



COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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

January 3, 2018

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

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

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

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

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

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

JK:NI:bp

Attachments

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

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

ATTACHMENTS

XV. Inventory Report – Totals Section Maturity Range Grouping

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

XVI. Composition of PSI Portfolio by Maturity Chart

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

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

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

XVIII. Pending Transactions Report

Detailed report of transactions with future settlement dates

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

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 11/30/17		
At Cost	\$ 28,734,192,643	\$ 149,481,400
At Market	\$ 28,481,638,461	\$ 147,794,505
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	10.79%	33.45%
United States Government and Agency Obligations	61.60%	34.97%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	27.39%	0.00%
Municipal Obligations	0.05%	2.86%
Corporate and Deposit Notes	0.17%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	28.72%
1-60 days	34.38%	0.00%
61 days-1 year	15.37%	45.85%
Over 1 year	50.25%	54.15%
Weighted Average Days to Maturity	588	

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

SCHEDULE A1

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

<u>PSI</u>	<u>S&P</u>	<u>Moody's</u>	<u>Fitch</u>	<u>% of Portfolio</u>
Commercial Paper	A-1	P-1	F1	27.39%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	AA-	Aa1	AA	0.08%
Los Angeles County Securities	AA+	Aa1	AA	0.05%
Negotiable Certificates of Deposit	A-1	P-1	F1	10.79%
U.S. Agency Securities	AA+	Aaa	AAA	54.94%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.30%
U.S. Treasury Bills	AA+	Aaa	AAA	5.36%
				<u>100.00%</u>

<u>SPI</u>				
Local Agency Investment Fund	Not rated	Not rated	Not rated	28.72%
Commercial Paper	-	-	-	0.00%
Corporate and Deposit Notes	-	-	-	0.00%
Mortgage Trust Deeds	-	-	-	0.00%
Los Angeles County Securities	AA+	Aa1	AA	2.86%
Negotiable Certificates of Deposit	A-1+	P-1	F1+	16.72%
	A+	Aa2	AA-	16.73%
U.S. Agency Securities	AA+	Aaa	AAA	34.97%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				<u>100.00%</u>

POOLED SURPLUS EARNINGS REPORT
NOVEMBER 30, 2017

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 11/30/17	\$ 28,734,192,643
Market Value at 11/30/17	\$ 28,481,638,461
Average Daily Balance	\$ 26,714,150,128
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 684,838
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 31,775,476
Earnings for the Past 12 Months	\$ 366,254,683
Earnings Rate for the Month	1.44%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF NOVEMBER 30, 2017

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 152,802,315.37
Bank of the West - Concentration	\$ 107,548,819.42 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 118,803,192.49 (B)
Union Bank- Concentration	\$ 5,826,960.19
Wells Fargo - Concentration	<u>\$ 1,752,948.09</u>
Total Ledger Balance for all Banks	<u><u>\$ 386,734,235.56</u></u>

(A) \$105.502 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) \$110 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 NOVEMBER 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 November 2017

Total Deposits	\$ 6,444,265,993.63
Total Disbursements	\$ 4,693,124,713.19
Discretionary Funds Liquidity Withdrawal Ratio: As of November 30, 2017	1.51

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	<u>Available Cash</u>
December	\$ 6,730,305,000.00	\$ 9,285,600,000.00	\$ 5,970,500,000.00	\$ 10,045,405,000.00
January	\$ 3,355,087,000.00	\$ 4,242,800,000.00	\$ 6,141,100,000.00	\$ 11,502,192,000.00
February	\$ 1,440,782,000.00	\$ 3,558,300,000.00	\$ 4,349,500,000.00	\$ 12,151,774,000.00
March	\$ 729,817,000.00	\$ 5,339,900,000.00	\$ 4,649,300,000.00	\$ 13,572,191,000.00
April	\$ 182,750,000.00	\$ 8,184,300,000.00	\$ 5,364,000,000.00	\$ 16,575,241,000.00
May	\$ 403,250,000.00	\$ 3,172,900,000.00	\$ 5,504,700,000.00	\$ 14,646,691,000.00

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 November 2017, the Treasurer placed \$251.362 million in the Bank of the West Money Market Plus Account and \$184.979 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$105.502 million remained in the Bank of the West Money Market Plus Account and \$110 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.

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.

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

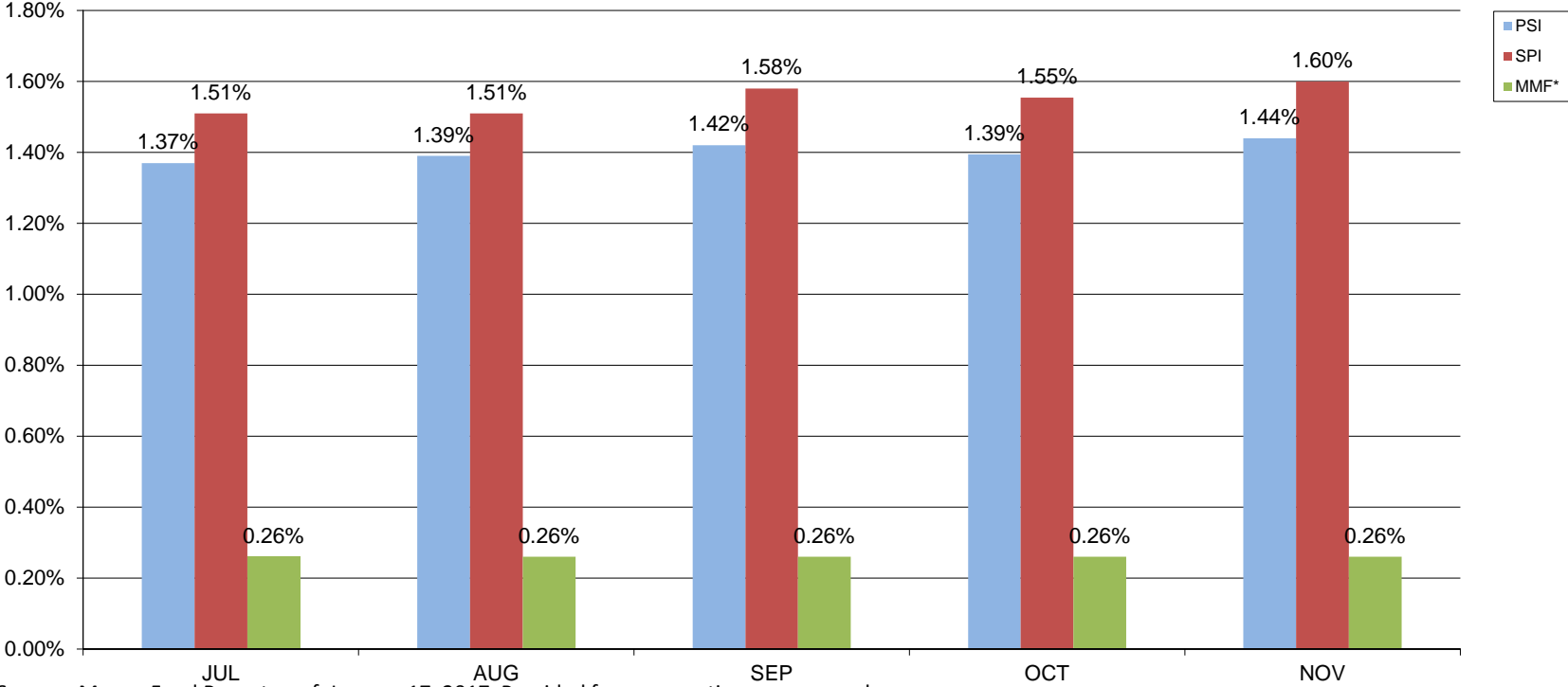
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of November 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
 PERFORMANCE REPORT
 PORTFOLIO COST
 THROUGH 11/30/2017
 ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS		SPECIFIC PURPOSE INVESTMENTS	
		TOTAL COST		TOTAL COST
11/1/2017	\$	26,480,329,051.39	\$	149,481,361.76
11/2/2017		26,528,916,423.61		149,481,361.76
11/3/2017		26,308,866,889.88		149,481,361.76
11/4/2017		26,308,866,889.88		149,481,361.76
11/5/2017		26,308,866,889.88		149,481,361.76
11/6/2017		26,266,245,014.97		149,481,361.76
11/7/2017		26,293,699,964.35		149,481,361.76
11/8/2017		26,304,753,472.21		149,481,361.76
11/9/2017		26,273,575,972.57		149,481,361.76
11/10/2017		26,303,879,111.47		149,481,361.76
11/11/2017		26,303,879,111.47		149,481,361.76
11/12/2017		26,303,879,111.47		149,481,361.76
11/13/2017		26,389,637,052.80		149,481,361.76
11/14/2017		26,444,873,019.98		149,481,361.76
11/15/2017		26,325,745,096.41		149,481,361.76
11/16/2017		26,403,583,226.18		149,481,361.76
11/17/2017		26,603,254,221.98		149,481,361.76
11/18/2017		26,603,254,221.98		149,481,361.76
11/19/2017		26,603,254,221.98		149,481,361.76
11/20/2017		26,544,690,096.62		149,481,361.76
11/21/2017		26,719,763,966.98		149,481,361.76
11/22/2017		26,895,931,778.28		149,481,361.76
11/23/2017		26,895,931,778.28		149,481,361.76
11/24/2017		26,745,972,348.84		149,481,361.76
11/25/2017		26,745,972,348.84		149,481,361.76
11/26/2017		26,745,972,348.84		149,481,361.76
11/27/2017		27,135,326,944.51		149,481,361.76
11/28/2017		28,206,267,934.67		149,481,361.76
11/29/2017		28,695,122,689.42		149,481,361.76
11/30/2017		28,734,192,643.16		149,481,399.63
		<u><u>\$ 26,714,150,128.10</u></u>		<u><u>\$ 149,481,363.02</u></u>

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



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

LOS ANGELES COUNTY TREASURER
NET INCOME FOR THE MONTH-ENDED 11/30/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$22,988,923	\$196,124
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	8,786,553	38
Prior Accrual Adjustment		-
	<u>\$31,775,476</u>	<u>\$196,162</u>
Total Revenues		
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,085
	<u>-</u>	<u>\$5,085</u>
NET INCOME	<u>\$31,775,476</u>	<u>\$191,077</u>

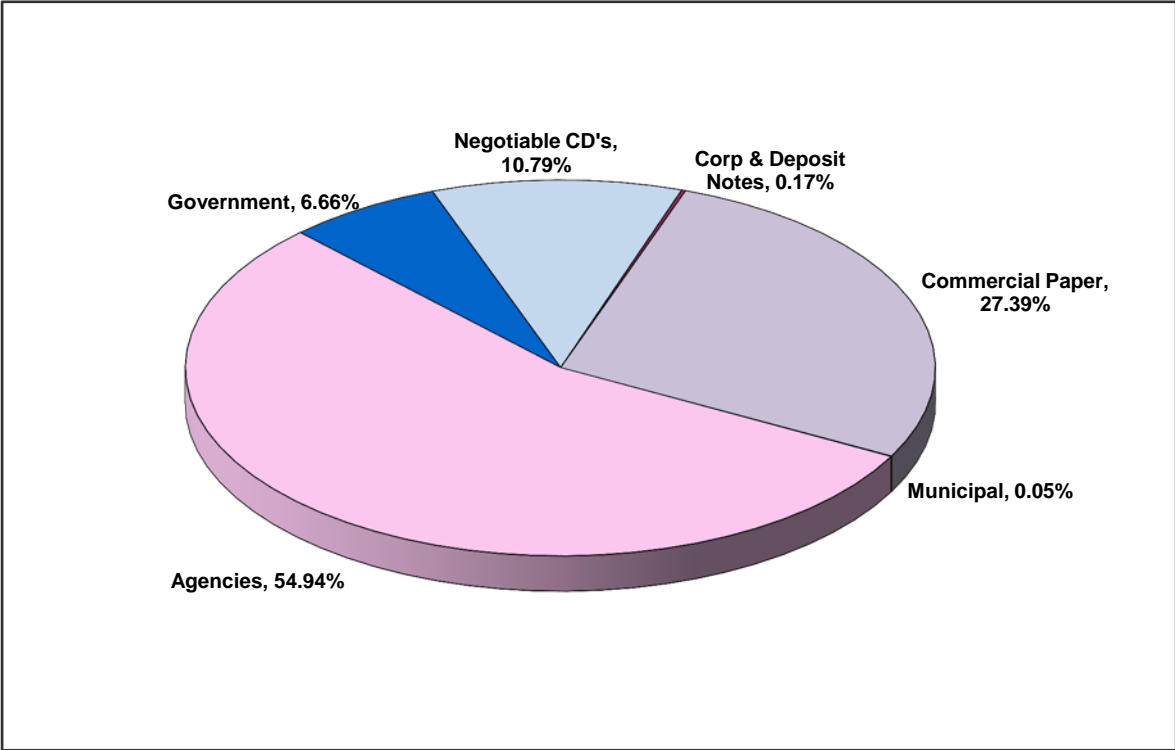
*Estimated and later adjusted.









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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	46.15%	
Los Angeles County and Related Entities	45.35%	
Consolidated Sanitation Districts		2.35%
Metropolitan Transportation Authority		1.05%
Miscellaneous Agencies Pooled Investments		2.30%
South Coast Air Quality Management District		2.18%
Miscellaneous		0.02%
Subtotal	<u>91.50%</u>	<u>7.90%</u>
County Bond Proceeds and Repayment Funds		0.60%
Grand Total	<u>91.50%</u>	<u>8.50%</u>

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



	<u>In Thousands</u>
 Negotiable CD's	3,100,010
 Corp & Deposit Notes	49,961
 Bankers Acceptance	-
 Commercial Paper	7,870,224
 Municipal	15,000
 Agencies	15,786,465
 Other	-
 Government	1,912,533
Total	<u><u>\$ 28,734,193</u></u>

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

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	11/1/2017	106059	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	6,145,000.00	6,120,744.32	0	CITI	BCI
NTRD	CPD	11/1/2017	106062	SHEFFIELD RECEIVABLES CORP	1.2	12/5/2017	25,000,000.00	24,971,666.67	0	CITI	BLAYV
NTRD	CPD	11/1/2017	106063	ABBEY NATIONAL TREAS SV PL	1.17	11/17/2017	50,000,000.00	49,974,000.00	0	CITI	BNY
NTRD	CPD	11/1/2017	106064	ATLANTIC ASSET SEC LLC CP	1.18	12/4/2017	32,386,000.00	32,350,969.14	0	CITI	MS
NTRD	CPD	11/1/2017	106065	SHEFFIELD RECEIVABLES CORP	1.18	12/8/2017	50,000,000.00	49,939,361.11	0	CITI	MFR
NTRD	CPD	11/1/2017	106066	OLD LINE FUNDING LLC CP	1.35	1/19/2018	50,000,000.00	49,851,875.00	0	CITI	BLAYV
NTRD	CPD	11/2/2017	106072	ABBEY NATIONAL TREAS SV PL	1.17	11/22/2017	7,000,000.00	6,995,450.00	0	CITI	UBSSEC
NTRD	CPD	11/2/2017	106073	AUTOBAHN FUNDING CO LLC CP	1.2	12/4/2017	25,000,000.00	24,973,333.33	0	CITI	BLAYV
NTRD	CPD	11/2/2017	106074	THUNDER BAY FUNDING LLC CP	1.22	11/30/2017	25,500,000.00	25,475,803.33	0	CITI	BLAYV
NTRD	CPD	11/2/2017	106075	THUNDER BAY FUNDING LLC CP	1.22	11/30/2017	25,000,000.00	24,976,277.78	0	CITI	BLAYV
NTRD	CPD	11/2/2017	106076	ABBEY NATIONAL TREAS SV PL	1.17	11/3/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	11/2/2017	106077	ABBEY NATIONAL TREAS SV PL	1.17	11/3/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	11/2/2017	106078	SHEFFIELD RECEIVABLES CORP	1.2	12/6/2017	25,000,000.00	24,971,666.67	0	CITI	LOOP
NTRD	CPD	11/2/2017	106082	NATIXIS NY BRANCH CP	1.16	11/8/2017	50,000,000.00	49,990,333.33	0	CITI	MISC
NTRD	CPD	11/2/2017	106080	CANCARA ASSET SEC LLC CP	1.4	2/1/2018	50,000,000.00	49,823,055.56	0	CITI	BLAYV
NTRD	CPD	11/3/2017	106090	ATLANTIC ASSET SEC LLC CP	1.18	11/30/2017	50,000,000.00	49,955,750.00	0	CITI	BLAYV
NTRD	CPD	11/3/2017	106091	AUTOBAHN FUNDING CO LLC CP	1.2	12/6/2017	35,000,000.00	34,961,500.00	0	CITI	BLAYV
NTRD	CPD	11/3/2017	106093	CANCARA ASSET SEC LLC CP	1.23	11/27/2017	48,545,000.00	48,505,193.10	0	CITI	JPM
NTRD	CPD	11/3/2017	106094	ATLANTIC ASSET SEC LLC CP	1.32	1/4/2018	2,050,000.00	2,045,339.67	0	CITI	BCI
NTRD	CPD	11/3/2017	106084	ABBEY NATIONAL TREAS SV PL	1.17	11/17/2017	50,000,000.00	49,977,250.00	0	CITI	BNY
NTRD	CPD	11/3/2017	106085	AUTOBAHN FUNDING CO LLC CP	1.2	12/5/2017	20,000,000.00	19,978,666.67	0	CITI	BLAYV
NTRD	CPD	11/3/2017	106086	AUTOBAHN FUNDING CO LLC CP	1.2	12/5/2017	15,000,000.00	14,984,000.00	0	CITI	BLAYV
NTRD	CPD	11/3/2017	106087	ATLANTIC ASSET SEC LLC CP	1.18	11/30/2017	25,000,000.00	24,977,875.00	0	CITI	JPM
NTRD	CPD	11/3/2017	106088	ATLANTIC ASSET SEC LLC CP	1.18	12/5/2017	50,000,000.00	49,947,555.56	0	CITI	MFR
NTRD	CPD	11/6/2017	106095	LA FAYETTE ASSET SEC LLC C	1.2	12/6/2017	25,000,000.00	24,975,000.00	0	CITI	CRSU
NTRD	CPD	11/6/2017	106096	ABBEY NATIONAL TREAS SV PL	1.17	11/21/2017	50,000,000.00	49,975,625.00	0	CITI	UBSSEC
NTRD	CPD	11/6/2017	106092	CANCARA ASSET SEC LLC CP	1.23	11/27/2017	4,705,000.00	4,701,624.16	0	CITI	JPM
NTRD	CPD	11/6/2017	106104	ABBEY NATIONAL TREAS SV PL	1.16	12/18/2017	50,000,000.00	49,932,333.33	0	CITI	MFR
NTRD	CPD	11/6/2017	106105	SHEFFIELD RECEIVABLES CORP	1.4	2/1/2018	1,256,000.00	1,251,750.53	0	CITI	RBCCM
NTRD	CPD	11/6/2017	106098	SHEFFIELD RECEIVABLES CORP	1.16	12/8/2017	50,000,000.00	49,948,444.44	0	CITI	MFR
NTRD	CPD	11/6/2017	106099	ATLANTIC ASSET SEC LLC CP	1.19	12/14/2017	45,000,000.00	44,943,475.00	0	CITI	CRSU
NTRD	CPD	11/6/2017	106100	SHEFFIELD RECEIVABLES CORP	1.18	12/13/2017	50,000,000.00	49,939,361.11	0	CITI	BLAYV
NTRD	CPD	11/6/2017	106101	ABBEY NATIONAL TREAS SV PL	1.17	11/30/2017	50,000,000.00	49,961,000.00	0	CITI	BNY
NTRD	CPD	11/7/2017	106113	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	25,000,000.00	24,964,166.67	0	CITI	BLAYV
NTRD	CPD	11/7/2017	106114	ABBEY NATIONAL TREAS SV PL	1.17	11/8/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	11/7/2017	106115	ABBEY NATIONAL TREAS SV PL	1.17	11/8/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	11/7/2017	106106	SHEFFIELD RECEIVABLES CORP	1.18	12/12/2017	50,000,000.00	49,942,638.89	0	CITI	BLAYV
NTRD	CPD	11/7/2017	106107	AUTOBAHN FUNDING CO LLC CP	1.2	12/15/2017	50,000,000.00	49,936,666.67	0	CITI	CRSU
NTRD	CPD	11/7/2017	106108	AUTOBAHN FUNDING CO LLC CP	1.2	12/15/2017	40,000,000.00	39,949,333.33	0	CITI	CRSU

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NTRD	CPD	11/7/2017	106109	ABBEY NATIONAL TREAS SV PL	1.17	11/8/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	11/7/2017	106110	ABBEY NATIONAL TREAS SV PL	1.17	11/8/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	11/7/2017	106111	COCA COLA CO CP	1.17	12/22/2017	35,000,000.00	34,948,812.50	0	CITI	JPM
NTRD	CPD	11/7/2017	106117	THUNDER BAY FUNDING LLC CP	1.34	1/29/2018	33,395,000.00	33,291,828.00	0	CITI	MFR
NTRD	CPD	11/8/2017	106118	TOYOTA MOTOR CREDIT CORP C	1.19	12/18/2017	50,000,000.00	49,933,888.89	0	CITI	TFS
NTRD	CPD	11/8/2017	106119	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	11/8/2017	106120	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	11/8/2017	106121	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	11/8/2017	106122	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	35,166,000.00	35,132,357.86	0	CITI	JPM
NTRD	CPD	11/8/2017	106123	COCA COLA CO CP	1.16	12/22/2017	25,000,000.00	24,964,555.56	0	CITI	GPS
NTRD	CPD	11/8/2017	106124	MONT BLANC CAPITAL CORP CP	1.23	12/12/2017	11,610,000.00	11,596,513.05	0	CITI	BLAYV
NTRD	CPD	11/8/2017	106125	NATIXIS NY BRANCH CP	1.18	12/7/2017	50,000,000.00	49,952,472.22	0	CITI	BLAYV
NTRD	CPD	11/8/2017	106126	TOYOTA MOTOR CREDIT CORP C	1.2	12/21/2017	30,000,000.00	29,957,000.00	0	CITI	TFS
NTRD	CPD	11/8/2017	106127	SHEFFIELD RECEIVABLES CORP	1.17	12/15/2017	50,000,000.00	49,939,875.00	0	CITI	MFR
NTRD	CPD	11/8/2017	106130	CAFCO LLC CP	1.4	2/8/2018	23,016,000.00	22,933,653.87	0	CITI	CRSU
NTRD	CPD	11/8/2017	106112	ATLANTIC ASSET SEC LLC CP	1.19	12/15/2017	25,000,000.00	24,969,423.61	0	CITI	CRSU
NTRD	CPD	11/9/2017	106136	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,903,250.00	0	CITI	MFR
NTRD	CPD	11/9/2017	106137	LA FAYETTE ASSET SEC LLC C	1.44	2/8/2018	2,358,000.00	2,349,416.88	0	CITI	BLAYV
NTRD	CPD	11/9/2017	106131	REGENCY MARKETS NO. 1 LLC	1.22	12/7/2017	39,448,000.00	39,410,568.23	0	CITI	BLAYV
NTRD	CPD	11/9/2017	106133	SHEFFIELD RECEIVABLES CORP	1.18	12/15/2017	50,000,000.00	49,941,000.00	0	CITI	BLAYV
NTRD	CPD	11/9/2017	106134	AUTOBAHN FUNDING CO LLC CP	1.19	12/15/2017	47,700,000.00	47,643,237.00	0	CITI	LOOP
NTRD	CPD	11/9/2017	106129	CAFCO LLC CP	1.4	2/8/2018	5,434,000.00	5,414,769.68	0	CITI	CRSU
NTRD	CPD	11/10/2017	106138	NATIXIS NY BRANCH CP	1.16	11/13/2017	50,000,000.00	49,995,166.67	0	CITI	BNY
NTRD	CPD	11/10/2017	106139	NATIXIS NY BRANCH CP	1.16	11/13/2017	50,000,000.00	49,995,166.67	0	CITI	BNY
NTRD	CPD	11/10/2017	106140	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,933,333.33	0	CITI	CRSU
NTRD	CPD	11/10/2017	106141	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	40,000,000.00	39,946,666.67	0	CITI	BLAYV
NTRD	CPD	11/10/2017	106142	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,905,041.67	0	CITI	MFR
NTRD	CPD	11/10/2017	106143	NATIXIS NY BRANCH CP	1.17	12/20/2017	9,915,000.00	9,902,110.50	0	CITI	MFR
NTRD	CPD	11/10/2017	106144	CHEVRON CORP CP	1.14	12/18/2017	50,000,000.00	49,939,833.33	0	CITI	BLAYV
NTRD	CPD	11/10/2017	106145	CHEVRON CORP CP	1.14	12/18/2017	10,000,000.00	9,987,966.67	0	CITI	BLAYV
NTRD	CPD	11/10/2017	106146	CREDIT AGRICOLE CIB NY BR	1.16	12/20/2017	50,000,000.00	49,935,555.56	0	CITI	MFR
NTRD	CPD	11/13/2017	106147	LA FAYETTE ASSET SEC LLC C	1.2	12/18/2017	20,500,000.00	20,476,083.33	0	CITI	BLAYV
NTRD	CPD	11/13/2017	106148	AUTOBAHN FUNDING CO LLC CP	1.2	12/18/2017	50,000,000.00	49,941,666.67	0	CITI	BLAYV
NTRD	CPD	11/13/2017	106149	SHEFFIELD RECEIVABLES CORP	1.19	12/14/2017	50,000,000.00	49,948,763.89	0	CITI	JPM
NTRD	CPD	11/13/2017	106150	AUTOBAHN FUNDING CO LLC CP	1.19	12/20/2017	50,000,000.00	49,938,847.22	0	CITI	LOOP
NTRD	CPD	11/13/2017	106151	ATLANTIC ASSET SEC LLC CP	1.18	12/19/2017	25,000,000.00	24,970,500.00	0	CITI	MS
NTRD	CPD	11/13/2017	106152	ATLANTIC ASSET SEC LLC CP	1.18	12/20/2017	25,000,000.00	24,969,680.56	0	CITI	MS
NTRD	CPD	11/13/2017	106153	TOYOTA MOTOR CREDIT CORP C	1.19	12/15/2017	29,085,000.00	29,054,234.53	0	CITI	BNY
NTRD	CPD	11/13/2017	106155	ATLANTIC ASSET SEC LLC CP	1.19	11/27/2017	50,000,000.00	49,976,861.11	0	CITI	BLAYV

