COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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April 28, 2017

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

In March 2017, the County's Treasury Pool Earnings Rate was 1.21%. Short term investment yields continued to improve in the month, and we look for continued improvements in the capital markets for the remainder of the year.

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

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

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

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

JK:NI:bp

Attachments

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

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS FOR MARCH 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 MARCH 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 MARCH 2017

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detail report of transactions with future settlement dates

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

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 3/31/17		
At Cost	$ 29,660,443,434	$ 109,185,268
At Market	$ 29,461,591,318	$ 106,928,891
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	12.73%	22.90%
United States Government and Agency Obligations	57.57%	34.14%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	29.30%	0.00%
Municipal Obligations	0.24%	3.91%
Corporate and Deposit Notes	0.16%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	39.05%
1-60 days	35.62%	0.00%
61 days-1 year	14.43%	62.02%
Over 1 year	49.95%	37.98%
Weighted Average Days to Maturity	673	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at March 31, 2017:

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	29.30%
Corporate and Deposit Notes	A-1+	P-1	F1	0.08%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa2	AA	0.24%
Negotiable Certificates of Deposit	A-1	P-1	F1	12.73%
U.S. Agency Securities	AA+	Aaa	AAA	52.79%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.43%
U.S. Treasury Bills	AA+	Aaa	AAA	3.35%
				100.00%
SPI				
Local Agency Investment Fund	Not rated	Not rated	Not rated	39.05%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa2	AA	3.91%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	22.90%
U.S. Agency Securities	AA+	Aaa	AAA	34.14%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

MARCH 31, 2017

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 3/31/17	$ 29,660,443,434
Market Value at 3/31/17	$ 29,461,591,318
Average Daily Balance	$ 27,991,451,147
Gains and Losses:	
For the Month	$ 244,445
For the Past 12 Months	$ 6,075,024
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 28,972,605
Earnings for the Past 12 Months	$ 275,017,282
Earnings Rate for the Month	1.21%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF MARCH 31, 2017

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	118,835,621.18	
Bank of the West - Concentration	$	41,055,648.81	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	53,547,996.71	(B)
Union Bank- Concentration	$	539,675.51	
Wells Fargo - Concentration	$	2,293,455.63	
Total Ledger Balance for all Banks	$	216,272,397.84	

(A) $40.361 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR MARCH 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 March 2017

Total Deposits	$ 6,237,681,455.66
Total Disbursements	$ 4,671,432,588.93
Discretionary Funds Liquidity Withdrawal Ratio:	
As of March 31, 2017	1.40

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
April	$ 7,529,054,000.00	$ 7,652,400,000.00	$ 5,085,600,000.00	$ 8,021,783,000.00
May	$ 3,188,800,000.00	$ 2,985,400,000.00	$ 5,452,700,000.00	$ 13,454,131,000.00
June	$ 1,446,061,000.00	$ 3,708,700,000.00	$ 5,684,900,000.00	$ 11,960,547,000.00
July	$ 275,000,000.00	$ 3,364,300,000.00	$ 5,316,700,000.00	$ 10,402,777,000.00
August	$ 72,000,000.00	$ 3,023,500,000.00	$ 4,834,200,000.00	$ 8,475,377,000.00
September	$ 273,055,000.00	$ 4,042,000,000.00	$ 4,438,500,000.00	$ 6,714,677,000.00

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 March 2017, the Treasurer placed $166.046 million in the Bank of the West Money Market Plus Account and $50 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $40.361 million remained in the Bank of the West Money Market Plus Account and $50 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

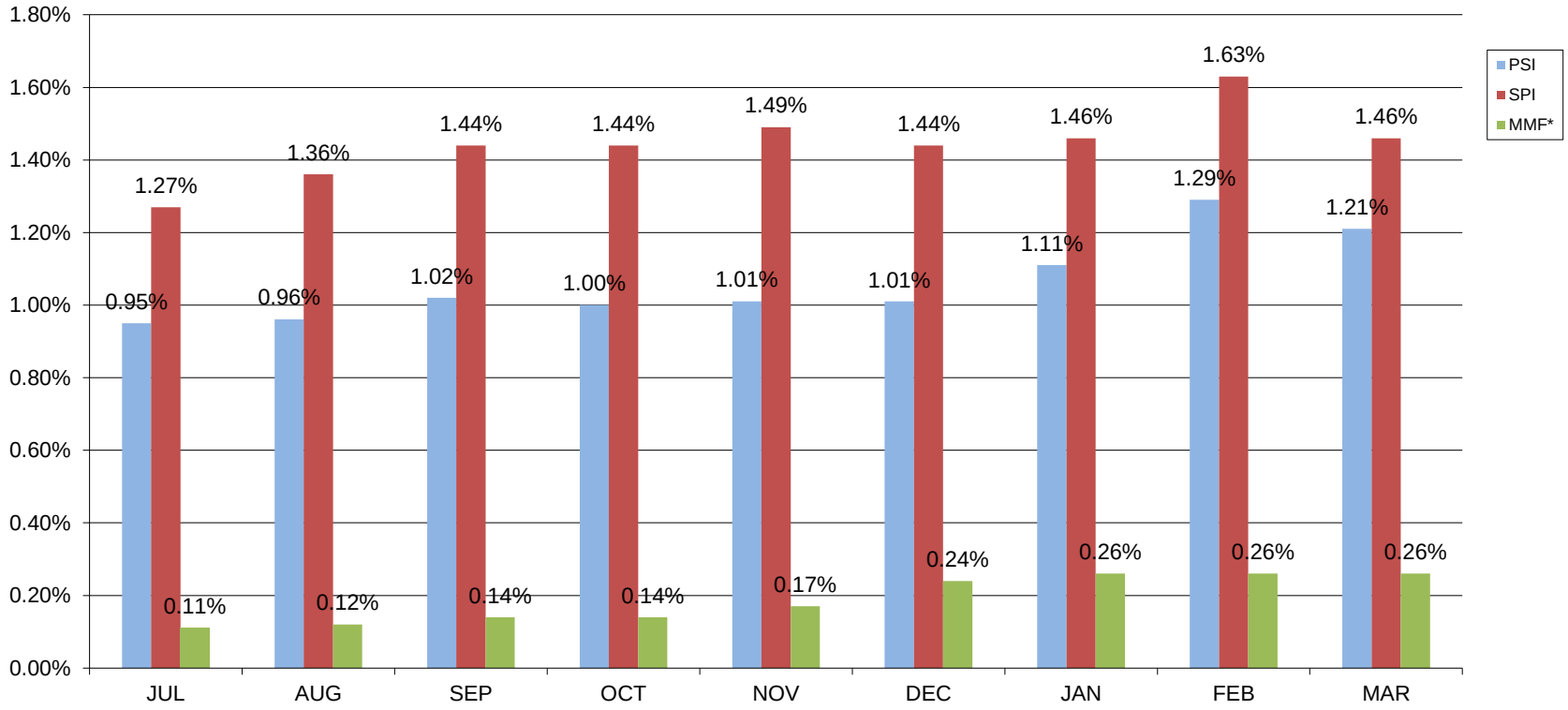
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of March 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 3/31/2017
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
3/1/2017	$ 28,255,619,901.69	$ 109,185,228.76
3/2/2017	28,241,161,871.96	109,185,228.76
3/3/2017	27,987,590,176.09	109,185,228.76
3/4/2017	27,987,590,176.09	109,185,228.76
3/5/2017	27,987,590,176.09	109,185,228.76
3/6/2017	27,758,961,633.04	109,185,228.76
3/7/2017	27,673,608,322.04	109,185,228.76
3/8/2017	27,538,398,171.66	109,185,228.76
3/9/2017	27,564,111,111.60	109,185,228.76
3/10/2017	27,493,537,396.03	109,185,228.76
3/11/2017	27,493,537,396.03	109,185,228.76
3/12/2017	27,493,537,396.03	109,185,228.76
3/13/2017	27,509,861,721.20	109,185,228.76
3/14/2017	27,488,008,975.25	109,185,228.76
3/15/2017	27,382,148,515.38	109,185,228.76
3/16/2017	27,315,403,145.54	109,185,228.76
3/17/2017	27,452,721,646.04	109,185,228.76
3/18/2017	27,452,721,646.04	109,185,228.76
3/19/2017	27,452,721,646.04	109,185,228.76
3/20/2017	27,511,753,412.05	109,185,228.76
3/21/2017	27,579,938,053.56	109,185,228.76
3/22/2017	27,546,210,768.32	109,185,228.76
3/23/2017	28,145,247,782.11	109,185,228.76
3/24/2017	28,161,669,268.23	109,185,228.76
3/25/2017	28,161,669,268.23	109,185,228.76
3/26/2017	28,161,669,268.23	109,185,228.76
3/27/2017	28,365,789,729.54	109,185,228.76
3/28/2017	29,491,049,462.92	109,185,228.76
3/29/2017	29,719,646,720.90	109,185,228.76
3/30/2017	29,701,067,367.41	109,185,228.76
3/31/2017	29,660,443,434.07	109,185,267.89
	$ 27,991,451,147.08	**$ 109,185,230.02**

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 3/31/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$22,066,968	$135,311
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	244,445	
Amortization/Accretion	6,661,192	39
Prior Accrual Adjustment		-
Total Revenues	$28,972,605	$135,350
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	2,713
	-	$2,713
NET INCOME	$28,972,605	$132,637

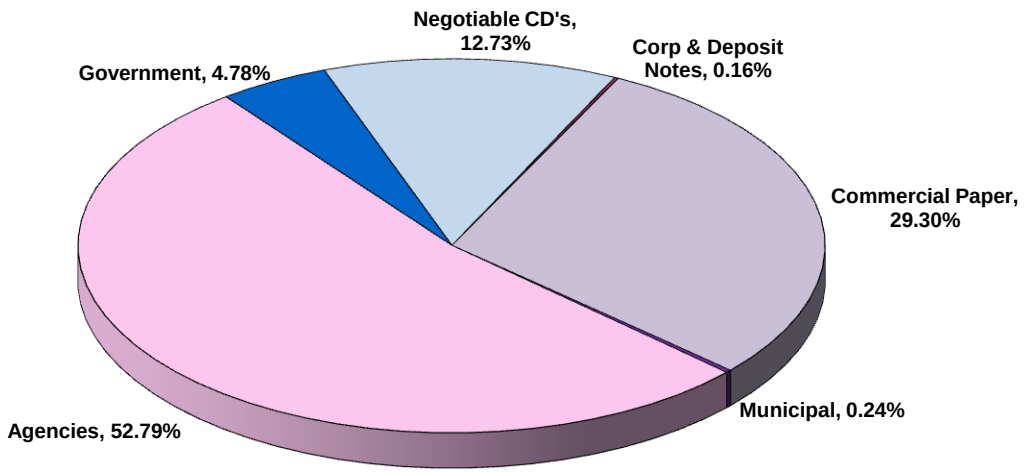
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	48.41%	
Los Angeles County and Related Entities	43.24%	
Consolidated Sanitation Districts		2.38%
Metropolitan Transportation Authority		1.06%
Miscellaneous Agencies Pooled Investments		2.17%
South Coast Air Quality Management District		1.97%
Miscellaneous		0.02%
Subtotal	91.65%	7.60%
County Bond Proceeds and Repayment Funds		0.75%
Grand Total	91.65%	8.35%

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



	In Thousands
Negotiable CD's	3,775,015
Corp & Deposit Notes	49,941
Bankers Acceptance	-
Commercial Paper	8,689,733
Municipal	70,000
Agencies	15,657,924
Other	-
Government	1,417,830
Total	$ 29,660,443

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	3/1/2017	104028	NATIXIS NY BRANCH CP	0.66	3/2/2017	50,000,000.00	49,999,083.33	0	CITI	RBCCM
NTRD	CPD	3/1/2017	104029	LA FAYETTE ASSET SEC LLC C	0.77	4/20/2017	30,000,000.00	29,967,916.67	0	CITI	BLAYBV
NTRD	CPD	3/1/2017	104030	THUNDER BAY FUNDING LLC CP	0.74	4/20/2017	45,000,000.00	44,953,750.00	0	CITI	MFR
NTRD	CPD	3/1/2017	104035	CHARIOT FUNDING LLC CP	0.72	4/11/2017	50,000,000.00	49,959,000.00	0	CITI	BLAYBV
NTRD	CPD	3/1/2017	104036	NATIXIS NY BRANCH CP	0.66	3/2/2017	50,000,000.00	49,999,083.33	0	CITI	MISC
NTRD	CPD	3/1/2017	104037	NATIXIS NY BRANCH CP	0.66	3/2/2017	50,000,000.00	49,999,083.33	0	CITI	MISC
NTRD	CPD	3/1/2017	104038	CRC FUNDING LLC CP	1.03	6/13/2017	14,665,000.00	14,621,363.48	0	CITI	BLAYBV
NTRD	CPD	3/1/2017	104032	SHEFFIELD RECEIVABLES CORP	0.77	4/6/2017	50,000,000.00	49,961,500.00	0	CITI	LOOP
NTRD	CPD	3/2/2017	104042	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	50,000,000.00	49,953,416.67	0	CITI	MFR
NTRD	CPD	3/2/2017	104043	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	25,000,000.00	24,976,708.33	0	CITI	MFR
NTRD	CPD	3/2/2017	104044	AUTOBAHN FUNDING CO LLC CF	0.72	4/5/2017	28,000,000.00	27,980,960.00	0	CITI	BLAYBV
NTRD	CPD	3/2/2017	104045	ATLANTIC ASSET SEC LLC CP	0.75	4/12/2017	50,000,000.00	49,957,291.67	0	CITI	BCI
NTRD	CPD	3/2/2017	104046	ATLANTIC ASSET SEC LLC CP	0.75	4/19/2017	50,000,000.00	49,950,000.00	0	CITI	LOOP
NTRD	CPD	3/2/2017	104047	ATLANTIC ASSET SEC LLC CP	0.8	4/25/2017	31,000,000.00	30,962,800.00	0	CITI	MS
NTRD	CPD	3/2/2017	104053	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	33,000,000.00	32,969,255.00	0	CITI	MFR
NTRD	CPD	3/3/2017	104058	NATIXIS NY BRANCH CP	0.66	3/6/2017	50,000,000.00	49,997,250.00	0	CITI	JPM
NTRD	CPD	3/3/2017	104059	NATIXIS NY BRANCH CP	0.66	3/6/2017	50,000,000.00	49,997,250.00	0	CITI	JPM
NTRD	CPD	3/3/2017	104060	NATIXIS NY BRANCH CP	0.66	3/6/2017	50,000,000.00	49,997,250.00	0	CITI	JPM
NTRD	CPD	3/3/2017	104061	CRC FUNDING LLC CP	1.05	6/13/2017	25,000,000.00	24,925,625.00	0	CITI	BLAYBV
NTRD	CPD	3/3/2017	104062	ATLANTIC ASSET SEC LLC CP	0.81	4/25/2017	25,000,000.00	24,970,187.50	0	CITI	MS
NTRD	CPD	3/3/2017	104063	CREDIT AGRICOLE CIB NY BR	0.76	4/7/2017	50,000,000.00	49,963,055.56	0	CITI	MFR
NTRD	CPD	3/3/2017	104065	ABBEY NATIONAL TREAS SV PL	0.78	4/7/2017	50,000,000.00	49,962,083.33	0	CITI	MFR
NTRD	CPD	3/6/2017	104068	CHARIOT FUNDING LLC CP	0.73	4/17/2017	50,000,000.00	49,957,416.67	0	CITI	JPM
NTRD	CPD	3/6/2017	104077	ATLANTIC ASSET SEC LLC CP	0.8	4/19/2017	32,500,000.00	32,468,222.22	0	CITI	MS
NTRD	CPD	3/6/2017	104070	AUTOBAHN FUNDING CO LLC CF	0.75	4/10/2017	30,000,000.00	29,978,125.00	0	CITI	BLAYBV
NTRD	CPD	3/6/2017	104071	ABBEY NATIONAL TREAS SV PL	0.81	4/11/2017	50,000,000.00	49,959,500.00	0	CITI	MFR
NTRD	CPD	3/6/2017	104072	CHARIOT FUNDING LLC CP	0.73	4/18/2017	50,000,000.00	49,956,402.78	0	CITI	JPM
NTRD	CPD	3/6/2017	104075	NATIXIS NY BRANCH CP	0.66	3/7/2017	50,000,000.00	49,999,083.33	0	CITI	BNY
NTRD	CPD	3/7/2017	104087	LA FAYETTE ASSET SEC LLC C	0.88	4/26/2017	50,000,000.00	49,938,888.89	0	CITI	MS
NTRD	CPD	3/7/2017	104088	NATIXIS NY BRANCH CP	0.66	3/8/2017	50,000,000.00	49,999,083.33	0	CITI	GPS
NTRD	CPD	3/7/2017	104073	CHARIOT FUNDING LLC CP	0.74	4/10/2017	22,500,000.00	22,484,275.00	0	CITI	BLAYBV
NTRD	CPD	3/7/2017	104074	THUNDER BAY FUNDING LLC CP	0.86	4/24/2017	50,000,000.00	49,942,666.67	0	CITI	RBCCM
NTRD	CPD	3/7/2017	104090	CRC FUNDING LLC CP	1.08	6/13/2017	15,110,000.00	15,065,576.60	0	CITI	BLAYBV
NTRD	CPD	3/7/2017	104079	CHARIOT FUNDING LLC CP	0.73	4/18/2017	50,000,000.00	49,957,416.67	0	CITI	JPM
NTRD	CPD	3/7/2017	104080	CANCARA ASSET SEC LLC CP	0.85	4/13/2017	20,000,000.00	19,982,527.78	0	CITI	JPM
NTRD	CPD	3/7/2017	104081	LA FAYETTE ASSET SEC LLC C	0.8	4/20/2017	20,000,000.00	19,980,444.44	0	CITI	BLAYBV
NTRD	CPD	3/7/2017	104082	CHARIOT FUNDING LLC CP	0.73	4/21/2017	50,000,000.00	49,954,375.00	0	CITI	JPM
NTRD	CPD	3/7/2017	104083	ATLANTIC ASSET SEC LLC CP	0.82	4/19/2017	25,000,000.00	24,975,513.89	0	CITI	MS
NTRD	CPD	3/7/2017	104084	JUPITER SEC COMPANY LLC CP	0.71	4/12/2017	50,000,000.00	49,964,500.00	0	CITI	LOOP
NTRD	CPD	3/8/2017	104091	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	50,000,000.00	49,957,708.33	0	CITI	JPM

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NTRD	CPD	3/8/2017	104092	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	50,000,000.00	49,957,708.33	0	CITI	JPM
NTRD	CPD	3/8/2017	104093	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	25,000,000.00	24,978,854.17	0	CITI	JPM
NTRD	CPD	3/8/2017	104094	NATIXIS NY BRANCH CP	0.66	3/9/2017	50,000,000.00	49,999,083.33	0	CITI	RBCCM
NTRD	CPD	3/8/2017	104095	SHEFFIELD RECEIVABLES CORP	0.9	5/1/2017	25,000,000.00	24,966,250.00	0	CITI	BLAYBV
NTRD	CPD	3/8/2017	104096	CAFCO LLC CP	1.08	6/15/2017	14,973,000.00	14,928,530.19	0	CITI	BLAYBV
NTRD	CPD	3/8/2017	104089	THUNDER BAY FUNDING LLC CP	0.855	4/18/2017	50,000,000.00	49,951,312.50	0	CITI	GPS
NTRD	CPD	3/9/2017	104097	AUTOBAHN FUNDING CO LLC CF	0.78	4/13/2017	25,000,000.00	24,981,041.67	0	CITI	CRSU
NTRD	CPD	3/9/2017	104098	NATIXIS NY BRANCH CP	0.66	3/16/2017	50,000,000.00	49,993,583.33	0	CITI	BCI
NTRD	CPD	3/9/2017	104099	REGENCY MARKETS NO. 1 LLC	0.9	4/6/2017	50,000,000.00	49,965,000.00	0	CITI	BLAYBV
NTRD	CPD	3/9/2017	104100	REGENCY MARKETS NO. 1 LLC	0.9	4/6/2017	15,558,000.00	15,547,109.40	0	CITI	BLAYBV
NTRD	CPD	3/9/2017	104101	REGENCY MARKETS NO. 1 LLC	0.88	4/6/2017	50,000,000.00	49,965,777.78	0	CITI	LOOP
NTRD	CPD	3/9/2017	104085	OLD LINE FUNDING LLC CP	0.86	4/20/2017	50,000,000.00	49,949,833.33	0	CITI	BLAYBV
NTRD	CPD	3/9/2017	104086	OLD LINE FUNDING LLC CP	0.86	4/20/2017	25,000,000.00	24,974,916.67	0	CITI	BLAYBV
NTRD	CPD	3/9/2017	104104	NATIXIS NY BRANCH CP	0.66	3/10/2017	50,000,000.00	49,999,083.33	0	CITI	UBSSEC
NTRD	CPD	3/9/2017	104105	ATLANTIC ASSET SEC LLC CP	0.87	5/2/2017	50,000,000.00	49,934,750.00	0	CITI	MFR
NTRD	CPD	3/9/2017	104106	ATLANTIC ASSET SEC LLC CP	0.78	3/22/2017	35,365,000.00	35,355,038.86	0	CITI	RBCCM
NTRD	CPD	3/10/2017	104108	ATLANTIC ASSET SEC LLC CP	0.86	4/25/2017	50,000,000.00	49,945,055.56	0	CITI	MFR
NTRD	CPD	3/10/2017	104109	AUTOBAHN FUNDING CO LLC CF	0.79	4/20/2017	37,000,000.00	36,966,710.28	0	CITI	BLAYBV
NTRD	CPD	3/10/2017	104111	CANCARA ASSET SEC LLC CP	0.86	4/18/2017	25,000,000.00	24,976,708.33	0	CITI	KEYBANC
NTRD	CPD	3/10/2017	104112	NATIXIS NY BRANCH CP	0.66	3/13/2017	50,000,000.00	49,997,250.00	0	CITI	MISC
NTRD	CPD	3/10/2017	104114	SHEFFIELD RECEIVABLES CORP	0.9	5/11/2017	30,000,000.00	29,953,500.00	0	CITI	LOOP
NTRD	CPD	3/10/2017	104115	CAFCO LLC CP	1.13	6/22/2017	6,910,000.00	6,887,442.69	0	CITI	JPM
NTRD	CPD	3/10/2017	104102	ATLANTIC ASSET SEC LLC CP	0.86	4/28/2017	50,000,000.00	49,941,472.22	0	CITI	MS
NTRD	CPD	3/10/2017	104103	SHEFFIELD RECEIVABLES CORP	0.82	4/20/2017	50,000,000.00	49,953,305.56	0	CITI	BCI
NTRD	CPD	3/13/2017	104113	ATLANTIC ASSET SEC LLC CP	0.86	4/28/2017	25,000,000.00	24,972,527.78	0	CITI	MS
NTRD	CPD	3/13/2017	104110	TOYOTA MOTOR CREDIT CORP (	0.85	4/20/2017	25,000,000.00	24,977,569.44	0	CITI	TFS
NTRD	CPD	3/13/2017	104124	ABBEY NATIONAL TREAS SV PL	0.84	4/17/2017	30,472,000.00	30,447,114.53	0	CITI	MFR
NTRD	CPD	3/13/2017	104117	SHEFFIELD RECEIVABLES CORP	0.9	5/1/2017	50,000,000.00	49,938,750.00	0	CITI	MFR
NTRD	CPD	3/13/2017	104118	REGENCY MARKETS NO. 1 LLC	0.95	4/18/2017	17,121,000.00	17,104,735.05	0	CITI	JPM
NTRD	CPD	3/13/2017	104119	TOYOTA MOTOR CREDIT CORP (	0.86	4/21/2017	50,000,000.00	49,953,416.67	0	CITI	TFS
NTRD	CPD	3/13/2017	104120	AUTOBAHN FUNDING CO LLC CF	0.81	4/20/2017	25,000,000.00	24,978,625.00	0	CITI	BLAYBV
NTRD	CPD	3/13/2017	104121	CANCARA ASSET SEC LLC CP	0.9	4/19/2017	25,000,000.00	24,976,875.00	0	CITI	JPM
NTRD	CPD	3/14/2017	104125	NATIXIS NY BRANCH CP	0.66	3/15/2017	50,000,000.00	49,999,083.33	0	CITI	RBCCM
NTRD	CPD	3/14/2017	104126	AUTOBAHN FUNDING CO LLC CF	0.83	4/17/2017	50,000,000.00	49,960,805.56	0	CITI	LOOP
NTRD	CPD	3/14/2017	104127	ATLANTIC ASSET SEC LLC CP	0.88	5/2/2017	50,000,000.00	49,940,111.11	0	CITI	MS
NTRD	CPD	3/14/2017	104128	SHEFFIELD RECEIVABLES CORP	0.87	4/20/2017	30,000,000.00	29,973,175.00	0	CITI	JPM
NTRD	CPD	3/14/2017	104129	THUNDER BAY FUNDING LLC CP	0.96	5/17/2017	25,000,000.00	24,957,333.33	0	CITI	RBCCM
NTRD	CPD	3/14/2017	104123	AUTOBAHN FUNDING CO LLC CF	0.81	4/17/2017	5,000,000.00	4,996,175.00	0	CITI	BLAYBV
NTRD	CPD	3/15/2017	104131	NATIXIS NY BRANCH CP	0.87	3/22/2017	50,000,000.00	49,991,541.67	0	CITI	JPM
NTRD	CPD	3/15/2017	104132	NATIXIS NY BRANCH CP	0.87	3/22/2017	25,000,000.00	24,995,770.83	0	CITI	JPM

