COUNTY OF LOS ANGELES
TREASURER AND TAX COLLECTOR

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JOSEPH KELLY
TREASURER AND TAX COLLECTOR

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

October 31, 2017

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

FROM: Joseph Kelly
Treasurer and Tax Collector

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

The Report of Investments for the month of September 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 September 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 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 SEPTEMBER 30, 2017

SCHEDULE A

PORTFOLIO PROFILE	Pooled Surplus Investments	Specific Purpose Investments
Inventory Balance at 9/30/17		
At Cost	$ 25,843,606,244	$ 149,365,439
At Market	$ 25,671,736,055	$ 147,679,938
Repurchase Agreements	$ -	$ -
Reverse Repurchase Agreements	$ -	$ -
Composition by Security Type:		
Certificates of Deposit	8.61%	33.47%
United States Government and Agency Obligations	68.02%	0.00%
Bankers Acceptances	0.00%	0.00%
Commercial Paper	23.16%	0.00%
Municipal Obligations	0.02%	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%	28.67%
1-60 days	32.44%	0.00%
61 days-1 year	11.62%	47.56%
Over 1 year	55.94%	52.44%
Weighted Average Days to Maturity	646	

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

SCHEDULE A1

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

	S&P	Moody's	Fitch	% of Portfolio
PSI				
Commercial Paper	A-1	P-1	F1	23.16%
Corporate and Deposit Notes	A-1+	P-1	F1	0.10%
	AA-	Aa1	AA	0.09%
Los Angeles County Securities	AA+	Aa1	AA	0.02%
Negotiable Certificates of Deposit	A-1	P-1	F1	8.61%
U.S. Agency Securities	AA+	Aaa	AAA	61.57%
U.S. Treasury Securities:				
U.S. Treasury Notes	AA+	Aaa	AAA	1.06%
U.S. Treasury Bills	AA+	Aaa	AAA	5.39%
				100.00%
SPI				
Local Agency Investment Fund	Not rated	Not rated	Not rated	28.67%
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+	16.73%
	A+	Aa2	AA-	16.74%
U.S. Agency Securities	AA+	Aaa	AAA	35.00%
U.S. Treasury Securities:				
U.S. Treasury Notes	-	-	-	0.00%
U.S. Treasury Bonds	-	-	-	0.00%
				100.00%

POOLED SURPLUS EARNINGS REPORT

SEPTEMBER 30, 2017

SCHEDULE B

	TREASURER POOLED SURPLUS INVESTMENT PORTFOLIO
Investment Balance 9/30/17	$ 25,843,606,244
Market Value at 9/30/17	$ 25,671,736,055
Average Daily Balance	$ 25,262,483,296
Gains and Losses:	
For the Month	$ 32,128
For the Past 12 Months	$ 1,917,014
Unrealized Gains and Losses on Transfers between Portfolio for the Month	$ -
Earnings for the Month	$ 29,625,007
Earnings for the Past 12 Months	$ 365,147,042
Earnings Rate for the Month	1.42%

SUMMARY REPORT OF TREASURER'S DEPOSITORY ACCOUNTS

AS OF SEPTEMBER 30, 2017

SCHEDULE C

Bank Name		Balance	
Bank of America - Concentration	$	30,604,914.82	
Bank of the West - Concentration	$	59,049,340.46	(A)
Citibank - Concentration	$	-	
JP Morgan Chase - Concentration	$	100,694,725.85	(B)
Union Bank- Concentration	$	587,039.57	
Wells Fargo - Concentration	$	522,347.18	
Total Ledger Balance for all Banks	$	191,458,367.88	

(A) $58.390 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 SEPTEMBER 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 September 2017

Total Deposits	$ 4,135,447,528.36
Total Disbursements	$ 4,548,942,326.62
Discretionary Funds Liquidity Withdrawal Ratio:	
As of September 30, 2017	1.68

Six-Month Cash Availability Projection:

Month	Investment Maturities	Deposits	Disbursements	Cumulative Available Cash
September	$ 5,955,394,000.00	$ 5,330,200,000.00	$ 4,861,100,000.00	$ 6,424,494,000.00
October	$ 2,482,680,000.00	$ 5,866,200,000.00	$ 4,545,400,000.00	$ 10,227,974,000.00
November	$ 790,914,000.00	$ 9,353,000,000.00	$ 5,907,000,000.00	$ 14,464,888,000.00
December	$ 275,000,000.00	$ 4,242,800,000.00	$ 6,141,100,000.00	$ 12,841,588,000.00
January	$ 535,740,000.00	$ 3,558,300,000.00	$ 4,349,500,000.00	$ 12,586,128,000.00
February	$ 717,089,000.00	$ 5,339,900,000.00	$ 4,649,300,000.00	$ 13,993,817,000.00

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 September 2017, the Treasurer placed $82.390 million in the Bank of the West Money Market Plus Account and $124 million in JP Morgan Chase Money Market Account in accordance with the Treasurer's authority under California Government Code Section 53633. At month-end, $58.390 million remained in the Bank of the West Money Market Plus Account and $100 million in the JP Morgan Chase Money Market Account. These accounts are collateralized in accordance with California Government Code Section 53652. The balances and income are included in the Pool's earnings rate calculations.

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

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

ATTACHMENT I

TREASURER AND TAX COLLECTOR
REPORT OF INVESTMENTS
DEFINITIONS OF SECURITIES

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

ATTACHMENT II

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

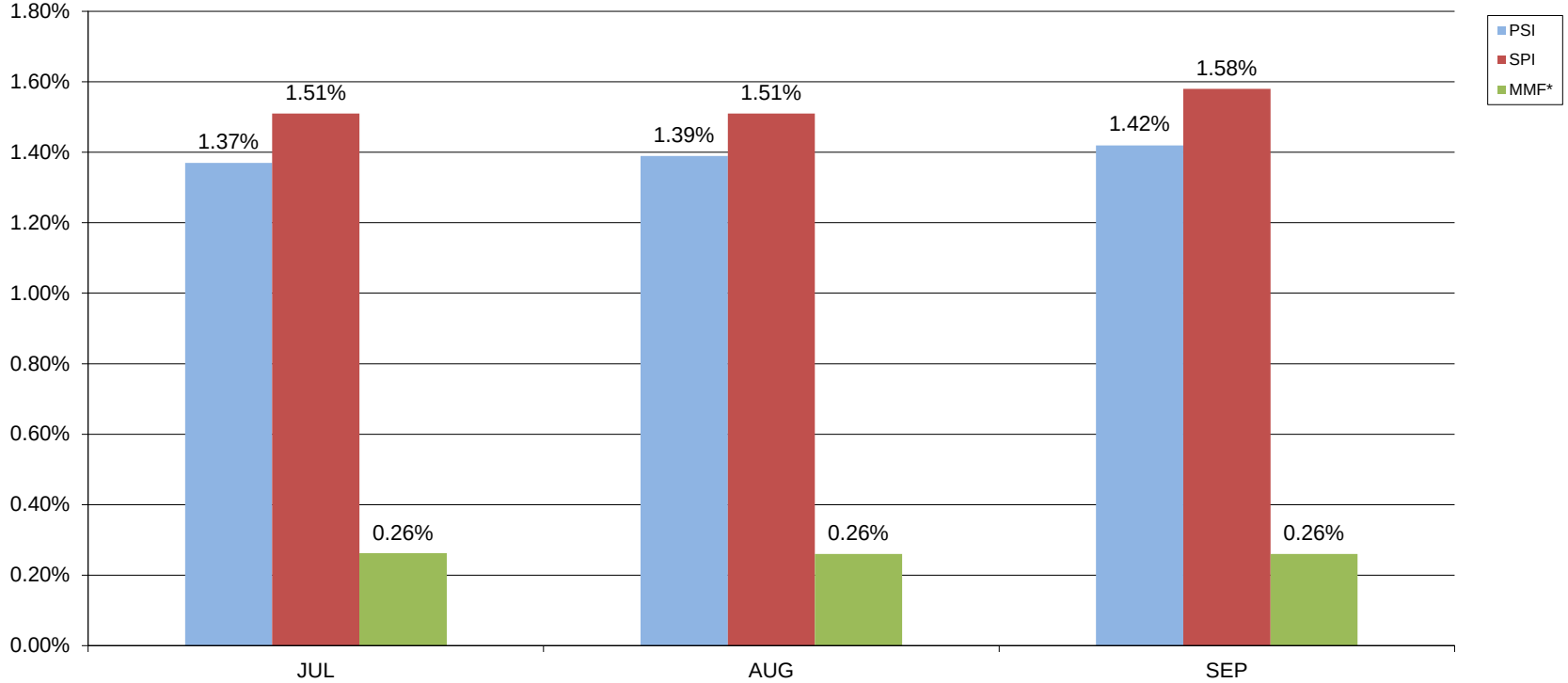
Portfolio Securities Not in Accordance with Treasurer Policy
For the Month of September 2017

No exceptions noted.

LOS ANGELES COUNTY TREASURER
PERFORMANCE REPORT
PORTFOLIO COST
THROUGH 9/30/2017
ATTACHMENT III

DAY	POOLED SURPLUS INVESTMENTS TOTAL COST	SPECIFIC PURPOSE INVESTMENTS TOTAL COST
9/1/2017	$ 25,978,771,275.30	$ 134,365,401.48
8/2/2017	25,953,771,275.30	134,365,401.48
8/3/2017	25,953,771,275.30	134,365,401.48
8/4/2017	25,953,771,275.30	134,365,401.48
8/5/2017	25,610,675,523.38	134,365,401.48
8/6/2017	25,505,412,145.78	134,365,401.48
8/7/2017	25,432,071,921.17	134,365,401.48
8/8/2017	25,149,362,044.67	134,365,401.48
8/9/2017	25,124,362,044.67	134,365,401.48
8/10/2017	25,124,362,044.67	134,365,401.48
8/11/2017	25,116,755,932.14	134,365,401.48
8/12/2017	25,205,511,087.95	134,365,401.48
8/13/2017	25,157,136,403.90	134,365,401.48
8/14/2017	25,109,132,023.05	149,365,401.48
8/15/2017	24,776,529,224.37	149,365,401.48
8/16/2017	24,776,529,224.37	149,365,401.48
8/17/2017	24,776,529,224.37	149,365,401.48
8/18/2017	24,616,852,279.18	149,365,401.48
8/19/2017	24,638,229,198.32	149,365,401.48
8/20/2017	24,719,478,944.17	149,365,401.48
8/21/2017	24,685,890,191.55	149,365,401.48
8/22/2017	24,886,396,519.04	149,365,401.48
8/23/2017	24,886,396,519.04	149,365,401.48
8/24/2017	24,886,396,519.04	149,365,401.48
8/25/2017	24,807,965,105.95	149,365,401.48
8/26/2017	24,845,036,704.84	149,365,401.48
8/27/2017	26,231,641,090.67	149,365,401.48
8/28/2017	26,283,785,788.77	149,365,401.48
8/29/2017	25,838,369,816.36	149,365,401.48
8/30/2017	25,843,606,244.32	149,365,439.35
	$ 25,262,483,295.56	**$ 142,865,402.74**

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 9/30/2017 (ACCRUAL BASIS)
ATTACHMENT V

	(PSI) TRADING/NON-TRADING	SPECIFIC PURPOSE INVESTMENT
Revenues:		
Interest Earnings	$22,320,325	$185,291
Gains (Losses) on Sales of Non-Trading Securities.	-	-
Gains (Losses) on Sales of Trading Securities.	32,128	
Amortization/Accretion	7,272,554	38
Prior Accrual Adjustment		-
Total Revenues	$29,625,007	$185,329
Expenses:		
Interest Expense	-	-
*Investment Management Fee	-	4,816
	-	$4,816
NET INCOME	$29,625,007	$180,513

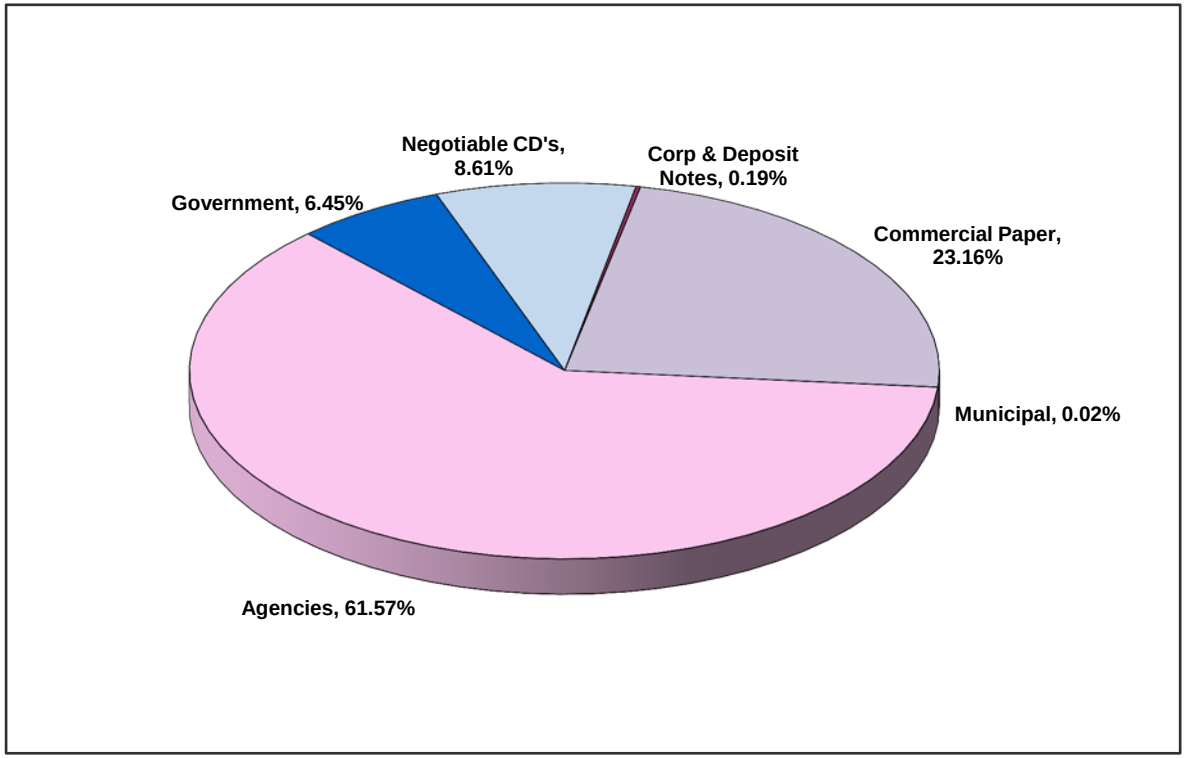
*Estimated and later adjusted.