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NTRD	CPD	11/13/2017	106156	CANCARA ASSET SEC LLC CP	1.45	2/12/2018	25,000,000.00	24,908,368.06	0	CITI	JPM
NTRD	CPD	11/13/2017	106157	CRC FUNDING LLC CP	1.41	2/14/2018	29,990,000.00	29,880,761.43	0	CITI	JPM
NTRD	CPD	11/13/2017	106159	ABBAY NATIONAL TREAS SV PL	1.17	11/20/2017	50,000,000.00	49,988,625.00	0	CITI	BNY
NTRD	CPD	11/13/2017	106160	ABBAY NATIONAL TREAS SV PL	1.17	11/20/2017	13,725,000.00	13,721,877.56	0	CITI	BNY
NTRD	CPD	11/14/2017	106161	ABBAY NATIONAL TREAS SV PL	1.17	11/30/2017	50,000,000.00	49,974,000.00	0	CITI	BNY
NTRD	CPD	11/14/2017	106162	ABBAY NATIONAL TREAS SV PL	1.17	11/30/2017	25,000,000.00	24,987,000.00	0	CITI	BNY
NTRD	CPD	11/14/2017	106164	MONT BLANC CAPITAL CORP CP	1.23	12/15/2017	16,469,000.00	16,451,556.58	0	CITI	BLAYV
NTRD	CPD	11/14/2017	106165	ATLANTIC ASSET SEC LLC CP	1.17	11/30/2017	25,000,000.00	24,987,000.00	0	CITI	BLAYV
NTRD	CPD	11/14/2017	106170	THUNDER BAY FUNDING LLC CP	1.43	2/15/2018	35,000,000.00	34,870,704.17	0	CITI	CRSU
NTRD	CPD	11/14/2017	106172	ABBAY NATIONAL TREAS SV PL	1.17	11/16/2017	50,000,000.00	49,996,750.00	0	CITI	RBCCM
NTRD	CPD	11/14/2017	106177	OLD LINE FUNDING LLC CP	1.4	2/7/2018	10,443,000.00	10,408,480.08	0	CITI	JPM
NTRD	CPD	11/14/2017	106158	CRC FUNDING LLC CP	1.41	2/14/2018	18,510,000.00	18,443,302.30	0	CITI	JPM
NTRD	CPD	11/15/2017	106178	ATLANTIC ASSET SEC LLC CP	1.18	12/15/2017	50,000,000.00	49,950,833.33	0	CITI	LOOP
NTRD	CPD	11/15/2017	106180	SHEFFIELD RECEIVABLES CORP	1.2	12/20/2017	50,000,000.00	49,941,666.67	0	CITI	JPM
NTRD	CPD	11/15/2017	106181	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	50,000,000.00	49,907,916.67	0	CITI	MS
NTRD	CPD	11/15/2017	106182	THUNDER BAY FUNDING LLC CP	1.35	1/16/2018	35,000,000.00	34,918,625.00	0	CITI	BCI
NTRD	CPD	11/15/2017	106183	ABBAY NATIONAL TREAS SV PL	1.17	11/16/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	11/15/2017	106184	ABBAY NATIONAL TREAS SV PL	1.35	1/16/2018	10,000,000.00	9,976,750.00	0	CITI	BNY
NTRD	CPD	11/15/2017	106185	DANSKE CORP CP	1.2	11/30/2017	50,000,000.00	49,975,000.00	0	CITI	BLAYV
NTRD	CPD	11/15/2017	106186	AUTOBAHN FUNDING CO LLC CP	1.19	12/20/2017	50,000,000.00	49,942,152.78	0	CITI	LOOP
NTRD	CPD	11/15/2017	106187	AUTOBAHN FUNDING CO LLC CP	1.2	12/21/2017	50,000,000.00	49,940,000.00	0	CITI	CRSU
NTRD	CPD	11/15/2017	106188	EXXON MOBIL CORP CP	1.19	1/2/2018	25,000,000.00	24,960,333.33	0	CITI	MFR
NTRD	CPD	11/15/2017	106189	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	30,000,000.00	29,949,200.00	0	CITI	BLAYV
NTRD	CPD	11/15/2017	106175	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,941,666.67	0	CITI	BLAYV
NTRD	CPD	11/15/2017	106176	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,941,666.67	0	CITI	BLAYV
NTRD	CPD	11/15/2017	106191	MICROSOFT CORPORATION CP	1.28	1/23/2018	11,425,000.00	11,396,970.67	0	CITI	BCI
NTRD	CPD	11/15/2017	106192	OLD LINE FUNDING LLC CP	1.39	2/1/2018	35,000,000.00	34,894,591.67	0	CITI	MFR
NTRD	CPD	11/15/2017	106194	CRC FUNDING LLC CP	1.24	12/20/2017	6,478,000.00	6,470,190.41	0	CITI	JPM
NTRD	CPD	11/15/2017	106195	EXXON MOBIL CORP CP	1.19	1/3/2018	50,000,000.00	49,919,013.89	0	CITI	MFR
NTRD	CPD	11/16/2017	106197	DANSKE CORP CP	1.255	12/20/2017	50,000,000.00	49,940,736.11	0	CITI	BCI
NTRD	CPD	11/16/2017	106198	DANSKE CORP CP	1.255	12/20/2017	50,000,000.00	49,940,736.11	0	CITI	BCI
NTRD	CPD	11/16/2017	106199	CRC FUNDING LLC CP	1.25	12/27/2017	29,000,000.00	28,958,715.28	0	CITI	MFR
NTRD	CPD	11/16/2017	106200	ATLANTIC ASSET SEC LLC CP	1.18	12/19/2017	30,000,000.00	29,967,550.00	0	CITI	MS
NTRD	CPD	11/16/2017	106201	CRC FUNDING LLC CP	1.29	12/29/2017	50,000,000.00	49,922,958.33	0	CITI	JPM
NTRD	CPD	11/16/2017	106202	CRC FUNDING LLC CP	1.29	12/29/2017	25,000,000.00	24,961,479.17	0	CITI	JPM
NTRD	CPD	11/16/2017	106203	MONT BLANC CAPITAL CORP CP	1.47	2/12/2018	15,212,000.00	15,157,338.21	0	CITI	INGF
NTRD	CPD	11/16/2017	106204	COCA COLA CO CP	1.2	1/10/2018	25,000,000.00	24,954,166.67	0	CITI	GPS
NTRD	CPD	11/16/2017	106205	DANSKE CORP CP	1.26	12/20/2017	50,000,000.00	49,940,500.00	0	CITI	BCI
NTRD	CPD	11/16/2017	106206	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	25,000,000.00	24,954,861.11	0	CITI	MORCO

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NTRD	CPD	11/16/2017	106207	CAFCO LLC CP	1.34	1/16/2018	8,643,000.00	8,623,375.59	0	CITI	BLAYV
NTRD	CPD	11/16/2017	106190	THUNDER BAY FUNDING LLC CP	1.3	1/2/2018	30,000,000.00	29,949,083.33	0	CITI	BLAYV
NTRD	CPD	11/16/2017	106168	DANSKE CORP CP	1.24	12/20/2017	50,000,000.00	49,941,444.44	0	CITI	BCI
NTRD	CPD	11/16/2017	106169	DANSKE CORP CP	1.24	12/20/2017	50,000,000.00	49,941,444.44	0	CITI	BCI
NTRD	CPD	11/17/2017	106208	ABBEY NATIONAL TREAS SV PL	1.17	11/20/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	11/17/2017	106209	ABBEY NATIONAL TREAS SV PL	1.17	11/20/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	11/17/2017	106210	OLD LINE FUNDING LLC CP	1.21	12/18/2017	41,000,000.00	40,957,280.28	0	CITI	CRSU
NTRD	CPD	11/17/2017	106211	ATLANTIC ASSET SEC LLC CP	1.29	1/2/2018	50,000,000.00	49,917,583.33	0	CITI	MS
NTRD	CPD	11/17/2017	106212	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,917,583.33	0	CITI	MFR
NTRD	CPD	11/17/2017	106216	ABBEY NATIONAL TREAS SV PL	1.17	11/20/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	11/17/2017	106217	LA FAYETTE ASSET SEC LLC C	1.29	1/4/2018	50,000,000.00	49,914,000.00	0	CITI	MS
NTRD	CPD	11/17/2017	106218	ATLANTIC ASSET SEC LLC CP	1.31	1/9/2018	35,000,000.00	34,932,498.61	0	CITI	BLAYV
NTRD	CPD	11/17/2017	106219	ATLANTIC ASSET SEC LLC CP	1.17	11/30/2017	30,000,000.00	29,987,325.00	0	CITI	BCI
NTRD	CPD	11/17/2017	106220	CAFCO LLC CP	1.34	1/16/2018	6,512,000.00	6,497,456.53	0	CITI	CRSU
NTRD	CPD	11/20/2017	106222	ATLANTIC ASSET SEC LLC CP	1.18	11/30/2017	30,000,000.00	29,990,166.67	0	CITI	BCI
NTRD	CPD	11/20/2017	106223	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	50,000,000.00	49,949,652.78	0	CITI	JPM
NTRD	CPD	11/20/2017	106224	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	50,000,000.00	49,949,652.78	0	CITI	JPM
NTRD	CPD	11/20/2017	106225	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	37,169,000.00	37,131,572.88	0	CITI	JPM
NTRD	CPD	11/20/2017	106227	DANSKE CORP CP	1.265	12/20/2017	50,000,000.00	49,947,291.67	0	CITI	BCI
NTRD	CPD	11/20/2017	106228	DANSKE CORP CP	1.265	12/20/2017	40,000,000.00	39,957,833.33	0	CITI	BCI
NTRD	CPD	11/20/2017	106230	ABBEY NATIONAL TREAS SV PL	1.3	1/5/2018	50,000,000.00	49,916,944.44	0	CITI	UBSSEC
NTRD	CPD	11/20/2017	106214	OLD LINE FUNDING LLC CP	1.2	12/11/2017	50,000,000.00	49,965,000.00	0	CITI	KEYBANC
NTRD	CPD	11/20/2017	106233	ATLANTIC ASSET SEC LLC CP	1.4	1/4/2018	1,500,000.00	1,497,375.00	0	CITI	JPM
NTRD	CPD	11/20/2017	106234	AUTOBAHN FUNDING CO LLC CP	1.22	12/22/2017	50,000,000.00	49,945,777.78	0	CITI	BLAYV
NTRD	CPD	11/20/2017	106239	ATLANTIC ASSET SEC LLC CP	1.17	11/21/2017	45,000,000.00	44,998,537.50	0	CITI	CRSU
NTRD	CPD	11/21/2017	106241	DANSKE CORP CP	1.265	12/20/2017	49,000,000.00	48,950,067.64	0	CITI	BCI
NTRD	CPD	11/21/2017	106242	ABBEY NATIONAL TREAS SV PL	1.17	11/22/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	11/21/2017	106243	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,924,166.67	0	CITI	LOOP
NTRD	CPD	11/21/2017	106244	CAFCO LLC CP	1.33	1/16/2018	32,595,000.00	32,527,564.57	0	CITI	MFR
NTRD	CPD	11/21/2017	106245	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	50,000,000.00	49,925,916.67	0	CITI	BLAYV
NTRD	CPD	11/21/2017	106246	AUTOBAHN FUNDING CO LLC CP	1.24	12/21/2017	25,000,000.00	24,974,166.67	0	CITI	BLAYV
NTRD	CPD	11/21/2017	106247	AUTOBAHN FUNDING CO LLC CP	1.28	1/2/2018	40,000,000.00	39,940,266.67	0	CITI	CRSU
NTRD	CPD	11/21/2017	106248	LA FAYETTE ASSET SEC LLC C	1.29	1/2/2018	40,000,000.00	39,939,800.00	0	CITI	MS
NTRD	CPD	11/21/2017	106250	ATLANTIC ASSET SEC LLC CP	1.28	1/2/2018	24,890,000.00	24,852,830.93	0	CITI	CRSU
NTRD	CPD	11/22/2017	106253	ATLANTIC ASSET SEC LLC CP	1.4	1/12/2018	50,000,000.00	49,900,833.33	0	CITI	BLAYV
NTRD	CPD	11/22/2017	106255	AUTOBAHN FUNDING CO LLC CP	1.24	1/2/2018	50,000,000.00	49,929,388.89	0	CITI	LOOP
NTRD	CPD	11/22/2017	106256	ATLANTIC ASSET SEC LLC CP	1.3	1/2/2018	25,110,000.00	25,072,823.25	0	CITI	CRSU
NTRD	CPD	11/22/2017	106257	ATLANTIC ASSET SEC LLC CP	1.23	12/22/2017	50,000,000.00	49,948,750.00	0	CITI	MFR
NTRD	CPD	11/22/2017	106258	ATLANTIC ASSET SEC LLC CP	1.23	12/22/2017	50,000,000.00	49,948,750.00	0	CITI	MFR

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NTRD	CPD	11/22/2017	106260	ATLANTIC ASSET SEC LLC CP	1.2	12/11/2017	49,000,000.00	48,968,966.67	0	CITI	BCI
NTRD	CPD	11/22/2017	106262	CANCARA ASSET SEC LLC CP	1.5	2/16/2018	10,000,000.00	9,964,166.67	0	CITI	JPM
NTRD	CPD	11/22/2017	106264	CAFCO LLC CP	1.44	2/22/2018	23,361,000.00	23,275,031.52	0	CITI	MFR
NTRD	CPD	11/27/2017	106268	ATLANTIC ASSET SEC LLC CP	1.3	1/9/2018	50,000,000.00	49,922,361.11	0	CITI	MS
NTRD	CPD	11/27/2017	106283	OLD LINE FUNDING LLC CP	1.46	2/15/2018	1,750,000.00	1,744,322.22	0	CITI	CRSU
NTRD	CPD	11/27/2017	106284	CAFCO LLC CP	1.45	2/22/2018	26,389,000.00	26,296,528.55	0	CITI	KEYBANC
NTRD	CPD	11/27/2017	106286	CRC FUNDING LLC CP	1.48	2/16/2018	19,136,000.00	19,072,277.12	0	CITI	JPM
NTRD	CPD	11/27/2017	106270	ATLANTIC ASSET SEC LLC CP	1.32	1/3/2018	50,000,000.00	49,932,166.67	0	CITI	BLAYV
NTRD	CPD	11/27/2017	106271	AUTOBAHN FUNDING CO LLC CP	1.26	1/3/2018	25,000,000.00	24,967,625.00	0	CITI	LOOP
NTRD	CPD	11/27/2017	106272	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,867,083.33	0	CITI	JPM
NTRD	CPD	11/27/2017	106273	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	3,250,000.00	3,241,360.42	0	CITI	JPM
NTRD	CPD	11/27/2017	106274	SHEFFIELD RECEIVABLES CORP	1.35	1/18/2018	50,000,000.00	49,902,500.00	0	CITI	LOOP
NTRD	CPD	11/27/2017	106275	CREDIT AGRICOLE CIB NY BR	1.19	12/29/2017	50,000,000.00	49,947,111.11	0	CITI	MFR
NTRD	CPD	11/27/2017	106276	CREDIT AGRICOLE CIB NY BR	1.19	12/29/2017	50,000,000.00	49,947,111.11	0	CITI	MFR
NTRD	CPD	11/27/2017	106277	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	50,000,000.00	49,870,500.00	0	CITI	BLAYV
NTRD	CPD	11/27/2017	106278	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	19,000,000.00	18,950,790.00	0	CITI	BLAYV
NTRD	CPD	11/28/2017	106279	OLD LINE FUNDING LLC CP	1.38	1/22/2018	20,000,000.00	19,957,833.33	0	CITI	RBCCM
NTRD	CPD	11/28/2017	106285	THUNDER BAY FUNDING LLC CP	1.42	2/15/2018	36,900,000.00	36,785,015.50	0	CITI	BCI
NTRD	CPD	11/28/2017	106295	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,988,722.22	0	CITI	RBCCM
NTRD	CPD	11/28/2017	106296	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,988,722.22	0	CITI	RBCCM
NTRD	CPD	11/28/2017	106297	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,988,722.22	0	CITI	RBCCM
NTRD	CPD	11/28/2017	106298	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,988,722.22	0	CITI	RBCCM
NTRD	CPD	11/28/2017	106299	ATLANTIC ASSET SEC LLC CP	1.29	1/3/2018	50,000,000.00	49,935,500.00	0	CITI	BLAYV
NTRD	CPD	11/28/2017	106300	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,869,097.22	0	CITI	JPM
NTRD	CPD	11/28/2017	106302	ATLANTIC ASSET SEC LLC CP	1.28	1/5/2018	25,000,000.00	24,966,222.22	0	CITI	MS
NTRD	CPD	11/28/2017	106303	CREDIT AGRICOLE CIB NY BR	1.19	12/26/2017	50,000,000.00	49,953,722.22	0	CITI	MFR
NTRD	CPD	11/28/2017	106304	CREDIT AGRICOLE CIB NY BR	1.19	12/26/2017	50,000,000.00	49,953,722.22	0	CITI	MFR
NTRD	CPD	11/28/2017	106289	LA FAYETTE ASSET SEC LLC C	1.54	2/26/2018	50,000,000.00	49,807,500.00	0	CITI	CRSU
NTRD	CPD	11/28/2017	106311	CIESCO LLC CP	1.48	2/14/2018	25,000,000.00	24,919,833.33	0	CITI	LOOP
NTRD	CPD	11/28/2017	106313	CIESCO LLC CP	1.5	2/22/2018	21,559,000.00	21,481,746.92	0	CITI	BLAYV
NTRD	CPD	11/29/2017	106327	PEPSICO INC CP	1.2	1/11/2018	50,000,000.00	49,928,333.33	0	CITI	JPM
NTRD	CPD	11/29/2017	106328	PEPSICO INC CP	1.2	1/11/2018	6,910,000.00	6,900,095.67	0	CITI	JPM
NTRD	CPD	11/29/2017	106316	ATLANTIC ASSET SEC LLC CP	1.32	1/11/2018	50,000,000.00	49,921,166.67	0	CITI	JPM
NTRD	CPD	11/29/2017	106317	ATLANTIC ASSET SEC LLC CP	1.29	1/12/2018	25,000,000.00	24,960,583.33	0	CITI	MS
NTRD	CPD	11/29/2017	106318	CRC FUNDING LLC CP	1.48	2/16/2018	23,114,000.00	23,038,930.86	0	CITI	JPM
NTRD	CPD	11/29/2017	106319	ABBEY NATIONAL TREAS SV PL	1.17	11/30/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	11/29/2017	106320	ABBEY NATIONAL TREAS SV PL	1.17	11/30/2017	50,000,000.00	49,998,375.00	0	CITI	BNY
NTRD	CPD	11/29/2017	106321	EXXON MOBIL CORP CP	1.19	1/2/2018	50,000,000.00	49,943,805.56	0	CITI	BLAYV
NTRD	CPD	11/29/2017	106322	SHEFFIELD RECEIVABLES CORP	1.35	1/22/2018	50,000,000.00	49,898,750.00	0	CITI	BLAYV

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NTRD	CPD	11/29/2017	106308	ATLANTIC ASSET SEC LLC CP	1.25	12/29/2017	50,000,000.00	49,947,916.67	0	CITI	MFR
NTRD	CPD	11/29/2017	106309	ATLANTIC ASSET SEC LLC CP	1.25	12/29/2017	39,442,000.00	39,400,914.58	0	CITI	MFR
NTRD	CPD	11/29/2017	106305	LA FAYETTE ASSET SEC LLC C	1.29	1/5/2018	20,000,000.00	19,973,483.33	0	CITI	MS
NTRD	CPD	11/29/2017	106334	CIESCO LLC CP	1.5	2/14/2018	32,299,000.00	32,195,374.04	0	CITI	BLAYV
NTRD	CPD	11/29/2017	106324	CREDIT AGRICOLE CIB NY BR	1.19	1/2/2018	50,000,000.00	49,943,805.56	0	CITI	MFR
NTRD	CPD	11/29/2017	106325	ATLANTIC ASSET SEC LLC CP	1.25	12/22/2017	50,000,000.00	49,960,069.44	0	CITI	LOOP
NTRD	CPD	11/30/2017	106326	OLD LINE FUNDING LLC CP	1.4	1/25/2018	50,000,000.00	49,891,111.11	0	CITI	CRSU
NTRD	CPD	11/30/2017	106355	CANCARA ASSET SEC LLC CP	1.5	2/22/2018	25,000,000.00	24,912,500.00	0	CITI	LOOP
NTRD	CPD	11/30/2017	106356	CANCARA ASSET SEC LLC CP	1.53	3/1/2018	12,728,000.00	12,678,774.46	0	CITI	JPM
NTRD	CPD	11/30/2017	106349	TOYOTA MOTOR CREDIT CORP C	1.3	1/23/2018	50,000,000.00	49,902,500.00	0	CITI	GPS
NTRD	CPD	11/30/2017	106350	NATIXIS NY BRANCH CP	1.08	12/1/2017	50,000,000.00	49,998,500.00	0	CITI	RBCCM
NTRD	CPD	11/30/2017	106351	NATIXIS NY BRANCH CP	1.08	12/1/2017	50,000,000.00	49,998,500.00	0	CITI	RBCCM
NTRD	CPD	11/30/2017	106337	SHEFFIELD RECEIVABLES CORP	1.38	2/1/2018	50,000,000.00	49,879,250.00	0	CITI	JPM
NTRD	CPD	11/30/2017	106338	AUTOBAHN FUNDING CO LLC CP	1.27	1/4/2018	20,000,000.00	19,975,305.56	0	CITI	BLAYV
NTRD	CPD	11/30/2017	106339	SHEFFIELD RECEIVABLES CORP	1.36	1/23/2018	50,000,000.00	49,898,000.00	0	CITI	BCI
NTRD	CPD	11/30/2017	106340	SHEFFIELD RECEIVABLES CORP	1.37	1/31/2018	50,000,000.00	49,882,027.78	0	CITI	MS
NTRD	CPD	11/30/2017	106341	PEPSICO INC CP	1.19	1/12/2018	50,000,000.00	49,928,930.56	0	CITI	LOOP
NTRD	CPD	11/30/2017	106342	AUTOBAHN FUNDING CO LLC CP	1.27	1/5/2018	35,000,000.00	34,955,550.00	0	CITI	BLAYV
NTRD	CPD	11/30/2017	106343	EXXON MOBIL CORP CP	1.19	1/4/2018	50,000,000.00	49,942,152.78	0	CITI	WFI
NTRD	CPD	11/30/2017	106344	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,945,458.33	0	CITI	MFR
NTRD	CPD	11/30/2017	106345	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,945,458.33	0	CITI	MFR
NTRD	CPD	11/30/2017	106346	PRIVATE EXPORT FUNDING COR	1.24	1/3/2018	25,000,000.00	24,970,722.22	0	CITI	BLAYV
NTRD	CPD	11/30/2017	106329	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	25,000,000.00	24,968,000.00	0	CITI	BLAYV
CPD Total							8,217,723,000.00	8,207,244,013.55	0		
NTRD	FFCB	11/3/2017	106068	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	2,972.22	CITI	DCM
NTRD	FFCB	11/3/2017	106071	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	2,972.22	CITI	LOOP
NTRD	FFCB	11/15/2017	106132	FFCB 2.23 (CALLABLE)	2.23	11/1/2022	24,360,000.00	24,337,150.32	21,125.53	CITI	SUN
NTRD	FFCB	11/20/2017	106215	FFCB 2.55 (CALLABLE)	2.55	11/8/2023	10,899,000.00	10,896,820.20	9,264.15	CITI	MFR
NTRD	FFCB	11/27/2017	106196	FFCB 2.54 (CALLABLE)	2.54	11/27/2023	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FFCB	11/28/2017	106263	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	21,350,000.00	21,350,000.00	0	CITI	LOOP
NTRD	FFCB	11/28/2017	106232	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
FFCB Total							156,609,000.00	156,583,970.52	36334.12		
NTRD	FHLM	11/3/2017	105903	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	0	CITI	DBAG
NTRD	FHLM	11/3/2017	105923	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	0	CITI	BNY
NTRD	FHLM	11/7/2017	105921	FHLMC 2.30 (CALLABLE)	2.3	11/7/2022	25,000,000.00	25,000,000.00	0	CITI	BBTC
NTRD	FHLM	11/8/2017	105913	FHLMC 2.30 (CALLABLE)	2.3	11/8/2022	25,000,000.00	25,000,000.00	0	CITI	SUN

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NTRD	FHLM	11/20/2017	105963	FHLMC 2.35 (CALLABLE)	2.35	11/23/2022	25,000,000.00	25,000,000.00	0	CITI	UBIS
	FHLM Total						<u>125,000,000.00</u>	<u>125,000,000.00</u>	<u>0</u>		
NTRD	MCSA	11/22/2017	105968	FHLMC 2.00 (CALLABLE)	2	11/22/2022	25,000,000.00	25,000,000.00	0	CITI	GPS
	MCSA Total						<u>25,000,000.00</u>	<u>25,000,000.00</u>	<u>0</u>		
NTRD	NCD1	11/22/2017	106259	MUFG UNION BANK NA CD	1.25	1/5/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	11/28/2017	106280	WELLS FARGO BANK, NA CD	1.61	5/30/2018	50,000,000.00	50,000,000.00	0	CITI	WFI
NTRD	NCD1	11/28/2017	106306	MUFG UNION BANK NA CD	1.25	1/4/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
	NCD1 Total						<u>150,000,000.00</u>	<u>150,000,000.00</u>	<u>0</u>		
NTRD	NOTE	11/28/2017	106293	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,595,912.50	29,005.52	CITI	BNY
NTRD	NOTE	11/28/2017	106294	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,595,912.50	29,005.52	CITI	BNY
	NOTE Total						<u>100,000,000.00</u>	<u>99,191,825.00</u>	<u>58,011.04</u>		
NTRD	TBIL	11/28/2017	106290	UST BILL	1.555	11/8/2018	50,000,000.00	49,254,895.83	0	CITI	MS
NTRD	TBIL	11/28/2017	106291	UST BILL	1.555	11/8/2018	50,000,000.00	49,254,895.83	0	CITI	MS
NTRD	TBIL	11/28/2017	106287	UST BILL	1.415	5/24/2018	50,000,000.00	49,652,145.83	0	CITI	MFR
NTRD	TBIL	11/28/2017	106288	UST BILL	1.415	5/24/2018	50,000,000.00	49,652,145.83	0	CITI	MFR
	TBIL Total						<u>200,000,000.00</u>	<u>197,814,083.32</u>	<u>0</u>		
NTRD	YANK1	11/1/2017	106067	BARCLAYS BANK PLC NY CD	1.22	12/22/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	11/1/2017	106069	BANK OF MONTREAL CHICAGO C	1.2	12/6/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	11/2/2017	106081	DNB BANK ASA NY CD	1.17	12/5/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	11/2/2017	106079	BANK OF MONTREAL CHICAGO C	1.2	12/4/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/3/2017	106089	BANK OF MONTREAL CHICAGO C	1.2	12/13/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	11/6/2017	106097	BNP PARIBAS SF CD	1.17	11/24/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/6/2017	106102	BANK OF MONTREAL CHICAGO C	1.2	12/11/2017	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	11/6/2017	106103	BANK OF MONTREAL CHICAGO C	1.2	12/15/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/8/2017	106128	BANK OF MONTREAL CHICAGO C	1.21	12/12/2017	50,000,000.00	50,000,471.69	0	CITI	MFR
NTRD	YANK1	11/9/2017	106135	BANK OF MONTREAL CHICAGO C	1.23	12/20/2017	50,000,000.00	50,000,568.65	0	CITI	MFR
NTRD	YANK1	11/9/2017	106116	ROYAL BANK OF CANADA NY CD	1.23	1/19/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	11/13/2017	106154	BANK OF MONTREAL CHICAGO C	1.22	12/21/2017	50,000,000.00	50,000,527.10	0	CITI	MFR
NTRD	YANK1	11/14/2017	106174	DNB BANK ASA NY CD	1.28	1/16/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	11/14/2017	106167	BNP PARIBAS SF CD	1.17	11/30/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/15/2017	106193	TORONTO DOMINION BANK NY C	1.23	12/22/2017	50,000,000.00	50,000,000.00	0	CITI	PIPE
NTRD	YANK1	11/17/2017	106221	TORONTO DOMINION BANK NY C	1.25	12/29/2017	50,000,000.00	50,000,582.49	0	CITI	MFR

