000,000.00	07/28/17
Pacific City Bank	12/08/16	0.640	30,000,000.00	06/08/17
Pacific City Bank	01/06/17	0.650	30,000,000.00	07/07/17
Pacific City Bank	05/10/17	0.900	40,000,000.00	08/09/17
Pacific Commerce Bank	03/17/17	0.930	10,000,000.00	09/15/17
Preferred Bank	03/16/17	0.940	15,000,000.00	09/14/17
Preferred Bank	03/24/17	0.900	30,000,000.00	09/22/17
Premier Business Bank	03/29/17	0.920	10,000,000.00	09/27/17
Woori America Bank	12/14/16	0.660	20,000,000.00	06/14/17
Woori America Bank	12/16/16	0.670	10,000,000.00	06/14/17
Woori America Bank	01/13/17	0.640	10,000,000.00	07/14/17
MONTEREY				
1st Capital Bank	03/09/17	0.880	1,000,000.00	09/07/17
OAKDALE				
Oak Valley Community Bank	03/02/17	0.560	3,500,000.00	06/01/17
OAKLAND				
Beneficial State Bank	04/06/17	0.840	15,000,000.00	07/06/17
Beneficial State Bank	04/14/17	0.860	25,000,000.00	07/14/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
California Bank of Commerce	12/09/16	0.660	10,000,000.00	06/09/17
California Bank of Commerce	04/12/17	0.840	13,500,000.00	07/12/17
California Bank of Commerce	05/10/17	0.920	5,000,000.00	08/09/17
California Bank of Commerce	02/09/17	0.660	5,000,000.00	08/10/17
Community Bank of the Bay	12/02/16	0.640	5,000,000.00	06/02/17
Metropolitan Bank	02/23/17	0.680	1,000,000.00	08/24/17
Metropolitan Bank	03/09/17	0.860	6,000,000.00	09/07/17
Metropolitan Bank	04/13/17	0.950	3,000,000.00	10/12/17
ORANGE				
Grandpoint Bank	04/13/17	0.850	50,000,000.00	07/13/17
Grandpoint Bank	04/27/17	0.860	25,000,000.00	07/27/17
Grandpoint Bank	05/04/17	0.900	50,000,000.00	08/03/17
PALOS VERDES ESTATES				
Malaga Bank, FSB	04/06/17	0.810	5,000,000.00	07/06/17
Malaga Bank, FSB	04/21/17	0.820	46,000,000.00	07/21/17
Malaga Bank, FSB	04/28/17	0.830	9,000,000.00	07/28/17
Malaga Bank, FSB	05/04/17	0.880	10,000,000.00	08/03/17
PASADENA				
American Plus Bank, NA	12/08/16	0.640	2,000,000.00	06/15/17
American Plus Bank, NA	12/15/16	0.670	2,240,000.00	06/15/17
American Plus Bank, NA	01/04/17	0.630	3,000,000.00	07/05/17
American Plus Bank, NA	01/18/17	0.620	3,000,000.00	07/19/17
American Plus Bank, NA	02/23/17	0.680	1,000,000.00	08/30/17
American Plus Bank, NA	05/24/17	0.920	500,000.00	08/30/17
Community Bank	03/15/17	0.770	35,000,000.00	06/14/17
Community Bank	04/14/17	0.850	25,000,000.00	07/14/17
Community Bank	05/11/17	0.940	25,000,000.00	08/10/17
Community Bank	03/08/17	0.870	30,000,000.00	09/06/17
Community Bank	04/07/17	0.950	25,000,000.00	10/06/17
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
East West Bank	04/13/17	0.850	50,000,000.00	07/13/17
East West Bank	04/19/17	0.850	175,000,000.00	07/19/17
East West Bank	05/05/17	0.900	75,000,000.00	08/04/17
EverTrust Bank	03/03/17	0.650	20,000,000.00	06/02/17
EverTrust Bank	03/08/17	0.740	30,000,000.00	06/21/17
EverTrust Bank	05/17/17	0.900	10,000,000.00	08/16/17
Wescom Central Credit Union	03/16/17	0.820	50,000,000.00	06/15/17
Wescom Central Credit Union	04/06/17	0.840	25,000,000.00	07/06/17
Wescom Central Credit Union	04/26/17	0.840	50,000,000.00	07/26/17