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NTRD	CPD	3/15/2017	104133	CREDIT AGRICOLE CIB NY BR	0.91	4/21/2017	50,000,000.00	49,953,236.11	0	CITI	MFR
NTRD	CPD	3/15/2017	104134	ATLANTIC ASSET SEC LLC CP	0.9	4/20/2017	50,000,000.00	49,955,000.00	0	CITI	RBCCM
NTRD	CPD	3/15/2017	104135	SHEFFIELD RECEIVABLES CORP	0.88	4/24/2017	50,000,000.00	49,951,111.11	0	CITI	BLAYBV
NTRD	CPD	3/15/2017	104136	CANCARA ASSET SEC LLC CP	0.91	4/18/2017	42,100,000.00	42,063,817.39	0	CITI	GPS
NTRD	CPD	3/15/2017	104138	SHEFFIELD RECEIVABLES CORP	0.93	4/26/2017	25,000,000.00	24,972,875.00	0	CITI	BCI
NTRD	CPD	3/16/2017	104141	SHEFFIELD RECEIVABLES CORP	0.93	5/4/2017	50,000,000.00	49,936,708.33	0	CITI	LOOP
NTRD	CPD	3/16/2017	104142	CREDIT AGRICOLE CIB NY BR	0.91	4/28/2017	50,000,000.00	49,945,652.78	0	CITI	MFR
NTRD	CPD	3/16/2017	104143	ATLANTIC ASSET SEC LLC CP	0.94	5/3/2017	50,000,000.00	49,937,333.33	0	CITI	MS
NTRD	CPD	3/16/2017	104145	MONT BLANC CAPITAL CORP CP	0.96	5/10/2017	25,723,000.00	25,685,272.93	0	CITI	KEYBANC
NTRD	CPD	3/16/2017	104146	SHEFFIELD RECEIVABLES CORP	0.95	4/28/2017	50,000,000.00	49,943,263.89	0	CITI	JPM
NTRD	CPD	3/16/2017	104147	OLD LINE FUNDING LLC CP	0.96	5/16/2017	12,750,000.00	12,729,260.00	0	CITI	CRSU
NTRD	CPD	3/16/2017	104148	ATLANTIC ASSET SEC LLC CP	0.95	4/17/2017	25,000,000.00	24,978,888.89	0	CITI	JPM
NTRD	CPD	3/17/2017	104150	ATLANTIC ASSET SEC LLC CP	0.95	4/26/2017	25,000,000.00	24,973,611.11	0	CITI	BLAYBV
NTRD	CPD	3/17/2017	104151	SHEFFIELD RECEIVABLES CORP	0.95	5/1/2017	50,000,000.00	49,940,625.00	0	CITI	JPM
NTRD	CPD	3/17/2017	104152	SHEFFIELD RECEIVABLES CORP	0.98	4/19/2017	50,000,000.00	49,955,083.33	0	CITI	MS
NTRD	CPD	3/17/2017	104153	LA FAYETTE ASSET SEC LLC C	0.96	5/4/2017	25,000,000.00	24,968,000.00	0	CITI	MS
NTRD	CPD	3/17/2017	104154	CREDIT AGRICOLE CIB NY BR	0.92	4/20/2017	50,000,000.00	49,956,555.56	0	CITI	MFR
NTRD	CPD	3/17/2017	104144	AUTOBAHN FUNDING CO LLC CF	0.93	4/28/2017	50,000,000.00	49,945,750.00	0	CITI	BLAYBV
NTRD	CPD	3/17/2017	104157	AUTOBAHN FUNDING CO LLC CF	0.93	4/21/2017	25,000,000.00	24,977,395.83	0	CITI	BLAYBV
NTRD	CPD	3/17/2017	104159	THUNDER BAY FUNDING LLC CP	0.955	5/15/2017	27,575,000.00	27,531,841.30	0	CITI	GPS
NTRD	CPD	3/20/2017	104161	AUTOBAHN FUNDING CO LLC CF	0.93	4/21/2017	50,000,000.00	49,958,666.67	0	CITI	CRSU
NTRD	CPD	3/20/2017	104162	LA FAYETTE ASSET SEC LLC C	1	5/19/2017	50,000,000.00	49,916,666.67	0	CITI	MFR
NTRD	CPD	3/20/2017	104163	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	50,000,000.00	49,959,166.67	0	CITI	JPM
NTRD	CPD	3/20/2017	104164	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	50,000,000.00	49,959,166.67	0	CITI	JPM
NTRD	CPD	3/20/2017	104165	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	13,732,000.00	13,720,785.53	0	CITI	JPM
NTRD	CPD	3/20/2017	104168	ATLANTIC ASSET SEC LLC CP	0.94	5/1/2017	50,000,000.00	49,945,166.67	0	CITI	BLAYBV
NTRD	CPD	3/20/2017	104169	SHEFFIELD RECEIVABLES CORP	0.92	4/20/2017	50,000,000.00	49,960,388.89	0	CITI	BLAYBV
NTRD	CPD	3/20/2017	104170	SHEFFIELD RECEIVABLES CORP	0.98	5/19/2017	40,000,000.00	39,934,666.67	0	CITI	LOOP
NTRD	CPD	3/20/2017	104171	NATIXIS NY BRANCH CP	0.9	3/21/2017	50,000,000.00	49,998,750.00	0	CITI	GPS
NTRD	CPD	3/20/2017	104172	NATIXIS NY BRANCH CP	0.9	3/21/2017	50,000,000.00	49,998,750.00	0	CITI	GPS
NTRD	CPD	3/20/2017	104173	CREDIT AGRICOLE CIB NY BR	0.92	4/3/2017	23,623,000.00	23,614,548.22	0	CITI	MFR
NTRD	CPD	3/20/2017	104155	OLD LINE FUNDING LLC CP	0.95	5/22/2017	50,000,000.00	49,916,875.00	0	CITI	RBCCM
NTRD	CPD	3/21/2017	104174	AUTOBAHN FUNDING CO LLC CF	0.92	4/25/2017	50,000,000.00	49,955,277.78	0	CITI	LOOP
NTRD	CPD	3/21/2017	104175	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,954,000.00	0	CITI	JPM
NTRD	CPD	3/21/2017	104166	LA FAYETTE ASSET SEC LLC C	1	5/18/2017	25,000,000.00	24,959,722.22	0	CITI	MS
NTRD	CPD	3/21/2017	104167	TOYOTA MOTOR CREDIT CORP (	0.96	5/5/2017	50,000,000.00	49,940,000.00	0	CITI	TFS
NTRD	CPD	3/21/2017	104178	NATIXIS NY BRANCH CP	0.91	3/22/2017	50,000,000.00	49,998,736.11	0	CITI	BCI
NTRD	CPD	3/21/2017	104179	NATIXIS NY BRANCH CP	0.91	3/22/2017	50,000,000.00	49,998,736.11	0	CITI	BCI
NTRD	CPD	3/21/2017	104180	SHEFFIELD RECEIVABLES CORP	0.92	4/28/2017	50,000,000.00	49,951,444.44	0	CITI	BLAYBV
NTRD	CPD	3/21/2017	104182	ABBEY NATIONAL TREAS SV PL	0.95	5/5/2017	43,413,000.00	43,361,447.06	0	CITI	MFR

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NTRD	CPD	3/22/2017	104183	ABBEY NATIONAL TREAS SV PL	0.96	5/1/2017	50,000,000.00	49,946,666.67	0	CITI	LOOP
NTRD	CPD	3/22/2017	104184	AUTOBAHN FUNDING CO LLC CF	0.93	4/28/2017	32,000,000.00	31,969,413.33	0	CITI	BLAYBV
NTRD	CPD	3/22/2017	104185	ABBEY NATIONAL TREAS SV PL	0.96	5/3/2017	50,000,000.00	49,944,000.00	0	CITI	MFR
NTRD	CPD	3/22/2017	104186	SHEFFIELD RECEIVABLES CORP	0.92	4/25/2017	50,000,000.00	49,956,555.56	0	CITI	JPM
NTRD	CPD	3/22/2017	104187	LA FAYETTE ASSET SEC LLC C	1.15	6/19/2017	35,000,000.00	34,900,493.06	0	CITI	MS
NTRD	CPD	3/22/2017	104188	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,955,277.78	0	CITI	JPM
NTRD	CPD	3/22/2017	104190	SHEFFIELD RECEIVABLES CORP	1.04	5/23/2017	50,000,000.00	49,910,444.44	0	CITI	MFR
NTRD	CPD	3/22/2017	104176	ATLANTIC ASSET SEC LLC CP	0.94	4/24/2017	50,000,000.00	49,956,916.67	0	CITI	MS
NTRD	CPD	3/23/2017	104177	ATLANTIC ASSET SEC LLC CP	0.96	4/24/2017	50,000,000.00	49,957,333.33	0	CITI	BLAYBV
NTRD	CPD	3/23/2017	104191	ATLANTIC ASSET SEC LLC CP	1.02	4/24/2017	50,000,000.00	49,954,666.67	0	CITI	CRSU
NTRD	CPD	3/23/2017	104192	AUTOBAHN FUNDING CO LLC CF	0.92	4/28/2017	25,000,000.00	24,977,000.00	0	CITI	LOOP
NTRD	CPD	3/23/2017	104193	CAFCO LLC CP	1.11	6/27/2017	50,000,000.00	49,852,000.00	0	CITI	LOOP
NTRD	CPD	3/23/2017	104194	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,956,555.56	0	CITI	BLAYBV
NTRD	CPD	3/23/2017	104195	NATIXIS NY BRANCH CP	0.91	3/24/2017	50,000,000.00	49,998,736.11	0	CITI	UBSSEC
NTRD	CPD	3/23/2017	104196	NATIXIS NY BRANCH CP	0.91	3/24/2017	50,000,000.00	49,998,736.11	0	CITI	UBSSEC
NTRD	CPD	3/23/2017	104205	ABBEY NATIONAL TREAS SV PL	0.93	5/3/2017	15,041,000.00	15,025,069.07	0	CITI	MFR
NTRD	CPD	3/23/2017	104200	NATIXIS NY BRANCH CP	0.9	4/3/2017	50,000,000.00	49,986,250.00	0	CITI	JPM
NTRD	CPD	3/23/2017	104201	NATIXIS NY BRANCH CP	0.9	4/3/2017	25,000,000.00	24,993,125.00	0	CITI	JPM
NTRD	CPD	3/23/2017	104202	LA FAYETTE ASSET SEC LLC C	1.18	6/19/2017	36,000,000.00	35,896,160.00	0	CITI	BLAYBV
NTRD	CPD	3/23/2017	104203	ABBEY NATIONAL TREAS SV PL	0.93	5/2/2017	18,582,000.00	18,562,798.60	0	CITI	MFR
NTRD	CPD	3/23/2017	104198	TORONTO-DOMINION HLDG USA	1.12	6/23/2017	50,000,000.00	49,856,888.89	0	CITI	MFR
NTRD	CPD	3/24/2017	104206	AUTOBAHN FUNDING CO LLC CF	0.92	4/24/2017	50,000,000.00	49,960,388.89	0	CITI	LOOP
NTRD	CPD	3/24/2017	104207	AUTOBAHN FUNDING CO LLC CF	0.93	4/28/2017	50,000,000.00	49,954,791.67	0	CITI	BLAYBV
NTRD	CPD	3/24/2017	104208	NATIXIS NY BRANCH CP	0.91	3/27/2017	50,000,000.00	49,996,208.33	0	CITI	JPM
NTRD	CPD	3/24/2017	104209	NATIXIS NY BRANCH CP	0.92	3/31/2017	50,000,000.00	49,991,055.56	0	CITI	JPM
NTRD	CPD	3/24/2017	104210	CANCARA ASSET SEC LLC CP	0.95	4/3/2017	26,500,000.00	26,493,006.94	0	CITI	JPM
NTRD	CPD	3/24/2017	104211	AUTOBAHN FUNDING CO LLC CF	0.93	4/28/2017	25,000,000.00	24,977,395.83	0	CITI	BLAYBV
NTRD	CPD	3/24/2017	104212	NATIXIS NY BRANCH CP	0.92	3/31/2017	50,000,000.00	49,991,055.56	0	CITI	UBSSEC
NTRD	CPD	3/24/2017	104213	NATIXIS NY BRANCH CP	0.9	3/29/2017	40,000,000.00	39,995,000.00	0	CITI	UBSSEC
NTRD	CPD	3/27/2017	104217	CRC FUNDING LLC CP	0.97	5/12/2017	50,000,000.00	49,938,027.78	0	CITI	JPM
NTRD	CPD	3/27/2017	104218	AUTOBAHN FUNDING CO LLC CF	0.93	5/1/2017	50,000,000.00	49,954,791.67	0	CITI	LOOP
NTRD	CPD	3/27/2017	104219	SHEFFIELD RECEIVABLES CORP	0.92	4/28/2017	50,000,000.00	49,959,111.11	0	CITI	BLAYBV
NTRD	CPD	3/27/2017	104220	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,997,472.22	0	CITI	RBCCM
NTRD	CPD	3/27/2017	104221	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,997,472.22	0	CITI	RBCCM
NTRD	CPD	3/27/2017	104222	TORONTO-DOMINION HLDG USA	0.94	5/30/2017	50,000,000.00	49,916,444.44	0	CITI	MFR
NTRD	CPD	3/27/2017	104223	ABBEY NATIONAL TREAS SV PL	0.98	5/26/2017	50,000,000.00	49,918,333.33	0	CITI	MFR
NTRD	CPD	3/27/2017	104225	LA FAYETTE ASSET SEC LLC C	1.18	6/19/2017	24,500,000.00	24,432,543.33	0	CITI	JPM
NTRD	CPD	3/27/2017	104204	THUNDER BAY FUNDING LLC CP	0.92	4/26/2017	30,000,000.00	29,977,000.00	0	CITI	BLAYBV
NTRD	CPD	3/28/2017	104229	SHEFFIELD RECEIVABLES CORP	0.92	5/1/2017	50,000,000.00	49,956,555.56	0	CITI	BLAYBV
NTRD	CPD	3/28/2017	104230	CRC FUNDING LLC CP	0.98	5/9/2017	50,000,000.00	49,942,833.33	0	CITI	LOOP

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NTRD	CPD	3/28/2017	104231	MONT BLANC CAPITAL CORP CP	1.1	6/27/2017	30,000,000.00	29,916,583.33	0	CITI	LOOP
NTRD	CPD	3/28/2017	104232	DANSKE CORP CP	1.07	7/3/2017	50,000,000.00	49,855,847.22	0	CITI	BLAYBV
NTRD	CPD	3/28/2017	104235	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/28/2017	104236	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/28/2017	104237	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/28/2017	104238	NATIXIS NY BRANCH CP	0.91	3/29/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/28/2017	104239	CHARIOT FUNDING LLC CP	0.9	4/28/2017	31,300,000.00	31,275,742.50	0	CITI	JPM
NTRD	CPD	3/28/2017	104252	CREDIT AGRICOLE CIB NY BR	1.1	6/30/2017	50,000,000.00	49,856,388.89	0	CITI	MFR
NTRD	CPD	3/28/2017	104253	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,997,472.22	0	CITI	BNY
NTRD	CPD	3/28/2017	104255	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,997,472.22	0	CITI	BNY
NTRD	CPD	3/28/2017	104260	CREDIT AGRICOLE CIB NY BR	0.9	3/29/2017	50,000,000.00	49,998,750.00	0	CITI	JPM
NTRD	CPD	3/29/2017	104242	JUPITER SEC COMPANY LLC CP	1.06	6/20/2017	17,800,000.00	17,756,498.78	0	CITI	KEYBANC
NTRD	CPD	3/29/2017	104263	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/29/2017	104264	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/29/2017	104265	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/29/2017	104266	NATIXIS NY BRANCH CP	0.91	3/30/2017	50,000,000.00	49,998,736.11	0	CITI	JPM
NTRD	CPD	3/29/2017	104277	SHEFFIELD RECEIVABLES CORP	0.92	5/5/2017	50,000,000.00	49,952,722.22	0	CITI	BLAYBV
NTRD	CPD	3/29/2017	104278	CREDIT AGRICOLE CIB NY BR	0.9	3/30/2017	50,000,000.00	49,998,750.00	0	CITI	MFR
NTRD	CPD	3/29/2017	104279	CREDIT AGRICOLE CIB NY BR	0.9	3/30/2017	50,000,000.00	49,998,750.00	0	CITI	MFR
NTRD	CPD	3/29/2017	104274	OLD LINE FUNDING LLC CP	0.945	5/19/2017	50,000,000.00	49,933,062.50	0	CITI	BLAYBV
NTRD	CPD	3/29/2017	104282	MONT BLANC CAPITAL CORP CP	1.13	6/27/2017	28,200,000.00	28,120,335.00	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104285	AUTOBAHN FUNDING CO LLC CF	0.93	5/1/2017	50,000,000.00	49,958,666.67	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104286	AUTOBAHN FUNDING CO LLC CF	0.93	5/1/2017	10,000,000.00	9,991,733.33	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104287	AUTOBAHN FUNDING CO LLC CF	0.96	5/30/2017	35,000,000.00	34,943,066.67	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104288	OLD LINE FUNDING LLC CP	0.94	5/19/2017	42,000,000.00	41,945,166.67	0	CITI	JPM
NTRD	CPD	3/30/2017	104289	DANSKE CORP CP	1.08	6/29/2017	50,000,000.00	49,863,500.00	0	CITI	JPM
NTRD	CPD	3/30/2017	104246	OLD LINE FUNDING LLC CP	1.1	7/3/2017	50,000,000.00	49,854,861.11	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104261	AUTOBAHN FUNDING CO LLC CF	0.93	5/1/2017	50,000,000.00	49,958,666.67	0	CITI	CRSU
NTRD	CPD	3/30/2017	104262	AUTOBAHN FUNDING CO LLC CF	0.93	5/1/2017	25,000,000.00	24,979,333.33	0	CITI	CRSU
NTRD	CPD	3/30/2017	104292	SHEFFIELD RECEIVABLES CORP	1	5/18/2017	50,000,000.00	49,931,944.44	0	CITI	MFR
NTRD	CPD	3/30/2017	104293	ATLANTIC ASSET SEC LLC CP	0.96	5/11/2017	25,000,000.00	24,972,000.00	0	CITI	MS
NTRD	CPD	3/30/2017	104298	COCA COLA CO CP	1.06	8/23/2017	22,000,000.00	21,905,424.44	0	CITI	BLAYBV
NTRD	CPD	3/30/2017	104299	SHEFFIELD RECEIVABLES CORP	0.92	5/4/2017	50,000,000.00	49,955,277.78	0	CITI	MFR
NTRD	CPD	3/31/2017	104318	ATLANTIC ASSET SEC LLC CP	1.12	6/28/2017	29,473,000.00	29,391,392.54	0	CITI	JPM
NTRD	CPD	3/31/2017	104295	AUTOBAHN FUNDING CO LLC CF	0.92	5/4/2017	35,000,000.00	34,969,588.89	0	CITI	LOOP
NTRD	CPD	3/31/2017	104308	AUTOBAHN FUNDING CO LLC CF	0.93	5/5/2017	25,000,000.00	24,977,395.83	0	CITI	BLAYBV
NTRD	CPD	3/31/2017	104309	OLD LINE FUNDING LLC CP	0.93	5/15/2017	30,000,000.00	29,965,125.00	0	CITI	BLAYBV
NTRD	CPD	3/31/2017	104310	SHEFFIELD RECEIVABLES CORP	0.92	5/3/2017	25,000,000.00	24,978,916.67	0	CITI	LOOP
	CPD Total						8,041,486,000.00	8,034,177,708.32	0		

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NTRD	FCDN	3/28/2017	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,526,041.67	0	CITI	UBSSEC
	FCDN Total						50,000,000.00	49,526,041.67	0		
NTRD	FFCB	3/1/2017	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	4,750.00	CITI	DCM
NTRD	FFCB	3/2/2017	103975	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	1,583.33	CITI	RWB
NTRD	FFCB	3/2/2017	103981	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	1,583.33	CITI	MFR
NTRD	FFCB	3/23/2017	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	0	CITI	DCM
NTRD	FFCB	3/29/2017	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	0	CITI	BNY
	FFCB Total						145,000,000.00	145,000,000.00	7,916.66		
NTRD	FHLB	3/1/2017	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	3,450.00	CITI	WFI
NTRD	FHLB	3/2/2017	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,990,000.00	38,750.00	CITI	TULL
NTRD	FHLB	3/8/2017	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	FHLB	3/29/2017	104064	FHLB 2.00 (CALLABLE)	2	9/29/2020	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FHLB	3/29/2017	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	0	CITI	TULL
	FHLB Total						101,900,000.00	101,890,000.00	42,200.00		
NTRD	FHLD	3/3/2017	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,697,500.00	0	CITI	MFR
NTRD	FHLD	3/28/2017	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,892,108.33	0	CITI	MFR
NTRD	FHLD	3/31/2017	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,838,000.00	0	CITI	MFR
	FHLD Total						55,000,000.00	54,427,608.33	0		
NTRD	FHLM	3/22/2017	104040	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLM	3/23/2017	104041	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	0	CITI	DRE
NTRD	FHLM	3/23/2017	104039	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	FHLM	3/28/2017	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	BLAYBV
NTRD	FHLM	3/28/2017	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLM	3/28/2017	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	3/29/2017	104251	FHLMC 2.215 (CALLABLE)	2.215	3/29/2022	50,000,000.00	50,000,000.00	0	CITI	FTNFCM
NTRD	FHLM	3/29/2017	104247	FHLMC 2.25 (CALLABLE)	2.25	2/28/2022	16,615,000.00	16,615,000.00	32,191.56	CITI	JPM
	FHLM Total						216,615,000.00	216,615,000.00	32,191.56		
NTRD	FHLMD	3/28/2017	104248	FHLMC D/N	0.9	9/26/2017	50,000,000.00	49,772,500.00	0	CITI	MS
NTRD	FHLMD	3/28/2017	104249	FHLMC D/N	0.9	9/26/2017	5,000,000.00	4,977,250.00	0	CITI	MS
	FHLMD Total						55,000,000.00	54,749,750.00	0		
NTRD	FNMA	3/14/2017	103946	FNMA 2.35 (CALLABLE)	2.35	3/14/2022	13,005,000.00	13,005,000.00	0	CITI	UBIS

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NTRD	FNMA	3/28/2017	104048	FNMA 2.40 (CALLABLE)	2.4	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	BCI
NTRD	FNMA	3/29/2017	104245	FNMA 2.25 (CALLABLE)	2.25	2/14/2022	44,158,000.00	44,158,000.00	124,194.38	CITI	RWB
	FNMA Total						82,163,000.00	82,163,000.00	124,194.38		
NTRD	MCPN	3/28/2017	104057	FHLMC 4.125 (CALLABLE)	4.125	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	SUN
	MCPN Total						25,000,000.00	25,000,000.00	0		
NTRD	MCSA	3/28/2017	104067	FHLMC 4.25 (CALLABLE)	4.25	3/28/2022	25,000,000.00	25,000,000.00	0	CITI	GPS
	MCSA Total						25,000,000.00	25,000,000.00	0		
NTRD	NCD1	3/30/2017	104290	WELLS FARGO BANK, NA CD	1.22	9/29/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	3/30/2017	104300	WELLS FARGO BANK, NA CD	1.22	10/2/2017	50,000,000.00	50,000,000.00	0	CITI	WFI
	NCD1 Total						100,000,000.00	100,000,000.00	0		
NTRD	TBIL	3/2/2017	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,542,472.22	0	CITI	MS
NTRD	TBIL	3/2/2017	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,545,000.00	0	CITI	BCI
NTRD	TBIL	3/30/2017	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,489,388.89	0	CITI	MS
NTRD	TBIL	3/30/2017	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,489,388.89	0	CITI	MS
NTRD	TBIL	3/30/2017	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,489,388.89	0	CITI	MFR
NTRD	TBIL	3/30/2017	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,489,388.89	0	CITI	MFR
	TBIL Total						300,000,000.00	297,045,027.78	0.00		
NTRD	YANK1	3/2/2017	104049	NORDEA BANK AB NY CD	0.73	4/5/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/6/2017	104069	BNP PARIBAS SF CD	0.71	4/12/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/6/2017	104076	TORONTO DOMINION BANK NY (	0.73	4/17/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/13/2017	104122	TORONTO DOMINION BANK NY (	0.9	5/19/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/13/2017	104116	BNP PARIBAS SF CD	0.84	4/14/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/15/2017	104137	BANK OF MONTREAL CHICAGO (	0.9	4/21/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/15/2017	104139	BANK OF MONTREAL CHICAGO (	0.9	4/20/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	3/17/2017	104158	BANK OF MONTREAL CHICAGO (	0.94	4/24/2017	50,000,000.00	50,000,527.26	0	CITI	MFR
NTRD	YANK1	3/17/2017	104156	SOCIETE GENERALE NY CD	0.93	4/20/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	3/23/2017	104197	BNP PARIBAS SF CD	0.94	4/25/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/23/2017	104199	BANK OF MONTREAL CHICAGO (	0.95	5/1/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/27/2017	104227	CREDIT AGRICOLE CIB NY CD	0.97	6/1/2017	50,000,000.00	50,000,915.06	0	CITI	MFR
NTRD	YANK1	3/27/2017	104224	SVENSKA HANDELSBANKEN NY	0.92	4/28/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/28/2017	104214	RABOBANK NEDERLAND NY CD	1.15	7/28/2017	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	3/28/2017	104215	TORONTO DOMINION BANK NY (	1.15	7/3/2017	50,000,000.00	50,001,343.10	0	CITI	MFR
NTRD	YANK1	3/28/2017	104228	SOCIETE GENERALE NY CD	1.07	6/1/2017	50,000,000.00	50,000,901.05	0	CITI	MFR
NTRD	YANK1	3/28/2017	104234	BNP PARIBAS SF CD	0.94	4/28/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC