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NTRD	YANK1	11/21/2017	106249	AU & NZ BANKING GRP NY CD	1.55	6/29/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	11/22/2017	106254	BNP PARIBAS SF CD	1.17	12/5/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/27/2017	106269	BNP PARIBAS SF CD	1.17	12/26/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/27/2017	106281	NORDEA BANK AB NY CD	1.25	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	11/27/2017	106282	SVENSKA HANDELSBANKEN NY C	1.435	2/27/2018	50,000,000.00	50,000,636.56	0	CITI	RBCCM
NTRD	YANK1	11/28/2017	106292	AU & NZ BANKING GRP NY CD	1.52	6/1/2018	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	11/28/2017	106310	BARCLAYS BANK PLC NY CD	1.28	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	11/28/2017	106307	BNP PARIBAS SF CD	1.17	1/2/2018	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	11/28/2017	106312	TORONTO DOMINION BANK NY C	1.3	1/2/2018	50,000,000.00	50,000,000.00	0	CITI	LOOP
NTRD	YANK1	11/29/2017	106315	WESTPAC BANKING CORP NY CD	1.86	11/29/2018	50,000,000.00	50,004,976.11	0	CITI	MFR
NTRD	YANK1	11/29/2017	106331	ROYAL BANK OF CANADA NY CD	1.4	1/31/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	11/29/2017	106333	BANK OF MONTREAL CHICAGO C	1.28	1/5/2018	50,000,000.00	50,000,000.00	0	CITI	DCM
NTRD	YANK1	11/29/2017	106323	ROYAL BANK OF CANADA NY CD	1.4	1/30/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	11/30/2017	106348	DNB BANK ASA NY CD	1.24	1/4/2018	50,000,000.00	50,000,000.00	0	CITI	MSUSA
NTRD	YANK1	11/30/2017	106354	ROYAL BANK OF CANADA NY CD	1.4	2/1/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
YANK1 Total							<u>1,550,000,000.00</u>	<u>1,550,007,762.60</u>	<u>0</u>		
NTRD Total							<u>10,524,332,000.00</u>	<u>10,510,841,654.99</u>	<u>94345.16</u>		
PSI Total							<u>10,524,332,000.00</u>	<u>10,510,841,654.99</u>	<u>94,345.16</u>		

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

SECURITY TYPE	POOLED			SPECIFIC PURPOSE		
	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	3,100,010,359.80	3,099,969,822.50	(\$40,537.30)	50,000,000.00	50,025,160.00	25,160.00
Euro CD's	0.00	\$0.00	\$0.00	0.00	0.00	0.00
Bankers Acceptances	0.00	\$0.00	\$0.00	0.00	0.00	0.00
Commercial Paper	7,870,224,027.49	7,869,753,071.37	(\$470,956.12)	0.00	0.00	0.00
Governments	1,912,532,335.01	1,907,020,195.00	(\$5,512,140.01)	0.00	0.00	0.00
Agencies	15,786,465,001.40	15,539,988,639.26	(\$246,476,362.14)	52,274,791.34	50,562,736.42	(1,712,054.92)
Municipals	15,000,000.00	15,000,000.00	\$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,960,919.46	49,906,732.50	(\$54,186.96)	0.00	0.00	0.00
Repurchase Agreements	0.00	0.00	\$0.00	0.00	0.00	0.00
Asset Backed	0.00	0.00	0.00	0.00	0.00	0.00
Other	0.00	0.00	0.00	42,931,608.29	42,931,608.29	0.00
TOTAL	<u>\$28,734,192,643.16</u>	<u>\$28,481,638,460.63</u>	<u>(\$252,554,182.53)</u>	<u>\$149,481,399.63</u>	<u>\$147,794,504.71</u>	<u>(\$1,686,894.92)</u>

Market Pricing Policies and Source:

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

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

Security ID	Security Description	Calculated Market Price
106095	LA FAYETTE ASSET SEC LLC C	99.980167
106100	SHEFFIELD RECEIVABLES CORP	99.957028
106190	THUNDER BAY FUNDING LLC CP	99.890000
106344	CANADIAN IMP BK OF COMMERCE	99.890000
106345	CANADIAN IMP BK OF COMMERCE	99.890000
103342	WESTPAC BANKING CORP NY FR	99.950000
103437	ROYAL BANK OF CANADA NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	98.866000
106259	MUFG UNION BANK NA CD	100.004961
106069	BANK OF MONTREAL CHICAGO C	100.000147
106102	BANK OF MONTREAL CHICAGO C	100.000276
106128	BANK OF MONTREAL CHICAGO C	100.000637
106089	BANK OF MONTREAL CHICAGO C	100.000322
106055	NORDEA BANK AB NY CD	99.999951
106103	BANK OF MONTREAL CHICAGO C	100.000377
105976	NORDEA BANK AB NY CD	100.000480
106135	BANK OF MONTREAL CHICAGO C	100.002173
106154	BANK OF MONTREAL CHICAGO C	100.001709
106281	NORDEA BANK AB NY CD	100.004014
106348	DNB BANK ASA NY CD	100.003884
106333	BANK OF MONTREAL CHICAGO C	100.007986
106354	ROYAL BANK OF CANADA NY CD	100.017460

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: November 1, 2017 to November 30, 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	104946	LACCAL BANS	1.642	6/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BAN	105895	LACCAL BANS	1.752	6/30/2020	10,000,000.00	10,000,000.00	10,000,000.00
		BAN Total					15,000,000.00	15,000,000.00	15,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,962,231.96	24,910,732.50
		BNOT3 Total					25,000,000.00	24,962,231.96	24,910,732.50
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,499,343.75	12,498,000.00
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,499,343.75	12,498,000.00
		CNFX Total					25,000,000.00	24,998,687.50	24,996,000.00
PSI	NTRD	CPD	105453	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	12,096,000.00	12,096,000.00	12,095,616.92
PSI	NTRD	CPD	105475	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	3,540,000.00	3,540,000.00	3,539,887.89
PSI	NTRD	CPD	105484	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	13,448,000.00	13,448,000.00	13,447,574.10
PSI	NTRD	CPD	105642	SHEFFIELD RECEIVABLES CORP	1.3	12/20/2017	9,430,000.00	9,423,529.97	9,423,435.68
PSI	NTRD	CPD	105733	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	50,000,000.00	49,967,000.00	49,967,357.00
PSI	NTRD	CPD	105734	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	10,000,000.00	9,993,400.00	9,993,471.40
PSI	NTRD	CPD	105750	CRC FUNDING LLC CP	1.27	12/6/2017	20,000,000.00	19,996,472.22	19,996,046.60
PSI	NTRD	CPD	105771	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	14,638,000.00	14,632,096.01	14,632,081.42
PSI	NTRD	CPD	105772	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	7,762,000.00	7,758,869.33	7,758,861.59
PSI	NTRD	CPD	105809	ABBNEY NATIONAL TREAS SV PL	1.21	12/1/2017	31,730,000.00	31,730,000.00	31,729,007.49
PSI	NTRD	CPD	105817	OLD LINE FUNDING LLC CP	1.27	12/14/2017	1,100,000.00	1,099,495.53	1,099,467.84
PSI	NTRD	CPD	105818	ABBNEY NATIONAL TREAS SV PL	1.21	12/1/2017	19,156,000.00	19,156,000.00	19,155,400.80
PSI	NTRD	CPD	105827	ABBNEY NATIONAL TREAS SV PL	1.21	12/20/2017	10,369,000.00	10,362,378.24	10,361,897.24
PSI	NTRD	CPD	105938	SHEFFIELD RECEIVABLES CORP	1.31	12/21/2017	1,530,000.00	1,528,886.50	1,528,875.45
PSI	NTRD	CPD	105943	THUNDER BAY FUNDING LLC CP	1.27	12/15/2017	2,000,000.00	1,999,012.22	1,998,966.66
PSI	NTRD	CPD	105952	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	25,000,000.00	25,000,000.00	24,999,163.25
PSI	NTRD	CPD	105953	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	28,805,000.00	28,805,000.00	28,804,035.90
PSI	NTRD	CPD	105967	LA FAYETTE ASSET SEC LLC C	1.26	12/1/2017	21,334,000.00	21,334,000.00	21,333,285.95
PSI	NTRD	CPD	105971	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	24,861,000.00	24,861,000.00	24,860,167.90
PSI	NTRD	CPD	105974	ATLANTIC ASSET SEC LLC CP	1.19	12/4/2017	50,000,000.00	49,995,041.67	49,993,583.50
PSI	NTRD	CPD	106000	SHEFFIELD RECEIVABLES CORP	1.24	12/4/2017	50,000,000.00	49,994,833.33	49,993,372.00
PSI	NTRD	CPD	106002	OLD LINE FUNDING LLC CP	1.32	1/8/2018	42,000,000.00	41,941,480.00	41,937,664.86
PSI	NTRD	CPD	106003	ATLANTIC ASSET SEC LLC CP	1.18	12/5/2017	50,000,000.00	49,993,444.44	49,991,944.50
PSI	NTRD	CPD	106004	LA FAYETTE ASSET SEC LLC C	1.4	1/5/2018	2,593,000.00	2,589,470.64	2,589,473.52
PSI	NTRD	CPD	106006	OLD LINE FUNDING LLC CP	1.25	12/7/2017	30,000,000.00	29,993,750.00	29,993,000.10
PSI	NTRD	CPD	106007	LA FAYETTE ASSET SEC LLC C	1.35	1/11/2018	11,400,000.00	11,382,472.50	11,381,646.00
PSI	NTRD	CPD	106008	OLD LINE FUNDING LLC CP	1.38	1/24/2018	10,064,000.00	10,043,167.52	10,042,120.56
PSI	NTRD	CPD	106010	AUTOBAHN FUNDING CO LLC CP	1.2	12/1/2017	35,000,000.00	35,000,000.00	34,998,828.55
PSI	NTRD	CPD	106011	SHEFFIELD RECEIVABLES CORP	1.21	12/4/2017	50,000,000.00	49,994,958.33	49,993,372.00
PSI	NTRD	CPD	106017	SHEFFIELD RECEIVABLES CORP	1.22	12/8/2017	50,000,000.00	49,988,138.89	49,986,633.50

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: November 1, 2017 to November 30, 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	106019	TORONTO-DOMINION HLDG USA	1.25	12/29/2017	50,000,000.00	49,951,388.89	49,947,397.00
PSI	NTRD	CPD	106024	OLD LINE FUNDING LLC CP	1.33	1/17/2018	27,000,000.00	26,953,117.50	26,949,599.91
PSI	NTRD	CPD	106025	SHEFFIELD RECEIVABLES CORP	1.25	12/27/2017	50,000,000.00	49,954,861.11	49,950,762.50
PSI	NTRD	CPD	106027	CRC FUNDING LLC CP	1.37	2/2/2018	50,000,000.00	49,880,125.00	49,871,022.00
PSI	NTRD	CPD	106029	SHEFFIELD RECEIVABLES CORP	1.25	12/27/2017	35,138,000.00	35,106,278.19	35,103,397.85
PSI	NTRD	CPD	106030	AUTOBAHN FUNDING CO LLC CP	1.2	12/1/2017	50,000,000.00	50,000,000.00	49,998,326.50
PSI	NTRD	CPD	106032	SHEFFIELD RECEIVABLES CORP	1.2	12/1/2017	25,000,000.00	25,000,000.00	24,999,177.00
PSI	NTRD	CPD	106034	SHEFFIELD RECEIVABLES CORP	1.2	12/4/2017	25,000,000.00	24,997,500.00	24,996,686.00
PSI	NTRD	CPD	106035	AUTOBAHN FUNDING CO LLC CP	1.19	12/1/2017	25,000,000.00	25,000,000.00	24,999,163.25
PSI	NTRD	CPD	106036	TOYOTA MOTOR CREDIT CORP C	1.21	12/18/2017	40,000,000.00	39,977,144.44	39,976,880.00
PSI	NTRD	CPD	106042	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	25,000,000.00	24,931,527.78	24,930,137.50
PSI	NTRD	CPD	106045	THUNDER BAY FUNDING LLC CP	1.34	1/19/2018	50,000,000.00	49,908,805.55	49,902,291.50
PSI	NTRD	CPD	106046	TOYOTA MOTOR CREDIT CORP C	1.21	12/19/2017	50,000,000.00	49,969,750.00	49,969,389.00
PSI	NTRD	CPD	106047	TOYOTA MOTOR CREDIT CORP C	1.21	12/21/2017	50,000,000.00	49,966,388.89	49,965,962.50
PSI	NTRD	CPD	106059	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	6,145,000.00	6,128,169.53	6,127,827.80
PSI	NTRD	CPD	106061	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	24,920,000.00	24,851,746.89	24,850,361.06
PSI	NTRD	CPD	106062	SHEFFIELD RECEIVABLES CORP	1.2	12/5/2017	25,000,000.00	24,996,666.67	24,995,850.75
PSI	NTRD	CPD	106064	ATLANTIC ASSET SEC LLC CP	1.18	12/4/2017	32,386,000.00	32,382,815.38	32,381,843.90
PSI	NTRD	CPD	106065	SHEFFIELD RECEIVABLES CORP	1.18	12/8/2017	50,000,000.00	49,988,527.78	49,986,633.50
PSI	NTRD	CPD	106066	OLD LINE FUNDING LLC CP	1.35	1/19/2018	50,000,000.00	49,908,125.00	49,902,291.50
PSI	NTRD	CPD	106073	AUTOBAHN FUNDING CO LLC CP	1.2	12/4/2017	25,000,000.00	24,997,500.00	24,996,630.50
PSI	NTRD	CPD	106078	SHEFFIELD RECEIVABLES CORP	1.2	12/6/2017	25,000,000.00	24,995,833.33	24,995,008.25
PSI	NTRD	CPD	106080	CANCARA ASSET SEC LLC CP	1.4	2/1/2018	50,000,000.00	49,879,444.45	49,872,512.50
PSI	NTRD	CPD	106085	AUTOBAHN FUNDING CO LLC CP	1.2	12/5/2017	20,000,000.00	19,997,333.33	19,996,625.00
PSI	NTRD	CPD	106086	AUTOBAHN FUNDING CO LLC CP	1.2	12/5/2017	15,000,000.00	14,998,000.00	14,997,468.75
PSI	NTRD	CPD	106088	ATLANTIC ASSET SEC LLC CP	1.18	12/5/2017	50,000,000.00	49,993,444.45	49,991,944.50
PSI	NTRD	CPD	106091	AUTOBAHN FUNDING CO LLC CP	1.2	12/6/2017	35,000,000.00	34,994,166.67	34,992,895.00
PSI	NTRD	CPD	106094	ATLANTIC ASSET SEC LLC CP	1.32	1/4/2018	2,050,000.00	2,047,444.34	2,047,309.38
PSI	NTRD	CPD	106095	LA FAYETTE ASSET SEC LLC C	1.2	12/6/2017	25,000,000.00	24,995,833.33	24,995,041.50
PSI	NTRD	CPD	106098	SHEFFIELD RECEIVABLES CORP	1.16	12/8/2017	50,000,000.00	49,988,722.22	49,986,633.50
PSI	NTRD	CPD	106099	ATLANTIC ASSET SEC LLC CP	1.19	12/14/2017	45,000,000.00	44,980,662.50	44,978,912.55
PSI	NTRD	CPD	106100	SHEFFIELD RECEIVABLES CORP	1.18	12/13/2017	50,000,000.00	49,980,333.33	49,978,513.50
PSI	NTRD	CPD	106104	ABBAY NATIONAL TREAS SV PL	1.16	12/18/2017	50,000,000.00	49,972,611.11	49,969,450.00
PSI	NTRD	CPD	106105	SHEFFIELD RECEIVABLES CORP	1.4	2/1/2018	1,256,000.00	1,252,971.64	1,252,755.75
PSI	NTRD	CPD	106106	SHEFFIELD RECEIVABLES CORP	1.18	12/12/2017	50,000,000.00	49,981,972.22	49,979,783.50
PSI	NTRD	CPD	106107	AUTOBAHN FUNDING CO LLC CP	1.2	12/15/2017	50,000,000.00	49,976,666.67	49,974,166.50
PSI	NTRD	CPD	106108	AUTOBAHN FUNDING CO LLC CP	1.2	12/15/2017	40,000,000.00	39,981,333.33	39,979,333.20
PSI	NTRD	CPD	106111	COCA COLA CO CP	1.17	12/22/2017	35,000,000.00	34,976,112.50	34,975,338.65
PSI	NTRD	CPD	106112	ATLANTIC ASSET SEC LLC CP	1.19	12/15/2017	25,000,000.00	24,988,430.56	24,987,395.75
PSI	NTRD	CPD	106113	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	25,000,000.00	24,984,166.67	24,982,319.50
PSI	NTRD	CPD	106117	THUNDER BAY FUNDING LLC CP	1.34	1/29/2018	33,395,000.00	33,321,660.87	33,314,852.00
PSI	NTRD	CPD	106118	TOYOTA MOTOR CREDIT CORP C	1.19	12/18/2017	50,000,000.00	49,971,902.78	49,971,100.00

Los Angeles County Treasurer
Treasurer Portfolio Compared to Market Value
For the Period: November 1, 2017 to November 30, 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	106119	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,991,458.33	49,989,850.00
PSI	NTRD	CPD	106120	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,991,458.33	49,989,850.00
PSI	NTRD	CPD	106121	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	50,000,000.00	49,991,458.33	49,989,850.00
PSI	NTRD	CPD	106122	REGENCY MARKETS NO. 1 LLC	1.23	12/6/2017	35,166,000.00	35,159,992.48	35,158,861.30
PSI	NTRD	CPD	106123	COCA COLA CO CP	1.16	12/22/2017	25,000,000.00	24,983,083.34	24,982,384.75
PSI	NTRD	CPD	106124	MONT BLANC CAPITAL CORP CP	1.23	12/12/2017	11,610,000.00	11,605,636.58	11,605,228.29
PSI	NTRD	CPD	106125	NATIXIS NY BRANCH CP	1.18	12/7/2017	50,000,000.00	49,990,166.67	49,988,955.50
PSI	NTRD	CPD	106126	TOYOTA MOTOR CREDIT CORP C	1.2	12/21/2017	30,000,000.00	29,980,000.00	29,979,577.50
PSI	NTRD	CPD	106127	SHEFFIELD RECEIVABLES CORP	1.17	12/15/2017	50,000,000.00	49,977,250.00	49,974,583.50
PSI	NTRD	CPD	106129	CAFCO LLC CP	1.4	2/8/2018	5,434,000.00	5,419,418.77	5,418,964.45
PSI	NTRD	CPD	106130	CAFCO LLC CP	1.4	2/8/2018	23,016,000.00	22,954,240.40	22,952,316.11
PSI	NTRD	CPD	106131	REGENCY MARKETS NO. 1 LLC	1.22	12/7/2017	39,448,000.00	39,439,978.91	39,438,642.15
PSI	NTRD	CPD	106133	SHEFFIELD RECEIVABLES CORP	1.18	12/15/2017	50,000,000.00	49,977,055.56	49,974,583.50
PSI	NTRD	CPD	106134	AUTOBAHN FUNDING CO LLC CP	1.19	12/15/2017	47,700,000.00	47,677,925.50	47,675,354.84
PSI	NTRD	CPD	106136	ABBAY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,942,666.67	49,940,233.50
PSI	NTRD	CPD	106137	LA FAYETTE ASSET SEC LLC C	1.44	2/8/2018	2,358,000.00	2,351,491.92	2,351,305.90
PSI	NTRD	CPD	106140	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,968,333.33	49,964,639.00
PSI	NTRD	CPD	106141	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	40,000,000.00	39,974,666.67	39,971,711.20
PSI	NTRD	CPD	106142	ABBAY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,942,666.67	49,940,233.50
PSI	NTRD	CPD	106143	NATIXIS NY BRANCH CP	1.17	12/20/2017	9,915,000.00	9,908,877.49	9,908,571.81
PSI	NTRD	CPD	106144	CHEVRON CORP CP	1.14	12/18/2017	50,000,000.00	49,973,083.33	49,971,400.00
PSI	NTRD	CPD	106145	CHEVRON CORP CP	1.14	12/18/2017	10,000,000.00	9,994,616.67	9,994,280.00
PSI	NTRD	CPD	106146	CREDIT AGRICOLE CIB NY BR	1.16	12/20/2017	50,000,000.00	49,969,388.89	49,967,305.50
PSI	NTRD	CPD	106147	LA FAYETTE ASSET SEC LLC C	1.2	12/18/2017	20,500,000.00	20,488,383.33	20,487,085.00
PSI	NTRD	CPD	106148	AUTOBAHN FUNDING CO LLC CP	1.2	12/18/2017	50,000,000.00	49,971,666.67	49,968,500.00
PSI	NTRD	CPD	106149	SHEFFIELD RECEIVABLES CORP	1.19	12/14/2017	50,000,000.00	49,978,513.89	49,976,316.50
PSI	NTRD	CPD	106150	AUTOBAHN FUNDING CO LLC CP	1.19	12/20/2017	50,000,000.00	49,968,597.22	49,964,639.00
PSI	NTRD	CPD	106151	ATLANTIC ASSET SEC LLC CP	1.18	12/19/2017	25,000,000.00	24,985,250.00	24,983,678.50
PSI	NTRD	CPD	106152	ATLANTIC ASSET SEC LLC CP	1.18	12/20/2017	25,000,000.00	24,984,430.56	24,982,736.00
PSI	NTRD	CPD	106153	TOYOTA MOTOR CREDIT CORP C	1.19	12/15/2017	29,085,000.00	29,071,540.11	29,071,124.13
PSI	NTRD	CPD	106156	CANCARA ASSET SEC LLC CP	1.45	2/12/2018	25,000,000.00	24,926,493.06	24,923,790.25
PSI	NTRD	CPD	106157	CRC FUNDING LLC CP	1.41	2/14/2018	29,990,000.00	29,901,904.38	29,896,107.91
PSI	NTRD	CPD	106158	CRC FUNDING LLC CP	1.41	2/14/2018	18,510,000.00	18,455,626.88	18,452,049.26
PSI	NTRD	CPD	106164	MONT BLANC CAPITAL CORP CP	1.23	12/15/2017	16,469,000.00	16,461,122.33	16,460,490.96
PSI	NTRD	CPD	106168	DANSKE CORP CP	1.24	12/20/2017	50,000,000.00	49,967,277.78	49,965,194.50
PSI	NTRD	CPD	106169	DANSKE CORP CP	1.24	12/20/2017	50,000,000.00	49,967,277.78	49,965,194.50
PSI	NTRD	CPD	106170	THUNDER BAY FUNDING LLC CP	1.43	2/15/2018	35,000,000.00	34,894,338.89	34,889,654.80
PSI	NTRD	CPD	106175	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,968,333.34	49,964,639.00
PSI	NTRD	CPD	106176	AUTOBAHN FUNDING CO LLC CP	1.2	12/20/2017	50,000,000.00	49,968,333.34	49,964,639.00
PSI	NTRD	CPD	106177	OLD LINE FUNDING LLC CP	1.4	2/7/2018	10,443,000.00	10,415,384.06	10,413,817.04
PSI	NTRD	CPD	106178	ATLANTIC ASSET SEC LLC CP	1.18	12/15/2017	50,000,000.00	49,977,055.55	49,974,791.50
PSI	NTRD	CPD	106180	SHEFFIELD RECEIVABLES CORP	1.2	12/20/2017	50,000,000.00	49,968,333.34	49,965,194.50