Wescom Central Credit Union	05/18/17	0.950	50,000,000.00	08/17/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	03/02/17	0.560	20,000,000.00	06/01/17
Bank of the Sierra	03/09/17	0.780	20,000,000.00	06/08/17
Bank of the Sierra	04/12/17	0.840	20,000,000.00	07/12/17
Bank of the Sierra	04/21/17	0.840	20,000,000.00	07/21/17
Bank of the Sierra	05/04/17	0.900	20,000,000.00	08/03/17
Bank of the Sierra	05/25/17	0.960	20,000,000.00	08/24/17
RANCHO CORDOVA				
American River Bank	12/08/16	0.660	7,500,000.00	06/08/17
American River Bank	12/15/16	0.690	2,500,000.00	06/15/17
American River Bank	01/04/17	0.650	4,500,000.00	07/05/17
American River Bank	01/18/17	0.640	2,500,000.00	07/19/17
American River Bank	02/02/17	0.670	2,500,000.00	08/03/17
American River Bank	04/19/17	0.850	3,000,000.00	08/16/17
American River Bank	05/18/17	1.060	6,500,000.00	11/16/17
REDDING				
Cornerstone Community Bank	05/31/17	0.940	7,000,000.00	08/30/17
Cornerstone Community Bank	04/26/17	0.960	9,000,000.00	10/25/17
REDWOOD CITY				
Provident Credit Union	03/02/17	0.540	20,000,000.00	06/01/17
Provident Credit Union	04/20/17	0.840	40,000,000.00	07/20/17
Provident Credit Union	04/26/17	0.810	40,000,000.00	07/26/17
Provident Credit Union	03/10/17	0.880	20,000,000.00	09/08/17
Provident Credit Union	03/15/17	0.920	20,000,000.00	09/13/17
Provident Credit Union	04/13/17	0.950	20,000,000.00	10/12/17
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
RICHMOND				
Mechanics Bank	03/09/17	0.780	20,000,000.00	06/08/17
Mechanics Bank	04/12/17	0.840	20,000,000.00	07/12/17
Mechanics Bank	04/20/17	0.860	20,000,000.00	07/20/17
Mechanics Bank	05/11/17	0.940	20,000,000.00	08/10/17
ROCKLIN				
Five Star Bank	12/01/16	0.620	25,000,000.00	06/01/17
Five Star Bank	04/05/17	0.770	5,000,000.00	07/05/17
Five Star Bank	04/12/17	0.820	2,000,000.00	07/05/17
Five Star Bank	04/05/17	0.910	5,000,000.00	10/04/17
ROSEMEAD				
Pacific Alliance Bank	04/12/17	0.960	4,000,000.00	10/11/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Umpqua Bank	03/23/17	0.810	20,000,000.00	06/22/17
Umpqua Bank	03/15/17	0.940	100,000,000.00	09/13/17
Umpqua Bank	05/11/17	1.060	50,000,000.00	11/09/17
SACRAMENTO				
Merchants National Bank of Sacramento	01/04/17	0.650	2,000,000.00	07/05/17
Merchants National Bank of Sacramento	02/01/17	0.660	4,000,000.00	08/02/17
Merchants National Bank of Sacramento	05/31/17	1.100	4,000,000.00	11/29/17
River City Bank	12/02/16	0.640	15,000,000.00	06/02/17
River City Bank	03/15/17	0.770	25,000,000.00	06/14/17
River City Bank	01/20/17	0.650	15,000,000.00	07/21/17
River City Bank	05/11/17	1.060	20,000,000.00	11/09/17
River City Bank	05/19/17	1.030	35,000,000.00	11/17/17
Schools Financial Credit Union	05/31/17	0.940	30,000,000.00	08/30/17
SAN DIEGO				
Bofl Federal Bank	03/16/17	0.790	25,000,000.00	06/15/17
California Coast Credit Union	01/19/17	0.620	25,000,000.00	07/20/17
California Coast Credit Union	02/28/17	0.660	25,000,000.00	08/30/17
California Coast Credit Union	05/31/17	1.100	25,000,000.00	11/29/17
Mission Federal Credit Union	04/14/17	0.830	10,000,000.00	07/14/17
