



JOSEPH KELLY
TREASURER AND TAX COLLECTOR

COUNTY OF LOS ANGELES TREASURER AND TAX COLLECTOR

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November 30, 2017

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

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of October 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 October 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 OCTOBER 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 OCTOBER 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 OCTOBER 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 OCTOBER 31, 2017

SCHEDULE A

<u>PORTFOLIO PROFILE</u>	<u>Pooled Surplus Investments</u>	<u>Specific Purpose Investments</u>
Inventory Balance at 10/31/17		
At Cost	\$ 26,631,440,435	\$ 149,481,362
At Market	\$ 26,434,137,009	\$ 147,754,381
Repurchase Agreements	\$ -	\$ -
Reverse Repurchase Agreements	\$ -	\$ -
Composition by Security Type:		
Certificates of Deposit	9.76%	33.45%
United States Government and Agency Obligations	65.45%	34.97%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	24.54%	0.00%
Municipal Obligations	0.06%	2.86%
Corporate and Deposit Notes	0.19%	0.00%
Repurchase Agreements	0.00%	0.00%
Asset-Backed	0.00%	0.00%
Other	0.00%	28.72%
1-60 days	33.72%	0.00%
61 days-1 year	11.56%	45.85%
Over 1 year	54.72%	54.15%
Weighted Average Days to Maturity	625	

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

SCHEDULE A1

The following is a summary of the credit quality distribution and concentration of credit risk by investment type as a percentage of each portfolio's cost at October 31, 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	24.54%
Corporate and Deposit Notes	A-1+	P-1	F1	0.09%
	AA-	Aa1	AA	0.10%
Los Angeles County Securities	AA+	Aa1	AA	0.06%
Negotiable Certificates of Deposit	A-1	P-1	F1	9.76%
U.S. Agency Securities	AA+	Aaa	AAA	59.39%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.03%
U.S. Treasury Bills	AA+	Aaa	AAA	5.03%
				<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
OCTOBER 31, 2017

SCHEDULE B

TREASURER POOLED SURPLUS
INVESTMENT PORTFOLIO

Investment Balance 10/31/17	\$ 26,631,440,435
Market Value at 10/31/17	\$ 26,434,137,009
Average Daily Balance	\$ 25,012,025,685
Gains and Losses:	
For the Month	\$ -
For the Past 12 Months	\$ 1,638,505
Unrealized Gains and Losses on Transfers between Portfolio for the Month	\$ -
Earnings for the Month	\$ 29,806,389
Earnings for the Past 12 Months	\$ 374,954,724
Earnings Rate for the Month	1.39%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS
AS OF OCTOBER 31, 2017

SCHEDULE C

<u>Bank Name</u>	<u>Balance</u>
Bank of America - Concentration	\$ 81,781,215.28
Bank of the West - Concentration	\$ 65,451,462.16 (A)
Citibank - Concentration	\$ -
JP Morgan Chase - Concentration	\$ 100,924,722.41 (B)
Union Bank- Concentration	\$ 499,514.34
Wells Fargo - Concentration	<u>\$ 1,121,473.40</u>
Total Ledger Balance for all Banks	<u><u>\$ 249,778,387.59</u></u>

(A) \$63.117 million of this amount is related to the deposit of funds in an interest-bearing money market savings account, in accordance with the Treasurer's authority under California Government Code Section 53633.

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

TREASURER'S ACTIVITY FOR OCTOBER 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 October 2017

Total Deposits	\$ 5,807,463,466.29
Total Disbursements	\$ 5,048,005,595.72
Discretionary Funds Liquidity Withdrawal Ratio: As of October 31, 2017	1.52

Six-Month Cash Availability Projection:

<u>Month</u>	<u>Investment</u>			<u>Cumulative Available Cash</u>
	<u>Maturities</u>	<u>Deposits</u>	<u>Disbursements</u>	
November	\$ 6,712,401,000.00	\$ 6,458,800,000.00	\$ 5,050,200,000.00	\$ 8,121,001,000.00
December	\$ 2,271,937,000.00	\$ 9,353,000,000.00	\$ 5,907,000,000.00	\$ 13,838,938,000.00
January	\$ 618,057,000.00	\$ 4,242,800,000.00	\$ 6,141,100,000.00	\$ 12,558,695,000.00
February	\$ 635,660,000.00	\$ 3,558,300,000.00	\$ 4,349,500,000.00	\$ 12,403,155,000.00
March	\$ 717,089,000.00	\$ 5,339,900,000.00	\$ 4,649,300,000.00	\$ 13,810,844,000.00
April	\$ 182,750,000.00	\$ 8,184,300,000.00	\$ 5,364,000,000.00	\$ 16,813,894,000.00

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 October 2017, the Treasurer placed \$63.117 million in the Bank of the West Money Market Plus Account and \$113.388 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, \$63.117 million remained in the Bank of the West Money Market Plus Account and \$100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

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 OCTOBER 2017
COMPLIANCE REPORT

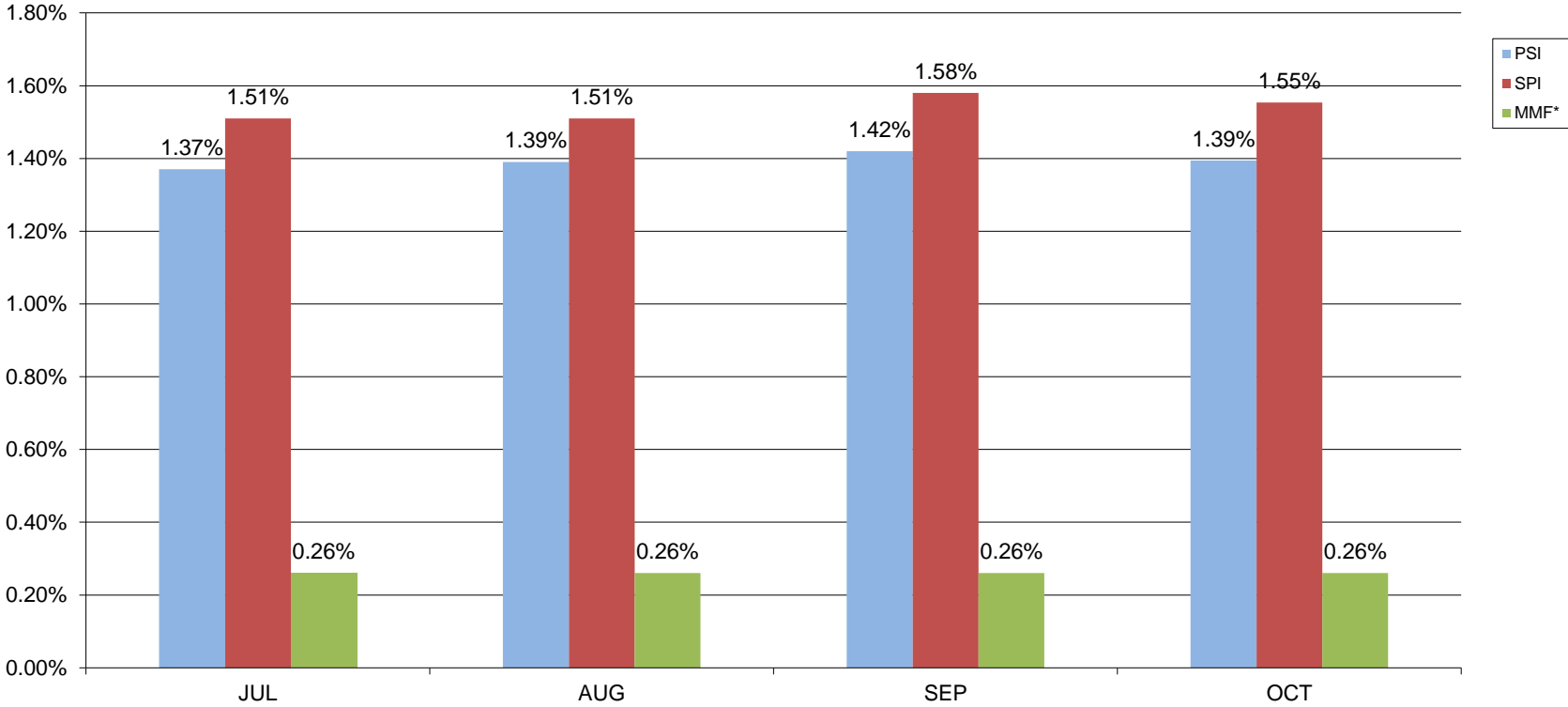
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of October 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 10/31/2017
ATTACHMENT III

<u>DAY</u>	<u>POOLED SURPLUS INVESTMENTS</u>		<u>SPECIFIC PURPOSE INVESTMENTS</u>	
		<u>TOTAL COST</u>		<u>TOTAL COST</u>
10/1/2017	\$	25,843,606,244.32	\$	149,365,439.35
10/2/2017		25,467,903,289.72		149,365,439.35
10/3/2017		25,360,665,792.36		149,365,439.35
10/4/2017		25,155,173,436.15		149,365,439.35
10/5/2017		24,692,752,018.10		149,365,439.35
10/6/2017		24,466,665,036.87		149,365,439.35
10/7/2017		24,466,665,036.87		149,365,439.35
10/8/2017		24,466,665,036.87		149,365,439.35
10/9/2017		24,466,665,036.87		149,365,439.35
10/10/2017		24,217,613,623.40		149,365,439.35
10/11/2017		24,199,655,496.09		149,365,439.35
10/12/2017		24,727,418,799.52		149,365,439.35
10/13/2017		24,459,969,367.29		149,481,322.64
10/14/2017		24,459,969,367.29		149,481,322.64
10/15/2017		24,459,969,367.29		149,481,322.64
10/16/2017		24,466,883,272.04		149,481,322.64
10/17/2017		24,608,826,508.21		149,481,322.64
10/18/2017		24,708,056,393.72		149,481,322.64
10/19/2017		24,735,806,516.61		149,481,322.64
10/20/2017		24,603,486,384.95		149,481,322.64
10/21/2017		24,603,486,384.95		149,481,322.64
10/22/2017		24,603,486,384.95		149,481,322.64
10/23/2017		24,654,343,682.22		149,481,322.64
10/24/2017		24,738,099,010.10		149,481,322.64
10/25/2017		24,803,444,252.17		149,481,322.64
10/26/2017		25,026,068,488.50		149,481,322.64
10/27/2017		26,647,011,780.35		149,481,322.64
10/28/2017		26,647,011,780.35		149,481,322.64
10/29/2017		26,647,011,780.35		149,481,322.64
10/30/2017		26,336,976,228.62		149,481,322.64
10/31/2017		26,631,440,435.15		149,481,361.76
		<u><u>\$ 25,012,025,684.91</u></u>		<u><u>\$ 149,436,465.85</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 10/31/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) <u>TRADING/NON-TRADING</u>	<u>SPECIFIC PURPOSE INVESTMENT</u>
Revenues:		
Interest Earnings	\$22,050,134	\$197,186
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	-	
Amortization/Accretion	7,756,255	39
Prior Accrual Adjustment		-
	<u>\$29,806,389</u>	<u>\$197,225</u>
Total Revenues		
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	5,254
	<u>-</u>	<u>\$5,254</u>
NET INCOME	<u>\$29,806,389</u>	<u>\$191,971</u>

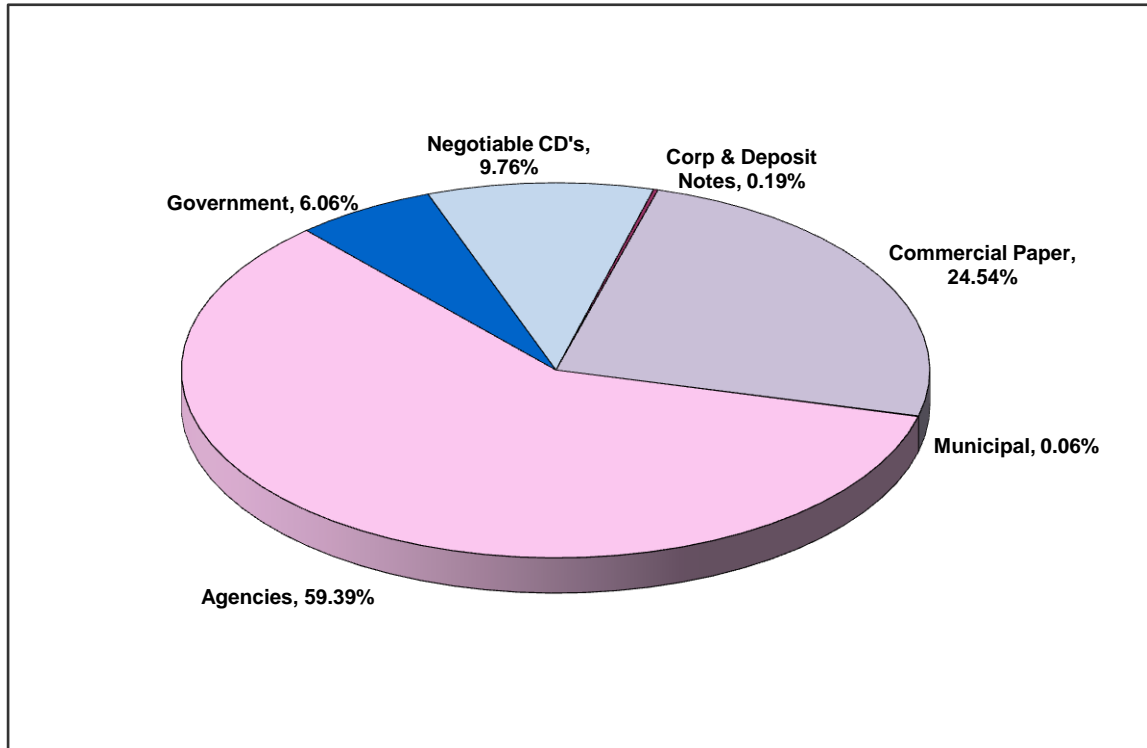
*Estimated and later adjusted.









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

PSI PORTFOLIO PARTICIPATION COMPOSITION

<u>Entity</u>	<u>Non-Discretionary</u>	<u>Discretionary</u>
Consolidated School Districts	51.67%	
Los Angeles County and Related Entities	39.23%	
Consolidated Sanitation Districts		2.65%
Metropolitan Transportation Authority		1.03%
Miscellaneous Agencies Pooled Investments		2.41%
South Coast Air Quality Management District		2.34%
Miscellaneous		0.02%
Subtotal	<u>90.90%</u>	<u>8.45%</u>
County Bond Proceeds and Repayment Funds		0.65%
Grand Total	<u>90.90%</u>	<u>9.10%</u>

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



	<u>In Thousands</u>
 Negotiable CD's	2,600,009
 Corp & Deposit Notes	49,959
 Bankers Acceptance	-
 Commercial Paper	6,536,588
 Municipal	15,000
 Agencies	15,815,704
 Other	-
 Government	1,614,180
Total	<u><u>\$ 26,631,440</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: October 1, 2017 to October 31, 2017
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	BAN	10/16/2017	105895	LACCAL BANS	1.752	6/30/2020	10,000,000.00	10,000,000.00	0	SPNB	LAC
	BAN Total						10,000,000.00	10,000,000.00	0		
NTRD	CPD	10/2/2017	105784	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	10/2/2017	105785	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	10/2/2017	105786	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,995,125.00	0	CITI	RBCCM
NTRD	CPD	10/2/2017	105787	SHEFFIELD RECEIVABLES COR	1.19	11/14/2017	50,000,000.00	49,928,930.56	0	CITI	MFR
NTRD	CPD	10/2/2017	105788	AUTOBAHN FUNDING CO LLC C	1.19	11/6/2017	25,000,000.00	24,971,076.39	0	CITI	LOOP
NTRD	CPD	10/2/2017	105789	LA FAYETTE ASSET SEC LLC C	1.19	11/10/2017	20,000,000.00	19,974,216.67	0	CITI	MS
NTRD	CPD	10/2/2017	105790	LA FAYETTE ASSET SEC LLC C	1.21	11/6/2017	17,667,000.00	17,646,216.74	0	CITI	CRSU
NTRD	CPD	10/2/2017	105793	AUTOBAHN FUNDING CO LLC C	1.2	11/10/2017	25,000,000.00	24,967,500.00	0	CITI	BLAYV
NTRD	CPD	10/3/2017	105791	LA FAYETTE ASSET SEC LLC C	1.21	11/6/2017	7,333,000.00	7,324,620.01	0	CITI	CRSU
NTRD	CPD	10/3/2017	105792	AUTOBAHN FUNDING CO LLC C	1.2	11/2/2017	25,000,000.00	24,975,000.00	0	CITI	BLAYV
NTRD	CPD	10/3/2017	105799	THUNDER BAY FUNDING LLC C	1.2	11/2/2017	50,000,000.00	49,950,000.00	0	CITI	CRSU
NTRD	CPD	10/3/2017	105800	SHEFFIELD RECEIVABLES COR	1.19	11/7/2017	25,000,000.00	24,971,076.39	0	CITI	LOOP
NTRD	CPD	10/3/2017	105802	SHEFFIELD RECEIVABLES COR	1.18	11/7/2017	25,000,000.00	24,971,319.44	0	CITI	KEYBANC
NTRD	CPD	10/3/2017	105803	AUTOBAHN FUNDING CO LLC C	1.17	10/10/2017	15,000,000.00	14,996,587.50	0	CITI	CRSU
NTRD	CPD	10/3/2017	105805	DANSKE CORP CP	1.2	11/10/2017	3,000,000.00	2,996,200.00	0	CITI	JPM
NTRD	CPD	10/3/2017	105806	DANSKE CORP CP	1.18	10/17/2017	3,000,000.00	2,998,623.33	0	CITI	JPM
NTRD	CPD	10/3/2017	105809	ABBEY NATIONAL TREAS SV PI	1.21	12/1/2017	31,730,000.00	31,667,077.65	0	CITI	MFR
NTRD	CPD	10/4/2017	105810	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/4/2017	105811	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/4/2017	105812	ABBEY NATIONAL TREAS SV PI	1.17	10/5/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/4/2017	105813	SHEFFIELD RECEIVABLES COR	1.19	11/7/2017	45,000,000.00	44,949,425.00	0	CITI	LOOP
NTRD	CPD	10/4/2017	105814	ABBEY NATIONAL TREAS SV PI	1.17	10/10/2017	50,000,000.00	49,990,250.00	0	CITI	LOOP
NTRD	CPD	10/4/2017	105816	SHEFFIELD RECEIVABLES COR	1.19	11/15/2017	25,000,000.00	24,965,291.67	0	CITI	MFR
NTRD	CPD	10/4/2017	105817	OLD LINE FUNDING LLC CP	1.27	12/14/2017	1,100,000.00	1,097,244.81	0	CITI	JPM
NTRD	CPD	10/4/2017	105818	ABBEY NATIONAL TREAS SV PI	1.21	12/1/2017	19,156,000.00	19,118,656.44	0	CITI	MFR
NTRD	CPD	10/4/2017	105807	AUTOBAHN FUNDING CO LLC C	1.2	11/15/2017	50,000,000.00	49,930,000.00	0	CITI	BLAYV
NTRD	CPD	10/4/2017	105801	JUPITER SEC COMPANY LLC CI	1.2	11/2/2017	15,000,000.00	14,985,500.00	0	CITI	GPS
NTRD	CPD	10/5/2017	105820	LA FAYETTE ASSET SEC LLC C	1.19	10/17/2017	50,000,000.00	49,980,166.67	0	CITI	JPM
NTRD	CPD	10/5/2017	105821	AUTOBAHN FUNDING CO LLC C	1.19	11/6/2017	25,000,000.00	24,973,555.56	0	CITI	LOOP
NTRD	CPD	10/5/2017	105826	LA FAYETTE ASSET SEC LLC C	1.2	10/16/2017	25,000,000.00	24,990,833.33	0	CITI	CRSU
NTRD	CPD	10/5/2017	105827	ABBEY NATIONAL TREAS SV PI	1.21	12/20/2017	10,369,000.00	10,342,512.97	0	CITI	MFR
NTRD	CPD	10/6/2017	105822	REGENCY MARKETS NO. 1 LLC	1.21	11/9/2017	35,000,000.00	34,960,002.78	0	CITI	BLAYV
NTRD	CPD	10/6/2017	105829	ABBEY NATIONAL TREAS SV PI	1.17	10/11/2017	50,000,000.00	49,991,875.00	0	CITI	LOOP
NTRD	CPD	10/6/2017	105830	ABBEY NATIONAL TREAS SV PI	1.17	10/11/2017	50,000,000.00	49,991,875.00	0	CITI	LOOP

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NTRD	CPD	10/6/2017	105833	LA FAYETTE ASSET SEC LLC C	1.19	11/14/2017	25,000,000.00	24,967,770.83	0	CITI	MS
NTRD	CPD	10/6/2017	105834	ABBEY NATIONAL TREAS SV PI	1.17	10/10/2017	50,000,000.00	49,993,500.00	0	CITI	RBCCM
NTRD	CPD	10/10/2017	105835	THUNDER BAY FUNDING LLC C	1.19	11/6/2017	19,750,000.00	19,732,373.13	0	CITI	JPM
NTRD	CPD	10/10/2017	105840	SHEFFIELD RECEIVABLES COR	1.19	11/7/2017	42,279,000.00	42,239,868.44	0	CITI	MFR
NTRD	CPD	10/10/2017	105837	ABBEY NATIONAL TREAS SV PI	1.17	10/11/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/10/2017	105838	ABBEY NATIONAL TREAS SV PI	1.17	10/11/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/11/2017	105850	ABBEY NATIONAL TREAS SV PI	1.17	10/24/2017	24,598,000.00	24,587,607.35	0	CITI	BNY
NTRD	CPD	10/11/2017	105841	LA FAYETTE ASSET SEC LLC C	1.2	10/16/2017	50,000,000.00	49,991,666.67	0	CITI	CRSU
NTRD	CPD	10/11/2017	105842	LA FAYETTE ASSET SEC LLC C	1.2	10/16/2017	2,658,000.00	2,657,557.00	0	CITI	CRSU
NTRD	CPD	10/11/2017	105843	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	10/11/2017	105844	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	10/11/2017	105845	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,952,166.67	0	CITI	JPM
NTRD	CPD	10/11/2017	105846	SHEFFIELD RECEIVABLES COR	1.2	11/7/2017	30,000,000.00	29,973,000.00	0	CITI	LOOP
NTRD	CPD	10/11/2017	105847	AUTOBAHN FUNDING CO LLC C	1.2	11/10/2017	50,000,000.00	49,950,000.00	0	CITI	BLAYV
NTRD	CPD	10/11/2017	105848	SHEFFIELD RECEIVABLES COR	1.19	11/15/2017	50,000,000.00	49,942,152.78	0	CITI	MFR
NTRD	CPD	10/12/2017	105849	AUTOBAHN FUNDING CO LLC C	1.2	11/10/2017	30,000,000.00	29,971,000.00	0	CITI	BLAYV
NTRD	CPD	10/12/2017	105868	SHEFFIELD RECEIVABLES COR	1.19	11/16/2017	50,000,000.00	49,942,152.78	0	CITI	MFR
NTRD	CPD	10/12/2017	105851	OLD LINE FUNDING LLC CP	1.18	11/2/2017	50,000,000.00	49,965,583.33	0	CITI	MFR
NTRD	CPD	10/12/2017	105852	AUTOBAHN FUNDING CO LLC C	1.19	11/14/2017	30,000,000.00	29,967,275.00	0	CITI	LOOP
NTRD	CPD	10/12/2017	105853	AUTOBAHN FUNDING CO LLC C	1.2	11/13/2017	50,000,000.00	49,946,666.67	0	CITI	CRSU
NTRD	CPD	10/12/2017	105854	AUTOBAHN FUNDING CO LLC C	1.2	11/10/2017	50,000,000.00	49,951,666.67	0	CITI	BLAYV
NTRD	CPD	10/12/2017	105855	ATLANTIC ASSET SEC LLC CP	1.17	10/25/2017	50,000,000.00	49,978,875.00	0	CITI	BCI
NTRD	CPD	10/12/2017	105856	LA FAYETTE ASSET SEC LLC C	1.19	10/18/2017	43,431,000.00	43,422,386.19	0	CITI	CRSU
NTRD	CPD	10/12/2017	105857	ATLANTIC ASSET SEC LLC CP	1.17	10/24/2017	50,000,000.00	49,980,500.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105858	ATLANTIC ASSET SEC LLC CP	1.17	10/24/2017	50,000,000.00	49,980,500.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105859	ABBEY NATIONAL TREAS SV PI	1.17	10/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105860	ABBEY NATIONAL TREAS SV PI	1.17	10/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105861	ABBEY NATIONAL TREAS SV PI	1.17	10/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105862	ABBEY NATIONAL TREAS SV PI	1.17	10/13/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/12/2017	105863	OLD LINE FUNDING LLC CP	1.18	10/26/2017	50,000,000.00	49,977,055.56	0	CITI	BCI
NTRD	CPD	10/12/2017	105864	CRC FUNDING LLC CP	1.21	11/15/2017	49,675,000.00	49,618,232.51	0	CITI	BLAYV
NTRD	CPD	10/13/2017	105871	CANCARA ASSET SEC LLC CP	1.23	11/16/2017	50,000,000.00	49,941,916.67	0	CITI	JPM
NTRD	CPD	10/13/2017	105872	CANCARA ASSET SEC LLC CP	1.23	11/16/2017	10,000,000.00	9,988,383.33	0	CITI	JPM
NTRD	CPD	10/13/2017	105873	SHEFFIELD RECEIVABLES COR	1.2	11/20/2017	50,000,000.00	49,936,666.67	0	CITI	LOOP
NTRD	CPD	10/13/2017	105874	SHEFFIELD RECEIVABLES COR	1.19	11/16/2017	50,000,000.00	49,943,805.56	0	CITI	MFR
NTRD	CPD	10/13/2017	105875	ABBEY NATIONAL TREAS SV PI	1.18	10/16/2017	50,000,000.00	49,995,083.33	0	CITI	MFR
NTRD	CPD	10/13/2017	105876	ABBEY NATIONAL TREAS SV PI	1.18	10/16/2017	30,000,000.00	29,997,050.00	0	CITI	MFR