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NTRD	YANK1	3/28/2017	104241	CANADIAN IMP. BK OF COM NY	1.05	6/30/2017	50,000,000.00	50,001,302.02	0	CITI	MFR
NTRD	YANK1	3/28/2017	104243	BARCLAYS BANK PLC NY CD	1.26	6/28/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	3/28/2017	104250	CREDIT AGRICOLE CIB NY CD	1.1	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/29/2017	104280	BANK OF MONTREAL CHICAGO (	0.94	5/5/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/29/2017	104281	BANK OF MONTREAL CHICAGO (	0.94	5/3/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	3/29/2017	104284	BARCLAYS BANK PLC NY CD	1.26	6/29/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	3/30/2017	104291	CREDIT AGRICOLE CIB NY CD	0.94	6/1/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/30/2017	104257	RABOBANK NEDERLAND NY CD	1.15	7/31/2017	50,000,000.00	50,000,000.00	0	CITI	RABO
NTRD	YANK1	3/30/2017	104296	BARCLAYS BANK PLC NY CD	1.15	6/1/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	3/30/2017	104297	TORONTO DOMINION BANK NY (	0.96	5/30/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/30/2017	104294	CANADIAN IMP. BK OF COM NY	0.92	6/5/2017	50,000,000.00	50,000,928.98	0	CITI	MFR
NTRD	YANK1	3/31/2017	104311	NORDEA BANK AB NY CD	1	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	3/31/2017	104312	BNP PARIBAS SF CD	0.94	5/5/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	3/31/2017	104313	CANADIAN IMP. BK OF COM NY	0.9	5/2/2017	50,000,000.00	50,000,444.09	0	CITI	MFR
NTRD	YANK1	3/31/2017	104314	TORONTO DOMINION BANK NY (	0.94	5/4/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	3/31/2017	104315	NORDEA BANK AB NY CD	1	6/30/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
	YANK1 Total						1,650,000,000.00	1,650,006,361.56	0		
NTRD Total							10,847,164,000.00	10,835,600,497.66	206,502.60		
TRADE	NOTE	3/2/2017	104033	USTN 1.875	1.875	2/28/2022	50,000,000.00	49,704,302.50	5,095.11	CITI	MFR
	NOTE Total						50,000,000.00	49,704,302.50	5095.11		
TRADE Total							50,000,000.00	49,704,302.50	5,095.11		
				PSI Total			**10,897,164,000.00**	**10,885,304,800.16**	**211,597.71**		

Los Angeles County Treasurer
Investment Transactions Journal
Call Detail Report
Group: Pooled Surplus Investments
For the Period: March 1, 2017 to March 31, 2017
Attachment VIII

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
3/28/2017	TRADE	104033	USTN 1.875	Sell	99.9063	50,000,000.00	49,953,125.00	71,331.52	50,024,456.52	244,445.40
			USTN Total			50,000,000.00	49,953,125.00	71,331.52	50,024,456.52	244,445.40
	TRADE Total					50,000,000.00	49,953,125.00	71,331.52	50,024,456.52	244,445.40
			PSI Total			**50,000,000.00**	**49,953,125.00**	**71,331.52**	**50,024,456.52**	**244,445.40**

Los Angeles County Treasurer
Comparison of Investment Cost to Market Value
As of March 31, 2017
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	3,775,015,390.31	3,775,186,148.50	$170,758.19	25,000,000.00	25,028,335.00	28,335.00
Euro CD's	0.00	$0.00	$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	$0.00	$0.00	0.00	0.00	0.00
Commercial Paper	8,689,733,387.99	8,688,962,844.96	($770,543.03)	0.00	0.00	0.00
Governments	1,417,829,512.17	1,413,036,250.00	($4,793,262.17)	0.00	0.00	0.00
Agencies	15,657,923,603.47	15,464,317,149.08	($193,606,454.39)	37,274,483.37	34,989,771.59	(2,284,711.78)
Municipals	70,000,000.00	70,000,000.00	$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,941,540.13	50,088,925.00	$147,384.87	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	$0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,635,784.52	42,635,784.52	0.00
TOTAL	$29,660,443,434.07	$29,461,591,317.54	($198,852,116.53)	$109,185,267.89	$106,928,891.11	($2,256,376.78)

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 0.24% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
96727	FHLB 7.35 (CALLABLE)	99.950000
103167	WESTPAC BANKING CORP NY FRCD	99.950000
103342	WESTPAC BANKING CORP NY FRCD	99.950000
103437	ROYAL BANK OF CANADA NY FRCD	99.950000
103504	BANK OF MONTREAL CHICAGO CD	100.001479
103755	FHLMC 2.29 (CALLABLE)	100.054000
103788	CANCARA ASSET SEC LLC CP	99.992500
103812	ABBEY NATIONAL TREAS SV PLC CP	99.992500
103815	LA FAYETTE ASSET SEC LLC CP	99.992500
103822	ATLANTIC ASSET SEC LLC CP	99.992500
103875	ATLANTIC ASSET SEC LLC CP	99.992500
103931	LA FAYETTE ASSET SEC LLC CP	99.992500
103943	LA FAYETTE ASSET SEC LLC CP	99.992500
103944	ATLANTIC ASSET SEC LLC CP	99.992500
104173	CREDIT AGRICOLE CIB NY BR CP	99.992500
104210	CANCARA ASSET SEC LLC CP	99.992500
104311	NORDEA BANK AB NY CD	99.967232
104312	BNP PARIBAS SF CD	99.999029
104313	CANADIAN IMP BK OF COM NY CD	99.995559
104314	TORONTO DOMINION BANK NY CD	99.999056
104315	NORDEA BANK AB NY CD	99.967232

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	96776	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	97467	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98159	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	98733	LACCAL BANS	3.75	6/30/2017	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	100983	LACCAL BANS	1.115	6/30/2018	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102161	LACCAL BANS	1.115	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
PSI	NTRD	BAN	102950	LACCAL BANS	1.115	6/30/2019	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					70,000,000.00	70,000,000.00	70,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,950,477.63	25,092,950.00
		BNOT3 Total					25,000,000.00	24,950,477.63	25,092,950.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,495,531.25	12,497,987.50
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,495,531.25	12,497,987.50
		CNFX Total					25,000,000.00	24,991,062.50	24,995,975.00
PSI	NTRD	CPD	103633	JUPITER SEC COMPANY LLC CP	1	4/13/2017	10,779,000.00	10,775,407.00	10,775,640.19
PSI	NTRD	CPD	103694	CAFCO LLC CP	1.05	4/20/2017	23,550,000.00	23,536,949.38	23,538,641.84
PSI	NTRD	CPD	103788	CANCARA ASSET SEC LLC CP	0.9	4/3/2017	10,000,000.00	9,999,500.00	9,999,250.00
PSI	NTRD	CPD	103812	ABBEY NATIONAL TREAS SV PL	0.74	4/3/2017	50,000,000.00	49,997,944.44	49,996,250.00
PSI	NTRD	CPD	103815	LA FAYETTE ASSET SEC LLC C	0.84	4/3/2017	25,000,000.00	24,998,833.33	24,998,125.00
PSI	NTRD	CPD	103819	CRC FUNDING LLC CP	0.99	5/3/2017	35,000,000.00	34,969,200.00	34,969,263.00
PSI	NTRD	CPD	103822	ATLANTIC ASSET SEC LLC CP	0.82	4/3/2017	50,000,000.00	49,997,722.22	49,996,250.00
PSI	NTRD	CPD	103823	OLD LINE FUNDING LLC CP	1	5/10/2017	25,000,000.00	24,972,916.67	24,972,860.00
PSI	NTRD	CPD	103831	OLD LINE FUNDING LLC CP	0.82	4/3/2017	38,500,000.00	38,498,246.11	38,500,000.00
PSI	NTRD	CPD	103835	ATLANTIC ASSET SEC LLC CP	0.8	4/4/2017	50,000,000.00	49,996,666.67	49,994,835.00
PSI	NTRD	CPD	103848	CAFCO LLC CP	0.98	5/8/2017	13,513,000.00	13,499,389.41	13,500,119.41
PSI	NTRD	CPD	103852	MONT BLANC CAPITAL CORP CP	1.04	5/8/2017	37,856,000.00	37,815,536.14	37,817,197.60
PSI	NTRD	CPD	103855	CIESCO LLC CP	0.98	5/16/2017	20,000,000.00	19,975,500.00	19,974,622.00
PSI	NTRD	CPD	103857	LA FAYETTE ASSET SEC LLC C	1.05	5/8/2017	5,850,000.00	5,843,686.88	5,844,003.75
PSI	NTRD	CPD	103869	CANADIAN IMP BK OF COMMERC	0.92	5/9/2017	30,125,000.00	30,095,745.28	30,095,103.95
PSI	NTRD	CPD	103875	ATLANTIC ASSET SEC LLC CP	0.82	4/3/2017	1,600,000.00	1,599,927.11	1,599,880.00
PSI	NTRD	CPD	103876	ATLANTIC ASSET SEC LLC CP	0.82	4/11/2017	9,400,000.00	9,397,858.89	9,397,256.14
PSI	NTRD	CPD	103877	LA FAYETTE ASSET SEC LLC C	0.82	4/7/2017	25,000,000.00	24,996,583.33	24,995,915.00
PSI	NTRD	CPD	103879	CHARIOT FUNDING LLC CP	0.78	4/4/2017	50,000,000.00	49,996,750.00	49,995,390.00
PSI	NTRD	CPD	103881	ATLANTIC ASSET SEC LLC CP	0.8	4/11/2017	47,445,000.00	47,434,456.67	47,431,150.80
PSI	NTRD	CPD	103882	LA FAYETTE ASSET SEC LLC C	1.04	5/8/2017	26,639,000.00	26,610,525.87	26,611,695.03
PSI	NTRD	CPD	103883	LA FAYETTE ASSET SEC LLC C	1.04	5/8/2017	3,361,000.00	3,357,407.47	3,357,554.98
PSI	NTRD	CPD	103887	CIESCO LLC CP	0.97	5/19/2017	41,971,000.00	41,916,717.51	41,913,814.51

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103895	ABBEY NATIONAL TREAS SV PL	0.83	5/19/2017	39,021,000.00	38,977,816.76	38,968,524.56
PSI	NTRD	CPD	103899	MONT BLANC CAPITAL CORP CP	1.03	5/10/2017	34,271,000.00	34,232,759.27	34,233,795.40
PSI	NTRD	CPD	103910	TORONTO-DOMINION HLDG USA	0.72	4/19/2017	50,000,000.00	49,982,000.00	49,977,540.00
PSI	NTRD	CPD	103911	LA FAYETTE ASSET SEC LLC C	0.79	4/5/2017	50,000,000.00	49,995,611.11	49,994,215.00
PSI	NTRD	CPD	103917	LA FAYETTE ASSET SEC LLC C	1.03	5/15/2017	25,000,000.00	24,968,527.78	24,969,062.50
PSI	NTRD	CPD	103922	TORONTO-DOMINION HLDG USA	0.73	4/17/2017	50,000,000.00	49,983,777.78	49,980,045.00
PSI	NTRD	CPD	103923	ATLANTIC ASSET SEC LLC CP	0.87	4/20/2017	10,000,000.00	9,995,408.33	9,994,472.00
PSI	NTRD	CPD	103925	ABBEY NATIONAL TREAS SV PL	0.74	4/14/2017	50,000,000.00	49,986,638.89	49,982,150.00
PSI	NTRD	CPD	103926	ABBEY NATIONAL TREAS SV PL	0.74	4/14/2017	28,698,000.00	28,690,331.26	28,687,754.81
PSI	NTRD	CPD	103930	NATIXIS NY BRANCH CP	0.79	4/14/2017	50,000,000.00	49,985,736.11	49,982,615.00
PSI	NTRD	CPD	103931	LA FAYETTE ASSET SEC LLC C	0.79	4/3/2017	50,000,000.00	49,997,805.56	49,996,250.00
PSI	NTRD	CPD	103933	CRC FUNDING LLC CP	0.97	5/24/2017	20,000,000.00	19,971,438.89	19,969,580.00
PSI	NTRD	CPD	103943	LA FAYETTE ASSET SEC LLC C	0.77	4/3/2017	25,000,000.00	24,998,930.56	24,998,125.00
PSI	NTRD	CPD	103944	ATLANTIC ASSET SEC LLC CP	0.74	4/3/2017	50,000,000.00	49,997,944.44	49,996,250.00
PSI	NTRD	CPD	103945	DANSKE CORP CP	0.93	5/16/2017	26,134,000.00	26,103,619.22	26,095,028.98
PSI	NTRD	CPD	103947	THUNDER BAY FUNDING LLC CP	0.75	4/6/2017	50,000,000.00	49,994,791.67	49,993,030.00
PSI	NTRD	CPD	103953	THUNDER BAY FUNDING LLC CP	0.75	4/5/2017	50,000,000.00	49,995,833.33	49,994,215.00
PSI	NTRD	CPD	103954	SHEFFIELD RECEIVABLES CORP	0.82	4/13/2017	50,000,000.00	49,986,333.33	49,979,920.00
PSI	NTRD	CPD	103956	ATLANTIC ASSET SEC LLC CP	0.73	4/7/2017	50,000,000.00	49,993,916.67	49,990,860.00
PSI	NTRD	CPD	103957	THUNDER BAY FUNDING LLC CP	0.75	4/25/2017	15,647,000.00	15,639,176.50	15,636,981.23
PSI	NTRD	CPD	103958	CRC FUNDING LLC CP	1	6/1/2017	17,750,000.00	17,719,923.61	17,718,298.50
PSI	NTRD	CPD	103962	LA FAYETTE ASSET SEC LLC C	0.77	4/18/2017	36,000,000.00	35,986,910.00	35,984,070.00
PSI	NTRD	CPD	103964	SHEFFIELD RECEIVABLES CORP	0.77	4/3/2017	50,000,000.00	49,997,861.11	50,000,000.00
PSI	NTRD	CPD	103965	NATIXIS NY BRANCH CP	1.2	7/31/2017	25,000,000.00	24,899,166.66	24,900,957.50
PSI	NTRD	CPD	103967	THUNDER BAY FUNDING LLC CP	0.8	4/25/2017	50,000,000.00	49,973,333.33	49,967,985.00
PSI	NTRD	CPD	103968	ABBEY NATIONAL TREAS SV PL	0.72	4/24/2017	40,064,000.00	40,045,570.56	40,038,943.97
PSI	NTRD	CPD	103969	SHEFFIELD RECEIVABLES CORP	0.76	4/5/2017	30,000,000.00	29,997,466.67	29,995,491.00
PSI	NTRD	CPD	103971	OLD LINE FUNDING LLC CP	0.75	4/5/2017	25,000,000.00	24,997,916.67	24,997,107.50
PSI	NTRD	CPD	103972	CAFCO LLC CP	0.98	6/5/2017	25,000,000.00	24,955,763.89	24,956,275.00
PSI	NTRD	CPD	103973	OLD LINE FUNDING LLC CP	0.99	6/19/2017	10,680,000.00	10,656,797.70	10,653,821.18
PSI	NTRD	CPD	103974	AUTOBAHN FUNDING CO LLC CP	0.72	4/6/2017	50,000,000.00	49,995,000.00	49,993,030.00
PSI	NTRD	CPD	103976	AUTOBAHN FUNDING CO LLC CP	0.71	4/5/2017	50,000,000.00	49,996,055.56	49,994,215.00
PSI	NTRD	CPD	103977	AUTOBAHN FUNDING CO LLC CP	0.71	4/5/2017	10,000,000.00	9,999,211.11	9,998,843.00
PSI	NTRD	CPD	103978	LA FAYETTE ASSET SEC LLC C	0.76	4/20/2017	48,000,000.00	47,980,746.67	47,976,129.60
PSI	NTRD	CPD	103980	LA FAYETTE ASSET SEC LLC C	0.77	4/13/2017	50,000,000.00	49,987,166.67	49,984,415.00
PSI	NTRD	CPD	103982	ABBEY NATIONAL TREAS SV PL	0.82	5/30/2017	13,009,000.00	12,991,517.35	12,987,100.65
PSI	NTRD	CPD	103983	LA FAYETTE ASSET SEC LLC C	0.77	4/20/2017	50,000,000.00	49,979,680.56	49,975,135.00
PSI	NTRD	CPD	103984	OLD LINE FUNDING LLC CP	0.75	4/17/2017	25,000,000.00	24,991,666.67	24,989,610.00
PSI	NTRD	CPD	103986	ATLANTIC ASSET SEC LLC CP	0.71	4/12/2017	50,000,000.00	49,989,152.78	49,984,015.00

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	103989	SHEFFIELD RECEIVABLES CORP	0.77	4/5/2017	50,000,000.00	49,995,722.22	49,992,485.00
PSI	NTRD	CPD	103990	ATLANTIC ASSET SEC LLC CP	0.75	4/13/2017	50,000,000.00	49,987,500.00	49,982,630.00
PSI	NTRD	CPD	103991	THUNDER BAY FUNDING LLC CP	0.75	4/20/2017	50,000,000.00	49,980,208.33	49,975,135.00
PSI	NTRD	CPD	103992	THUNDER BAY FUNDING LLC CP	0.75	4/20/2017	25,000,000.00	24,990,104.17	24,987,567.50
PSI	NTRD	CPD	103993	CHARIOT FUNDING LLC CP	0.74	4/27/2017	5,000,000.00	4,997,327.78	4,996,501.00
PSI	NTRD	CPD	103994	OLD LINE FUNDING LLC CP	0.74	4/24/2017	25,000,000.00	24,988,180.56	24,984,715.00
PSI	NTRD	CPD	103995	LA FAYETTE ASSET SEC LLC C	0.77	4/18/2017	50,000,000.00	49,981,819.45	49,977,875.00
PSI	NTRD	CPD	103996	LA FAYETTE ASSET SEC LLC C	0.77	4/18/2017	3,118,000.00	3,116,866.26	3,116,620.29
PSI	NTRD	CPD	103999	DANSKE CORP CP	0.93	5/16/2017	26,966,000.00	26,934,652.03	26,925,788.30
PSI	NTRD	CPD	104002	ATLANTIC ASSET SEC LLC CP	0.71	4/7/2017	50,000,000.00	49,994,083.33	49,990,860.00
PSI	NTRD	CPD	104006	ATLANTIC ASSET SEC LLC CP	0.73	4/4/2017	48,847,000.00	48,844,028.47	48,841,954.10
PSI	NTRD	CPD	104013	ATLANTIC ASSET SEC LLC CP	0.72	4/6/2017	50,000,000.00	49,995,000.00	49,992,200.00
PSI	NTRD	CPD	104014	ATLANTIC ASSET SEC LLC CP	0.72	4/6/2017	50,000,000.00	49,995,000.00	49,992,200.00
PSI	NTRD	CPD	104019	SHEFFIELD RECEIVABLES CORP	0.8	4/5/2017	50,000,000.00	49,995,555.56	49,992,485.00
PSI	NTRD	CPD	104020	CRC FUNDING LLC CP	1	6/9/2017	25,000,000.00	24,952,083.33	24,948,130.00
PSI	NTRD	CPD	104023	LA FAYETTE ASSET SEC LLC C	0.75	4/19/2017	36,000,000.00	35,986,500.00	35,983,087.20
PSI	NTRD	CPD	104029	LA FAYETTE ASSET SEC LLC C	0.77	4/20/2017	30,000,000.00	29,987,808.33	29,985,081.00
PSI	NTRD	CPD	104030	THUNDER BAY FUNDING LLC CP	0.74	4/20/2017	45,000,000.00	44,982,425.00	44,977,621.50
PSI	NTRD	CPD	104032	SHEFFIELD RECEIVABLES CORP	0.77	4/6/2017	50,000,000.00	49,994,652.78	49,990,950.00
PSI	NTRD	CPD	104035	CHARIOT FUNDING LLC CP	0.72	4/11/2017	50,000,000.00	49,990,000.00	49,986,935.00
PSI	NTRD	CPD	104038	CRC FUNDING LLC CP	1.03	6/13/2017	14,665,000.00	14,634,370.52	14,632,412.90
PSI	NTRD	CPD	104042	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	50,000,000.00	49,985,916.67	49,982,150.00
PSI	NTRD	CPD	104043	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	25,000,000.00	24,992,958.33	24,991,075.00
PSI	NTRD	CPD	104044	AUTOBAHN FUNDING CO LLC CP	0.72	4/5/2017	28,000,000.00	27,997,760.00	27,996,760.40
PSI	NTRD	CPD	104045	ATLANTIC ASSET SEC LLC CP	0.75	4/12/2017	50,000,000.00	49,988,541.67	49,984,015.00
PSI	NTRD	CPD	104046	ATLANTIC ASSET SEC LLC CP	0.75	4/19/2017	50,000,000.00	49,981,250.00	49,973,875.00
PSI	NTRD	CPD	104047	ATLANTIC ASSET SEC LLC CP	0.8	4/25/2017	31,000,000.00	30,983,466.67	30,977,996.20
PSI	NTRD	CPD	104053	ABBEY NATIONAL TREAS SV PL	0.78	4/14/2017	33,000,000.00	32,990,705.00	32,988,219.00
PSI	NTRD	CPD	104061	CRC FUNDING LLC CP	1.05	6/13/2017	25,000,000.00	24,946,770.83	24,944,447.50
PSI	NTRD	CPD	104062	ATLANTIC ASSET SEC LLC CP	0.81	4/25/2017	25,000,000.00	24,986,500.00	24,982,255.00
PSI	NTRD	CPD	104063	CREDIT AGRICOLE CIB NY BR	0.76	4/7/2017	50,000,000.00	49,993,666.67	49,991,355.00
PSI	NTRD	CPD	104065	ABBEY NATIONAL TREAS SV PL	0.78	4/7/2017	50,000,000.00	49,993,500.00	49,991,210.00
PSI	NTRD	CPD	104068	CHARIOT FUNDING LLC CP	0.73	4/17/2017	50,000,000.00	49,983,777.78	49,979,220.00
PSI	NTRD	CPD	104070	AUTOBAHN FUNDING CO LLC CP	0.75	4/10/2017	30,000,000.00	29,994,375.00	29,992,908.00
PSI	NTRD	CPD	104071	ABBEY NATIONAL TREAS SV PL	0.81	4/11/2017	50,000,000.00	49,988,750.00	49,986,065.00
PSI	NTRD	CPD	104072	CHARIOT FUNDING LLC CP	0.73	4/18/2017	50,000,000.00	49,982,763.89	49,977,875.00
PSI	NTRD	CPD	104073	CHARIOT FUNDING LLC CP	0.74	4/10/2017	22,500,000.00	22,495,837.50	22,494,681.00
PSI	NTRD	CPD	104074	THUNDER BAY FUNDING LLC CP	0.86	4/24/2017	50,000,000.00	49,972,527.78	49,969,430.00
PSI	NTRD	CPD	104077	ATLANTIC ASSET SEC LLC CP	0.8	4/19/2017	32,500,000.00	32,487,000.00	32,483,018.75

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	104079	CHARIOT FUNDING LLC CP	0.73	4/18/2017	50,000,000.00	49,982,763.89	49,977,875.00
PSI	NTRD	CPD	104080	CANCARA ASSET SEC LLC CP	0.85	4/13/2017	20,000,000.00	19,994,333.33	19,993,766.00
PSI	NTRD	CPD	104081	LA FAYETTE ASSET SEC LLC C	0.8	4/20/2017	20,000,000.00	19,991,555.55	19,990,054.00
PSI	NTRD	CPD	104082	CHARIOT FUNDING LLC CP	0.73	4/21/2017	50,000,000.00	49,979,722.22	49,973,750.00
PSI	NTRD	CPD	104083	ATLANTIC ASSET SEC LLC CP	0.82	4/19/2017	25,000,000.00	24,989,750.00	24,986,937.50
PSI	NTRD	CPD	104084	JUPITER SEC COMPANY LLC CP	0.71	4/12/2017	50,000,000.00	49,989,152.78	49,985,680.00
PSI	NTRD	CPD	104085	OLD LINE FUNDING LLC CP	0.86	4/20/2017	50,000,000.00	49,977,305.55	49,975,135.00
PSI	NTRD	CPD	104086	OLD LINE FUNDING LLC CP	0.86	4/20/2017	25,000,000.00	24,988,652.78	24,987,567.50
PSI	NTRD	CPD	104087	LA FAYETTE ASSET SEC LLC C	0.88	4/26/2017	50,000,000.00	49,969,444.45	49,966,485.00
PSI	NTRD	CPD	104089	THUNDER BAY FUNDING LLC CP	0.855	4/18/2017	50,000,000.00	49,979,812.50	49,977,875.00
PSI	NTRD	CPD	104090	CRC FUNDING LLC CP	1.08	6/13/2017	15,110,000.00	15,076,909.10	15,076,424.07
PSI	NTRD	CPD	104091	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	50,000,000.00	49,986,708.33	49,985,680.00
PSI	NTRD	CPD	104092	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	50,000,000.00	49,986,708.33	49,985,680.00
PSI	NTRD	CPD	104093	REGENCY MARKETS NO. 1 LLC	0.87	4/12/2017	25,000,000.00	24,993,354.17	24,992,840.00
PSI	NTRD	CPD	104095	SHEFFIELD RECEIVABLES CORP	0.9	5/1/2017	25,000,000.00	24,981,250.00	24,974,100.00
PSI	NTRD	CPD	104096	CAFCO LLC CP	1.08	6/15/2017	14,973,000.00	14,939,310.75	14,942,116.69
PSI	NTRD	CPD	104097	AUTOBAHN FUNDING CO LLC CP	0.78	4/13/2017	25,000,000.00	24,993,500.00	24,992,207.50
PSI	NTRD	CPD	104099	REGENCY MARKETS NO. 1 LLC	0.9	4/6/2017	50,000,000.00	49,993,750.00	49,993,030.00
PSI	NTRD	CPD	104100	REGENCY MARKETS NO. 1 LLC	0.9	4/6/2017	15,558,000.00	15,556,055.25	15,555,831.21
PSI	NTRD	CPD	104101	REGENCY MARKETS NO. 1 LLC	0.88	4/6/2017	50,000,000.00	49,993,888.89	49,993,030.00
PSI	NTRD	CPD	104102	ATLANTIC ASSET SEC LLC CP	0.86	4/28/2017	50,000,000.00	49,967,750.00	49,959,590.00
PSI	NTRD	CPD	104103	SHEFFIELD RECEIVABLES CORP	0.82	4/20/2017	50,000,000.00	49,978,361.11	49,968,190.00
PSI	NTRD	CPD	104105	ATLANTIC ASSET SEC LLC CP	0.87	5/2/2017	50,000,000.00	49,962,541.67	49,953,110.00
PSI	NTRD	CPD	104108	ATLANTIC ASSET SEC LLC CP	0.86	4/25/2017	50,000,000.00	49,971,333.34	49,964,510.00
PSI	NTRD	CPD	104109	AUTOBAHN FUNDING CO LLC CP	0.79	4/20/2017	37,000,000.00	36,984,573.06	36,981,599.90
PSI	NTRD	CPD	104110	TOYOTA MOTOR CREDIT CORP C	0.85	4/20/2017	25,000,000.00	24,988,784.72	24,988,027.50
PSI	NTRD	CPD	104111	CANCARA ASSET SEC LLC CP	0.86	4/18/2017	25,000,000.00	24,989,847.22	24,988,937.50
PSI	NTRD	CPD	104113	ATLANTIC ASSET SEC LLC CP	0.86	4/28/2017	25,000,000.00	24,983,875.00	24,979,795.00
PSI	NTRD	CPD	104114	SHEFFIELD RECEIVABLES CORP	0.9	5/11/2017	30,000,000.00	29,970,000.00	29,958,009.00
PSI	NTRD	CPD	104115	CAFCO LLC CP	1.13	6/22/2017	6,910,000.00	6,892,214.43	6,894,163.66
PSI	NTRD	CPD	104117	SHEFFIELD RECEIVABLES CORP	0.9	5/1/2017	50,000,000.00	49,962,500.00	49,948,200.00
PSI	NTRD	CPD	104118	REGENCY MARKETS NO. 1 LLC	0.95	4/18/2017	17,121,000.00	17,113,319.33	17,113,423.96
PSI	NTRD	CPD	104119	TOYOTA MOTOR CREDIT CORP C	0.86	4/21/2017	50,000,000.00	49,976,111.11	49,974,710.00
PSI	NTRD	CPD	104120	AUTOBAHN FUNDING CO LLC CP	0.81	4/20/2017	25,000,000.00	24,989,312.50	24,987,567.50
PSI	NTRD	CPD	104121	CANCARA ASSET SEC LLC CP	0.9	4/19/2017	25,000,000.00	24,988,750.00	24,988,255.00
PSI	NTRD	CPD	104123	AUTOBAHN FUNDING CO LLC CP	0.81	4/17/2017	5,000,000.00	4,998,200.00	4,997,922.00
PSI	NTRD	CPD	104124	ABBEY NATIONAL TREAS SV PL	0.84	4/17/2017	30,472,000.00	30,460,623.79	30,458,702.02
PSI	NTRD	CPD	104126	AUTOBAHN FUNDING CO LLC CP	0.83	4/17/2017	50,000,000.00	49,981,555.56	49,979,220.00
PSI	NTRD	CPD	104127	ATLANTIC ASSET SEC LLC CP	0.88	5/2/2017	50,000,000.00	49,962,111.11	49,953,110.00