San Diego County Credit Union	03/02/17	0.520	50,000,000.00	06/01/17
San Diego County Credit Union	03/16/17	0.770	50,000,000.00	06/15/17
San Diego County Credit Union	01/05/17	0.610	50,000,000.00	07/06/17
San Diego County Credit Union	01/12/17	0.590	50,000,000.00	07/13/17
San Diego County Credit Union	02/15/17	0.640	50,000,000.00	08/16/17
San Diego County Credit Union	05/18/17	0.910	50,000,000.00	09/07/17
Western Alliance Bank	12/09/16	0.660	50,000,000.00	06/09/17
Western Alliance Bank	12/16/16	0.670	50,000,000.00	06/16/17
Western Alliance Bank	01/04/17	0.650	35,000,000.00	07/05/17
Western Alliance Bank	01/05/17	0.650	25,000,000.00	07/05/17
Western Alliance Bank	05/11/17	1.040	65,000,000.00	11/09/17
Western Alliance Bank	05/17/17	1.030	75,000,000.00	11/15/17
SAN FRANCISCO				
Bank of San Francisco	12/16/16	0.670	10,000,000.00	06/16/17
First Republic Bank	02/01/17	0.670	150,000,000.00	08/02/17
First Republic Bank	05/18/17	1.060	150,000,000.00	11/16/17
Mission National Bank	01/04/17	0.650	15,000,000.00	07/05/17
Mission National Bank	01/26/17	0.640	5,000,000.00	07/27/17
Presidio Bank	05/03/17	0.850	10,000,000.00	08/02/17
Presidio Bank	02/16/17	0.700	10,000,000.00	08/17/17
Trans Pacific National Bank	03/17/17	0.790	3,000,000.00	06/16/17
Trans Pacific National Bank	04/21/17	0.840	2,000,000.00	07/21/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	12/16/16	0.670	15,000,000.00	06/16/17
Heritage Bank of Commerce	01/19/17	0.640	50,000,000.00	07/20/17
Meriwest Credit Union	04/20/17	0.870	40,000,000.00	07/20/17
SAN RAMON				
Tri-Valley Bank	05/18/17	0.950	6,000,000.00	08/17/17
Tri-Valley Bank	03/10/17	0.910	4,000,000.00	09/08/17
Tri-Valley Bank	03/24/17	0.900	3,000,000.00	09/08/17
SANTA CLARITA				
Bank of Santa Clarita	04/07/17	0.950	15,000,000.00	10/06/17
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
SANTA ROSA				
First Community Bank	03/15/17	0.750	20,000,000.00	06/14/17
First Community Bank	03/16/17	0.790	25,000,000.00	06/14/17
Summit State Bank	12/02/16	0.640	12,000,000.00	06/02/17
Summit State Bank	12/16/16	0.670	7,000,000.00	06/16/17
Summit State Bank	04/14/17	0.850	14,000,000.00	07/14/17
Summit State Bank	04/21/17	0.840	7,500,000.00	07/21/17
Summit State Bank	05/03/17	0.850	8,000,000.00	08/02/17
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/31/17	1.100	19,000,000.00	11/29/17
VACAVILLE				
Travis Credit Union	12/02/16	0.640	50,000,000.00	06/02/17
Travis Credit Union	01/05/17	0.650	50,000,000.00	07/06/17
Travis Credit Union	04/12/17	0.980	25,000,000.00	10/11/17
WATSONVILLE				
Santa Cruz County Bank	04/14/17	0.830	10,000,000.00	07/14/17
Santa Cruz County Bank	05/18/17	0.920	10,000,000.00	08/17/17
WEST SACRAMENTO				
Community Business Bank	12/08/16	0.640	3,000,000.00	06/08/17
Community Business Bank	04/13/17	0.830	3,000,000.00	07/13/17
Community Business Bank	02/10/17	0.640	4,000,000.00	08/11/17
Community Business Bank	03/16/17	0.940	5,000,000.00	09/14/17
Community Business Bank	04/26/17	0.960	3,000,000.00	10/25/17
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
TOTAL TIME DEPOSITS MAY 2017			**5,495,240,000.00**	