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NTRD	CPD	10/13/2017	105879	ATLANTIC ASSET SEC LLC CP	1.2	10/24/2017	23,343,000.00	23,334,440.90	0	CITI	BLAYV
NTRD	CPD	10/13/2017	105880	AUTOBAHN FUNDING CO LLC C	1.2	11/20/2017	50,000,000.00	49,936,666.67	0	CITI	BLAYV
NTRD	CPD	10/16/2017	105882	CRC FUNDING LLC CP	1.2	11/14/2017	50,000,000.00	49,951,666.67	0	CITI	JPM
NTRD	CPD	10/16/2017	105883	ABBEY NATIONAL TREAS SV PI	1.17	10/17/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	10/16/2017	105884	ABBEY NATIONAL TREAS SV PI	1.17	10/17/2017	50,000,000.00	49,998,375.00	0	CITI	JPM
NTRD	CPD	10/16/2017	105885	CRC FUNDING LLC CP	1.2	11/15/2017	50,000,000.00	49,950,000.00	0	CITI	JPM
NTRD	CPD	10/16/2017	105886	ABBEY NATIONAL TREAS SV PI	1.17	10/20/2017	50,000,000.00	49,993,500.00	0	CITI	RBCCM
NTRD	CPD	10/16/2017	105887	ABBEY NATIONAL TREAS SV PI	1.17	10/20/2017	50,000,000.00	49,993,500.00	0	CITI	RBCCM
NTRD	CPD	10/16/2017	105888	NATIXIS NY BRANCH CP	1.17	11/9/2017	20,900,000.00	20,883,698.00	0	CITI	RBCCM
NTRD	CPD	10/16/2017	105889	SHEFFIELD RECEIVABLES COR	1.2	11/15/2017	40,000,000.00	39,960,000.00	0	CITI	LOOP
NTRD	CPD	10/16/2017	105890	LA FAYETTE ASSET SEC LLC C	1.2	11/15/2017	50,000,000.00	49,950,000.00	0	CITI	BLAYV
NTRD	CPD	10/16/2017	105893	SHEFFIELD RECEIVABLES COR	1.19	11/17/2017	50,000,000.00	49,947,111.11	0	CITI	MFR
NTRD	CPD	10/16/2017	105894	SHEFFIELD RECEIVABLES COR	1.19	11/22/2017	22,339,000.00	22,311,678.16	0	CITI	MFR
NTRD	CPD	10/17/2017	105899	ATLANTIC ASSET SEC LLC CP	1.18	11/14/2017	50,000,000.00	49,954,111.11	0	CITI	BLAYV
NTRD	CPD	10/17/2017	105891	ATLANTIC ASSET SEC LLC CP	1.18	11/16/2017	50,000,000.00	49,950,833.33	0	CITI	MS
NTRD	CPD	10/17/2017	105892	ATLANTIC ASSET SEC LLC CP	1.18	11/16/2017	12,000,000.00	11,988,200.00	0	CITI	MS
NTRD	CPD	10/17/2017	105901	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	50,000,000.00	49,952,069.44	0	CITI	LOOP
NTRD	CPD	10/17/2017	105902	LA FAYETTE ASSET SEC LLC C	1.2	10/23/2017	26,317,000.00	26,311,736.60	0	CITI	CRSU
NTRD	CPD	10/17/2017	105904	NATIXIS NY BRANCH CP	1.16	11/7/2017	50,000,000.00	49,966,166.67	0	CITI	BNY
NTRD	CPD	10/17/2017	105905	ABBEY NATIONAL TREAS SV PI	1.17	10/25/2017	50,000,000.00	49,987,000.00	0	CITI	RBCCM
NTRD	CPD	10/17/2017	105906	SHEFFIELD RECEIVABLES COR	1.2	11/15/2017	50,000,000.00	49,951,666.67	0	CITI	JPM
NTRD	CPD	10/17/2017	105907	LA FAYETTE ASSET SEC LLC C	1.2	11/14/2017	11,412,000.00	11,401,348.80	0	CITI	CRSU
NTRD	CPD	10/18/2017	105908	LA FAYETTE ASSET SEC LLC C	1.2	11/14/2017	13,588,000.00	13,575,770.80	0	CITI	CRSU
NTRD	CPD	10/18/2017	105909	ABBEY NATIONAL TREAS SV PI	1.17	10/19/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/18/2017	105910	ABBEY NATIONAL TREAS SV PI	1.17	10/19/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/18/2017	105911	AUTOBAHN FUNDING CO LLC C	1.17	10/25/2017	30,000,000.00	29,993,175.00	0	CITI	CRSU
NTRD	CPD	10/18/2017	105912	LA FAYETTE ASSET SEC LLC C	1.2	11/13/2017	25,000,000.00	24,978,333.33	0	CITI	CRSU
NTRD	CPD	10/18/2017	105915	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	50,000,000.00	49,953,722.22	0	CITI	MFR
NTRD	CPD	10/18/2017	105916	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	6,094,000.00	6,088,359.66	0	CITI	MFR
NTRD	CPD	10/18/2017	105917	ATLANTIC ASSET SEC LLC CP	1.19	10/30/2017	50,000,000.00	49,980,166.67	0	CITI	CRSU
NTRD	CPD	10/18/2017	105918	ATLANTIC ASSET SEC LLC CP	1.19	10/31/2017	50,000,000.00	49,978,513.89	0	CITI	CRSU
NTRD	CPD	10/18/2017	105919	ATLANTIC ASSET SEC LLC CP	1.19	10/31/2017	1,003,000.00	1,002,568.99	0	CITI	CRSU
NTRD	CPD	10/18/2017	105920	THUNDER BAY FUNDING LLC C	1.17	10/26/2017	29,516,000.00	29,508,325.84	0	CITI	BCI
NTRD	CPD	10/18/2017	105922	ABBEY NATIONAL TREAS SV PI	1.16	10/31/2017	34,486,000.00	34,471,554.20	0	CITI	MFR
NTRD	CPD	10/19/2017	105924	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	50,000,000.00	49,945,333.33	0	CITI	JPM
NTRD	CPD	10/19/2017	105925	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	50,000,000.00	49,945,333.33	0	CITI	JPM
NTRD	CPD	10/19/2017	105926	THUNDER BAY FUNDING LLC C	1.2	10/23/2017	38,500,000.00	38,494,866.67	0	CITI	JPM

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NTRD	CPD	10/19/2017	105929	ABBEY NATIONAL TREAS SV PI	1.17	10/20/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/19/2017	105930	ABBEY NATIONAL TREAS SV PI	1.17	10/20/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/19/2017	105931	LA FAYETTE ASSET SEC LLC C	1.23	10/24/2017	45,000,000.00	44,992,312.50	0	CITI	BCI
NTRD	CPD	10/19/2017	105933	CANCARA ASSET SEC LLC CP	1.22	11/1/2017	13,328,000.00	13,322,128.28	0	CITI	JPM
NTRD	CPD	10/20/2017	105934	CANCARA ASSET SEC LLC CP	1.22	11/1/2017	1,972,000.00	1,971,198.05	0	CITI	JPM
NTRD	CPD	10/20/2017	105935	LA FAYETTE ASSET SEC LLC C	1.18	10/25/2017	50,000,000.00	49,991,805.56	0	CITI	BCI
NTRD	CPD	10/20/2017	105936	LA FAYETTE ASSET SEC LLC C	1.2	10/24/2017	50,000,000.00	49,993,333.33	0	CITI	CRSU
NTRD	CPD	10/20/2017	105937	LA FAYETTE ASSET SEC LLC C	1.2	10/24/2017	10,000,000.00	9,998,666.67	0	CITI	CRSU
NTRD	CPD	10/20/2017	105938	SHEFFIELD RECEIVABLES COR	1.31	12/21/2017	1,530,000.00	1,526,548.15	0	CITI	RBCCM
NTRD	CPD	10/20/2017	105940	LA FAYETTE ASSET SEC LLC C	1.2	10/23/2017	50,000,000.00	49,995,000.00	0	CITI	CRSU
NTRD	CPD	10/20/2017	105941	LA FAYETTE ASSET SEC LLC C	1.18	11/14/2017	25,000,000.00	24,979,513.89	0	CITI	BLAYV
NTRD	CPD	10/20/2017	105942	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	25,000,000.00	24,991,875.00	0	CITI	BNY
NTRD	CPD	10/20/2017	105944	LA FAYETTE ASSET SEC LLC C	1.21	10/24/2017	21,733,000.00	21,730,078.12	0	CITI	CRSU
NTRD	CPD	10/20/2017	105932	LA FAYETTE ASSET SEC LLC C	1.23	10/24/2017	6,198,000.00	6,197,152.94	0	CITI	BCI
NTRD	CPD	10/20/2017	105928	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	40,231,000.00	40,188,388.67	0	CITI	JPM
NTRD	CPD	10/23/2017	105945	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,982,277.78	0	CITI	UBSSEC
NTRD	CPD	10/23/2017	105947	ABBEY NATIONAL TREAS SV PI	1.17	10/24/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/23/2017	105948	ABBEY NATIONAL TREAS SV PI	1.17	10/24/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/23/2017	105949	ATLANTIC ASSET SEC LLC CP	1.19	11/14/2017	20,001,000.00	19,986,454.83	0	CITI	JPM
NTRD	CPD	10/23/2017	105950	ATLANTIC ASSET SEC LLC CP	1.19	11/22/2017	50,000,000.00	49,950,416.67	0	CITI	MFR
NTRD	CPD	10/23/2017	105943	THUNDER BAY FUNDING LLC C	1.27	12/15/2017	2,000,000.00	1,996,260.56	0	CITI	RBCCM
NTRD	CPD	10/23/2017	105952	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	25,000,000.00	24,966,145.83	0	CITI	BLAYV
NTRD	CPD	10/23/2017	105953	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	28,805,000.00	28,765,993.23	0	CITI	BLAYV
NTRD	CPD	10/24/2017	105961	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	50,000,000.00	49,990,250.00	0	CITI	BNY
NTRD	CPD	10/24/2017	105955	ABBEY NATIONAL TREAS SV PI	1.17	10/31/2017	30,000,000.00	29,993,175.00	0	CITI	BNY
NTRD	CPD	10/24/2017	105956	ATLANTIC ASSET SEC LLC CP	1.18	11/9/2017	50,000,000.00	49,973,777.78	0	CITI	BLAYV
NTRD	CPD	10/24/2017	105957	ABBEY NATIONAL TREAS SV PI	1.17	10/25/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/24/2017	105958	ABBEY NATIONAL TREAS SV PI	1.17	10/25/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/24/2017	105965	NATIXIS NY BRANCH CP	1.16	10/25/2017	50,000,000.00	49,998,388.89	0	CITI	BNY
NTRD	CPD	10/24/2017	105966	CANCARA ASSET SEC LLC CP	1.23	11/22/2017	3,300,000.00	3,296,730.25	0	CITI	JPM
NTRD	CPD	10/24/2017	105967	LA FAYETTE ASSET SEC LLC C	1.26	12/1/2017	21,334,000.00	21,305,625.78	0	CITI	CRSU
NTRD	CPD	10/24/2017	105946	CANCARA ASSET SEC LLC CP	1.2	11/9/2017	50,000,000.00	49,973,333.33	0	CITI	JPM
NTRD	CPD	10/25/2017	105969	ABBEY NATIONAL TREAS SV PI	1.17	10/26/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/25/2017	105970	ABBEY NATIONAL TREAS SV PI	1.17	10/26/2017	50,000,000.00	49,998,375.00	0	CITI	RBCCM
NTRD	CPD	10/25/2017	105971	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	24,861,000.00	24,829,060.52	0	CITI	BLAYV
NTRD	CPD	10/25/2017	105972	AUTOBAHN FUNDING CO LLC C	1.2	11/30/2017	35,000,000.00	34,958,000.00	0	CITI	BLAYV
NTRD	CPD	10/25/2017	105973	AUTOBAHN FUNDING CO LLC C	1.18	11/8/2017	50,000,000.00	49,977,055.56	0	CITI	LOOP

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NTRD	CPD	10/25/2017	105959	AUTOBAHN FUNDING CO LLC C	1.19	11/15/2017	25,000,000.00	24,982,645.83	0	CITI	BLAYV
NTRD	CPD	10/25/2017	105977	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,985,500.00	0	CITI	UBSSEC
NTRD	CPD	10/25/2017	105978	ATLANTIC ASSET SEC LLC CP	1.17	11/7/2017	50,000,000.00	49,978,875.00	0	CITI	MS
NTRD	CPD	10/25/2017	105979	ATLANTIC ASSET SEC LLC CP	1.19	11/16/2017	50,000,000.00	49,963,638.89	0	CITI	CRSU
NTRD	CPD	10/25/2017	105980	ATLANTIC ASSET SEC LLC CP	1.19	11/16/2017	25,000,000.00	24,981,819.44	0	CITI	CRSU
NTRD	CPD	10/25/2017	105981	DANSKE CORP CP	1.22	11/17/2017	11,000,000.00	10,991,426.11	0	CITI	BCI
NTRD	CPD	10/25/2017	105987	ABBEY NATIONAL TREAS SV PI	1.17	11/17/2017	26,575,000.00	26,555,135.19	0	CITI	MFR
NTRD	CPD	10/25/2017	105964	REGENCY MARKETS NO. 1 LLC	1.22	11/27/2017	39,625,000.00	39,580,686.04	0	CITI	BLAYV
NTRD	CPD	10/26/2017	106002	OLD LINE FUNDING LLC CP	1.32	1/8/2018	42,000,000.00	41,886,040.00	0	CITI	JPM
NTRD	CPD	10/26/2017	106003	ATLANTIC ASSET SEC LLC CP	1.18	12/5/2017	50,000,000.00	49,934,444.44	0	CITI	MFR
NTRD	CPD	10/26/2017	106004	LA FAYETTE ASSET SEC LLC C	1.4	1/5/2018	2,593,000.00	2,585,840.44	0	CITI	CRSU
NTRD	CPD	10/26/2017	106005	LA FAYETTE ASSET SEC LLC C	1.29	11/21/2017	1,400,000.00	1,398,695.67	0	CITI	CRSU
NTRD	CPD	10/26/2017	106007	LA FAYETTE ASSET SEC LLC C	1.35	1/11/2018	11,400,000.00	11,367,082.50	0	CITI	RBCCM
NTRD	CPD	10/26/2017	106008	OLD LINE FUNDING LLC CP	1.38	1/24/2018	10,064,000.00	10,029,279.20	0	CITI	CRSU
NTRD	CPD	10/26/2017	105988	NATIXIS NY BRANCH CP	1.16	10/30/2017	50,000,000.00	49,993,555.56	0	CITI	BCI
NTRD	CPD	10/26/2017	105989	NATIXIS NY BRANCH CP	1.16	10/30/2017	50,000,000.00	49,993,555.56	0	CITI	BCI
NTRD	CPD	10/26/2017	105990	AUTOBAHN FUNDING CO LLC C	1.19	11/30/2017	30,000,000.00	29,965,291.67	0	CITI	LOOP
NTRD	CPD	10/26/2017	105991	AUTOBAHN FUNDING CO LLC C	1.19	11/30/2017	30,000,000.00	29,965,291.67	0	CITI	LOOP
NTRD	CPD	10/26/2017	105992	ATLANTIC ASSET SEC LLC CP	1.2	11/22/2017	50,000,000.00	49,955,000.00	0	CITI	LOOP
NTRD	CPD	10/26/2017	106000	SHEFFIELD RECEIVABLES COR	1.24	12/4/2017	50,000,000.00	49,932,833.33	0	CITI	JPM
NTRD	CPD	10/27/2017	106024	OLD LINE FUNDING LLC CP	1.33	1/17/2018	27,000,000.00	26,918,205.00	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106025	SHEFFIELD RECEIVABLES COR	1.25	12/27/2017	50,000,000.00	49,894,097.22	0	CITI	MFR
NTRD	CPD	10/27/2017	105993	OLD LINE FUNDING LLC CP	1.21	11/20/2017	50,000,000.00	49,959,666.67	0	CITI	JPM
NTRD	CPD	10/27/2017	105994	AUTOBAHN FUNDING CO LLC C	1.2	11/21/2017	25,000,000.00	24,979,166.67	0	CITI	BLAYV
NTRD	CPD	10/27/2017	105974	ATLANTIC ASSET SEC LLC CP	1.19	12/4/2017	50,000,000.00	49,937,194.44	0	CITI	MS
NTRD	CPD	10/27/2017	106009	AUTOBAHN FUNDING CO LLC C	1.2	11/30/2017	28,800,000.00	28,767,360.00	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106010	AUTOBAHN FUNDING CO LLC C	1.2	12/1/2017	35,000,000.00	34,959,166.67	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106011	SHEFFIELD RECEIVABLES COR	1.21	12/4/2017	50,000,000.00	49,936,138.89	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106012	ATLANTIC ASSET SEC LLC CP	1.19	11/10/2017	50,000,000.00	49,976,861.11	0	CITI	CRSU
NTRD	CPD	10/27/2017	106013	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	50,000,000.00	49,995,125.00	0	CITI	JPM
NTRD	CPD	10/27/2017	106014	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	50,000,000.00	49,995,125.00	0	CITI	JPM
NTRD	CPD	10/27/2017	106015	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	50,000,000.00	49,995,125.00	0	CITI	JPM
NTRD	CPD	10/27/2017	106016	ABBEY NATIONAL TREAS SV PI	1.17	10/30/2017	50,000,000.00	49,995,125.00	0	CITI	JPM
NTRD	CPD	10/27/2017	106017	SHEFFIELD RECEIVABLES COR	1.22	12/8/2017	50,000,000.00	49,928,833.33	0	CITI	JPM
NTRD	CPD	10/27/2017	106018	SHEFFIELD RECEIVABLES COR	1.22	11/29/2017	50,000,000.00	49,944,083.33	0	CITI	LOOP
NTRD	CPD	10/27/2017	106019	TORONTO-DOMINION HLDG US	1.25	12/29/2017	50,000,000.00	49,890,625.00	0	CITI	MFR
NTRD	CPD	10/27/2017	106020	NATIXIS NY BRANCH CP	1.16	11/6/2017	50,000,000.00	49,983,888.89	0	CITI	RBCCM
NTRD	CPD	10/27/2017	106021	NATIXIS NY BRANCH CP	1.16	11/6/2017	50,000,000.00	49,983,888.89	0	CITI	RBCCM

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NTRD	CPD	10/27/2017	105998	OLD LINE FUNDING LLC CP	1.22	11/30/2017	50,000,000.00	49,942,388.89	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106027	CRC FUNDING LLC CP	1.37	2/2/2018	50,000,000.00	49,813,527.78	0	CITI	BLAYV
NTRD	CPD	10/27/2017	106028	CANCARA ASSET SEC LLC CP	1.2	11/13/2017	6,000,000.00	5,996,600.00	0	CITI	JPM
NTRD	CPD	10/27/2017	106029	SHEFFIELD RECEIVABLES COR	1.25	12/27/2017	35,138,000.00	35,063,575.76	0	CITI	MFR
NTRD	CPD	10/30/2017	106030	AUTOBAHN FUNDING CO LLC C	1.2	12/1/2017	50,000,000.00	49,946,666.67	0	CITI	BLAYV
NTRD	CPD	10/30/2017	106031	SHEFFIELD RECEIVABLES COR	1.2	11/22/2017	50,000,000.00	49,961,666.67	0	CITI	BLAYV
NTRD	CPD	10/30/2017	106032	SHEFFIELD RECEIVABLES COR	1.2	12/1/2017	25,000,000.00	24,973,333.33	0	CITI	LOOP
NTRD	CPD	10/30/2017	106033	ATLANTIC ASSET SEC LLC CP	1.19	11/29/2017	50,000,000.00	49,950,416.67	0	CITI	MFR
NTRD	CPD	10/30/2017	106034	SHEFFIELD RECEIVABLES COR	1.2	12/4/2017	25,000,000.00	24,970,833.33	0	CITI	LOOP
NTRD	CPD	10/30/2017	106035	AUTOBAHN FUNDING CO LLC C	1.19	12/1/2017	25,000,000.00	24,973,555.56	0	CITI	LOOP
NTRD	CPD	10/30/2017	106036	TOYOTA MOTOR CREDIT CORF	1.21	12/18/2017	40,000,000.00	39,934,122.22	0	CITI	TFS
NTRD	CPD	10/30/2017	106037	ATLANTIC ASSET SEC LLC CP	1.17	11/9/2017	50,000,000.00	49,983,750.00	0	CITI	MS
NTRD	CPD	10/31/2017	106044	ATLANTIC ASSET SEC LLC CP	1.2	11/22/2017	13,347,000.00	13,337,212.20	0	CITI	LOOP
NTRD	CPD	10/31/2017	106045	THUNDER BAY FUNDING LLC C	1.34	1/19/2018	50,000,000.00	49,851,111.11	0	CITI	BLAYV
NTRD	CPD	10/31/2017	106046	TOYOTA MOTOR CREDIT CORF	1.21	12/19/2017	50,000,000.00	49,917,652.78	0	CITI	TFS
NTRD	CPD	10/31/2017	106047	TOYOTA MOTOR CREDIT CORF	1.21	12/21/2017	50,000,000.00	49,914,291.67	0	CITI	TFS
NTRD	CPD	10/31/2017	106042	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	25,000,000.00	24,900,312.50	0	CITI	BCI
NTRD	CPD	10/31/2017	106050	ATLANTIC ASSET SEC LLC CP	1.2	11/29/2017	36,955,000.00	36,919,276.83	0	CITI	LOOP
NTRD	CPD	10/31/2017	106051	LA FAYETTE ASSET SEC LLC C	1.23	11/21/2017	1,150,000.00	1,149,174.88	0	CITI	BCI
NTRD	CPD	10/31/2017	106056	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,995,166.67	0	CITI	MISC
NTRD	CPD	10/31/2017	106057	NATIXIS NY BRANCH CP	1.16	11/3/2017	25,000,000.00	24,997,583.33	0	CITI	MISC
NTRD	CPD	10/31/2017	106058	LA FAYETTE ASSET SEC LLC C	1.2	11/22/2017	10,000,000.00	9,992,666.67	0	CITI	JPM
NTRD	CPD	10/31/2017	106061	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	24,920,000.00	24,820,631.50	0	CITI	BCI
NTRD	CPD	10/31/2017	106053	ATLANTIC ASSET SEC LLC CP	1.18	11/29/2017	50,000,000.00	49,952,472.22	0	CITI	MFR
NTRD	CPD	10/31/2017	106054	NATIXIS NY BRANCH CP	1.16	11/7/2017	50,000,000.00	49,988,722.22	0	CITI	UBSSEC
CPD Total							7,873,869,000.00	7,867,963,458.55	0		
NTRD	FFCB	10/19/2017	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	0	CITI	TULL
FFCB Total							20,000,000.00	20,000,000.00	0		
NTRD	FHLB	10/24/2017	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	0	CITI	MSUSA
NTRD	FHLB	10/24/2017	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	0	CITI	KEYBANC
NTRD	FHLB	10/24/2017	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25,000,000.00	25,000,000.00	0	CITI	PIPE
NTRD	FHLB	10/30/2017	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25,000,000.00	25,000,000.00	0	CITI	MORCO
FHLB Total							85,000,000.00	85,000,000.00	0		
NTRD	FHLM	10/18/2017	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	0	CITI	DCM