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

PSI PORTFOLIO PARTICIPATION COMPOSITION

Entity	Non-Discretionary	Discretionary
Consolidated School Districts	51.74%	
Los Angeles County and Related Entities	38.99%	
Consolidated Sanitation Districts		2.87%
Metropolitan Transportation Authority		0.92%
Miscellaneous Agencies Pooled Investments		2.48%
South Coast Air Quality Management District		2.31%
Miscellaneous		0.02%
Subtotal	90.73%	8.60%
County Bond Proceeds and Repayment Funds		0.67%
Grand Total	90.73%	9.27%

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



	In Thousands
Negotiable CD's	2,225,008
Corp & Deposit Notes	49,956
Bankers Acceptance	-
Commercial Paper	5,984,418
Municipal	5,000
Agencies	15,911,565
Other	-
Government	1,667,659
Total	$ 25,843,606

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

Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
NTRD	CPD	9/1/2017	105575	OLD LINE FUNDING LLC CP	1.25	11/15/2017	20,000,000.00	19,947,916.67	0.00	CITI	BCI
NTRD	CPD	9/1/2017	105576	ATLANTIC ASSET SEC LLC CP	1.19	9/26/2017	50,000,000.00	49,958,680.56	0.00	CITI	BLAYV
NTRD	CPD	9/1/2017	105577	CRC FUNDING LLC CP	1.2	9/27/2017	40,000,000.00	39,965,333.33	0.00	CITI	BLAYV
NTRD	CPD	9/1/2017	105578	SHEFFIELD RECEIVABLES COR	1.18	10/2/2017	50,000,000.00	49,949,194.44	0.00	CITI	LOOP
NTRD	CPD	9/1/2017	105579	ABBEY NATIONAL TREAS SV PI	1.17	9/8/2017	50,000,000.00	49,988,625.00	0.00	CITI	JPM
NTRD	CPD	9/1/2017	105580	ABBEY NATIONAL TREAS SV PI	1.17	9/8/2017	50,000,000.00	49,988,625.00	0.00	CITI	JPM
NTRD	CPD	9/1/2017	105581	ATLANTIC ASSET SEC LLC CP	1.19	10/18/2017	50,000,000.00	49,922,319.44	0.00	CITI	MFR
NTRD	CPD	9/1/2017	105582	OLD LINE FUNDING LLC CP	1.2	10/13/2017	38,000,000.00	37,946,800.00	0.00	CITI	RBCCM
NTRD	CPD	9/1/2017	105584	AUTOBAHN FUNDING CO LLC C	1.2	10/4/2017	50,000,000.00	49,945,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/1/2017	105585	AUTOBAHN FUNDING CO LLC C	1.2	10/4/2017	10,000,000.00	9,989,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/1/2017	105586	ABBEY NATIONAL TREAS SV PI	1.2	10/31/2017	31,454,000.00	31,391,092.00	0.00	CITI	MFR
NTRD	CPD	9/5/2017	105590	AUTOBAHN FUNDING CO LLC C	1.2	10/5/2017	50,000,000.00	49,950,000.00	0.00	CITI	CRSU
NTRD	CPD	9/5/2017	105591	ATLANTIC ASSET SEC LLC CP	1.17	10/2/2017	50,000,000.00	49,956,125.00	0.00	CITI	LOOP
NTRD	CPD	9/5/2017	105592	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	8,538,000.00	8,527,185.20	0.00	CITI	RBCCM
NTRD	CPD	9/5/2017	105593	SHEFFIELD RECEIVABLES COR	1.18	9/25/2017	50,000,000.00	49,967,222.22	0.00	CITI	JPM
NTRD	CPD	9/5/2017	105594	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	29,675,000.00	29,583,914.24	0.00	CITI	BCI
NTRD	CPD	9/6/2017	105595	OLD LINE FUNDING LLC CP	1.2	10/13/2017	39,150,000.00	39,101,715.00	0.00	CITI	CRSU
NTRD	CPD	9/6/2017	105596	THUNDER BAY FUNDING LLC C	1.17	9/18/2017	50,000,000.00	49,980,500.00	0.00	CITI	BLAYV
NTRD	CPD	9/6/2017	105597	THUNDER BAY FUNDING LLC C	1.17	9/18/2017	25,000,000.00	24,990,250.00	0.00	CITI	BLAYV
NTRD	CPD	9/6/2017	105602	ABBEY NATIONAL TREAS SV PI	1.17	9/7/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/6/2017	105603	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	25,806,000.00	25,727,721.80	0.00	CITI	BLAYV
NTRD	CPD	9/6/2017	105600	ABBEY NATIONAL TREAS SV PI	1.19	11/1/2017	50,000,000.00	49,907,444.44	0.00	CITI	MFR
NTRD	CPD	9/7/2017	105604	OLD LINE FUNDING LLC CP	1.18	10/4/2017	41,500,000.00	41,463,272.50	0.00	CITI	RBCCM
NTRD	CPD	9/7/2017	105605	ABBEY NATIONAL TREAS SV PI	1.17	9/8/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/7/2017	105606	ABBEY NATIONAL TREAS SV PI	1.17	9/8/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/7/2017	105607	LA FAYETTE ASSET SEC LLC C	1.18	10/3/2017	25,000,000.00	24,978,694.44	0.00	CITI	MS
NTRD	CPD	9/7/2017	105608	LA FAYETTE ASSET SEC LLC C	1.19	9/29/2017	25,000,000.00	24,981,819.44	0.00	CITI	CRSU
NTRD	CPD	9/7/2017	105609	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	22,784,000.00	22,756,659.20	0.00	CITI	BCI
NTRD	CPD	9/7/2017	105610	LA FAYETTE ASSET SEC LLC C	1.18	9/8/2017	25,000,000.00	24,999,180.56	0.00	CITI	CRSU
NTRD	CPD	9/8/2017	105612	AUTOBAHN FUNDING CO LLC C	1.2	10/10/2017	5,965,000.00	5,958,637.33	0.00	CITI	CRSU
NTRD	CPD	9/8/2017	105613	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,943,625.00	0.00	CITI	JPM
NTRD	CPD	9/8/2017	105614	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,943,625.00	0.00	CITI	JPM
NTRD	CPD	9/8/2017	105615	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,943,625.00	0.00	CITI	JPM
NTRD	CPD	9/8/2017	105616	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,977,250.00	0.00	CITI	MS
NTRD	CPD	9/8/2017	105617	SHEFFIELD RECEIVABLES COR	1.18	10/5/2017	50,000,000.00	49,955,750.00	0.00	CITI	MFR
NTRD	CPD	9/8/2017	105618	CAFCO LLC CP	1.2	9/21/2017	2,970,000.00	2,968,713.00	0.00	CITI	JPM
NTRD	CPD	9/8/2017	105601	THUNDER BAY FUNDING LLC C	1.21	11/3/2017	40,000,000.00	39,924,711.11	0.00	CITI	MFR
NTRD	CPD	9/8/2017	105620	SHEFFIELD RECEIVABLES COR	1.18	10/5/2017	35,000,000.00	34,969,025.00	0.00	CITI	BLAYV

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NTRD	CPD	9/8/2017	105622	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	8,672,000.00	8,661,882.67	0.00	CITI	BCI
NTRD	CPD	9/11/2017	105625	SHEFFIELD RECEIVABLES COR	1.19	10/3/2017	50,000,000.00	49,963,638.89	0.00	CITI	BLAYV
NTRD	CPD	9/11/2017	105626	AUTOBAHN FUNDING CO LLC C	1.18	10/2/2017	50,000,000.00	49,965,583.33	0.00	CITI	CRSU
NTRD	CPD	9/11/2017	105627	AUTOBAHN FUNDING CO LLC C	1.18	10/2/2017	20,000,000.00	19,986,233.33	0.00	CITI	CRSU
NTRD	CPD	9/11/2017	105628	SHEFFIELD RECEIVABLES COR	1.19	10/4/2017	50,000,000.00	49,961,986.11	0.00	CITI	JPM
NTRD	CPD	9/11/2017	105621	AUTOBAHN FUNDING CO LLC C	1.2	10/5/2017	25,000,000.00	24,980,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/11/2017	105630	ABBEY NATIONAL TREAS SV PI	1.15	10/3/2017	37,104,000.00	37,077,924.13	0.00	CITI	MFR
NTRD	CPD	9/11/2017	105619	SHEFFIELD RECEIVABLES COR	1.18	10/4/2017	50,000,000.00	49,962,305.56	0.00	CITI	MFR
NTRD	CPD	9/12/2017	105632	AUTOBAHN FUNDING CO LLC C	1.17	10/3/2017	40,000,000.00	39,972,700.00	0.00	CITI	LOOP
NTRD	CPD	9/12/2017	105634	AUTOBAHN FUNDING CO LLC C	1.18	10/4/2017	40,000,000.00	39,971,155.56	0.00	CITI	BLAYV
NTRD	CPD	9/12/2017	105635	ATLANTIC ASSET SEC LLC CP	1.18	10/5/2017	25,000,000.00	24,981,152.78	0.00	CITI	BLAYV
NTRD	CPD	9/12/2017	105636	ATLANTIC ASSET SEC LLC CP	1.2	10/17/2017	1,450,000.00	1,448,308.33	0.00	CITI	BCI
NTRD	CPD	9/12/2017	105629	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	27,000,000.00	26,978,940.00	0.00	CITI	MS
NTRD	CPD	9/12/2017	105638	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,980,500.00	0.00	CITI	BCI
NTRD	CPD	9/12/2017	105639	SHEFFIELD RECEIVABLES COR	1.18	10/13/2017	40,000,000.00	39,959,355.56	0.00	CITI	MFR
NTRD	CPD	9/12/2017	105640	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,980,500.00	0.00	CITI	BCI
NTRD	CPD	9/12/2017	105641	ABBEY NATIONAL TREAS SV PI	1.17	9/13/2017	50,000,000.00	49,998,375.00	0.00	CITI	MFR
NTRD	CPD	9/12/2017	105642	SHEFFIELD RECEIVABLES COR	1.3	12/20/2017	9,430,000.00	9,396,287.75	0.00	CITI	BLAYV
NTRD	CPD	9/13/2017	105643	THUNDER BAY FUNDING LLC C	1.18	10/4/2017	50,000,000.00	49,965,583.33	0.00	CITI	BLAYV
NTRD	CPD	9/13/2017	105644	THUNDER BAY FUNDING LLC C	1.18	10/4/2017	10,000,000.00	9,993,116.67	0.00	CITI	BLAYV
NTRD	CPD	9/13/2017	105649	ABBEY NATIONAL TREAS SV PI	1.17	9/14/2017	50,000,000.00	49,998,375.00	0.00	CITI	MFR
NTRD	CPD	9/13/2017	105650	ABBEY NATIONAL TREAS SV PI	1.17	9/14/2017	45,796,000.00	45,794,511.63	0.00	CITI	MFR
NTRD	CPD	9/13/2017	105637	THUNDER BAY FUNDING LLC C	1.18	10/6/2017	40,000,000.00	39,969,844.44	0.00	CITI	BCI
NTRD	CPD	9/13/2017	105631	SHEFFIELD RECEIVABLES COR	1.19	10/4/2017	25,000,000.00	24,982,645.83	0.00	CITI	BLAYV
NTRD	CPD	9/13/2017	105647	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,981,312.50	0.00	CITI	MS
NTRD	CPD	9/14/2017	105651	OLD LINE FUNDING LLC CP	1.2	10/16/2017	3,000,000.00	2,996,800.00	0.00	CITI	RBCCM
NTRD	CPD	9/14/2017	105652	ABBEY NATIONAL TREAS SV PI	1.17	9/15/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/14/2017	105653	NATIXIS NY BRANCH CP	1.17	9/21/2017	45,000,000.00	44,989,762.50	0.00	CITI	BNY
NTRD	CPD	9/14/2017	105654	THUNDER BAY FUNDING LLC C	1.18	10/3/2017	25,000,000.00	24,984,430.56	0.00	CITI	BLAYV
NTRD	CPD	9/14/2017	105655	REGENCY MARKETS NO. 1 LLC	1.22	10/16/2017	2,396,000.00	2,393,401.67	0.00	CITI	JPM
NTRD	CPD	9/14/2017	105656	THUNDER BAY FUNDING LLC C	1.18	10/5/2017	18,530,000.00	18,517,245.18	0.00	CITI	BLAYV
NTRD	CPD	9/14/2017	105657	ABBEY NATIONAL TREAS SV PI	1.17	9/15/2017	33,517,000.00	33,515,910.70	0.00	CITI	MFR
NTRD	CPD	9/14/2017	105645	CHARIOT FUNDING LLC CP	1.18	10/5/2017	50,000,000.00	49,965,583.33	0.00	CITI	JPM
NTRD	CPD	9/14/2017	105646	AUTOBAHN FUNDING CO LLC C	1.17	10/6/2017	30,000,000.00	29,978,550.00	0.00	CITI	LOOP
NTRD	CPD	9/15/2017	105659	CHARIOT FUNDING LLC CP	1.18	10/6/2017	50,000,000.00	49,965,583.33	0.00	CITI	BLAYV
NTRD	CPD	9/15/2017	105660	CRC FUNDING LLC CP	1.21	10/16/2017	50,000,000.00	49,947,902.78	0.00	CITI	JPM
NTRD	CPD	9/15/2017	105661	SHEFFIELD RECEIVABLES COR	1.18	10/13/2017	25,000,000.00	24,977,055.56	0.00	CITI	LOOP
NTRD	CPD	9/15/2017	105663	NATIXIS NY BRANCH CP	1.16	9/18/2017	50,000,000.00	49,995,166.67	0.00	CITI	JPM