BANK DEMAND DEPOSITS
MAY 2017
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 819,845	$ 4,369,489
2	940,403	3,018,030
3	867,056	3,717,474
4	814,643	3,758,334
5	884,333	3,449,355
6	884,333	3,449,355
7	884,333	3,449,355
8	702,105	2,728,920
9	749,306	2,604,408
10	708,869	2,631,604
11	816,379	2,710,020
12	820,636	3,004,044
13	820,636	3,004,044
14	820,636	3,004,044
15	892,928	1,340,566
16	791,794	1,075,256
17	759,967	1,024,090
18	763,733	1,152,052
19	820,806	2,270,010
20	820,806	2,270,010
21	820,806	2,270,010
22	778,061	1,725,925
23	862,978	1,324,373
24	793,388	1,142,498
25	699,176	1,079,203
26	524,157	2,184,168
27	524,157	2,184,168
28	524,157	2,184,168
29	524,157	2,184,168
30	636,553	1,197,985
31	1,002,022	1,001,208

AVERAGE DOLLAR DAYS $776,553 a/

a/ The prescribed bank balance for May was $741,200. This consisted of $640,800 in compensating balances for services, balances for uncollected funds of $102,800 and a deduction of $2,400 for May delayed deposit credit.

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

1815

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on May 17, 2017, has determined and designated the amount of money available for deposit and investment as of May 10, 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: $ 640,800,000

The active noninterest-bearing bank accounts designation constitutes a calendar month average balance. For purposes of computing the compensating balances, the Treasurer shall exclude from the daily balances any amounts contained therein as a result of nondelivery of securities purchased for "cash" for the Pooled Money Investment Account and shall adjust for any deposits not credited by the bank as of the date of deposit. The balances in such accounts may fall below the above amount provided that the balances computed by dividing the sum of daily balances of that calendar month by the number of days in the calendar month reasonably approximates that amount. The balances may exceed this amount during heavy collection periods or in anticipation of large impending warrant presentations to the Treasury, but the balances are to be maintained in such a manner as to realize the maximum return consistent with safe and prudent treasury management.

2. In accordance with law, for investment in securities authorized by section 16430, Government Code, or in term interest-bearing deposits in banks and savings and loan associations as follows:

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	5/15/2017	5/19/2017	$ (1,038,400,000)	$ (1,015,400,000)	$ 5,515,200,000	$ 4,499,800,000
(2)	5/22/2017	5/26/2017	$ 3,103,900,000	$ 2,088,500,000	$ 5,515,200,000	$ 7,603,700,000
(3)	5/29/2017	6/2/2017	$ (2,283,200,000)	$ (194,700,000)	$ 5,515,200,000	$ 5,320,500,000
(4)	6/5/2017	6/9/2017	$ (874,900,000)	$ (1,069,600,000)	$ 5,515,200,000	$ 4,445,600,000
(5)	6/12/2017	6/16/2017	$ 7,532,900,000	$ 6,463,300,000	$ 5,515,200,000	$ 11,978,500,000
(6)	6/19/2017	6/23/2017	$ 776,300,000	$ 7,239,600,000	$ 5,515,200,000	$ 12,754,800,000

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 $ 640,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Dated: May 17, 2017
* Government Code

Member

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 6/30/17
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,206,766.63
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,471,846.91
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,739.25
	LAIF TOTAL	$42,717,352.79

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 6/30/17
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
							PSI Non-Trading Total	**$0.00**	**$0.00**	**$0.00**
							Totals	**$0.00**	**$0.00**	**$0.00**