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	106181	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	50,000,000.00	49,936,805.56	49,932,300.00
PSI	NTRD	CPD	106182	THUNDER BAY FUNDING LLC CP	1.35	1/16/2018	35,000,000.00	34,939,625.00	34,936,164.90
PSI	NTRD	CPD	106184	ABBEY NATIONAL TREAS SV PL	1.35	1/16/2018	10,000,000.00	9,982,750.00	9,982,126.90
PSI	NTRD	CPD	106186	AUTOBAHN FUNDING CO LLC CP	1.19	12/20/2017	50,000,000.00	49,968,597.22	49,964,639.00
PSI	NTRD	CPD	106187	AUTOBAHN FUNDING CO LLC CP	1.2	12/21/2017	50,000,000.00	49,966,666.67	49,962,666.50
PSI	NTRD	CPD	106188	EXXON MOBIL CORP CP	1.19	1/2/2018	25,000,000.00	24,973,555.55	24,972,408.25
PSI	NTRD	CPD	106189	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	30,000,000.00	29,966,133.33	29,962,875.00
PSI	NTRD	CPD	106190	THUNDER BAY FUNDING LLC CP	1.3	1/2/2018	30,000,000.00	29,965,333.33	29,967,000.00
PSI	NTRD	CPD	106191	MICROSOFT CORPORATION CP	1.28	1/23/2018	11,425,000.00	11,403,470.22	11,403,509.58
PSI	NTRD	CPD	106192	OLD LINE FUNDING LLC CP	1.39	2/1/2018	35,000,000.00	34,916,213.89	34,911,432.50
PSI	NTRD	CPD	106194	CRC FUNDING LLC CP	1.24	12/20/2017	6,478,000.00	6,473,760.51	6,473,490.60
PSI	NTRD	CPD	106195	EXXON MOBIL CORP CP	1.19	1/3/2018	50,000,000.00	49,945,458.33	49,943,097.00
PSI	NTRD	CPD	106197	DANSKE CORP CP	1.255	12/20/2017	50,000,000.00	49,966,881.94	49,965,194.50
PSI	NTRD	CPD	106198	DANSKE CORP CP	1.255	12/20/2017	50,000,000.00	49,966,881.94	49,965,194.50
PSI	NTRD	CPD	106199	CRC FUNDING LLC CP	1.25	12/27/2017	29,000,000.00	28,973,819.45	28,971,725.00
PSI	NTRD	CPD	106200	ATLANTIC ASSET SEC LLC CP	1.18	12/19/2017	30,000,000.00	29,982,300.00	29,980,414.20
PSI	NTRD	CPD	106201	CRC FUNDING LLC CP	1.29	12/29/2017	50,000,000.00	49,949,833.33	49,947,115.50
PSI	NTRD	CPD	106202	CRC FUNDING LLC CP	1.29	12/29/2017	25,000,000.00	24,974,916.67	24,973,557.75
PSI	NTRD	CPD	106203	MONT BLANC CAPITAL CORP CP	1.47	2/12/2018	15,212,000.00	15,166,655.56	15,166,096.88
PSI	NTRD	CPD	106204	COCA COLA CO CP	1.2	1/10/2018	25,000,000.00	24,966,666.67	24,964,723.00
PSI	NTRD	CPD	106205	DANSKE CORP CP	1.26	12/20/2017	50,000,000.00	49,966,750.00	49,965,194.50
PSI	NTRD	CPD	106206	ATLANTIC ASSET SEC LLC CP	1.3	1/5/2018	25,000,000.00	24,968,402.78	24,966,150.00
PSI	NTRD	CPD	106207	CAFCO LLC CP	1.34	1/16/2018	8,643,000.00	8,628,201.26	8,628,093.94
PSI	NTRD	CPD	106210	OLD LINE FUNDING LLC CP	1.21	12/18/2017	41,000,000.00	40,976,573.06	40,974,067.50
PSI	NTRD	CPD	106211	ATLANTIC ASSET SEC LLC CP	1.29	1/2/2018	50,000,000.00	49,942,666.66	49,938,491.50
PSI	NTRD	CPD	106212	ABBEY NATIONAL TREAS SV PL	1.29	1/2/2018	50,000,000.00	49,942,666.66	49,940,233.50
PSI	NTRD	CPD	106214	OLD LINE FUNDING LLC CP	1.2	12/11/2017	50,000,000.00	49,983,333.33	49,981,284.50
PSI	NTRD	CPD	106217	LA FAYETTE ASSET SEC LLC C	1.29	1/4/2018	50,000,000.00	49,939,083.33	49,934,034.50
PSI	NTRD	CPD	106218	ATLANTIC ASSET SEC LLC CP	1.31	1/9/2018	35,000,000.00	34,950,329.17	34,946,722.30
PSI	NTRD	CPD	106220	CAFCO LLC CP	1.34	1/16/2018	6,512,000.00	6,500,850.01	6,500,769.14
PSI	NTRD	CPD	106223	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	50,000,000.00	49,968,750.00	49,966,565.50
PSI	NTRD	CPD	106224	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	50,000,000.00	49,968,750.00	49,966,565.50
PSI	NTRD	CPD	106225	REGENCY MARKETS NO. 1 LLC	1.25	12/19/2017	37,169,000.00	37,145,769.37	37,144,145.46
PSI	NTRD	CPD	106227	DANSKE CORP CP	1.265	12/20/2017	50,000,000.00	49,966,618.06	49,965,194.50
PSI	NTRD	CPD	106228	DANSKE CORP CP	1.265	12/20/2017	40,000,000.00	39,973,294.44	39,972,155.60
PSI	NTRD	CPD	106230	ABBEY NATIONAL TREAS SV PL	1.3	1/5/2018	50,000,000.00	49,936,805.55	49,934,100.00
PSI	NTRD	CPD	106233	ATLANTIC ASSET SEC LLC CP	1.4	1/4/2018	1,500,000.00	1,498,016.67	1,498,031.25
PSI	NTRD	CPD	106234	AUTOBAHN FUNDING CO LLC CP	1.22	12/22/2017	50,000,000.00	49,964,416.67	49,960,675.00
PSI	NTRD	CPD	106241	DANSKE CORP CP	1.265	12/20/2017	49,000,000.00	48,967,285.70	48,965,890.61
PSI	NTRD	CPD	106243	ABBEY NATIONAL TREAS SV PL	1.3	1/2/2018	50,000,000.00	49,942,222.22	49,940,233.50
PSI	NTRD	CPD	106244	CAFCO LLC CP	1.33	1/16/2018	32,595,000.00	32,539,606.61	32,538,785.36
PSI	NTRD	CPD	106245	AUTOBAHN FUNDING CO LLC CP	1.27	1/2/2018	50,000,000.00	49,943,555.56	49,938,125.00

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PSI	NTRD	CPD	106246	AUTOBAHN FUNDING CO LLC CP	1.24	12/21/2017	25,000,000.00	24,982,777.78	24,981,333.25
PSI	NTRD	CPD	106247	AUTOBAHN FUNDING CO LLC CP	1.28	1/2/2018	40,000,000.00	39,954,488.89	39,950,500.00
PSI	NTRD	CPD	106248	LA FAYETTE ASSET SEC LLC C	1.29	1/2/2018	40,000,000.00	39,954,133.33	39,950,500.00
PSI	NTRD	CPD	106250	ATLANTIC ASSET SEC LLC CP	1.28	1/2/2018	24,890,000.00	24,861,680.71	24,859,381.07
PSI	NTRD	CPD	106253	ATLANTIC ASSET SEC LLC CP	1.4	1/12/2018	50,000,000.00	49,918,333.33	49,917,464.00
PSI	NTRD	CPD	106255	AUTOBAHN FUNDING CO LLC CP	1.24	1/2/2018	50,000,000.00	49,944,888.89	49,938,125.00
PSI	NTRD	CPD	106256	ATLANTIC ASSET SEC LLC CP	1.3	1/2/2018	25,110,000.00	25,080,984.00	25,079,110.43
PSI	NTRD	CPD	106257	ATLANTIC ASSET SEC LLC CP	1.23	12/22/2017	50,000,000.00	49,964,125.00	49,961,530.50
PSI	NTRD	CPD	106258	ATLANTIC ASSET SEC LLC CP	1.23	12/22/2017	50,000,000.00	49,964,125.00	49,961,530.50
PSI	NTRD	CPD	106260	ATLANTIC ASSET SEC LLC CP	1.2	12/11/2017	49,000,000.00	48,983,666.67	48,982,183.11
PSI	NTRD	CPD	106262	CANCARA ASSET SEC LLC CP	1.5	2/16/2018	10,000,000.00	9,967,916.67	9,967,673.30
PSI	NTRD	CPD	106264	CAFCO LLC CP	1.44	2/22/2018	23,361,000.00	23,283,441.48	23,280,871.77
PSI	NTRD	CPD	106268	ATLANTIC ASSET SEC LLC CP	1.3	1/9/2018	50,000,000.00	49,929,583.33	49,923,889.00
PSI	NTRD	CPD	106270	ATLANTIC ASSET SEC LLC CP	1.32	1/3/2018	50,000,000.00	49,939,500.00	49,936,439.00
PSI	NTRD	CPD	106271	AUTOBAHN FUNDING CO LLC CP	1.26	1/3/2018	25,000,000.00	24,971,125.00	24,968,054.25
PSI	NTRD	CPD	106272	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,875,138.89	49,872,512.50
PSI	NTRD	CPD	106273	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	3,250,000.00	3,241,884.03	3,241,713.31
PSI	NTRD	CPD	106274	SHEFFIELD RECEIVABLES CORP	1.35	1/18/2018	50,000,000.00	49,910,000.00	49,902,476.50
PSI	NTRD	CPD	106275	CREDIT AGRICOLE CIB NY BR	1.19	12/29/2017	50,000,000.00	49,953,722.22	49,951,747.00
PSI	NTRD	CPD	106276	CREDIT AGRICOLE CIB NY BR	1.19	12/29/2017	50,000,000.00	49,953,722.22	49,951,747.00
PSI	NTRD	CPD	106277	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	50,000,000.00	49,878,722.22	49,880,000.00
PSI	NTRD	CPD	106278	MONT BLANC CAPITAL CORP CP	1.48	1/29/2018	19,000,000.00	18,953,914.44	18,954,400.00
PSI	NTRD	CPD	106279	OLD LINE FUNDING LLC CP	1.38	1/22/2018	20,000,000.00	19,960,133.33	19,958,277.20
PSI	NTRD	CPD	106283	OLD LINE FUNDING LLC CP	1.46	2/15/2018	1,750,000.00	1,744,606.11	1,744,482.74
PSI	NTRD	CPD	106284	CAFCO LLC CP	1.45	2/22/2018	26,389,000.00	26,300,780.11	26,298,485.73
PSI	NTRD	CPD	106285	THUNDER BAY FUNDING LLC CP	1.42	2/15/2018	36,900,000.00	36,789,382.00	36,783,664.63
PSI	NTRD	CPD	106286	CRC FUNDING LLC CP	1.48	2/16/2018	19,136,000.00	19,075,423.93	19,074,305.54
PSI	NTRD	CPD	106289	LA FAYETTE ASSET SEC LLC C	1.54	2/26/2018	50,000,000.00	49,813,916.67	49,817,155.50
PSI	NTRD	CPD	106295	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,993,555.55	49,992,146.00
PSI	NTRD	CPD	106296	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,993,555.55	49,992,146.00
PSI	NTRD	CPD	106297	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,993,555.55	49,992,146.00
PSI	NTRD	CPD	106298	NATIXIS NY BRANCH CP	1.16	12/5/2017	50,000,000.00	49,993,555.55	49,992,146.00
PSI	NTRD	CPD	106299	ATLANTIC ASSET SEC LLC CP	1.29	1/3/2018	50,000,000.00	49,940,875.00	49,936,439.00
PSI	NTRD	CPD	106300	CANCARA ASSET SEC LLC CP	1.45	2/1/2018	50,000,000.00	49,875,138.89	49,872,512.50
PSI	NTRD	CPD	106302	ATLANTIC ASSET SEC LLC CP	1.28	1/5/2018	25,000,000.00	24,968,888.89	24,966,150.00
PSI	NTRD	CPD	106303	CREDIT AGRICOLE CIB NY BR	1.19	12/26/2017	50,000,000.00	49,958,680.55	49,956,991.50
PSI	NTRD	CPD	106304	CREDIT AGRICOLE CIB NY BR	1.19	12/26/2017	50,000,000.00	49,958,680.55	49,956,991.50
PSI	NTRD	CPD	106305	LA FAYETTE ASSET SEC LLC C	1.29	1/5/2018	20,000,000.00	19,974,916.66	19,972,800.00
PSI	NTRD	CPD	106308	ATLANTIC ASSET SEC LLC CP	1.25	12/29/2017	50,000,000.00	49,951,388.89	49,946,793.00
PSI	NTRD	CPD	106309	ATLANTIC ASSET SEC LLC CP	1.25	12/29/2017	39,442,000.00	39,403,653.61	39,400,028.19
PSI	NTRD	CPD	106311	CIESCO LLC CP	1.48	2/14/2018	25,000,000.00	24,922,916.66	24,922,311.00
PSI	NTRD	CPD	106313	CIESCO LLC CP	1.5	2/22/2018	21,559,000.00	21,484,441.79	21,484,147.15

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PSI	NTRD	CPD	106316	ATLANTIC ASSET SEC LLC CP	1.32	1/11/2018	50,000,000.00	49,924,833.34	49,919,616.50
PSI	NTRD	CPD	106317	ATLANTIC ASSET SEC LLC CP	1.29	1/12/2018	25,000,000.00	24,962,375.00	24,958,732.00
PSI	NTRD	CPD	106318	CRC FUNDING LLC CP	1.48	2/16/2018	23,114,000.00	23,040,831.34	23,039,480.46
PSI	NTRD	CPD	106321	EXXON MOBIL CORP CP	1.19	1/2/2018	50,000,000.00	49,947,111.12	49,944,816.50
PSI	NTRD	CPD	106322	SHEFFIELD RECEIVABLES CORP	1.35	1/22/2018	50,000,000.00	49,902,500.00	49,893,484.50
PSI	NTRD	CPD	106324	CREDIT AGRICOLE CIB NY BR	1.19	1/2/2018	50,000,000.00	49,947,111.12	49,944,679.00
PSI	NTRD	CPD	106325	ATLANTIC ASSET SEC LLC CP	1.25	12/22/2017	50,000,000.00	49,963,541.66	49,961,530.50
PSI	NTRD	CPD	106326	OLD LINE FUNDING LLC CP	1.4	1/25/2018	50,000,000.00	49,893,055.55	49,889,011.00
PSI	NTRD	CPD	106327	PEPSICO INC CP	1.2	1/11/2018	50,000,000.00	49,931,666.66	49,927,550.00
PSI	NTRD	CPD	106328	PEPSICO INC CP	1.2	1/11/2018	6,910,000.00	6,900,556.34	6,899,987.41
PSI	NTRD	CPD	106329	AUTOBAHN FUNDING CO LLC CP	1.28	1/5/2018	25,000,000.00	24,968,888.89	24,966,000.00
PSI	NTRD	CPD	106334	CIESCO LLC CP	1.5	2/14/2018	32,299,000.00	32,198,065.62	32,198,628.92
PSI	NTRD	CPD	106337	SHEFFIELD RECEIVABLES CORP	1.38	2/1/2018	50,000,000.00	49,881,166.67	49,870,850.00
PSI	NTRD	CPD	106338	AUTOBAHN FUNDING CO LLC CP	1.27	1/4/2018	20,000,000.00	19,976,011.12	19,973,613.80
PSI	NTRD	CPD	106339	SHEFFIELD RECEIVABLES CORP	1.36	1/23/2018	50,000,000.00	49,899,888.89	49,891,250.00
PSI	NTRD	CPD	106340	SHEFFIELD RECEIVABLES CORP	1.37	1/31/2018	50,000,000.00	49,883,930.56	49,873,072.00
PSI	NTRD	CPD	106341	PEPSICO INC CP	1.19	1/12/2018	50,000,000.00	49,930,583.34	49,925,646.00
PSI	NTRD	CPD	106342	AUTOBAHN FUNDING CO LLC CP	1.27	1/5/2018	35,000,000.00	34,956,784.72	34,952,400.00
PSI	NTRD	CPD	106343	EXXON MOBIL CORP CP	1.19	1/4/2018	50,000,000.00	49,943,805.56	49,941,375.00
PSI	NTRD	CPD	106344	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,947,111.11	49,945,000.00
PSI	NTRD	CPD	106345	CANADIAN IMP BK OF COMMERC	1.19	1/2/2018	50,000,000.00	49,947,111.11	49,945,000.00
PSI	NTRD	CPD	106346	PRIVATE EXPORT FUNDING COR	1.24	1/3/2018	25,000,000.00	24,971,583.33	24,969,754.25
PSI	NTRD	CPD	106349	TOYOTA MOTOR CREDIT CORP C	1.3	1/23/2018	50,000,000.00	49,904,305.56	49,903,400.00
PSI	NTRD	CPD	106350	NATIXIS NY BRANCH CP	1.08	12/1/2017	50,000,000.00	50,000,000.00	49,998,441.50
PSI	NTRD	CPD	106351	NATIXIS NY BRANCH CP	1.08	12/1/2017	50,000,000.00	50,000,000.00	49,998,441.50
PSI	NTRD	CPD	106355	CANCARA ASSET SEC LLC CP	1.5	2/22/2018	25,000,000.00	24,913,541.67	24,912,150.00
PSI	NTRD	CPD	106356	CANCARA ASSET SEC LLC CP	1.53	3/1/2018	12,728,000.00	12,679,315.40	12,679,064.02
CPD Total							7,878,162,000.00	7,870,224,027.49	7,869,753,071.37
PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,887,708.33	49,860,950.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,712,416.67	49,664,100.00
FCDN Total							100,000,000.00	99,600,125.00	99,525,050.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,993,730.03	24,899,275.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,924,295.60
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,862,975.00
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,687,631.82
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,745,849.95	23,716,797.50
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,991,367.92	49,930,100.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,974.10	149,790.30
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,997,309.69	24,986,300.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,167,483.00
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,996,585.12	24,711,500.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,493,955.66	42,998,010.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,862,850.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,989,416.93	24,766,775.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,989,416.93	24,766,775.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,989,416.93	24,766,775.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,892,875.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,797,608.11
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,976,180.70	24,762,075.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,762,075.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,762,075.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,881,625.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,995,609.03	24,886,575.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,744,535.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,744,535.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,657,220.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,989,386.41	24,866,575.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,691,775.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,691,775.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,667,117.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,913,899.65
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,967,835.62	48,988,350.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,700,500.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,989,540.55	24,691,775.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,385,976.30	12,204,596.04
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,403,696.53	19,119,548.76
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,744,575.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,986,003.65	49,130,650.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,526,692.27	46,713,422.02
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,113,850.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,258,400.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,556,925.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,985,318.28	49,258,400.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,258,400.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,983,187.29	24,607,375.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,615,700.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,615,700.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,231,400.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,581,893.23	33,072,312.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,470,108.34	34,942,472.50
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,972,924.42	49,107,450.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,983,077.77	24,553,725.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,422,160.26	26,024,759.80
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,973,586.85	29,464,470.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,635,725.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,741,176.10
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,635,725.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,635,725.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,635,725.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,589,373.66	45,927,973.06
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,899.78	24,586,500.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,899.78	24,586,500.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,674,722.22	20,340,305.79
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,969,458.03	24,213,125.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,313,950.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,656,975.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,656,975.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,363,160.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,993,041.93	26,570,133.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,984,052.84	24,601,975.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,979,715.21	29,522,370.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,590,251.87	23,293,365.20
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,634,195.19	44,715,590.15
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,974,062.16	24,488,275.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,978,866.65	24,570,950.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,981,899.42	24,570,950.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,981,909.85	24,570,950.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,978,685.30	29,485,140.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,444,325.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,985,038.71	48,323,457.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,569,325.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,977,557.59	32,431,509.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,854,227.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,494,916.63	40,927,009.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,778,100.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,610,650.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,610,650.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	48,948,800.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,389,050.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,453,872.98
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,610,650.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,487,984.96	34,958,625.00
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,772,742.30	27,242,332.00

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PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,250,400.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,125,200.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,775,280.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,970.38	27,565,214.15
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,990,621.58	24,103,900.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,102,008.90	31,194,847.64
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,980,251.24	24,103,900.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,102,500.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,102,500.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,102,500.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,102,500.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,981,129.48	24,103,900.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,158,092.49	10,774,443.30
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,552.15	22,719,930.86
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,607.77	31,463,646.96
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,980,780.82	48,285,300.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,978,501.03	48,858,700.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,950,131.78	41,534,904.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,977,188.03	24,622,000.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,101,161.49	25,729,990.00
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,774,200.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,306,075.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,990,930.87	24,306,075.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,992,197.26	48,774,200.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,447.41	22,206,893.26
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,296,400.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,197,486.20
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,963,483.92	24,483,075.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,850,124.17	38,219,223.04
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,909,269.68	24,583,900.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,316,950.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	49,753,300.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,982,083.99	49,525,150.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,994,266.88	15,848,048.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,795,085.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	9,979,890.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,089,668.79
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,761,270.63	49,370,400.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,772,307.39	5,726,966.40
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,718,236.45	33,395,929.71
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,937,315.73	13,823,712.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,793,625.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,793,625.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,858,120.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,858,120.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,858,120.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,975,514.63	41,687,441.38
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,851,104.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	24,847,525.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	29,794,800.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,609,320.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,868,092.37
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	24,786,100.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	19,828,880.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	14,871,660.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,460,120.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,635,359.12
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,360,446.54	22,091,186.10
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,736,775.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,736,775.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,960,234.09	39,650,960.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,827,770.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,619,526.63	23,476,006.95
PSI	NTRD	FFCB	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	19,864,100.00
PSI	NTRD	FFCB	106068	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,831,550.00
PSI	NTRD	FFCB	106071	FFCB 2.14 (CALLABLE)	2.14	11/1/2021	25,000,000.00	25,000,000.00	24,831,550.00
PSI	NTRD	FFCB	106132	FFCB 2.23 (CALLABLE)	2.23	11/1/2022	24,360,000.00	24,337,352.08	24,167,897.04
PSI	NTRD	FFCB	106196	FFCB 2.54 (CALLABLE)	2.54	11/27/2023	25,000,000.00	25,000,000.00	24,884,525.00
PSI	NTRD	FFCB	106215	FFCB 2.55 (CALLABLE)	2.55	11/8/2023	10,899,000.00	10,896,831.20	10,826,946.71
PSI	NTRD	FFCB	106232	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	25,000,000.00	25,000,000.00	24,879,925.00
PSI	NTRD	FFCB	106263	FFCB 2.32 (CALLABLE)	2.32	11/28/2022	21,350,000.00	21,350,000.00	21,247,455.95
		FFCB Total					4,714,789,000.00	4,712,940,311.53	4,641,215,868.81
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,198,065.95	44,885,091.60
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,997,860.57	49,651,650.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,997,603.83	27,804,924.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,891,507.97	45,589,807.80
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,990,749.43	49,662,100.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,938,314.04	37,688,567.69
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,516,511.13	22,488,130.00
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,782,275.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,660,475.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,832.57	5,877,390.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,766.51	1,175,478.00

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PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,490,613.58	33,999,163.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,590,125.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,983,870.97	49,180,250.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,637,075.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,723,232.80
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,389,200.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,291,472.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,535,877.60
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,777,650.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,689,609.04	28,868,974.19
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,379,072.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,981,243.15	24,321,325.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,478,900.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,051,484.00
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,651,450.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,011,295.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,414,375.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,414,375.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,012,350.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,020,400.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,645,325.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,706,700.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,664,100.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,664,100.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	23,948,610.40
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,844,180.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,698,800.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,820,029.95	49,577,550.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,820,029.95	49,577,550.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,910,014.97	24,788,775.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,879,752.75	49,577,550.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,879,752.75	49,577,550.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	24,999,925.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	17,938,152.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	24,941,850.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,407,838.40
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,991,524.76	19,907,040.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	24,904,750.00
PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,377,136.50
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,649,075.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	19,866,980.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,845,872.29	22,815,405.10

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PSI	NTRD	FHLB	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	24,795,975.00
PSI	NTRD	FHLB	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25,000,000.00	25,000,000.00	24,781,075.00
PSI	NTRD	FHLB	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	9,912,430.00
PSI	NTRD	FHLB	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25,000,000.00	25,000,000.00	24,861,675.00
FHLB Total							1,673,140,000.00	1,672,271,526.16	1,650,444,032.58
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,925,000.00	29,899,500.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,965,819.44	9,957,190.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,948,250.00	14,935,785.00
FHLD Total							55,000,000.00	54,839,069.44	54,792,475.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,732,804.20
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,902,106.83	49,466,900.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,902,106.83	49,466,900.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,938,259.39	49,466,900.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,938,259.39	49,466,900.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,955,240.08	49,466,900.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,955,240.08	49,466,900.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,781,977.49	49,520,300.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,781,977.49	49,520,300.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,720,650.58	44,520,210.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,707,272.06	49,466,900.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,777,650.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,754,875.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,724,875.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,289,265.25
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,992,044.07	48,840,000.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,117,600.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,791,950.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,816,750.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,743,248.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,995,337.95	24,574,175.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,499,225.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,420,150.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,496,475.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,768,060.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,571,750.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,678,475.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,398,575.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,585,050.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,585,050.00

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Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,292,525.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,585,050.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,616,350.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	48,957,100.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,308,400.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,585,050.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,585,050.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,354,000.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,590,800.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,199,900.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,338,700.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,364,175.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,300,950.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,148,275.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,172,750.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,232,900.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,237,400.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,573,000.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,573,050.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,182,100.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,223,700.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,635,600.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,434,300.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,196,800.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,507,450.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,642,400.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,572,700.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,543,200.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,994,996.58	24,449,300.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,587,225.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	49,685,850.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,948,256.88	49,510,550.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,987,581.65	11,882,532.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,303,290.04
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	24,878,275.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	24,877,175.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,859,500.00
PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,860,325.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	24,889,575.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,758,050.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,329,602.50
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,766,850.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,323,378.42
PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,200,767.04
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,971,841.95	49,930,650.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,167,493.44	38,136,031.86
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,594,080.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,742,100.00
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	24,846,950.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,734,275.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	49,379,050.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,741,400.00
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	24,817,875.00
PSI	NTRD	FHLM	105782	FHLMC 2.25 (CALLABLE)	2.25	10/19/2022	25,000,000.00	25,000,000.00	24,786,525.00
PSI	NTRD	FHLM	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	24,788,500.00
PSI	NTRD	FHLM	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	24,788,675.00
PSI	NTRD	FHLM	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	24,786,000.00
PSI	NTRD	FHLM	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,855,525.00
PSI	NTRD	FHLM	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,823,125.00
PSI	NTRD	FHLM	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,823,275.00
PSI	NTRD	FHLM	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,824,200.00
PSI	NTRD	FHLM	105903	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,890,950.00
PSI	NTRD	FHLM	105913	FHLMC 2.30 (CALLABLE)	2.3	11/8/2022	25,000,000.00	25,000,000.00	24,874,125.00
PSI	NTRD	FHLM	105921	FHLMC 2.30 (CALLABLE)	2.3	11/7/2022	25,000,000.00	25,000,000.00	24,874,200.00
PSI	NTRD	FHLM	105923	FHLMC 2.30 (CALLABLE)	2.3	11/3/2022	25,000,000.00	25,000,000.00	24,874,425.00
PSI	NTRD	FHLM	105963	FHLMC 2.35 (CALLABLE)	2.35	11/23/2022	25,000,000.00	25,000,000.00	24,876,250.00
FHLM Total							3,293,529,000.00	3,291,980,642.74	3,234,899,219.31
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,911,166.67	49,860,950.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,911,166.67	49,860,950.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,906,611.11	49,853,750.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,906,611.11	49,853,750.00
PSI	NTRD	FHLMD	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,963,333.33	49,944,450.00
PSI	NTRD	FHLMD	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,963,333.33	49,944,450.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,903,166.67	49,851,950.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,903,166.67	49,851,950.00
FHLMD Total							400,000,000.00	399,368,555.56	399,022,200.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,585.41	14,764,761.20
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,680,400.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,638,200.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,896,337.02	20,768,267.30
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,724,650.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,690,550.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,638,650.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,637,450.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,593,650.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,648,800.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,894,640.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,693,050.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,598,358.44	36,356,756.40
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,858,350.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,858,350.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,845,225.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,993,194.69	24,833,075.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,910,874.78	49,889,850.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,345,811.86	30,333,028.80
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,954,234.12	24,952,950.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,981,400.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,981,400.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	49,981,400.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,917,538.84	49,981,400.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,601,375.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,302,329.54	31,102,421.05
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,900,095.15	49,608,050.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,900,095.15	49,608,050.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	40,029,856.33	39,795,577.71
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,264,375.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,511,750.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,420,475.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,667,250.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,115,867.77	30,705,792.80
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,719,575.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,978,898.23	49,644,400.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,170,250.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,671,100.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,398,450.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,559.73	24,577,075.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,479,975.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,384,950.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,475,525.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,392,425.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,755,250.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,343,325.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,455,700.00