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NTRD	CPD	9/15/2017	105664	AUTOBAHN FUNDING CO LLC C	1.18	10/4/2017	50,000,000.00	49,968,861.11	0.00	CITI	BLAYV
NTRD	CPD	9/15/2017	105665	CRC FUNDING LLC CP	1.21	10/16/2017	5,376,000.00	5,370,398.51	0.00	CITI	JPM
NTRD	CPD	9/18/2017	105666	ABBEY NATIONAL TREAS SV PI	1.17	9/19/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/18/2017	105667	CREDIT AGRICOLE CIB NY BR	1.14	10/2/2017	50,000,000.00	49,977,833.33	0.00	CITI	RBCCM
NTRD	CPD	9/18/2017	105668	ATLANTIC ASSET SEC LLC CP	1.21	10/16/2017	25,000,000.00	24,976,472.22	0.00	CITI	CRSU
NTRD	CPD	9/18/2017	105669	CRC FUNDING LLC CP	1.21	10/16/2017	40,374,000.00	40,336,003.58	0.00	CITI	JPM
NTRD	CPD	9/18/2017	105670	OLD LINE FUNDING LLC CP	1.23	10/18/2017	20,000,000.00	19,979,500.00	0.00	CITI	BLAYV
NTRD	CPD	9/18/2017	105671	THUNDER BAY FUNDING LLC C	1.21	11/13/2017	16,103,000.00	16,072,690.58	0.00	CITI	MFR
NTRD	CPD	9/19/2017	105673	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	50,000,000.00	49,948,750.00	0.00	CITI	JPM
NTRD	CPD	9/19/2017	105674	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	50,000,000.00	49,948,750.00	0.00	CITI	JPM
NTRD	CPD	9/19/2017	105675	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	25,000,000.00	24,974,375.00	0.00	CITI	JPM
NTRD	CPD	9/19/2017	105678	ABBEY NATIONAL TREAS SV PI	1.17	9/20/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/19/2017	105679	ABBEY NATIONAL TREAS SV PI	1.17	9/20/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/19/2017	105680	ATLANTIC ASSET SEC LLC CP	1.18	10/6/2017	25,313,000.00	25,298,895.03	0.00	CITI	BLAYV
NTRD	CPD	9/20/2017	105682	ABBEY NATIONAL TREAS SV PI	1.17	9/21/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/20/2017	105683	ABBEY NATIONAL TREAS SV PI	1.17	9/21/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/20/2017	105685	AUTOBAHN FUNDING CO LLC C	1.19	10/20/2017	45,000,000.00	44,955,375.00	0.00	CITI	LOOP
NTRD	CPD	9/20/2017	105686	SHEFFIELD RECEIVABLES COR	1.2	10/17/2017	50,000,000.00	49,955,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/20/2017	105688	CANCARA ASSET SEC LLC CP	1.26	11/13/2017	50,000,000.00	49,905,500.00	0.00	CITI	GPS
NTRD	CPD	9/20/2017	105689	SHEFFIELD RECEIVABLES COR	1.17	10/10/2017	50,000,000.00	49,967,500.00	0.00	CITI	MS
NTRD	CPD	9/20/2017	105691	ATLANTIC ASSET SEC LLC CP	1.2	10/25/2017	50,000,000.00	49,941,666.67	0.00	CITI	LOOP
NTRD	CPD	9/20/2017	105692	SHEFFIELD RECEIVABLES COR	1.28	11/29/2017	25,534,000.00	25,470,448.71	0.00	CITI	BCI
NTRD	CPD	9/20/2017	105676	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	16,791,000.00	16,774,362.92	0.00	CITI	JPM
NTRD	CPD	9/21/2017	105693	CANCARA ASSET SEC LLC CP	1.19	10/5/2017	40,000,000.00	39,981,488.89	0.00	CITI	BLAYV
NTRD	CPD	9/21/2017	105695	LA FAYETTE ASSET SEC LLC C	1.18	10/17/2017	25,000,000.00	24,978,694.44	0.00	CITI	MS
NTRD	CPD	9/21/2017	105696	SHEFFIELD RECEIVABLES COR	1.26	11/29/2017	22,291,000.00	22,237,167.24	0.00	CITI	MFR
NTRD	CPD	9/21/2017	105698	ABBEY NATIONAL TREAS SV PI	1.19	11/3/2017	50,000,000.00	49,928,930.56	0.00	CITI	MFR
NTRD	CPD	9/22/2017	105699	SHEFFIELD RECEIVABLES COR	1.18	10/13/2017	24,000,000.00	23,983,480.00	0.00	CITI	LOOP
NTRD	CPD	9/22/2017	105700	ATLANTIC ASSET SEC LLC CP	1.19	10/17/2017	23,000,000.00	22,980,993.06	0.00	CITI	BCI
NTRD	CPD	9/22/2017	105701	CANCARA ASSET SEC LLC CP	1.24	10/23/2017	50,000,000.00	49,946,611.11	0.00	CITI	JPM
NTRD	CPD	9/22/2017	105702	ABBEY NATIONAL TREAS SV PI	1.17	9/25/2017	50,000,000.00	49,995,125.00	0.00	CITI	RBCCM
NTRD	CPD	9/22/2017	105703	NATIXIS NY BRANCH CP	1.17	9/29/2017	50,000,000.00	49,988,625.00	0.00	CITI	RBCCM
NTRD	CPD	9/22/2017	105704	SHEFFIELD RECEIVABLES COR	1.17	10/20/2017	50,000,000.00	49,954,500.00	0.00	CITI	MFR
NTRD	CPD	9/22/2017	105705	CANCARA ASSET SEC LLC CP	1.18	10/5/2017	6,900,000.00	6,897,059.83	0.00	CITI	KEYBANC
NTRD	CPD	9/22/2017	105706	CANCARA ASSET SEC LLC CP	1.25	11/20/2017	25,000,000.00	24,948,784.72	0.00	CITI	KEYBANC
NTRD	CPD	9/22/2017	105707	TOYOTA MOTOR CREDIT CORF	1.22	11/17/2017	25,000,000.00	24,952,555.56	0.00	CITI	TFS
NTRD	CPD	9/22/2017	105709	AUTOBAHN FUNDING CO LLC C	1.2	10/30/2017	50,000,000.00	49,936,666.67	0.00	CITI	BLAYV
NTRD	CPD	9/22/2017	105710	ABBEY NATIONAL TREAS SV PI	1.18	9/26/2017	50,000,000.00	49,993,444.44	0.00	CITI	MFR

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NTRD	CPD	9/22/2017	105711	ATLANTIC ASSET SEC LLC CP	1.18	10/16/2017	30,000,000.00	29,976,400.00	0.00	CITI	MFR
NTRD	CPD	9/22/2017	105712	ATLANTIC ASSET SEC LLC CP	1.25	11/2/2017	18,624,000.00	18,597,486.67	0.00	CITI	CRSU
NTRD	CPD	9/25/2017	105713	LA FAYETTE ASSET SEC LLC C	1.17	10/2/2017	50,000,000.00	49,988,625.00	0.00	CITI	BLAYV
NTRD	CPD	9/25/2017	105714	THUNDER BAY FUNDING LLC C	1.18	10/16/2017	50,000,000.00	49,965,583.33	0.00	CITI	JPM
NTRD	CPD	9/25/2017	105715	CANCARA ASSET SEC LLC CP	1.24	11/1/2017	50,000,000.00	49,936,277.78	0.00	CITI	BLAYV
NTRD	CPD	9/25/2017	105716	ATLANTIC ASSET SEC LLC CP	1.18	10/16/2017	40,000,000.00	39,972,466.67	0.00	CITI	MFR
NTRD	CPD	9/25/2017	105717	ATLANTIC ASSET SEC LLC CP	1.21	11/3/2017	45,601,000.00	45,541,224.69	0.00	CITI	MFR
NTRD	CPD	9/25/2017	105708	REGENCY MARKETS NO. 1 LLC	1.22	10/25/2017	25,000,000.00	24,974,583.33	0.00	CITI	BLAYV
NTRD	CPD	9/26/2017	105718	SHEFFIELD RECEIVABLES COR	1.18	10/23/2017	50,000,000.00	49,955,750.00	0.00	CITI	MS
NTRD	CPD	9/26/2017	105719	SHEFFIELD RECEIVABLES COR	1.2	10/13/2017	5,000,000.00	4,997,166.67	0.00	CITI	BCI
NTRD	CPD	9/26/2017	105720	CANCARA ASSET SEC LLC CP	1.26	11/6/2017	50,000,000.00	49,928,250.00	0.00	CITI	JPM
NTRD	CPD	9/26/2017	105721	AUTOBAHN FUNDING CO LLC C	1.19	11/3/2017	50,000,000.00	49,937,194.44	0.00	CITI	LOOP
NTRD	CPD	9/26/2017	105729	ATLANTIC ASSET SEC LLC CP	1.24	11/3/2017	4,819,000.00	4,812,692.46	0.00	CITI	CRSU
NTRD	CPD	9/26/2017	105731	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,935,611.11	0.00	CITI	MS
NTRD	CPD	9/26/2017	105732	ATLANTIC ASSET SEC LLC CP	1.23	11/2/2017	50,000,000.00	49,936,791.67	0.00	CITI	CRSU
NTRD	CPD	9/26/2017	105733	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	50,000,000.00	49,846,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/26/2017	105734	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	10,000,000.00	9,969,200.00	0.00	CITI	BLAYV
NTRD	CPD	9/26/2017	105735	ABBEY NATIONAL TREAS SV PI	1.18	11/10/2017	22,619,000.00	22,585,636.98	0.00	CITI	MFR
NTRD	CPD	9/27/2017	105736	LA FAYETTE ASSET SEC LLC C	1.23	11/1/2017	50,000,000.00	49,940,208.33	0.00	CITI	CRSU
NTRD	CPD	9/27/2017	105737	LA FAYETTE ASSET SEC LLC C	1.23	11/2/2017	50,000,000.00	49,938,500.00	0.00	CITI	CRSU
NTRD	CPD	9/27/2017	105738	LA FAYETTE ASSET SEC LLC C	1.19	10/20/2017	50,000,000.00	49,961,986.11	0.00	CITI	BLAYV
NTRD	CPD	9/27/2017	105730	SHEFFIELD RECEIVABLES COR	1.18	10/18/2017	50,000,000.00	49,965,583.33	0.00	CITI	BLAYV
NTRD	CPD	9/27/2017	105728	ATLANTIC ASSET SEC LLC CP	1.25	11/17/2017	50,000,000.00	49,911,458.33	0.00	CITI	MFR
NTRD	CPD	9/27/2017	105722	CANCARA ASSET SEC LLC CP	1.26	11/15/2017	50,000,000.00	49,914,250.00	0.00	CITI	BLAYV
NTRD	CPD	9/27/2017	105741	AUTOBAHN FUNDING CO LLC C	1.17	10/13/2017	50,000,000.00	49,974,000.00	0.00	CITI	LOOP
NTRD	CPD	9/27/2017	105742	THUNDER BAY FUNDING LLC C	1.19	11/7/2017	13,368,000.00	13,349,882.65	0.00	CITI	KEYBANC
NTRD	CPD	9/27/2017	105743	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105744	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105745	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105746	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105747	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105748	ABBEY NATIONAL TREAS SV PI	1.17	9/28/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/27/2017	105749	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,937,305.56	0.00	CITI	CRSU
NTRD	CPD	9/27/2017	105750	CRC FUNDING LLC CP	1.27	12/6/2017	20,000,000.00	19,950,611.11	0.00	CITI	GPS
NTRD	CPD	9/27/2017	105759	ATLANTIC ASSET SEC LLC CP	1.21	10/23/2017	35,622,000.00	35,590,870.33	0.00	CITI	MFR
NTRD	CPD	9/27/2017	105753	LA FAYETTE ASSET SEC LLC C	1.28	11/29/2017	13,219,000.00	13,189,389.44	0.00	CITI	BCI
NTRD	CPD	9/28/2017	105752	THUNDER BAY FUNDING LLC C	1.21	11/7/2017	50,000,000.00	49,932,777.78	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105770	SHEFFIELD RECEIVABLES COR	1.35	11/29/2017	3,975,000.00	3,965,758.13	0.00	CITI	BCI