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PSI	NTRD	CPD	104128	SHEFFIELD RECEIVABLES CORP	0.87	4/20/2017	30,000,000.00	29,986,225.00	29,980,914.00
PSI	NTRD	CPD	104129	THUNDER BAY FUNDING LLC CP	0.96	5/17/2017	25,000,000.00	24,969,333.33	24,967,522.50
PSI	NTRD	CPD	104133	CREDIT AGRICOLE CIB NY BR	0.91	4/21/2017	50,000,000.00	49,974,722.22	49,973,515.00
PSI	NTRD	CPD	104134	ATLANTIC ASSET SEC LLC CP	0.9	4/20/2017	50,000,000.00	49,976,250.00	49,972,360.00
PSI	NTRD	CPD	104135	SHEFFIELD RECEIVABLES CORP	0.88	4/24/2017	50,000,000.00	49,971,888.89	49,961,100.00
PSI	NTRD	CPD	104136	CANCARA ASSET SEC LLC CP	0.91	4/18/2017	42,100,000.00	42,081,908.70	42,081,370.75
PSI	NTRD	CPD	104138	SHEFFIELD RECEIVABLES CORP	0.93	4/26/2017	25,000,000.00	24,983,854.17	24,978,730.00
PSI	NTRD	CPD	104141	SHEFFIELD RECEIVABLES CORP	0.93	5/4/2017	50,000,000.00	49,957,375.00	49,942,810.00
PSI	NTRD	CPD	104142	CREDIT AGRICOLE CIB NY BR	0.91	4/28/2017	50,000,000.00	49,965,875.00	49,964,335.00
PSI	NTRD	CPD	104143	ATLANTIC ASSET SEC LLC CP	0.94	5/3/2017	50,000,000.00	49,958,222.22	49,951,505.00
PSI	NTRD	CPD	104144	AUTOBAHN FUNDING CO LLC CP	0.93	4/28/2017	50,000,000.00	49,965,125.00	49,963,480.00
PSI	NTRD	CPD	104145	MONT BLANC CAPITAL CORP CP	0.96	5/10/2017	25,723,000.00	25,696,248.08	25,695,075.11
PSI	NTRD	CPD	104146	SHEFFIELD RECEIVABLES CORP	0.95	4/28/2017	50,000,000.00	49,964,375.00	49,953,760.00
PSI	NTRD	CPD	104147	OLD LINE FUNDING LLC CP	0.96	5/16/2017	12,750,000.00	12,734,700.00	12,733,821.53
PSI	NTRD	CPD	104148	ATLANTIC ASSET SEC LLC CP	0.95	4/17/2017	25,000,000.00	24,989,444.45	24,988,430.00
PSI	NTRD	CPD	104150	ATLANTIC ASSET SEC LLC CP	0.95	4/26/2017	25,000,000.00	24,983,506.94	24,981,437.50
PSI	NTRD	CPD	104151	SHEFFIELD RECEIVABLES CORP	0.95	5/1/2017	50,000,000.00	49,960,416.67	49,948,200.00
PSI	NTRD	CPD	104152	SHEFFIELD RECEIVABLES CORP	0.98	4/19/2017	50,000,000.00	49,975,500.00	49,969,915.00
PSI	NTRD	CPD	104153	LA FAYETTE ASSET SEC LLC C	0.96	5/4/2017	25,000,000.00	24,978,000.00	24,977,307.50
PSI	NTRD	CPD	104154	CREDIT AGRICOLE CIB NY BR	0.92	4/20/2017	50,000,000.00	49,975,722.22	49,974,805.00
PSI	NTRD	CPD	104155	OLD LINE FUNDING LLC CP	0.95	5/22/2017	50,000,000.00	49,932,708.33	49,927,125.00
PSI	NTRD	CPD	104157	AUTOBAHN FUNDING CO LLC CP	0.93	4/21/2017	25,000,000.00	24,987,083.33	24,986,875.00
PSI	NTRD	CPD	104159	THUNDER BAY FUNDING LLC CP	0.955	5/15/2017	27,575,000.00	27,542,813.85	27,540,875.94
PSI	NTRD	CPD	104161	AUTOBAHN FUNDING CO LLC CP	0.93	4/21/2017	50,000,000.00	49,974,166.67	49,973,750.00
PSI	NTRD	CPD	104162	LA FAYETTE ASSET SEC LLC C	1	5/19/2017	50,000,000.00	49,933,333.34	49,931,875.00
PSI	NTRD	CPD	104163	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	50,000,000.00	49,975,500.00	49,976,510.00
PSI	NTRD	CPD	104164	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	50,000,000.00	49,975,500.00	49,976,510.00
PSI	NTRD	CPD	104165	REGENCY MARKETS NO. 1 LLC	0.98	4/19/2017	13,732,000.00	13,725,271.32	13,725,548.71
PSI	NTRD	CPD	104166	LA FAYETTE ASSET SEC LLC C	1	5/18/2017	25,000,000.00	24,967,361.11	24,966,732.50
PSI	NTRD	CPD	104167	TOYOTA MOTOR CREDIT CORP C	0.96	5/5/2017	50,000,000.00	49,954,666.67	49,954,595.00
PSI	NTRD	CPD	104168	ATLANTIC ASSET SEC LLC CP	0.94	5/1/2017	50,000,000.00	49,960,833.34	49,954,660.00
PSI	NTRD	CPD	104169	SHEFFIELD RECEIVABLES CORP	0.92	4/20/2017	50,000,000.00	49,975,722.22	49,968,190.00
PSI	NTRD	CPD	104170	SHEFFIELD RECEIVABLES CORP	0.98	5/19/2017	40,000,000.00	39,947,733.34	39,931,888.00
PSI	NTRD	CPD	104173	CREDIT AGRICOLE CIB NY BR	0.92	4/3/2017	23,623,000.00	23,621,792.60	23,621,228.28
PSI	NTRD	CPD	104174	AUTOBAHN FUNDING CO LLC CP	0.92	4/25/2017	50,000,000.00	49,969,333.33	49,967,985.00
PSI	NTRD	CPD	104175	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,968,055.56	49,957,460.00
PSI	NTRD	CPD	104176	ATLANTIC ASSET SEC LLC CP	0.94	4/24/2017	50,000,000.00	49,969,972.22	49,966,100.00
PSI	NTRD	CPD	104177	ATLANTIC ASSET SEC LLC CP	0.96	4/24/2017	50,000,000.00	49,969,333.33	49,966,100.00
PSI	NTRD	CPD	104180	SHEFFIELD RECEIVABLES CORP	0.92	4/28/2017	50,000,000.00	49,965,500.00	49,953,760.00

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PSI	NTRD	CPD	104182	ABBEY NATIONAL TREAS SV PL	0.95	5/5/2017	43,413,000.00	43,374,048.89	43,372,478.31
PSI	NTRD	CPD	104183	ABBEY NATIONAL TREAS SV PL	0.96	5/1/2017	50,000,000.00	49,960,000.00	49,959,010.00
PSI	NTRD	CPD	104184	AUTOBAHN FUNDING CO LLC CP	0.93	4/28/2017	32,000,000.00	31,977,680.00	31,976,627.20
PSI	NTRD	CPD	104185	ABBEY NATIONAL TREAS SV PL	0.96	5/3/2017	50,000,000.00	49,957,333.33	49,956,180.00
PSI	NTRD	CPD	104186	SHEFFIELD RECEIVABLES CORP	0.92	4/25/2017	50,000,000.00	49,969,333.34	49,959,305.00
PSI	NTRD	CPD	104187	LA FAYETTE ASSET SEC LLC C	1.15	6/19/2017	35,000,000.00	34,911,673.62	34,914,208.00
PSI	NTRD	CPD	104188	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,968,055.56	49,957,460.00
PSI	NTRD	CPD	104190	SHEFFIELD RECEIVABLES CORP	1.04	5/23/2017	50,000,000.00	49,924,888.89	49,907,175.00
PSI	NTRD	CPD	104191	ATLANTIC ASSET SEC LLC CP	1.02	4/24/2017	50,000,000.00	49,967,416.67	49,966,100.00
PSI	NTRD	CPD	104192	AUTOBAHN FUNDING CO LLC CP	0.92	4/28/2017	25,000,000.00	24,982,750.00	24,981,740.00
PSI	NTRD	CPD	104193	CAFCO LLC CP	1.11	6/27/2017	50,000,000.00	49,865,875.00	49,877,165.00
PSI	NTRD	CPD	104194	SHEFFIELD RECEIVABLES CORP	0.92	4/26/2017	50,000,000.00	49,968,055.56	49,957,460.00
PSI	NTRD	CPD	104198	TORONTO-DOMINION HLDG USA	1.12	6/23/2017	50,000,000.00	49,870,888.89	49,871,200.00
PSI	NTRD	CPD	104200	NATIXIS NY BRANCH CP	0.9	4/3/2017	50,000,000.00	49,997,500.00	50,000,000.00
PSI	NTRD	CPD	104201	NATIXIS NY BRANCH CP	0.9	4/3/2017	25,000,000.00	24,998,750.00	25,000,000.00
PSI	NTRD	CPD	104202	LA FAYETTE ASSET SEC LLC C	1.18	6/19/2017	36,000,000.00	35,906,780.00	35,911,756.80
PSI	NTRD	CPD	104203	ABBEY NATIONAL TREAS SV PL	0.93	5/2/2017	18,582,000.00	18,567,118.92	18,566,242.46
PSI	NTRD	CPD	104204	THUNDER BAY FUNDING LLC CP	0.92	4/26/2017	30,000,000.00	29,980,833.33	29,979,891.00
PSI	NTRD	CPD	104205	ABBEY NATIONAL TREAS SV PL	0.93	5/3/2017	15,041,000.00	15,028,566.10	15,027,818.07
PSI	NTRD	CPD	104206	AUTOBAHN FUNDING CO LLC CP	0.92	4/24/2017	50,000,000.00	49,970,611.11	49,969,430.00
PSI	NTRD	CPD	104207	AUTOBAHN FUNDING CO LLC CP	0.93	4/28/2017	50,000,000.00	49,965,125.00	49,963,480.00
PSI	NTRD	CPD	104210	CANCARA ASSET SEC LLC CP	0.95	4/3/2017	26,500,000.00	26,498,601.39	26,498,012.50
PSI	NTRD	CPD	104211	AUTOBAHN FUNDING CO LLC CP	0.93	4/28/2017	25,000,000.00	24,982,562.50	24,981,740.00
PSI	NTRD	CPD	104217	CRC FUNDING LLC CP	0.97	5/12/2017	50,000,000.00	49,944,763.89	49,942,715.00
PSI	NTRD	CPD	104218	AUTOBAHN FUNDING CO LLC CP	0.93	5/1/2017	50,000,000.00	49,961,250.00	49,958,965.00
PSI	NTRD	CPD	104219	SHEFFIELD RECEIVABLES CORP	0.92	4/28/2017	50,000,000.00	49,965,500.00	49,953,760.00
PSI	NTRD	CPD	104222	TORONTO-DOMINION HLDG USA	0.94	5/30/2017	50,000,000.00	49,922,972.22	49,920,000.00
PSI	NTRD	CPD	104223	ABBEY NATIONAL TREAS SV PL	0.98	5/26/2017	50,000,000.00	49,925,138.89	49,922,065.00
PSI	NTRD	CPD	104225	LA FAYETTE ASSET SEC LLC C	1.18	6/19/2017	24,500,000.00	24,436,558.61	24,439,945.60
PSI	NTRD	CPD	104229	SHEFFIELD RECEIVABLES CORP	0.92	5/1/2017	50,000,000.00	49,961,666.67	49,948,200.00
PSI	NTRD	CPD	104230	CRC FUNDING LLC CP	0.98	5/9/2017	50,000,000.00	49,948,277.77	49,947,240.00
PSI	NTRD	CPD	104231	MONT BLANC CAPITAL CORP CP	1.1	6/27/2017	30,000,000.00	29,920,250.00	29,916,912.00
PSI	NTRD	CPD	104232	DANSKE CORP CP	1.07	7/3/2017	50,000,000.00	49,861,791.66	49,830,930.00
PSI	NTRD	CPD	104239	CHARIOT FUNDING LLC CP	0.9	4/28/2017	31,300,000.00	31,278,872.50	31,277,138.48
PSI	NTRD	CPD	104242	JUPITER SEC COMPANY LLC CP	1.06	6/20/2017	17,800,000.00	17,758,071.11	17,755,663.76
PSI	NTRD	CPD	104246	OLD LINE FUNDING LLC CP	1.1	7/3/2017	50,000,000.00	49,857,916.67	49,849,600.00
PSI	NTRD	CPD	104252	CREDIT AGRICOLE CIB NY BR	1.1	6/30/2017	50,000,000.00	49,862,500.00	49,860,845.00
PSI	NTRD	CPD	104261	AUTOBAHN FUNDING CO LLC CP	0.93	5/1/2017	50,000,000.00	49,961,250.00	49,958,965.00
PSI	NTRD	CPD	104262	AUTOBAHN FUNDING CO LLC CP	0.93	5/1/2017	25,000,000.00	24,980,625.00	24,979,482.50

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PSI	NTRD	CPD	104274	OLD LINE FUNDING LLC CP	0.945	5/19/2017	50,000,000.00	49,937,000.00	49,931,875.00
PSI	NTRD	CPD	104277	SHEFFIELD RECEIVABLES CORP	0.92	5/5/2017	50,000,000.00	49,956,555.55	49,941,030.00
PSI	NTRD	CPD	104282	MONT BLANC CAPITAL CORP CP	1.13	6/27/2017	28,200,000.00	28,122,990.50	28,121,897.28
PSI	NTRD	CPD	104285	AUTOBAHN FUNDING CO LLC CP	0.93	5/1/2017	50,000,000.00	49,961,250.00	49,958,965.00
PSI	NTRD	CPD	104286	AUTOBAHN FUNDING CO LLC CP	0.93	5/1/2017	10,000,000.00	9,992,250.00	9,991,793.00
PSI	NTRD	CPD	104287	AUTOBAHN FUNDING CO LLC CP	0.96	5/30/2017	35,000,000.00	34,944,933.34	34,939,915.50
PSI	NTRD	CPD	104288	OLD LINE FUNDING LLC CP	0.94	5/19/2017	42,000,000.00	41,947,360.00	41,942,775.00
PSI	NTRD	CPD	104289	DANSKE CORP CP	1.08	6/29/2017	50,000,000.00	49,866,500.00	49,838,750.00
PSI	NTRD	CPD	104292	SHEFFIELD RECEIVABLES CORP	1	5/18/2017	50,000,000.00	49,934,722.22	49,916,800.00
PSI	NTRD	CPD	104293	ATLANTIC ASSET SEC LLC CP	0.96	5/11/2017	25,000,000.00	24,973,333.33	24,969,277.50
PSI	NTRD	CPD	104295	AUTOBAHN FUNDING CO LLC CP	0.92	5/4/2017	35,000,000.00	34,970,483.33	34,968,230.50
PSI	NTRD	CPD	104298	COCA COLA CO CP	1.06	8/23/2017	22,000,000.00	21,906,720.00	21,905,362.60
PSI	NTRD	CPD	104299	SHEFFIELD RECEIVABLES CORP	0.92	5/4/2017	50,000,000.00	49,957,833.34	49,942,810.00
PSI	NTRD	CPD	104308	AUTOBAHN FUNDING CO LLC CP	0.93	5/5/2017	25,000,000.00	24,978,041.66	24,976,592.50
PSI	NTRD	CPD	104309	OLD LINE FUNDING LLC CP	0.93	5/15/2017	30,000,000.00	29,965,900.00	29,962,875.00
PSI	NTRD	CPD	104310	SHEFFIELD RECEIVABLES CORP	0.92	5/3/2017	25,000,000.00	24,979,555.56	24,972,315.00
PSI	NTRD	CPD	104318	ATLANTIC ASSET SEC LLC CP	1.12	6/28/2017	29,473,000.00	29,392,309.48	29,382,939.35
		CPD Total					8,695,915,000.00	8,689,733,387.99	8,688,962,844.96
PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,531,875.00	49,565,800.00
		FCDNTotal					50,000,000.00	49,531,875.00	49,565,800.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,988,857.83	24,885,500.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,881,359.20
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,892,150.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,994,736.84	49,982,550.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,531,154.21	36,522,249.29
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,593,986.94
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,736,473.90	23,682,265.00
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,971,865.83	49,857,400.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,915.60	149,572.20
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,992,298.74	24,958,550.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,358,681.35
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,994,970.33	24,811,850.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,491,097.49	43,172,619.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,767,525.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,984,544.73	24,902,100.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,984,544.73	24,902,100.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,984,544.73	24,902,100.00

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PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,908,500.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,907,178.23
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,967,830.25	24,810,500.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,810,500.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,810,500.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,969,075.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,992,826.19	25,000,325.00
PSI	NTRD	FFCB	100324	FFCB 1.72 (CALLABLE)	1.72	12/30/2019	18,486,000.00	18,486,000.00	18,486,018.49
PSI	NTRD	FFCB	100416	FFCB 1.47 (CALLABLE)	1.47	1/25/2019	41,000,000.00	41,000,000.00	40,981,017.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,870,787.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,870,787.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,807,130.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,983,264.14	24,969,725.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,816,025.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,816,025.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,801,307.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,009,075.15
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,961,150.68	49,276,300.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,757,750.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,986,409.14	24,816,025.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,385,148.49	12,202,700.37
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,402,399.70	19,116,579.03
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,898,900.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,981,551.09	49,316,350.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,522,458.78	46,889,985.58
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	48,462,400.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,578,400.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,231,200.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,981,143.05	49,578,400.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,578,400.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,979,846.66	24,293,600.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,754,400.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,754,400.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,508,800.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,578,295.47	32,650,598.40
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,464,168.95	34,496,912.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,967,579.41	49,414,100.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,979,737.13	24,707,050.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,418,615.56	25,692,911.36

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PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,968,372.60	29,648,460.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,732,125.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,783,206.50
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,732,125.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,732,125.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,732,125.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,573,664.38	46,186,759.52
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,979,559.15	24,522,675.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,979,559.15	24,522,675.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,667,757.99	20,467,320.22
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,963,354.64	24,281,075.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,532,850.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,766,425.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,766,425.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,471,920.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,991,327.02	26,643,546.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,980,122.42	24,669,950.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,974,715.72	29,603,940.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,587,311.77	23,236,465.60
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,631,141.84	44,946,716.10
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,969,051.20	24,614,850.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,974,474.37	24,687,825.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,978,137.46	24,687,825.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,978,150.06	24,687,825.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,974,255.33	29,625,390.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,508,675.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,980,672.02	48,262,305.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,401,300.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,972,650.82	32,209,716.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,879,688.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,493,432.97	40,875,217.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,893,500.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,722,225.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,722,225.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,168,450.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,446,750.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,533,001.97
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,722,225.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,484,192.37	34,913,540.00

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PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,765,778.03	27,278,277.40
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,317,100.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,158,550.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,821,970.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,784.84	27,621,251.85
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,988,951.26	24,144,550.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,098,766.78	31,297,181.96
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,976,733.94	24,144,550.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,140,225.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,140,225.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,140,225.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,140,225.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,977,768.60	24,144,550.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,155,081.23	10,792,613.85
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,161,969.44	22,802,398.26
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,075,800.26	31,577,851.76
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,977,438.36	48,387,400.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,973,490.76	48,778,700.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,941,508.22	41,626,752.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,969,987.35	24,691,650.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,093,636.78	25,802,774.25
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,412,900.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,351,750.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,988,843.26	24,351,750.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,990,860.27	48,412,900.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,760,838.68	22,042,393.37
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,403,200.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,202,345.60
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,955,133.47	24,571,825.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,814,237.49	38,390,725.76
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,891,851.74	24,681,375.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,610,250.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	49,997,000.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,977,295.92	49,823,050.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,992,734.69	15,943,376.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,883,075.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	10,003,080.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,113,113.88
PSI	NTRD	FFCB	103466	FFCB 2.35 (CALLABLE)	2.35	6/23/2021	39,350,000.00	39,350,000.00	39,350,275.45

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,721,912.54	49,908,350.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,767,741.85	5,789,368.60
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,706,847.53	33,692,936.86
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,926,981.30	13,974,338.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,959,625.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,959,625.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,994,480.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,994,480.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,994,480.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,974,093.29	41,961,780.68
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,974,044.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	25,000,200.00
PSI	NTRD	FFCB	103975	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	24,991,700.00
PSI	NTRD	FFCB	103981	FFCB 2.28 (CALLABLE)	2.28	3/1/2022	25,000,000.00	25,000,000.00	24,991,700.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	29,999,940.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,903,720.00
		FFCB Total					4,442,361,000.00	4,440,205,400.81	4,382,968,811.53
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,196,807.53	45,185,897.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,996,468.51	49,984,400.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,996,044.73	27,991,264.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,886,126.02	45,759,637.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,984,886.73	49,847,100.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,934,076.70	37,828,964.19
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,439,347.17	22,463,224.80
PSI	NTRD	FHLB	98523	FHLB 0.75	0.75	9/8/2017	50,000,000.00	50,000,000.00	49,954,750.00
PSI	NTRD	FHLB	98524	FHLB 0.75	0.75	9/8/2017	18,055,000.00	18,055,000.00	18,038,660.23
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,956,025.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,766,525.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,591.78	5,928,504.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,718.36	1,185,700.80
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,488,769.55	33,561,841.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,628,425.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,980,158.25	49,256,850.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,320,175.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,825,100.80
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,465,750.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,380,270.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,587,778.50

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PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,964,550.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,688,617.04	28,595,572.32
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,416,200.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,977,902.52	24,374,050.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,582,825.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,137,638.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,830,450.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,068,030.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,474,275.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,474,275.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,252,200.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,263,150.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,785,075.00
PSI	NTRD	FHLB	103100	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,785,975.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,838,700.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,809,100.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,809,100.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,102,183.60
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,939,370.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,850,150.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,789,932.14	49,815,900.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,789,932.14	49,815,900.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,894,966.07	24,907,950.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,859,642.86	49,815,900.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,859,642.86	49,815,900.00
PSI	NTRD	FHLB	103279	FHLB 2.15 (CALLABLE)	2.15	12/23/2021	50,000,000.00	50,000,000.00	49,914,600.00
PSI	NTRD	FHLB	103326	FHLB 2.18 (CALLABLE)	2.18	12/27/2021	50,000,000.00	50,000,000.00	49,829,800.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,004,375.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,042,894.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	24,839,675.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,424,288.00
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,990,166.94	19,999,020.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	25,025,725.00
PSI	NTRD	FHLB	104064	FHLB 2.00 (CALLABLE)	2	9/29/2020	25,000,000.00	25,000,000.00	25,008,575.00
PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,472,122.50
		FHLB Total					1,738,345,000.00	1,737,256,797.90	1,721,002,337.64
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,721,666.67	29,723,340.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,893,297.22	9,900,830.00

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PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,838,450.00	14,851,245.00
		FHLD Total					55,000,000.00	54,453,413.89	54,475,415.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,747,603.92
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,866,456.18	49,721,150.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,866,456.18	49,721,150.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,915,774.74	49,721,150.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,915,774.74	49,721,150.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,938,939.46	49,721,150.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,938,939.46	49,721,150.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,694,481.62	49,816,100.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,694,481.62	49,816,100.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,618,917.35	44,749,035.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,600,666.67	49,721,150.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,938,150.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,923,900.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,883,600.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,264,987.25
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,990,189.97	48,956,450.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,330,650.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,939,350.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,965,675.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,694,972.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,994,198.13	24,530,775.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,580,925.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,513,100.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,575,600.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,805,240.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,668,250.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,583,750.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,466,325.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,686,400.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,686,400.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,343,200.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,686,400.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,693,350.00