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PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,301,225.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,301,225.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,505,350.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,252,350.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,867,635.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,776,400.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,268,975.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,285,650.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,210,125.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,574,150.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,287,075.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,209,925.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,226,200.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,351,550.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,276,725.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,348,075.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,321,925.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,094,650.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,468,650.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,430,300.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,992,694.41	24,430,300.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,208,900.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,347,350.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,068,800.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,203,426.99	44,781,969.66
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,366,975.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,163,725.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,592,275.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,102,600.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,266,400.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,136,250.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,318.46	33,955,530.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,577,750.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,155,300.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,983,163.57	49,332,850.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,091,725.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,668.15	48,577,750.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,668.15	48,577,750.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,374.02	13,669,778.85
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,992,190.58	48,472,750.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,499,250.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,499,250.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	48,857,250.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,531,875.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,575,750.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,759,659.41	49,274,700.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,759,659.41	49,274,700.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,400,764.01	10,299,397.79
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,714,217.03	49,334,350.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,885,323.55	49,467,250.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,885,323.55	49,467,250.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,942,661.78	24,733,625.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,362,528.50	49,061,000.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,960,470.32	49,615,300.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,960,470.32	49,615,300.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,986,559.91	16,869,202.00
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,664,000.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,664,000.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,664,000.00
FNMA Total							3,723,008,000.00	3,720,474,779.18	3,656,181,708.56
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.61722	12/8/2017	50,000,000.00	50,000,000.00	50,005,050.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.62	12/15/2017	50,000,000.00	50,000,106.79	49,975,000.00
PSI	NTRD	FRCDQ2	103387	ROYAL BANK OF CANADA NY FR	1.62389	12/19/2017	50,000,000.00	50,000,000.00	50,011,450.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.67111	12/15/2017	50,000,000.00	50,000,000.00	50,010,200.00
PSI	NTRD	FRCDQ2	103437	ROYAL BANK OF CANADA NY FR	1.64611	12/21/2017	50,000,000.00	50,000,000.00	49,975,000.00
FRCDQ2 Total							250,000,000.00	250,000,106.79	249,976,700.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,493,250.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,493,250.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,452,800.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,460,950.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,534,100.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,461,300.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,471,700.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,454,400.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,465,100.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,470,400.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,690,375.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,682,650.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,584,550.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,584,550.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,586,200.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,586,200.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,583,600.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,545,600.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,603,025.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,141,200.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,570,600.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,570,600.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,348,400.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,828,950.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,716,500.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,627,850.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,003,300.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,618,200.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,523,425.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,523,425.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,374,275.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,380,125.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	47,931,050.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,586,210.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	7/27/2021	25,000,000.00	25,000,000.00	24,051,175.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.75	12/2/2021	25,000,000.00	25,000,000.00	24,021,275.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.75	12/2/2021	25,000,000.00	24,989,991.79	24,321,300.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	3.5	3/28/2022	25,000,000.00	25,000,000.00	24,802,025.00
PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	2.125	5/24/2022	25,000,000.00	25,000,000.00	24,514,100.00
PSI	NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	2.3	5/24/2022	25,000,000.00	25,000,000.00	24,427,800.00
PSI	NTRD	MCPN	105672	FHLB 4.50 (CALLABLE)	4.5	10/6/2022	25,000,000.00	25,000,000.00	24,670,675.00
PSI	NTRD	MCPN	105677	FHLB 4.50 (CALLABLE)	4.5	10/12/2022	25,000,000.00	25,000,000.00	24,592,550.00
PSI	NTRD	MCPN	105697	FHLMC 4.75 (CALLABLE)	4.75	10/11/2022	25,000,000.00	25,000,000.00	24,722,925.00
PSI	NTRD	MCPN	105794	FHLB 5.00 (CALLABLE)	5	10/18/2022	25,000,000.00	25,000,000.00	24,679,925.00
MCPN Total							1,435,000,000.00	1,434,989,991.79	1,412,755,160.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.2	4/28/2021	50,000,000.00	50,000,000.00	48,471,450.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	1.375	11/10/2021	25,000,000.00	25,000,000.00	24,131,350.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,037,875.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.75	11/26/2021	25,000,000.00	25,000,000.00	24,881,575.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2.25	12/30/2021	50,000,000.00	50,000,000.00	49,232,500.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.65	12/28/2021	50,000,000.00	50,000,000.00	48,761,550.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	48,461,800.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	3/28/2022	25,000,000.00	25,000,000.00	24,713,275.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	2.5	4/18/2022	25,000,000.00	25,000,000.00	24,530,075.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	2.625	4/19/2022	25,000,000.00	25,000,000.00	24,524,900.00

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PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	2.25	5/16/2022	25,000,000.00	25,000,000.00	24,434,950.00
PSI	NTRD	MCSA	105968	FHLMC 2.00 (CALLABLE)	2	11/22/2022	25,000,000.00	25,000,000.00	24,971,625.00
MCSA Total							400,000,000.00	400,000,000.00	391,152,925.00
PSI	NTRD	NCD1	105997	MUFG UNION BANK NA CD	1.28	1/8/2018	50,000,000.00	50,000,000.00	50,005,655.00
PSI	NTRD	NCD1	106026	MUFG UNION BANK NA CD	1.29	1/19/2018	50,000,000.00	50,000,000.00	50,005,930.00
PSI	NTRD	NCD1	106259	MUFG UNION BANK NA CD	1.25	1/5/2018	50,000,000.00	50,000,000.00	50,002,480.00
PSI	NTRD	NCD1	106280	WELLS FARGO BANK, NA CD	1.61	5/30/2018	50,000,000.00	50,000,000.00	49,997,221.00
PSI	NTRD	NCD1	106306	MUFG UNION BANK NA CD	1.25	1/4/2018	50,000,000.00	50,000,000.00	50,004,220.00
NCD1 Total							250,000,000.00	250,000,000.00	250,015,506.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,006,728.05	24,984,872.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,983,807.79	49,931,500.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,983,807.79	49,931,500.00
PSI	NTRD	NOTE	106293	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,599,509.72	49,587,890.50
PSI	NTRD	NOTE	106294	USTN 0.75	0.75	10/31/2018	50,000,000.00	49,599,509.72	49,587,890.50
NOTE Total							225,000,000.00	224,173,363.07	224,023,653.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,993,166.67	49,991,989.50
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,993,000.00	49,991,989.50
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,929,388.89	49,902,479.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,886,875.00	49,844,062.50
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,887,500.00	49,844,062.50
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,834,472.22	49,790,222.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,834,472.22	49,790,222.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,834,472.22	49,790,222.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,834,472.22	49,790,222.00
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,830,375.00	49,790,222.00
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,830,375.00	49,790,222.00
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,725,104.17	49,662,271.00
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,725,104.17	49,662,271.00
PSI	NTRD	TBIL	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,499,500.00	49,391,674.00
PSI	NTRD	TBIL	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,499,500.00	49,391,674.00
PSI	NTRD	TBIL	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,499,500.00	49,391,674.00
PSI	NTRD	TBIL	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,499,500.00	49,391,674.00
PSI	NTRD	TBIL	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,809,069.44	49,790,222.00
PSI	NTRD	TBIL	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,809,069.44	49,790,222.00
PSI	NTRD	TBIL	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,405,798.61	49,310,768.00
PSI	NTRD	TBIL	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,405,798.61	49,310,768.00
PSI	NTRD	TBIL	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,398,166.66	49,310,768.00
PSI	NTRD	TBIL	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,398,166.66	49,310,768.00

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PSI	NTRD	TBIL	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,399,256.95	49,310,768.00
PSI	NTRD	TBIL	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,399,256.95	49,310,768.00
PSI	NTRD	TBIL	105986	UST BILL	1.2375	4/26/2018	50,000,000.00	49,749,062.50	49,740,444.50
PSI	NTRD	TBIL	106023	UST BILL	1.24	4/26/2018	50,000,000.00	49,748,555.56	49,740,444.50
PSI	NTRD	TBIL	106287	UST BILL	1.415	5/24/2018	50,000,000.00	49,658,041.66	49,662,271.00
PSI	NTRD	TBIL	106288	UST BILL	1.415	5/24/2018	50,000,000.00	49,658,041.66	49,662,271.00
PSI	NTRD	TBIL	106290	UST BILL	1.555	11/8/2018	50,000,000.00	49,261,375.00	49,251,875.00
PSI	NTRD	TBIL	106291	UST BILL	1.555	11/8/2018	50,000,000.00	49,261,375.00	49,251,875.00
TBIL Total							1,550,000,000.00	1,539,497,812.48	1,537,961,386.00
PSI	NTRD	YANK1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	50,001,845.00
PSI	NTRD	YANK1	104625	AU & NZ BANKING GRP NY CD	1.2	1/19/2018	50,000,000.00	50,000,000.00	49,995,680.00
PSI	NTRD	YANK1	105681	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	50,001,220.00
PSI	NTRD	YANK1	105684	RABOBANK NEDERLAND NY CD	1.27	12/20/2017	50,000,000.00	50,000,000.00	50,000,940.00
PSI	NTRD	YANK1	105690	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	50,001,220.00
PSI	NTRD	YANK1	105751	CREDIT AGRICOLE CIB NY CD	1.31	1/19/2018	50,000,000.00	50,000,677.76	50,004,165.00
PSI	NTRD	YANK1	105754	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,000,000.00	49,999,920.50
PSI	NTRD	YANK1	105757	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,000,263.12	49,999,920.50
PSI	NTRD	YANK1	105769	TORONTO DOMINION BANK NY C	1.34	1/19/2018	50,000,000.00	50,000,677.73	49,996,308.50
PSI	NTRD	YANK1	105975	SOCIETE GENERALE NY CD	1.41	1/31/2018	50,000,000.00	50,000,844.07	50,006,200.00
PSI	NTRD	YANK1	105976	NORDEA BANK AB NY CD	1.2	12/20/2017	50,000,000.00	50,000,263.42	50,000,240.00
PSI	NTRD	YANK1	105996	TORONTO DOMINION BANK NY C	1.22	12/1/2017	50,000,000.00	50,000,000.00	50,000,030.00
PSI	NTRD	YANK1	105999	TORONTO DOMINION BANK NY C	1.36	1/19/2018	50,000,000.00	50,000,000.00	49,997,797.00
PSI	NTRD	YANK1	106001	SOCIETE GENERALE NY CD	1.29	12/1/2017	50,000,000.00	50,000,000.00	50,000,105.00
PSI	NTRD	YANK1	106022	SVENSKA HANDELSBANKEN NY C	1.24	12/29/2017	50,000,000.00	50,000,000.00	49,999,256.50
PSI	NTRD	YANK1	106038	DNB BANK ASA NY CD	1.17	12/1/2017	50,000,000.00	50,000,000.00	50,000,030.00
PSI	NTRD	YANK1	106040	CREDIT AGRICOLE CIB NY CD	1.21	12/29/2017	50,000,000.00	50,000,388.11	50,000,390.00
PSI	NTRD	YANK1	106041	TORONTO DOMINION BANK NY C	1.28	12/20/2017	50,000,000.00	50,000,263.42	50,000,240.00
PSI	NTRD	YANK1	106043	BARCLAYS BANK PLC NY CD	1.25	12/20/2017	50,000,000.00	50,000,000.00	50,000,435.00
PSI	NTRD	YANK1	106048	NORDEA BANK AB NY CD	1.18	12/4/2017	50,000,000.00	50,000,041.62	49,993,875.00
PSI	NTRD	YANK1	106049	CREDIT AGRICOLE CIB NY CD	1.16	12/1/2017	50,000,000.00	50,000,000.00	49,999,997.00
PSI	NTRD	YANK1	106052	NORDEA BANK AB NY CD	1.18	12/1/2017	50,000,000.00	50,000,000.00	49,999,825.00
PSI	NTRD	YANK1	106055	NORDEA BANK AB NY CD	1.19	12/15/2017	50,000,000.00	50,000,194.16	49,999,975.00
PSI	NTRD	YANK1	106067	BARCLAYS BANK PLC NY CD	1.22	12/22/2017	50,000,000.00	50,000,000.00	49,999,382.50
PSI	NTRD	YANK1	106069	BANK OF MONTREAL CHICAGO C	1.2	12/6/2017	50,000,000.00	50,000,000.00	50,000,070.00
PSI	NTRD	YANK1	106079	BANK OF MONTREAL CHICAGO C	1.2	12/4/2017	50,000,000.00	50,000,000.00	49,997,900.00
PSI	NTRD	YANK1	106081	DNB BANK ASA NY CD	1.17	12/5/2017	50,000,000.00	50,000,000.00	50,000,075.00
PSI	NTRD	YANK1	106089	BANK OF MONTREAL CHICAGO C	1.2	12/13/2017	50,000,000.00	50,000,000.00	50,000,160.00
PSI	NTRD	YANK1	106102	BANK OF MONTREAL CHICAGO C	1.2	12/11/2017	50,000,000.00	50,000,000.00	50,000,135.00
PSI	NTRD	YANK1	106103	BANK OF MONTREAL CHICAGO C	1.2	12/15/2017	50,000,000.00	50,000,000.00	50,000,185.00
PSI	NTRD	YANK1	106116	ROYAL BANK OF CANADA NY CD	1.23	1/19/2018	50,000,000.00	50,000,000.00	49,993,002.00
PSI	NTRD	YANK1	106128	BANK OF MONTREAL CHICAGO C	1.21	12/12/2017	50,000,000.00	50,000,152.61	50,000,315.00

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PSI	NTRD	YANK1	106135	BANK OF MONTREAL CHICAGO C	1.23	12/20/2017	50,000,000.00	50,000,263.52	50,001,085.00
PSI	NTRD	YANK1	106154	BANK OF MONTREAL CHICAGO C	1.22	12/21/2017	50,000,000.00	50,000,277.42	50,000,850.00
PSI	NTRD	YANK1	106174	DNB BANK ASA NY CD	1.28	1/16/2018	50,000,000.00	50,000,000.00	49,997,866.00
PSI	NTRD	YANK1	106193	TORONTO DOMINION BANK NY C	1.23	12/22/2017	50,000,000.00	50,000,000.00	49,998,514.50
PSI	NTRD	YANK1	106221	TORONTO DOMINION BANK NY C	1.25	12/29/2017	50,000,000.00	50,000,388.33	49,997,723.00
PSI	NTRD	YANK1	106249	AU & NZ BANKING GRP NY CD	1.55	6/29/2018	50,000,000.00	50,000,000.00	49,995,758.50
PSI	NTRD	YANK1	106254	BNP PARIBAS SF CD	1.17	12/5/2017	50,000,000.00	50,000,000.00	49,989,497.50
PSI	NTRD	YANK1	106269	BNP PARIBAS SF CD	1.17	12/26/2017	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	106281	NORDEA BANK AB NY CD	1.25	12/29/2017	50,000,000.00	50,000,000.00	50,002,005.00
PSI	NTRD	YANK1	106282	SVENSKA HANDELSBANKEN NY C	1.435	2/27/2018	50,000,000.00	50,000,608.88	49,997,269.00
PSI	NTRD	YANK1	106292	AU & NZ BANKING GRP NY CD	1.52	6/1/2018	50,000,000.00	50,000,000.00	49,996,688.50
PSI	NTRD	YANK1	106307	BNP PARIBAS SF CD	1.17	1/2/2018	50,000,000.00	50,000,000.00	49,999,859.00
PSI	NTRD	YANK1	106310	BARCLAYS BANK PLC NY CD	1.28	12/29/2017	50,000,000.00	50,000,000.00	50,000,920.00
PSI	NTRD	YANK1	106312	TORONTO DOMINION BANK NY C	1.3	1/2/2018	50,000,000.00	50,000,000.00	49,998,988.50
PSI	NTRD	YANK1	106315	WESTPAC BANKING CORP NY CD	1.86	11/29/2018	50,000,000.00	50,004,948.84	49,991,021.50
PSI	NTRD	YANK1	106323	ROYAL BANK OF CANADA NY CD	1.4	1/30/2018	50,000,000.00	50,000,000.00	50,002,190.00
PSI	NTRD	YANK1	106331	ROYAL BANK OF CANADA NY CD	1.4	1/31/2018	50,000,000.00	50,000,000.00	50,001,885.00
PSI	NTRD	YANK1	106333	BANK OF MONTREAL CHICAGO C	1.28	1/5/2018	50,000,000.00	50,000,000.00	50,003,990.00
PSI	NTRD	YANK1	106348	DNB BANK ASA NY CD	1.24	1/4/2018	50,000,000.00	50,000,000.00	50,001,940.00
PSI	NTRD	YANK1	106354	ROYAL BANK OF CANADA NY CD	1.4	2/1/2018	50,000,000.00	50,000,000.00	50,008,730.00
YANK1 Total							2,600,000,000.00	2,600,010,253.01	2,599,977,616.50
NTRD Total							28,612,628,000.00	28,585,331,483.70	28,336,603,304.63
NTRD-PSI Historical Total								28,564,060,285.41	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,950,883.60	48,421,875.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,511,684.83	48,306,640.50
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,398,591.03	48,306,640.50
NOTE Total							150,000,000.00	148,861,159.46	145,035,156.00
TRADE Total							150,000,000.00	148,861,159.46	145,035,156.00
TRADE-PSI Historical Total								148,544,921.88	
PSI Total							28,762,628,000.00	28,734,192,643.16	28,481,638,460.63
PSI Historical Total								28,712,605,207.29	

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SPI	AVCCD	FHLB	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	14,738,535.00
		FHLB Total					15,000,000.00	15,000,000.00	14,738,535.00
	AVCCD Total						15,000,000.00	15,000,000.00	14,738,535.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND 19	5	12/2/2027	4,275,000.00	4,275,000.00	4,275,000.00
		LTBD Total					4,275,000.00	4,275,000.00	4,275,000.00
	GF Total						4,275,000.00	4,275,000.00	4,275,000.00
SPI	PHHPA	FFCB	100748	FFCB 3.00 (CALLABLE)	3	3/4/1931	5,000,000.00	5,000,000.00	5,004,075.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	484,763.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,493,011.29	1,391,185.50
		FFCB Total					7,000,000.00	6,993,011.29	6,880,024.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,926,835.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,876,252.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,503,750.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,979,810.80
		FHLB Total					21,200,000.00	21,200,000.00	20,286,647.80
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,678,293.02
		FHLM Total					3,976,000.00	3,976,000.00	3,678,293.02
	PHHPA Total						32,176,000.00	32,169,011.29	30,844,964.82
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,999.22	129,989.86
		FFCB Total					130,000.00	129,999.22	129,989.86
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,780.83	584,538.00
		FHLB Total					600,000.00	599,780.83	584,538.00
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,946.14
		FHLM Total					476,000.00	476,000.00	474,946.14
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,789,762.60
		FNMA Total					3,900,000.00	3,900,000.00	3,789,762.60
	SANIT Total						5,106,000.00	5,105,780.05	4,979,236.60

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SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2017	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2017	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2017	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2017	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2017	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2017	383,954.85	383,954.85	383,954.85
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

Los Angeles County Treasurer
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For the Period: November 1, 2017 to November 30, 2017
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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SCAQM	CTDQ	73503	S OF C LAIF	0	12/31/2017	515,367.27	515,367.27	515,367.27
SPI	SCAQM	CTDQ	74486	S OF C LAIF	0	12/31/2017	520,380.93	520,380.93	520,380.93
SPI	SCAQM	CTDQ	75694	S OF C LAIF	0	12/31/2017	492,274.30	492,274.30	492,274.30
SPI	SCAQM	CTDQ	77128	S OF C LAIF	0	12/31/2017	410,449.24	410,449.24	410,449.24
SPI	SCAQM	CTDQ	78106	S OF C LAIF	0	12/31/2017	304,980.32	304,980.32	304,980.32
SPI	SCAQM	CTDQ	78999	S OF C LAIF	0	12/31/2017	277,823.10	277,823.10	277,823.10
SPI	SCAQM	CTDQ	79884	S OF C LAIF	0	12/31/2017	252,862.59	252,862.59	252,862.59
SPI	SCAQM	CTDQ	80623	S OF C LAIF	0	12/31/2017	186,831.92	186,831.92	186,831.92
SPI	SCAQM	CTDQ	81267	S OF C LAIF	0	12/31/2017	150,112.75	150,112.75	150,112.75
SPI	SCAQM	CTDQ	81965	S OF C LAIF	0	12/31/2017	89,717.54	89,717.54	89,717.54
SPI	SCAQM	CTDQ	82763	S OF C LAIF	0	12/31/2017	60,335.73	60,335.73	60,335.73
SPI	SCAQM	CTDQ	83551	S OF C LAIF	0	12/31/2017	54,470.06	54,470.06	54,470.06
SPI	SCAQM	CTDQ	84325	S OF C LAIF	0	12/31/2017	55,045.25	55,045.25	55,045.25
SPI	SCAQM	CTDQ	85022	S OF C LAIF	0	12/31/2017	51,349.76	51,349.76	51,349.76
SPI	SCAQM	CTDQ	85933	S OF C LAIF	0	12/31/2017	45,607.02	45,607.02	45,607.02
SPI	SCAQM	CTDQ	86695	S OF C LAIF	0	12/31/2017	49,487.01	49,487.01	49,487.01
SPI	SCAQM	CTDQ	87359	S OF C LAIF	0	12/31/2017	47,004.27	47,004.27	47,004.27
SPI	SCAQM	CTDQ	88084	S OF C LAIF	0	12/31/2017	38,018.48	38,018.48	38,018.48
SPI	SCAQM	CTDQ	88969	S OF C LAIF	0	12/31/2017	38,087.21	38,087.21	38,087.21
SPI	SCAQM	CTDQ	89871	S OF C LAIF	0	12/31/2017	37,344.89	37,344.89	37,344.89
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

Los Angeles County Treasurer
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For the Period: November 1, 2017 to November 30, 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	102142	S OF C LAIF	0	12/31/2017	53,353.16	53,353.16	53,353.16
SPI	SCAQM	CTDQ	102792	S OF C LAIF	0	12/31/2017	59,668.18	59,668.18	59,668.18
SPI	SCAQM	CTDQ	103648	S OF C LAIF	0	12/31/2017	66,991.29	66,991.29	66,991.29
SPI	SCAQM	CTDQ	104556	S OF C LAIF	0	12/31/2017	75,371.02	75,371.02	75,371.02
SPI	SCAQM	CTDQ	105233	S OF C LAIF	0	12/31/2017	90,898.26	90,898.26	90,898.26
SPI	SCAQM	CTDQ	105896	S OF C LAIF	0	12/31/2017	107,078.91	107,078.91	107,078.91
CTDQ Total							39,669,824.08	39,669,824.08	39,669,824.08
SCAQM Total							39,669,824.08	39,669,824.08	39,669,824.08
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,002,044.00
NCD1 Total							10,000,000.00	10,000,000.00	10,002,044.00
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	5,000,000.00	5,000,000.00	5,004,010.00
YANK3 Total							5,000,000.00	5,000,000.00	5,004,010.00
SCP61 Total							15,000,000.00	15,000,000.00	15,006,054.00
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,008,020.00
YANK3 Total							10,000,000.00	10,000,000.00	10,008,020.00
SCP66 Total							10,000,000.00	10,000,000.00	10,008,020.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,002,044.00
NCD1 Total							10,000,000.00	10,000,000.00	10,002,044.00
SCP6F Total							10,000,000.00	10,000,000.00	10,002,044.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,001,022.00
NCD1 Total							5,000,000.00	5,000,000.00	5,001,022.00
SCP6U Total							5,000,000.00	5,000,000.00	5,001,022.00
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,008,020.00
YANK3 Total							10,000,000.00	10,000,000.00	10,008,020.00
SCU5F Total							10,000,000.00	10,000,000.00	10,008,020.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2017	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2017	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2017	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2017	75,280.03	75,280.03	75,280.03

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
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

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

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2017	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2017	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2017	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2017	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2017	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2017	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2017	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2017	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2017	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2017	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2017	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2017	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2017	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2017	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2017	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2017	5,442.50	5,442.50	5,442.50
SPI	SLIM	CTDQ	104557	S OF C LAIF	0	12/31/2017	6,123.28	6,123.28	6,123.28
SPI	SLIM	CTDQ	105234	S OF C LAIF	0	12/31/2017	7,384.74	7,384.74	7,384.74
SPI	SLIM	CTDQ	105897	S OF C LAIF	0	12/31/2017	8,699.29	8,699.29	8,699.29
CTDQ Total							3,222,850.66	3,222,850.66	3,222,850.66
SLIM Total							3,222,850.66	3,222,850.66	3,222,850.66
SPI	WASIA	CTDQ	89873	S OF C LAIF	0	12/31/2017	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

Los Angeles County Treasurer
 Treasurer Portfolio Compared To Market Value
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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2017	73.97	73.97	73.97
SPI	WASIA	CTDQ	105235	S OF C LAIF	0	12/31/2017	89.21	89.21	89.21
SPI	WASIA	CTDQ	105898	S OF C LAIF	0	12/31/2017	105.09	105.09	105.09
			CTDQ Total				<u>38933.55</u>	<u>38933.55</u>	<u>38933.55</u>
			WASIA Total				<u>38933.55</u>	<u>38933.55</u>	<u>38933.55</u>
				SPI Total			<u>149,488,608.29</u>	<u>149,481,399.63</u>	<u>147,794,504.71</u>
				SPI Historical Total				<u>149,480,678.29</u>	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2017
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 11/30/2017
 TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	438,094.11
03/08/06	CCTSA TOBACCO BONDS 2006	38,382,927.24
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	765,990.15
12/21/11	LAC-CAL 2011 SERIES A	<u>1,919.34</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$39,588,972.65</u></u>

LOS ANGELES COUNTY TREASURER
 TRUSTEE & MANAGED FUNDS
 AS OF 11/30/2017
 TRUSTEE: U.S. BANK
 ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,006,422.84
06/26/14	COMMERCIAL PAPER 2014	3,988,681.64
04/13/16	COMMERCIAL PAPER 2016	3,562,599.61
02/09/93	DISNEY PROJECT 1993	7,381,023.68
03/21/12	DISNEY PROJECT, 2012	4,190,610.62
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	56,529,451.58
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>22,685,417.20</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$99,354,299.28</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	59,140,784.95
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	16,008,299.09
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	<u>3,908,417.34</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$79,057,501.38</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 11/30/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>300,829.13</u>
	TREASURER TOTAL	<u><u>\$300,829.13</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 11/30/17
 Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
<u>CORPORATE AND AGENCY ISSUED</u>						
FRCDQ2						
103278	ROYAL BANK OF CANADA NY FRCD	1.62	12/08/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.62	12/15/17	50,000,000.00	50,000,106.79	Cpn rate=Qtrly US\$LIBOR+30bp.
103397	WELLS FARGO BANK, NA FRCD	1.67	12/15/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+35bp.
103387	ROYAL BANK OF CANADA NY FRCD	1.62	12/19/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+30bp.
103437	ROYAL BANK OF CANADA NY FRCD	1.65	12/21/17	50,000,000.00	50,000,000.00	Cpn rate=Qtrly US\$LIBOR+32bp.
FRCDQ2 Totals				250,000,000.00	250,000,106.79	
CORPORATE AND AGENCY ISSUED TOTAL				250,000,000.00	250,000,106.79	
BAN						
104946	LACCAL BANS	1.64	06/30/19	5,000,000.00	5,000,000.00	6-month U.S. Treasury Bill + 50% at 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.
105895	LACCAL BANS	1.75	06/30/20	10,000,000.00	10,000,000.00	
BAN Totals				15,000,000.00	15,000,000.00	
LOS ANGELES COUNTY ISSUED TOTAL				15,000,000.00	15,000,000.00	
NTRD - PSI NON-TRADING Total				265,000,000.00	265,000,106.79	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 11/30/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