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NTRD	CPD	9/28/2017	105771	SHEFFIELD RECEIVABLES COR	1.32	12/12/2017	14,638,000.00	14,597,745.50	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105760	LA FAYETTE ASSET SEC LLC C	1.2	10/10/2017	50,000,000.00	49,980,000.00	0.00	CITI	JPM
NTRD	CPD	9/28/2017	105761	ABBEY NATIONAL TREAS SV PI	1.17	9/29/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105762	ABBEY NATIONAL TREAS SV PI	1.17	9/29/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105763	ABBEY NATIONAL TREAS SV PI	1.17	9/29/2017	50,000,000.00	49,998,375.00	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105764	AUTOBAHN FUNDING CO LLC C	1.19	10/30/2017	50,000,000.00	49,947,111.11	0.00	CITI	LOOP
NTRD	CPD	9/28/2017	105765	ATLANTIC ASSET SEC LLC CP	1.25	11/13/2017	35,000,000.00	34,944,097.22	0.00	CITI	RBCCM
NTRD	CPD	9/28/2017	105766	OLD LINE FUNDING LLC CP	1.24	11/9/2017	20,000,000.00	19,971,066.67	0.00	CITI	CRSU
NTRD	CPD	9/28/2017	105767	THUNDER BAY FUNDING LLC C	1.24	11/8/2017	2,000,000.00	1,997,175.56	0.00	CITI	CRSU
NTRD	CPD	9/28/2017	105768	SHEFFIELD RECEIVABLES COR	1.2	11/6/2017	50,000,000.00	49,935,000.00	0.00	CITI	BLAYV
NTRD	CPD	9/29/2017	105772	SHEFFIELD RECEIVABLES COR	1.32	12/12/2017	7,762,000.00	7,740,939.11	0.00	CITI	RBCCM
NTRD	CPD	9/29/2017	105773	ATLANTIC ASSET SEC LLC CP	1.18	10/20/2017	50,000,000.00	49,965,583.33	0.00	CITI	JPM
NTRD	CPD	9/29/2017	105774	ATLANTIC ASSET SEC LLC CP	1.19	10/23/2017	49,500,000.00	49,460,730.00	0.00	CITI	LOOP
NTRD	CPD	9/29/2017	105775	ATLANTIC ASSET SEC LLC CP	1.21	10/30/2017	25,000,000.00	24,973,951.39	0.00	CITI	MS
NTRD	CPD	9/29/2017	105776	SHEFFIELD RECEIVABLES COR	1.2	11/3/2017	50,000,000.00	49,941,666.67	0.00	CITI	BLAYV
NTRD	CPD	9/29/2017	105777	SHEFFIELD RECEIVABLES COR	1.2	11/6/2017	50,000,000.00	49,936,666.67	0.00	CITI	BLAYV
NTRD	CPD	9/29/2017	105778	SHEFFIELD RECEIVABLES COR	1.18	11/1/2017	50,000,000.00	49,945,916.67	0.00	CITI	MFR
NTRD	CPD	9/29/2017	105780	LA FAYETTE ASSET SEC LLC C	1.18	10/18/2017	50,000,000.00	49,968,861.11	0.00	CITI	BLAYV
	CPD Total						6,295,166,000.00	6,289,772,154.69	0.00		
NTRD	NCD1	9/27/2017	105755	MUFG UNION BANK NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	0.00	CITI	UNION
NTRD	NCD1	9/27/2017	105756	MUFG UNION BANK NA CD	1.2	11/6/2017	50,000,000.00	50,000,000.00	0.00	CITI	UNION
	NCD1 Total						100,000,000.00	100,000,000.00	0.00		
NTRD	TBIL	9/27/2017	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,385,750.00	0.00	CITI	MS
NTRD	TBIL	9/27/2017	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,385,750.00	0.00	CITI	MS
NTRD	TBIL	9/27/2017	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,385,750.00	0.00	CITI	MFR
NTRD	TBIL	9/27/2017	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,385,750.00	0.00	CITI	MFR
NTRD	TBIL	9/27/2017	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,703,895.83	0.00	CITI	PIPE
NTRD	TBIL	9/27/2017	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,703,895.83	0.00	CITI	PIPE
	TBIL Total						300,000,000.00	296,950,791.66	0.00		
NTRD	YANK1	9/5/2017	105588	BNP PARIBAS SF CD	1.17	9/26/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/5/2017	105589	BNP PARIBAS SF CD	1.17	9/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/6/2017	105598	BNP PARIBAS SF CD	1.17	9/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/6/2017	105599	BANK OF MONTREAL CHICAGO	1.2	10/5/2017	25,000,000.00	25,000,000.00	0.00	CITI	TULL

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NTRD	YANK1	9/8/2017	105611	BNP PARIBAS SF CD	1.17	10/2/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/12/2017	105633	BNP PARIBAS SF CD	1.17	10/4/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/13/2017	105648	BNP PARIBAS SF CD	1.17	10/4/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/14/2017	105658	TORONTO DOMINION BANK NY	1.2	10/20/2017	50,000,000.00	50,000,499.41	0.00	CITI	MFR
NTRD	YANK1	9/19/2017	105681	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	9/20/2017	105690	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	MFR
NTRD	YANK1	9/20/2017	105687	BNP PARIBAS SF CD	1.17	10/5/2017	50,000,000.00	50,000,000.00	0.00	CITI	BNPPSC
NTRD	YANK1	9/21/2017	105694	NORDEA BANK AB NY CD	1.17	10/23/2017	50,000,000.00	50,000,000.00	0.00	CITI	RBCCM
NTRD	YANK1	9/22/2017	105684	RABOBANK NEDERLAND NY CI	1.27	12/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	RABO
NTRD	YANK1	9/27/2017	105723	BARCLAYS BANK PLC NY CD	1.2	10/31/2017	50,000,000.00	50,000,000.00	0.00	CITI	BCI
NTRD	YANK1	9/27/2017	105757	TORONTO DOMINION BANK NY	1.27	12/20/2017	50,000,000.00	50,001,163.25	0.00	CITI	MFR
NTRD	YANK1	9/27/2017	105758	DNB BANK ASA NY CD	1.22	11/30/2017	50,000,000.00	50,000,000.00	0.00	CITI	MSUSA
NTRD	YANK1	9/27/2017	105754	TORONTO DOMINION BANK NY	1.27	12/20/2017	50,000,000.00	50,000,000.00	0.00	CITI	TULL
NTRD	YANK1	9/27/2017	105751	CREDIT AGRICOLE CIB NY CD	1.31	1/19/2018	50,000,000.00	50,001,576.84	0.00	CITI	MFR
NTRD	YANK1	9/28/2017	105769	TORONTO DOMINION BANK NY	1.34	1/19/2018	50,000,000.00	50,001,562.92	0.00	CITI	MFR
	YANK1 Total						925,000,000.00	925,004,802.42	0.00		
NTRD Total							7,620,166,000.00	7,611,727,748.77	0.00		
				PSI Total			**7,620,166,000.00**	**7,611,727,748.77**	0.00		

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Account	Sec Type	Settle Date	Sec ID	Description	Face Rate	Mat Date	Par Amount	Principal	Purch Int	Bank	Broker
AVCCD	FHLB	9/14/2017	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	0.00	CITI	WFI
	FHLB Total						15,000,000.00	15,000,000.00	0.00		
AVCCD - ANTELOPE VALLEY CCD							15,000,000.00	15,000,000.00	0.00		
				SPI Total			**15,000,000.00**	**15,000,000.00**	**0.00**		

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Call Detail Report
Group: Pooled Surplus Investments
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Settle Date	Portfolio ID	Instrument ID	Description	Txn Type	Txn Price	Par	Principal	Txn/Accrued Interest	Net Cash Flow	Profit/(Loss)
9/6/2017	NTRD	104270	FFCB 2.24 (CALLABLE)	Call	100	35,750,000.00	35,750,000.00	135,691.11	35,885,691.11	0.00
9/6/2017	NTRD	104425	FFCB 2.24 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	94,888.89	25,094,888.89	0.00
9/13/2017	NTRD	103975	FFCB 2.28 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	19,000.00	25,019,000.00	0.00
9/13/2017	NTRD	103981	FFCB 2.28 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	19,000.00	25,019,000.00	0.00
			FFCB Total			110,750,000.00	110,750,000.00	268,580.00	111,018,580.00	0.00
9/9/2017	NTRD	103100	FHLB 2.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	125,000.00	25,125,000.00	0.00
9/29/2017	NTRD	104064	FHLB 2.00 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	250,000.00	25,250,000.00	0.00
9/2/2017	NTRD	103072	FHLB 1.50 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	93,750.00	25,093,750.00	0.00
			FHLB Total			75,000,000.00	75,000,000.00	468,750.00	75,468,750.00	0.00
9/22/2017	NTRD	104039	FHLMC 2.40 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	298,333.33	25,298,333.33	0.00
9/22/2017	NTRD	104040	FHLMC 2.40 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	300,000.00	25,300,000.00	0.00
9/22/2017	NTRD	104041	FHLMC 2.40 (CALLABLE	Call	100	25,000,000.00	25,000,000.00	298,333.33	25,298,333.33	0.00
9/29/2017	NTRD	104251	FHLMC 2.215 (CALLABL	Call	100	50,000,000.00	50,000,000.00	553,750.00	50,553,750.00	0.00
			FHLMC Total			125,000,000.00	125,000,000.00	1,450,416.66	126,450,416.66	0.00
9/14/2017	NTRD	103946	FNMA 2.35 (CALLABLE)	Call	100	13,005,000.00	13,005,000.00	152,808.75	13,157,808.75	0.00
9/28/2017	NTRD	104048	FNMA 2.40 (CALLABLE)	Call	100	25,000,000.00	25,000,000.00	300,000.00	25,300,000.00	0.00
			FNMA Total			38,005,000.00	38,005,000.00	452,808.75	38,457,808.75	0.00
9/8/2017	NTRD	105181	TORONTO DOMINION E C	Call	100	50,000,000.00	50,000,000.00	108,444.44	50,108,444.44	0.00
			TORONTO DOMINION BANK NY Total			50,000,000.00	50,000,000.00	108,444.44	50,108,444.44	0.00
	NTRD Total					**398,755,000.00**	**398,755,000.00**	**2,748,999.85**	**401,503,999.85**	**0.00**
9/6/2017	TRADE	103046	USTN 1.25	Sell	98.5938	50,000,000.00	49,296,875.00	219,089.67	49,515,964.67	32,127.88
			USTN 1.25 Total			50,000,000.00	49,296,875.00	219,089.67	49,515,964.67	32,127.88
	TRADE Total					**50,000,000.00**	**49,296,875.00**	**219,089.67**	**49,515,964.67**	**32,127.88**
			PSI Total			**448,755,000.00**	**448,051,875.00**	**2,968,089.52**	**451,019,964.52**	**32,127.88**

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Comparison of Investment Cost to Market Value
As of September 30, 2017
Attachment IX

	POOLED			SPECIFIC PURPOSE		
SECURITY TYPE	**Amortized Cost**	**Market Value**	**Mkt Value Difference**	**Amortized Cost**	**Market Value**	**Mkt Value Difference**
Collateralized CD's	$0.00	$0.00	$0.00	$0.00	$0.00	$0.00
Negotiable CD's	2,225,008,571.84	2,225,119,397.00	$110,825.16	50,000,000.00	50,067,202.50	67,202.50
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	5,984,417,702.03	5,984,089,713.01	($327,989.02)	0.00	0.00	0.00
Governments	1,667,659,168.44	1,664,386,960.00	($3,272,208.44)	0.00	0.00	0.00
Agencies	15,911,564,727.37	15,743,066,937.04	($168,497,790.33)	52,274,714.35	50,522,010.52	(1,752,703.83)
Municipals	5,000,000.00	5,000,000.00	$0.00	4,275,000.00	4,275,000.00	0.00
Corp. & Deposit Notes	49,956,074.64	50,073,047.50	$116,972.86	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	42,815,725.00	42,815,725.00	0.00
TOTAL	$25,843,606,244.32	$25,671,736,054.55	($171,870,189.77)	$149,365,439.35	$147,679,938.02	($1,685,501.33)