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NTRD	FHLM	10/23/2017	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	0	CITI	RBCCM
NTRD	FHLM	10/26/2017	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	0	CITI	MFR
NTRD	FHLM	10/27/2017	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	0	CITI	MISC
NTRD	FHLM	10/27/2017	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	0	CITI	UBSSEC
NTRD	FHLM	10/27/2017	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	0	CITI	JPM
NTRD	FHLM	10/27/2017	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	0	CITI	JEFF
FHLM Total							200,000,000.00	200,000,000.00	0		
NTRD	MCPN	10/6/2017	105672	FHLB 4.50 (CALLABLE)	4.5	10/6/2022	25,000,000.00	25,000,000.00	0	CITI	MS
NTRD	MCPN	10/11/2017	105697	FHLMC 4.75 (CALLABLE)	4.75	10/11/2022	25,000,000.00	25,000,000.00	0	CITI	LOOP
NTRD	MCPN	10/12/2017	105677	FHLB 4.50 (CALLABLE)	4.5	10/12/2022	25,000,000.00	25,000,000.00	0	CITI	FTNFCM
NTRD	MCPN	10/18/2017	105794	FHLB 5.00 (CALLABLE)	5	10/18/2022	25,000,000.00	25,000,000.00	0	CITI	BLAYV
MCPN Total							100,000,000.00	100,000,000.00	0		
NTRD	NCD1	10/26/2017	105997	MUFG UNION BANK NA CD	1.28	1/8/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NTRD	NCD1	10/27/2017	106026	MUFG UNION BANK NA CD	1.29	1/19/2018	50,000,000.00	50,000,000.00	0	CITI	UNION
NCD1 Total							100,000,000.00	100,000,000.00	0		
NTRD	TBIL	10/13/2017	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,313,072.92	0	CITI	MFR
NTRD	TBIL	10/13/2017	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,313,072.92	0	CITI	MFR
NTRD	TBIL	10/27/2017	106023	UST BILL	1.24	4/26/2018	50,000,000.00	49,688,277.78	0	CITI	FTNFCM
NTRD	TBIL	10/27/2017	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,331,083.33	0	CITI	BNY
NTRD	TBIL	10/27/2017	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,331,083.33	0	CITI	BNY
NTRD	TBIL	10/27/2017	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,332,295.14	0	CITI	MS
NTRD	TBIL	10/27/2017	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,332,295.14	0	CITI	MS
NTRD	TBIL	10/27/2017	105986	UST BILL	1.2375	4/26/2018	50,000,000.00	49,688,906.25	0	CITI	MFR
TBIL Total							400,000,000.00	395,330,086.81	0		
NTRD	YANK1	10/4/2017	105815	BNP PARIBAS SF CD	1.18	11/6/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	10/5/2017	105828	BANK OF MONTREAL CHICAGO	1.23	11/6/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/5/2017	105823	BANK OF MONTREAL CHICAGO	1.23	11/15/2017	50,000,000.00	50,000,568.65	0	CITI	MFR
NTRD	YANK1	10/5/2017	105824	BANK OF MONTREAL CHICAGO	1.23	11/8/2017	50,000,000.00	50,000,000.00	0	CITI	MISC
NTRD	YANK1	10/12/2017	105867	BNP PARIBAS SF CD	1.17	11/7/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	10/16/2017	105881	BNP PARIBAS SF CD	1.17	11/9/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC

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NTRD	YANK1	10/20/2017	105939	BNP PARIBAS SF CD	1.17	11/15/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	10/23/2017	105951	TORONTO DOMINION BANK NY	1.19	11/15/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/23/2017	105954	TORONTO DOMINION BANK NY	1.2	11/15/2017	50,000,000.00	50,000,319.20	0	CITI	MFR
NTRD	YANK1	10/24/2017	105962	TORONTO DOMINION BANK NY	1.2	11/15/2017	50,000,000.00	50,000,305.33	0	CITI	MFR
NTRD	YANK1	10/24/2017	105960	BANK OF MONTREAL CHICAGO	1.17	10/31/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/26/2017	105995	BNP PARIBAS SF CD	1.17	11/21/2017	50,000,000.00	50,000,000.00	0	CITI	BNPPSC
NTRD	YANK1	10/26/2017	105996	TORONTO DOMINION BANK NY	1.22	12/1/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/26/2017	106001	SOCIETE GENERALE NY CD	1.29	12/1/2017	50,000,000.00	50,000,499.36	0	CITI	MFR
NTRD	YANK1	10/27/2017	105975	SOCIETE GENERALE NY CD	1.41	1/31/2018	50,000,000.00	50,001,328.37	0	CITI	MFR
NTRD	YANK1	10/27/2017	105976	NORDEA BANK AB NY CD	1.2	12/20/2017	50,000,000.00	50,000,748.66	0	CITI	LOOP
NTRD	YANK1	10/27/2017	105999	TORONTO DOMINION BANK NY	1.36	1/19/2018	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	10/27/2017	106022	SVENSKA HANDELSBANKEN N	1.24	12/29/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/30/2017	106038	DNB BANK ASA NY CD	1.17	12/1/2017	50,000,000.00	50,000,000.00	0	CITI	MFR
NTRD	YANK1	10/30/2017	106040	CREDIT AGRICOLE CIB NY CD	1.21	12/29/2017	50,000,000.00	50,000,831.67	0	CITI	MFR
NTRD	YANK1	10/31/2017	106041	TORONTO DOMINION BANK NY	1.28	12/20/2017	50,000,000.00	50,000,693.22	0	CITI	MFR
NTRD	YANK1	10/31/2017	106048	NORDEA BANK AB NY CD	1.18	12/4/2017	50,000,000.00	50,000,471.70	0	CITI	MFR
NTRD	YANK1	10/31/2017	106049	CREDIT AGRICOLE CIB NY CD	1.16	12/1/2017	50,000,000.00	50,000,000.00	0	CITI	RBCCM
NTRD	YANK1	10/31/2017	106052	NORDEA BANK AB NY CD	1.18	12/1/2017	50,000,000.00	50,000,000.00	0	CITI	TULL
NTRD	YANK1	10/31/2017	106043	BARCLAYS BANK PLC NY CD	1.25	12/20/2017	50,000,000.00	50,000,000.00	0	CITI	BCI
NTRD	YANK1	10/31/2017	106055	NORDEA BANK AB NY CD	1.19	12/15/2017	50,000,000.00	50,000,624.08	0	CITI	MFR
YANK1 Total							<u>1,350,000,000.00</u>	<u>1,350,006,390.24</u>	<u>0</u>		
NTRD Total							<u>10,138,869,000.00</u>	<u>10,128,299,935.60</u>	<u>0</u>		
PSI Total							<u>10,138,869,000.00</u>	<u>10,128,299,935.60</u>	<u>0</u>		

Los Angeles County Treasurer
Investment Transactions Journal
Purchase Detail Report
Group: Specific Purpose Investments
For the Period: October 1, 2017 to October 31, 2017
Attachment VIII

ACCOUNT	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
SCAQM	CTDQ	10/13/2017	105896	S OF C LAIF	0	12/31/2017	107,078.91	107,078.91	0	TTC	LAIF
SCAQM - SOUTH COAST AIR QUALITY MGMT Total							107,078.91	107,078.91	0		
SLIM	CTDQ	10/13/2017	105897	S OF C LAIF	0	12/31/2017	8,699.29	8,699.29	0	TTC	LAIF
SLIM - SCHOOLS LINKED INSURANCE MGMT Total							8,699.29	8,699.29	0		
WASIA	CTDQ	10/13/2017	105898	S OF C LAIF	0	12/31/2017	105.09	105.09	0	TTC	LAIF
WASIA - WHITTIER AREA SCHOOLS INS AUTH Total							105.09	105.09	0		
SPI Total							115,883.29	115,883.29	0		

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

Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued		Net Cash Flow	Profit/(Loss)
								Interest			
10/4/2017	NTRD	104107	FHLMC 2.42 (CALLABLE Call		100	25,000,000.00	25,000,000.00	302,500.00		25,302,500.00	0
10/13/2017	NTRD	104256	FHLMC 2.25 (CALLABLE Call		100	25,000,000.00	25,000,000.00	281,250.00		25,281,250.00	0
10/13/2017	NTRD	104271	FHLMC 2.26 (CALLABLE Call		100	25,000,000.00	25,000,000.00	282,500.00		25,282,500.00	0
10/13/2017	NTRD	104345	FHLMC 2.25 (CALLABLE Call		100	22,680,000.00	22,680,000.00	255,150.00		22,935,150.00	0
10/18/2017	NTRD	104273	FHLMC 2.29 (CALLABLE Call		100	25,000,000.00	25,000,000.00	286,250.00		25,286,250.00	0
10/19/2017	NTRD	104306	FHLMC 2.30 (CALLABLE Call		100	25,000,000.00	25,000,000.00	287,500.00		25,287,500.00	0
10/19/2017	NTRD	104272	FHLMC 2.27 (CALLABLE Call		100	25,000,000.00	25,000,000.00	283,750.00		25,283,750.00	0
10/26/2017	NTRD	104364	FHLMC 2.25 (CALLABLE Call		100	25,000,000.00	25,000,000.00	281,250.00		25,281,250.00	0
10/26/2017	NTRD	104422	FHLMC 2.25 (CALLABLE Call		100	25,000,000.00	25,000,000.00	281,250.00		25,281,250.00	0
FHLMC Total						222,680,000.00	222,680,000.00	2,541,400.00		225,221,400.00	0
PSI Total						222,680,000.00	222,680,000.00	2,541,400.00		225,221,400.00	0

Los Angeles County Treasurer
 Comparison of Investment Cost to Market Value
 As of October 31, 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	2,600,009,117.41	2,599,942,511.00	(\$66,606.41)	50,000,000.00	50,062,577.50	62,577.50
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	6,536,588,254.72	6,536,061,287.08	(\$526,967.64)	0.00	0.00	0.00
Governments	1,614,180,190.29	1,610,295,955.00	(\$3,884,235.29)	0.00	0.00	0.00
Agencies	15,815,704,335.97	15,622,809,083.89	(\$192,895,252.08)	52,274,753.47	50,485,195.65	(1,789,557.82)
Municipals	15,000,000.00	15,000,000.00	\$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,958,536.76	50,028,172.50	\$69,635.74	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>\$26,631,440,435.15</u>	<u>\$26,434,137,009.47</u>	<u>(\$197,303,425.68)</u>	<u>\$149,481,361.76</u>	<u>\$147,754,381.44</u>	<u>(\$1,726,980.32)</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 0.06% of the PSI Portfolio.

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

Security ID	Security Description	Calculated Market Price
103342	WESTPAC BANKING CORP NY FRCD	99.950000
103437	ROYAL BANK OF CANADA NY FRCD	99.950000
96727	FHLB 7.35 (CALLABLE)	99.052000
105824	BANK OF MONTREAL CHICAGO CD	100.001310
105402	BANK OF MONTREAL CHICAGO CD	100.003161
105823	BANK OF MONTREAL CHICAGO CD	100.002039
106049	CREDIT AGRICOLE CIB NY CD	99.996559
106052	NORDEA BANK AB NY CD	99.998280
106048	NORDEA BANK AB NY CD	99.998113
106055	NORDEA BANK AB NY CD	99.995008
105976	NORDEA BANK AB NY CD	99.993044
106041	TORONTO DOMINION BANK NY	100.004159
106043	BARCLAYS BANK PLC NY CD	100.000000

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

Group	Acct	Sec Type	SecID	Description	Race 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	24,960,786.76	25,026,645.00
		BNOT3 Total					25,000,000.00	24,960,786.76	25,026,645.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,498,875.00	12,500,763.75
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,498,875.00	12,500,763.75
		CNFX Total					25,000,000.00	24,997,750.00	25,001,527.50
PSI	NTRD	CPD	105403	LA FAYETTE ASSET SEC LLC C	1.36	11/21/2017	23,579,000.00	23,561,184.76	23,561,860.42
PSI	NTRD	CPD	105404	LA FAYETTE ASSET SEC LLC C	1.36	11/21/2017	4,921,000.00	4,917,281.91	4,917,422.93
PSI	NTRD	CPD	105409	LA FAYETTE ASSET SEC LLC C	1.3	11/6/2017	23,562,000.00	23,557,745.75	23,557,212.20
PSI	NTRD	CPD	105411	ATLANTIC ASSET SEC LLC CP	1.28	11/1/2017	21,116,000.00	21,116,000.00	21,116,000.00
PSI	NTRD	CPD	105414	ATLANTIC ASSET SEC LLC CP	1.33	11/20/2017	19,000,000.00	18,986,663.06	18,987,195.90
PSI	NTRD	CPD	105428	MONT BLANC CAPITAL CORP CP	1.31	11/10/2017	28,703,000.00	28,693,599.77	28,693,240.98
PSI	NTRD	CPD	105453	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	12,096,000.00	12,082,593.60	12,082,844.39
PSI	NTRD	CPD	105457	CIESCO LLC CP	1.28	11/8/2017	11,250,000.00	11,247,200.00	11,246,946.75
PSI	NTRD	CPD	105464	MONT BLANC CAPITAL CORP CP	1.32	11/16/2017	12,476,000.00	12,469,138.20	12,469,163.15
PSI	NTRD	CPD	105466	ABBEY NATIONAL TREAS SV PL	1.28	11/24/2017	50,000,000.00	49,959,111.11	49,960,200.00
PSI	NTRD	CPD	105474	ATLANTIC ASSET SEC LLC CP	1.3	11/1/2017	12,622,000.00	12,622,000.00	12,622,000.00
PSI	NTRD	CPD	105475	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	3,540,000.00	3,536,076.50	3,536,149.90
PSI	NTRD	CPD	105484	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	13,448,000.00	13,433,095.13	13,433,373.96
PSI	NTRD	CPD	105497	ATLANTIC ASSET SEC LLC CP	1.32	11/1/2017	12,348,000.00	12,348,000.00	12,348,000.00
PSI	NTRD	CPD	105503	ABBEY NATIONAL TREAS SV PL	1.28	11/1/2017	33,715,000.00	33,715,000.00	33,714,932.57
PSI	NTRD	CPD	105511	CIESCO LLC CP	1.28	11/21/2017	25,000,000.00	24,982,222.22	24,981,827.50
PSI	NTRD	CPD	105513	ABBEY NATIONAL TREAS SV PL	1.28	11/1/2017	19,219,000.00	19,219,000.00	19,218,961.56
PSI	NTRD	CPD	105517	CIESCO LLC CP	1.28	11/21/2017	10,000,000.00	9,992,888.89	9,992,731.00
PSI	NTRD	CPD	105574	OLD LINE FUNDING LLC CP	1.25	11/15/2017	30,000,000.00	29,985,416.67	29,984,499.00
PSI	NTRD	CPD	105575	OLD LINE FUNDING LLC CP	1.25	11/15/2017	20,000,000.00	19,990,277.78	19,989,666.00
PSI	NTRD	CPD	105594	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	29,675,000.00	29,644,995.28	29,644,710.73
PSI	NTRD	CPD	105600	ABBEY NATIONAL TREAS SV PL	1.19	11/1/2017	50,000,000.00	50,000,000.00	49,999,900.00
PSI	NTRD	CPD	105601	THUNDER BAY FUNDING LLC CP	1.21	11/3/2017	40,000,000.00	39,997,311.11	39,995,948.00
PSI	NTRD	CPD	105603	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	25,806,000.00	25,779,907.27	25,779,659.82
PSI	NTRD	CPD	105642	SHEFFIELD RECEIVABLES CORP	1.3	12/20/2017	9,430,000.00	9,413,314.14	9,412,448.88
PSI	NTRD	CPD	105671	THUNDER BAY FUNDING LLC CP	1.21	11/13/2017	16,103,000.00	16,096,505.12	16,095,858.32
PSI	NTRD	CPD	105688	CANCARA ASSET SEC LLC CP	1.26	11/13/2017	50,000,000.00	49,979,000.00	49,978,365.00
PSI	NTRD	CPD	105692	SHEFFIELD RECEIVABLES CORP	1.28	11/29/2017	25,534,000.00	25,508,579.48	25,507,978.30
PSI	NTRD	CPD	105696	SHEFFIELD RECEIVABLES CORP	1.26	11/29/2017	22,291,000.00	22,269,154.82	22,268,283.24
PSI	NTRD	CPD	105698	ABBEY NATIONAL TREAS SV PL	1.19	11/3/2017	50,000,000.00	49,996,694.44	49,995,255.00
PSI	NTRD	CPD	105706	CANCARA ASSET SEC LLC CP	1.25	11/20/2017	25,000,000.00	24,983,506.94	24,983,152.50

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

Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	105707	TOYOTA MOTOR CREDIT CORP C	1.22	11/17/2017	25,000,000.00	24,986,444.45	24,987,120.00
PSI	NTRD	CPD	105712	ATLANTIC ASSET SEC LLC CP	1.25	11/2/2017	18,624,000.00	18,623,353.33	18,604,500.67
PSI	NTRD	CPD	105715	CANCARA ASSET SEC LLC CP	1.24	11/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	105717	ATLANTIC ASSET SEC LLC CP	1.21	11/3/2017	45,601,000.00	45,597,934.60	45,596,494.62
PSI	NTRD	CPD	105720	CANCARA ASSET SEC LLC CP	1.26	11/6/2017	50,000,000.00	49,991,250.00	49,990,090.00
PSI	NTRD	CPD	105721	AUTOBAHN FUNDING CO LLC CP	1.19	11/3/2017	50,000,000.00	49,996,694.44	49,994,935.00
PSI	NTRD	CPD	105722	CANCARA ASSET SEC LLC CP	1.26	11/15/2017	50,000,000.00	49,975,500.00	49,975,000.00
PSI	NTRD	CPD	105728	ATLANTIC ASSET SEC LLC CP	1.25	11/17/2017	50,000,000.00	49,972,222.22	49,971,545.00
PSI	NTRD	CPD	105729	ATLANTIC ASSET SEC LLC CP	1.24	11/3/2017	4,819,000.00	4,818,668.02	4,818,523.88
PSI	NTRD	CPD	105731	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,996,611.11	49,995,060.00
PSI	NTRD	CPD	105732	ATLANTIC ASSET SEC LLC CP	1.23	11/2/2017	50,000,000.00	49,998,291.67	49,947,650.00
PSI	NTRD	CPD	105733	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	50,000,000.00	49,912,000.00	49,910,980.00
PSI	NTRD	CPD	105734	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	10,000,000.00	9,982,400.00	9,982,196.00
PSI	NTRD	CPD	105735	ABBEY NATIONAL TREAS SV PL	1.18	11/10/2017	22,619,000.00	22,612,327.40	22,611,730.25
PSI	NTRD	CPD	105736	LA FAYETTE ASSET SEC LLC C	1.23	11/1/2017	50,000,000.00	50,000,000.00	49,827,000.00
PSI	NTRD	CPD	105737	LA FAYETTE ASSET SEC LLC C	1.23	11/2/2017	50,000,000.00	49,999,916.67	49,999,250.00
PSI	NTRD	CPD	105742	THUNDER BAY FUNDING LLC CP	1.19	11/7/2017	13,368,000.00	13,365,348.68	13,364,827.77
PSI	NTRD	CPD	105749	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,996,611.11	49,995,060.00
PSI	NTRD	CPD	105750	CRC FUNDING LLC CP	1.27	12/6/2017	20,000,000.00	19,975,305.55	19,974,760.00
PSI	NTRD	CPD	105752	THUNDER BAY FUNDING LLC CP	1.21	11/7/2017	50,000,000.00	49,999,916.67	49,988,135.00
PSI	NTRD	CPD	105753	LA FAYETTE ASSET SEC LLC C	1.28	11/29/2017	13,219,000.00	13,205,839.75	13,205,507.37
PSI	NTRD	CPD	105765	ATLANTIC ASSET SEC LLC CP	1.25	11/13/2017	35,000,000.00	34,985,416.67	34,984,855.50
PSI	NTRD	CPD	105766	OLD LINE FUNDING LLC CP	1.24	11/9/2017	20,000,000.00	19,994,488.89	19,993,950.00
PSI	NTRD	CPD	105767	THUNDER BAY FUNDING LLC CP	1.24	11/8/2017	2,000,000.00	1,999,517.78	1,999,457.20
PSI	NTRD	CPD	105788	SHEFFIELD RECEIVABLES CORP	1.2	11/6/2017	50,000,000.00	49,991,666.67	49,990,005.00
PSI	NTRD	CPD	105770	SHEFFIELD RECEIVABLES CORP	1.35	11/29/2017	3,975,000.00	3,970,826.25	3,970,949.08
PSI	NTRD	CPD	105771	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	14,638,000.00	14,615,994.21	14,615,491.15
PSI	NTRD	CPD	105772	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	7,762,000.00	7,750,331.13	7,750,064.37
PSI	NTRD	CPD	105776	SHEFFIELD RECEIVABLES CORP	1.2	11/3/2017	50,000,000.00	49,996,666.67	49,995,020.00
PSI	NTRD	CPD	105777	SHEFFIELD RECEIVABLES CORP	1.2	11/6/2017	50,000,000.00	49,991,666.67	49,990,005.00
PSI	NTRD	CPD	105778	SHEFFIELD RECEIVABLES CORP	1.18	11/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	CPD	105787	SHEFFIELD RECEIVABLES CORP	1.19	11/14/2017	50,000,000.00	49,978,513.89	49,976,490.00
PSI	NTRD	CPD	105788	AUTOBAHN FUNDING CO LLC CP	1.19	11/6/2017	25,000,000.00	24,995,868.06	24,994,920.00
PSI	NTRD	CPD	105789	LA FAYETTE ASSET SEC LLC C	1.19	11/10/2017	20,000,000.00	19,994,050.00	19,993,200.00
PSI	NTRD	CPD	105790	LA FAYETTE ASSET SEC LLC C	1.21	11/6/2017	17,667,000.00	17,664,030.96	17,663,410.07
PSI	NTRD	CPD	105791	LA FAYETTE ASSET SEC LLC C	1.21	11/6/2017	7,333,000.00	7,331,767.65	7,331,509.93
PSI	NTRD	CPD	105792	AUTOBAHN FUNDING CO LLC CP	1.2	11/2/2017	25,000,000.00	24,999,166.67	24,998,900.00
PSI	NTRD	CPD	105793	AUTOBAHN FUNDING CO LLC CP	1.2	11/10/2017	25,000,000.00	24,992,500.00	24,991,500.00
PSI	NTRD	CPD	105799	THUNDER BAY FUNDING LLC CP	1.2	11/2/2017	50,000,000.00	49,998,333.33	49,992,350.00
PSI	NTRD	CPD	105800	SHEFFIELD RECEIVABLES CORP	1.19	11/7/2017	25,000,000.00	24,995,041.67	24,994,165.00
PSI	NTRD	CPD	105801	JUPITER SEC COMPANY LLC CP	1.2	11/2/2017	15,000,000.00	14,999,500.00	15,000,000.00
PSI	NTRD	CPD	105802	SHEFFIELD RECEIVABLES CORP	1.18	11/7/2017	25,000,000.00	24,995,083.33	24,994,165.00
PSI	NTRD	CPD	105805	DANSKE CORP CP	1.2	11/10/2017	3,000,000.00	2,999,100.00	2,998,980.00