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

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 11/30/17
Attachment XIV

SECURITY TYPE	NON-TRADING			TRADING		
	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	3,100,010,359.80	40.13	DAYS	0.00	0.00	DAYS
EURO CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
BANKERS ACCEPTANCE	0.00	0.00	DAYS	0.00	0.00	DAYS
COMMERCIAL PAPER	7,870,224,027.49	28.53	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,763,671,175.55	191.60	DAYS	148,861,159.46	1,379.53	DAYS
AGENCIES	15,786,465,001.40	1,010.75	DAYS	0.00	0.00	DAYS
MUNICIPALS	15,000,000.00	821.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,960,919.46	413.73	DAYS	0.00	0.00	DAYS
REPURCHASE AGREEMENT	0.00	0.00	DAYS	0.00	0.00	DAYS
ASSET BACKED	0.00	0.00	DAYS	0.00	0.00	DAYS
OTHER	0.00	0.00	DAYS	0.00	0.00	DAYS
TOTAL	\$28,585,331,483.70	583.38	DAYS	\$148,861,159.46	1,379.53	DAYS

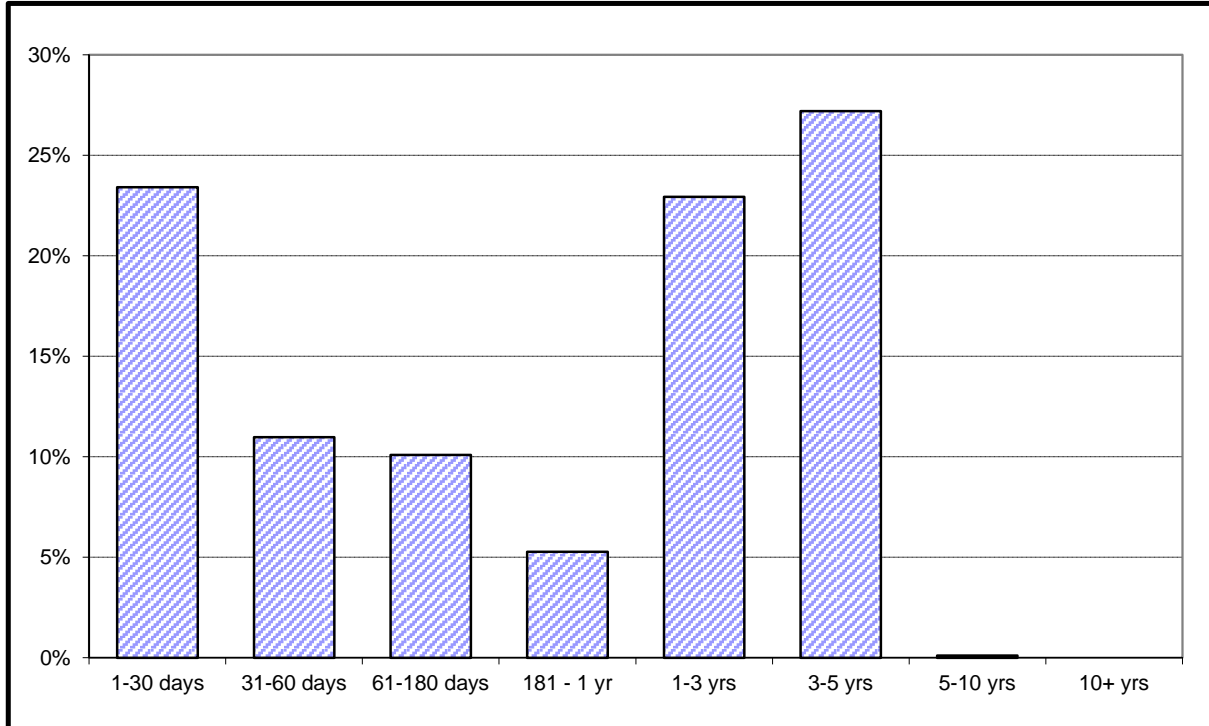
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/17
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	12/01/17 - 12/30/17	\$6,730,305,000.00	23.40	23.40	\$6,728,124,472.58	23.41	23.41
31 to 60 Days	12/31/17 - 01/29/18	\$3,155,087,000.00	10.97	34.37	\$3,151,717,442.16	10.97	34.38
61 to 90 Days	01/30/18 - 02/28/18	\$1,640,782,000.00	5.70	40.07	\$1,637,593,058.89	5.70	40.08
91 to 120 Days	03/01/18 - 03/30/18	\$729,817,000.00	2.54	42.61	\$727,936,064.96	2.53	42.61
121 to 180 Days	03/31/18 - 05/29/18	\$536,000,000.00	1.86	44.47	\$533,780,014.54	1.86	44.47
181 to 270 Days	05/30/18 - 08/27/18	\$197,600,000.00	0.69	45.16	\$197,516,511.13	0.69	45.16
271 to 365 Days	08/28/18 - 11/30/18	\$1,326,730,000.00	4.61	49.77	\$1,318,485,672.91	4.59	49.75
1 to 1.5 YEARS	12/01/18 - 05/31/19	\$1,963,865,000.00	6.83	56.60	\$1,963,708,812.03	6.83	56.58
1.5 to 2 YEARS	06/01/19 - 11/30/19	\$1,041,321,000.00	3.62	60.22	\$1,039,328,385.09	3.62	60.20
2 to 3 YEARS	11/30/19 - 11/30/20	\$3,585,915,000.00	12.47	72.69	\$3,584,751,313.56	12.48	72.68
3 to 4 YEARS	11/30/20 - 11/30/21	\$5,516,732,000.00	19.18	91.87	\$5,513,173,858.61	19.19	91.87
4 to 5 YEARS	11/30/21 - 11/30/22	\$2,302,575,000.00	8.01	99.88	\$2,302,180,205.50	8.01	99.88
5 to 10 YEARS	11/30/22 - 11/30/27	\$35,899,000.00	0.12	100.00	\$35,896,831.20	0.12	100.00
Portfolio Total:		\$28,762,628,000.00			\$28,734,192,643.16		
AVCCD							
4 to 5 YEARS	11/30/21 - 11/30/22	\$15,000,000.00	100.00	100.00	\$15,000,000.00	100.00	100.00
Portfolio Total:		\$15,000,000.00			\$15,000,000.00		
GF							
10 + YEARS	11/30/27-11/30/67	\$4,275,000.00	100.00	100.00	\$4,275,000.00	100.00	100.00
Portfolio Total:		\$4,275,000.00			\$4,275,000.00		
PHHPA							
10 + YEARS	11/30/27 - 11/30/67	\$32,176,000.00	100.00	100.00	\$32,169,011.29	100.00	100.00
Portfolio Total:		\$32,176,000.00			\$32,169,011.29		
SANIT							
1 to 30 Days	12/01/17 - 12/30/17	\$130,000.00	2.55	2.55	\$129,999.22	2.55	2.55
121 to 180 Days	03/31/18 - 05/29/18	\$476,000.00	9.32	11.87	\$476,000.00	9.32	11.87
3 to 4 YEARS	11/30/20 - 11/30/21	\$4,500,000.00	88.13	100.00	\$4,499,780.83	88.13	100.00
Portfolio Total:		\$5,106,000.00			\$5,105,780.05		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 11/30/17
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
1 to 30 Days	12/01/17 - 12/30/17	\$21,649.61	0.05	0.05	\$21,649.61	0.05	0.05
31 to 60 Days	12/31/17 - 01/29/18	\$39,648,174.47	99.95	100.00	\$39,648,174.47	99.95	100.00
Portfolio Total:		\$39,669,824.08			\$39,669,824.08		
SCP61							
1 to 30 Days	12/01/17 - 12/30/17	\$10,000,000.00	66.67	66.67	\$10,000,000.00	66.67	66.67
1.5 to 2 YEARS	06/01/19 - 11/30/19	\$5,000,000.00	33.33	100.00	\$5,000,000.00	33.33	100.00
Portfolio Total:		\$15,000,000.00			\$15,000,000.00		
SCP66							
1.5 to 2 YEARS	06/01/19 - 11/30/19	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SCP6F							
1 to 30 Days	12/01/17 - 12/30/17	\$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							
1 to 30 Days	12/01/17 - 12/30/17	\$5,000,000.00	100.00	100.00	\$5,000,000.00	100.00	100.00
Portfolio Total:		\$5,000,000.00			\$5,000,000.00		
SCU5F							
1.5 to 2 YEARS	06/01/19 - 11/30/19	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SLIM							
31 to 60 Days	12/31/17 - 01/29/18	\$3,222,850.66	100.00	100.00	\$3,222,850.66	100.00	100.00
Portfolio Total:		\$3,222,850.66			\$3,222,850.66		
WASIA							
31 to 60 Days	12/31/17 - 01/29/18	\$38,933.55	100.00	100.00	\$38,933.55	100.00	100.00
Portfolio Total:		\$38,933.55			\$38,933.55		

**COMPOSITION OF PSI PORTFOLIO BY MATURITY
AS OF NOVEMBER 2017
ATTACHMENT XVI**



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,728,124	23.41%
31 - 60 days	3,151,717	10.97%
61 - 180 days	2,899,309	10.09%
181 - 1 yr	1,516,002	5.28%
1 - 3 yrs	6,587,789	22.93%
3 - 5 yrs	7,815,354	27.20%
5 - 10 yrs	35,897	0.12%
10+ yrs	-	0.00%
	<u>\$ 28,734,193</u>	<u>100.00%</u>

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 11/30/17
ATTACHMENT XVII

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



POOLED MONEY INVESTMENT ACCOUNT

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

	October 2017	October 2016	Change
Average Daily Portfolio (\$)	70,683,057	66,701,931	+3,981,126
Accrued Earnings (\$)	68,601	37,067	+31,534
Effective Yield (%)	1.143	0.654	+0.489
Average Life-Month End (In Days)	184	163	+21
Total Security Transactions			
Amount (\$)	30,172,866	22,443,886	+7,728,980
Number	604	457	+147
Total Time Deposit Transactions			
Amount (\$)	3,247,500	3,241,000	+6,500
Number	107	129	-22
Average Workday Investment Activity (\$)	1,519,108	1,223,090	+296,018
Prescribed Demand Account Balances For Services (\$)	451,800	1,593,200	-1,141,400



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

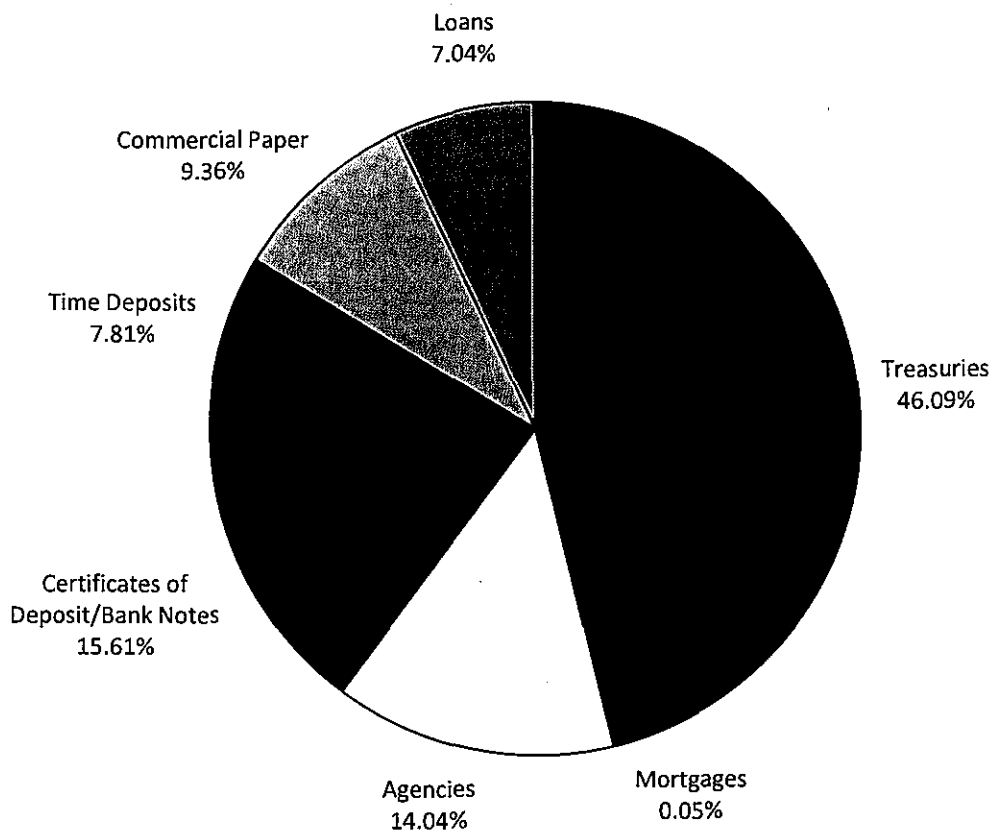
(Dollars In Thousands)

October 31, 2017

<u>TYPE OF SECURITY</u>	<u>AMOUNT (\$)</u>	<u>PERCENT OF PORTFOLIO</u>	<u>DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH</u>
Government			
Bills	14,571,617	20.14	+0.32
Bonds	0	0.00	0
Notes	18,775,856	25.95	-1.77
Strips	0	0.00	0
Total Government	33,347,473	46.09	-1.45
Agency Debentures	2,802,249	3.88	+0.16
Certificates of Deposit	10,800,000	14.92	-2.57
Bank Notes	500,000	0.69	-0.26
Repurchases	0	0.00	0
Agency Discount Notes	7,150,407	9.88	-3.21
Time Deposits	5,654,240	7.81	+0.20
GNMAs	0	0.00	0
Commercial Paper	6,775,843	9.36	+1.02
Remics	35,683	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	528,586	0.73	-0.21
GF Loans	4,567,900	6.31	+6.31
Other	200,000	0.28	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	72,362,381	100.00	

<u>INVESTMENT ACTIVITY</u>	<u>OCTOBER 2017</u>		<u>SEPTEMBER 2017</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	604	30,172,866	680	33,922,744
Other	12	1,181,667	34	1,105,710
Time Deposits	107	3,247,500	78	1,615,000
Total	723	34,602,033	792	36,643,454
PMIA Monthly Average Effective Yield (%)		1.143		1.111
Year to Date Yield Last Day of Month (%)		1.096		1.082

Pooled Money Investment Account Portfolio Composition \$72.4 billion 10/31/17



INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>a/</u> <u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY</u> <u>DATE</u>	<u>TRANS</u> <u>YIELD (%)</u>	<u>PAR (\$)</u> <u>(000)</u>	<u>DAYS</u> <u>HELD</u>	<u>AMOUNT</u> <u>EARNED (\$)</u>	<u>EFFECTIVE</u> <u>YIELD (%)</u>
10/02/17 REDEMPTIONS									
BN		BOFA	1.270	10/02/17	1.270	50,000	180	317,500.00	1.288
BN		BOFA	1.270	10/02/17	1.270	50,000	180	317,500.00	1.288
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
BN		BOFA	1.280	10/02/07	1.280	50,000	220	391,111.11	1.298
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.290	10/02/17	1.290	50,000	102	182,750.00	1.308
CD		CITIBANK	1.240	10/02/17	1.240	50,000	117	201,500.00	1.257
CD		CITIBANK	1.240	10/02/17	1.240	50,000	117	201,500.00	1.257
CD		US BANK	1.040	10/02/17	1.040	50,000	220	317,777.78	1.054
CD		US BANK	1.040	10/02/17	1.040	50,000	220	317,777.78	1.054
CP		BNP NY		10/02/17	1.170	50,000	38	61,750.00	1.188
CP		BNP NY		10/02/17	1.170	50,000	38	61,750.00	1.188
CP		TOYOTA		10/02/17	1.160	50,000	82	132,111.11	1.179
CP		TOYOTA		10/02/17	1.160	50,000	82	132,111.11	1.179
CP		LIBERTY		10/02/17	1.270	50,000	137	241,652.78	1.294
CP		LIBERTY		10/02/17	1.270	50,000	137	241,652.78	1.294
CP		JPM LLC		10/02/17	1.320	50,000	187	342,833.33	1.348
CP		JPM LLC		10/02/17	1.320	50,000	187	342,833.33	1.348
CP		JPM LLC		10/02/17	1.370	50,000	256	487,111.11	1.403
CP		JPM LLC		10/02/17	1.370	50,000	256	487,111.11	1.403
DN		FNMA		10/02/17	1.010	50,000	108	151,500.00	1.027
DN		FNMA		10/02/17	1.010	50,000	108	151,500.00	1.027
DN		FNMA		10/02/17	1.030	50,000	109	155,930.56	1.048
DN		FNMA		10/02/17	1.030	50,000	109	155,930.56	1.048
DN		FNMA		10/02/17	1.000	50,000	110	152,777.78	1.017
DN		FNMA		10/02/17	1.000	50,000	110	152,777.78	1.017
DN		FNMA		10/02/17	0.970	50,000	117	157,625.00	0.987
DN		FNMA		10/02/17	0.970	50,000	117	157,625.00	0.987
DN		IBRD		10/02/17	1.000	50,000	131	181,944.44	1.018
DN		IBRD		10/02/17	1.000	50,000	131	181,944.44	1.018
DN		FHLB		10/02/17	0.940	50,000	137	178,861.11	0.956
DN		FHLB		10/02/17	0.940	50,000	137	178,861.11	0.956
DN		FHLMC		10/02/17	0.880	50,000	179	218,777.78	0.896
DN		FHLMC		10/02/17	0.880	50,000	179	218,777.78	0.896
DN		FHLMC		10/02/17	0.870	50,000	189	228,375.00	0.886
DN		FHLMC		10/02/17	0.870	50,000	189	228,375.00	0.886
DN		FHLMC		10/02/17	0.890	50,000	193	238,569.44	0.907
DN		FHLMC		10/02/17	0.890	50,000	193	238,569.44	0.907
DN		FHLMC		10/02/17	0.905	50,000	201	252,645.83	0.922
DN		FHLMC		10/02/17	0.905	50,000	201	252,645.83	0.922
DN		FHLMC		10/02/17	0.700	50,000	256	248,888.89	0.713
DN		FHLMC		10/02/17	0.700	50,000	256	248,888.89	0.713
DN		FHLMC		10/02/17	0.620	50,000	277	238,527.78	0.632
DN		FHLMC		10/02/17	0.620	50,000	277	238,527.78	0.632

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/02/17 REDEMPTIONS (Continued)									
	DN	FHLB		10/02/17	0.680	50,000	277	261,611.11	0.693
	DN	FHLB		10/02/17	0.680	50,000	277	261,611.11	0.693
	YCD	SUMITOMO	1.160	10/02/17	1.160	50,000	18	29,000.00	1.176
	YCD	SUMITOMO	1.160	10/02/17	1.160	50,000	18	29,000.00	1.176
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000	38	60,694.44	1.166
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000	38	60,694.44	1.166
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000	39	63,375.00	1.186
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000	39	63,375.00	1.186
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000	40	67,222.22	1.227
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000	40	67,222.22	1.227
	YCD	NAT AUB	1.200	10/02/17	1.200	50,000	91	151,666.67	1.217
	YCD	NAT AUB	1.200	10/02/17	1.200	50,000	91	151,666.67	1.217
	YCD	MONTREAL	1.190	10/02/17	1.190	50,000	122	201,638.89	1.207
	YCD	MONTREAL	1.190	10/02/17	1.190	50,000	122	201,638.89	1.207
	YCD	CIBC	1.120	10/02/17	1.120	50,000	137	213,111.11	1.136
	YCD	CIBC	1.120	10/02/17	1.120	50,000	137	213,111.11	1.136
	YCD	TORONTO	1.200	10/02/17	1.200	50,000	179	298,333.33	1.217
	YCD	TORONTO	1.200	10/02/17	1.200	50,000	179	298,333.33	1.217
	YCD	NB CANADA	1.260	10/02/17	1.260	50,000	180	315,000.00	1.278
	YCD	NB CANADA	1.260	10/02/17	1.260	50,000	180	315,000.00	1.278
	YCD	SVENSKA	1.170	10/02/17	1.170	50,000	181	294,125.00	1.186
	YCD	SVENSKA	1.170	10/02/17	1.170	50,000	181	294,125.00	1.186

10/02/17 PURCHASES

	CP	JPM LLC		04/02/18	1.490	50,000			
	CP	JPM LLC		04/02/18	1.490	50,000			
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000			
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000			
	YCD	SE BANKEN	1.150	11/01/17	1.150	50,000			
	YCD	SE BANKEN	1.150	11/01/17	1.150	50,000			
	YCD	NORINCHUK	1.200	11/01/17	1.200	50,000			
	YCD	NORINCHUK	1.200	11/01/17	1.200	50,000			
	YCD	BNP	1.180	11/02/17	1.180	50,000			
	YCD	BNP	1.180	11/02/17	1.180	50,000			

10/03/17 REDEMPTIONS

	CP	TOKYO NY		10/03/17	1.200	50,000	15	25,000.00	1.217
	CP	TOKYO NY		10/03/17	1.200	50,000	15	25,000.00	1.217
	CP	BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
	CP	BNP NY		10/03/17	1.170	50,000	19	30,875.00	1.187
	CP	TOKYO NY		10/03/17	1.220	50,000	27	45,750.00	1.238
	CP	TOKYO NY		10/03/17	1.220	50,000	27	45,750.00	1.238
	CP	TOKYO NY		10/03/17	1.230	50,000	36	61,500.00	1.249
	CP	TOKYO NY		10/03/17	1.230	50,000	36	61,500.00	1.249

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/03/17 REDEMPTIONS (Continued)									
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000	36	60,500.00	1.227
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000	36	60,500.00	1.227
10/03/17 PURCHASES									
	CP	RABO NY		10/18/17	1.180	50,000			
	CP	RABO NY		10/18/17	1.180	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
	TR	NOTE	1.375	09/30/19	1.475	50,000			
10/04/17 NO REDEMPTIONS									
10/04/17 PURCHASES									
	CP	TOKYO NY		10/20/17	1.200	50,000			
	CP	TOKYO NY		10/20/17	1.200	50,000			
	CP	RABO NY		10/24/17	1.190	50,000			
	CP	RABO NY		10/24/17	1.190	50,000			
	CP	GE CO		12/01/17	1.190	50,000			
	CP	GE CO		12/01/17	1.190	50,000			
	YCD	DNB	1.170	11/01/17	1.170	50,000			
	YCD	DNB	1.170	11/01/17	1.170	50,000			
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000			
	YCD	MONTREAL	1.230	11/06/17	1.230	50,000			
10/05/17 NO REDEMPTIONS									
10/05/17 PURCHASES									
	CP	RABO NY		10/18/17	1.180	50,000			
10/06/17 REDEMPTIONS									
	CP	TOKYO NY		10/06/17	1.180	50,000	10	16,388.89	1.197
	CP	TOKYO NY		10/06/17	1.180	50,000	10	16,388.89	1.197
	CP	TOKYO NY		10/06/17	1.190	50,000	11	18,180.56	1.207
	CP	TOKYO NY		10/06/17	1.190	50,000	11	18,180.56	1.207
	YCD	LLOYDS	1.280	10/06/17	1.280	50,000	93	165,333.33	1.298
	YCD	LLOYDS	1.280	10/06/17	1.280	50,000	93	165,333.33	1.298
10/06/17 PURCHASES									
	CP	RABO NY		10/30/17	1.190	50,000			
	CP	RABO NY		10/30/17	1.190	50,000			
	CP	GE GO		12/04/17	1.180	50,000			
	CP	GE GO		12/04/17	1.180	50,000			