Market Pricing Policies and Source:

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

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Market Pricing Exceptions
As of September 30, 2017
Attachment IXa

Security ID	Security Description	Calculated Market Price
105376	OLD LINE FUNDING LLC CP	99.987000
105391	ABBEY NATIONAL TREAS SV PL	99.987000
105604	OLD LINE FUNDING LLC CP	99.987000
105619	SHEFFIELD RECEIVABLES CORP	99.987000
105628	SHEFFIELD RECEIVABLES CORP	99.987000
105631	SHEFFIELD RECEIVABLES CORP	99.987000
105634	AUTOBAHN FUNDING CO LLC CP	99.987000
105643	THUNDER BAY FUNDING LLC CP	99.987000
105644	THUNDER BAY FUNDING LLC CP	99.987000
105584	AUTOBAHN FUNDING CO LLC CP	99.987000
105585	AUTOBAHN FUNDING CO LLC CP	99.987000
105664	AUTOBAHN FUNDING CO LLC CP	99.987000
105780	LA FAYETTE ASSET SEC LLC C	99.941500
105736	LA FAYETTE ASSET SEC LLC C	99.894222
105737	LA FAYETTE ASSET SEC LLC C	99.890917
105409	LA FAYETTE ASSET SEC LLC C	99.877694
103342	WESTPAC BANKING CORP NY FR	99.950000
103437	ROYAL BANK OF CANADA NY FR	99.950000
96727	FHLB 7.35 (CALLABLE)	99.181000
105308	MUFG UNION BANK NA CD	100.000859
105648	BNP PARIBAS SF CD	99.999993
105633	BNP PARIBAS SF CD	99.999992
105599	BANK OF MONTREAL CHICAGO C	100.000543
105694	NORDEA BANK AB NY CD	100.000617
105326	SOCIETE GENERALE NY CD	100.014384
105402	BANK OF MONTREAL CHICAGO C	100.011958

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Treasurer Portfolio Compared to Market Value
As of September 30, 2017
Fund: Pooled Surplus Investments
Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	BAN	104946	LACCAL BANS	1.642	6/30/2019	5,000,000.00	5,000,000.00	5,000,000.00
		BAN Total					5,000,000.00	5,000,000.00	5,000,000.00
PSI	NTRD	BNOT3	103684	US BANK NA MTN	2	1/24/2020	25,000,000.00	24,959,293.38	25,067,330.00
		BNOT3 Total					25,000,000.00	24,959,293.38	25,067,330.00
PSI	NTRD	CNFX	97696	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,498,390.63	12,502,858.75
PSI	NTRD	CNFX	97697	TOYOTA MOTOR CREDIT CORP M	1.45	1/12/2018	12,500,000.00	12,498,390.63	12,502,858.75
		CNFX Total					25,000,000.00	24,996,781.26	25,005,717.50
PSI	NTRD	CPD	105146	CANCARA ASSET SEC LLC CP	1.3	10/2/2017	50,000,000.00	49,998,194.44	50,000,000.00
PSI	NTRD	CPD	105153	ATLANTIC ASSET SEC LLC CP	1.32	10/17/2017	2,150,000.00	2,148,738.67	2,148,733.65
PSI	NTRD	CPD	105167	LA FAYETTE ASSET SEC LLC C	1.29	10/5/2017	30,000,000.00	29,995,700.00	29,993,955.00
PSI	NTRD	CPD	105174	TORONTO-DOMINION HLDG USA	1.23	10/6/2017	26,421,000.00	26,416,486.41	26,415,121.33
PSI	NTRD	CPD	105219	CANCARA ASSET SEC LLC CP	1.3	10/13/2017	20,000,000.00	19,991,333.33	19,990,752.00
PSI	NTRD	CPD	105229	CANCARA ASSET SEC LLC CP	1.3	10/13/2017	41,400,000.00	41,382,060.00	41,380,856.64
PSI	NTRD	CPD	105278	LA FAYETTE ASSET SEC LLC C	1.32	10/5/2017	17,345,000.00	17,342,456.07	17,341,504.98
PSI	NTRD	CPD	105321	MONT BLANC CAPITAL CORP CP	1.34	10/27/2017	11,587,000.00	11,575,786.36	11,575,688.77
PSI	NTRD	CPD	105323	OLD LINE FUNDING LLC CP	1.25	10/3/2017	40,000,000.00	39,997,222.22	40,000,000.00
PSI	NTRD	CPD	105335	ATLANTIC ASSET SEC LLC CP	1.25	10/2/2017	41,850,000.00	41,848,546.88	41,850,000.00
PSI	NTRD	CPD	105376	OLD LINE FUNDING LLC CP	1.22	10/4/2017	35,500,000.00	35,496,390.83	35,495,385.00
PSI	NTRD	CPD	105391	ABBEY NATIONAL TREAS SV PL	1.2	10/4/2017	23,567,000.00	23,564,643.30	23,563,936.29
PSI	NTRD	CPD	105398	LA FAYETTE ASSET SEC LLC C	1.24	10/6/2017	25,000,000.00	24,995,694.44	24,994,117.50
PSI	NTRD	CPD	105403	LA FAYETTE ASSET SEC LLC C	1.36	11/21/2017	23,579,000.00	23,533,571.13	23,534,461.63
PSI	NTRD	CPD	105404	LA FAYETTE ASSET SEC LLC C	1.36	11/21/2017	4,921,000.00	4,911,518.87	4,911,704.72
PSI	NTRD	CPD	105408	LA FAYETTE ASSET SEC LLC C	1.23	10/10/2017	25,484,000.00	25,476,163.67	25,474,537.79
PSI	NTRD	CPD	105409	LA FAYETTE ASSET SEC LLC C	1.3	11/6/2017	23,562,000.00	23,531,369.40	23,533,182.26
PSI	NTRD	CPD	105411	ATLANTIC ASSET SEC LLC CP	1.28	11/1/2017	21,116,000.00	21,092,725.48	21,091,862.30
PSI	NTRD	CPD	105414	ATLANTIC ASSET SEC LLC CP	1.33	11/20/2017	19,000,000.00	18,964,902.78	18,964,815.80
PSI	NTRD	CPD	105422	ABBEY NATIONAL TREAS SV PL	1.2	10/2/2017	49,345,000.00	49,343,355.17	49,345,000.00
PSI	NTRD	CPD	105428	MONT BLANC CAPITAL CORP CP	1.31	11/10/2017	28,703,000.00	28,661,221.19	28,660,404.75
PSI	NTRD	CPD	105431	DANSKE CORP CP	1.26	10/16/2017	1,435,000.00	1,434,246.63	1,434,172.58
PSI	NTRD	CPD	105433	ATLANTIC ASSET SEC LLC CP	1.23	10/13/2017	11,254,000.00	11,249,385.86	11,248,905.31
PSI	NTRD	CPD	105440	LA FAYETTE ASSET SEC LLC C	1.25	10/6/2017	16,132,000.00	16,129,199.31	16,128,204.14
PSI	NTRD	CPD	105443	MONT BLANC CAPITAL CORP CP	1.27	10/13/2017	17,716,000.00	17,708,500.23	17,707,600.84
PSI	NTRD	CPD	105447	CANADIAN IMP BK OF COMMERC	1.18	10/16/2017	50,000,000.00	49,975,416.67	49,972,915.00
PSI	NTRD	CPD	105453	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	12,096,000.00	12,068,740.32	12,068,566.27
PSI	NTRD	CPD	105454	SHEFFIELD RECEIVABLES CORP	1.255	10/2/2017	1,000,000.00	999,965.14	1,000,000.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	105457	CIESCO LLC CP	1.28	11/8/2017	11,250,000.00	11,234,800.00	11,234,124.00
PSI	NTRD	CPD	105464	MONT BLANC CAPITAL CORP CP	1.32	11/16/2017	12,476,000.00	12,454,957.14	12,454,740.90
PSI	NTRD	CPD	105466	ABBEY NATIONAL TREAS SV PL	1.28	11/24/2017	50,000,000.00	49,904,000.00	49,904,640.00
PSI	NTRD	CPD	105474	ATLANTIC ASSET SEC LLC CP	1.3	11/1/2017	12,622,000.00	12,607,870.37	12,607,571.79
PSI	NTRD	CPD	105475	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	3,540,000.00	3,532,022.22	3,531,971.28
PSI	NTRD	CPD	105484	ATLANTIC ASSET SEC LLC CP	1.33	12/1/2017	13,448,000.00	13,417,693.44	13,417,499.94
PSI	NTRD	CPD	105497	ATLANTIC ASSET SEC LLC CP	1.32	11/1/2017	12,348,000.00	12,333,964.44	12,333,885.00
PSI	NTRD	CPD	105501	LA FAYETTE ASSET SEC LLC C	1.19	10/2/2017	30,000,000.00	29,999,008.33	30,000,000.00
PSI	NTRD	CPD	105503	ABBEY NATIONAL TREAS SV PL	1.28	11/1/2017	33,715,000.00	33,677,838.58	33,677,819.10
PSI	NTRD	CPD	105509	LA FAYETTE ASSET SEC LLC C	1.2	10/3/2017	25,000,000.00	24,998,333.33	25,000,000.00
PSI	NTRD	CPD	105511	CIESCO LLC CP	1.28	11/21/2017	25,000,000.00	24,954,666.67	24,952,777.50
PSI	NTRD	CPD	105513	ABBEY NATIONAL TREAS SV PL	1.28	11/1/2017	19,219,000.00	19,197,816.39	19,197,805.29
PSI	NTRD	CPD	105514	ATLANTIC ASSET SEC LLC CP	1.2	10/2/2017	50,000,000.00	49,998,333.33	50,000,000.00
PSI	NTRD	CPD	105515	THUNDER BAY FUNDING LLC CP	1.21	10/10/2017	14,650,000.00	14,645,568.37	14,644,560.46
PSI	NTRD	CPD	105517	CIESCO LLC CP	1.28	11/21/2017	10,000,000.00	9,981,866.67	9,981,111.00
PSI	NTRD	CPD	105524	LA FAYETTE ASSET SEC LLC C	1.18	10/6/2017	50,000,000.00	49,991,805.56	49,988,235.00
PSI	NTRD	CPD	105527	OLD LINE FUNDING LLC CP	1.22	10/18/2017	25,000,000.00	24,985,597.22	24,983,757.50
PSI	NTRD	CPD	105532	AUTOBAHN FUNDING CO LLC CP	1.2	10/2/2017	25,000,000.00	24,999,166.67	25,000,000.00
PSI	NTRD	CPD	105535	SHEFFIELD RECEIVABLES CORP	1.22	10/10/2017	50,000,000.00	49,984,750.00	49,981,740.00
PSI	NTRD	CPD	105544	THUNDER BAY FUNDING LLC CP	1.21	10/18/2017	27,000,000.00	26,984,572.50	26,982,458.10
PSI	NTRD	CPD	105545	ATLANTIC ASSET SEC LLC CP	1.22	10/16/2017	50,000,000.00	49,974,583.33	49,972,255.00
PSI	NTRD	CPD	105546	ATLANTIC ASSET SEC LLC CP	1.22	10/16/2017	11,000,000.00	10,994,408.33	10,993,896.10
PSI	NTRD	CPD	105551	ATLANTIC ASSET SEC LLC CP	1.22	10/13/2017	17,114,000.00	17,107,040.31	17,106,252.49
PSI	NTRD	CPD	105554	ATLANTIC ASSET SEC LLC CP	1.25	10/17/2017	3,000,000.00	2,998,333.33	2,998,233.00
PSI	NTRD	CPD	105562	AUTOBAHN FUNDING CO LLC CP	1.2	10/2/2017	36,000,000.00	35,998,800.00	36,000,000.00
PSI	NTRD	CPD	105563	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	37,994,000.00	37,978,802.40	37,976,800.12
PSI	NTRD	CPD	105567	AUTOBAHN FUNDING CO LLC CP	1.2	10/2/2017	10,000,000.00	9,999,666.67	10,000,000.00
PSI	NTRD	CPD	105572	DANSKE CORP CP	1.23	10/16/2017	20,000,000.00	19,989,750.00	19,988,468.00
PSI	NTRD	CPD	105574	OLD LINE FUNDING LLC CP	1.25	11/15/2017	30,000,000.00	29,953,125.00	29,949,984.00
PSI	NTRD	CPD	105575	OLD LINE FUNDING LLC CP	1.25	11/15/2017	20,000,000.00	19,968,750.00	19,966,656.00
PSI	NTRD	CPD	105578	SHEFFIELD RECEIVABLES CORP	1.18	10/2/2017	50,000,000.00	49,998,361.11	50,000,000.00
PSI	NTRD	CPD	105581	ATLANTIC ASSET SEC LLC CP	1.19	10/18/2017	50,000,000.00	49,971,902.78	49,968,830.00
PSI	NTRD	CPD	105582	OLD LINE FUNDING LLC CP	1.2	10/13/2017	38,000,000.00	37,984,800.00	37,981,984.20
PSI	NTRD	CPD	105584	AUTOBAHN FUNDING CO LLC CP	1.2	10/4/2017	50,000,000.00	49,995,000.00	49,993,500.00
PSI	NTRD	CPD	105585	AUTOBAHN FUNDING CO LLC CP	1.2	10/4/2017	10,000,000.00	9,999,000.00	9,998,700.00
PSI	NTRD	CPD	105586	ABBEY NATIONAL TREAS SV PL	1.2	10/31/2017	31,454,000.00	31,422,546.00	31,420,391.40
PSI	NTRD	CPD	105590	AUTOBAHN FUNDING CO LLC CP	1.2	10/5/2017	50,000,000.00	49,993,333.33	49,989,925.00
PSI	NTRD	CPD	105591	ATLANTIC ASSET SEC LLC CP	1.17	10/2/2017	50,000,000.00	49,998,375.00	50,000,000.00
PSI	NTRD	CPD	105592	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	8,538,000.00	8,534,584.80	8,534,134.85