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PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,516,700.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,371,500.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,686,400.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,686,400.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,392,950.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,680,800.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,257,125.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,409,300.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,364,750.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,371,350.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,201,025.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,226,975.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,323,550.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,318,550.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,269,500.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,321,900.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,267,900.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,312,850.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,485,650.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,567,450.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,263,550.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,657,800.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,826,600.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,697,375.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,669,825.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,994,160.96	24,563,875.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,721,700.00
PSI	NTRD	FHLM	103371	FHLMC 2.27 (CALLABLE)	2.27	12/30/2021	50,000,000.00	50,000,000.00	49,932,150.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	50,002,100.00
PSI	NTRD	FHLM	103442	FHLMC 2.30 (CALLABLE)	2.3	12/30/2021	50,000,000.00	50,000,000.00	49,977,950.00
PSI	NTRD	FHLM	103471	FHLMC 2.35 (CALLABLE)	2.35	1/12/2022	25,000,000.00	25,000,000.00	25,000,850.00
PSI	NTRD	FHLM	103484	FHLMC 2.35 (CALLABLE)	2.35	1/19/2022	25,000,000.00	25,000,000.00	25,000,900.00
PSI	NTRD	FHLM	103486	FHLMC 2.33 (CALLABLE)	2.33	12/28/2021	50,000,000.00	50,000,000.00	50,001,200.00
PSI	NTRD	FHLM	103487	FHLMC 2.30 (CALLABLE)	2.3	12/28/2021	50,000,000.00	50,000,000.00	50,000,550.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,931,467.89	49,880,250.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,983,552.29	11,971,260.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,470,703.72
PSI	NTRD	FHLM	103607	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	25,000,000.00	25,000,000.00	24,995,175.00
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	25,009,975.00

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PSI	NTRD	FHLM	103680	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,003,375.00
PSI	NTRD	FHLM	103682	FHLMC 2.30 (CALLABLE)	2.3	1/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FHLM	103693	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	25,003,250.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	25,010,625.00
PSI	NTRD	FHLM	103737	FHLMC 2.30 (CALLABLE)	2.3	2/14/2022	25,000,000.00	25,000,000.00	25,004,100.00
PSI	NTRD	FHLM	103739	FHLMC 2.30 (CALLABLE)	2.3	2/15/2022	25,000,000.00	25,000,000.00	25,004,000.00
PSI	NTRD	FHLM	103749	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	24,978,125.00
PSI	NTRD	FHLM	103751	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	24,968,750.00
PSI	NTRD	FHLM	103755	FHLMC 2.29 (CALLABLE)	2.29	1/27/2022	25,000,000.00	25,000,000.00	25,013,500.00
PSI	NTRD	FHLM	103756	FHLMC 2.32 (CALLABLE)	2.32	2/16/2022	25,000,000.00	25,000,000.00	24,977,150.00
PSI	NTRD	FHLM	103764	FHLMC 1.70 (CALLABLE)	1.7	2/10/2020	25,000,000.00	25,000,000.00	24,967,925.00
PSI	NTRD	FHLM	103870	FHLMC 2.20 (CALLABLE)	2.2	1/28/2022	5,450,000.00	5,448,675.81	5,445,204.00
PSI	NTRD	FHLM	104039	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,005,275.00
PSI	NTRD	FHLM	104040	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,005,450.00
PSI	NTRD	FHLM	104041	FHLMC 2.40 (CALLABLE)	2.4	3/22/2022	25,000,000.00	25,000,000.00	25,004,850.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,015,275.00
PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,015,050.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	25,014,850.00
PSI	NTRD	FHLM	104247	FHLMC 2.25 (CALLABLE)	2.25	2/28/2022	16,615,000.00	16,615,000.00	16,587,552.02
PSI	NTRD	FHLM	104251	FHLMC 2.215 (CALLABLE)	2.215	3/29/2022	50,000,000.00	50,000,000.00	49,998,050.00
		FHLM Total					3,390,075,000.00	3,388,018,133.07	3,343,612,557.91
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,633,277.78	49,565,800.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,633,277.78	49,565,800.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,628,722.23	49,560,350.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,628,722.23	49,560,350.00
PSI	NTRD	FHLMD	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,692,222.22	49,634,650.00
PSI	NTRD	FHLMD	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,692,222.22	49,634,650.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,618,500.00	49,559,000.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,618,500.00	49,559,000.00
PSI	NTRD	FHLMD	104248	FHLMC D/N	0.9	9/26/2017	50,000,000.00	49,776,250.00	49,792,200.00
PSI	NTRD	FHLMD	104249	FHLMC D/N	0.9	9/26/2017	5,000,000.00	4,977,625.00	4,979,220.00
		FHLMD Total					455,000,000.00	451,899,319.46	451,411,020.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,798,911.01	14,752,669.60
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,897,650.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,764,550.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,894,009.49	20,820,099.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,903,400.00

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PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,894,800.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,811,000.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,814,300.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,744,450.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,825,500.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,947,650.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,897,650.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,597,336.66	36,402,030.60
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,918,275.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,918,275.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,935,900.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,988,450.41	24,892,600.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,786,608.75	49,896,700.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,270,258.12	30,337,193.60
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,879,788.29	24,955,200.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,305,900.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,305,900.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,305,900.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,861,803.31	50,305,900.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,727,950.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,282,073.53	31,295,757.01
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,830,447.19	49,683,100.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,830,447.19	49,683,100.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	39,973,984.74	39,855,782.82
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,315,625.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,596,050.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,500,900.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,791,075.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,114,477.05	30,859,930.16
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,796,225.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,967,507.00	49,829,300.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,350,950.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,787,500.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,484,925.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,995,884.96	24,688,950.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,560,875.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,453,725.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,579,450.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,410,125.00

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PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,879,050.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,419,075.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,503,850.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,344,000.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,344,000.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,611,250.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,306,300.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,849,010.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,812,200.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,180,775.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,083,525.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,133,775.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,167,050.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,084,325.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,131,375.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,132,500.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,300,175.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,138,500.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,122,275.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,124,550.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,119,950.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,529,575.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,476,900.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,991,358.16	24,476,900.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,260,675.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,178,400.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,122,350.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,201,883.22	44,886,177.72
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,453,200.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,217,100.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,673,525.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,147,325.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,365,900.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,215,000.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,996,850.77	34,052,480.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,474,650.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,227,350.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,976,814.13	49,253,600.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,136,825.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,989,040.58	48,474,650.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,989,040.58	48,474,650.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,066,916.02	13,640,766.51
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,990,854.33	48,619,350.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,644,750.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,644,750.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,072,600.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,653,350.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,708,225.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,675,402.08	49,494,850.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,675,402.08	49,494,850.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,383,152.54	10,345,413.55
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,650,535.71	49,584,500.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,855,365.25	49,781,100.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,855,365.25	49,781,100.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,927,682.63	24,890,550.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,231,046.63	49,119,700.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,948,214.61	49,995,750.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,948,214.61	49,995,750.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,982,392.97	16,998,555.00
PSI	NTRD	FNMA	103946	FNMA 2.35 (CALLABLE)	2.35	3/14/2022	13,005,000.00	13,005,000.00	12,993,542.60
PSI	NTRD	FNMA	104048	FNMA 2.40 (CALLABLE)	2.4	3/28/2022	25,000,000.00	25,000,000.00	25,007,400.00
PSI	NTRD	FNMA	104245	FNMA 2.25 (CALLABLE)	2.25	2/14/2022	44,158,000.00	44,158,000.00	44,072,068.53
		FNMA Total					3,730,171,000.00	3,726,570,519.85	3,672,228,452.00
PSI	NTRD	FRCDQ2	102398	TORONTO DOMINION BANK NY F	1.50011	5/22/2017	50,000,000.00	50,000,831.21	50,035,500.00
PSI	NTRD	FRCDQ2	103167	WESTPAC BANKING CORP NY FR	1.234	8/31/2017	50,000,000.00	50,001,935.33	49,975,000.00
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.40622	12/8/2017	50,000,000.00	50,000,000.00	50,058,450.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.43122	12/15/2017	50,000,000.00	50,001,967.95	49,975,000.00
PSI	NTRD	FRCDQ2	103387	ROYAL BANK OF CANADA NY FR	1.45178	12/19/2017	50,000,000.00	50,000,000.00	50,063,050.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.48733	12/15/2017	50,000,000.00	50,000,000.00	50,075,000.00
PSI	NTRD	FRCDQ2	103437	ROYAL BANK OF CANADA NY FR	1.47178	12/21/2017	50,000,000.00	50,000,000.00	49,975,000.00
		FRCDQ2 Total					350,000,000.00	350,004,734.49	350,157,000.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,912,000.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,885,200.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,584,350.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,584,350.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,525,300.00

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PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,550,650.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,610,150.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,578,350.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,590,500.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,571,150.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,577,150.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,587,000.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,776,500.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,768,475.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,641,325.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,641,325.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,647,500.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,647,500.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,638,925.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,593,175.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,679,100.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,245,550.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,622,775.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,622,775.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,459,300.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	25,018,525.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,987,500.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,765,350.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,023,425.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,023,425.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,743,100.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,604,250.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,604,250.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,430,900.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,434,400.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	50,000,000.00	50,000,000.00	47,956,400.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.5	6/29/2021	10,000,000.00	10,000,000.00	9,591,280.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	2	7/27/2021	25,000,000.00	25,000,000.00	24,104,975.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	3.2	12/2/2021	25,000,000.00	25,000,000.00	24,230,600.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	3.5	12/2/2021	25,000,000.00	24,988,321.47	24,574,850.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	4.125	3/28/2022	25,000,000.00	25,000,000.00	25,061,600.00
		MCPN Total					1,385,000,000.00	1,384,988,321.47	1,368,695,205.00
PSI	NTRD	MCSA	90103	FHLB 2.25 (CALLABLE)	0.5	6/5/2017	50,000,000.00	49,999,822.02	49,999,350.00

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PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.9	4/28/2021	50,000,000.00	50,000,000.00	48,665,100.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,286,625.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,328,100.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,878,925.00
PSI	NTRD	MCSA	103072	FHLB 1.50 (CALLABLE)	1.5	12/2/2021	25,000,000.00	25,000,000.00	24,907,050.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	3.25	12/30/2021	50,000,000.00	50,000,000.00	49,732,000.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.875	12/28/2021	50,000,000.00	50,000,000.00	49,277,550.00
PSI	NTRD	MCSA	103561	FHLMC 2.20 (CALLABLE)	2.2	1/27/2022	50,000,000.00	50,000,000.00	50,002,400.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	49,223,500.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	4.25	3/28/2022	25,000,000.00	25,000,000.00	25,056,950.00
		MCSA Total					425,000,000.00	424,999,822.02	420,357,550.00
PSI	NTRD	NCD1	102874	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,006,635.00
PSI	NTRD	NCD1	102875	WELLS FARGO BANK, NA CD	1.08	4/20/2017	50,000,000.00	50,000,000.00	50,006,635.00
PSI	NTRD	NCD1	103123	WELLS FARGO BANK, NA CD	1.1	5/30/2017	50,000,000.00	50,000,000.00	50,016,360.00
PSI	NTRD	NCD1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	50,004,780.00
PSI	NTRD	NCD1	103528	BANK OF MONTREAL CHICAGO C	1.08	4/4/2017	50,000,000.00	50,000,000.00	50,000,905.00
PSI	NTRD	NCD1	104290	WELLS FARGO BANK, NA CD	1.22	9/29/2017	50,000,000.00	50,000,000.00	49,991,700.00
PSI	NTRD	NCD1	104300	WELLS FARGO BANK, NA CD	1.22	10/2/2017	50,000,000.00	50,000,000.00	49,990,540.00
		NCD1 Total					350,000,000.00	350,000,000.00	350,017,555.00
PSI	NTRD	NOTE	101642	USTN	0.625	5/31/2017	50,000,000.00	49,995,636.64	49,994,750.00
PSI	NTRD	NOTE	101701	USTN	0.625	5/31/2017	50,000,000.00	49,991,765.20	49,994,750.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,028,328.61	24,987,300.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,939,415.67	49,859,400.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,939,415.67	49,859,400.00
		NOTE Total					225,000,000.00	224,894,561.79	224,695,600.00
PSI	NTRD	TBIL	101473	UST BILL	0.59	4/27/2017	50,000,000.00	49,978,694.44	49,975,650.00
PSI	NTRD	TBIL	101474	UST BILL	0.59	4/27/2017	50,000,000.00	49,978,694.44	49,975,650.00
PSI	NTRD	TBIL	101643	UST BILL	0.6	4/27/2017	50,000,000.00	49,978,333.33	49,975,650.00
PSI	NTRD	TBIL	101722	UST BILL	0.636	5/25/2017	50,000,000.00	49,952,300.00	49,948,250.00
PSI	NTRD	TBIL	101723	UST BILL	0.636	5/25/2017	50,000,000.00	49,952,300.00	49,948,250.00
PSI	NTRD	TBIL	102642	UST BILL	0.5575	9/14/2017	50,000,000.00	49,871,465.28	49,804,850.00
PSI	NTRD	TBIL	102643	UST BILL	0.5575	9/14/2017	50,000,000.00	49,871,465.28	49,804,850.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,824,187.50	49,762,000.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,824,187.50	49,762,000.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,823,513.89	49,762,000.00
PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,823,513.89	49,762,000.00

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PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,715,277.77	49,679,650.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,708,333.34	49,679,650.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,651,500.00	49,596,200.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,580,180.55	49,543,050.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,582,500.00	49,543,050.00
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,492,194.45	49,495,000.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,492,194.45	49,495,000.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,492,194.45	49,495,000.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,492,194.45	49,495,000.00
		TBIL Total					1,000,000,000.00	995,085,225.01	994,502,750.00
PSI	NTRD	YANK1	101192	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,000,123.64	50,003,670.00
PSI	NTRD	YANK1	101193	WESTPAC BANKING CORP NY CD	1.08	4/10/2017	50,000,000.00	50,000,123.64	50,003,670.00
PSI	NTRD	YANK1	101385	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,000,260.98	50,007,445.00
PSI	NTRD	YANK1	101386	WESTPAC BANKING CORP NY CD	1.11	4/20/2017	50,000,000.00	50,000,260.98	50,007,445.00
PSI	NTRD	YANK1	101393	ROYAL BANK OF CANADA NY CD	1.095	4/20/2017	50,000,000.00	50,000,000.00	50,004,110.00
PSI	NTRD	YANK1	102667	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,997,895.00
PSI	NTRD	YANK1	102668	AU & NZ BANKING GRP NY CD	1.05	6/30/2017	50,000,000.00	50,000,000.00	49,997,895.00
PSI	NTRD	YANK1	102861	SVENSKA HANDELSBANKEN NY C	1.08	4/28/2017	50,000,000.00	50,000,372.97	50,011,635.00
PSI	NTRD	YANK1	102862	SVENSKA HANDELSBANKEN NY C	1.12	5/19/2017	50,000,000.00	50,000,662.50	50,020,670.00
PSI	NTRD	YANK1	103032	WESTPAC BANKING CORP NY CD	1.02	5/19/2017	50,000,000.00	50,000,663.21	50,007,165.00
PSI	NTRD	YANK1	103386	WESTPAC BANKING CORP NY CD	1.03	4/20/2017	50,000,000.00	50,000,000.00	50,005,400.00
PSI	NTRD	YANK1	103504	BANK OF MONTREAL CHICAGO C	1.08	4/3/2017	50,000,000.00	50,000,000.00	50,000,735.00
PSI	NTRD	YANK1	103530	ROYAL BANK OF CANADA NY CD	1.21	6/30/2017	50,000,000.00	50,000,000.00	50,009,390.00
PSI	NTRD	YANK1	103609	TORONTO DOMINION BANK NY C	1	4/20/2017	50,000,000.00	50,000,263.17	50,004,025.00
PSI	NTRD	YANK1	103631	BARCLAYS BANK PLC NY CD	0.85	4/14/2017	50,000,000.00	50,000,000.00	49,997,260.00
PSI	NTRD	YANK1	103731	CREDIT AGRICOLE CIB NY CD	1.03	4/20/2017	50,000,000.00	50,000,263.26	50,003,365.00
PSI	NTRD	YANK1	103780	CANADIAN IMP. BK OF COM NY	1.1	6/30/2017	50,000,000.00	50,001,244.20	50,004,655.00
PSI	NTRD	YANK1	103791	SVENSKA HANDELSBANKEN NY C	0.76	4/3/2017	50,000,000.00	50,000,027.74	50,000,000.00
PSI	NTRD	YANK1	103809	BARCLAYS BANK PLC NY CD	1	5/1/2017	50,000,000.00	50,000,000.00	49,997,600.00
PSI	NTRD	YANK1	103811	SOCIETE GENERALE NY CD	0.83	4/3/2017	50,000,000.00	50,000,027.74	50,000,000.00
PSI	NTRD	YANK1	103825	SOCIETE GENERALE NY CD	0.83	4/4/2017	50,000,000.00	50,000,041.61	49,999,875.00
PSI	NTRD	YANK1	103880	UBS AG STAMFORD CT CD	1.01	6/13/2017	50,000,000.00	50,000,000.00	50,002,430.00
PSI	NTRD	YANK1	103906	TORONTO DOMINION BANK NY C	0.74	4/13/2017	25,000,000.00	25,000,083.23	24,999,135.00
PSI	NTRD	YANK1	103915	BARCLAYS BANK PLC NY CD	1.08	5/15/2017	50,000,000.00	50,000,000.00	49,998,160.00
PSI	NTRD	YANK1	103934	SOCIETE GENERALE NY CD	0.78	4/14/2017	50,000,000.00	50,000,180.34	49,998,095.00
PSI	NTRD	YANK1	103959	SOCIETE GENERALE NY CD	0.78	4/14/2017	50,000,000.00	50,000,180.36	49,998,100.00
PSI	NTRD	YANK1	103966	UBS AG STAMFORD CT CD	0.97	5/31/2017	50,000,000.00	50,000,000.00	50,003,730.00
PSI	NTRD	YANK1	104017	BNP PARIBAS SF CD	0.71	4/14/2017	50,000,000.00	50,000,000.00	49,995,635.00

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PSI	NTRD	YANK1	104024	NORDEA BANK AB NY CD	0.7	4/3/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	104049	NORDEA BANK AB NY CD	0.73	4/5/2017	50,000,000.00	50,000,000.00	49,998,590.00
PSI	NTRD	YANK1	104069	BNP PARIBAS SF CD	0.71	4/12/2017	50,000,000.00	50,000,000.00	49,996,290.00
PSI	NTRD	YANK1	104076	TORONTO DOMINION BANK NY C	0.73	4/17/2017	50,000,000.00	50,000,000.00	49,997,275.00
PSI	NTRD	YANK1	104116	BNP PARIBAS SF CD	0.84	4/14/2017	50,000,000.00	50,000,000.00	49,998,165.00
PSI	NTRD	YANK1	104122	TORONTO DOMINION BANK NY C	0.9	5/19/2017	50,000,000.00	50,000,000.00	49,997,860.00
PSI	NTRD	YANK1	104137	BANK OF MONTREAL CHICAGO C	0.9	4/21/2017	50,000,000.00	50,000,000.00	49,999,085.00
PSI	NTRD	YANK1	104139	BANK OF MONTREAL CHICAGO C	0.9	4/20/2017	50,000,000.00	50,000,000.00	49,999,155.00
PSI	NTRD	YANK1	104156	SOCIETE GENERALE NY CD	0.93	4/20/2017	50,000,000.00	50,000,000.00	50,001,015.00
PSI	NTRD	YANK1	104158	BANK OF MONTREAL CHICAGO C	0.94	4/24/2017	50,000,000.00	50,000,319.13	50,000,185.00
PSI	NTRD	YANK1	104197	BNP PARIBAS SF CD	0.94	4/25/2017	50,000,000.00	50,000,000.00	49,999,815.00
PSI	NTRD	YANK1	104199	BANK OF MONTREAL CHICAGO C	0.95	5/1/2017	50,000,000.00	50,000,000.00	50,000,375.00
PSI	NTRD	YANK1	104214	RABOBANK NEDERLAND NY CD	1.15	7/28/2017	50,000,000.00	50,000,000.00	49,992,075.00
PSI	NTRD	YANK1	104215	TORONTO DOMINION BANK NY C	1.15	7/3/2017	50,000,000.00	50,001,287.71	50,000,895.00
PSI	NTRD	YANK1	104224	SVENSKA HANDELSBANKEN NY C	0.92	4/28/2017	50,000,000.00	50,000,000.00	50,005,550.00
PSI	NTRD	YANK1	104227	CREDIT AGRICOLE CIB NY CD	0.97	6/1/2017	50,000,000.00	50,000,845.74	50,000,075.00
PSI	NTRD	YANK1	104228	SOCIETE GENERALE NY CD	1.07	6/1/2017	50,000,000.00	50,000,845.60	50,005,580.00
PSI	NTRD	YANK1	104234	BNP PARIBAS SF CD	0.94	4/28/2017	50,000,000.00	50,000,000.00	49,999,685.00
PSI	NTRD	YANK1	104241	CANADIAN IMP. BK OF COM NY	1.05	6/30/2017	50,000,000.00	50,001,246.61	49,998,600.00
PSI	NTRD	YANK1	104243	BARCLAYS BANK PLC NY CD	1.26	6/28/2017	50,000,000.00	50,000,000.00	49,998,010.00
PSI	NTRD	YANK1	104250	CREDIT AGRICOLE CIB NY CD	1.1	6/30/2017	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	YANK1	104257	RABOBANK NEDERLAND NY CD	1.15	7/31/2017	50,000,000.00	50,000,000.00	49,990,880.00
PSI	NTRD	YANK1	104280	BANK OF MONTREAL CHICAGO C	0.94	5/5/2017	50,000,000.00	50,000,000.00	49,999,755.00
PSI	NTRD	YANK1	104281	BANK OF MONTREAL CHICAGO C	0.94	5/3/2017	50,000,000.00	50,000,000.00	49,999,860.00
PSI	NTRD	YANK1	104284	BARCLAYS BANK PLC NY CD	1.26	6/29/2017	50,000,000.00	50,000,000.00	49,997,495.00
PSI	NTRD	YANK1	104291	CREDIT AGRICOLE CIB NY CD	0.94	6/1/2017	50,000,000.00	50,000,000.00	49,997,505.00
PSI	NTRD	YANK1	104294	CANADIAN IMP. BK OF COM NY	0.92	6/5/2017	50,000,000.00	50,000,901.25	49,996,700.00
PSI	NTRD	YANK1	104296	BARCLAYS BANK PLC NY CD	1.15	6/1/2017	50,000,000.00	50,000,000.00	49,998,020.00
PSI	NTRD	YANK1	104297	TORONTO DOMINION BANK NY C	0.96	5/30/2017	50,000,000.00	50,000,000.00	49,999,995.00
PSI	NTRD	YANK1	104311	NORDEA BANK AB NY CD	1	6/30/2017	50,000,000.00	50,000,000.00	49,983,616.00
PSI	NTRD	YANK1	104312	BNP PARIBAS SF CD	0.94	5/5/2017	50,000,000.00	50,000,000.00	49,999,514.00
PSI	NTRD	YANK1	104313	CANADIAN IMP. BK OF COM NY	0.9	5/2/2017	50,000,000.00	50,000,430.21	49,997,779.50
PSI	NTRD	YANK1	104314	TORONTO DOMINION BANK NY C	0.94	5/4/2017	50,000,000.00	50,000,000.00	49,999,528.00
PSI	NTRD	YANK1	104315	NORDEA BANK AB NY CD	1	6/30/2017	50,000,000.00	50,000,000.00	49,983,616.00
		YANK1 Total					3,075,000,000.00	3,075,010,655.82	3,075,011,593.50
	NTRD Total						**29,486,867,000.00**	**29,462,593,708.70**	**29,267,753,417.54**
				NTRD-PSI Historical Total				**29,450,072,996.69**	

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PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,941,926.65	48,492,200.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,426,517.64	48,373,050.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,293,699.12	48,373,050.00
PSI	TRADE	NOTE	103046	USTN 1.25	1.25	10/31/2021	50,000,000.00	49,187,581.96	48,599,600.00
		NOTE Total					200,000,000.00	197,849,725.37	193,837,900.00
	TRADE Total						**200,000,000.00**	**197,849,725.37**	**193,837,900.00**
				TRADE-PSI Historical Total				**197,666,015.63**	
	PSI Total						**29,686,867,000.00**	**29,660,443,434.07**	**29,461,591,317.54**
				PSI Historical Total				**29,647,739,012.32**	

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SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	9/2/2021	4,275,000.00	4,275,000.00	4,275,000.00
		LTBD Total					4,275,000.00	4,275,000.00	4,275,000.00
	GF Total						4,275,000.00	4,275,000.00	4,275,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,010,570.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	477,430.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,760.78	1,344,484.50
		FFCB Total					7,000,000.00	6,992,760.78	6,832,484.50
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,792,725.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,751,536.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,177,090.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,910,583.40
		FHLB Total					21,200,000.00	21,200,000.00	19,631,934.40
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,569,557.38
		FHLM Total					3,976,000.00	3,976,000.00	3,569,557.38
	PHHPA Total						32,176,000.00	32,168,760.78	30,033,976.28
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,981.85	129,808.25
		FFCB Total					130,000.00	129,981.85	129,808.25
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,740.74	582,398.40
		FHLB Total					600,000.00	599,740.74	582,398.40
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	475,112.26
		FHLM Total					476,000.00	476,000.00	475,112.26
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,768,476.40
		FNMA Total					3,900,000.00	3,900,000.00	3,768,476.40
	SANIT Total						5,106,000.00	5,105,722.59	4,955,795.31
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00