INVESTMENT TRANSACTIONS

^{a/} DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/06/17 PURCHASES (Continued)									
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000			
	YCD	TOKYO-MIT	1.210	11/08/17	1.210	50,000			
10/09/17 NO REDEMPTIONS									
10/09/17 NO PURCHASES									
10/10/17 REDEMPTIONS									
	CD	BOFA	1.290	10/10/17	1.290	50,000	182	326,083.33	1.308
	CD	BOFA	1.290	10/10/17	1.290	50,000	182	326,083.33	1.308
	CP	TOKYO NY		10/10/17	1.210	50,000	21	35,291.67	1.228
	CP	TOKYO NY		10/10/17	1.210	50,000	21	35,291.67	1.228
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	TOKYO NY		10/10/17	1.230	50,000	41	70,041.67	1.249
	CP	JPM LLC		10/10/17	1.290	50,000	120	215,000.00	1.314
	CP	JPM LLC		10/10/17	1.290	50,000	120	215,000.00	1.314
	YCD	TORONTO	1.180	10/10/17	1.180	50,000	34	55,722.22	1.196
	YCD	TORONTO	1.180	10/10/17	1.180	50,000	34	55,722.22	1.196
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000	40	68,888.89	1.257
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000	40	68,888.89	1.257
	YCD	NORINCHUK	1.240	10/10/17	1.240	50,000	74	127,444.44	1.257
	YCD	NORINCHUK	1.240	10/10/17	1.240	50,000	74	127,444.44	1.257
	YCD	NAT AUB	1.220	10/10/17	1.220	50,000	96	162,666.67	1.237
	YCD	NAT AUB	1.220	10/10/17	1.220	50,000	96	162,666.67	1.237
10/10/17 PURCHASES									
	CP	TOKYO NY		10/24/17	1.200	50,000			
	CP	TOKYO NY		10/24/17	1.200	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	SOC GEN NY		10/31/17	1.190	50,000			
	CP	GE CO		11/01/17	1.070	50,000			
	CP	GE CO		11/01/17	1.070	50,000			
10/11/17 NO REDEMPTIONS									
10/11/17 PURCHASES									
	CP	RABO NY		10/13/17	1.160	50,000			
	CP	RABO NY		10/13/17	1.160	50,000			
	CP	RABO NY		10/27/17	1.180	50,000			
	CP	RABO NY		10/27/17	1.180	50,000			
	CP	GE CTS		12/22/17	1.210	50,000			
	CP	GE CTS		12/22/17	1.210	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/11/17 PURCHASES (Continued)									
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	TORONTO	1.300	01/02/18	1.300	50,000			
	YCD	TORONTO	1.300	01/02/18	1.300	50,000			
10/12/17 REDEMPTIONS									
	TR	BILL		10/12/17	0.640	50,000	349	310,222.22	0.653
	TR	BILL		10/12/17	0.640	50,000	349	310,222.22	0.653
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.633	50,000	356	312,736.11	0.645
	TR	BILL		10/12/17	0.671	50,000	364	339,227.78	0.685
	TR	BILL		10/12/17	0.671	50,000	364	339,227.78	0.685
	TR	BILL		10/12/17	0.683	50,000	364	345,041.67	0.697
	TR	BILL		10/12/17	0.683	50,000	364	345,041.67	0.697
10/12/17 PURCHASES									
	BN	BOFA	1.470	04/02/18	1.470	50,000			
	BN	BOFA	1.470	04/02/18	1.470	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	TOKYO NY		11/08/17	1.220	50,000			
	CP	TOKYO NY		11/08/17	1.220	50,000			
	CP	GE CO		12/08/17	1.180	50,000			
	CP	GE CO		12/08/17	1.180	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	TOYOTA		12/22/17	1.220	50,000			
	CP	OLD LINE		01/16/18	1.320	50,000			
	CP	JPM LLC		06/29/18	1.580	50,000			
	CP	JPM LLC		06/29/18	1.580	50,000			
	DEB	FHLB	0.875	10/01/18	1.379	50,000			
	DEB	FHLB	0.875	10/01/18	1.379	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	TR	BILL		10/11/18	1.356	50,000			
	TR	BILL		10/11/18	1.356	50,000			
	TR	BILL		10/11/18	1.365	50,000			
	TR	BILL		10/11/18	1.365	50,000			
	TR	BILL		10/11/18	1.366	50,000			
	TR	BILL		10/11/18	1.366	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/12/17 PURCHASES (Continued)									
	TR	NOTE	1.375	09/30/19	1.508	50,000			
	TR	NOTE	1.375	09/30/19	1.508	50,000			
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000			
	YCD	BARCLAYS	1.230	12/04/17	1.230	50,000			
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000			
	YCD	SVENSKA	1.290	01/16/18	1.290	50,000			
10/13/17 REDEMPTIONS									
	CP	RABO NY		10/13/17	1.160	50,000	2	3,222.22	1.176
	CP	RABO NY		10/13/17	1.160	50,000	2	3,222.22	1.176
	CP	BNP NY		10/13/17	1.170	50,000	23	37,375.00	1.187
	CP	BNP NY		10/13/17	1.170	50,000	23	37,375.00	1.187
	CP	LIBERTY		10/13/17	1.300	50,000	95	171,527.78	1.323
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000	37	62,180.56	1.227
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000	37	62,180.56	1.227
	YCD	DNB	1.190	10/13/17	1.190	50,000	44	72,722.22	1.207
	YCD	DNB	1.190	10/13/17	1.190	50,000	44	72,722.22	1.207
	YCD	TORONTO	1.180	10/13/17	1.180	50,000	46	75,388.89	1.196
	YCD	TORONTO	1.180	10/13/17	1.180	50,000	46	75,388.89	1.196
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000	73	126,736.11	1.267
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000	73	126,736.11	1.267
10/13/17 PURCHASES									
	CP	BNP NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/31/17	1.190	50,000			
	CP	RABO NY		10/31/17	1.190	50,000			
	CP	TOKYO NY		11/01/17	1.210	50,000			
	CP	TOKYO NY		11/01/17	1.210	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	MIZUHO NY		01/16/18	1.340	50,000			
	CP	MIZUHO NY		01/16/18	1.340	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
10/16/17 REDEMPTIONS									
	CP	TOKYO NY		10/16/17	1.210	50,000	24	40,333.33	1.228
	CP	TOKYO NY		10/16/17	1.210	50,000	24	40,333.33	1.228
	CP	BNP NY		10/16/17	1.170	50,000	25	40,625.00	1.187
	CP	TOKYO NY		10/16/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		10/16/17	1.210	50,000	25	42,013.89	1.228
	CP	BNP NY		10/16/17	1.170	50,000	28	45,500.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	28	45,500.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	31	50,375.00	1.187
	CP	BNP NY		10/16/17	1.170	50,000	31	50,375.00	1.187

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/16/17 REDEMPTIONS (Continued)									
CP		TOKYO NY		10/16/17	1.230	50,000	31	52,958.33	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	31	52,958.33	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	32	54,666.67	1.248
CP		TOKYO NY		10/16/17	1.230	50,000	32	54,666.67	1.248
CP		BNP NY		10/16/17	1.170	50,000	38	61,750.00	1.188
CP		BNP NY		10/16/17	1.170	50,000	38	61,750.00	1.188
DN		FHLB		10/16/17	0.960	50,000	18	24,000.00	0.974
DN		IBRD		10/16/17	1.030	50,000	25	35,763.89	1.045
DN		IBRD		10/16/17	1.030	50,000	25	35,763.89	1.045
DN		IBRD		10/16/17	1.030	50,000	31	44,347.22	1.045
DN		IBRD		10/16/17	1.030	50,000	31	44,347.22	1.045
DN		IBRD		10/16/17	1.030	50,000	32	45,777.78	1.045
DN		IBRD		10/16/17	1.030	50,000	32	45,777.78	1.045
DN		FNMA		10/16/17	0.960	50,000	34	45,333.33	0.974
DN		FNMA		10/16/17	0.960	50,000	34	45,333.33	0.974
DN		FHLB		10/16/17	1.005	50,000	34	47,458.33	1.020
DN		FHLB		10/16/17	1.005	50,000	34	47,458.33	1.020
DN		IBRD		10/16/17	1.030	50,000	34	48,638.89	1.045
DN		IBRD		10/16/17	1.030	50,000	34	48,638.89	1.045
DN		FNMA		10/16/17	0.960	50,000	35	46,666.67	0.974
DN		FNMA		10/16/17	0.960	50,000	35	46,666.67	0.974
DN		FHLB		10/16/17	1.005	50,000	38	53,041.67	1.020
DN		FHLB		10/16/17	1.005	50,000	38	53,041.67	1.020
DN		IBRD		10/16/17	1.020	50,000	38	53,833.33	1.035
DN		IBRD		10/16/17	1.020	50,000	38	53,833.33	1.035
YCD		BNP	1.160	10/16/17	1.160	50,000	19	30,611.11	1.176
YCD		BNP	1.160	10/16/17	1.160	50,000	19	30,611.11	1.176
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000	19	31,138.89	1.196
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000	19	31,138.89	1.196
YCD		MONTREAL	1.050	10/16/17	1.050	50,000	25	36,458.33	1.065
YCD		MONTREAL	1.050	10/16/17	1.050	50,000	25	36,458.33	1.065
YCD		CR AG CIB	1.180	10/16/17	1.180	50,000	28	45,888.89	1.196
YCD		CR AG CIB	1.180	10/16/17	1.180	50,000	28	45,888.89	1.196
YCD		DNB	1.170	10/16/17	1.170	50,000	31	50,375.00	1.186
YCD		DNB	1.170	10/16/17	1.170	50,000	31	50,375.00	1.186
YCD		TORONTO	1.180	10/16/17	1.180	50,000	31	50,805.56	1.196
YCD		TORONTO	1.180	10/16/17	1.180	50,000	31	50,805.56	1.196
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000	32	53,333.33	1.217
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000	32	53,333.33	1.217
YCD		SUMITOMO	1.200	10/16/17	1.200	50,000	35	58,333.33	1.217
YCD		SUMITOMO	1.200	10/16/17	1.200	50,000	35	58,333.33	1.217

10/16/17 PURCHASES

CD		FIRST REP	1.23	12/01/17	1.230	50,000			
CP		SOC GEN NY		10/19/17	1.160	50,000			
CP		SOC GEN NY		10/19/17	1.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/16/17 PURCHASES (Continued)									
	CP	RABO NY		10/20/17	1.160	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	BNP NY		10/31/17	1.170	50,000			
	CP	NISSAN		12/01/17	1.190	50,000			
	CP	NISSAN		12/01/17	1.190	50,000			
	CP	GOTHAM		12/22/17	1.260	50,000			
	CP	THUNDER		01/16/18	1.320	50,000			
	CP	TOKYO NY		01/16/18	1.350	50,000			
	CP	TOKYO NY		01/16/18	1.350	50,000			
	CP	OLD LINE		01/29/18	1.330	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000			
	YCD	MONTREAL	1.340	01/16/18	1.340	50,000			
	YCD	TORONTO	1.340	01/16/18	1.340	50,000			
	YCD	TORONTO	1.340	01/16/18	1.340	50,000			
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000			
	YCD	NB CANADA	1.340	01/29/18	1.340	50,000			

10/17/17 NO REDEMPTIONS

10/17/17 PURCHASES

	CP	RABO NY		10/23/17	1.180	50,000			
	CP	RABO NY		10/24/17	1.180	50,000			
	CP	RABO NY		10/24/17	1.180	50,000			
	CP	SOC GEN NY		10/31/17	1.180	50,000			
	CP	SOC GEN NY		10/31/17	1.180	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	CP	TOKYO NY		10/31/17	1.200	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	DN	FHLB		04/02/18	1.150	50,000			
	TR	BILL		10/11/18	1.376	50,000			
	TR	BILL		10/11/18	1.376	50,000			
	TR	BILL		10/11/18	1.378	50,000			
	TR	BILL		10/11/18	1.378	50,000			
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000			
	YCD	CR AG CIB	1.270	01/16/18	1.270	50,000			
	YCD	MIZUHO	1.350	01/16/18	1.350	50,000			
	YCD	MIZUHO	1.350	01/16/18	1.350	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/18/17 REDEMPTIONS									
	CP	RABO NY		10/18/17	1.180	50,000	13	21,305.56	1.197
	CP	RABO NY		10/18/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		10/18/17	1.180	50,000	15	24,583.33	1.197
	CP	BNP NY		10/18/17	1.150	50,000	22	35,138.89	1.167
	CP	BNP NY		10/18/17	1.150	50,000	22	35,138.89	1.167
	CP	TOYOTA		10/18/17	1.130	50,000	23	36,097.22	1.147
	CP	TOYOTA		10/18/17	1.130	50,000	23	36,097.22	1.147
	DN	FHLB		10/18/17	0.920	50,000	181	231,277.78	0.937
	DN	FHLB		10/18/17	0.920	50,000	181	231,277.78	0.937
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000	16	25,333.33	1.156
	YCD	SUMITOMO	1.140	10/18/17	1.140	50,000	16	25,333.33	1.156
	YCD	BNP	1.170	10/18/07	1.170	50,000	27	43,875.00	1.186
	YCD	BNP	1.170	10/18/07	1.170	50,000	27	43,875.00	1.186
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000	35	58,333.33	1.217
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000	35	58,333.33	1.217
	YCD	BNP	1.170	10/18/17	1.170	50,000	43	69,875.00	1.186
	YCD	BNP	1.170	10/18/17	1.170	50,000	43	69,875.00	1.186
10/18/17 PURCHASES									
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	BNP NY		11/06/17	1.170	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	CP	GE CO		12/04/17	1.180	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
	DN	IBRD		01/29/18	1.120	50,000			
10/19/17 REDEMPTIONS									
	CP	SOC GEN NY		10/19/17	1.160	50,000			
	CP	SOC GEN NY		10/19/17	1.160	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
	CP	RABO NY		10/19/17	1.180	50,000			
10/19/17 PURCHASES									
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	RABO NY		10/24/17	1.170	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	BNP NY		11/08/17	1.170	50,000			
	CP	BNP NY		11/08/17	1.170	50,000			
	TR	BILL		03/22/18	1.165	50,000			
	TR	BILL		03/22/18	1.165	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/19/17 PURCHASES (Continued)									
	YCD	DNB	1.170	11/08/17	1.170	50,000			
	YCD	DNB	1.170	11/08/17	1.170	50,000			
	YCD	TORONTO	1.240	12/01/17	1.240	50,000			
	YCD	TORONTO	1.240	12/01/17	1.240	50,000			
10/20/17 REDEMPTIONS									
	CP	RABO NY		10/20/17	1.160	50,000	4	6,444.44	1.176
	CP	TOKYO NY		10/20/17	1.200	50,000	16	26,666.67	1.217
	CP	TOKYO NY		10/20/17	1.200	50,000	16	26,666.67	1.217
	CP	BNP NY		10/20/17	1.150	50,000	25	39,930.56	1.167
	CP	BNP NY		10/20/17	1.150	50,000	25	39,930.56	1.167
	CP	TOKYO NY		10/20/17	1.230	50,000	30	51,250.00	1.248
	CP	TOKYO NY		10/20/17	1.230	50,000	30	51,250.00	1.248
10/20/17 NO PURCHASES									
10/23/17 REDEMPTIONS									
	CP	RABO NY		10/23/17	1.180	50,000	6	9,833.33	1.197
	CP	BNP NY		10/23/17	1.170	50,000	41	66,625.00	1.188
	CP	BNP NY		10/23/17	1.170	50,000	41	66,625.00	1.188
	CP	JPM LLC		10/23/17	1.170	50,000	151	245,375.00	1.192
	CP	JPM LLC		10/23/17	1.170	50,000	151	245,375.00	1.192
	YCD	SWEDBANK	1.160	10/23/17	1.160	50,000	31	49,944.44	1.176
	YCD	SWEDBANK	1.160	10/23/17	1.160	50,000	31	49,944.44	1.176
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000	40	65,555.56	1.196
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000	40	65,555.56	1.196
	YCD	ANZ	1.050	10/23/17	1.050	50,000	181	263,958.33	1.065
	YCD	ANZ	1.050	10/23/17	1.050	50,000	181	263,958.33	1.065
10/23/17 PURCHASES									
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/06/17	1.170	50,000			
10/24/17 SALES									
	TR	NOTE	0.750	12/31/17		50,000	102	158,627.72	1.140
	TR	NOTE	0.750	12/31/17		50,000	102	158,627.72	1.140
	TR	NOTE	0.750	12/31/17		50,000	102	160,580.84	1.154
	TR	NOTE	0.750	12/31/17		50,000	102	160,580.84	1.154
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995
	TR	NOTE	1.000	12/31/17		50,000	657	893,507.57	0.995

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/24/17 REDEMPTIONS									
	CP	RABO NY		10/24/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		10/24/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		10/24/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		10/24/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/24/17	1.180	50,000	7	11,472.22	1.197
	CP	BNP NY		10/24/17	1.170	50,000	11	17,875.00	1.187
	CP	TOKYO NY		10/24/17	1.200	50,000	14	23,333.33	1.217
	CP	TOKYO NY		10/24/17	1.200	50,000	14	23,333.33	1.217
	CP	RABO NY		10/24/17	1.190	50,000	20	33,055.56	1.207
	CP	RABO NY		10/24/17	1.190	50,000	20	33,055.56	1.207

10/24/17 PURCHASES

	CP	RABO NY		10/31/17	1.180	50,000			
	CP	RABO NY		10/31/17	1.180	50,000			
	CP	RABO NY		10/31/17	1.180	50,000			
	CP	RABO NY		10/31/17	1.180	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	TOKYO NY		11/06/17	1.200	50,000			
	CP	NISSAN		12/08/17	1.210	50,000			
	CP	TOYOTA		12/12/17	1.200	50,000			
	CP	TOYOTA		12/12/17	1.200	50,000			
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000			
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000			
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000			
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000			
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	BNP	1.170	11/01/17	1.170	50,000			
	YCD	SWEDBANK	1.160	11/08/17	1.160	50,000			
	YCD	SWEDBANK	1.160	11/08/17	1.160	50,000			
	YCD	SOC GEN	1.270	12/01/17	1.270	50,000			
	YCD	SOC GEN	1.270	12/01/17	1.270	50,000			
	YCD	TORONTO	1.365	01/29/18	1.365	50,000			
	YCD	TORONTO	1.365	01/29/18	1.365	50,000			

10/25/17 NO REDEMPTIONS

10/25/17 PURCHASES

	CP	SOC GEN NY		10/31/17	1.160	50,000			
	CP	SOC GEN NY		10/31/17	1.160	50,000			
	CP	CR AG NY		11/06/17	1.160	50,000			
	CP	CR AG NY		11/06/17	1.160	50,000			
	CP	COCA COLA		12/22/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/08/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/08/17	1.170	50,000			
	YCD	BARCLAYS	1.200	12/01/17	1.200	50,000			
	YCD	BARCLAYS	1.200	12/01/17	1.200	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/26/17 REDEMPTIONS									
	DEB	FHLB	0.625	10/26/17	0.721	50,000	748	737,006.94	0.723
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	177	234,770.83	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
	TR	BILL		10/26/17	0.955	50,000	181	240,076.39	0.973
10/26/17 PURCHASES									
	CD	FIRST REP	1.320	12/22/17	1.320	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	SOC GEN NY		12/01/17	1.300	50,000			
	CP	TOKYO NY		12/04/17	1.250	50,000			
	CP	TOKYO NY		12/04/17	1.250	50,000			
	CP	MIZUHO NY		01/29/18	1.350	50,000			
	CP	MIZUHO NY		01/29/18	1.350	50,000			
	CP	COCA COLA		03/23/18	1.350	50,000			
	CP	JPM LLC		06/29/18	1.620	50,000			
	CP	JPM LLC		06/29/18	1.620	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FHLB		02/14/18	1.125	50,000			
	DN	FNMA		02/14/18	1.125	50,000			
	DN	FNMA		02/14/18	1.125	50,000			
	DN	FHLMC		03/30/18	1.180	50,000			
	DN	FHLMC		03/30/18	1.180	50,000			
	DN	FHLMC		08/01/18	1.310	50,000			
	DN	FHLMC		08/01/18	1.310	50,000			
	DN	FHLMC		10/01/18	1.355	50,000			
	DN	FHLMC		10/01/18	1.355	50,000			
	TR	BILL		03/22/18	1.171	50,000			
	TR	BILL		03/22/18	1.171	50,000			
	TR	BILL		03/22/18	1.173	50,000			
	TR	BILL		03/22/18	1.173	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	TR	NOTE	1.625	10/15/20	1.731	50,000			
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000			
	YCD	BARCLAYS	1.210	12/08/17	1.210	50,000			
	YCD	LLOYDS	1.490	04/02/18	1.490	50,000			
	YCD	LLOYDS	1.490	04/02/18	1.490	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/26/17 PURCHASES (Continued)									
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000			
	YCD	RABOBANK	1.500	04/02/18	1.500	50,000			
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000			
	YCD	SVENSKA	1.720	10/29/18	1.720	50,000			
10/27/17 REDEMPTIONS									
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	MUFG UNION	1.220	10/27/17	1.220	50,000	129	218,583.33	1.237
	CD	BOWEST	1.500	10/27/17	1.500	50,000	204	425,000.00	1.521
	CD	BOWEST	1.500	10/27/17	1.500	50,000	204	425,000.00	1.521
	CP	RABO NY		10/27/17	1.180	50,000	16	26,222.22	1.197
	CP	RABO NY		10/27/17	1.180	50,000	16	26,222.22	1.197
	CP	PEPSICO		10/27/17	1.100	50,000	45	68,750.00	1.117
	CP	PEPSICO		10/27/17	1.100	50,000	45	68,750.00	1.117
	CP	SCOTIA NY		10/27/17	1.300	50,000	102	184,166.67	1.323
	CP	SCOTIA NY		10/27/17	1.300	50,000	102	184,166.67	1.323
	CP	GE CTS		10/27/17	1.070	50,000	162	240,750.00	1.090
	CP	JPM LLC		10/27/17	1.290	50,000	184	329,666.67	1.317
	CP	JPM LLC		10/27/17	1.290	50,000	184	329,666.67	1.317
	CP	TOYOTA		10/27/17	1.180	50,000	190	311,388.89	1.204
	CP	TOYOTA		10/27/17	1.180	50,000	190	311,388.89	1.204
	CP	SCOTIA NY		10/27/17	1.220	50,000	191	323,638.89	1.245
	CP	SCOTIA NY		10/27/17	1.220	50,000	191	323,638.89	1.245
	CP	JPM LLC		10/27/17	1.340	50,000	206	383,388.89	1.369
	CP	JPM LLC		10/27/17	1.340	50,000	206	383,388.89	1.369
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FHLB		10/27/17	1.080	50,000	119	178,500.00	1.099
	DN	FNMA		10/27/17	1.020	50,000	122	172,833.33	1.038
	DN	FNMA		10/27/17	1.020	50,000	122	172,833.33	1.038
	DN	FHLB		10/27/17	1.030	50,000	122	174,527.78	1.048
	DN	FHLB		10/27/17	1.030	50,000	122	174,527.78	1.048
	DN	FNMA		10/27/17	1.010	50,000	123	172,541.67	1.028
	DN	FNMA		10/27/17	1.010	50,000	123	172,541.67	1.028
	DN	FHLB		10/27/17	1.030	50,000	134	191,694.44	1.048
	DN	FHLB		10/27/17	1.030	50,000	134	191,694.44	1.048
	DN	IBRD		10/27/17	1.000	50,000	154	213,888.89	1.018
	DN	IBRD		10/27/17	1.000	50,000	154	213,888.89	1.018
	DN	FHLB		10/27/17	0.960	50,000	155	206,666.67	0.977
	DN	FHLB		10/27/17	0.960	50,000	155	206,666.67	0.977
	DN	IBRD		10/27/17	0.970	50,000	190	255,972.22	0.989
	DN	IBRD		10/27/17	0.970	50,000	190	255,972.22	0.989

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/27/17 REDEMPTIONS (Continued)									
DN		FHLMC		10/27/17	0.890	50,000	191	236,097.22	0.907
DN		FHLMC		10/27/17	0.890	50,000	191	236,097.22	0.907
DN		FHLMC		10/27/17	0.890	50,000	192	237,333.33	0.907
DN		FHLMC		10/27/17	0.890	50,000	192	237,333.33	0.907
DN		IBRD		10/27/17	0.970	50,000	192	258,666.67	0.989
DN		IBRD		10/27/17	0.970	50,000	192	258,666.67	0.989
DN		IBRD		10/27/17	0.970	50,000	193	260,013.89	0.989
DN		IBRD		10/27/17	0.970	50,000	193	260,013.89	0.989
YCD		SUMITOMO	1.200	10/27/17	1.200	50,000	31	51,666.67	1.217
YCD		SUMITOMO	1.200	10/27/17	1.200	50,000	31	51,666.67	1.217
YCD		SE BANKEN	1.150	10/27/17	1.150	50,000	32	51,111.11	1.166
YCD		SE BANKEN	1.150	10/27/17	1.150	50,000	32	51,111.11	1.166
YCD		SWEDBANK	1.230	10/27/17	1.230	50,000	92	157,166.67	1.247
YCD		SWEDBANK	1.230	10/27/17	1.230	50,000	92	157,166.67	1.247
YCD		DNB	1.230	10/27/17	1.230	50,000	98	167,416.67	1.247
YCD		DNB	1.230	10/27/17	1.230	50,000	98	167,416.67	1.247
YCD		CR AG CIB	1.290	10/27/17	1.290	50,000	102	182,750.00	1.308
YCD		CR AG CIB	1.290	10/27/17	1.290	50,000	102	182,750.00	1.308
YCD		BNP	1.300	10/27/17	1.300	50,000	133	240,138.89	1.318
YCD		BNP	1.300	10/27/17	1.300	50,000	133	240,138.89	1.318
YCD		SE BANKEN	1.140	10/27/17	1.140	50,000	182	288,166.67	1.156
YCD		SE BANKEN	1.140	10/27/17	1.140	50,000	182	288,166.67	1.156
YCD		RB CANADA	1.200	10/27/17	1.200	50,000	183	305,000.00	1.217
YCD		RB CANADA	1.200	10/27/17	1.200	50,000	183	305,000.00	1.217
YCD		NORDEA AB	1.190	10/27/17	1.190	50,000	186	307,416.67	1.207
YCD		NORDEA AB	1.190	10/27/17	1.190	50,000	186	307,416.67	1.207
YCD		CB AUS	1.140	10/27/17	1.140	50,000	190	300,833.33	1.156
YCD		CB AUS	1.140	10/27/17	1.140	50,000	190	300,833.33	1.156
YCD		NAT AUB	1.140	10/27/17	1.140	50,000	190	300,833.33	1.156
YCD		NAT AUB	1.140	10/27/17	1.140	50,000	190	300,833.33	1.156
YCD		RABOBANK	1.190	10/27/17	1.190	50,000	191	315,680.56	1.207
YCD		RABOBANK	1.190	10/27/17	1.190	50,000	191	315,680.56	1.207
YCD		RABOBANK	1.210	10/27/17	1.210	50,000	200	336,111.11	1.227
YCD		RABOBANK	1.210	10/27/17	1.210	50,000	200	336,111.11	1.227
YCD		NB CANADA	1.270	10/27/17	1.270	50,000	204	359,833.33	1.288
YCD		NB CANADA	1.270	10/27/17	1.270	50,000	204	359,833.33	1.288

10/27/17 PURCHASES

CP		CR AG NY		11/02/17	1.160	50,000			
CP		CR AG NY		11/02/17	1.160	50,000			
CP		BNP NY		11/15/17	1.170	50,000			
CP		BNP NY		11/15/17	1.170	50,000			
CP		GOTHAM		12/08/17	1.250	50,000			
CP		GOTHAM		12/08/17	1.250	50,000			
CP		CRC		02/05/18	1.380	50,000			
CP		CRC		02/05/18	1.380	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/27/17 PURCHASES (Continued)									
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000			
	YCD	NORDEA AB	1.160	11/08/17	1.160	50,000			
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000			
	YCD	SE BANKEN	1.160	12/04/17	1.160	50,000			
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000			
	YCD	TOKYO-MIT	1.350	01/29/18	1.350	50,000			
10/30/17 REDEMPTIONS									
	CP	RABO NY		10/30/17	1.190	50,000	24	39,666.67	1.207
	CP	RABO NY		10/30/17	1.190	50,000	24	39,666.67	1.207
10/30/17 PURCHASES									
	CP	MIZUHO NY		11/28/17	1.210	50,000			
	CP	MIZUHO NY		11/28/17	1.210	50,000			
	CP	LIBERTY		01/26/18	1.380	50,000			
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000			
	YCD	SWEDBANK	1.160	11/06/17	1.160	50,000			
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000			
	YCD	SUMITOMO	1.170	11/15/17	1.170	50,000			
10/31/17 REDEMPTIONS									
	CP	SOC GEN NY		10/31/17	1.160	50,000	6	9,666.67	1.176
	CP	SOC GEN NY		10/31/17	1.160	50,000	6	9,666.67	1.176
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	RABO NY		10/31/17	1.180	50,000	7	11,472.22	1.197
	CP	SOC GEN NY		10/31/17	1.180	50,000	14	22,944.44	1.197
	CP	SOC GEN NY		10/31/17	1.180	50,000	14	22,944.44	1.197
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	TOKYO NY		10/31/17	1.200	50,000	14	23,333.33	1.217
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	BNP NY		10/31/17	1.170	50,000	15	24,375.00	1.187
	CP	RABO NY		10/31/17	1.190	50,000	18	29,750.00	1.207
	CP	RABO NY		10/31/17	1.190	50,000	18	29,750.00	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	CP	SOC GEN NY		10/31/17	1.190	50,000	21	34,708.33	1.207
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700
	TR	NOTE	0.750	10/31/17	0.701	50,000	411	394,531.25	0.700