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	CPD	105594	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	29,675,000.00	29,611,775.77	29,610,032.52
PSI	NTRD	CPD	105595	OLD LINE FUNDING LLC CP	1.2	10/13/2017	39,150,000.00	39,134,340.00	39,131,438.99
PSI	NTRD	CPD	105600	ABBEY NATIONAL TREAS SV PL	1.19	11/1/2017	50,000,000.00	49,948,763.89	49,944,860.00
PSI	NTRD	CPD	105601	THUNDER BAY FUNDING LLC CP	1.21	11/3/2017	40,000,000.00	39,955,633.33	39,950,804.00
PSI	NTRD	CPD	105603	LA FAYETTE ASSET SEC LLC C	1.3	11/29/2017	25,806,000.00	25,751,018.88	25,749,502.92
PSI	NTRD	CPD	105604	OLD LINE FUNDING LLC CP	1.18	10/4/2017	41,500,000.00	41,495,919.17	41,494,605.00
PSI	NTRD	CPD	105607	LA FAYETTE ASSET SEC LLC C	1.18	10/3/2017	25,000,000.00	24,998,361.11	25,000,000.00
PSI	NTRD	CPD	105609	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	22,784,000.00	22,774,886.40	22,773,685.68
PSI	NTRD	CPD	105612	AUTOBAHN FUNDING CO LLC CP	1.2	10/10/2017	5,965,000.00	5,963,210.50	5,962,785.20
PSI	NTRD	CPD	105613	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,982,916.67	49,979,730.00
PSI	NTRD	CPD	105614	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,982,916.67	49,979,730.00
PSI	NTRD	CPD	105615	REGENCY MARKETS NO. 1 LLC	1.23	10/11/2017	50,000,000.00	49,982,916.67	49,979,730.00
PSI	NTRD	CPD	105616	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,995,937.50	24,994,555.00
PSI	NTRD	CPD	105617	SHEFFIELD RECEIVABLES CORP	1.18	10/5/2017	50,000,000.00	49,993,444.44	49,990,090.00
PSI	NTRD	CPD	105619	SHEFFIELD RECEIVABLES CORP	1.18	10/4/2017	50,000,000.00	49,995,083.33	49,993,500.00
PSI	NTRD	CPD	105620	SHEFFIELD RECEIVABLES CORP	1.18	10/5/2017	35,000,000.00	34,995,411.11	34,993,063.00
PSI	NTRD	CPD	105621	AUTOBAHN FUNDING CO LLC CP	1.2	10/5/2017	25,000,000.00	24,996,666.67	24,994,962.50
PSI	NTRD	CPD	105622	ATLANTIC ASSET SEC LLC CP	1.2	10/13/2017	8,672,000.00	8,668,531.20	8,668,074.19
PSI	NTRD	CPD	105625	SHEFFIELD RECEIVABLES CORP	1.19	10/3/2017	50,000,000.00	49,996,694.44	50,000,000.00
PSI	NTRD	CPD	105626	AUTOBAHN FUNDING CO LLC CP	1.18	10/2/2017	50,000,000.00	49,998,361.11	50,000,000.00
PSI	NTRD	CPD	105627	AUTOBAHN FUNDING CO LLC CP	1.18	10/2/2017	20,000,000.00	19,999,344.44	20,000,000.00
PSI	NTRD	CPD	105628	SHEFFIELD RECEIVABLES CORP	1.19	10/4/2017	50,000,000.00	49,995,041.67	49,993,500.00
PSI	NTRD	CPD	105629	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	27,000,000.00	26,995,612.50	26,994,119.40
PSI	NTRD	CPD	105630	ABBEY NATIONAL TREAS SV PL	1.15	10/3/2017	37,104,000.00	37,101,629.47	37,104,000.00
PSI	NTRD	CPD	105631	SHEFFIELD RECEIVABLES CORP	1.19	10/4/2017	25,000,000.00	24,997,520.83	24,996,750.00
PSI	NTRD	CPD	105632	AUTOBAHN FUNDING CO LLC CP	1.17	10/3/2017	40,000,000.00	39,997,400.00	40,000,000.00
PSI	NTRD	CPD	105634	AUTOBAHN FUNDING CO LLC CP	1.18	10/4/2017	40,000,000.00	39,996,066.67	39,994,800.00
PSI	NTRD	CPD	105635	ATLANTIC ASSET SEC LLC CP	1.18	10/5/2017	25,000,000.00	24,996,722.22	24,995,357.50
PSI	NTRD	CPD	105636	ATLANTIC ASSET SEC LLC CP	1.2	10/17/2017	1,450,000.00	1,449,226.67	1,449,145.95
PSI	NTRD	CPD	105637	THUNDER BAY FUNDING LLC CP	1.18	10/6/2017	40,000,000.00	39,993,444.44	39,990,588.00
PSI	NTRD	CPD	105638	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,995,937.50	24,994,555.00
PSI	NTRD	CPD	105639	SHEFFIELD RECEIVABLES CORP	1.18	10/13/2017	40,000,000.00	39,984,266.67	39,981,348.00
PSI	NTRD	CPD	105640	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,995,937.50	24,994,555.00
PSI	NTRD	CPD	105642	SHEFFIELD RECEIVABLES CORP	1.3	12/20/2017	9,430,000.00	9,402,757.78	9,400,701.93
PSI	NTRD	CPD	105643	THUNDER BAY FUNDING LLC CP	1.18	10/4/2017	50,000,000.00	49,995,083.33	49,993,500.00
PSI	NTRD	CPD	105644	THUNDER BAY FUNDING LLC CP	1.18	10/4/2017	10,000,000.00	9,999,016.67	9,998,700.00
PSI	NTRD	CPD	105645	CHARIOT FUNDING LLC CP	1.18	10/5/2017	50,000,000.00	49,993,444.44	49,989,925.00
PSI	NTRD	CPD	105646	AUTOBAHN FUNDING CO LLC CP	1.17	10/6/2017	30,000,000.00	29,995,125.00	29,992,941.00
PSI	NTRD	CPD	105647	ATLANTIC ASSET SEC LLC CP	1.17	10/6/2017	25,000,000.00	24,995,937.50	24,994,555.00

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PSI	NTRD	CPD	105651	OLD LINE FUNDING LLC CP	1.2	10/16/2017	3,000,000.00	2,998,500.00	2,998,264.50
PSI	NTRD	CPD	105654	THUNDER BAY FUNDING LLC CP	1.18	10/3/2017	25,000,000.00	24,998,361.11	25,000,000.00
PSI	NTRD	CPD	105655	REGENCY MARKETS NO. 1 LLC	1.22	10/16/2017	2,396,000.00	2,394,782.03	2,394,613.91
PSI	NTRD	CPD	105656	THUNDER BAY FUNDING LLC CP	1.18	10/5/2017	18,530,000.00	18,527,570.51	18,526,266.21
PSI	NTRD	CPD	105659	CHARIOT FUNDING LLC CP	1.18	10/6/2017	50,000,000.00	49,991,805.55	49,988,235.00
PSI	NTRD	CPD	105660	CRC FUNDING LLC CP	1.21	10/16/2017	50,000,000.00	49,974,791.67	49,971,545.00
PSI	NTRD	CPD	105661	SHEFFIELD RECEIVABLES CORP	1.18	10/13/2017	25,000,000.00	24,990,166.67	24,988,342.50
PSI	NTRD	CPD	105664	AUTOBAHN FUNDING CO LLC CP	1.18	10/4/2017	50,000,000.00	49,995,083.33	49,993,500.00
PSI	NTRD	CPD	105665	CRC FUNDING LLC CP	1.21	10/16/2017	5,376,000.00	5,373,289.60	5,372,940.52
PSI	NTRD	CPD	105667	CREDIT AGRICOLE CIB NY BR	1.14	10/2/2017	50,000,000.00	49,998,416.67	50,000,000.00
PSI	NTRD	CPD	105668	ATLANTIC ASSET SEC LLC CP	1.21	10/16/2017	25,000,000.00	24,987,395.83	24,986,127.50
PSI	NTRD	CPD	105669	CRC FUNDING LLC CP	1.21	10/16/2017	40,374,000.00	40,353,644.77	40,351,023.16
PSI	NTRD	CPD	105670	OLD LINE FUNDING LLC CP	1.23	10/18/2017	20,000,000.00	19,988,383.33	19,987,006.00
PSI	NTRD	CPD	105671	THUNDER BAY FUNDING LLC CP	1.21	11/13/2017	16,103,000.00	16,079,726.70	16,077,335.04
PSI	NTRD	CPD	105673	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	50,000,000.00	49,969,250.00	49,965,750.00
PSI	NTRD	CPD	105674	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	50,000,000.00	49,969,250.00	49,965,750.00
PSI	NTRD	CPD	105675	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	25,000,000.00	24,984,625.00	24,982,875.00
PSI	NTRD	CPD	105676	REGENCY MARKETS NO. 1 LLC	1.23	10/19/2017	16,791,000.00	16,780,673.54	16,779,498.17
PSI	NTRD	CPD	105680	ATLANTIC ASSET SEC LLC CP	1.18	10/6/2017	25,313,000.00	25,308,851.48	25,307,486.83
PSI	NTRD	CPD	105685	AUTOBAHN FUNDING CO LLC CP	1.19	10/20/2017	45,000,000.00	44,971,737.50	44,967,555.00
PSI	NTRD	CPD	105686	SHEFFIELD RECEIVABLES CORP	1.2	10/17/2017	50,000,000.00	49,973,333.33	49,969,800.00
PSI	NTRD	CPD	105688	CANCARA ASSET SEC LLC CP	1.26	11/13/2017	50,000,000.00	49,924,750.00	49,920,310.00
PSI	NTRD	CPD	105689	SHEFFIELD RECEIVABLES CORP	1.17	10/10/2017	50,000,000.00	49,985,375.00	49,981,740.00
PSI	NTRD	CPD	105691	ATLANTIC ASSET SEC LLC CP	1.2	10/25/2017	50,000,000.00	49,960,000.00	49,956,085.00
PSI	NTRD	CPD	105692	SHEFFIELD RECEIVABLES CORP	1.28	11/29/2017	25,534,000.00	25,480,435.34	25,476,801.29
PSI	NTRD	CPD	105693	CANCARA ASSET SEC LLC CP	1.19	10/5/2017	40,000,000.00	39,994,711.11	39,992,140.00
PSI	NTRD	CPD	105695	LA FAYETTE ASSET SEC LLC C	1.18	10/17/2017	25,000,000.00	24,986,888.89	24,984,650.00
PSI	NTRD	CPD	105696	SHEFFIELD RECEIVABLES CORP	1.26	11/29/2017	22,291,000.00	22,244,969.09	22,241,065.93
PSI	NTRD	CPD	105698	ABBEY NATIONAL TREAS SV PL	1.19	11/3/2017	50,000,000.00	49,945,458.34	49,941,420.00
PSI	NTRD	CPD	105699	SHEFFIELD RECEIVABLES CORP	1.18	10/13/2017	24,000,000.00	23,990,560.00	23,988,808.80
PSI	NTRD	CPD	105700	ATLANTIC ASSET SEC LLC CP	1.19	10/17/2017	23,000,000.00	22,987,835.56	22,986,453.00
PSI	NTRD	CPD	105701	CANCARA ASSET SEC LLC CP	1.24	10/23/2017	50,000,000.00	49,962,111.11	49,959,530.00
PSI	NTRD	CPD	105704	SHEFFIELD RECEIVABLES CORP	1.17	10/20/2017	50,000,000.00	49,969,125.00	49,964,530.00
PSI	NTRD	CPD	105705	CANCARA ASSET SEC LLC CP	1.18	10/5/2017	6,900,000.00	6,899,095.33	6,898,644.15
PSI	NTRD	CPD	105706	CANCARA ASSET SEC LLC CP	1.25	11/20/2017	25,000,000.00	24,956,597.22	24,953,705.00
PSI	NTRD	CPD	105707	TOYOTA MOTOR CREDIT CORP C	1.22	11/17/2017	25,000,000.00	24,960,180.56	24,960,015.00
PSI	NTRD	CPD	105708	REGENCY MARKETS NO. 1 LLC	1.22	10/25/2017	25,000,000.00	24,979,666.66	24,977,447.50
PSI	NTRD	CPD	105709	AUTOBAHN FUNDING CO LLC CP	1.2	10/30/2017	50,000,000.00	49,951,666.67	49,945,705.00
PSI	NTRD	CPD	105711	ATLANTIC ASSET SEC LLC CP	1.18	10/16/2017	30,000,000.00	29,985,250.00	29,983,353.00