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

Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	105807	AUTOBAHN FUNDING CO LLC CP	1.2	11/15/2017	50,000,000.00	49,976,666.67	49,974,375.00
PSI	NTRD	CPD	105809	ABBEY NATIONAL TREAS SV PL	1.21	12/1/2017	31,730,000.00	31,698,005.58	31,696,854.84
PSI	NTRD	CPD	105813	SHEFFIELD RECEIVABLES CORP	1.19	11/7/2017	45,000,000.00	44,991,075.00	44,989,497.00
PSI	NTRD	CPD	105816	SHEFFIELD RECEIVABLES CORP	1.19	11/15/2017	25,000,000.00	24,988,430.56	24,987,395.00
PSI	NTRD	CPD	105817	OLD LINE FUNDING LLC CP	1.27	12/14/2017	1,100,000.00	1,098,331.36	1,098,254.85
PSI	NTRD	CPD	105818	ABBEY NATIONAL TREAS SV PL	1.21	12/1/2017	19,156,000.00	19,136,684.37	19,135,989.64
PSI	NTRD	CPD	105821	AUTOBAHN FUNDING CO LLC CP	1.19	11/6/2017	25,000,000.00	24,995,868.06	24,994,920.00
PSI	NTRD	CPD	105822	REGENCY MARKETS NO. 1 LLC	1.21	11/9/2017	35,000,000.00	34,990,588.89	34,989,297.00
PSI	NTRD	CPD	105827	ABBEY NATIONAL TREAS SV PL	1.21	12/20/2017	10,369,000.00	10,351,922.84	10,350,810.70
PSI	NTRD	CPD	105833	LA FAYETTE ASSET SEC LLC C	1.19	11/14/2017	25,000,000.00	24,989,256.94	24,988,050.00
PSI	NTRD	CPD	105835	THUNDER BAY FUNDING LLC CP	1.19	11/6/2017	19,750,000.00	19,746,735.76	19,745,986.80
PSI	NTRD	CPD	105840	SHEFFIELD RECEIVABLES CORP	1.19	11/7/2017	42,279,000.00	42,270,614.67	42,269,132.08
PSI	NTRD	CPD	105843	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,988,041.67	49,986,430.00
PSI	NTRD	CPD	105844	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,988,041.67	49,986,430.00
PSI	NTRD	CPD	105845	REGENCY MARKETS NO. 1 LLC	1.23	11/8/2017	50,000,000.00	49,988,041.67	49,986,430.00
PSI	NTRD	CPD	105846	SHEFFIELD RECEIVABLES CORP	1.2	11/7/2017	30,000,000.00	29,994,000.00	29,992,998.00
PSI	NTRD	CPD	105847	AUTOBAHN FUNDING CO LLC CP	1.2	11/10/2017	50,000,000.00	49,985,000.00	49,983,000.00
PSI	NTRD	CPD	105848	SHEFFIELD RECEIVABLES CORP	1.19	11/15/2017	50,000,000.00	49,976,861.11	49,974,790.00
PSI	NTRD	CPD	105849	AUTOBAHN FUNDING CO LLC CP	1.2	11/10/2017	30,000,000.00	29,991,000.00	29,989,800.00
PSI	NTRD	CPD	105851	OLD LINE FUNDING LLC CP	1.18	11/2/2017	50,000,000.00	49,998,361.11	49,992,750.00
PSI	NTRD	CPD	105852	AUTOBAHN FUNDING CO LLC CP	1.19	11/14/2017	30,000,000.00	29,987,108.33	29,985,660.00
PSI	NTRD	CPD	105853	AUTOBAHN FUNDING CO LLC CP	1.2	11/13/2017	50,000,000.00	49,980,000.00	49,977,825.00
PSI	NTRD	CPD	105854	AUTOBAHN FUNDING CO LLC CP	1.2	11/10/2017	50,000,000.00	49,985,000.00	49,983,000.00
PSI	NTRD	CPD	105864	CRC FUNDING LLC CP	1.21	11/15/2017	49,675,000.00	49,651,625.15	49,649,953.87
PSI	NTRD	CPD	105868	SHEFFIELD RECEIVABLES CORP	1.19	11/16/2017	50,000,000.00	49,975,208.33	49,973,040.00
PSI	NTRD	CPD	105871	CANCARA ASSET SEC LLC CP	1.23	11/16/2017	50,000,000.00	49,974,375.00	49,973,265.00
PSI	NTRD	CPD	105872	CANCARA ASSET SEC LLC CP	1.23	11/16/2017	10,000,000.00	9,994,875.00	9,994,653.00
PSI	NTRD	CPD	105873	SHEFFIELD RECEIVABLES CORP	1.2	11/20/2017	50,000,000.00	49,968,333.34	49,966,025.00
PSI	NTRD	CPD	105874	SHEFFIELD RECEIVABLES CORP	1.19	11/16/2017	50,000,000.00	49,975,208.34	49,973,040.00
PSI	NTRD	CPD	105880	AUTOBAHN FUNDING CO LLC CP	1.2	11/20/2017	50,000,000.00	49,968,333.34	49,965,470.00
PSI	NTRD	CPD	105882	CRC FUNDING LLC CP	1.2	11/14/2017	50,000,000.00	49,978,333.33	49,976,510.00
PSI	NTRD	CPD	105885	CRC FUNDING LLC CP	1.2	11/15/2017	50,000,000.00	49,976,666.67	49,974,790.00
PSI	NTRD	CPD	105888	NATIXIS NY BRANCH CP	1.17	11/9/2017	20,900,000.00	20,894,566.00	20,893,880.48
PSI	NTRD	CPD	105889	SHEFFIELD RECEIVABLES CORP	1.2	11/15/2017	40,000,000.00	39,981,333.33	39,979,832.00
PSI	NTRD	CPD	105890	LA FAYETTE ASSET SEC LLC C	1.2	11/15/2017	50,000,000.00	49,976,666.67	49,974,375.00
PSI	NTRD	CPD	105891	ATLANTIC ASSET SEC LLC CP	1.18	11/16/2017	50,000,000.00	49,975,416.66	49,973,265.00
PSI	NTRD	CPD	105892	ATLANTIC ASSET SEC LLC CP	1.18	11/16/2017	12,000,000.00	11,994,100.00	11,993,583.60
PSI	NTRD	CPD	105893	SHEFFIELD RECEIVABLES CORP	1.19	11/17/2017	50,000,000.00	49,973,555.55	49,971,310.00
PSI	NTRD	CPD	105894	SHEFFIELD RECEIVABLES CORP	1.19	11/22/2017	22,339,000.00	22,323,493.01	22,322,194.37
PSI	NTRD	CPD	105899	ATLANTIC ASSET SEC LLC CP	1.18	11/14/2017	50,000,000.00	49,978,694.44	49,976,685.00
PSI	NTRD	CPD	105901	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	50,000,000.00	49,976,861.11	49,975,000.00
PSI	NTRD	CPD	105904	NATIXIS NY BRANCH CP	1.16	11/7/2017	50,000,000.00	49,990,333.33	49,988,625.00
PSI	NTRD	CPD	105906	SHEFFIELD RECEIVABLES CORP	1.2	11/15/2017	50,000,000.00	49,976,666.67	49,974,790.00

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PSI	NTRD	CPD	105907	LA FAYETTE ASSET SEC LLC C	1.2	11/14/2017	11,412,000.00	11,407,054.80	11,406,545.06
PSI	NTRD	CPD	105908	LA FAYETTE ASSET SEC LLC C	1.2	11/14/2017	13,588,000.00	13,582,111.87	13,581,504.94
PSI	NTRD	CPD	105912	LA FAYETTE ASSET SEC LLC C	1.2	11/13/2017	25,000,000.00	24,990,000.00	24,988,912.50
PSI	NTRD	CPD	105915	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	50,000,000.00	49,976,861.11	49,975,000.00
PSI	NTRD	CPD	105916	ATLANTIC ASSET SEC LLC CP	1.19	11/15/2017	6,094,000.00	6,091,179.83	6,090,953.00
PSI	NTRD	CPD	105924	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	50,000,000.00	49,967,541.66	49,965,470.00
PSI	NTRD	CPD	105925	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	50,000,000.00	49,967,541.66	49,965,470.00
PSI	NTRD	CPD	105928	REGENCY MARKETS NO. 1 LLC	1.23	11/20/2017	40,231,000.00	40,204,883.38	40,203,216.47
PSI	NTRD	CPD	105933	CANCARA ASSET SEC LLC CP	1.22	11/1/2017	13,328,000.00	13,328,000.00	13,328,000.00
PSI	NTRD	CPD	105934	CANCARA ASSET SEC LLC CP	1.22	11/1/2017	1,972,000.00	1,972,000.00	1,972,000.00
PSI	NTRD	CPD	105938	SHEFFIELD RECEIVABLES CORP	1.31	12/21/2017	1,530,000.00	1,527,216.25	1,527,091.16
PSI	NTRD	CPD	105941	LA FAYETTE ASSET SEC LLC C	1.18	11/14/2017	25,000,000.00	24,989,347.22	24,988,050.00
PSI	NTRD	CPD	105943	THUNDER BAY FUNDING LLC CP	1.27	12/15/2017	2,000,000.00	1,996,895.56	1,996,750.00
PSI	NTRD	CPD	105945	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,996,777.78	49,995,130.00
PSI	NTRD	CPD	105946	CANCARA ASSET SEC LLC CP	1.2	11/9/2017	50,000,000.00	49,986,666.66	49,985,085.00
PSI	NTRD	CPD	105949	ATLANTIC ASSET SEC LLC CP	1.19	11/14/2017	20,001,000.00	19,992,405.13	19,991,673.53
PSI	NTRD	CPD	105950	ATLANTIC ASSET SEC LLC CP	1.19	11/22/2017	50,000,000.00	49,965,291.67	49,962,690.00
PSI	NTRD	CPD	105952	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	25,000,000.00	24,973,958.33	24,972,615.00
PSI	NTRD	CPD	105953	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	28,805,000.00	28,774,994.79	28,773,447.00
PSI	NTRD	CPD	105956	ATLANTIC ASSET SEC LLC CP	1.18	11/9/2017	50,000,000.00	49,986,888.89	49,985,085.00
PSI	NTRD	CPD	105959	AUTOBAHN FUNDING CO LLC CP	1.19	11/15/2017	25,000,000.00	24,988,430.55	24,987,187.50
PSI	NTRD	CPD	105964	REGENCY MARKETS NO. 1 LLC	1.22	11/27/2017	39,625,000.00	39,590,085.97	39,587,494.94
PSI	NTRD	CPD	105966	CANCARA ASSET SEC LLC CP	1.23	11/22/2017	3,300,000.00	3,297,632.25	3,297,541.50
PSI	NTRD	CPD	105967	LA FAYETTE ASSET SEC LLC C	1.26	12/1/2017	21,334,000.00	21,311,599.30	21,310,630.74
PSI	NTRD	CPD	105971	LA FAYETTE ASSET SEC LLC C	1.25	12/1/2017	24,861,000.00	24,835,103.12	24,833,767.26
PSI	NTRD	CPD	105972	AUTOBAHN FUNDING CO LLC CP	1.2	11/30/2017	35,000,000.00	34,966,166.67	34,962,956.00
PSI	NTRD	CPD	105973	AUTOBAHN FUNDING CO LLC CP	1.18	11/8/2017	50,000,000.00	49,988,527.78	49,986,430.00
PSI	NTRD	CPD	105974	ATLANTIC ASSET SEC LLC CP	1.19	12/4/2017	50,000,000.00	49,945,458.33	49,939,980.00
PSI	NTRD	CPD	105977	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,996,777.78	49,995,130.00
PSI	NTRD	CPD	105978	ATLANTIC ASSET SEC LLC CP	1.17	11/7/2017	50,000,000.00	49,990,250.00	49,988,430.00
PSI	NTRD	CPD	105979	ATLANTIC ASSET SEC LLC CP	1.19	11/16/2017	50,000,000.00	49,975,208.33	49,973,265.00
PSI	NTRD	CPD	105980	ATLANTIC ASSET SEC LLC CP	1.19	11/16/2017	25,000,000.00	24,987,604.16	24,986,632.50
PSI	NTRD	CPD	105981	DANSKE CORP CP	1.22	11/17/2017	11,000,000.00	10,994,035.55	10,993,594.70
PSI	NTRD	CPD	105987	ABBEY NATIONAL TREAS SV PL	1.17	11/17/2017	26,575,000.00	26,561,181.00	26,560,253.53
PSI	NTRD	CPD	105990	AUTOBAHN FUNDING CO LLC CP	1.19	11/30/2017	30,000,000.00	29,971,241.67	29,968,248.00
PSI	NTRD	CPD	105991	AUTOBAHN FUNDING CO LLC CP	1.19	11/30/2017	30,000,000.00	29,971,241.67	29,968,248.00
PSI	NTRD	CPD	105992	ATLANTIC ASSET SEC LLC CP	1.2	11/22/2017	50,000,000.00	49,965,000.00	49,962,690.00
PSI	NTRD	CPD	105993	OLD LINE FUNDING LLC CP	1.21	11/20/2017	50,000,000.00	49,968,069.45	49,965,415.00
PSI	NTRD	CPD	105994	AUTOBAHN FUNDING CO LLC CP	1.2	11/21/2017	25,000,000.00	24,983,333.34	24,981,827.50
PSI	NTRD	CPD	105998	OLD LINE FUNDING LLC CP	1.22	11/30/2017	50,000,000.00	49,950,861.11	49,947,080.00
PSI	NTRD	CPD	106000	SHEFFIELD RECEIVABLES CORP	1.24	12/4/2017	50,000,000.00	49,943,166.66	49,939,270.00
PSI	NTRD	CPD	106002	OLD LINE FUNDING LLC CP	1.32	1/8/2018	42,000,000.00	41,895,280.00	41,891,241.00
PSI	NTRD	CPD	106003	ATLANTIC ASSET SEC LLC CP	1.18	12/5/2017	50,000,000.00	49,944,277.77	49,938,115.00

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PSI	NTRD	CPD	106004	LA FAYETTE ASSET SEC LLC C	1.4	1/5/2018	2,593,000.00	2,586,445.47	2,586,610.85
PSI	NTRD	CPD	106005	LA FAYETTE ASSET SEC LLC C	1.29	11/21/2017	1,400,000.00	1,398,996.67	1,398,982.34
PSI	NTRD	CPD	106006	OLD LINE FUNDING LLC CP	1.25	12/7/2017	30,000,000.00	29,962,500.00	29,960,409.00
PSI	NTRD	CPD	106007	LA FAYETTE ASSET SEC LLC C	1.35	1/11/2018	11,400,000.00	11,369,647.50	11,369,037.60
PSI	NTRD	CPD	106008	OLD LINE FUNDING LLC CP	1.38	1/24/2018	10,064,000.00	10,031,593.92	10,031,017.25
PSI	NTRD	CPD	106009	AUTOBAHN FUNDING CO LLC CP	1.2	11/30/2017	28,800,000.00	28,772,160.00	28,769,518.08
PSI	NTRD	CPD	106010	AUTOBAHN FUNDING CO LLC CP	1.2	12/1/2017	35,000,000.00	34,965,000.00	34,961,661.00
PSI	NTRD	CPD	106011	SHEFFIELD RECEIVABLES CORP	1.21	12/4/2017	50,000,000.00	49,944,541.67	49,939,270.00
PSI	NTRD	CPD	106012	ATLANTIC ASSET SEC LLC CP	1.19	11/10/2017	50,000,000.00	49,985,125.00	49,983,415.00
PSI	NTRD	CPD	106017	SHEFFIELD RECEIVABLES CORP	1.22	12/8/2017	50,000,000.00	49,937,305.55	49,931,280.00
PSI	NTRD	CPD	106018	SHEFFIELD RECEIVABLES CORP	1.22	11/29/2017	50,000,000.00	49,952,555.55	49,949,045.00
PSI	NTRD	CPD	106019	TORONTO-DOMINION HLDG USA	1.25	12/29/2017	50,000,000.00	49,899,305.56	49,895,275.00
PSI	NTRD	CPD	106020	NATIXIS NY BRANCH CP	1.16	11/6/2017	50,000,000.00	49,991,944.45	49,990,250.00
PSI	NTRD	CPD	106021	NATIXIS NY BRANCH CP	1.16	11/6/2017	50,000,000.00	49,991,944.45	49,990,250.00
PSI	NTRD	CPD	106024	OLD LINE FUNDING LLC CP	1.33	1/17/2018	27,000,000.00	26,923,192.50	26,919,737.10
PSI	NTRD	CPD	106025	SHEFFIELD RECEIVABLES CORP	1.25	12/27/2017	50,000,000.00	49,902,777.78	49,892,805.00
PSI	NTRD	CPD	106027	CRC FUNDING LLC CP	1.37	2/2/2018	50,000,000.00	49,823,041.67	49,819,180.00
PSI	NTRD	CPD	106028	CANCARA ASSET SEC LLC CP	1.2	11/13/2017	6,000,000.00	5,997,600.00	5,997,403.80
PSI	NTRD	CPD	106029	SHEFFIELD RECEIVABLES CORP	1.25	12/27/2017	35,138,000.00	35,069,676.11	35,062,667.64
PSI	NTRD	CPD	106030	AUTOBAHN FUNDING CO LLC CP	1.2	12/1/2017	50,000,000.00	49,950,000.00	49,945,230.00
PSI	NTRD	CPD	106031	SHEFFIELD RECEIVABLES CORP	1.2	11/22/2017	50,000,000.00	49,965,000.00	49,962,385.00
PSI	NTRD	CPD	106032	SHEFFIELD RECEIVABLES CORP	1.2	12/1/2017	25,000,000.00	24,975,000.00	24,972,572.50
PSI	NTRD	CPD	106033	ATLANTIC ASSET SEC LLC CP	1.19	11/29/2017	50,000,000.00	49,953,722.23	49,949,450.00
PSI	NTRD	CPD	106034	SHEFFIELD RECEIVABLES CORP	1.2	12/4/2017	25,000,000.00	24,972,500.00	24,969,635.00
PSI	NTRD	CPD	106035	AUTOBAHN FUNDING CO LLC CP	1.19	12/1/2017	25,000,000.00	24,975,208.34	24,972,615.00
PSI	NTRD	CPD	106036	TOYOTA MOTOR CREDIT CORP C	1.21	12/18/2017	40,000,000.00	39,936,811.11	39,936,852.00
PSI	NTRD	CPD	106037	ATLANTIC ASSET SEC LLC CP	1.17	11/9/2017	50,000,000.00	49,987,000.00	49,985,085.00
PSI	NTRD	CPD	106042	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	25,000,000.00	24,901,319.44	24,902,512.50
PSI	NTRD	CPD	106044	ATLANTIC ASSET SEC LLC CP	1.2	11/22/2017	13,347,000.00	13,337,657.10	13,337,040.47
PSI	NTRD	CPD	106045	THUNDER BAY FUNDING LLC CP	1.34	1/19/2018	50,000,000.00	49,852,972.22	49,847,000.00
PSI	NTRD	CPD	106046	TOYOTA MOTOR CREDIT CORP C	1.21	12/19/2017	50,000,000.00	49,919,333.34	49,919,215.00
PSI	NTRD	CPD	106047	TOYOTA MOTOR CREDIT CORP C	1.21	12/21/2017	50,000,000.00	49,915,972.23	49,915,495.00
PSI	NTRD	CPD	106050	ATLANTIC ASSET SEC LLC CP	1.2	11/29/2017	36,955,000.00	36,920,508.66	36,917,638.50
PSI	NTRD	CPD	106051	LA FAYETTE ASSET SEC LLC C	1.23	11/21/2017	1,150,000.00	1,149,214.17	1,149,164.07
PSI	NTRD	CPD	106053	ATLANTIC ASSET SEC LLC CP	1.18	11/29/2017	50,000,000.00	49,954,111.11	49,949,450.00
PSI	NTRD	CPD	106054	NATIXIS NY BRANCH CP	1.16	11/7/2017	50,000,000.00	49,990,333.33	49,988,625.00
PSI	NTRD	CPD	106056	NATIXIS NY BRANCH CP	1.16	11/3/2017	50,000,000.00	49,996,777.78	49,995,130.00
PSI	NTRD	CPD	106057	NATIXIS NY BRANCH CP	1.16	11/3/2017	25,000,000.00	24,998,388.89	24,997,565.00
PSI	NTRD	CPD	106058	LA FAYETTE ASSET SEC LLC C	1.2	11/22/2017	10,000,000.00	9,993,000.00	9,992,367.00
PSI	NTRD	CPD	106061	LA FAYETTE ASSET SEC LLC C	1.45	2/7/2018	24,920,000.00	24,821,635.22	24,822,824.46
CPD Total							6,540,780,000.00	6,536,588,254.72	6,536,061,287.08

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PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,843,958.33	49,830,600.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,662,833.34	49,640,150.00
FCDN Total							100,000,000.00	99,506,791.67	99,470,750.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,993,130.99	24,926,400.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,926,521.40
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,887,950.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,999,429.82	49,990,400.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,534,583.37	36,527,985.28
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,685,840.14
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,744,697.16	23,716,631.25
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,988,970.13	49,929,750.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,966.91	149,789.25
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,996,693.59	24,947,000.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,243,914.08
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,996,386.58	24,763,725.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,493,604.25	43,088,881.50
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,890,800.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,817.89	24,825,825.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,817.89	24,825,825.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,817.89	24,825,825.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,938,100.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,832,517.91
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,975,154.00	24,750,525.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,750,525.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,750,525.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,913,000.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,995,266.88	24,924,000.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,822,046.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,822,046.00
PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,744,550.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,988,633.67	24,867,075.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,779,825.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,779,825.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,762,211.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	18,981,345.95
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,967,013.70	49,221,200.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,783,300.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,989,155.54	24,779,825.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,385,874.52	12,262,036.08
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,403,537.09	19,209,533.52
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,838,275.00

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Group	Acct	Sec Type	SecID	Description	Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,985,456.20	49,283,550.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,526,171.76	46,858,799.34
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,363,400.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,453,300.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,681,700.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,984,804.93	49,453,300.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,453,300.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,982,776.56	24,733,500.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,707,300.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,707,300.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,414,600.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,581,450.88	33,241,824.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,469,378.09	35,121,570.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,972,267.25	49,358,700.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,982,667.03	24,679,350.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,421,724.44	26,158,149.60
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,972,945.75	29,615,220.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,719,000.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,777,484.00
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,719,000.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,719,000.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,719,000.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,587,442.19	46,098,880.34
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,489.05	24,706,150.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,489.05	24,706,150.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,673,865.96	20,444,373.54
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,968,707.62	24,326,900.00
PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,489,600.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,744,800.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,744,800.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,521,280.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,992,831.08	26,676,864.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,983,569.59	24,700,800.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,979,100.52	29,640,960.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,589,890.39	23,351,515.60
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,633,819.78	44,972,919.20
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,973,446.06	24,629,200.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,978,326.61	24,725,850.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,981,436.89	24,725,850.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,981,447.58	24,725,850.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,978,140.63	29,671,020.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,528,875.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,984,501.83	48,503,385.00