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
10/31/17 REDEMPTIONS (Continued)									
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
	YCD	MONTREAL	1.170	10/31/17	1.170	50,000	7	11,375.00	1.186
10/31/17 PURCHASES									
	CP	BNP NY		11/02/17	1.100	50,000			
	CP	BNP NY		11/02/17	1.100	50,000			
	CP	TOKYO NY		11/13/17	1.190	50,000			
	CP	TOKYO NY		11/13/17	1.190	50,000			
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	CR AG NY		11/28/17	1.170	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	CP	JPM LLC		07/02/18	1.630	50,000			
	TR	NOTE	1.500	10/31/19	1.584	50,000			
	TR	NOTE	1.500	10/31/19	1.584	50,000			

FOOTNOTES

- a/** The abbreviations indicate the type of security purchased, sold, or redeemed:
- | | |
|---------|---|
| BA | Bankers Acceptances |
| BN | Bank Notes |
| CB | Corporate Bonds |
| CB FR | Floating Rate Corporate Bonds |
| CD | Negotiable Certificates of Deposit |
| CD FR | Floating Rate Negotiable Certificates of Deposit |
| CP | Commercial Paper |
| DEB | Federal/Supranational Agency Debentures – Federal Home Loan Bank (FHLB), Federal Home Loan Mortgage Corporation (FHLMC), Federal National Mortgage Association (FNMA), Federal Farm Credit Bank (FFCB), Federal Land Banks (FLB), Federal Intermediate Credit Banks (FICB), Federal Agricultural Mortgage Corporation (FAMC), Central Bank for Cooperatives (CBC), Tennessee Valley Authority (TVA), Commodity Credit Corporation (CCC), International Bank for Reconstruction and Development (IBRD), Inter-American Development Bank (IADB), International Finance Corporation (IFC). |
| DEB-CL | Federal/Supranational Agency Callable Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC. |
| DEB FR | Federal/Supranational Agency Floating Rate Debentures – FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC. |
| DN | Federal/Supranational Agency Discount Notes- FHLB, FHLMC, FNMA, FFCB, FLB, FICB, FAMC, CBC, TVA, CCC, IBRD, IADB, IFC. |
| PC | Federal Agency Mortgage-backed Pass-through Certificates – FHLMC, FNMA, Government National Mortgage Investment Conduit (GNMA) |
| POOL FR | Floating Rate Small Business Administration (SBA) Loan Pools |
| REMIC | Federal Agency Real Estate Mortgage Investment Conduits – FHLMC, FNMA |
| TR | U.S. Treasury Bills, Notes |
| YCD | Negotiable Yankee Certificates of Deposit |
| YCD FR | Floating Rate Negotiable Yankee Certificates of Deposit |
- b/** Industry standard purchase yield calculation
- c/** Repurchase Agreement
- d/** Par amount of securities purchased, sold or redeemed
- e/** Securities were purchased and sold as of the same date
- f/** Repurchase Agreement against Reverse Repurchase Agreement
- g/** Outright purchase against Reverse Repurchase Agreement
- h/** Security "SWAP" transactions
- i/** Buy back agreement
- | | |
|-----|---|
| RRP | Termination of Reverse Repurchase Agreement |
| RRS | Reverse Repurchase Agreement |

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	06/01/17	1.080	13,000,000.00	11/30/17
New Omni Bank, NA	06/15/17	1.130	5,000,000.00	12/14/17
New Omni Bank, NA	08/24/17	1.140	2,000,000.00	02/22/18
New Omni Bank, NA	10/04/17	1.110	5,000,000.00	02/22/18
New Omni Bank, NA	10/19/17	1.260	4,000,000.00	04/19/18
New Omni Bank, NA	10/26/17	1.260	5,000,000.00	04/19/18
AUBURN				
Community 1st Bank	10/11/17	1.040	5,000,000.00	11/30/17
Community 1st Bank	09/15/17	1.070	2,000,000.00	12/15/17
BREA				
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
Pacific Western Bank	07/26/17	1.120	40,000,000.00	01/24/18
Pacific Western Bank	08/23/17	1.120	50,000,000.00	02/21/18
Pacific Western Bank	09/13/17	1.150	40,000,000.00	03/14/18
Pacific Western Bank	10/06/17	1.210	10,000,000.00	04/06/18
BUENA PARK				
Uniti Bank	07/05/17	1.140	3,000,000.00	01/04/18
Uniti Bank	08/11/17	1.150	3,000,000.00	02/09/18
Uniti Bank	09/06/17	1.080	2,000,000.00	03/07/18
CERRITOS				
First Choice Bank	09/15/17	1.050	20,000,000.00	12/15/17
First Choice Bank	09/27/17	1.030	20,000,000.00	01/04/18
CHICO				
Golden Valley Bank	08/04/17	1.100	8,000,000.00	11/03/17
Tri Counties Bank	09/06/17	1.030	50,000,000.00	12/06/17
DIAMOND BAR				
Prospectors Federal Credit Union	09/07/17	1.120	4,000,000.00	03/08/18
DOWNEY				
Financial Partners Credit Union	10/04/17	1.100	10,000,000.00	01/04/18
EL CENTRO				
Cathay Bank	08/23/17	1.140	25,000,000.00	02/21/18
Community Valley Bank	08/18/17	1.140	3,000,000.00	02/16/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
FOLSOM				
SAFE Credit Union	06/02/17	1.110	5,000,000.00	12/01/17
SAFE Credit Union	07/12/17	1.160	20,000,000.00	01/10/18
GARDEN GROVE				
US Metro Bank	06/14/17	1.100	10,000,000.00	12/13/17
US Metro Bank	07/20/17	1.090	5,000,000.00	01/18/18
US Metro Bank	08/23/17	1.100	5,000,000.00	02/21/18
GLENDALE				
Americas United Bank	07/19/17	1.130	4,500,000.00	01/17/18
GOLETA				
Community West Bank	05/24/17	1.070	13,000,000.00	11/15/17
Community West Bank	07/12/17	1.150	13,000,000.00	01/10/18
Community West Bank	07/20/17	1.130	13,000,000.00	01/18/18
Community West Bank	08/31/17	1.150	14,000,000.00	03/01/18
IRVINE				
Banc of California, NA	10/19/17	1.140	50,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
Banc of California, NA	10/19/17	1.140	100,000,000.00	01/18/18
CommerceWest Bank	09/08/17	1.050	5,000,000.00	12/08/17
CommerceWest Bank	10/12/17	1.080	5,000,000.00	01/11/18
CommerceWest Bank	10/27/17	1.120	5,000,000.00	01/26/18
Commercial Bank of California	10/26/17	1.150	25,000,000.00	01/25/18
First Foundation Bank	08/24/17	1.060	42,000,000.00	11/30/17
First Foundation Bank	10/05/17	1.090	44,000,000.00	01/04/18
First Foundation Bank	07/21/17	1.150	50,000,000.00	01/19/18
Pacific Enterprise Bank	08/31/17	1.060	25,000,000.00	11/30/17
Pacific Premier Bank	05/18/17	1.040	10,000,000.00	11/16/17
Pacific Premier Bank	06/08/17	1.090	25,000,000.00	12/07/17
LODI				
Farmers & Merchants Bk Cen CA	09/06/17	1.030	20,000,000.00	12/06/17
Farmers & Merchants Bk Cen CA	10/11/17	1.090	60,000,000.00	01/10/18
LOS ANGELES				
Bank Leumi USA	08/02/17	1.110	20,000,000.00	11/01/17
Bank Leumi USA	10/06/17	1.110	25,000,000.00	01/05/18
Bank Leumi USA	10/18/17	1.130	30,000,000.00	01/17/18
Bank of Hope	05/31/17	1.100	90,000,000.00	11/29/17
Bank of Hope	06/09/17	1.130	75,000,000.00	12/08/17
Bank of Hope	07/14/17	1.160	45,000,000.00	01/12/18
Bank of Hope	10/05/17	1.230	90,000,000.00	04/05/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
Commonwealth Business Bank	09/08/17	1.150	8,500,000.00	03/09/18
Commonwealth Business Bank	09/15/17	1.160	10,000,000.00	03/16/18
Commonwealth Business Bank	10/06/17	1.210	15,000,000.00	04/06/18
Commonwealth Business Bank	10/27/17	1.270	15,000,000.00	04/27/18
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
CTBC Bank Corp. (USA)	10/04/17	1.220	50,000,000.00	04/04/18
Hanmi Bank	05/17/17	1.030	25,000,000.00	11/15/17
Hanmi Bank	05/18/17	1.040	25,000,000.00	11/15/17
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Hanmi Bank	10/04/17	1.200	30,000,000.00	04/04/18
Manufacturers Bank	08/10/17	1.080	35,000,000.00	11/09/17
Manufacturers Bank	06/08/17	1.110	50,000,000.00	12/07/17
Manufacturers Bank	10/06/17	1.090	100,000,000.00	01/05/18
Manufacturers Bank	10/13/17	1.120	50,000,000.00	01/12/18
Open Bank	05/10/17	1.030	10,000,000.00	11/08/17
Open Bank	06/08/17	1.090	10,000,000.00	12/07/17
Open Bank	06/14/17	1.120	10,000,000.00	12/13/17
Open Bank	10/04/17	1.050	14,000,000.00	01/04/18
Opus Bank	10/27/17	1.150	10,000,000.00	01/26/18
Pacific City Bank	08/09/17	1.060	40,000,000.00	11/08/17
Pacific City Bank	06/08/17	1.090	30,000,000.00	12/07/17
Pacific City Bank	10/06/17	1.070	30,000,000.00	01/05/18
Pacific Commerce Bank	09/15/17	1.160	10,000,000.00	03/16/18
Preferred Bank	09/14/17	1.180	15,000,000.00	03/15/18
Preferred Bank	09/22/17	1.200	30,000,000.00	03/23/18
Premier Business Bank	06/28/17	1.100	10,000,000.00	12/13/17
Premier Business Bank	09/27/17	1.180	10,000,000.00	03/28/18
Woori America Bank	06/14/17	1.140	30,000,000.00	12/13/17
Woori America Bank	07/14/17	1.160	10,000,000.00	01/12/18
MONTEREY				
1st Capital Bank	09/07/17	1.120	1,000,000.00	03/08/18
OAKLAND				
Beneficial State Bank	10/05/17	1.110	15,000,000.00	01/04/18
Beneficial State Bank	10/13/17	1.140	25,000,000.00	01/12/18
California Bank of Commerce	08/10/17	1.080	5,000,000.00	11/09/17
California Bank of Commerce	06/09/17	1.130	10,000,000.00	12/08/17
California Bank of Commerce	07/12/17	1.150	13,500,000.00	01/10/18
California Bank of Commerce	08/09/17	1.180	5,000,000.00	02/07/18
Community Bank of the Bay	06/02/17	1.100	5,000,000.00	12/01/17
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18
Metropolitan Bank	09/07/17	1.120	6,000,000.00	03/08/18
Metropolitan Bank	10/12/17	1.250	3,000,000.00	04/12/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ORANGE				
Grandpoint Bank	08/03/17	1.110	50,000,000.00	11/02/17
Grandpoint Bank	09/27/17	1.050	25,000,000.00	01/04/18
Grandpoint Bank	10/12/17	1.100	50,000,000.00	01/11/18
Grandpoint Bank	07/27/17	1.170	25,000,000.00	01/25/18
PALOS VERDES ESTATES				
Malaga Bank	09/13/17	1.050	20,000,000.00	12/13/17
Malaga Bank	10/05/17	1.070	5,000,000.00	01/04/18
Malaga Bank	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank	08/03/17	1.150	10,000,000.00	02/01/18
PASADENA				
American Plus Bank, NA	06/15/17	1.100	4,240,000.00	11/16/17
American Plus Bank, NA	06/16/17	1.100	10,000,000.00	12/15/17
American Plus Bank, NA	07/05/17	1.140	3,000,000.00	01/10/18
American Plus Bank, NA	07/19/17	1.110	3,000,000.00	01/24/18
American Plus Bank, NA	08/30/17	1.120	1,500,000.00	02/28/18
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
Community Bank	06/14/17	1.140	35,000,000.00	12/13/17
Community Bank	07/14/17	1.160	25,000,000.00	01/12/18
Community Bank	08/10/17	1.190	25,000,000.00	02/08/18
Community Bank	09/06/17	1.100	30,000,000.00	03/07/18
Community Bank	10/06/17	1.230	25,000,000.00	04/06/18
East West Bank	08/04/17	1.080	75,000,000.00	11/03/17
East West Bank	10/12/17	1.100	50,000,000.00	01/11/18
East West Bank	10/18/17	1.110	175,000,000.00	01/17/18
EverTrust Bank	08/16/17	1.030	10,000,000.00	11/15/17
EverTrust Bank	09/01/17	1.040	20,000,000.00	12/01/17
EverTrust Bank	09/20/17	1.040	30,000,000.00	12/13/17
Wescom Central Credit Union	08/17/17	1.080	50,000,000.00	11/16/17
Wescom Central Credit Union	09/14/17	1.080	50,000,000.00	12/14/17
Wescom Central Credit Union	10/05/17	1.100	25,000,000.00	01/04/18
Wescom Central Credit Union	10/25/17	1.140	50,000,000.00	01/24/18
PORTERVILLE				
Bank of the Sierra	08/03/17	1.110	20,000,000.00	11/02/17
Bank of the Sierra	08/24/17	1.050	20,000,000.00	11/30/17
Bank of the Sierra	09/01/17	1.060	20,000,000.00	12/01/17
Bank of the Sierra	09/07/17	1.030	20,000,000.00	12/07/17
Bank of the Sierra	10/11/17	1.090	20,000,000.00	01/10/18
Bank of the Sierra	10/20/17	1.120	20,000,000.00	01/19/18
RANCHO CORDOVA				
American River Bank	05/18/17	1.060	6,500,000.00	11/16/17
American River Bank	06/08/17	1.110	7,500,000.00	12/07/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	06/15/17	1.150	2,500,000.00	12/14/17
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
REDDING				
Cornerstone Community Bank	08/30/17	1.030	7,000,000.00	11/29/17
Cornerstone Community Bank	10/25/17	1.260	9,000,000.00	04/25/18
REDWOOD CITY				
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
Provident Credit Union	06/01/17	1.080	20,000,000.00	11/30/17
Provident Credit Union	09/08/17	1.050	20,000,000.00	12/08/17
Provident Credit Union	09/13/17	1.050	20,000,000.00	12/13/17
Provident Credit Union	07/20/17	1.110	40,000,000.00	01/18/18
Provident Credit Union	07/26/17	1.120	40,000,000.00	01/24/18
Provident Credit Union	10/12/17	1.230	20,000,000.00	04/12/18
RICHMOND				
Mechanics Bank	08/10/17	1.090	20,000,000.00	11/09/17
Mechanics Bank	09/07/17	1.040	20,000,000.00	12/07/17
Mechanics Bank	10/11/17	1.100	20,000,000.00	01/10/18
Mechanics Bank	10/19/17	1.140	20,000,000.00	01/18/18
ROCKLIN				
Five Star Bank	06/01/17	1.080	25,000,000.00	11/30/17
Five Star Bank	06/14/17	1.120	18,000,000.00	12/13/17
Five Star Bank	07/05/17	1.140	7,000,000.00	01/04/18
Five Star Bank	10/04/17	1.200	5,000,000.00	04/04/18
ROSEMEAD				
Pacific Alliance Bank	10/11/17	1.070	4,000,000.00	01/10/18
ROSEVILLE				
Umpqua Bank	05/11/17	1.060	50,000,000.00	11/09/17
Umpqua Bank	09/13/17	1.080	100,000,000.00	12/13/17
Umpqua Bank	06/22/17	1.170	20,000,000.00	12/14/17
SACRAMENTO				
Merchants National Bank of Sacramento	05/31/17	1.100	4,000,000.00	11/29/17
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	05/11/17	1.060	20,000,000.00	11/09/17
River City Bank	05/19/17	1.030	35,000,000.00	11/17/17
River City Bank	06/02/17	1.100	15,000,000.00	12/01/17
River City Bank	06/14/17	1.140	25,000,000.00	12/13/17
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
Schools Financial Credit Union	08/30/17	1.030	30,000,000.00	11/29/17
SAN DIEGO				
BofI Federal Bank	09/14/17	1.050	25,000,000.00	12/14/17
BofI Federal Bank	07/26/17	1.100	25,000,000.00	01/24/18
California Coast Credit Union	05/31/17	1.100	25,000,000.00	11/29/17
California Coast Credit Union	07/20/17	1.130	25,000,000.00	01/18/18
California Coast Credit Union	08/30/17	1.140	25,000,000.00	02/28/18
Mission Federal Credit Union	10/13/17	1.100	10,000,000.00	01/12/18
San Diego County Credit Union	09/14/17	1.030	50,000,000.00	12/14/17
San Diego County Credit Union	07/06/17	1.130	50,000,000.00	01/05/18
San Diego County Credit Union	07/13/17	1.130	50,000,000.00	01/11/18
San Diego County Credit Union	08/16/17	1.110	50,000,000.00	02/14/18
San Diego County Credit Union	08/31/17	1.110	50,000,000.00	03/01/18
San Diego County Credit Union	09/07/17	1.080	50,000,000.00	03/08/18
Western Alliance Bank	05/11/17	1.040	65,000,000.00	11/09/17
Western Alliance Bank	05/17/17	1.030	75,000,000.00	11/15/17
Western Alliance Bank	06/09/17	1.110	50,000,000.00	12/08/17
Western Alliance Bank	06/16/17	1.100	50,000,000.00	12/15/17
Western Alliance Bank	07/05/17	1.140	60,000,000.00	01/04/18
SAN FRANCISCO				
Bank of San Francisco	06/16/17	1.100	10,000,000.00	12/15/17
First Republic Bank	08/02/17	1.100	150,000,000.00	11/01/17
First Republic Bank	05/18/17	1.060	150,000,000.00	11/16/17
Mission National Bank	07/05/17	1.160	15,000,000.00	01/04/18
Mission National Bank	07/27/17	1.170	5,000,000.00	01/25/18
Presidio Bank	08/02/17	1.160	10,000,000.00	01/31/18
Presidio Bank	08/17/17	1.170	10,000,000.00	02/15/18
Trans Pacific National Bank	09/15/17	1.070	3,000,000.00	12/15/17
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
SAN JOSE				
Heritage Bank of Commerce	09/15/17	1.070	15,000,000.00	12/15/17
Heritage Bank of Commerce	10/19/17	1.130	50,000,000.00	01/18/18
Meriwest Credit Union	10/19/17	1.140	50,000,000.00	01/18/18
SAN RAMON				
Tri-Valley Bank	08/17/17	1.060	6,000,000.00	11/16/17
Tri-Valley Bank	09/08/17	1.070	7,000,000.00	12/08/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
SANTA CLARITA				
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
Bank of Santa Clarita	10/06/17	1.230	15,000,000.00	04/06/18
SANTA ROSA				
First Community Bank	06/14/17	1.120	45,000,000.00	12/13/17
First Community Bank	08/24/17	1.140	30,000,000.00	02/22/18
Summit State Bank	08/02/17	1.090	8,000,000.00	11/01/17
Summit State Bank	09/01/17	1.060	12,000,000.00	12/01/17
Summit State Bank	09/15/17	1.070	7,000,000.00	12/15/17
Summit State Bank	10/13/17	1.120	14,000,000.00	01/12/18
Summit State Bank	07/21/17	1.140	7,500,000.00	01/19/18
SOUTH SAN FRANCISCO				
First National Bank of Northern California	05/31/17	1.100	19,000,000.00	11/29/17
VACAVILLE				
Travis Credit Union	06/02/17	1.100	50,000,000.00	12/01/17
Travis Credit Union	07/06/17	1.170	50,000,000.00	01/05/18
Travis Credit Union	10/11/17	1.090	25,000,000.00	01/10/18
Travis Credit Union	10/27/17	1.140	25,000,000.00	01/26/18
WATSONVILLE				
Santa Cruz County Bank	08/17/17	1.040	10,000,000.00	11/16/17
Santa Cruz County Bank	10/13/17	1.100	10,000,000.00	01/12/18
WEST SACRAMENTO				
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Community Business Bank	06/08/17	1.090	3,000,000.00	12/07/17
Community Business Bank	07/13/17	1.150	3,000,000.00	01/11/18
Community Business Bank	08/11/17	1.150	4,000,000.00	02/09/18
Community Business Bank	09/14/17	1.160	5,000,000.00	03/15/18
Community Business Bank	10/18/17	1.250	2,500,000.00	04/18/18
Community Business Bank	10/25/17	1.260	3,000,000.00	04/18/18
TOTAL TIME DEPOSITS OCTOBER 2017			5,654,240,000.00	

BANK DEMAND DEPOSITS
OCTOBER 2017
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>	<u>BANK BALANCES</u>	<u>WARRANTS OUTSTANDING</u>
1	\$ 450,590	\$ 4,666,285
2	400,342	3,155,022
3	628,454	2,532,072
4	417,310	3,484,557
5	589,921	3,358,392
6	636,606	2,583,176
7	636,606	2,583,176
8	636,606	2,583,176
9	636,606	2,799,723
10	465,277	2,435,649
11	423,994	2,368,062
12	471,722	2,651,880
13	400,420	4,010,258
14	400,420	4,010,258
15	400,420	4,010,258
16	567,022	2,725,345
17	407,318	2,372,392
18	585,438	3,434,389
19	442,909	3,047,062
20	506,245	3,893,737
21	506,245	3,893,737
22	506,245	3,893,737
23	503,608	3,315,921
24	506,073	3,388,300
25	520,982	4,201,755
26	581,802	3,519,263
27	520,626	3,190,712
28	520,626	3,190,712
29	520,626	3,190,712
30	511,815	3,220,749
31	342,830	2,477,844

AVERAGE DOLLAR DAYS \$504,700 ^{a/}

^{a/} The prescribed bank balance for October was \$506,558. This consisted of \$451,827 in compensating balances for services, balances for uncollected funds of \$55,895 and a deduction of \$1,164 for October 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 October 18, 2017, has determined and designated the amount of money available for deposit and investment as of October 11, 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:

- In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
 Compensating Balance for Services: \$ 451,800,000

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

- 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)	10/16/2017	10/20/2017	\$ 700,200,000	\$ (4,936,500,000)	\$ 5,636,700,000	\$ 700,200,000
(2)	10/23/2017	10/27/2017	\$ 219,800,000	\$ (4,716,700,000)	\$ 5,636,700,000	\$ 920,000,000
(3)	10/30/2017	11/3/2017	\$ (3,857,900,000)	\$ (8,574,600,000)	\$ 5,636,700,000	\$ (2,937,900,000)
(4)	11/6/2017	11/10/2017	\$ (2,730,700,000)	\$ (11,305,300,000)	\$ 5,636,700,000	\$ (5,668,600,000)
(5)	11/13/2017	11/17/2017	\$ (956,800,000)	\$ (12,262,100,000)	\$ 5,636,700,000	\$ (6,625,400,000)
(6)	11/20/2017	11/24/2017	\$ 1,829,600,000	\$ (10,432,500,000)	\$ 5,636,700,000	\$ (4,795,800,000)
(7)	11/27/2017	12/1/2017	\$ (1,949,100,000)	\$ (12,381,600,000)	\$ 5,636,700,000	\$ (6,744,900,000)
(8)	12/4/2017	12/8/2017	\$ (311,800,000)	\$ (12,693,400,000)	\$ 5,636,700,000	\$ (7,056,700,000)
(9)	12/11/2017	12/15/2017	\$ (779,800,000)	\$ (13,473,200,000)	\$ 5,636,700,000	\$ (7,836,500,000)

From any of the amounts specifically designated above, not more than 30 percent in the aggregate may be invested in prime commercial paper under section 16430(e), Government Code.

Additional amounts available in treasury trust account and in the Treasury from time to time, in excess of the amounts and for the same types of investments as specifically designated above.

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 451,800,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Dated: October 18, 2017

* Government Code

Member

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 11/30/17
 Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
<u>NTRD - PSI NON-TRADING</u>										
12/05/17	11/14/17	WFI	0000106163	FHLMC 2.40 (CALLABLE)	2.4000	12/05/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/14/17	PIPE	0000106166	FHLMC 2.40 (CALLABLE)	2.4000	12/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/07/17	11/14/17	MORCO	0000106171	FHLMC 2.35 (CALLABLE)	2.3500	12/07/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/07/17	11/14/17	MFR	0000106173	FHLMC 2.40 (CALLABLE)	2.4000	12/07/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/17/17	JPM	0000106213	FHLMC 2.40 (CALLABLE)	2.4000	12/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/05/17	11/20/17	DRE	0000106226	FHLMC 2.40 (CALLABLE)	2.4000	12/05/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/20/17	BBTC	0000106229	FHLMC 2.40 (CALLABLE)	2.4000	12/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/20/17	UBSSEC	0000106231	FHLMC 2.40 (CALLABLE)	2.4000	12/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/07/17	11/20/17	BLAYV	0000106235	FHLB 2.20 (CALLABLE)	2.2000	12/07/21	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/05/17	11/20/17	RBCCM	0000106236	FHLMC 2.40 (CALLABLE)	2.4000	12/05/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/20/17	MISC	0000106238	FHLMC 2.40 (CALLABLE)	2.4000	12/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/08/17	11/20/17	MS	0000106240	FHLB 2.22 (CALLABLE)	2.2200	12/08/21	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/12/17	11/21/17	DBAG	0000106251	FHLB 2.41 (CALLABLE)	2.4100	12/12/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/12/17	11/21/17	TULL	0000106252	FHLB 2.41 (CALLABLE)	2.4100	12/12/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/13/17	11/22/17	SUN	0000106261	FHLB 5.75 (CALLABLE)	5.7500	12/13/22	101	\$25,000,000.00	\$25,000,000.00	\$0.00
12/19/17	11/28/17	KEYBAN	0000106314	FHLB 2.35 (CALLABLE)	2.3500	12/19/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/01/17	11/29/17	BLAYV	0000106330	AUTOBAHN FUNDING LLC CP	1.2800	01/04/18	128	\$25,000,000.00	\$24,969,777.78	\$0.00
12/20/17	11/29/17	DRE	0000106332	FHLMC 2.45 (CALLABLE)	2.4500	12/20/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/01/17	11/30/17	BLAYV	0000106347	PRIVATE EXPORT FUNDING C	1.2400	01/03/18	124	\$25,000,000.00	\$24,971,583.33	\$0.00
12/22/17	11/30/17	CITGM	0000106352	FHLB 2.43 (CALLABLE)	2.4300	12/22/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
12/21/17	11/30/17	WFI	0000106353	FHLB 2.42 (CALLABLE)	2.4200	12/21/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
PSI Non-Trading Total								\$525,000,000.00	\$524,941,361.11	\$0.00
Totals								\$525,000,000.00	\$524,941,361.11	\$0.00