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PSI	NTRD	CPD	105712	ATLANTIC ASSET SEC LLC CP	1.25	11/2/2017	18,624,000.00	18,603,306.67	18,602,029.27
PSI	NTRD	CPD	105713	LA FAYETTE ASSET SEC LLC C	1.17	10/2/2017	50,000,000.00	49,998,375.00	50,000,000.00
PSI	NTRD	CPD	105714	THUNDER BAY FUNDING LLC CP	1.18	10/16/2017	50,000,000.00	49,975,416.66	49,971,075.00
PSI	NTRD	CPD	105715	CANCARA ASSET SEC LLC CP	1.24	11/1/2017	50,000,000.00	49,946,611.11	49,943,210.00
PSI	NTRD	CPD	105716	ATLANTIC ASSET SEC LLC CP	1.18	10/16/2017	40,000,000.00	39,980,333.34	39,977,804.00
PSI	NTRD	CPD	105717	ATLANTIC ASSET SEC LLC CP	1.21	11/3/2017	45,601,000.00	45,550,420.89	45,545,489.90
PSI	NTRD	CPD	105718	SHEFFIELD RECEIVABLES CORP	1.18	10/23/2017	50,000,000.00	49,963,944.44	49,958,965.00
PSI	NTRD	CPD	105719	SHEFFIELD RECEIVABLES CORP	1.2	10/13/2017	5,000,000.00	4,998,000.00	4,997,668.50
PSI	NTRD	CPD	105720	CANCARA ASSET SEC LLC CP	1.26	11/6/2017	50,000,000.00	49,937,000.00	49,933,815.00
PSI	NTRD	CPD	105721	AUTOBAHN FUNDING CO LLC CP	1.19	11/3/2017	50,000,000.00	49,945,458.33	49,938,505.00
PSI	NTRD	CPD	105722	CANCARA ASSET SEC LLC CP	1.26	11/15/2017	50,000,000.00	49,921,250.00	49,916,640.00
PSI	NTRD	CPD	105728	ATLANTIC ASSET SEC LLC CP	1.25	11/17/2017	50,000,000.00	49,918,402.77	49,912,955.00
PSI	NTRD	CPD	105729	ATLANTIC ASSET SEC LLC CP	1.24	11/3/2017	4,819,000.00	4,813,522.40	4,813,133.83
PSI	NTRD	CPD	105730	SHEFFIELD RECEIVABLES CORP	1.18	10/18/2017	50,000,000.00	49,972,138.89	49,968,040.00
PSI	NTRD	CPD	105731	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,944,083.33	49,939,135.00
PSI	NTRD	CPD	105732	ATLANTIC ASSET SEC LLC CP	1.23	11/2/2017	50,000,000.00	49,945,333.34	49,941,015.00
PSI	NTRD	CPD	105733	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	50,000,000.00	49,855,166.67	49,850,150.00
PSI	NTRD	CPD	105734	CANCARA ASSET SEC LLC CP	1.32	12/19/2017	10,000,000.00	9,971,033.33	9,970,030.00
PSI	NTRD	CPD	105735	ABBEY NATIONAL TREAS SV PL	1.18	11/10/2017	22,619,000.00	22,589,343.98	22,587,016.73
PSI	NTRD	CPD	105736	LA FAYETTE ASSET SEC LLC C	1.23	11/1/2017	50,000,000.00	49,947,041.66	49,947,111.00
PSI	NTRD	CPD	105737	LA FAYETTE ASSET SEC LLC C	1.23	11/2/2017	50,000,000.00	49,945,333.33	49,945,458.00
PSI	NTRD	CPD	105738	LA FAYETTE ASSET SEC LLC C	1.19	10/20/2017	50,000,000.00	49,968,597.22	49,963,950.00
PSI	NTRD	CPD	105741	AUTOBAHN FUNDING CO LLC CP	1.17	10/13/2017	50,000,000.00	49,980,500.00	49,976,295.00
PSI	NTRD	CPD	105742	THUNDER BAY FUNDING LLC CP	1.19	11/7/2017	13,368,000.00	13,351,650.20	13,349,621.67
PSI	NTRD	CPD	105749	ATLANTIC ASSET SEC LLC CP	1.22	11/3/2017	50,000,000.00	49,944,083.34	49,939,135.00
PSI	NTRD	CPD	105750	CRC FUNDING LLC CP	1.27	12/6/2017	20,000,000.00	19,953,433.33	19,951,530.00
PSI	NTRD	CPD	105752	THUNDER BAY FUNDING LLC CP	1.21	11/7/2017	50,000,000.00	49,937,819.45	49,931,260.00
PSI	NTRD	CPD	105753	LA FAYETTE ASSET SEC LLC C	1.28	11/29/2017	13,219,000.00	13,191,269.48	13,190,059.64
PSI	NTRD	CPD	105759	ATLANTIC ASSET SEC LLC CP	1.21	10/23/2017	35,622,000.00	35,595,659.51	35,593,406.22
PSI	NTRD	CPD	105760	LA FAYETTE ASSET SEC LLC C	1.2	10/10/2017	50,000,000.00	49,985,000.00	49,981,435.00
PSI	NTRD	CPD	105764	AUTOBAHN FUNDING CO LLC CP	1.19	10/30/2017	50,000,000.00	49,952,069.44	49,945,705.00
PSI	NTRD	CPD	105765	ATLANTIC ASSET SEC LLC CP	1.25	11/13/2017	35,000,000.00	34,947,743.05	34,944,217.00
PSI	NTRD	CPD	105766	OLD LINE FUNDING LLC CP	1.24	11/9/2017	20,000,000.00	19,973,133.34	19,971,048.00
PSI	NTRD	CPD	105767	THUNDER BAY FUNDING LLC CP	1.24	11/8/2017	2,000,000.00	1,997,382.23	1,997,177.60
PSI	NTRD	CPD	105768	SHEFFIELD RECEIVABLES CORP	1.2	11/6/2017	50,000,000.00	49,940,000.00	49,932,230.00
PSI	NTRD	CPD	105770	SHEFFIELD RECEIVABLES CORP	1.35	11/29/2017	3,975,000.00	3,966,205.32	3,966,095.60
PSI	NTRD	CPD	105771	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	14,638,000.00	14,599,355.68	14,597,439.57
PSI	NTRD	CPD	105772	SHEFFIELD RECEIVABLES CORP	1.32	12/12/2017	7,762,000.00	7,741,508.32	7,740,492.27
PSI	NTRD	CPD	105773	ATLANTIC ASSET SEC LLC CP	1.18	10/20/2017	50,000,000.00	49,968,861.11	49,965,405.00

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PSI	NTRD	CPD	105774	ATLANTIC ASSET SEC LLC CP	1.19	10/23/2017	49,500,000.00	49,464,002.50	49,460,266.35
PSI	NTRD	CPD	105775	ATLANTIC ASSET SEC LLC CP	1.21	10/30/2017	25,000,000.00	24,975,631.95	24,973,262.50
PSI	NTRD	CPD	105776	SHEFFIELD RECEIVABLES CORP	1.2	11/3/2017	50,000,000.00	49,945,000.00	49,938,020.00
PSI	NTRD	CPD	105777	SHEFFIELD RECEIVABLES CORP	1.2	11/6/2017	50,000,000.00	49,940,000.00	49,932,230.00
PSI	NTRD	CPD	105778	SHEFFIELD RECEIVABLES CORP	1.18	11/1/2017	50,000,000.00	49,949,194.45	49,941,835.00
PSI	NTRD	CPD	105780	LA FAYETTE ASSET SEC LLC C	1.18	10/18/2017	50,000,000.00	49,972,138.89	49,970,750.00
		CPD Total					5,988,422,000.00	5,984,417,702.03	5,984,089,713.01
PSI	NTRD	FCDN	104240	FFCB D/N	1.05	2/16/2018	50,000,000.00	49,798,750.00	49,788,800.00
PSI	NTRD	FCDN	104919	FFCB D/N	1.19	5/24/2018	50,000,000.00	49,611,597.22	49,613,250.00
		FCDN Total					100,000,000.00	99,410,347.22	99,402,050.00
PSI	NTRD	FFCB	91273	FFCB 1.15 (CALLABLE)	1.15	10/11/2018	25,000,000.00	24,992,511.98	24,943,650.00
PSI	NTRD	FFCB	91305	FFCB 1.02 (CALLABLE)	1.02	4/17/2018	17,950,000.00	17,950,000.00	17,929,770.35
PSI	NTRD	FFCB	91752	FFCB 1.19 (CALLABLE)	1.19	12/4/2018	25,000,000.00	25,000,000.00	24,893,425.00
PSI	NTRD	FFCB	91761	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	50,000,000.00	49,998,750.00	49,983,950.00
PSI	NTRD	FFCB	91762	FFCB 0.87 (CALLABLE)	0.87	11/27/2017	36,535,000.00	36,534,086.63	36,523,272.27
PSI	NTRD	FFCB	91804	FFCB 1.14 (CALLABLE)	1.14	9/4/2018	39,815,000.00	39,815,000.00	39,707,380.06
PSI	NTRD	FFCB	92030	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	23,750,000.00	23,743,505.94	23,714,850.00
PSI	NTRD	FFCB	92102	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	50,000,000.00	49,986,492.40	49,926,000.00
PSI	NTRD	FFCB	92103	FFCB 0.94 (CALLABLE)	0.94	3/19/2018	150,000.00	149,959.48	149,778.00
PSI	NTRD	FFCB	92865	FFCB 1.00 (CALLABLE)	1	4/11/2018	25,000,000.00	24,996,056.96	24,951,875.00
PSI	NTRD	FFCB	93104	FFCB 1.30 (CALLABLE)	1.3	4/17/2019	34,475,000.00	34,475,000.00	34,287,662.85
PSI	NTRD	FFCB	93106	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	25,000,000.00	24,996,181.42	24,792,200.00
PSI	NTRD	FFCB	93107	FFCB 1.29 (CALLABLE)	1.29	5/1/2019	43,500,000.00	43,493,241.12	43,138,428.00
PSI	NTRD	FFCB	93130	FFCB 1.10 (CALLABLE)	1.1	11/6/2018	25,000,000.00	25,000,000.00	24,886,150.00
PSI	NTRD	FFCB	93187	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,198.88	24,859,600.00
PSI	NTRD	FFCB	93188	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,198.88	24,859,600.00
PSI	NTRD	FFCB	93189	FFCB 1.30 (CALLABLE)	1.3	5/15/2019	25,000,000.00	24,988,198.88	24,859,600.00
PSI	NTRD	FFCB	93225	FFCB 1.12 (CALLABLE)	1.12	8/20/2018	25,000,000.00	25,000,000.00	24,952,225.00
PSI	NTRD	FFCB	94778	FFCB 1.51	1.51	9/4/2018	21,805,000.00	21,805,000.00	21,853,428.91
PSI	NTRD	FFCB	99727	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	24,974,093.09	24,794,950.00
PSI	NTRD	FFCB	99781	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,794,950.00
PSI	NTRD	FFCB	99784	FFCB 1.36 (CALLABLE)	1.36	10/28/2019	25,000,000.00	25,000,000.00	24,794,950.00
PSI	NTRD	FFCB	100019	FFCB 1.34 (CALLABLE)	1.34	11/30/2018	25,000,000.00	25,000,000.00	24,937,475.00
PSI	NTRD	FFCB	100218	FFCB 1.375 (CALLABLE)	1.375	12/21/2018	25,000,000.00	24,994,913.32	24,951,100.00
PSI	NTRD	FFCB	100464	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,866,755.00
PSI	NTRD	FFCB	100465	FFCB 1.53 (CALLABLE)	1.53	1/27/2020	21,000,000.00	21,000,000.00	20,866,755.00