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PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,681,525.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,976,954.30	32,579,613.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,894,619.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,494,734.21	41,079,397.50
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	48,948,950.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,703,950.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,703,950.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,142,400.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,474,475.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,520,041.34
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,703,950.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,487,518.66	35,074,816.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,771,886.04	27,360,899.00
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,434,400.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,217,200.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,904,080.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,947.57	27,682,286.90
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,990,416.21	24,198,600.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,101,610.28	31,320,565.32
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,979,818.78	24,198,600.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,197,700.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,197,700.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,197,700.00
PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,197,700.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,980,716.25	24,198,600.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,157,722.25	10,816,774.20
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,480.51	22,778,793.12
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,508.49	31,545,162.24
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,980,369.86	48,483,150.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,977,885.01	49,059,050.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,949,071.51	41,706,173.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,976,302.70	24,707,475.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,100,236.32	25,819,311.38
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	48,987,800.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,403,875.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,990,674.20	24,403,875.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,992,032.88	48,987,800.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,372.57	22,304,145.34
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,495,550.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,206,547.53
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,962,457.22	24,587,300.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,845,711.87	38,370,385.92
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,907,128.13	24,603,525.00

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PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,548,250.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	50,071,700.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,981,495.29	49,623,400.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,994,078.49	15,879,488.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,864,475.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	9,999,440.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,109,433.84
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,756,431.52	49,603,450.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,771,746.06	5,754,000.20
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,716,836.17	33,552,115.96
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,936,045.10	13,888,966.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,915,050.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,915,050.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,957,000.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,957,000.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	19,957,000.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,975,339.87	41,819,174.62
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,917,110.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	24,947,700.00
PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	29,942,280.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,808,800.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,944,463.66
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	24,914,575.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	19,931,660.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	14,948,745.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,626,720.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,811,142.94
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,360,059.34	22,198,766.76
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,859,150.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,859,150.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,959,289.53	39,814,720.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,933,190.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,618,794.69	23,530,969.55
PSI	NTRD	FFCB	105839	FFCB 1.81 (CALLABLE)	1.81	10/19/2020	20,000,000.00	20,000,000.00	19,954,620.00
			FFCB Total				4,644,715,000.00	4,642,837,371.47	4,588,678,886.80
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,197,911.23	44,948,642.80
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,997,689.41	49,721,950.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,997,412.14	27,844,292.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,890,846.26	45,650,763.00
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,990,028.60	49,728,500.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,937,793.05	37,738,958.65

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,507,023.75	22,504,447.20
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,862,250.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,747,875.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,802.96	5,905,512.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,760.59	1,181,102.40
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,490,386.86	33,590,166.00
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,637,400.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,983,414.49	49,274,800.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,340,700.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,837,799.20
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,485,475.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,403,151.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,601,152.05
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	48,987,600.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,689,487.07	28,982,943.60
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,473,080.00
PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,980,832.42	24,400,800.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,584,100.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,214,288.50
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,862,250.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,084,585.00
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,515,625.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,515,625.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,236,450.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,243,350.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,760,900.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,822,750.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,779,025.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,779,025.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,062,205.20
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,914,590.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,815,400.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,816,329.40	49,878,100.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,816,329.40	49,878,100.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,908,164.70	24,939,050.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,877,280.22	49,878,100.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,877,280.22	49,878,100.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,000,300.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,014,076.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	25,004,200.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,418,216.00
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,991,357.82	20,000,000.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	25,010,600.00

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PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,446,027.00
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,778,175.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	19,949,860.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,845,164.68	22,822,214.40
PSI	NTRD	FHLB	105795	FHLB 2.25 (CALLABLE)	2.25	10/24/2022	25,000,000.00	25,000,000.00	24,929,575.00
PSI	NTRD	FHLB	105796	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	25,000,000.00	25,000,000.00	24,925,525.00
PSI	NTRD	FHLB	105804	FHLB 2.20 (CALLABLE)	2.2	10/24/2022	10,000,000.00	10,000,000.00	9,970,210.00
PSI	NTRD	FHLB	105914	FHLB 2.25 (CALLABLE)	2.25	10/26/2022	25,000,000.00	25,000,000.00	25,001,050.00
FHLB Total							1,673,140,000.00	1,672,243,295.27	1,655,761,007.00
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,900,000.00	29,883,990.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,956,902.78	9,953,280.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,934,750.00	14,929,920.00
FHLD Total							55,000,000.00	54,791,652.78	54,767,190.00
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,734,415.20
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,995,950.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,897,723.55	49,632,650.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,897,723.55	49,632,650.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,935,494.88	49,632,650.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,935,494.88	49,632,650.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,953,235.91	49,632,650.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,953,235.91	49,632,650.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,771,219.80	49,675,000.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,771,219.80	49,675,000.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,708,142.39	44,669,385.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,694,164.84	49,632,650.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,875,175.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,843,975.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,812,725.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,411,252.25
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,991,816.11	49,039,050.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,294,550.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	48,988,000.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,902,275.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,787,060.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,995,197.81	24,530,850.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,584,625.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,514,100.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,581,075.00

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PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,805,640.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,659,100.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,791,550.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,484,325.00
PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,795,350.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,795,350.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,397,675.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,795,350.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,827,600.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,157,650.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,487,550.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,795,350.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,795,350.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,506,950.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,814,300.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,298,175.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,432,050.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,459,325.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,393,075.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,245,850.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,270,975.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,426,450.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,426,550.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,776,650.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,776,700.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,375,900.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,418,500.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,844,850.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,639,450.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,298,825.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,714,550.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,857,300.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,683,175.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,655,825.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,994,893.84	24,559,825.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,700,900.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	49,922,400.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,946,192.66	49,679,550.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,987,086.24	11,923,092.00

Los Angeles County Treasurer
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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,413,097.56
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	24,999,500.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	24,999,475.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,988,700.00
PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	24,989,550.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	25,001,400.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,889,500.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,420,480.00
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,874,525.00
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,414,885.68
PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,265,545.60
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,963,042.55	49,939,750.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,160,772.64	38,142,982.26
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,772,200.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.2	5/16/2022	25,000,000.00	25,000,000.00	24,869,925.00
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	24,980,025.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,864,575.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	49,605,850.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,871,850.00
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	24,950,750.00
PSI	NTRD	FHLM	105782	FHLMC 2.25 (CALLABLE)	2.25	10/19/2022	25,000,000.00	25,000,000.00	24,930,475.00
PSI	NTRD	FHLM	105797	FHLMC 2.25 (CALLABLE)	2.25	10/20/2022	25,000,000.00	25,000,000.00	24,932,600.00
PSI	NTRD	FHLM	105798	FHLMC 2.25 (CALLABLE)	2.25	10/18/2022	25,000,000.00	25,000,000.00	24,932,600.00
PSI	NTRD	FHLM	105808	FHLMC 2.26 (CALLABLE)	2.26	10/26/2022	25,000,000.00	25,000,000.00	24,930,500.00
PSI	NTRD	FHLM	105819	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FHLM	105825	FHLMC 2.27 (CALLABLE)	2.27	10/27/2022	25,000,000.00	25,000,000.00	24,968,500.00
PSI	NTRD	FHLM	105831	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,968,525.00
PSI	NTRD	FHLM	105832	FHLMC 2.30 (CALLABLE)	2.3	10/27/2022	25,000,000.00	25,000,000.00	24,968,525.00
			FHLM Total				3,318,529,000.00	3,316,896,657.36	3,272,910,335.55
PSI	NTRD	FHLM	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,877,000.00	49,830,600.00
PSI	NTRD	FHLM	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,877,000.00	49,830,600.00
PSI	NTRD	FHLM	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,872,444.45	49,824,250.00
PSI	NTRD	FHLM	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,872,444.45	49,824,250.00
PSI	NTRD	FHLM	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,930,000.00	49,903,550.00
PSI	NTRD	FHLM	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,930,000.00	49,903,550.00
PSI	NTRD	FHLM	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,868,166.67	49,822,650.00
PSI	NTRD	FHLM	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,868,166.67	49,822,650.00
			FHLM Total				400,000,000.00	399,095,222.24	398,762,100.00

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,502.49	14,770,932.80
PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,781,450.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,693,200.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,896,050.84	20,796,628.60
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,786,750.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,773,950.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,717,750.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,716,500.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,669,300.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,728,650.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,918,595.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,776,350.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,598,232.81	36,416,524.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,885,050.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,885,050.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,879,575.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,992,611.37	24,859,175.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,895,596.17	49,880,000.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,336,522.47	30,327,040.00
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,945,080.95	24,946,050.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,051,800.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,051,800.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,051,800.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,910,686.11	50,051,800.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,676,875.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,299,839.05	31,168,026.13
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,891,531.87	49,655,300.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,891,531.87	49,655,300.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	40,022,986.87	39,833,481.66
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,351,700.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,597,025.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,537,800.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,749,700.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,115,696.78	30,808,426.56
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,762,725.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,977,497.67	49,745,150.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,333,050.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,748,400.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,491,675.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,476.77	24,671,775.00
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,565,825.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,478,025.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,571,675.00

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PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,497,075.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	48,925,550.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,438,875.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,660,950.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,383,525.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,383,525.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,690,150.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,344,725.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,886,565.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	48,972,500.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,376,525.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,381,675.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,326,725.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,766,250.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,383,125.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,326,725.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,343,425.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,449,250.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,372,400.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,445,575.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,418,825.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,185,500.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,544,325.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,530,075.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,992,530.12	24,530,075.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,302,975.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,444,850.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,253,350.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,203,237.18	44,960,024.50
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,467,500.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,262,375.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,652,450.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,199,675.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,462,100.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,329,050.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,260.95	34,097,210.00
PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,781,850.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,347,250.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,982,382.90	49,431,600.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,189,925.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,468.04	48,781,850.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,468.04	48,781,850.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,317.71	13,727,212.59

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,992,026.29	48,679,150.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,704,600.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,704,600.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,076,300.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,643,975.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,689,050.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,749,299.91	49,435,200.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,749,299.91	49,435,200.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,398,598.67	10,332,945.50
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,706,387.36	49,584,150.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,881,640.15	49,737,450.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,881,640.15	49,737,450.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,940,820.08	24,868,725.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,346,362.69	49,239,000.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,958,963.47	49,793,050.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,958,963.47	49,793,050.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,986,047.58	16,929,637.00
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,788,625.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,788,625.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,788,625.00
FNMA Total							3,723,008,000.00	3,720,343,558.76	3,667,604,074.54
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.61722	12/8/2017	50,000,000.00	50,000,000.00	50,021,550.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.62	12/15/2017	50,000,000.00	50,000,335.62	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	50,027,150.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.67111	12/15/2017	50,000,000.00	50,000,000.00	50,028,250.00
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	250,000,335.62	250,026,950.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,993,700.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,992,000.00
PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,562,150.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,562,150.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,518,650.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,530,950.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,586,450.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,538,300.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,548,400.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,533,350.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,542,400.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,548,050.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,739,825.00

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PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,732,675.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,633,550.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,633,550.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,636,300.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,636,300.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,632,525.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,593,575.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,656,775.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,236,950.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,618,475.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,618,475.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,470,000.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,907,175.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,763,000.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,725,300.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,014,325.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,014,325.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,717,300.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,610,250.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,610,250.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,460,075.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,465,425.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	48,102,950.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,620,590.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	7/27/2021	25,000,000.00	25,000,000.00	24,142,150.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.75	12/2/2021	25,000,000.00	25,000,000.00	24,133,325.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.75	12/2/2021	25,000,000.00	24,989,786.42	24,436,375.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	3.5	3/28/2022	25,000,000.00	25,000,000.00	24,965,550.00
PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	4.125	5/24/2022	25,000,000.00	25,000,000.00	24,683,700.00
PSI	NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	4.25	5/24/2022	25,000,000.00	25,000,000.00	24,598,300.00
PSI	NTRD	MCPN	105672	FHLB 4.50 (CALLABLE)	4.5	10/6/2022	25,000,000.00	25,000,000.00	24,866,850.00
PSI	NTRD	MCPN	105677	FHLB 4.50 (CALLABLE)	4.5	10/12/2022	25,000,000.00	25,000,000.00	24,786,300.00
PSI	NTRD	MCPN	105697	FHLMC 4.75 (CALLABLE)	4.75	10/11/2022	25,000,000.00	25,000,000.00	24,925,000.00
PSI	NTRD	MCPN	105794	FHLB 5.00 (CALLABLE)	5	10/18/2022	25,000,000.00	25,000,000.00	24,885,075.00
MCPN Total							1,535,000,000.00	1,534,989,786.42	1,516,729,115.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.2	4/28/2021	50,000,000.00	50,000,000.00	48,708,050.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,240,075.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,173,025.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,931,800.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2.25	12/30/2021	50,000,000.00	50,000,000.00	49,490,700.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.65	12/28/2021	50,000,000.00	50,000,000.00	49,023,350.00

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PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	48,757,050.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	3/28/2022	25,000,000.00	25,000,000.00	24,869,775.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	2.5	4/18/2022	25,000,000.00	25,000,000.00	24,671,225.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	2.625	4/19/2022	25,000,000.00	25,000,000.00	24,667,900.00
PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	4.25	5/16/2022	25,000,000.00	25,000,000.00	24,592,675.00
MCSA Total							375,000,000.00	375,000,000.00	368,125,625.00
PSI	NTRD	NCD1	104590	WELLS FARGO BANK, NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	104593	WELLS FARGO BANK, NA CD	1.2	11/2/2017	50,000,000.00	50,000,000.00	49,949,600.00
PSI	NTRD	NCD1	104675	WELLS FARGO BANK, NA CD	1.23	11/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	104676	WELLS FARGO BANK, NA CD	1.23	11/2/2017	50,000,000.00	50,000,000.00	49,940,000.00
PSI	NTRD	NCD1	104677	WELLS FARGO BANK, NA CD	1.23	11/3/2017	50,000,000.00	50,000,000.00	50,000,130.00
PSI	NTRD	NCD1	105755	MUFG UNION BANK NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	105756	MUFG UNION BANK NA CD	1.2	11/6/2017	50,000,000.00	50,000,000.00	50,000,885.00
PSI	NTRD	NCD1	105997	MUFG UNION BANK NA CD	1.28	1/8/2018	50,000,000.00	50,000,000.00	50,011,070.00
PSI	NTRD	NCD1	106026	MUFG UNION BANK NA CD	1.29	1/19/2018	50,000,000.00	50,000,000.00	50,010,730.00
NCD1 Total							450,000,000.00	450,000,000.00	449,912,415.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,009,383.85	24,984,745.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,978,349.74	49,922,500.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,978,349.74	49,922,500.00
NOTE Total							125,000,000.00	124,966,083.33	124,829,745.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,959,000.00	49,950,750.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,958,000.00	49,950,750.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,895,222.22	49,854,970.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,849,166.67	49,805,520.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,850,000.00	49,805,520.00
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,792,388.89	49,750,755.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,792,388.89	49,750,755.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,792,388.89	49,750,755.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,792,388.89	49,750,755.00
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,787,250.00	49,750,755.00
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,787,250.00	49,750,755.00
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,677,708.34	49,646,540.00
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,677,708.34	49,646,540.00
PSI	NTRD	TBIL	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,447,000.00	49,404,205.00
PSI	NTRD	TBIL	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,447,000.00	49,404,205.00
PSI	NTRD	TBIL	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,447,000.00	49,404,205.00
PSI	NTRD	TBIL	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,447,000.00	49,404,205.00
PSI	NTRD	TBIL	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,760,527.78	49,750,755.00
PSI	NTRD	TBIL	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,760,527.78	49,750,755.00

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PSI	NTRD	TBIL	105865	UST BILL	1.3625	10/11/2018	50,000,000.00	49,349,027.78	49,328,720.00
PSI	NTRD	TBIL	105866	UST BILL	1.3625	10/11/2018	50,000,000.00	49,349,027.78	49,328,720.00
PSI	NTRD	TBIL	105982	UST BILL	1.38	10/11/2018	50,000,000.00	49,340,666.66	49,328,720.00
PSI	NTRD	TBIL	105983	UST BILL	1.38	10/11/2018	50,000,000.00	49,340,666.66	49,328,720.00
PSI	NTRD	TBIL	105984	UST BILL	1.3775	10/11/2018	50,000,000.00	49,341,861.11	49,328,720.00
PSI	NTRD	TBIL	105985	UST BILL	1.3775	10/11/2018	50,000,000.00	49,341,861.11	49,328,720.00
PSI	NTRD	TBIL	105986	UST BILL	1.2375	4/26/2018	50,000,000.00	49,697,500.00	49,698,975.00
PSI	NTRD	TBIL	106023	UST BILL	1.24	4/26/2018	50,000,000.00	49,696,888.89	49,698,975.00
TBIL Total							1,350,000,000.00	1,340,377,416.68	1,339,653,720.00
PSI	NTRD	YANK1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	50,002,215.00
PSI	NTRD	YANK1	104625	AU & NZ BANKING GRP NY CD	1.2	1/19/2018	50,000,000.00	50,000,000.00	49,984,315.00
PSI	NTRD	YANK1	105402	BANK OF MONTREAL CHICAGO C	1.3	11/9/2017	50,000,000.00	50,000,110.75	50,001,580.00
PSI	NTRD	YANK1	105456	SVENSKA HANDELSBANKEN NY C	1.27	11/24/2017	50,000,000.00	50,000,318.33	50,001,620.00
PSI	NTRD	YANK1	105681	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	50,002,645.00
PSI	NTRD	YANK1	105684	RABOBANK NEDERLAND NY CD	1.27	12/20/2017	50,000,000.00	50,000,000.00	50,001,265.00
PSI	NTRD	YANK1	105690	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	50,002,650.00
PSI	NTRD	YANK1	105751	CREDIT AGRICOLE CIB NY CD	1.31	1/19/2018	50,000,000.00	50,001,092.72	50,005,365.00
PSI	NTRD	YANK1	105754	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,000,000.00	50,000,585.00
PSI	NTRD	YANK1	105757	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,000,678.56	50,000,585.00
PSI	NTRD	YANK1	105758	DNB BANK ASA NY CD	1.22	11/30/2017	50,000,000.00	50,000,000.00	50,001,605.00
PSI	NTRD	YANK1	105769	TORONTO DOMINION BANK NY C	1.34	1/19/2018	50,000,000.00	50,001,092.66	49,999,815.00
PSI	NTRD	YANK1	105815	BNP PARIBAS SF CD	1.18	11/6/2017	50,000,000.00	50,000,000.00	50,000,055.00
PSI	NTRD	YANK1	105823	BANK OF MONTREAL CHICAGO C	1.23	11/15/2017	50,000,000.00	50,000,194.17	50,001,015.00
PSI	NTRD	YANK1	105824	BANK OF MONTREAL CHICAGO C	1.23	11/8/2017	50,000,000.00	50,000,000.00	50,000,650.00
PSI	NTRD	YANK1	105828	BANK OF MONTREAL CHICAGO C	1.23	11/6/2017	50,000,000.00	50,000,000.00	50,000,090.00
PSI	NTRD	YANK1	105867	BNP PARIBAS SF CD	1.17	11/7/2017	50,000,000.00	50,000,000.00	49,999,970.00
PSI	NTRD	YANK1	105881	BNP PARIBAS SF CD	1.17	11/9/2017	50,000,000.00	50,000,000.00	49,999,955.00
PSI	NTRD	YANK1	105900	BNP PARIBAS SF CD	1.17	11/10/2017	50,000,000.00	50,000,000.00	49,999,950.00
PSI	NTRD	YANK1	105939	BNP PARIBAS SF CD	1.17	11/15/2017	50,000,000.00	50,000,000.00	49,999,885.00
PSI	NTRD	YANK1	105951	TORONTO DOMINION BANK NY C	1.19	11/15/2017	50,000,000.00	50,000,000.00	49,999,990.00
PSI	NTRD	YANK1	105954	TORONTO DOMINION BANK NY C	1.2	11/15/2017	50,000,000.00	50,000,194.30	50,000,200.00
PSI	NTRD	YANK1	105962	TORONTO DOMINION BANK NY C	1.2	11/15/2017	50,000,000.00	50,000,194.30	50,000,200.00
PSI	NTRD	YANK1	105975	SOCIETE GENERALE NY CD	1.41	1/31/2018	50,000,000.00	50,001,259.18	50,002,135.00
PSI	NTRD	YANK1	105976	NORDEA BANK AB NY CD	1.2	12/20/2017	50,000,000.00	50,000,679.34	49,996,522.00
PSI	NTRD	YANK1	105995	BNP PARIBAS SF CD	1.17	11/21/2017	50,000,000.00	50,000,000.00	49,999,790.00
PSI	NTRD	YANK1	105996	TORONTO DOMINION BANK NY C	1.22	12/1/2017	50,000,000.00	50,000,000.00	49,999,905.00
PSI	NTRD	YANK1	105999	TORONTO DOMINION BANK NY C	1.36	1/19/2018	50,000,000.00	50,000,000.00	50,002,190.00
PSI	NTRD	YANK1	106001	SOCIETE GENERALE NY CD	1.29	12/1/2017	50,000,000.00	50,000,416.13	50,000,805.00
PSI	NTRD	YANK1	106022	SVENSKA HANDELSBANKEN NY C	1.24	12/29/2017	50,000,000.00	50,000,000.00	50,000,800.00
PSI	NTRD	YANK1	106038	DNB BANK ASA NY CD	1.17	12/1/2017	50,000,000.00	50,000,000.00	49,999,480.00
PSI	NTRD	YANK1	106040	CREDIT AGRICOLE CIB NY CD	1.21	12/29/2017	50,000,000.00	50,000,803.95	49,999,260.00

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	YANK1	106041	TORONTO DOMINION BANK NY C	1.28	12/20/2017	50,000,000.00	50,000,679.36	50,002,075.00
PSI	NTRD	YANK1	106043	BARCLAYS BANK PLC NY CD	1.25	12/20/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	106048	NORDEA BANK AB NY CD	1.18	12/4/2017	50,000,000.00	50,000,457.83	49,999,056.50
PSI	NTRD	YANK1	106049	CREDIT AGRICOLE CIB NY CD	1.16	12/1/2017	50,000,000.00	50,000,000.00	49,998,279.50
PSI	NTRD	YANK1	106052	NORDEA BANK AB NY CD	1.18	12/1/2017	50,000,000.00	50,000,000.00	49,999,139.50
PSI	NTRD	YANK1	106055	NORDEA BANK AB NY CD	1.19	12/15/2017	50,000,000.00	50,000,610.21	49,997,503.50
YANK1 Total							1,900,000,000.00	1,900,008,781.79	1,900,003,146.00
NTRD Total							26,505,172,000.00	26,482,603,744.87	26,288,324,519.47
NTRD-PSI historical Total								26,463,166,145.39	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,949,782.34	48,675,780.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,501,213.46	48,568,355.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,385,694.48	48,568,355.00
NOTE Total							150,000,000.00	148,836,690.28	145,812,490.00
TRADE Total							150,000,000.00	148,836,690.28	145,812,490.00
TRADE-PSI historical Total								148,544,921.88	
TRADE Total							26,655,172,000.00	26,631,440,435.15	26,434,137,009.47
PSI Historical Total								26,611,711,067.27	

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	AVCCD	FHLB	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	14,820,720.00
		FHLB Total					15,000,000.00	15,000,000.00	14,820,720.00
		AVCCD Total					15,000,000.00	15,000,000.00	14,820,720.00
SPI	GF	LTBD		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	5,007,915.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	486,524.00
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,980.49	1,379,997.00
		FFCB Total					7,000,000.00	6,992,980.49	6,874,436.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,893,410.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,849,216.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,437,330.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,961,324.20
		FHLB Total					21,200,000.00	21,200,000.00	20,141,280.20
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,652,258.18
		FHLM Total					3,976,000.00	3,976,000.00	3,652,258.18
		PHHPA Total					32,176,000.00	32,168,980.49	30,667,974.38
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,997.08	129,946.05
		FFCB Total					130,000.00	129,997.08	129,946.05
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,775.90	586,835.40
		FHLB Total					600,000.00	599,775.90	586,835.40
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	474,926.62
		FHLM Total					476,000.00	476,000.00	474,926.62
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,804,793.20
		FNMA Total					3,900,000.00	3,900,000.00	3,804,793.20
		SANIT Total					5,106,000.00	5,105,772.98	4,996,501.27
SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
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
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

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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
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