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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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
		CTDQ Total					39,396,475.89	39,396,475.89	39,396,475.89
	SCAQM Total						39,396,475.89	39,396,475.89	39,396,475.89
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,011,334.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,011,334.00
	SCP61 Total						10,000,000.00	10,000,000.00	10,011,334.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,011,334.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,011,334.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,011,334.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,005,667.00
		NCD1 Total					5,000,000.00	5,000,000.00	5,005,667.00
	SCP6U Total						5,000,000.00	5,000,000.00	5,005,667.00
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	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
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	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
	SLIM Total						3,200,643.35	3,200,643.35	3,200,643.35
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2017	4,160.52	4,160.52	4,160.52
SPI	WASIA	CTDQ	90625	S OF C LAIF	0	12/31/2017	12,083.56	12,083.56	12,083.56
SPI	WASIA	CTDQ	91362	S OF C LAIF	0	12/31/2017	12,156.78	12,156.78	12,156.78
SPI	WASIA	CTDQ	92235	S OF C LAIF	0	12/31/2017	9,736.54	9,736.54	9,736.54
SPI	WASIA	CTDQ	92994	S OF C LAIF	0	12/31/2017	25.51	25.51	25.51
SPI	WASIA	CTDQ	93694	S OF C LAIF	0	12/31/2017	23.17	23.17	23.17
SPI	WASIA	CTDQ	94337	S OF C LAIF	0	12/31/2017	24.7	24.7	24.7
SPI	WASIA	CTDQ	95111	S OF C LAIF	0	12/31/2017	24.62	24.62	24.62
SPI	WASIA	CTDQ	95791	S OF C LAIF	0	12/31/2017	21.73	21.73	21.73
SPI	WASIA	CTDQ	96363	S OF C LAIF	0	12/31/2017	21.1	21.1	21.1
SPI	WASIA	CTDQ	96979	S OF C LAIF	0	12/31/2017	23.32	23.32	23.32
SPI	WASIA	CTDQ	97765	S OF C LAIF	0	12/31/2017	24.54	24.54	24.54
SPI	WASIA	CTDQ	98441	S OF C LAIF	0	12/31/2017	24.58	24.58	24.58
SPI	WASIA	CTDQ	99036	S OF C LAIF	0	12/31/2017	27.11	27.11	27.11
SPI	WASIA	CTDQ	99692	S OF C LAIF	0	12/31/2017	30.9	30.9	30.9
SPI	WASIA	CTDQ	100463	S OF C LAIF	0	12/31/2017	35.55	35.55	35.55
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2017	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	65.75
	WASIA Total						38,665.28	38,665.28	38,665.28
				SPI Total			**109,192,784.52**	**109,185,267.89**	**106,928,891.11**
				SPI Historical Total				**109,184,854.52**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2017
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	446,329.15
03/08/06	CCTSA TOBACCO BONDS 2006	28,516,070.58
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	811,800.78
12/21/11	LAC-CAL 2011 SERIES A	2,066,944.21
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$31,841,186.53

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/09/93	DISNEY PROJECT 1993	17,153,489.07
03/21/12	DISNEY PROJECT, 2012	3,574,875.84
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	85,062,033.62
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	38,278,513.12
06/26/14	COMMERCIAL PAPER 2014	1,021,233.24
01/05/06	COMMERCIAL PAPER 2016	1,375,862.17
	U.S. BANK - TRUSTEE TOTAL	$146,476,099.17

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	27,910,120.69
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,860,753.26
	LEASE REVENUE BONDS (2016 SERIES D)	3,872,697.11
	ZIONS BANK - TRUSTEE TOTAL	$47,643,571.06

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 3/31/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,698.08
	TREASURER TOTAL	$301,698.08

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 3/31/17
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
FRCDQ2						
102398	TORONTO DOMINION BANK NY FRCD	1.50	05/22/17	50,000,000.00	50,000,831.21	Cpn rate=Qtrly US$LIBOR+45bp.
103167	WESTPAC BANKING CORP NY FRCD	1.23	08/31/17	50,000,000.00	50,001,935.33	Cpn rate=Qtrly US$LIBOR+18bp.
103278	ROYAL BANK OF CANADA NY FRCD	1.41	12/08/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.43	12/15/17	50,000,000.00	50,001,967.95	Cpn rate=Qtrly US$LIBOR+30bp.
103397	WELLS FARGO BANK, NA FRCD	1.49	12/15/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+35bp.
103387	ROYAL BANK OF CANADA NY FRCD	1.45	12/19/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+30bp.
103437	ROYAL BANK OF CANADA NY FRCD	1.47	12/21/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US$LIBOR+32bp.
FRCDQ2 Totals				**350,000,000.00**	**350,004,734.49**	
	CORPORATE AND AGENCY ISSUED TOTAL			**350,000,000.00**	**350,004,734.49**	
BAN						
96776	LACCAL BANS	3.75	06/30/17	10,000,000.00	10,000,000.00	6-month U.S. Treasury Bill + 50% at the time of draw. Interest adjusted on Jan 2 and July 1. Interest accrued to that point will be payable on that date. Reset to Bank of America prime rate on the 3rd reset date.
97467	LACCAL BANS	3.75	06/30/17	10,000,000.00	10,000,000.00	
98159	LACCAL BANS	3.75	06/30/17	10,000,000.00	10,000,000.00	
98733	LACCAL BANS	3.75	06/30/17	10,000,000.00	10,000,000.00	
100983	LACCAL BANS	1.12	06/30/18	10,000,000.00	10,000,000.00	
102161	LACCAL BANS	1.12	06/30/19	10,000,000.00	10,000,000.00	
102950	LACCAL BANS	1.12	06/30/19	10,000,000.00	10,000,000.00	
BAN Totals				**70,000,000.00**	**70,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**70,000,000.00**	**70,000,000.00**	
NTRD - PSI NON-TRADING Total				**420,000,000.00**	**420,004,734.49**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 3/31/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 3/31/17
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,775,015,390.31	64.66	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	8,689,733,387.99	27.85	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,219,979,786.80	211.34	DAYS	197,849,725.37	1,636.31	DAYS
AGENCIES	15,657,923,603.47	1,202.20	DAYS	0.00	0.00	DAYS
MUNICIPALS	70,000,000.00	351.71	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,941,540.13	657.70	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	$29,462,593,708.70	666.11	DAYS	$197,849,725.37	1,636.31	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 3/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	04/01/17 - 04/30/17	$7,529,054,000.00	25.36	25.36	$7,526,971,279.14	25.38	25.38
31 to 60 Days	05/01/17 - 05/30/17	$3,038,800,000.00	10.24	35.60	$3,036,393,410.62	10.24	35.62
61 to 90 Days	05/31/17 - 06/29/17	$1,106,061,000.00	3.73	39.33	$1,104,815,857.82	3.72	39.34
91 to 120 Days	06/30/17 - 07/29/17	$690,000,000.00	2.32	41.65	$689,585,986.85	2.32	41.66
121 to 180 Days	07/30/17 - 09/27/17	$370,055,000.00	1.25	42.90	$369,359,627.55	1.25	42.91
181 to 270 Days	09/28/17 - 12/26/17	$986,535,000.00	3.32	46.22	$985,246,872.89	3.32	46.23
271 to 365 Days	12/27/17 - 03/31/18	$1,139,640,000.00	3.84	50.06	$1,132,410,169.48	3.82	50.05
1 to 1.5 YEARS	04/01/18 - 09/29/18	$282,370,000.00	0.95	51.01	$281,737,212.08	0.95	51.00
1.5 to 2 YEARS	09/30/18 - 03/31/19	$1,985,655,000.00	6.69	57.70	$1,984,903,344.37	6.69	57.69
2 to 3 YEARS	03/31/19 - 03/31/20	$2,589,522,000.00	8.72	66.42	$2,586,244,807.25	8.72	66.41
3 to 4 YEARS	03/31/20 - 03/31/21	$3,425,290,000.00	11.54	77.96	$3,423,238,084.82	11.54	77.95
4 to 5 YEARS	03/31/21 - 03/31/22	$6,543,885,000.00	22.04	100.00	$6,539,536,781.20	22.05	100.00
Portfolio Total:		**$29,686,867,000.00**			**$29,660,443,434.07**		
GF							
4 to 5 YEARS	03/31/21 - 03/31/22	$4,275,000.00	100.00	100.00	$4,275,000.00	100.00	100.00
Portfolio Total:		**$4,275,000.00**			**$4,275,000.00**		
PHHPA							
10 + YEARS	03/31/27 - 03/31/67	$32,176,000.00	100.00	100.00	$32,168,760.78	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,760.78**		
SANIT							
181 to 270 Days	09/28/17 - 12/26/17	$130,000.00	2.55	2.55	$129,981.85	2.55	2.55
1 to 1.5 YEARS	04/01/18 - 09/29/18	$476,000.00	9.32	11.87	$476,000.00	9.32	11.87
4 to 5 YEARS	03/31/21 - 03/31/22	$4,500,000.00	88.13	100.00	$4,499,740.74	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,722.59**		

Los Angeles County Treasurer

Inventory Report - Totals Section

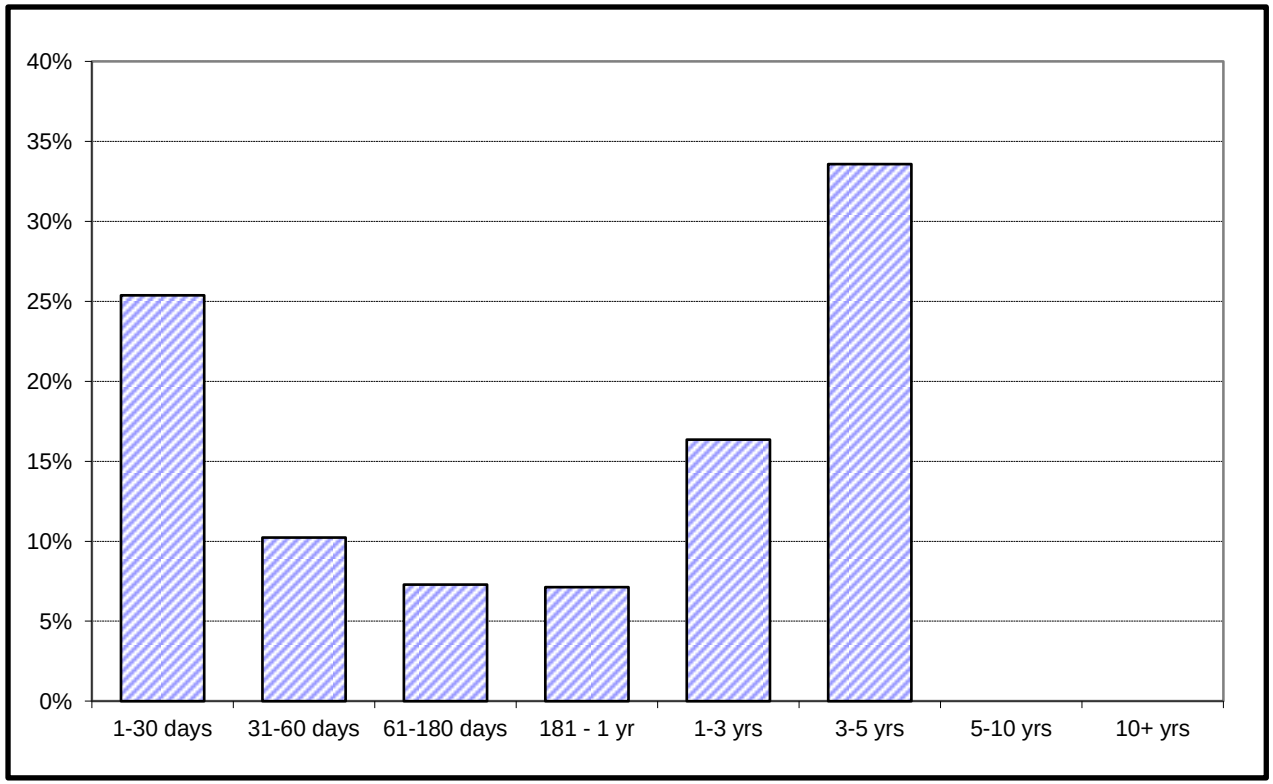
Maturity Range Grouping

As of 3/31/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
181 to 270 Days	09/28/17 - 12/26/17	$21,649.61	0.05	0.05	$21,649.61	0.05	0.05
271 to 365 Days	12/27/17 - 03/31/18	$39,374,826.28	99.95	100.00	$39,374,826.28	99.95	100.00
Portfolio Total:		**$39,396,475.89**			**$39,396,475.89**		
SCP61							
271 to 365 Days	12/27/17 - 03/31/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
271 to 365 Days	12/27/17 - 03/31/18	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6U							
271 to 365 Days	12/27/17 - 03/31/18	$5,000,000.00	100.00	100.00	$5,000,000.00	100.00	100.00
Portfolio Total:		**$5,000,000.00**			**$5,000,000.00**		
SLIM							
271 to 365 Days	12/27/17 - 03/31/18	$3,200,643.35	100.00	100.00	$3,200,643.35	100.00	100.00
Portfolio Total:		**$3,200,643.35**			**$3,200,643.35**		
WASIA							
271 to 365 Days	12/27/17 - 03/31/18	$38,665.28	100.00	100.00	$38,665.28	100.00	100.00
Portfolio Total:		**$38,665.28**			**$38,665.28**		

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



L.A.C. INVESTMENT POOL

	In Thousands	%
1 - 30 days	$ 7,526,971	25.38%
31 - 60 days	3,036,393	10.24%
61 - 180 days	2,163,761	7.29%
181 - 1 yr	2,117,657	7.14%
1 - 3 yrs	4,852,885	16.36%
3 - 5 yrs	9,962,775	33.59%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	$ 29,660,443	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 3/31/17
ATTACHMENT XVII

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

POOLED MONEY INVESTMENT ACCOUNT

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

	February 2017	February 2016	Change
Average Daily Portfolio ($)	68,284,159	64,724,907	+3,559,252
Accrued Earnings ($)	40,712	23,930	+16,782
Effective Yield (%)	0.777	0.467	+0.31
Average Life-Month End (In Days)	186	159	+27
Total Security Transactions			
Amount ($)	24,757,319	24,307,388	+449,931
Number	496	488	+8
Total Time Deposit Transactions			
Amount ($)	1,933,300	2,840,000	-906,700
Number	79	117	-38
Average Workday Investment Activity ($)	1,404,769	1,357,369	+47,400
Prescribed Demand Account Balances For Services ($)	950,700	2,024,500	-1,073,800

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

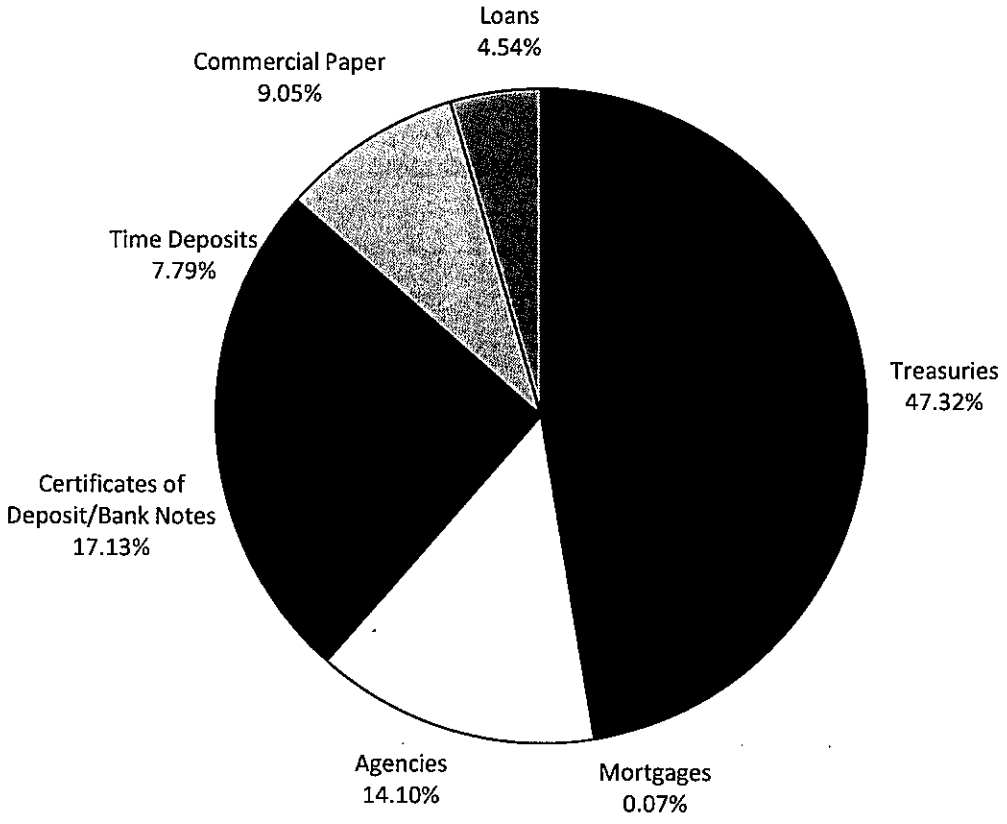
(Dollars In Thousands)

February 28, 2017

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	13,882,789	19.99	+2.45
Bonds	0	0.00	0
Notes	18,985,202	27.33	-3.23
Strips	0	0.00	0
Total Government	32,867,991	47.32	-0.78
Agency Debentures	1,923,827	2.77	+0.19
Certificates of Deposit	11,400,000	16.41	-0.20
Bank Notes	500,000	0.72	+0.18
Repurchases	0	0.00	0
Agency Discount Notes	7,670,102	11.04	+0.51
Time Deposits	5,412,740	7.79	+0.53
GNMAs	0	0.00	0
Commercial Paper	6,283,449	9.05	-1.77
Remics	46,922	0.07	0
Corporate Bonds	0	0.00	0
AB 55 Loans	535,094	0.77	+0.05
GF Loans	2,618,900	3.77	+1.27
Other	200,000	0.29	+0.02
Reversed Repurchases	0	0.00	0
Total (All Types)	69,459,025	100.00	

INVESTMENT ACTIVITY	FEBRUARY 2017		JANUARY 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	496	24,757,319	468	23,329,761
Other	11	36,732	2	310
Time Deposits	79	1,933,300	159	4,022,000
Total	586	26,727,351	629	27,352,071
PMIA Monthly Average Effective Yield (%)		0.777	0.751	
Year to Date Yield Last Day of Month (%)		0.675	0.662	

Pooled Money Investment Account
Portfolio Composition
$69.5 billion
2/28/17



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/17	REDEMPTIONS								
	BN	BOFA	0.850	02/01/17	0.850	50,000	218	257,361.11	0.862
	BN	BOFA	0.850	02/01/17	0.850	50,000	218	257,361.11	0.862
	CP	BNP NY		02/01/17	0.660	50,000	6	5,500.00	0.669
	CP	GE CO		02/01/17	0.590	50,000	19	15,569.44	0.598
	CP	GE CO		02/01/17	0.590	50,000	19	15,569.44	0.598
	CP	TOKYO NY		02/01/17	0.740	50,000	21	21,583.33	0.751
	CP	TOKYO NY		02/01/17	0.740	50,000	21	21,583.33	0.751
	CP	BNP NY		02/01/17	0.700	50,000	27	26,250.00	0.710
	CP	BNP NY		02/01/17	0.700	50,000	27	26,250.00	0.710
	CP	BNP NY		02/01/17	0.700	50,000	27	26,250.00	0.710
	CP	BNP NY		02/01/17	0.700	50,000	27	26,250.00	0.710
	CP	GE CTS		02/01/17	0.550	50,000	62	47,361.11	0.558
	CP	BNP NY		02/01/17	0.740	50,000	83	85,305.56	0.752
	CP	BNP NY		02/01/17	0.740	50,000	83	85,305.56	0.752
	CP	MIZUHO NY		02/01/17	0.780	50,000	83	89,916.67	0.792
	CP	MIZUHO NY		02/01/17	0.780	50,000	83	89,916.67	0.792
	CP	LIBERTY		02/01/17	0.840	50,000	83	96,833.33	0.853
	CP	GE CTS		02/01/17	0.580	50,000	97	78,138.89	0.589
	CP	GE CTS		02/01/17	0.580	50,000	97	78,138.89	0.589
	CP	SOC GEN NY		02/01/17	0.850	50,000	97	114,513.89	0.864
	CP	SOC GEN NY		02/01/17	0.860	50,000	103	123,027.78	0.874
	CP	SOC GEN NY		02/01/17	0.860	50,000	103	123,027.78	0.874
	CP	CRC		02/01/17	1.040	50,000	139	200,777.78	1.059
	CP	CAFCO		02/01/17	1.060	50,000	183	269,416.67	1.081
	CP	CAFCO		02/01/17	1.060	50,000	183	269,416.67	1.081
	DN	FNMA		02/01/17	0.410	50,000	161	91,680.56	0.416
	DN	FNMA		02/01/17	0.410	50,000	161	91,680.56	0.416
	DN	FNMA		02/01/17	0.410	50,000	161	91,680.56	0.416
	DN	FNMA		02/01/17	0.410	50,000	161	91,680.56	0.416
	DN	FHLMC		02/01/17	0.400	50,000	209	116,111.11	0.406
	DN	FHLMC		02/01/17	0.400	50,000	209	116,111.11	0.406
	DN	FNMA		02/01/17	0.400	50,000	222	123,333.33	0.407
	DN	FNMA		02/01/17	0.400	50,000	222	123,333.33	0.407
	DN	FNMA		02/01/17	0.400	50,000	222	123,333.33	0.407
	DN	FNMA		02/01/17	0.400	50,000	222	123,333.33	0.407
	DN	FHLMC		02/01/17	0.470	50,000	224	146,222.22	0.478
	DN	FHLMC		02/01/17	0.470	50,000	224	146,222.22	0.478
	DN	FNMA		02/01/17	0.550	50,000	252	192,500.00	0.560
	DN	FNMA		02/01/17	0.550	50,000	252	192,500.00	0.560
	YCD	TOKYO-MIT	0.720	02/01/17	0.720	50,000	27	27,000.00	0.730
	YCD	TOKYO-MIT	0.720	02/01/17	0.720	50,000	27	27,000.00	0.730
	YCD	TOKYO-MIT	0.720	02/01/17	0.720	50,000	27	27,000.00	0.730
	YCD	TOKYO-MIT	0.720	02/01/17	0.720	50,000	27	27,000.00	0.730
	YCD	SOC GEN	0.710	02/01/17	0.710	50,000	28	27,611.11	0.720
	YCD	SOC GEN	0.710	02/01/17	0.710	50,000	28	27,611.11	0.720
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000	64	57,777.78	0.659
	YCD	MIZUHO	0.650	02/01/17	0.650	50,000	64	57,777.78	0.659

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/01/17	**REDEMPTIONS (Continued)**								
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000	89	105,069.44	0.862
	YCD	NORINCHUK	0.850	02/01/17	0.850	50,000	89	105,069.44	0.862
	YCD	TORONTO	0.690	02/01/17	0.690	50,000	90	86,250.00	0.700
	YCD	TORONTO	0.690	02/01/17	0.690	50,000	90	86,250.00	0.700
	YCD	BNP	0.840	02/01/17	0.840	50,000	90	105,000.00	0.852
	YCD	BNP	0.840	02/01/17	0.840	50,000	90	105,000.00	0.852
	YCD	MIZUHO	0.850	02/01/17	0.850	50,000	90	106,250.00	0.862
	YCD	MIZUHO	0.850	02/01/17	0.850	50,000	90	106,250.00	0.862
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000	92	103,500.00	0.821
	YCD	BARCLAYS	0.810	02/01/17	0.810	50,000	92	103,500.00	0.821
	YCD	TOKYO-MIT	0.860	02/01/17	0.860	50,000	93	111,083.33	0.872
	YCD	TOKYO-MIT	0.860	02/01/17	0.860	50,000	93	111,083.33	0.872
	YCD	BNP	0.870	02/01/17	0.870	50,000	103	124,458.33	0.882
	YCD	BNP	0.870	02/01/17	0.870	50,000	103	124,458.33	0.882
02/01/17	**PURCHASES**								
	CP	RABO NY		02/02/17	0.660	50,000			
	CP	RABO NY		02/02/17	0.660	50,000			
	CP	RABO NY		02/02/17	0.660	50,000			
	CP	RABO NY		02/02/17	0.660	50,000			
	YCD	BNP	0.710	03/02/17	0.710	50,000			
	YCD	BNP	0.710	03/02/17	0.710	50,000			
	YCD	BNP	0.710	03/02/17	0.710	50,000			
	YCD	SUMITOMO	0.730	03/08/17	0.730	50,000			
	YCD	SUMITOMO	0.730	03/08/17	0.730	50,000			
02/02/17	**REDEMPTIONS**								
	CP	RABO NY		02/02/17	0.660	50,000	1	916.67	0.669
	CP	RABO NY		02/02/17	0.660	50,000	1	916.67	0.669
	CP	RABO NY		02/02/17	0.660	50,000	1	916.67	0.669
	CP	RABO NY		02/02/17	0.660	50,000	1	916.67	0.669
	CP	BNP NY		02/02/17	0.560	50,000	2	1,555.56	0.568
	CP	BNP NY		02/02/17	0.560	50,000	2	1,555.56	0.568
	CP	BNP NY		02/02/17	0.560	50,000	2	1,555.56	0.568
	TR	BILL		02/02/17	0.515	50,000	346	247,486.11	0.526
	TR	BILL		02/02/17	0.515	50,000	346	247,486.11	0.526
	TR	BILL		02/02/17	0.515	50,000	346	247,486.11	0.526
	TR	BILL		02/02/17	0.508	50,000	349	245,996.53	0.519
	TR	BILL		02/02/17	0.508	50,000	349	245,996.53	0.519
	TR	BILL		02/02/17	0.508	50,000	349	245,996.53	0.519
	TR	BILL		02/02/17	0.508	50,000	349	245,996.53	0.519
	TR	BILL		02/02/17	0.505	50,000	350	245,486.11	0.516
	TR	BILL		02/02/17	0.505	50,000	350	245,486.11	0.516
	TR	BILL		02/02/17	0.515	50,000	364	260,361.11	0.526
	TR	BILL		02/02/17	0.515	50,000	364	260,361.11	0.526