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Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
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	10,004,451.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,004,451.00
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	5,000,000.00	5,000,000.00	5,010,290.00
		YANK3 Total					5,000,000.00	5,000,000.00	5,010,290.00
		SCP61 Total					15,000,000.00	15,000,000.00	15,014,741.00
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,020,580.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,020,580.00
		SCP66 Total					10,000,000.00	10,000,000.00	10,020,580.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,004,451.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,004,451.00
		SCP6F Total					10,000,000.00	10,000,000.00	10,004,451.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,002,225.50
		NCD1 Total					5,000,000.00	5,000,000.00	5,002,225.50
		SCP6U Total					5,000,000.00	5,000,000.00	5,002,225.50
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY CD	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,020,580.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,020,580.00
		SCU5F Total					10,000,000.00	10,000,000.00	10,020,580.00
SPI	SLIM	CTDQ	49798	S OF C LAIF	0	12/31/2017	47,625.37	47,625.37	47,625.37
SPI	SLIM	CTDQ	50781	S OF C LAIF	0	12/31/2017	95,920.45	95,920.45	95,920.45
SPI	SLIM	CTDQ	51467	S OF C LAIF	0	12/31/2017	79,551.40	79,551.40	79,551.40
SPI	SLIM	CTDQ	52668	S OF C LAIF	0	12/31/2017	75,280.03	75,280.03	75,280.03
SPI	SLIM	CTDQ	53918	S OF C LAIF	0	12/31/2017	73,311.38	73,311.38	73,311.38
SPI	SLIM	CTDQ	55074	S OF C LAIF	0	12/31/2017	64,945.89	64,945.89	64,945.89
SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2017	54,630.76	54,630.76	54,630.76

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

Group	Acct	Sec Type	SecID	Description	Race Rate	Mat Date	Par	Amortized Cost	Market Value
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: October 1, 2017 to October 31, 2017
 Fund: Specific Purpose Investments
 Attachment X

Group	Acct	Sec Type	SecID	Description	Race 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

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

Group	Acct	Sec Type	SecID	Description	Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	65.75
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2017	73.97	73.97	73.97
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					38,933.55	38,933.55	38,933.55
		WASIA Total					38,933.55	38,933.55	38,933.55
				SPI Total			149,488,608.29	149,481,361.76	147,754,381.44
				SPI Historical Total				149,480,678.29	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2017
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 10/31/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	437,752.11
03/08/06	CCTSA TOBACCO BONDS 2006	38,352,997.75
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	765,346.69
12/21/11	LAC-CAL 2011 SERIES A	<u>2,080,960.55</u>
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	<u><u>\$41,637,098.91</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/29/17	LAC-CAL LEASE REVENUE BONDS SERIES 2017A	1,005,991.20
06/26/14	COMMERCIAL PAPER 2014	1,028,181.63
04/13/16	COMMERCIAL PAPER 2016	13,511,196.21
02/09/93	DISNEY PROJECT 1993	7,373,930.41
03/21/12	DISNEY PROJECT, 2012	4,187,243.33
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	57,075,574.53
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	<u>22,696,099.43</u>
	U.S. BANK - TRUSTEE TOTAL	<u><u>\$106,888,308.85</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,057,050.94
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,955,747.13
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	<u>3,895,617.99</u>
	ZIONS BANK - TRUSTEE TOTAL	<u><u>\$47,908,416.06</u></u>

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 10/31/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	<u>301,745.78</u>
	TREASURER TOTAL	<u><u>\$301,745.78</u></u>

Los Angeles County Treasurer
 Floating Rate Securities - NTRD PSI Non-Trading
 As of 10/31/17
 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	50,000,335.62	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	250,000,335.62	
CORPORATE AND AGENCY ISSUED TOTAL				250,000,000.00	250,000,335.62	
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	265,000,335.62	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 10/31/2017
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 10/31/17
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	2,600,009,117.41	35.02	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	6,536,588,254.72	19.48	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,465,343,500.01	202.83	DAYS	148,836,690.28	1,409.53	DAYS
AGENCIES	15,815,704,335.97	1,004.00	DAYS	0.00	0.00	DAYS
MUNICIPALS	15,000,000.00	851.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,958,536.76	443.73	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	\$26,482,603,744.87	620.39	DAYS	\$148,836,690.28	1,409.53	DAYS

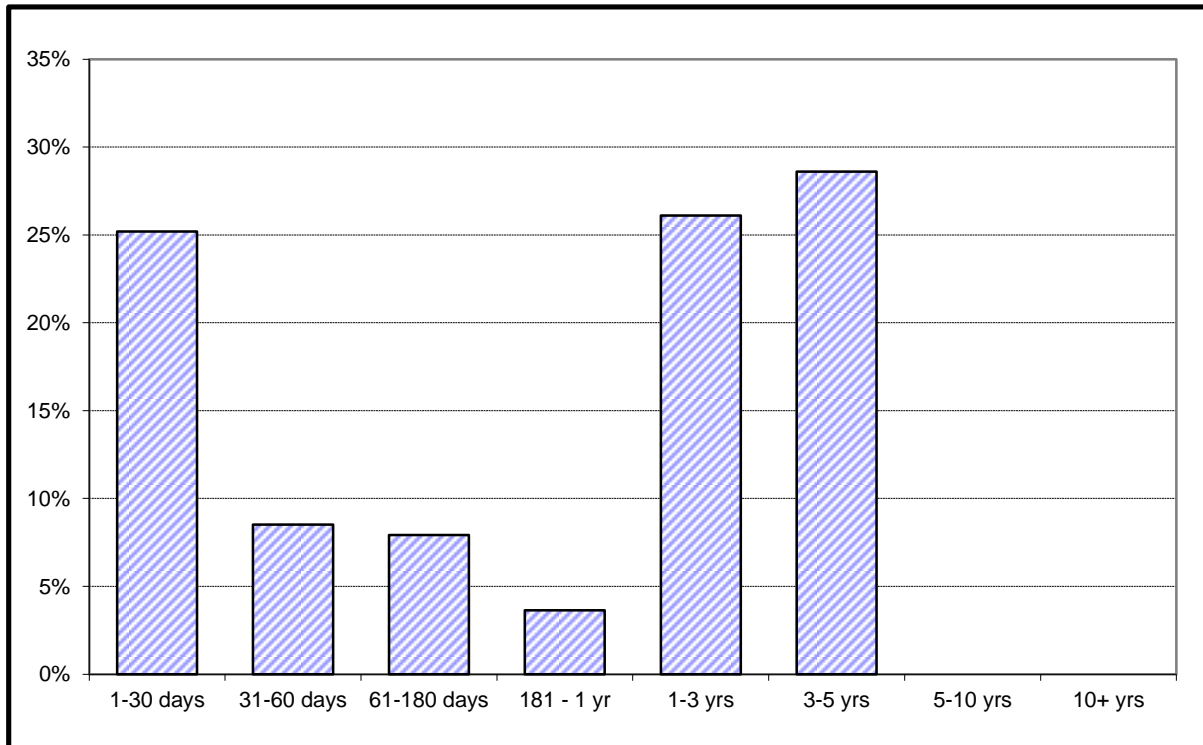
Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 10/31/17
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	11/01/17 - 11/30/17	\$6,712,401,000.00	25.18	25.18	\$6,710,353,495.61	25.20	25.20
31 to 60 Days	12/01/17 - 12/30/17	\$2,271,937,000.00	8.52	33.70	\$2,270,486,317.21	8.52	33.72
61 to 90 Days	12/31/17 - 01/29/18	\$568,057,000.00	2.13	35.83	\$567,519,066.99	2.13	35.85
91 to 120 Days	01/30/18 - 02/28/18	\$685,660,000.00	2.57	38.40	\$684,227,741.63	2.57	38.42
121 to 180 Days	03/01/18 - 04/29/18	\$860,039,000.00	3.23	41.63	\$857,104,462.44	3.22	41.64
181 to 270 Days	04/30/18 - 07/28/18	\$293,050,000.00	1.10	42.73	\$291,840,116.78	1.09	42.73
271 to 365 Days	07/29/18 - 10/31/18	\$684,220,000.00	2.57	45.30	\$677,971,265.84	2.55	45.28
1 to 1.5 YEARS	11/01/18 - 05/01/19	\$2,053,975,000.00	7.71	53.01	\$2,053,441,540.53	7.71	52.99
1.5 to 2 YEARS	05/02/19 - 10/31/19	\$1,285,201,000.00	4.82	57.83	\$1,283,088,844.57	4.82	57.81
2 to 3 YEARS	10/31/19 - 10/31/20	\$3,617,035,000.00	13.57	71.40	\$3,616,160,329.57	13.58	71.39
3 to 4 YEARS	10/31/20 - 10/31/21	\$4,991,732,000.00	18.73	90.13	\$4,988,466,549.94	18.73	90.12
4 to 5 YEARS	10/31/21 - 10/31/22	\$2,631,865,000.00	9.87	100.00	\$2,630,780,704.04	9.88	100.00
Portfolio Total:		\$26,655,172,000.00			\$26,631,440,435.15		
AVCCD							
4 to 5 YEARS	10/31/21 - 10/31/22	\$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	10/31/27 - 10/31/67	\$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		
PHPHA							
10 + YEARS	10/31/27 - 10/31/67	\$32,176,000.00	100.00	100.00	\$32,168,980.49	100.00	100.00
Portfolio Total:		\$32,176,000.00			\$32,168,980.49		
SANIT							
31 to 60 Days	12/01/17 - 12/30/17	\$130,000.00	2.55	2.55	\$129,997.08	2.55	2.55
181 to 270 Days	04/30/18 - 07/28/18	\$476,000.00	9.32	11.87	\$476,000.00	9.32	11.87
3 to 4 YEARS	10/31/20 - 10/31/21	\$4,500,000.00	88.13	100.00	\$4,499,775.90	88.13	100.00
Portfolio Total:		\$5,106,000.00			\$5,105,772.98		

Los Angeles County Treasurer
Inventory Report - Totals Section
Maturity Range Grouping
As of 10/31/17
Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
31 to 60 Days	12/01/17 - 12/30/17	\$21,649.61	0.05	0.05	\$21,649.61	0.05	0.05
61 to 90 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							
31 to 60 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	05/02/19 - 10/31/19	\$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	05/02/19 - 10/31/19	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SCP6F							
31 to 60 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							
31 to 60 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	05/02/19 - 10/31/19	\$10,000,000.00	100.00	100.00	\$10,000,000.00	100.00	100.00
Portfolio Total:		\$10,000,000.00			\$10,000,000.00		
SLIM							
61 to 90 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							
61 to 90 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		

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



<u>L.A.C. INVESTMENT POOL</u>		
	<u>In Thousands</u>	<u>%</u>
1 - 30 days	\$ 6,710,353	25.20%
31 - 60 days	2,270,486	8.52%
61 - 180 days	2,108,851	7.92%
181 - 1 yr	969,811	3.64%
1 - 3 yrs	6,952,691	26.11%
3 - 5 yrs	7,619,247	28.61%
5 - 10 yrs	-	0.00%
10+ yrs	-	0.00%
	<u>\$ 26,631,440</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 10/31/17
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 September 2017 with September 2016
 (Dollars In Thousands)

	September 2017	September 2016	Change
Average Daily Portfolio (\$)	75,277,803	68,610,561	+6,667,242
Accrued Earnings (\$)	68,766	35,780	+32,986
Effective Yield (%)	1.111	0.634	+0.477
Average Life-Month End (In Days)	190	165	+25
Total Security Transactions			
Amount (\$)	33,922,744	25,488,340	+8,434,404
Number	680	511	+169
Total Time Deposit Transactions			
Amount (\$)	1,615,000	2,342,480	-727,480
Number	78	104	-26
Average Workday Investment Activity (\$)	1,776,887	1,325,277	+451,610
Prescribed Demand Account Balances For Services (\$)	449,300	1,789,800	-1,340,500



POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

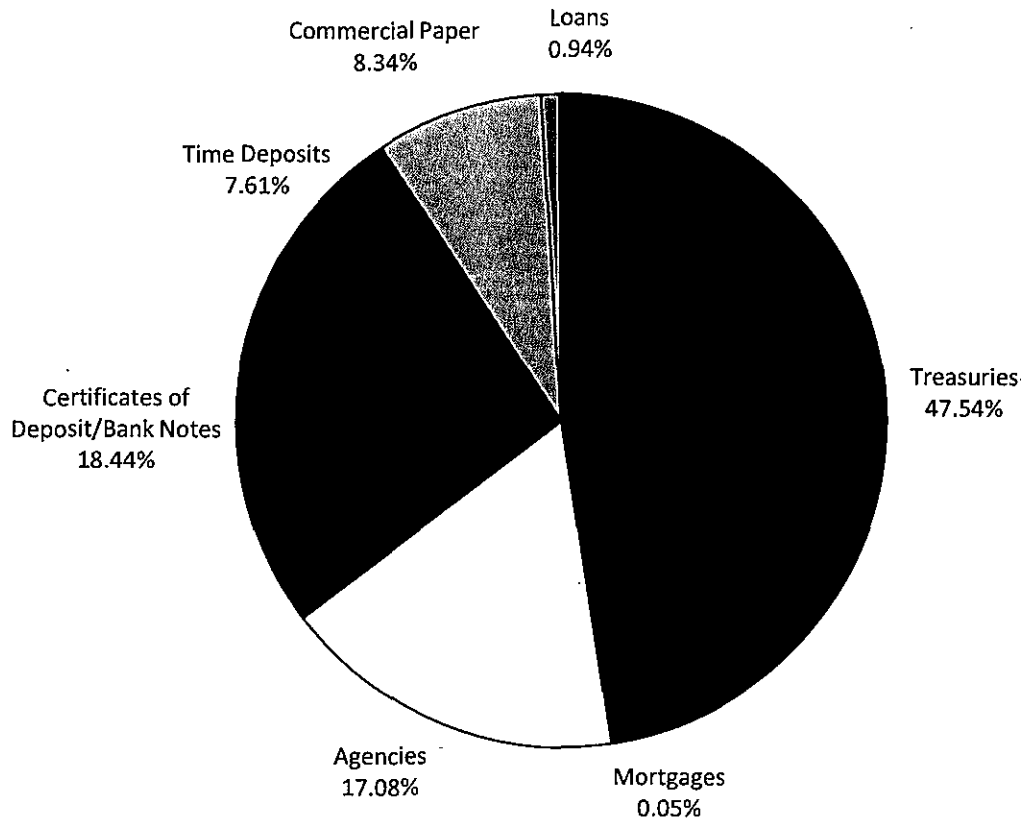
(Dollars In Thousands)

September 30, 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	14,674,811	19.82	+3.00
Bonds	0	0.00	0
Notes	20,527,115	27.72	+1.46
Strips	0	0.00	0
Total Government	35,201,926	47.54	+4.46
Agency Debentures	2,761,314	3.72	+0.19
Certificates of Deposit	12,950,000	17.49	-1.41
Bank Notes	700,000	0.95	-0.25
Repurchases	0	0.00	0
Agency Discount Notes	9,694,389	13.09	-1.74
Time Deposits	5,636,740	7.61	+0.09
GNMAs	0	0.00	0
Commercial Paper	6,177,895	8.34	-1.34
Remics	36,639	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	695,865	0.94	0
GF Loans	0	0.00	0
Other	200,000	0.27	0
Reversed Repurchases	0	0.00	0
Total (All Types)	74,054,768	100.00	

<u>INVESTMENT ACTIVITY</u>	<u>SEPTEMBER 2017</u>		<u>AUGUST 2017</u>	
	<u>NUMBER</u>	<u>AMOUNT (\$)</u>	<u>NUMBER</u>	<u>AMOUNT (\$)</u>
Pooled Money	680	33,922,744	418	20,855,227
Other	34	1,105,710	11	56,235
Time Deposits	78	1,615,000	89	2,007,000
Total	792	36,643,454	518	22,918,462
PMIA Monthly Average Effective Yield (%)		1.111		1.084
Year to Date Yield Last Day of Month (%)		1.082		1.067

Pooled Money Investment Account Portfolio Composition \$74.1 billion 09/30/17



INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/01/17 REDEMPTIONS									
CD		MUFG UNION	1.030	09/01/17	1.030	50,000	99	141,625.00	1.044
CD		MUFG UNION	1.030	09/01/17	1.030	50,000	99	141,625.00	1.044
CD		MUFG UNION	1.000	09/01/17	1.000	50,000	129	179,166.67	1.014
CD		MUFG UNION	1.000	09/01/17	1.000	50,000	129	179,166.67	1.014
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		BOWEST	1.250	09/01/17	1.250	50,000	136	236,111.11	1.267
CD		CITIBANK	1.300	09/01/17	1.300	50,000	169	305,138.89	1.318
CD		CITIBANK	1.300	09/01/17	1.300	50,000	169	305,138.89	1.318
CD		US BANK	1.150	09/01/17	1.150	50,000	262	418,472.22	1.166
CD		US BANK	1.150	09/01/17	1.150	50,000	262	418,472.22	1.166
CP		TD USA		09/01/17	1.200	50,000	67	111,666.67	1.219
CP		TD USA		09/01/17	1.200	50,000	67	111,666.67	1.219
CP		MIZUHO NY		09/01/17	1.160	50,000	77	124,055.56	1.179
CP		MIZUHO NY		09/01/17	1.160	50,000	77	124,055.56	1.179
CP		TD USA		09/01/17	1.200	50,000	78	130,000.00	1.220
CP		TD USA		09/01/17	1.200	50,000	78	130,000.00	1.220
CP		TOYOTA		09/01/17	1.080	50,000	81	121,500.00	1.098
CP		TOYOTA		09/01/17	1.080	50,000	81	121,500.00	1.098
CP		JPM LLC		09/01/17	1.200	50,000	92	153,333.33	1.220
CP		JPM LLC		09/01/17	1.200	50,000	92	153,333.33	1.220
CP		COCA COLA		09/01/17	1.030	50,000	176	251,777.78	1.050
CP		COCA COLA		09/01/17	1.030	50,000	176	251,777.78	1.050
CP		GE CTS		09/01/17	1.120	50,000	176	273,777.78	1.142
CP		GE CTS		09/01/17	1.120	50,000	176	273,777.78	1.142
DN		FHLB		09/01/17	1.025	50,000	67	95,381.94	1.041
DN		FHLB		09/01/17	1.025	50,000	67	95,381.94	1.041
DN		FNMA		09/01/17	0.890	50,000	108	133,500.00	0.905
DN		FNMA		09/01/17	0.890	50,000	108	133,500.00	0.905
DN		FNMA		09/01/17	0.860	50,000	122	145,722.22	0.874
DN		FNMA		09/01/17	0.860	50,000	122	145,722.22	0.874
DN		FHLB		09/01/17	0.820	50,000	148	168,555.56	0.834
DN		FHLB		09/01/17	0.820	50,000	148	168,555.56	0.834
DN		FHLB		09/01/17	0.810	50,000	162	182,250.00	0.824
DN		FHLB		09/01/17	0.810	50,000	162	182,250.00	0.824
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.870	50,000	169	204,208.33	0.886
DN		FHLMC		09/01/17	0.895	50,000	170	211,319.44	0.911
DN		FHLMC		09/01/17	0.895	50,000	170	211,319.44	0.911
DN		FHLB		09/01/17	0.820	50,000	171	194,750.00	0.835
DN		FHLB		09/01/17	0.820	50,000	171	194,750.00	0.835
DN		FHLMC		09/01/17	0.840	50,000	176	205,333.33	0.855
DN		FHLMC		09/01/17	0.840	50,000	176	205,333.33	0.855
DN		FHLMC		09/01/17	0.660	50,000	190	174,166.67	0.672
DN		FHLMC		09/01/17	0.660	50,000	190	174,166.67	0.672

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/01/17 REDEMPTIONS (Continued)									
DN		FHLMC		09/01/17	0.590	50,000	246	201,583.33	0.601
DN		FHLMC		09/01/17	0.590	50,000	246	201,583.33	0.601
DN		FNMA		09/01/17	0.690	50,000	246	235,750.00	0.703
DN		FNMA		09/01/17	0.690	50,000	246	235,750.00	0.703
YCD		MIZUHO	1.200	09/01/17	1.200	50,000	60	100,000.00	1.217
YCD		MIZUHO	1.200	09/01/17	1.200	50,000	60	100,000.00	1.217
YCD		SOC GEN	1.230	09/01/17	1.230	50,000	77	131,541.67	1.247
YCD		SOC GEN	1.230	09/01/17	1.230	50,000	77	131,541.67	1.247
YCD		SOC GEN	1.230	09/01/17	1.230	50,000	77	131,541.67	1.247
YCD		TORONTO	1.200	09/01/17	1.200	50,000	79	131,666.67	1.217
YCD		TORONTO	1.200	09/01/17	1.200	50,000	79	131,666.67	1.217
YCD		MIZUHO	1.100	09/01/17	1.100	50,000	85	129,861.11	1.115
YCD		MIZUHO	1.100	09/01/17	1.100	50,000	85	129,861.11	1.115
YCD		TORONTO	1.110	09/01/17	1.110	50,000	99	152,625.00	1.125
YCD		TORONTO	1.110	09/01/17	1.110	50,000	99	152,625.00	1.125
YCD		LLOYDS	1.150	09/01/17	1.150	50,000	99	158,125.00	1.166
YCD		LLOYDS	1.150	09/01/17	1.150	50,000	99	158,125.00	1.166
YCD		MONTREAL	1.150	09/01/17	1.150	50,000	100	159,722.22	1.166
YCD		MONTREAL	1.150	09/01/17	1.150	50,000	100	159,722.22	1.166
YCD		BNP	1.180	09/01/17	1.180	50,000	129	211,416.67	1.196
YCD		BNP	1.180	09/01/17	1.180	50,000	129	211,416.67	1.196
YCD		BNP	1.180	09/01/17	1.180	50,000	129	211,416.67	1.196
YCD		SVENSKA	1.060	09/01/17	1.060	50,000	142	209,055.56	1.075
YCD		SVENSKA	1.060	09/01/17	1.060	50,000	142	209,055.56	1.075
YCD		TORONTO	1.160	09/01/17	1.160	50,000	142	228,777.78	1.176
YCD		TORONTO	1.160	09/01/17	1.160	50,000	142	228,777.78	1.176
YCD		SWEDBANK	1.070	09/01/17	1.070	50,000	144	214,000.00	1.085
YCD		SWEDBANK	1.070	09/01/17	1.070	50,000	144	214,000.00	1.085

09/01/17 PURCHASES

CP		RABO NY		09/29/17	1.200	50,000			
CP		RABO NY		09/29/17	1.200	50,000			
CP		RABO NY		09/29/17	1.200	50,000			
DN		FHLMC		03/28/18	1.100	50,000			
DN		FHLMC		03/28/18	1.100	50,000			
DN		FHLMC		03/30/18	1.100	50,000			
DN		FHLMC		03/30/18	1.100	50,000			
TR		BILL		03/01/18	1.055	50,000			
TR		BILL		03/01/18	1.055	50,000			
TR		BILL		03/01/18	1.055	50,000			
TR		BILL		03/01/18	1.055	50,000			
TR		BILL		03/01/18	1.068	50,000			
TR		BILL		03/01/18	1.068	50,000			
TR		BILL		03/01/18	1.068	50,000			
TR		BILL		03/01/18	1.068	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/05/17 REDEMPTIONS									
	CP	TOKYO NY		09/05/17	1.210	50,000	39	65,541.67	1.228
	CP	TOKYO NY		09/05/17	1.210	50,000	39	65,541.67	1.228
	CP	GE CO		09/05/17	1.110	50,000	53	81,708.33	1.127
	CP	GE CO		09/05/17	1.110	50,000	53	81,708.33	1.127
	CP	GE CTS		09/05/17	1.000	50,000	118	163,888.89	1.017
	YCD	SOC GEN	1.190	09/05/17	1.190	50,000	62	102,472.22	1.207
	YCD	SOC GEN	1.190	09/05/17	1.190	50,000	62	102,472.22	1.207
	YCD	LLOYDS	1.180	09/05/17	1.180	50,000	90	147,500.00	1.196
	YCD	LLOYDS	1.180	09/05/17	1.180	50,000	90	147,500.00	1.196
	YCD	RABOBANK	1.150	09/05/17	1.150	50,000	175	279,513.89	1.166
09/05/17 PURCHASES									
	CP	RABO NY		09/27/17	1.190	50,000			
	CP	RABO NY		09/27/17	1.190	50,000			
	CP	SOC GEN NY		09/28/17	1.190	50,000			
	CP	SOC GEN NY		09/28/17	1.190	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
	YCD	BNP	1.170	10/18/17	1.170	50,000			
09/06/17 NO REDEMPTIONS									
09/06/17 PURCHASES									
	CP	GE CO		09/27/17	1.120	50,000			
	CP	TOKYO NY		10/03/17	1.220	50,000			
	CP	TOKYO NY		10/03/17	1.220	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	TR	BILL		01/02/18	1.060	50,000			
	YCD	TORONTO	1.180	10/10/17	1.180	50,000			
	YCD	TORONTO	1.180	10/10/17	1.180	50,000			
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/13/17	1.210	50,000			
09/07/17 NO REDEMPTIONS									
09/07/17 PURCHASES									
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	SOC GEN NY		09/08/17	1.160	50,000			
	CP	RABO NY		09/11/17	1.170	50,000			
	CP	RABO NY		09/11/17	1.170	50,000			
	CP	GE CO		09/28/17	1.120	50,000			
	CP	GE CO		09/28/17	1.120	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/07/17 PURCHASES (Continued)									
	CP	BNP NY		09/29/17	1.170	50,000			
	CP	BNP NY		09/29/17	1.170	50,000			
	TR	BILL		01/02/18	1.065	50,000			
	TR	BILL		01/02/18	1.065	50,000			
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000			
	YCD	LLOYDS	1.280	12/01/17	1.280	50,000			
09/08/17 REDEMPTIONS									
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		09/08/17	1.160	50,000	1	1,611.11	1.176
	CP	BNP NY		09/08/17	1.170	50,000	17	27,625.00	1.187
	CP	BNP NY		09/08/17	1.170	50,000	17	27,625.00	1.187
	CP	TOKYO NY		09/08/17	1.200	50,000	18	30,000.00	1.217
	CP	TOKYO NY		09/08/17	1.200	50,000	18	30,000.00	1.217
	CP	TOKYO NY		09/08/17	1.210	50,000	22	36,972.22	1.228
	CP	TOKYO NY		09/08/17	1.210	50,000	22	36,972.22	1.228
	CP	GE CO		09/08/17	1.090	50,000	24	36,333.33	1.106
	CP	GE CO		09/08/17	1.090	50,000	24	36,333.33	1.106
	CP	GE CO		09/08/17	1.090	50,000	29	43,902.78	1.106
09/08/17 PURCHASES									
	CP	RABO NY		09/29/17	1.190	50,000			
	CP	BNP NY		10/16/17	1.170	50,000			
	CP	BNP NY		10/16/17	1.170	50,000			
	DEB	FHLB	1.375	09/28/20	1.483	15,000			
	DEB	FHLB	1.375	09/28/20	1.483	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	IBRD		10/16/17	1.020	50,000			
	DN	IBRD		10/16/17	1.020	50,000			
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000			
	YCD	SOC GEN	1.170	11/01/17	1.170	50,000			
09/11/17 REDEMPTIONS									
	CP	RABO NY		09/11/17	1.170	50,000	4	6,500.00	1.186
	CP	RABO NY		09/11/17	1.170	50,000	4	6,500.00	1.186
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.140	50,000	11	17,416.67	1.156
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	18	29,250.00	1.187

INVESTMENT TRANSACTIONS

<u>DATE</u>	<u>TYPE</u>	<u>DESCRIPTION</u>	<u>CPN (%)</u>	<u>MATURITY DATE</u>	<u>TRANS YIELD (%)</u>	<u>PAR (\$) (000)</u>	<u>DAYS HELD</u>	<u>AMOUNT EARNED (\$)</u>	<u>EFFECTIVE YIELD (%)</u>
09/11/17 REDEMPTIONS (Continued)									
	CP	JPM LLC		09/11/17	1.210	50,000	20	33,611.11	1.228
	CP	JPM LLC		09/11/17	1.210	50,000	20	33,611.11	1.228
	CP	BNP NY		09/11/17	1.170	50,000	24	39,000.00	1.187
	CP	BNP NY		09/11/17	1.170	50,000	24	39,000.00	1.187
	CP	GE CO		09/11/17	1.090	50,000	25	37,847.22	1.106
	CP	GE CO		09/11/17	1.090	50,000	25	37,847.22	1.106
	CP	TOKYO NY		09/11/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/11/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/11/17	1.220	50,000	41	69,472.22	1.239
	CP	TOKYO NY		09/11/17	1.220	50,000	41	69,472.22	1.239
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000	32	52,444.44	1.196
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000	32	52,444.44	1.196
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000	32	55,111.11	1.257
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000	32	55,111.11	1.257

09/11/17 PURCHASES

CP	NISSAN			09/28/17	1.180	50,000			
CP	GE CO			09/29/17	1.130	50,000			
CP	GE CO			09/29/17	1.130	50,000			
CP	TD USA			11/01/17	1.150	50,000			
CP	TD USA			11/01/17	1.150	50,000			
DN	FNMA			10/16/17	0.960	50,000			
DN	FNMA			10/16/17	0.960	50,000			
TR	BILL			01/02/18	1.035	50,000			
TR	BILL			01/02/18	1.035	50,000			
TR	BILL			01/02/18	1.035	50,000			
TR	BILL			01/02/18	1.035	50,000			
YCD	SUMITOMO	1.200		10/16/17	1.200	50,000			
YCD	SUMITOMO	1.200		10/16/17	1.200	50,000			
YCD	BARCLAYS	1.230		11/01/17	1.230	50,000			

09/12/17 NO REDEMPTIONS

09/12/17 PURCHASES

CD	US BANK	1.220		03/30/18	1.220	50,000			
CD	US BANK	1.220		03/30/18	1.220	50,000			
CD	US BANK	1.220		03/30/18	1.220	50,000			
CD	BOWEST	1.530		03/30/18	1.530	50,000			
CD	BOWEST	1.530		03/30/18	1.530	50,000			
CP	RABO NY			09/27/17	1.180	50,000			
CP	RABO NY			09/27/17	1.180	50,000			
CP	RABO NY			09/27/17	1.180	50,000			
CP	GE CO			09/28/17	1.130	50,000			
CP	GE CO			09/28/17	1.130	50,000			
CP	BNP NY			10/23/17	1.170	50,000			
CP	BNP NY			10/23/17	1.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/12/17 PURCHASES (Continued)									
	CP	PEPSICO		10/27/17	1.100	50,000			
	CP	PEPSICO		10/27/17	1.100	50,000			
	CP	TOYOTA		12/01/17	1.200	50,000			
	CP	TOYOTA		12/01/17	1.200	50,000			
	CP	CRC		12/22/17	1.300	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	LIBERTY		01/29/18	1.370	50,000			
	CP	JPM LLC		03/28/18	1.430	50,000			
	CP	JPM LLC		03/28/18	1.430	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	DN	FNMA		10/16/17	0.960	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	FHLB		10/16/17	1.005	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000			
	YCD	NORINCHUK	1.220	11/01/17	1.220	50,000			
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/09/18	1.300	50,000			
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000			
	YCD	SE BANKEN	1.330	03/01/18	1.330	50,000			
09/13/17 REDEMPTIONS									
	YCD	ANZ	1.250	09/13/17	1.250	50,000	365	633,680.56	1.267
	YCD	ANZ	1.250	09/13/17	1.250	50,000	365	633,680.56	1.267
09/13/17 PURCHASES									
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	CP	RABO NY		09/22/17	1.180	50,000			
	TR	BILL		03/01/18	1.088	50,000			
	TR	BILL		03/01/18	1.088	50,000			
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000			
	YCD	BARCLAYS	1.200	10/18/17	1.200	50,000			
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000			
	YCD	MONTREAL	1.180	10/23/17	1.180	50,000			
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	50,000			
	YCD	TOKYO-MIT	1.230	11/01/17	1.230	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/14/17 REDEMPTIONS									
TR	BILL			09/14/17	0.601	50,000	357	297,995.83	0.613
TR	BILL			09/14/17	0.601	50,000	357	297,995.83	0.613
TR	BILL			09/14/17	0.615	50,000	357	304,937.50	0.627
TR	BILL			09/14/17	0.615	50,000	357	304,937.50	0.627
TR	BILL			09/14/17	0.585	50,000	364	295,750.00	0.597
TR	BILL			09/14/17	0.585	50,000	364	295,750.00	0.597
TR	BILL			09/14/17	0.603	50,000	364	304,597.22	0.615
TR	BILL			09/14/17	0.603	50,000	364	304,597.22	0.615
TR	BILL			09/14/17	0.625	50,000	364	315,972.22	0.638
TR	BILL			09/14/17	0.625	50,000	364	315,972.22	0.638
TR	BILL			09/14/17	0.628	50,000	364	317,236.11	0.640
TR	BILL			09/14/17	0.628	50,000	364	317,236.11	0.640
TR	BILL			09/14/17	0.635	50,000	364	321,027.78	0.648
TR	BILL			09/14/17	0.635	50,000	364	321,027.78	0.648
09/14/17 PURCHASES									
CP	BNP NY			10/03/17	1.170	50,000			
CP	BNP NY			10/03/17	1.170	50,000			
CP	BNP NY			10/03/17	1.170	50,000			
CP	TOKYO NY			10/16/17	1.230	50,000			
CP	TOKYO NY			10/16/17	1.230	50,000			
CP	TOYOTA			01/29/18	1.290	50,000			
CP	TOYOTA			01/29/18	1.290	50,000			
DEB	IADB		1.750	08/24/18	1.332	50,000			
DEB	IADB		1.750	08/24/18	1.332	50,000			
DN	IBRD			10/16/17	1.030	50,000			
DN	IBRD			10/16/17	1.030	50,000			
TR	BILL			03/01/18	1.095	50,000			
TR	BILL			03/01/18	1.095	50,000			
TR	BILL			03/01/18	1.095	50,000			
TR	BILL			03/01/18	1.095	50,000			
TR	NOTE		1.000	08/15/18	1.262	50,000			
TR	NOTE		1.000	08/15/18	1.262	50,000			
TR	BILL			09/13/18	1.211	50,000			
TR	BILL			09/13/18	1.211	50,000			
TR	BILL			09/13/18	1.235	50,000			
TR	BILL			09/13/18	1.235	50,000			
TR	BILL			09/13/18	1.240	50,000			
TR	BILL			09/13/18	1.240	50,000			
TR	BILL			09/13/18	1.253	50,000			
TR	BILL			09/13/18	1.253	50,000			
TR	BILL			09/13/18	1.253	50,000			
TR	NOTE		1.250	08/31/19	1.371	50,000			
TR	NOTE		1.250	08/31/19	1.371	50,000			
TR	NOTE		1.250	08/31/19	1.371	50,000			
TR	NOTE		1.250	08/31/19	1.371	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
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09/14/17 PURCHASES (Continued)

YCD		SUMITOMO	1.160	10/02/17	1.160	50,000			
YCD		SUMITOMO	1.160	10/02/17	1.160	50,000			
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000			
YCD		BARCLAYS	1.200	10/16/17	1.200	50,000			
YCD		NORDEA AB	1.190	11/15/17	1.190	50,000			
YCD		NORDEA AB	1.190	11/15/17	1.190	50,000			

09/15/17 NO REDEMPTIONS

09/15/17 PURCHASES

CP		BNP NY		10/16/17	1.170	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
CP		TOKYO NY		10/16/17	1.230	50,000			
CP		TOKYO NY		10/16/17	1.230	50,000			
DEB-CL		FHLMC	1.605	10/01/20	1.605	50,000			
DEB-CL		FHLMC	1.605	10/01/20	1.605	50,000			
DN		IBRD		10/16/17	1.030	50,000			
DN		IBRD		10/16/17	1.030	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
TR		BILL		01/02/18	1.020	50,000			
TR		BILL		01/02/18	1.020	50,000			
TR		NOTE	1.375	09/15/20	1.503	50,000			
TR		NOTE	1.375	09/15/20	1.503	50,000			
TR		NOTE	1.375	09/15/20	1.517	50,000			
TR		NOTE	1.375	09/15/20	1.517	50,000			
YCD		DNB	1.170	10/16/17	1.170	50,000			
YCD		DNB	1.170	10/16/17	1.170	50,000			
YCD		TORONTO	1.180	10/16/17	1.180	50,000			
YCD		TORONTO	1.180	10/16/17	1.180	50,000			
YCD		WESTPAC	1.560	09/04/18	1.560	50,000			
YCD		WESTPAC	1.560	09/04/18	1.560	50,000			

09/18/17 NO REDEMPTIONS

09/18/17 PURCHASES

CD		MUFG UNION	1.230	12/01/17	1.230	50,000			
CD		MUFG UNION	1.230	12/01/17	1.230	50,000			
CP		TOKYO NY		10/03/17	1.200	50,000			
CP		TOKYO NY		10/03/17	1.200	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
CP		BNP NY		10/16/17	1.170	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
DN		FHLMC		07/02/18	1.210	50,000			
TR		BILL		09/13/18	1.273	50,000			
TR		BILL		09/13/18	1.273	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/18/17 PURCHASES (Continued)									
	YCD	CR AG CIB	1.180	10/16/17	1.180	50,000			
	YCD	CR AG CIB	1.180	10/16/17	1.180	50,000			
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000			
	YCD	NORINCHUK	1.230	11/15/17	1.230	50,000			
09/19/17 REDEMPTIONS									
	CP	BNP NY		09/19/17	1.160	50,000	25	40,277.78	1.177
	CP	BNP NY		09/19/17	1.160	50,000	25	40,277.78	1.177
	CP	TOKYO NY		09/19/17	1.210	50,000	25	42,013.89	1.228
	CP	TOKYO NY		09/19/17	1.210	50,000	25	42,013.89	1.228
09/19/17 PURCHASES									
	CP	TOKYO NY		10/10/17	1.210	50,000			
	CP	TOKYO NY		10/10/17	1.210	50,000			
	DN	FHLB		12/22/17	1.040	50,000			
	DN	FHLB		12/22/17	1.040	50,000			
	DN	FHLMC		06/01/18	1.200	50,000			
	DN	FHLMC		06/01/18	1.200	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000			
	YCD	SOC GEN	1.200	12/01/17	1.200	50,000			
09/20/17 NO REDEMPTIONS									
09/20/17 PURCHASES									
	CP	BNP NY		10/13/17	1.170	50,000			
	CP	BNP NY		10/13/17	1.170	50,000			
	CP	TOKYO NY		10/20/17	1.230	50,000			
	CP	TOKYO NY		10/20/17	1.230	50,000			
09/21/17 NO REDEMPTIONS									
09/21/17 PURCHASES									
	CP	BNP NY		10/16/17	1.170	50,000			
	CP	TOKYO NY		10/16/17	1.210	50,000			
	CP	TOKYO NY		10/16/17	1.210	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	CP	SOC GEN NY		01/29/18	1.280	50,000			
	DN	IBRD		10/16/17	1.030	50,000			
	DN	IBRD		10/16/17	1.030	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/21/17 PURCHASES (Continued)									
DN		FHLMC		06/01/18	1.190	50,000			
DN		FHLMC		06/01/18	1.190	50,000			
TR		BILL		03/01/18	1.103	50,000			
TR		BILL		03/01/18	1.103	50,000			
TR		BILL		03/22/18	1.156	50,000			
TR		BILL		03/22/18	1.156	50,000			
YCD		MONTREAL	1.050	10/16/17	1.050	50,000			
YCD		MONTREAL	1.050	10/16/17	1.050	50,000			
YCD		BNP	1.170	10/18/17	1.170	50,000			
YCD		BNP	1.170	10/18/17	1.170	50,000			
09/22/17 REDEMPTIONS									
BN		BOFA	1.210	09/22/17	1.210	50,000	156	262,166.67	1.227
BN		BOFA	1.210	09/22/17	1.210	50,000	156	262,166.67	1.227
BN		BOFA	1.220	09/22/17	1.220	50,000	197	333,805.56	1.237
BN		BOFA	1.220	09/22/17	1.220	50,000	197	333,805.56	1.237
CD		MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
CD		MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
CD		MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
CD		MUFG UNION	1.110	09/22/17	1.110	50,000	100	154,166.67	1.125
CD		CITIBANK	1.180	09/22/17	1.180	50,000	155	254,027.78	1.196
CD		CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
CD		CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
CD		CITIBANK	1.180	09/22/17	1.180	50,000	157	257,305.56	1.196
CP		RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
CP		RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
CP		RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
CP		RABO NY		09/22/17	1.180	50,000	9	14,750.00	1.197
CP		TOKYO NY		09/22/17	1.220	50,000	30	50,833.33	1.238
CP		GE CO		09/22/17	1.110	50,000	52	80,166.67	1.127
CP		GE CO		09/22/17	1.110	50,000	52	80,166.67	1.127
CP		GE CO		09/22/17	1.110	50,000	53	81,708.33	1.127
CP		GE CO		09/22/17	1.110	50,000	53	81,708.33	1.127
CP		SOC GEN NY		09/22/17	1.170	50,000	72	117,000.00	1.189
CP		SOC GEN NY		09/22/17	1.170	50,000	72	117,000.00	1.189
CP		TOYOTA		09/22/17	1.140	50,000	148	234,333.33	1.161
CP		TOYOTA		09/22/17	1.140	50,000	148	234,333.33	1.161
CP		COCA COLA		09/22/17	1.100	50,000	177	270,416.67	1.121
DN		FHLB		09/22/17	1.030	50,000	93	133,041.67	1.047
DN		FHLB		09/22/17	1.030	50,000	93	133,041.67	1.047
DN		FHLB		09/22/17	1.000	50,000	107	148,611.11	1.017
DN		FHLB		09/22/17	1.000	50,000	107	148,611.11	1.017
DN		FHLB		09/22/17	0.980	50,000	127	172,861.11	0.997
DN		FHLB		09/22/17	0.980	50,000	127	172,861.11	0.997
DN		FHLB		09/22/17	0.940	50,000	143	186,694.44	0.957
DN		FHLB		09/22/17	0.940	50,000	143	186,694.44	0.957

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>
09/22/17 REDEMPTIONS (Continued)									
DN		FHLB		09/22/17	0.885	50,000	157	192,979.17	0.901
DN		FHLB		09/22/17	0.885	50,000	157	192,979.17	0.901
DN		FHLB		09/22/17	0.885	50,000	157	192,979.17	0.901
DN		FHLB		09/22/17	0.885	50,000	157	192,979.17	0.901
DN		FHLMC		09/22/17	0.880	50,000	184	224,888.89	0.896
DN		FHLMC		09/22/17	0.880	50,000	184	224,888.89	0.896
YCD		SUMITOMO	1.200	09/22/17	1.200	50,000	28	46,666.67	1.217
YCD		SUMITOMO	1.200	09/22/17	1.200	50,000	28	46,666.67	1.217
YCD		NORINCHUK	1.230	09/22/17	1.230	50,000	77	131,541.67	1.247
YCD		MIZUHO	1.250	09/22/17	1.250	50,000	93	161,458.33	1.267
YCD		MIZUHO	1.250	09/22/17	1.250	50,000	93	161,458.33	1.267
YCD		MIZUHO	1.250	09/22/17	1.250	50,000	93	161,458.33	1.267
YCD		MIZUHO	1.250	09/22/17	1.250	50,000	93	161,458.33	1.267
YCD		SVENSKA	1.220	09/22/17	1.220	50,000	98	166,055.56	1.237
YCD		SVENSKA	1.220	09/22/17	1.220	50,000	98	166,055.56	1.237
YCD		CIBC	1.200	09/22/17	1.200	50,000	99	165,000.00	1.217
YCD		CIBC	1.200	09/22/17	1.200	50,000	99	165,000.00	1.217
YCD		LLOYDS	1.250	09/22/17	1.250	50,000	99	171,875.00	1.267
YCD		TORONTO	1.150	09/22/17	1.150	50,000	127	202,847.22	1.166
YCD		TORONTO	1.150	09/22/17	1.150	50,000	127	202,847.22	1.166
YCD		SE BANKEN	1.060	09/22/17	1.060	50,000	155	228,194.44	1.075
YCD		SE BANKEN	1.060	09/22/17	1.060	50,000	155	228,194.44	1.075
YCD		ANZ	1.100	09/22/17	1.100	50,000	183	279,583.33	1.115
YCD		ANZ	1.100	09/22/17	1.100	50,000	183	279,583.33	1.115

09/22/17 PURCHASES

CP		TOKYO NY		10/16/17	1.210	50,000			
CP		TOKYO NY		10/16/17	1.210	50,000			
CP		RABO NY		11/01/17	1.210	50,000			
CP		RABO NY		11/01/17	1.210	50,000			
TR		BILL		03/22/18	1.155	50,000			
TR		BILL		03/22/18	1.155	50,000			
TR		BILL		03/22/18	1.156	50,000			
TR		BILL		03/22/18	1.156	50,000			
TR		NOTE	1.375	09/15/20	1.585	50,000			
TR		NOTE	1.375	09/15/20	1.585	50,000			
YCD		SWEDBANK	1.160	10/23/17	1.160	50,000			
YCD		SWEDBANK	1.160	10/23/17	1.160	50,000			

09/25/17 NO REDEMPTIONS

09/25/17 PURCHASES

CP		TOKYO NY		10/06/17	1.190	50,000			
CP		TOKYO NY		10/06/17	1.190	50,000			
CP		TOYOTA		10/18/17	1.130	50,000			
CP		TOYOTA		10/18/17	1.130	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/25/17 PURCHASES (Continued)									
	CP	BNP NY		10/20/17	1.150	50,000			
	CP	BNP NY		10/20/17	1.150	50,000			
	CP	CR AG NY		11/01/17	1.180	50,000			
	CP	CR AG NY		11/01/17	1.180	50,000			
	YCD	SE BANKEN	1.150	10/27/17	1.150	50,000			
	YCD	SE BANKEN	1.150	10/27/17	1.150	50,000			
	YCD	LLOYDS	1.280	12/22/17	1.280	50,000			
09/26/17 NO REDEMPTIONS									
09/26/17 PURCHASES									
	CP	TOKYO NY		10/06/17	1.180	50,000			
	CP	TOKYO NY		10/06/17	1.180	50,000			
	CP	BNP NY		10/18/17	1.150	50,000			
	CP	BNP NY		10/18/17	1.150	50,000			
	CP	TOYOTA		12/08/17	1.210	50,000			
	CP	TOYOTA		12/08/17	1.210	50,000			
	CP	JPM LLC		06/01/18	1.570	50,000			
	CP	JPM LLC		06/01/18	1.570	50,000			
	DN	FHLMC		07/02/18	1.210	50,000			
	DN	FHLMC		07/02/18	1.210	50,000			
	TR	BILL		03/22/18	1.160	50,000			
	TR	BILL		03/22/18	1.160	50,000			
	YCD	SUMITOMO	1.200	10/27/17	1.200	50,000			
	YCD	SUMITOMO	1.200	10/27/17	1.200	50,000			
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000			
	YCD	SWEDBANK	1.160	11/01/17	1.160	50,000			
	YCD	TORONTO	1.200	11/15/17	1.200	50,000			
	YCD	TORONTO	1.200	11/15/17	1.200	50,000			
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000			
	YCD	SOC GEN	1.180	12/01/17	1.180	50,000			
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000			
	YCD	CR AG CIB	1.250	12/01/17	1.250	50,000			
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000			
	YCD	RABOBANK	1.260	12/01/17	1.260	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
	YCD	MIZUHO	1.300	01/02/18	1.300	50,000			
09/27/17 REDEMPTIONS									
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	RABO NY		09/27/17	1.180	50,000	15	24,583.33	1.197
	CP	GE CO		09/27/17	1.120	50,000	21	32,666.67	1.136