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/02/17	**REDEMPTIONS (Continued)**								
	TR	BILL		02/02/17	0.528	50,000	364	266,680.56	0.539
	TR	BILL		02/02/17	0.528	50,000	364	266,680.56	0.539
	TR	BILL		02/02/17	0.538	50,000	364	271,736.11	0.549
	TR	BILL		02/02/17	0.538	50,000	364	271,736.11	0.549
02/02/17	**PURCHASES**								
	CP	RABO NY		02/17/17	0.680	50,000			
	CP	RABO NY		02/17/17	0.680	50,000			
	CP	CRC		08/01/17	1.160	50,000			
	TR	BILL		02/01/18	0.795	50,000			
	TR	BILL		02/01/18	0.795	50,000			
	TR	BILL		02/01/18	0.810	50,000			
	TR	BILL		02/01/18	0.810	50,000			
	TR	BILL		02/01/18	0.810	50,000			
	TR	BILL		02/01/18	0.815	50,000			
	TR	BILL		02/01/18	0.815	50,000			
	YCD	TOKYO-MIT	0.760	03/01/17	0.760	50,000			
	YCD	TOKYO-MIT	0.760	03/01/17	0.760	50,000			
02/03/17	**SALES**								
	TR	NOTE	0.500	04/30/17		50,000	624	514,232.06	0.603
	TR	NOTE	0.500	04/30/17		50,000	624	514,232.06	0.603
	TR	NOTE	0.500	04/30/17		50,000	631	503,362.49	0.583
	TR	NOTE	0.500	04/30/17		50,000	631	503,362.49	0.583
	TR	NOTE	0.500	04/30/17		50,000	645	508,967.11	0.577
	TR	NOTE	0.500	04/30/17		50,000	645	508,967.11	0.577
02/03/17	**REDEMPTIONS**								
	CP	BNP NY		02/03/17	0.680	50,000	7	6,611.11	0.690
	CP	BNP NY		02/03/17	0.680	50,000	7	6,611.11	0.690
	CP	TOKYO NY		02/03/17	0.730	50,000	9	9,125.00	0.740
	CP	TOKYO NY		02/03/17	0.730	50,000	9	9,125.00	0.740
	CP	GE CO		02/03/17	0.560	50,000	11	8,555.56	0.568
	CP	GE CO		02/03/17	0.560	50,000	11	8,555.56	0.568
	CP	TOKYO NY		02/03/17	0.730	50,000	15	15,208.33	0.740
	CP	TOKYO NY		02/03/17	0.730	50,000	15	15,208.33	0.740
02/03/17	**PURCHASES**								
	TR	BILL		02/01/18	0.780	50,000			
	TR	BILL		02/01/18	0.780	50,000			
	TR	BILL		02/01/18	0.780	50,000			
	TR	BILL		02/01/18	0.780	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/03/17	**PURCHASES (Continued)**								
	TR	BILL		02/01/18	0.795	50,000			
	TR	BILL		02/01/18	0.795	50,000			
02/06/17	**REDEMPTIONS**								
	CP	TOKYO NY		02/06/17	0.740	50,000	25	25,694.44	0.751
	CP	TOKYO NY		02/06/17	0.740	50,000	25	25,694.44	0.751
	CP	GE CO		02/06/17	0.600	50,000	26	21,666.67	0.609
	CP	GE CO		02/06/17	0.600	50,000	26	21,666.67	0.609
	CP	TOYOTA		02/06/17	0.670	50,000	69	64,208.33	0.680
	CP	TOYOTA		02/06/17	0.670	50,000	69	64,208.33	0.680
	YCD	NORDEA AB	0.670	02/06/17	0.670	50,000	14	13,027.78	0.679
	YCD	NORDEA AB	0.670	02/06/17	0.670	50,000	14	13,027.78	0.679
	YCD	NORDEA AB	0.670	02/06/17	0.670	50,000	14	13,027.78	0.679
	YCD	NORDEA AB	0.670	02/06/17	0.670	50,000	14	13,027.78	0.679
	YCD	NORINCHUK	0.750	02/06/17	0.750	50,000	33	34,375.00	0.760
	YCD	NORINCHUK	0.750	02/06/17	0.750	50,000	33	34,375.00	0.760
	YCD	NORINCHUK	0.750	02/06/17	0.750	50,000	33	34,375.00	0.760
02/06/17	**NO PURCHASES**								
02/07/17	**SALES**								
	TR	NOTE	0.500	04/30/17		50,000	649	539,073.29	0.608
	TR	NOTE	0.500	04/30/17		50,000	649	539,073.29	0.608
	TR	NOTE	0.500	04/30/17		50,000	649	539,073.29	0.608
	TR	NOTE	0.500	04/30/17		50,000	649	539,073.29	0.608
02/07/17	**NO REDEMPTIONS**								
02/07/17	**PURCHASES**								
	TR	BILL		02/01/18	0.766	50,000			
	TR	BILL		02/01/18	0.766	50,000			
	TR	BILL		02/01/18	0.770	50,000			
	TR	BILL		02/01/18	0.770	50,000			
02/08/17	**REDEMPTIONS**								
	CP	SOC GEN NY		02/08/17	0.710	50,000	34	33,527.78	0.720
	CP	SOC GEN NY		02/08/17	0.710	50,000	34	33,527.78	0.720
	CP	SOC GEN NY		02/08/17	0.710	50,000	34	33,527.78	0.720
	CP	SOC GEN NY		02/08/17	0.710	50,000	34	33,527.78	0.720
	YCD	SUMITOMO	0.730	02/08/17	0.730	50,000	27	27,375.00	0.740
	YCD	SUMITOMO	0.730	02/08/17	0.730	50,000	27	27,375.00	0.740
02/08/17	**NO PURCHASES**								

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/09/17	**REDEMPTIONS**								
	CP	TOKYO NY		02/09/17	0.750	50,000	17	17,708.33	0.761
	CP	TOKYO NY		02/09/17	0.750	50,000	17	17,708.33	0.761
	CP	TOKYO NY		02/09/17	0.750	50,000	17	17,708.33	0.761
	YCD	DNB	0.660	02/09/17	0.660	50,000	15	13,750.00	0.669
	YCD	DNB	0.660	02/09/17	0.660	50,000	15	13,750.00	0.669
	YCD	SOC GEN	0.700	02/09/17	0.700	50,000	21	20,416.67	0.710
	YCD	SOC GEN	0.700	02/09/17	0.700	50,000	21	20,416.67	0.710
	YCD	SOC GEN	0.700	02/09/17	0.700	50,000	21	20,416.67	0.710
	YCD	SOC GEN	0.700	02/09/17	0.700	50,000	21	20,416.67	0.710
02/09/17	**PURCHASES**								
	CP	BNP NY		02/10/17	0.660	50,000			
	CP	BNP NY		02/10/17	0.660	50,000			
	CP	BNP NY		02/10/17	0.660	50,000			
	CP	BNP NY		02/10/17	0.660	50,000			
	CP	RABO NY		02/10/17	0.660	50,000			
	CP	RABO NY		02/10/17	0.660	50,000			
	CP	RABO NY		02/13/17	0.660	50,000			
	CP	RABO NY		02/13/17	0.660	50,000			
	CP	TOKYO NY		03/06/17	0.760	50,000			
	CP	TOKYO NY		03/06/17	0.760	50,000			
	YCD	SOC GEN	0.710	03/13/17	0.710	50,000			
	YCD	SOC GEN	0.710	03/13/17	0.710	50,000			
02/10/17	**REDEMPTIONS**								
	CP	BNP NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	BNP NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	BNP NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	BNP NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	RABO NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	RABO NY		02/10/17	0.660	50,000	1	916.67	0.669
	CP	BNP NY		02/10/17	0.690	50,000	28	26,833.33	0.700
	CP	BNP NY		02/10/17	0.690	50,000	28	26,833.33	0.700
02/10/17	**PURCHASES**								
	CP	RABO NY		02/21/17	0.670	50,000			
02/13/17	**REDEMPTIONS**								
	CP	RABO NY		02/13/17	0.660	50,000	4	3,666.67	0.669
	CP	RABO NY		02/13/17	0.660	50,000	4	3,666.67	0.669
	CP	BNP NY		02/13/17	0.680	50,000	19	17,944.44	0.690
	CP	BNP NY		02/13/17	0.680	50,000	19	17,944.44	0.690
	CP	BNP NY		02/13/17	0.680	50,000	19	17,944.44	0.690

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/13/17	**PURCHASES**								
	DEB	FFCB	1.200	02/13/19	1.220	25,000			
02/14/17	**NO REDEMPTIONS**								
02/14/17	**PURCHASES**								
	CP	RABO NY		02/15/17	0.660	50,000			
02/15/17	**SALES**								
	TR	NOTE	0.500	04/30/17		50,000	624	539,757.80	0.633
	TR	NOTE	0.500	04/30/17		50,000	624	539,757.80	0.633
	TR	NOTE	0.500	04/30/17		50,000	636	537,167.79	0.618
	TR	NOTE	0.500	04/30/17		50,000	636	537,167.79	0.618
02/15/17	**REDEMPTIONS**								
	CP	RABO NY		02/15/17	0.660	50,000	1	916.67	0.669
	CP	SOC GEN NY		02/15/17	0.710	50,000	29	28,597.22	0.720
	CP	SOC GEN NY		02/15/17	0.710	50,000	29	28,597.22	0.720
	CP	SOC GEN NY		02/15/17	0.710	50,000	29	28,597.22	0.720
	CP	TOKYO NY		02/15/17	0.760	50,000	33	34,833.33	0.771
	CP	TOKYO NY		02/15/17	0.760	50,000	33	34,833.33	0.771
	CP	SOC GEN NY		02/15/17	0.710	50,000	34	33,527.78	0.720
	CP	SOC GEN NY		02/15/17	0.710	50,000	34	33,527.78	0.720
	CP	SOC GEN NY		02/15/17	0.710	50,000	34	33,527.78	0.720
	CP	TOKYO NY		02/15/17	0.760	50,000	34	35,888.89	0.771
	CP	TOKYO NY		02/15/17	0.760	50,000	34	35,888.89	0.771
	CP	BNP NY		02/15/17	0.760	50,000	62	65,444.44	0.772
	CP	BNP NY		02/15/17	0.760	50,000	62	65,444.44	0.772
	CP	TOYOTA		02/15/17	0.700	50,000	76	73,888.89	0.711
	CP	TOYOTA		02/15/17	0.700	50,000	76	73,888.89	0.711
	CP	JPM LLC		02/15/17	0.920	50,000	189	241,500.00	0.937
	CP	JPM LLC		02/15/17	0.920	50,000	189	241,500.00	0.937
	TR	NOTE	0.625	02/15/17	0.783	50,000	785	838,824.73	0.785
	TR	NOTE	0.625	02/15/17	0.751	50,000	790	809,867.52	0.752
	TR	NOTE	0.625	02/15/17	0.751	50,000	790	809,867.52	0.752
	TR	NOTE	0.625	02/15/17	0.753	50,000	799	821,416.44	0.755
	TR	NOTE	0.625	02/15/17	0.753	50,000	799	821,416.44	0.755
	TR	NOTE	0.625	02/15/17	0.753	50,000	799	821,416.44	0.755
	TR	NOTE	0.625	02/15/17	0.753	50,000	799	821,416.44	0.755
	TR	NOTE	0.625	02/15/17	0.751	50,000	800	820,312.50	0.753
	TR	NOTE	0.625	02/15/17	0.751	50,000	800	820,312.50	0.753
	YCD	MONTREAL	0.800	02/15/17	0.800	50,000	35	38,888.89	0.811
	YCD	MONTREAL	0.800	02/15/17	0.800	50,000	35	38,888.89	0.811
	YCD	SUMITOMO	0.730	02/15/17	0.730	50,000	40	40,555.56	0.740
	YCD	SUMITOMO	0.730	02/15/17	0.730	50,000	40	40,555.56	0.740

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/15/17	**REDEMPTIONS (Continued)**								
	YCD	SVENSKA	0.750	02/15/17	0.750	50,000	58	60,416.67	0.760
	YCD	SVENSKA	0.750	02/15/17	0.750	50,000	58	60,416.67	0.760
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000	118	129,472.22	0.801
	YCD	SE BANKEN	0.790	02/15/17	0.790	50,000	118	129,472.22	0.801
02/15/17	**PURCHASES**								
	CP	JPM LLC		08/16/17	1.170	50,000			
	CP	JPM LLC		08/16/17	1.170	50,000			
	TR	BILL		02/01/18	0.808	50,000			
	TR	BILL		02/01/18	0.820	50,000			
	TR	BILL		02/01/18	0.820	50,000			
	TR	BILL		02/01/18	0.820	50,000			
	TR	BILL		02/01/18	0.820	50,000			
02/16/17	**NO REDEMPTIONS**								
02/16/17	**PURCHASES**								
	BN	BOFA	0.980	05/17/17	0.980	50,000			
	BN	BOFA	0.980	05/17/17	0.980	50,000			
	CP	RABO NY		02/28/17	0.680	50,000			
	CP	RABO NY		02/28/17	0.680	50,000			
	CP	BNP NY		03/01/17	0.680	50,000			
	CP	BNP NY		03/01/17	0.680	50,000			
	CP	TOKYO NY		03/08/17	0.720	50,000			
	CP	TOKYO NY		03/08/17	0.720	50,000			
	CP	TOKYO NY		03/08/17	0.720	50,000			
	CP	NISSAN		03/24/17	0.800	50,000			
	CP	NISSAN		03/24/17	0.800	50,000			
	TR	NOTE	1.375	02/15/20	1.565	50,000			
	TR	NOTE	1.375	02/15/20	1.565	50,000			
	YCD	MONTREAL	0.680	03/13/17	0.680	50,000			
	YCD	MONTREAL	0.680	03/13/17	0.680	50,000			
	YCD	SUMITOMO	0.700	03/28/17	0.700	50,000			
	YCD	SUMITOMO	0.700	03/28/17	0.700	50,000			
02/17/17	**REDEMPTIONS**								
	CP	RABO NY		02/17/17	0.680	50,000	15	14,166.67	0.690
	CP	RABO NY		02/17/17	0.680	50,000	15	14,166.67	0.690
02/17/17	**PURCHASES**								
	CP	RABO NY		02/28/17	0.670	50,000			
	CP	RABO NY		02/28/17	0.670	50,000			
	YCD	NORDEA AB	0.660	02/28/17	0.660	50,000			
	YCD	NORDEA AB	0.660	02/28/17	0.660	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/21/17	**REDEMPTIONS**								
	CP	RABO NY		02/21/17	0.670	50,000	11	10,236.11	0.679
02/21/17	**PURCHASES**								
	CP	TOKYO NY		03/01/17	0.700	50,000			
	CP	TOKYO NY		03/01/17	0.700	50,000			
	CP	BNP NY		03/02/17	0.680	50,000			
	CP	BNP NY		03/02/17	0.680	50,000			
	CP	BNP NY		03/02/17	0.680	50,000			
	CP	BNP NY		03/02/17	0.680	50,000			
	CP	GE CO		03/13/17	0.570	50,000			
	CP	GE CO		03/13/17	0.570	50,000			
02/22/17	**NO REDEMPTIONS**								
02/22/17	**PURCHASES**								
	CP	RABO NY		02/28/17	0.670	50,000			
	CP	GE CTS		07/03/17	0.890	50,000			
	CP	GE CTS		07/03/17	0.890	50,000			
	CP	TD USA		07/03/17	1.020	50,000			
	CP	TD USA		07/03/17	1.020	50,000			
	CP	TD USA		07/03/17	1.020	50,000			
	YCD	DNB	0.680	03/28/17	0.680	50,000			
	YCD	DNB	0.680	03/28/17	0.680	50,000			
	YCD	MONTREAL	0.850	05/26/17	0.850	50,000			
	YCD	MONTREAL	0.850	05/26/17	0.850	50,000			
	YCD	BARCLAYS	1.270	06/30/17	1.270	50,000			
	YCD	BARCLAYS	1.270	06/30/17	1.270	50,000			
02/23/17	**NO REDEMPTIONS**								
02/23/17	**PURCHASES**								
	CP	RABO NY		02/28/17	0.670	50,000			
	CP	RABO NY		02/28/17	0.670	50,000			
	CP	TOKYO NY		03/02/17	0.700	50,000			
	CP	TOKYO NY		03/02/17	0.700	50,000			
	CP	TOKYO NY		03/02/17	0.700	50,000			
	CP	TOKYO NY		03/02/17	0.700	50,000			
	CP	BNP NY		03/08/17	0.680	50,000			
	CP	BNP NY		03/08/17	0.680	50,000			
	CP	TOKYO NY		04/10/17	0.810	50,000			
	CP	TOKYO NY		04/10/17	0.810	50,000			
	CP	TD USA		07/14/17	1.020	50,000			
	CP	TD USA		07/14/17	1.020	50,000			
	CP	TD USA		07/14/17	1.020	50,000			
	CP	TD USA		07/14/17	1.020	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/23/17	**PURCHASES (Continued)**								
	DN	IBRD		05/26/17	0.530	50,000			
	DN	IBRD		05/26/17	0.530	50,000			
	DN	FHLMC		08/01/17	0.615	50,000			
	DN	FHLMC		08/01/17	0.615	50,000			
	DN	FHLB		08/16/17	0.660	50,000			
	DN	FHLB		08/16/17	0.660	50,000			
	DN	FHLMC		08/28/17	0.650	50,000			
	DN	FHLMC		08/28/17	0.650	50,000			
	DN	FHLMC		09/01/17	0.660	50,000			
	DN	FHLMC		09/01/17	0.660	50,000			
	DN	FHLMC		09/27/17	0.670	50,000			
	DN	FHLMC		09/27/17	0.670	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	TR	BILL		06/22/17	0.500	50,000			
	YCD	NORDEA AB	0.710	05/08/17	0.710	50,000			
	YCD	NORDEA AB	0.710	05/08/17	0.710	50,000			
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000			
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000			
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000			
	YCD	SOC GEN	0.990	05/26/17	0.990	50,000			
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000			
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000			
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000			
	YCD	MONTREAL	0.850	05/30/17	0.850	50,000			
02/24/17	**REDEMPTIONS**								
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000	365	563,868.66	1.131
	YCD FR	WESTPAC	0.979	02/24/17	0.979	50,000	365	563,868.66	1.131
02/24/17	**PURCHASES**								
	BN	BOFA	1.280	10/02/17	1.280	50,000			
	BN	BOFA	1.280	10/02/17	1.280	50,000			
	BN	BOFA	1.280	10/02/17	1.280	50,000			
	BN	BOFA	1.280	10/02/17	1.280	50,000			
	CD	US BANK	1.040	10/02/17	1.040	50,000			
	CD	US BANK	1.040	10/02/17	1.040	50,000			
	CP	GE CO		03/27/17	0.600	50,000			
	CP	GE CO		03/27/17	0.600	50,000			
	CP	NISSAN		03/27/17	0.810	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/24/17	**PURCHASES (Continued)**								
	CP	MIZUHO NY		05/08/17	0.900	50,000			
	CP	MIZUHO NY		05/08/17	0.900	50,000			
	CP	MIZUHO NY		05/08/17	0.900	50,000			
	CP	GE CTS		08/01/17	1.000	50,000			
	DN	FHLB		06/30/17	0.560	50,000			
	DN	FHLB		06/30/17	0.560	50,000			
	DN	FHLB		07/03/17	0.560	50,000			
	DN	FHLB		07/03/17	0.560	50,000			
	DN	FHLB		07/03/17	0.560	50,000			
	DN	FHLB		07/03/17	0.560	50,000			
	DN	FHLMC		08/01/17	0.610	50,000			
	DN	FHLMC		08/01/17	0.610	50,000			
	TR	BILL		02/01/18	0.765	50,000			
	TR	BILL		02/01/18	0.765	50,000			
	TR	BILL		02/01/18	0.765	50,000			
	TR	BILL		02/01/18	0.765	50,000			
	TR	NOTE	0.750	02/28/18	0.921	50,000			
	TR	NOTE	0.750	02/28/18	0.921	50,000			
	TR	NOTE	0.750	02/28/18	0.921	50,000			
	TR	NOTE	0.750	02/28/18	0.921	50,000			
	TR	NOTE	0.625'	06/30/18	0.990	50,000			
	TR	NOTE	0.625	06/30/18	0.990	50,000			
	TR	NOTE	0.625	06/30/18	0.990	50,000			
	TR	NOTE	0.625	06/30/18	0.990	50,000			
	YCD	MIZUHO	0.720	03/27/17	0.720	50,000			
	YCD	MIZUHO	0.720	03/27/17	0.720	50,000			
	YCD	MIZUHO	0.720	03/27/17	0.720	50,000			
	YCD	MIZUHO	0.720	03/27/17	0.720	50,000			
	YCD	NORINCHUK	0.710	03/28/17	0.710	50,000			
	YCD	NORINCHUK	0.710	03/28/17	0.710	50,000			
	YCD	DNB	0.710	04/10/17	0.710	50,000			
	YCD	DNB	0.710	04/10/17	0.710	50,000			
	YCD	CIBC	0.740	04/26/17	0.740	50,000			
	YCD	CIBC	0.740	04/26/17	0.740	50,000			
	YCD	TOKYO-MIT	0.850	05/05/17	0.850	50,000			
	YCD	TOKYO-MIT	0.850	05/05/17	0.850	50,000			
	YCD	BNP	0.810	05/08/17	0.810	50,000			
	YCD	BNP	0.810	05/08/17	0.810	50,000			
	YCD	TORONTO	0.850	05/17/17	0.850	50,000			
	YCD	TORONTO	0.850	05/17/17	0.850	50,000			
	YCD	SE BANKEN	0.980	07/03/17	0.980	50,000			
	YCD	SE BANKEN	0.980	07/03/17	0.980	50,000			
02/27/17	**REDEMPTIONS**								
	BN	BOFA	1.160	02/27/17	1.160	50,000	202	325,444.44	1.176
	BN	BOFA	1.160	02/27/17	1.160	50,000	202	325,444.44	1.176

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/27/17	**REDEMPTIONS (Continued)**								
	CP	TOYOTA		02/27/17	0.770	50,000	74	79,138.89	0.782
	CP	TOYOTA		02/27/17	0.770	50,000	74	79,138.89	0.782
	CP	CRC		02/27/17	1.200	50,000	187	311,666.67	1.224
	CP	CRC		02/27/17	1.200	50,000	187	311,666.67	1.224
	CP	SCOTIA NY		02/27/17	1.230	50,000	188	321,166.67	1.255
	CP	SCOTIA NY		02/27/17	1.230	50,000	188	321,166.67	1.255
	DN	IBRD		02/27/17	0.460	50,000	186	118,833.33	0.468
	DN	IBRD		02/27/17	0.460	50,000	186	118,833.33	0.468
	YCD	SVENSKA	0.720	02/27/17	0.720	50,000	41	41,000.00	0.730
	YCD	SVENSKA	0.720	02/27/17	0.720	50,000	41	41,000.00	0.730
	YCD	DNB	0.740	02/27/17	0.740	50,000	68	69,888.89	0.750
	YCD	DNB	0.740	02/27/17	0.740	50,000	68	69,888.89	0.750
	YCD	BARCLAYS	1.140	02/27/17	1.140	50,000	153	242,250.00	1.156
	YCD	BARCLAYS	1.140	02/27/17	1.140	50,000	153	242,250.00	1.156
	YCD	RB CANADA	1.200	02/27/17	1.200	50,000	186	310,000.00	1.217
	YCD	RB CANADA	1.200	02/27/17	1.200	50,000	186	310,000.00	1.217
	YCD	TORONTO	1.150	02/27/17	1.150	50,000	201	321,041.67	1.166
	YCD	TORONTO	1.150	02/27/17	1.150	50,000	201	321,041.67	1.166
	YCD	CIBC	1.170	02/27/17	1.170	50,000	202	328,250.00	1.186
	YCD	CIBC	1.170	02/27/17	1.170	50,000	202	328,250.00	1.186
02/27/17	**NO PURCHASES**								
02/28/17	**REDEMPTIONS**								
	CD	BOWEST	0.800	02/28/17	0.800	50,000	62	68,888.89	0.811
	CD	BOWEST	0.800	02/28/17	0.800	50,000	62	68,888.89	0.811
	CP	RABO NY		02/28/17	0.670	50,000	5	4,652.78	0.679
	CP	RABO NY		02/28/17	0.670	50,000	5	4,652.78	0.679
	CP	RABO NY		02/28/17	0.670	50,000	6	5,583.33	0.679
	CP	RABO NY		02/28/17	0.670	50,000	11	10,236.11	0.679
	CP	RABO NY		02/28/17	0.670	50,000	11	10,236.11	0.679
	CP	RABO NY		02/28/17	0.680	50,000	12	11,333.33	0.690
	CP	RABO NY		02/28/17	0.680	50,000	12	11,333.33	0.690
	CP	BNP NY		02/28/17	0.710	50,000	29	28,597.22	0.720
	CP	BNP NY		02/28/17	0.710	50,000	29	28,597.22	0.720
	CP	TOKYO NY		02/28/17	0.780	50,000	29	31,416.67	0.791
	CP	TOKYO NY		02/28/17	0.780	50,000	29	31,416.67	0.791
	CP	BNP NY		02/28/17	0.710	50,000	36	35,500.00	0.720
	CP	BNP NY		02/28/17	0.710	50,000	36	35,500.00	0.720
	DN	FHLB		02/28/17	0.625	50,000	279	242,187.50	0.637
	DN	FHLB		02/28/17	0.625	50,000	279	242,187.50	0.637
	DN	FHLB		02/28/17	0.625	50,000	280	243,055.56	0.637
	DN	FHLB		02/28/17	0.625	50,000	280	243,055.56	0.637
	DN	FHLB		02/28/17	0.625	50,000	280	243,055.56	0.637
	DN	FHLB		02/28/17	0.625	50,000	280	243,055.56	0.637
	TR	NOTE	0.500	02/28/17	0.387	50,000	132	70,652.41	0.391
	TR	NOTE	0.500	02/28/17	0.387	50,000	132	70,652.41	0.391

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/17	REDEMPTIONS (Continued)								
	TR	NOTE	0.500	02/28/17	0.430	50,000	243	143,682.07	0.431
	TR	NOTE	0.500	02/28/17	0.430	50,000	243	143,682.07	0.431
	TR	NOTE	0.500	02/28/17	0.430	50,000	243	143,682.07	0.431
	TR	NOTE	0.500	02/28/17	0.430	50,000	243	143,682.07	0.431
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.448	50,000	245	150,900.13	0.449
	TR	NOTE	0.500	02/28/17	0.453	50,000	245	152,853.26	0.455
	TR	NOTE	0.500	02/28/17	0.453	50,000	245	152,853.26	0.455
	TR	NOTE	0.500	02/28/17	0.453	50,000	245	152,853.26	0.455
	TR	NOTE	0.500	02/28/17	0.453	50,000	245	152,853.26	0.455
	TR	NOTE	0.500	02/28/17	0.588	50,000	635	510,954.48	0.590
	TR	NOTE	0.500	02/28/17	0.588	50,000	635	510,954.48	0.590
	TR	NOTE	0.500	02/28/17	0.588	50,000	635	510,954.48	0.590
	TR	NOTE	0.500	02/28/17	0.588	50,000	635	510,954.48	0.590
	TR	NOTE	0.500	02/28/17	0.533	50,000	649	473,590.35	0.534
	TR	NOTE	0.500	02/28/17	0.533	50,000	649	473,590.35	0.534
	TR	NOTE	0.500	02/28/17	0.533	50,000	649	473,590.35	0.534
	TR	NOTE	0.500	02/28/17	0.537	50,000	651	478,855.29	0.539
	TR	NOTE	0.500	02/28/17	0.537	50,000	651	478,855.29	0.539
	TR	NOTE	0.500	02/28/17	0.534	50,000	671	490,489.13	0.535
	TR	NOTE	0.500	02/28/17	0.534	50,000	671	490,489.13	0.535
	TR	NOTE	0.500	02/28/17	0.534	50,000	671	490,489.13	0.535
	TR	NOTE	0.500	02/28/17	0.534	50,000	671	490,489.13	0.535
	TR	NOTE	0.500	02/28/17	0.517	50,000	672	475,543.48	0.518
	TR	NOTE	0.500	02/28/17	0.517	50,000	672	475,543.48	0.518
	TR	NOTE	0.500	02/28/17	0.517	50,000	672	475,543.48	0.518
	TR	NOTE	0.500	02/28/17	0.517	50,000	679	480,298.91	0.518
	TR	NOTE	0.500	02/28/17	0.517	50,000	679	480,298.91	0.518
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.519	50,000	679	482,252.03	0.520
	TR	NOTE	0.500	02/28/17	0.487	50,000	685	457,031.25	0.488
	TR	NOTE	0.500	02/28/17	0.487	50,000	685	457,031.25	0.488
	TR	NOTE	0.500	02/28/17	0.487	50,000	685	457,031.25	0.488
	TR	NOTE	0.500	02/28/17	0.487	50,000	685	457,031.25	0.488

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
02/28/17	**REDEMPTIONS (Continued)**								
	TR	NOTE	0.500	02/28/17	0.500	50,000	685	468,750.00	0.501
	TR	NOTE	0.500	02/28/17	0.500	50,000	685	468,750.00	0.501
	TR	NOTE	0.500	02/28/17	0.500	50,000	685	468,750.00	0.501
	TR	NOTE	0.500	02/28/17	0.500	50,000	685	468,750.00	0.501
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	TR	NOTE	0.500	02/28/17	0.490	50,000	686	459,663.72	0.490
	YCD	NORDEA AB	0.660	02/28/17	0.660	50,000	11	10,083.33	0.669
	YCD	NORDEA AB	0.660	02/28/17	0.660	50,000	11	10,083.33	0.669
	YCD	BNP	0.710	02/28/17	0.710	50,000	35	34,513.89	0.720
	YCD	BNP	0.710	02/28/17	0.710	50,000	35	34,513.89	0.720
	YCD	BNP	0.710	02/28/17	0.710	50,000	35	34,513.89	0.720
	YCD	NORINCHUK	0.730	02/28/17	0.730	50,000	36	36,500.00	0.740
	YCD	NORINCHUK	0.730	02/28/17	0.730	50,000	36	36,500.00	0.740
	YCD	NB CANADA	1.060	02/28/17	1.060	50,000	285	419,583.33	1.075
	YCD	NB CANADA	1.060	02/28/17	1.060	50,000	285	419,583.33	1.075
02/28/17	**PURCHASES**								
	CP	BNP NY		04/03/17	0.710	50,000			
	CP	BNP NY		04/03/17	0.710	50,000			
	TR	NOTE	1.125	02/28/19	1.184	50,000			
	TR	NOTE	1.125	02/28/19	1.184	50,000			
	TR	NOTE	1.125	02/28/19	1.200	50,000			
	TR	NOTE	1.125	02/28/19	1.200	50,000			
	YCD	ANZ	1.350	02/28/18	1.350	50,000			
	YCD	ANZ	1.350	02/28/18	1.350	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	12/01/16	0.500	13,000,000.00	03/02/17
New Omni Bank, NA	12/15/16	0.550	5,000,000.00	03/16/17
New Omni Bank, NA	10/05/16	0.460	5,000,000.00	04/05/17
New Omni Bank, NA	01/19/17	0.550	4,000,000.00	04/20/17
New Omni Bank, NA	01/26/17	0.530	5,000,000.00	04/27/17
New Omni Bank, NA	02/23/17	0.680	2,000,000.00	08/24/17
AUBURN				
Community 1st Bank	12/16/16	0.570	2,000,000.00	03/17/17
Community 1st Bank	01/11/17	0.550	4,000,000.00	04/12/17
Community 1st Bank	01/18/17	0.570	5,000,000.00	04/12/17
BREA				
Pacific Western Bank	09/14/16	0.550	40,000,000.00	03/15/17
Pacific Western Bank	10/07/16	0.490	10,000,000.00	04/07/17
Pacific Western Bank	11/17/16	0.630	50,000,000.00	05/18/17
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
BUENA PARK				
Uniti Bank	11/30/16	0.520	2,000,000.00	03/08/17
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
CERRITOS				
First Choice Bank	12/16/16	0.540	20,000,000.00	03/17/17
CHICO				
Golden Valley Bank	02/03/17	0.540	8,000,000.00	05/05/17
Tri Counties Bank	12/07/16	0.500	50,000,000.00	03/08/17
DIAMOND BAR				
Prospectors Federal Credit Union	12/08/16	0.530	4,000,000.00	03/09/17
DOWNEY				
Financial Partners Credit Union	10/05/16	0.500	10,000,000.00	04/05/17
EL CENTRO				
Community Valley Bank	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	11/30/16	0.510	3,000,000.00	03/01/17
Folsom Lake Bank	01/11/17	0.540	1,500,000.00	04/12/17
Folsom Lake Bank	01/27/17	0.540	3,500,000.00	04/28/17
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
GOLETA				
Community West Bank	10/12/16	0.490	13,000,000.00	04/12/17
Community West Bank	02/22/17	0.560	13,000,000.00	05/24/17
Community West Bank	12/01/16	0.640	14,000,000.00	06/01/17
Community West Bank	01/19/17	0.640	13,000,000.00	07/20/17
IRVINE				
Banc of California, NA	01/04/17	0.530	50,000,000.00	04/05/17
Banc of California, NA	01/19/17	0.570	100,000,000.00	04/20/17
Banc of California, NA	02/17/17	0.550	100,000,000.00	04/20/17
CommerceWest Bank	12/09/16	0.510	5,000,000.00	03/10/17
CommerceWest Bank	01/12/17	0.530	5,000,000.00	04/13/17
CommerceWest Bank	01/27/17	0.520	5,000,000.00	04/28/17
First Foundation Bank	11/30/16	0.510	30,000,000.00	03/01/17
First Foundation Bank	12/01/16	0.550	32,000,000.00	04/06/17
First Foundation Bank	01/06/17	0.570	12,000,000.00	04/06/17
First Foundation Bank	01/20/17	0.570	25,000,000.00	04/21/17
First Foundation Bank	01/24/17	0.540	25,000,000.00	04/21/17
First Foundation Bank	02/09/17	0.570	12,000,000.00	05/25/17
Pacific Enterprise Bank	12/01/16	0.640	25,000,000.00	06/01/17
Pacific Premier Bank	02/16/17	0.570	10,000,000.00	05/18/17
LODI				
Farmers & Merchants Bk Cen CA	11/30/16	0.490	35,000,000.00	03/01/17
Farmers & Merchants Bk Cen CA	12/07/16	0.480	20,000,000.00	03/08/17
Farmers & Merchants Bk Cen CA	10/20/16	0.490	35,000,000.00	04/20/17
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
LOS ANGELES				
Bank Leumi USA	01/06/17	0.590	25,000,000.00	04/07/17
Bank Leumi USA	01/18/17	0.580	30,000,000.00	04/19/17
Bank Leumi USA	02/01/17	0.570	20,000,000.00	05/03/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
LOS ANGELES (Continued)				
Bank of Hope	11/30/16	0.510	90,000,000.00	03/01/17
Bank of Hope	12/09/16	0.530	75,000,000.00	03/10/17
Bank of Hope	01/05/17	0.540	90,000,000.00	04/06/17
Bank of Hope	01/13/17	0.550	45,000,000.00	04/14/17
California United Bank	01/06/17	0.570	10,000,000.00	04/07/17
Commonwealth Business Bank	12/09/16	0.510	8,500,000.00	03/10/17
Commonwealth Business Bank	12/16/16	0.540	10,000,000.00	03/17/17
Commonwealth Business Bank	01/06/17	0.550	15,000,000.00	04/07/17
Commonwealth Business Bank	01/27/17	0.520	15,000,000.00	04/28/17
Commonwealth Business Bank	02/09/17	0.550	5,000,000.00	05/11/17
Commonwealth Business Bank	02/17/17	0.680	18,000,000.00	08/18/17
CTBC Bank Corp. (USA)	01/04/17	0.530	50,000,000.00	04/05/17
CTBC Bank Corp. (USA)	10/27/16	0.530	10,000,000.00	04/27/17
CTBC Bank Corp. (USA)	01/12/17	0.560	50,000,000.00	04/27/17
Hanmi Bank	10/05/16	0.460	30,000,000.00	04/05/17
Hanmi Bank	11/14/16	0.570	25,000,000.00	05/17/17
Hanmi Bank	11/17/16	0.630	25,000,000.00	05/18/17
Hanmi Bank	02/02/17	0.650	30,000,000.00	08/03/17
Manufacturers Bank	12/08/16	0.530	50,000,000.00	03/09/17
Manufacturers Bank	10/14/16	0.520	50,000,000.00	04/14/17
Manufacturers Bank	11/10/16	0.590	35,000,000.00	05/11/17
Manufacturers Bank	01/06/17	0.670	100,000,000.00	07/07/17
Open Bank	11/09/16	0.540	10,000,000.00	05/10/17
Open Bank	12/08/16	0.640	10,000,000.00	06/08/17
Open Bank	12/14/16	0.640	10,000,000.00	06/14/17
Open Bank	01/04/17	0.630	14,000,000.00	07/05/17
Opus Bank	01/27/17	0.660	10,000,000.00	07/28/17
Pacific City Bank	11/09/16	0.540	18,700,000.00	05/10/17
Pacific City Bank	02/22/17	0.540	21,300,000.00	05/10/17
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 Commerce Bank	09/16/16	0.550	10,000,000.00	03/17/17
Preferred Bank	02/17/17	0.540	30,000,000.00	03/24/17
Premier Business Bank	09/28/16	0.410	10,000,000.00	03/29/17
Woori America Bank	12/14/16	0.660	20,000,000.00	06/14/17
Woori America Bank	12/16/16	0.670	10,000,000.00	06/14/17
Woori America Bank	01/13/17	0.640	10,000,000.00	07/14/17
MONTEREY				
1st Capital Bank	12/08/16	0.530	1,000,000.00	03/09/17
OAKDALE				
Oak Valley Community Bank	12/01/16	0.520	3,500,000.00	03/02/17
OAKLAND				
Beneficial State Bank	01/05/17	0.550	15,000,000.00	04/06/17
Beneficial State Bank	01/13/17	0.560	25,000,000.00	04/14/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
OAKLAND (Continued)				
California Bank of Commerce	01/11/17	0.540	13,500,000.00	04/12/17
California Bank of Commerce	01/12/17	0.580	5,000,000.00	05/10/17
California Bank of Commerce	12/09/16	0.660	10,000,000.00	06/09/17
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	09/08/16	0.480	6,000,000.00	03/09/17
Metropolitan Bank	10/13/16	0.500	3,000,000.00	04/13/17
Metropolitan Bank	02/23/17	0.680	1,000,000.00	08/24/17
ORANGE				
Grandpoint Bank	01/12/17	0.550	50,000,000.00	04/13/17
Grandpoint Bank	01/26/17	0.550	25,000,000.00	04/27/17
Grandpoint Bank	02/02/17	0.560	50,000,000.00	05/04/17
PALOS VERDES ESTATES				
Malaga Bank, FSB	01/05/17	0.520	5,000,000.00	04/06/17
Malaga Bank, FSB	01/20/17	0.550	46,000,000.00	04/21/17
Malaga Bank, FSB	01/27/17	0.520	9,000,000.00	04/28/17
Malaga Bank, FSB	02/02/17	0.540	10,000,000.00	05/04/17
PASADENA				
American Plus Bank, NA	11/16/16	0.640	500,000.00	05/24/17
American Plus Bank, NA	12/08/16	0.640	2,000,000.00	06/15/17
American Plus Bank, NA	12/15/16	0.670	2,240,000.00	06/15/17
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
Community Bank	12/07/16	0.500	30,000,000.00	03/08/17
Community Bank	12/14/16	0.560	35,000,000.00	03/15/17
Community Bank	01/06/17	0.570	25,000,000.00	04/07/17
Community Bank	01/13/17	0.550	25,000,000.00	04/14/17
Community Bank	02/01/17	0.550	30,000,000.00	05/03/17
Community Bank	02/09/17	0.570	25,000,000.00	05/11/17
East West Bank	01/12/17	0.550	50,000,000.00	04/13/17
East West Bank	01/18/17	0.560	175,000,000.00	04/19/17
East West Bank	02/03/17	0.560	75,000,000.00	05/05/17
EverTrust Bank	12/02/16	0.500	20,000,000.00	03/03/17
EverTrust Bank	12/07/16	0.480	30,000,000.00	03/08/17
EverTrust Bank	02/15/17	0.550	10,000,000.00	05/17/17
Wescom Central Credit Union	12/15/16	0.590	50,000,000.00	03/16/17
Wescom Central Credit Union	01/05/17	0.550	25,000,000.00	04/06/17
Wescom Central Credit Union	01/25/17	0.540	50,000,000.00	04/26/17
Wescom Central Credit Union	02/16/17	0.600	50,000,000.00	05/18/17
PASO ROBLES				
Heritage Oaks Bank	12/07/16	0.500	25,000,000.00	03/08/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
PORTERVILLE				
Bank of the Sierra	12/01/16	0.520	20,000,000.00	03/02/17
Bank of the Sierra	12/08/16	0.530	20,000,000.00	03/09/17
Bank of the Sierra	01/11/17	0.540	20,000,000.00	04/12/17
Bank of the Sierra	01/20/17	0.570	20,000,000.00	04/21/17
Bank of the Sierra	02/02/17	0.560	20,000,000.00	05/04/17
Bank of the Sierra	02/23/17	0.560	20,000,000.00	05/25/17
RANCHO CORDOVA				
American River Bank	10/19/16	0.490	3,000,000.00	04/19/17
American River Bank	11/17/16	0.650	6,500,000.00	05/18/17
American River Bank	12/08/16	0.660	7,500,000.00	06/08/17
American River Bank	12/15/16	0.690	2,500,000.00	06/15/17
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
REDDING				
Cornerstone Community Bank	11/30/16	0.490	7,000,000.00	03/01/17
REDWOOD CITY				
Provident Credit Union	12/01/16	0.500	20,000,000.00	03/02/17
Provident Credit Union	12/09/16	0.510	20,000,000.00	03/10/17
Provident Credit Union	12/14/16	0.540	20,000,000.00	03/15/17
Provident Credit Union	01/12/17	0.530	20,000,000.00	04/13/17
Provident Credit Union	01/19/17	0.550	40,000,000.00	04/20/17
Provident Credit Union	01/25/17	0.510	40,000,000.00	04/26/17
Provident Credit Union	02/15/17	0.550	20,000,000.00	05/17/17
RICHMOND				
Mechanics Bank	12/08/16	0.530	20,000,000.00	03/09/17
Mechanics Bank	01/11/17	0.540	20,000,000.00	04/12/17
Mechanics Bank	01/19/17	0.570	20,000,000.00	04/20/17
Mechanics Bank	02/09/17	0.570	20,000,000.00	05/11/17
ROCKLIN				
Five Star Bank	01/04/17	0.510	5,000,000.00	04/05/17
Five Star Bank	01/05/17	0.520	5,000,000.00	04/05/17
Five Star Bank	10/12/16	0.470	2,000,000.00	04/12/17
Five Star Bank	12/01/16	0.620	25,000,000.00	06/01/17
ROSEMEAD				
Pacific Alliance Bank	10/12/16	0.470	4,000,000.00	04/12/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ROSEVILLE				
Umpqua Bank	12/14/16	0.560	100,000,000.00	03/15/17
Umpqua Bank	09/22/16	0.530	20,000,000.00	03/23/17
Umpqua Bank	11/10/16	0.590	50,000,000.00	05/11/17
SACRAMENTO				
Merchants National Bank of Sacramento	11/30/16	0.630	4,000,000.00	05/31/17
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
River City Bank	11/10/16	0.590	20,000,000.00	05/11/17
River City Bank	11/18/16	0.640	35,000,000.00	05/19/17
River City Bank	12/02/16	0.640	15,000,000.00	06/02/17
River City Bank	01/20/17	0.650	15,000,000.00	07/21/17
Schools Financial Credit Union	11/30/16	0.490	30,000,000.00	03/01/17
SAN DIEGO				
Bofl Federal Bank	11/30/16	0.500	25,000,000.00	03/16/17
California Coast Credit Union	11/30/16	0.610	25,000,000.00	05/31/17
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
Mission Federal Credit Union	01/13/17	0.530	10,000,000.00	04/14/17
San Diego County Credit Union	10/13/16	0.430	50,000,000.00	03/02/17
San Diego County Credit Union	12/15/16	0.530	50,000,000.00	03/16/17
San Diego County Credit Union	02/16/17	0.550	50,000,000.00	05/18/17
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
Western Alliance Bank	11/10/16	0.590	65,000,000.00	05/11/17
Western Alliance Bank	11/16/16	0.660	75,000,000.00	05/17/17
Western Alliance Bank	12/09/16	0.660	50,000,000.00	06/09/17
Western Alliance Bank	12/16/16	0.670	50,000,000.00	06/16/17
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
SAN FRANCISCO				
Bank of San Francisco	12/16/16	0.670	10,000,000.00	06/16/17
First Republic Bank	11/17/16	0.650	150,000,000.00	05/18/17
First Republic Bank	02/01/17	0.670	150,000,000.00	08/02/17
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	02/01/17	0.550	10,000,000.00	05/03/17
Presidio Bank	02/16/17	0.700	10,000,000.00	08/17/17
Trans Pacific National Bank	12/16/16	0.560	3,000,000.00	03/17/17
Trans Pacific National Bank	01/20/17	0.570	2,000,000.00	04/21/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SAN JOSE				
Heritage Bank of Commerce	11/16/16	0.660	20,000,000.00	05/17/17
Heritage Bank of Commerce	12/16/16	0.670	15,000,000.00	06/16/17
Heritage Bank of Commerce	01/19/17	0.640	50,000,000.00	07/20/17
Meriwest Credit Union	01/19/17	0.580	40,000,000.00	04/20/17
SAN RAMON				
Tri-Valley Bank	11/30/16	0.540	4,000,000.00	03/10/17
Tri-Valley Bank	11/17/16	0.660	6,000,000.00	05/18/17
SANTA CLARITA				
Bank of Santa Clarita	01/06/17	0.570	15,000,000.00	04/07/17
Bank of Santa Clarita	02/10/17	0.570	5,000,000.00	05/12/17
SANTA ROSA				
First Community Bank	12/14/16	0.540	20,000,000.00	03/15/17
Summit State Bank	01/13/17	0.550	14,000,000.00	04/14/17
Summit State Bank	01/20/17	0.570	7,500,000.00	04/21/17
Summit State Bank	02/01/17	0.550	8,000,000.00	05/03/17
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
SOUTH SAN FRANCISCO				
First National Bank of Northern California	11/30/16	0.630	19,000,000.00	05/31/17
VACAVILLE				
Travis Credit Union	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
WATSONVILLE				
Santa Cruz County Bank	01/13/17	0.530	10,000,000.00	04/14/17
Santa Cruz County Bank	02/16/17	0.570	10,000,000.00	05/18/17
WEST SACRAMENTO				
Community Business Bank	09/15/16	0.550	5,000,000.00	03/16/17
Community Business Bank	10/13/16	0.480	3,000,000.00	04/13/17
Community Business Bank	01/25/17	0.510	3,000,000.00	04/26/17
Community Business Bank	11/10/16	0.570	5,000,000.00	05/11/17
Community Business Bank	12/08/16	0.640	3,000,000.00	06/08/17
Community Business Bank	02/10/17	0.640	4,000,000.00	08/11/17
TOTAL TIME DEPOSITS FEBRUARY 2017			**5,412,740,000.00**	

BANK DEMAND DEPOSITS
FEBRUARY 2017
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 738,558	$ 3,962,565
2	960,224	2,611,910
3	791,554	3,972,932
4	791,554	3,972,932
5	791,554	3,972,932
6	878,359	3,302,367
7	1,055,710	2,714,484
8	954,091	2,822,196
9	1,147,894	2,961,933
10	1,076,169	2,786,051
11	1,076,169	2,786,051
12	1,076,169	2,786,051
13	861,170	2,294,961
14	1,129,708	2,079,575
15	1,064,648	2,283,157
16	1,117,826	2,258,684
17	1,112,706	2,681,288
18	1,112,706	2,681,288
19	1,112,706	2,681,288
20	1,112,706	2,681,288
21	791,270	2,270,184
22	820,368	2,222,234
23	909,099	2,123,994
24	946,149	4,520,817
25	946,149	4,520,817
26	946,149	4,520,817
27	703,718	3,832,300
28	1,179,443	2,387,629

AVERAGE DOLLAR DAYS $971,590,230 a/

a/ The prescribed bank balance for February was $1,021,885. This consisted of $950,707 in compensating balances for services, balances for uncollected funds of $73,167 and a deduction of $1,989 for February delayed deposit credit.

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

In accordance with sections 16480 through 16480.8 of the Government Code, the Pooled Money Investment Board, at its meeting on February 15, 2017, has determined and designated the amount of money available for deposit and investment as of February 9, 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: $ 950,700,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	2/13/2017	2/17/2017	$ (423,800)	$ (5,354,823,800)	$ 5,354,400,000	$ (423,800)
(2)	2/20/2017	2/24/2017	$ 2,406,900	$ (5,352,416,900)	$ 5,354,400,000	$ 1,983,100
(3)	2/27/2017	3/3/2017	$ (4,690,500)	$ (5,357,107,400)	$ 5,354,400,000	$ (2,707,400)
(4)	3/6/2017	3/10/2017	$ (360,400)	$ (5,357,467,800)	$ 5,354,400,000	$ (3,067,800)
(5)	3/13/2017	3/17/2017	$ 1,188,400	$ (5,356,279,400)	$ 5,354,400,000	$ (1,879,400)
(6)	3/20/2017	3/24/2017	$ 1,804,200	$ (5,354,475,200)	$ 5,354,400,000	$ (75,200)
(7)	3/27/2017	3/31/2017	$ (3,013,100)	$ (5,357,488,300)	$ 5,354,400,000	$ (3,088,300)
(8)	4/3/2017	4/7/2017	$ (2,293,700)	$ (5,359,782,000)	$ 5,354,400,000	$ (5,382,000)
(9)	4/10/2017	4/14/2017	$ 203,200	$ (5,359,578,800)	$ 5,354,400,000	$ (5,178,800)
(10)	4/17/2017	4/21/2017	$ 7,973,700	$ (5,351,605,100)	$ 5,354,400,000	$ 2,794,900

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 $ 950,700,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: February 15, 2017
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 3/31/17
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
04/04/17	03/09/17	KEYBANC	104107	FHLMC 2.42 (CALLABLE)	2.420	04/04/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/13/17	03/28/17	WFI	104256	FHLMC 2.25 (CALLABLE)	2.250	04/13/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/18/17	03/28/17	MS	104258	FHLMC 4.25 (CALLABLE)	4.250	04/18/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/05/17	03/29/17	JPM	104269	FFCB 2.25 (CALLABLE)	2.250	03/14/22	100	$22,955,000.00	$22,955,000.00	$30,128.44
04/05/17	03/29/17	UBSSEC	104270	FFCB 2.24 (CALLABLE)	2.240	01/05/22	100	$35,750,000.00	$35,750,000.00	$0.00
04/13/17	03/29/17	MORCO	104271	FHLMC 2.26 (CALLABLE)	2.260	04/13/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/19/17	03/29/17	RBCCM	104272	FHLMC 2.27 (CALLABLE)	2.270	04/19/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/18/17	03/29/17	DRE	104273	FHLMC 2.29 (CALLABLE)	2.290	04/18/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/06/17	03/30/17	CITGM	104302	FFCB 2.20 (CALLABLE)	2.200	04/06/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/06/17	03/30/17	UBIS	104303	FFCB 2.20 (CALLABLE)	2.200	04/06/22	100	$20,000,000.00	$20,000,000.00	$0.00
04/06/17	03/30/17	BLAYBV	104304	FFCB 2.20 (CALLABLE)	2.200	04/06/22	100	$15,000,000.00	$15,000,000.00	$0.00
04/19/17	03/30/17	GPS	104305	FHLMC 4.30 (CALLABLE)	4.300	04/19/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/19/17	03/30/17	DCM	104306	FHLMC 2.30 (CALLABLE)	2.300	04/19/22	100	$25,000,000.00	$25,000,000.00	$0.00
04/03/17	03/31/17	BLAYBV	104317	THUNDER BAY FUNDING LL	1.090	07/03/17	1.09	$30,000,000.00	$29,917,341.67	$0.00
							PSI Non-Trading Total	**$348,705,000.00**	**$348,622,341.67**	**$30,128.44**
							Totals	**$348,705,000.00**	**$348,622,341.67**	**$30,128.44**