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/27/17 REDEMPTIONS (Continued)									
CP		RABO NY		09/27/17	1.190	50,000	22	36,361.11	1.207
CP		RABO NY		09/27/17	1.190	50,000	22	36,361.11	1.207
CP		GE CO		09/27/17	1.110	50,000	30	46,250.00	1.126
CP		GE CO		09/27/17	1.110	50,000	30	46,250.00	1.126
CP		MIZUHO NY		09/27/17	1.180	50,000	35	57,361.11	1.198
CP		MIZUHO NY		09/27/17	1.180	50,000	35	57,361.11	1.198
CP		SOC GEN NY		09/27/17	1.170	50,000	62	100,750.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	62	100,750.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	76	123,500.00	1.189
CP		SOC GEN NY		09/27/17	1.170	50,000	76	123,500.00	1.189
CP		GE CO		09/27/17	1.150	50,000	86	137,361.11	1.169
CP		GE CO		09/27/17	1.150	50,000	86	137,361.11	1.169
CP		CRC		09/27/17	1.270	50,000	93	164,041.67	1.292
CP		TOYOTA		09/27/17	1.150	50,000	153	244,375.00	1.172
CP		TOYOTA		09/27/17	1.150	50,000	153	244,375.00	1.172
CP		JPM LLC		09/27/17	1.320	50,000	188	344,666.67	1.348
CP		JPM LLC		09/27/17	1.320	50,000	188	344,666.67	1.348
DEB		FNMA	1.000	09/27/17	0.658	50,000	358	323,527.78	0.658
DEB		FNMA	1.000	09/27/17	0.860	50,000	489	575,705.56	0.858
DN		FNMA		09/27/17	0.990	50,000	105	144,375.00	1.007
DN		FNMA		09/27/17	0.990	50,000	105	144,375.00	1.007
DN		FNMA		09/27/17	0.990	50,000	107	147,125.00	1.007
DN		FNMA		09/27/17	0.990	50,000	107	147,125.00	1.007
DN		FHLB		09/27/17	1.010	50,000	107	150,097.22	1.027
DN		FHLB		09/27/17	1.010	50,000	107	150,097.22	1.027
DN		FHLB		09/27/17	0.900	50,000	153	191,250.00	0.916
DN		FHLB		09/27/17	0.900	50,000	153	191,250.00	0.916
DN		FHLB		09/27/17	0.900	50,000	156	195,000.00	0.916
DN		FHLB		09/27/17	0.900	50,000	156	195,000.00	0.916
DN		FHLB		09/27/17	0.860	50,000	161	192,305.56	0.875
DN		FHLB		09/27/17	0.860	50,000	161	192,305.56	0.875
DN		FHLMC		09/27/17	0.900	50,000	196	245,000.00	0.917
DN		FHLMC		09/27/17	0.900	50,000	196	245,000.00	0.917
DN		FHLMC		09/27/17	0.850	50,000	202	238,472.22	0.866
DN		FHLMC		09/27/17	0.850	50,000	202	238,472.22	0.866
DN		FHLMC		09/27/17	0.670	50,000	216	201,000.00	0.682
DN		FHLMC		09/27/17	0.670	50,000	216	201,000.00	0.682
YCD		BARCLAYS	1.240	09/27/17	1.240	50,000	33	56,833.33	1.257
YCD		BARCLAYS	1.240	09/27/17	1.240	50,000	33	56,833.33	1.257
YCD		DNB	1.180	09/27/17	1.180	50,000	35	57,361.11	1.196
YCD		DNB	1.180	09/27/17	1.180	50,000	35	57,361.11	1.196
YCD		NORINCHUK	1.220	09/27/17	1.220	50,000	63	106,750.00	1.237
YCD		NORINCHUK	1.220	09/27/17	1.220	50,000	63	106,750.00	1.237
YCD		SWEDBANK	1.190	09/27/17	1.190	50,000	72	119,000.00	1.207
YCD		SWEDBANK	1.190	09/27/17	1.190	50,000	72	119,000.00	1.207
YCD		TOKYO-MIT	1.230	09/27/17	1.230	50,000	75	128,125.00	1.247
YCD		TOKYO-MIT	1.230	09/27/17	1.230	50,000	75	128,125.00	1.247

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/27/17 REDEMPTIONS (Continued)									
YCD		CR AG CIB	1.220	09/27/17	1.220	50,000	82	138,944.44	1.237
YCD		CR AG CIB	1.220	09/27/17	1.220	50,000	82	138,944.44	1.237
YCD		BNP	1.240	09/27/17	1.240	50,000	92	158,444.44	1.257
YCD		BNP	1.240	09/27/17	1.240	50,000	92	158,444.44	1.257
YCD		SUMITOMO	1.250	09/27/17	1.250	50,000	96	166,666.67	1.267
YCD		SUMITOMO	1.250	09/27/17	1.250	50,000	96	166,666.67	1.267
YCD		NAT AUB	1.120	09/27/17	1.120	50,000	197	306,444.44	1.136
YCD		NAT AUB	1.120	09/27/17	1.120	50,000	197	306,444.44	1.136
09/27/17 PURCHASES									
TR		NOTE	1.375	09/15/20	1.601	50,000			
TR		NOTE	1.375	09/15/20	1.601	50,000			
YCD		BNP	1.160	10/16/17	1.160	50,000			
YCD		BNP	1.160	10/16/17	1.160	50,000			
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000			
YCD		TOKYO-MIT	1.180	10/16/17	1.180	50,000			
09/28/17 REDEMPTIONS									
CP		GE CO		09/28/17	1.130	50,000	16	25,111.11	1.146
CP		GE CO		09/28/17	1.130	50,000	16	25,111.11	1.146
CP		NISSAN		09/28/17	1.180	50,000	17	27,861.11	1.197
CP		GE CO		09/28/17	1.120	50,000	21	32,666.67	1.136
CP		GE CO		09/28/17	1.120	50,000	21	32,666.67	1.136
CP		SOC GEN NY		09/28/17	1.190	50,000	23	38,013.89	1.207
CP		SOC GEN NY		09/28/17	1.190	50,000	23	38,013.89	1.207
TR		BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
TR		BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
TR		BILL		09/28/17	0.970	50,000	106	142,805.56	0.986
TR		BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
TR		BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
TR		BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
TR		BILL		09/28/17	0.980	50,000	108	147,000.00	0.997
09/28/17 PURCHASES									
CP		GOTHAM		12/01/17	1.280	50,000			
CP		SCOTIA NY		03/28/18	1.410	50,000			
CP		SCOTIA NY		03/28/18	1.410	50,000			
DN		FHLB		10/16/17	0.960	50,000			
DN		FHLMC		07/02/18	1.220	50,000			
DN		FHLMC		07/02/18	1.220	50,000			
DN		FHLMC		08/01/18	1.240	50,000			
DN		FHLMC		08/01/18	1.240	50,000			
DN		FHLMC		09/04/18	1.260	50,000			
DN		FHLMC		09/04/18	1.260	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/28/17 PURCHASES (Continued)									
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	TR	BILL		03/22/18	1.150	50,000			
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000			
	YCD	CR AG CIB	1.170	12/04/17	1.170	50,000			
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000			
	YCD	SOC GEN	1.300	01/29/18	1.300	50,000			
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000			
	YCD	SVENSKA	1.300	01/29/18	1.300	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	RB CANADA	1.440	03/30/18	1.440	50,000			
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000			
	YCD	LLOYDS	1.470	03/30/18	1.470	50,000			
09/29/17 REDEMPTIONS									
	CD	BOWEST	1.430	09/29/17	1.430	50,000	204	405,166.67	1.450
	CD	BOWEST	1.430	09/29/17	1.430	50,000	204	405,166.67	1.450
	CP	GE CO		09/29/17	1.130	50,000	18	28,250.00	1.146
	CP	GE CO		09/29/17	1.130	50,000	18	28,250.00	1.146
	CP	RABO NY		09/29/17	1.190	50,000	21	34,708.33	1.207
	CP	BNP NY		09/29/17	1.170	50,000	22	35,750.00	1.187
	CP	BNP NY		09/29/17	1.170	50,000	22	35,750.00	1.187
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	RABO NY		09/29/17	1.200	50,000	28	46,666.67	1.218
	CP	NISSAN		09/29/17	1.180	50,000	29	47,527.78	1.198
	CP	NISSAN		09/29/17	1.180	50,000	30	49,166.67	1.198
	CP	GE CO		09/29/17	1.120	50,000	38	59,111.11	1.137
	CP	GE CO		09/29/17	1.120	50,000	38	59,111.11	1.137
	CP	SOC GEN NY		09/29/17	1.170	50,000	65	105,625.00	1.189
	CP	SOC GEN NY		09/29/17	1.170	50,000	65	105,625.00	1.189
	CP	GE CO		09/29/17	1.150	50,000	70	111,805.56	1.169
	CP	GE CO		09/29/17	1.150	50,000	70	111,805.56	1.169
	CP	TD USA		09/29/17	1.220	50,000	77	130,472.22	1.240
	CP	TD USA		09/29/17	1.220	50,000	77	130,472.22	1.240
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	GE CO		09/29/17	1.160	50,000	86	138,555.56	1.179
	CP	JPM LLC		09/29/17	1.270	50,000	107	188,736.11	1.293
	CP	JPM LLC		09/29/17	1.270	50,000	107	188,736.11	1.293
	DEB	FHLMC	1.000	09/29/17	0.729	50,000	415	415,055.56	0.728
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052
	DN	FHLB		09/29/17	1.035	50,000	91	130,812.50	1.052

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/29/17 REDEMPTIONS (Continued)									
DN	FHLB			09/29/17	1.035	50,000	91	130,812.50	1.052
DN	FHLB			09/29/17	1.035	50,000	91	130,812.50	1.052
DN	IBRD			09/29/17	1.000	50,000	127	176,388.89	1.017
DN	IBRD			09/29/17	1.000	50,000	127	176,388.89	1.017
DN	FHLB			09/29/17	0.900	50,000	158	197,500.00	0.916
DN	FHLB			09/29/17	0.900	50,000	158	197,500.00	0.916
DN	FHLB			09/29/17	0.870	50,000	161	194,541.67	0.886
DN	FHLB			09/29/17	0.870	50,000	161	194,541.67	0.886
YCD	TOKYO-MIT		1.200	09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT		1.200	09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT		1.200	09/29/17	1.200	50,000	29	48,333.33	1.217
YCD	TOKYO-MIT		1.200	09/29/17	1.200	50,000	36	60,000.00	1.217
YCD	TOKYO-MIT		1.200	09/29/17	1.200	50,000	36	60,000.00	1.217
YCD	BARCLAYS		1.230	09/29/17	1.230	50,000	36	61,500.00	1.247
YCD	BARCLAYS		1.230	09/29/17	1.230	50,000	36	61,500.00	1.247
YCD	SUMITOMO		1.210	09/29/17	1.210	50,000	37	62,180.56	1.227
YCD	SUMITOMO		1.210	09/29/17	1.210	50,000	37	62,180.56	1.227
YCD	NORINCHUK		1.180	09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	NORINCHUK		1.180	09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	NORINCHUK		1.180	09/29/17	1.180	50,000	38	62,277.78	1.196
YCD	SOC GEN		1.170	09/29/17	1.170	50,000	63	102,375.00	1.186
YCD	SOC GEN		1.170	09/29/17	1.170	50,000	63	102,375.00	1.186
YCD	NORDEA AB		1.190	09/29/17	1.190	50,000	70	115,694.44	1.207
YCD	NORDEA AB		1.190	09/29/17	1.190	50,000	70	115,694.44	1.207
YCD	SWEDBANK		1.190	09/29/17	1.190	50,000	98	161,972.22	1.207
YCD	SWEDBANK		1.190	09/29/17	1.190	50,000	98	161,972.22	1.207
YCD	SE BANKEN		1.170	09/29/17	1.170	50,000	107	173,875.00	1.186
YCD	SE BANKEN		1.170	09/29/17	1.170	50,000	107	173,875.00	1.186
YCD	TORONTO		1.150	09/29/17	1.150	50,000	150	239,583.33	1.166
YCD	TORONTO		1.150	09/29/17	1.150	50,000	150	239,583.33	1.166

09/29/17 PURCHASES

TR	NOTE	1.250	08/31/19	1.453	50,000
TR	NOTE	1.250	08/31/19	1.453	50,000

09/30/17 REDEMPTIONS

TR	NOTE	0.625	09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625	09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625	09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625	09/30/17	1.027	50,000	96	134,701.58	1.025
TR	NOTE	0.625	09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625	09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625	09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625	09/30/17	0.994	50,000	128	173,742.74	0.992
TR	NOTE	0.625	09/30/17	0.972	50,000	136	180,573.34	0.971
TR	NOTE	0.625	09/30/17	0.972	50,000	136	180,573.34	0.971

INVESTMENT TRANSACTIONS

DATE	TYPE	^{a/} DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR (\$) (000)	DAYS HELD	AMOUNT EARNED (\$)	EFFECTIVE YIELD (%)
09/30/17 REDEMPTIONS (Continued)									
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.928	50,000	156	197,649.84	0.926
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	0.753	50,000	584	601,050.20	0.753
TR	NOTE		0.625	09/30/17	1.040	50,000	640	906,676.91	1.042
TR	NOTE		0.625	09/30/17	1.040	50,000	640	906,676.91	1.042
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.021	50,000	642	892,759.56	1.018
TR	NOTE		0.625	09/30/17	1.007	50,000	646	886,409.23	1.004
TR	NOTE		0.625	09/30/17	1.007	50,000	646	886,409.23	1.004
TR	NOTE		0.625	09/30/17	0.863	50,000	690	812,649.42	0.864
TR	NOTE		0.625	09/30/17	0.863	50,000	690	812,649.42	0.864
TR	NOTE		0.625	09/30/17	0.768	50,000	697	730,735.57	0.767
TR	NOTE		0.625	09/30/17	0.768	50,000	697	730,735.57	0.767
TR	NOTE		0.625	09/30/17	0.728	50,000	702	697,895.32	0.727
TR	NOTE		0.625	09/30/17	0.728	50,000	702	697,895.32	0.727

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	04/05/17	0.910	5,000,000.00	10/04/17
New Omni Bank, NA	04/20/17	0.940	4,000,000.00	10/19/17
New Omni Bank, NA	04/27/17	0.980	5,000,000.00	10/26/17
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
AUBURN				
Community 1st Bank	04/12/17	0.990	5,000,000.00	10/11/17
Community 1st Bank	09/15/17	1.070	2,000,000.00	12/15/17
BREA				
Pacific Western Bank	04/07/17	0.930	10,000,000.00	10/06/17
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
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
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	04/05/17	0.940	10,000,000.00	10/04/17
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	07/20/17	1.100	50,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
Banc of California, NA	07/20/17	1.100	100,000,000.00	10/19/17
CommerceWest Bank	07/13/17	1.060	5,000,000.00	10/12/17
CommerceWest Bank	07/28/17	1.140	5,000,000.00	10/27/17
CommerceWest Bank	09/08/17	1.050	5,000,000.00	12/08/17
First Foundation Bank	07/06/17	1.060	44,000,000.00	10/05/17
First Foundation Bank	08/24/17	1.060	42,000,000.00	11/30/17
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	07/12/17	1.060	60,000,000.00	10/11/17
Farmers & Merchants Bk Cen CA	07/20/17	1.090	35,000,000.00	10/19/17
Farmers & Merchants Bk Cen CA	09/06/17	1.030	20,000,000.00	12/06/17
LOS ANGELES				
Bank Leumi USA	07/07/17	1.100	25,000,000.00	10/06/17
Bank Leumi USA	07/19/17	1.090	30,000,000.00	10/18/17
Bank Leumi USA	08/02/17	1.110	20,000,000.00	11/01/17
Bank of Hope	04/06/17	0.940	90,000,000.00	10/05/17
Bank of Hope	05/31/17	1.100	90,000,000.00	11/29/17
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
LOS ANGELES (Continued)				
Commonwealth Business Bank	04/07/17	0.930	15,000,000.00	10/06/17
Commonwealth Business Bank	04/28/17	0.980	15,000,000.00	10/27/17
Commonwealth Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
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
CTBC Bank Corp. (USA)	07/05/17	1.020	50,000,000.00	10/04/17
CTBC Bank Corp. (USA)	07/27/17	1.170	60,000,000.00	01/25/18
Hanmi Bank	04/05/17	0.910	30,000,000.00	10/04/17
Hanmi Bank	05/17/17	1.030	25,000,000.00	11/15/17
Hanmi Bank	05/18/17	1.040	25,000,000.00	11/15/17
Hanmi Bank	08/03/17	1.150	30,000,000.00	02/01/18
Manufacturers Bank	07/07/17	1.080	100,000,000.00	10/06/17
Manufacturers Bank	07/14/17	1.070	50,000,000.00	10/13/17
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
Open Bank	07/05/17	1.020	14,000,000.00	10/04/17
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
Opus Bank	07/28/17	1.180	10,000,000.00	10/27/17
Pacific City Bank	07/07/17	1.060	30,000,000.00	10/06/17
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 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	07/06/17	1.080	15,000,000.00	10/05/17
Beneficial State Bank	07/14/17	1.100	25,000,000.00	10/13/17
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	04/13/17	0.950	3,000,000.00	10/12/17
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
ORANGE				
Grandpoint Bank	07/13/17	1.080	50,000,000.00	10/12/17
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	07/27/17	1.170	25,000,000.00	01/25/18
PALOS VERDES ESTATES				
Malaga Bank, FSB	07/06/17	1.030	5,000,000.00	10/05/17
Malaga Bank, FSB	09/13/17	1.050	20,000,000.00	12/13/17
Malaga Bank, FSB	07/21/17	1.120	46,000,000.00	01/19/18
Malaga Bank, FSB	07/28/17	1.150	9,000,000.00	01/26/18
Malaga Bank, FSB	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	04/07/17	0.950	25,000,000.00	10/06/17
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
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
East West Bank	07/13/17	1.060	50,000,000.00	10/12/17
East West Bank	07/19/17	1.050	175,000,000.00	10/18/17
East West Bank	08/04/17	1.080	75,000,000.00	11/03/17
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	07/06/17	1.070	25,000,000.00	10/05/17
Wescom Central Credit Union	07/26/17	1.230	50,000,000.00	10/25/17
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
PORTERVILLE				
Bank of the Sierra	07/12/17	1.060	20,000,000.00	10/11/17
Bank of the Sierra	07/21/17	1.130	20,000,000.00	10/20/17
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
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
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	04/26/17	0.960	9,000,000.00	10/25/17
Cornerstone Community Bank	08/30/17	1.030	7,000,000.00	11/29/17
REDWOOD CITY				
Provident Credit Union	04/13/17	0.950	20,000,000.00	10/12/17
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
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
RICHMOND				
Mechanics Bank	07/12/17	1.070	20,000,000.00	10/11/17
Mechanics Bank	07/20/17	1.100	20,000,000.00	10/19/17
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
ROCKLIN				
Five Star Bank	04/05/17	0.910	5,000,000.00	10/04/17
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
ROSEMEAD				
Pacific Alliance Bank	04/12/17	0.960	4,000,000.00	10/11/17
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

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
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
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				
Bofl Federal Bank	09/14/17	1.050	25,000,000.00	12/14/17
Bofl 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	07/14/17	1.050	10,000,000.00	10/13/17
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	07/20/17	1.090	50,000,000.00	10/19/17
Heritage Bank of Commerce	09/15/17	1.070	15,000,000.00	12/15/17
Meriwest Credit Union	06/16/17	1.100	10,000,000.00	10/19/17
Meriwest Credit Union	07/20/17	1.100	40,000,000.00	10/19/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT (\$)	MATURITY DATE
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
SANTA CLARITA				
Bank of Santa Clarita	04/07/17	0.950	15,000,000.00	10/06/17
Bank of Santa Clarita	05/12/17	1.060	5,000,000.00	11/10/17
SANTA ROSA				
First Community Bank	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	07/14/17	1.070	14,000,000.00	10/13/17
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	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	04/12/17	0.980	25,000,000.00	10/11/17
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
WATSONVILLE				
Santa Cruz County Bank	07/14/17	1.050	10,000,000.00	10/13/17
Santa Cruz County Bank	08/17/17	1.040	10,000,000.00	11/16/17
WEST SACRAMENTO				
Community Business Bank	04/26/17	0.960	3,000,000.00	10/25/17
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
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
TOTAL TIME DEPOSITS SEPTEMBER 2017			5,636,740,000.00	

BANK DEMAND DEPOSITS
SEPTEMBER 2017
 (\$ in thousands)

DAILY BALANCES

<u>DAY OF MONTH</u>		<u>BANK BALANCES</u>		<u>WARRANTS OUTSTANDING</u>
1	\$	318,201	\$	3,155,207
2		318,201		3,155,207
3		318,201		3,155,207
4		318,201		3,155,207
5		660,856		2,347,804
6		621,055		3,556,520
7		520,039		2,953,846
8		704,785		2,902,714
9		704,785		2,902,714
10		704,785		2,902,714
11		519,276		2,313,428
12		486,066		2,258,288
13		490,411		2,894,036
14		466,611		2,768,939
15		583,832		3,882,985
16		583,832		3,887,589
17		583,832		3,887,589
18		494,654		3,458,073
19		306,830		2,673,544
20		458,805		3,145,341
21		583,279		2,809,769
22		465,435		3,937,906
23		465,435		3,937,906
24		465,435		3,937,906
25		648,830		3,206,049
26		592,838		2,084,395
27		503,099		3,557,698
28		537,683		2,773,546
29		450,590		3,904,742
30		450,590		3,905,568

AVERAGE DOLLAR DAYS \$510,882 ^{a/}

^{a/} The prescribed bank balance for September was \$507,841. This consisted of \$449,281 in compensating balances for services, balances for uncollected funds of \$75,919 and a deduction of \$17,359 for September 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 September 20, 2017, has determined and designated the amount of money available for deposit and investment as of September 13, 2017, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as
 Compensating Balance for Services: \$ 449,300,000

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

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

	From	To	Transactions	In Securities (section 16430)*	Time Deposits in Various Financial Institutions (sections 16503a and 16602)*	Estimated Total
(1)	9/18/2017	9/22/2017	\$ 627,700,000	\$ (2,427,100,000)	\$ 5,646,700,000	\$ 3,219,600,000
(2)	9/25/2017	9/29/2017	\$ (1,121,000,000)	\$ (3,548,100,000)	\$ 5,646,700,000	\$ 2,098,600,000
(3)	10/2/2017	10/6/2017	\$ (6,020,600,000)	\$ (9,568,700,000)	\$ 5,646,700,000	\$ (3,922,000,000)
(4)	10/9/2017	10/13/2017	\$ (906,000,000)	\$ (10,474,700,000)	\$ 5,646,700,000	\$ (4,828,000,000)
(5)	10/16/2017	10/20/2017	\$ (1,919,200,000)	\$ (12,393,900,000)	\$ 5,646,700,000	\$ (6,747,200,000)

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

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

Provided, that the availability of the amounts shown under paragraph 2 is subject to reduction in the amount by which the bank accounts under paragraph 1 would otherwise be reduced below the calendar month average balance of \$ 449,300,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO

Chairperson

Member

Member

Dated: September 20, 2017

* Government Code

Los Angeles County Treasurer
 Pending Transactions Detail Report
 As of 10/31/17
 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>										
11/03/17	10/17/17	DBAG	0000105903	FHLMC 2.30 (CALLABLE)	2.3000	11/03/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/08/17	10/18/17	SUN	0000105913	FHLMC 2.30 (CALLABLE)	2.3000	11/08/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/07/17	10/18/17	BBTC	0000105921	FHLMC 2.30 (CALLABLE)	2.3000	11/07/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/03/17	10/18/17	BNY	0000105923	FHLMC 2.30 (CALLABLE)	2.3000	11/03/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/20/17	10/24/17	UBIS	0000105963	FHLMC 2.35 (CALLABLE)	2.3500	11/23/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/22/17	10/24/17	GPS	0000105968	FHLMC 2.00 (CALLABLE)	2.0000	11/22/22	100	\$25,000,000.00	\$25,000,000.00	\$0.00
11/01/17	10/31/17	BCI	0000106059	LA FAYETTE ASSET SEC LLC CP	1.4500	02/07/18	1.45	\$6,145,000.00	\$6,120,744.32	\$0.00
PSI Non-Trading Total								\$156,145,000.00	\$156,120,744.32	\$0.00
Totals								\$156,145,000.00	\$156,120,744.32	\$0.00