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PSI	NTRD	FFCB	100512	FFCB 1.35	1.35	1/28/2020	30,000,000.00	30,000,000.00	29,799,900.00
PSI	NTRD	FFCB	100535	FFCB 1.27 (CALLABLE)	1.27	1/28/2019	25,000,000.00	24,987,855.84	24,893,750.00
PSI	NTRD	FFCB	100627	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,835,050.00
PSI	NTRD	FFCB	100628	FFCB 1.4	1.4	2/24/2020	25,000,000.00	25,000,000.00	24,835,050.00
PSI	NTRD	FFCB	100641	FFCB 1.4	1.4	2/24/2020	27,000,000.00	27,000,000.00	26,821,854.00
PSI	NTRD	FFCB	100666	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	19,150,000.00	19,150,000.00	19,023,648.30
PSI	NTRD	FFCB	100680	FFCB 1.62 (CALLABLE)	1.62	2/17/2021	50,000,000.00	49,966,164.38	49,333,100.00
PSI	NTRD	FFCB	100686	FFCB 1.35 (CALLABLE)	1.35	11/18/2019	25,000,000.00	25,000,000.00	24,830,725.00
PSI	NTRD	FFCB	100725	FFCB 1.40 (CALLABLE)	1.4	2/24/2020	25,000,000.00	24,988,757.70	24,835,050.00
PSI	NTRD	FFCB	100817	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	12,390,000.00	12,385,769.35	12,291,821.64
PSI	NTRD	FFCB	100818	FFCB 1.65 (CALLABLE)	1.65	3/1/2021	19,410,000.00	19,403,372.32	19,256,195.16
PSI	NTRD	FFCB	100950	FFCB 1.59	1.59	3/23/2020	25,000,000.00	25,000,000.00	24,866,025.00
PSI	NTRD	FFCB	101149	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	50,000,000.00	49,984,890.51	49,375,850.00
PSI	NTRD	FFCB	101151	FFCB 1.41 (CALLABLE)	1.41	1/7/2020	47,540,000.00	47,525,633.90	46,946,558.18
PSI	NTRD	FFCB	101152	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	50,000,000.00	50,000,000.00	49,469,150.00
PSI	NTRD	FFCB	101154	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,557,600.00
PSI	NTRD	FFCB	101156	FFCB 1.62 (CALLABLE)	1.62	4/12/2021	25,000,000.00	25,000,000.00	24,734,575.00
PSI	NTRD	FFCB	101159	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	49,984,274.47	49,557,600.00
PSI	NTRD	FFCB	101210	FFCB 1.40 (CALLABLE)	1.4	4/7/2020	50,000,000.00	50,000,000.00	49,557,600.00
PSI	NTRD	FFCB	101277	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	25,000,000.00	24,982,352.14	24,787,500.00
PSI	NTRD	FFCB	101295	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,748,025.00
PSI	NTRD	FFCB	101296	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	25,000,000.00	25,000,000.00	24,748,025.00
PSI	NTRD	FFCB	101300	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	50,000,000.00	50,000,000.00	49,496,050.00
PSI	NTRD	FFCB	101324	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	33,600,000.00	33,580,993.79	33,314,400.00
PSI	NTRD	FFCB	101325	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	35,500,000.00	35,468,623.49	35,198,250.00
PSI	NTRD	FFCB	101349	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	50,000,000.00	49,971,588.17	49,522,200.00
PSI	NTRD	FFCB	101354	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	25,000,000.00	24,982,242.61	24,761,100.00
PSI	NTRD	FFCB	101356	FFCB 1.68 (CALLABLE)	1.68	4/12/2021	26,440,000.00	26,421,274.09	26,215,260.00
PSI	NTRD	FFCB	101400	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	30,000,000.00	29,972,283.29	29,713,320.00
PSI	NTRD	FFCB	101408	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,760,325.00
PSI	NTRD	FFCB	101410	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	10,900,000.00	10,900,000.00	10,795,501.70
PSI	NTRD	FFCB	101411	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,760,325.00
PSI	NTRD	FFCB	101412	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,760,325.00
PSI	NTRD	FFCB	101413	FFCB 1.42 (CALLABLE)	1.42	4/27/2020	25,000,000.00	25,000,000.00	24,760,325.00
PSI	NTRD	FFCB	101424	FFCB 1.40 (CALLABLE)	1.4	4/13/2020	46,645,000.00	46,585,446.34	46,174,865.05
PSI	NTRD	FFCB	101448	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,064.62	24,765,275.00
PSI	NTRD	FFCB	101449	FFCB 1.70 (CALLABLE)	1.7	5/3/2021	25,000,000.00	24,982,064.62	24,765,275.00
PSI	NTRD	FFCB	101454	FFCB 1.62 (CALLABLE)	1.62	4/20/2021	20,710,000.00	20,672,981.16	20,512,095.24
PSI	NTRD	FFCB	101459	FFCB 1.68 (CALLABLE)	1.68	4/5/2021	25,000,000.00	24,967,932.18	24,382,675.00

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PSI	NTRD	FFCB	101475	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	50,000,000.00	50,000,000.00	49,574,650.00
PSI	NTRD	FFCB	101476	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,787,325.00
PSI	NTRD	FFCB	101477	FFCB 1.47 (CALLABLE)	1.47	5/4/2020	25,000,000.00	25,000,000.00	24,787,325.00
PSI	NTRD	FFCB	101553	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	40,000,000.00	40,000,000.00	39,564,400.00
PSI	NTRD	FFCB	101567	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	27,000,000.00	26,992,613.20	26,705,970.00
PSI	NTRD	FFCB	101571	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	25,000,000.00	24,983,070.23	24,727,750.00
PSI	NTRD	FFCB	101573	FFCB 1.47 (CALLABLE)	1.47	8/17/2020	30,000,000.00	29,978,465.34	29,673,300.00
PSI	NTRD	FFCB	101582	FFCB 1.36 (CALLABLE)	1.36	2/18/2020	23,600,000.00	23,589,516.85	23,401,760.00
PSI	NTRD	FFCB	101597	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	45,650,000.00	45,633,431.85	44,996,246.35
PSI	NTRD	FFCB	101603	FFCB 1.55 (CALLABLE)	1.55	5/17/2021	25,000,000.00	24,972,809.42	24,641,975.00
PSI	NTRD	FFCB	101608	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,977,768.58	24,784,800.00
PSI	NTRD	FFCB	101609	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,980,958.93	24,784,800.00
PSI	NTRD	FFCB	101611	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	25,000,000.00	24,980,969.90	24,784,800.00
PSI	NTRD	FFCB	101618	FFCB 1.58 (CALLABLE)	1.58	2/17/2021	30,000,000.00	29,977,577.81	29,741,760.00
PSI	NTRD	FFCB	101750	FFCB 1.52 (CALLABLE)	1.52	6/8/2020	25,000,000.00	25,000,000.00	24,566,750.00
PSI	NTRD	FFCB	101829	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	49,000,000.00	48,983,947.04	48,612,802.00
PSI	NTRD	FFCB	101840	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	25,000,000.00	25,000,000.00	24,540,675.00
PSI	NTRD	FFCB	101847	FFCB 1.55 (CALLABLE)	1.55	12/21/2020	33,000,000.00	32,976,330.90	32,393,691.00
PSI	NTRD	FFCB	101858	FFCB 1.54 (CALLABLE)	1.54	12/14/2020	9,000,000.00	9,000,000.00	8,919,360.00
PSI	NTRD	FFCB	101891	FFCB 1.40 (CALLABLE)	1.4	3/16/2020	41,500,000.00	41,494,545.71	41,172,067.00
PSI	NTRD	FFCB	101922	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	50,000,000.00	50,000,000.00	49,024,250.00
PSI	NTRD	FFCB	101924	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,748,725.00
PSI	NTRD	FFCB	101927	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,748,725.00
PSI	NTRD	FFCB	101934	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	50,000,000.00	50,000,000.00	49,260,500.00
PSI	NTRD	FFCB	101935	FFCB 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,512,125.00
PSI	NTRD	FFCB	101937	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	17,730,000.00	17,730,000.00	17,551,795.77
PSI	NTRD	FFCB	101939	FFCB 1.42 (CALLABLE)	1.42	6/29/2020	25,000,000.00	25,000,000.00	24,748,725.00
PSI	NTRD	FFCB	102079	FFCB 1.24 (CALLABLE)	1.24	1/13/2020	35,500,000.00	35,487,036.81	35,144,396.50
PSI	NTRD	FFCB	102087	FFCB 1.19 (CALLABLE)	1.19	7/13/2020	27,800,000.00	27,771,001.23	27,394,842.80
PSI	NTRD	FFCB	102186	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	50,000,000.00	50,000,000.00	48,540,200.00
PSI	NTRD	FFCB	102187	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	25,000,000.00	25,000,000.00	24,270,100.00
PSI	NTRD	FFCB	102188	FFCB 1.50 (CALLABLE)	1.5	7/28/2021	35,000,000.00	35,000,000.00	33,978,140.00
PSI	NTRD	FFCB	102215	FFCB 1.68 (CALLABLE)	1.68	8/16/2021	28,075,000.00	28,073,923.99	27,747,168.23
PSI	NTRD	FFCB	102407	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,990,204.00	24,253,925.00
PSI	NTRD	FFCB	102416	FFCB 1.44 (CALLABLE)	1.44	8/16/2021	32,120,000.00	32,101,198.37	31,394,730.40
PSI	NTRD	FFCB	102431	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,979,371.91	24,253,925.00
PSI	NTRD	FFCB	102475	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,253,350.00
PSI	NTRD	FFCB	102476	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,253,350.00
PSI	NTRD	FFCB	102477	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,253,350.00

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PSI	NTRD	FFCB	102479	FFCB 1.54 (CALLABLE)	1.54	9/8/2021	25,000,000.00	25,000,000.00	24,253,350.00
PSI	NTRD	FFCB	102514	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	25,000,000.00	24,980,289.26	24,253,925.00
PSI	NTRD	FFCB	102522	FFCB 1.46 (CALLABLE)	1.46	9/1/2021	11,175,000.00	11,157,339.67	10,841,504.48
PSI	NTRD	FFCB	102633	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	23,165,000.00	23,162,406.48	22,842,589.53
PSI	NTRD	FFCB	102653	FFCB 1.35 (CALLABLE)	1.35	9/21/2020	32,080,000.00	32,076,405.89	31,633,510.56
PSI	NTRD	FFCB	102666	FFCB 1.42 (CALLABLE)	1.42	10/4/2021	50,000,000.00	49,979,945.21	48,599,850.00
PSI	NTRD	FFCB	102708	FFCB 1.34 (CALLABLE)	1.34	10/13/2020	50,000,000.00	49,977,248.46	49,151,700.00
PSI	NTRD	FFCB	102756	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	43,000,000.00	42,947,975.89	41,807,180.00
PSI	NTRD	FFCB	102781	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	25,000,000.00	24,975,387.86	24,756,775.00
PSI	NTRD	FFCB	102782	FFCB 1.17 (CALLABLE)	1.17	1/13/2020	26,125,000.00	26,099,280.31	25,870,829.88
PSI	NTRD	FFCB	102806	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	50,000,000.00	49,117,400.00
PSI	NTRD	FFCB	102809	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	25,000,000.00	24,447,450.00
PSI	NTRD	FFCB	102814	FFCB 1.33 (CALLABLE)	1.33	10/26/2020	25,000,000.00	24,990,408.97	24,447,450.00
PSI	NTRD	FFCB	102831	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	50,000,000.00	49,991,863.01	49,117,400.00
PSI	NTRD	FFCB	102832	FFCB 1.52 (CALLABLE)	1.52	10/25/2021	22,765,000.00	22,761,295.23	22,363,152.22
PSI	NTRD	FFCB	102850	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	50,000,000.00	50,000,000.00	48,613,000.00
PSI	NTRD	FFCB	102851	FFCB 1.54 (CALLABLE)	1.54	10/12/2021	2,275,000.00	2,275,000.00	2,211,891.50
PSI	NTRD	FFCB	102926	FFCB 1.35 (CALLABLE)	1.35	11/2/2020	25,000,000.00	24,961,396.30	24,636,300.00
PSI	NTRD	FFCB	103109	FFCB 1.62 (CALLABLE)	1.62	6/14/2021	39,040,000.00	38,841,152.50	38,462,598.40
PSI	NTRD	FFCB	103115	FFCB 1.66 (CALLABLE)	1.66	5/25/2021	25,000,000.00	24,904,915.19	24,819,300.00
PSI	NTRD	FFCB	103182	FFCB 2.00 (CALLABLE)	2	12/6/2021	50,000,000.00	50,000,000.00	49,693,000.00
PSI	NTRD	FFCB	103222	FFCB 2.01	2.01	12/8/2021	50,000,000.00	50,000,000.00	50,228,000.00
PSI	NTRD	FFCB	103228	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	50,000,000.00	49,980,886.97	49,715,850.00
PSI	NTRD	FFCB	103229	FFCB 1.65 (CALLABLE)	1.65	6/1/2020	16,000,000.00	15,993,883.83	15,909,072.00
PSI	NTRD	FFCB	103260	FFCB 2.00 (CALLABLE)	2	12/6/2021	15,000,000.00	15,000,000.00	14,907,900.00
PSI	NTRD	FFCB	103461	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,000,000.00	10,000,000.00	10,001,490.00
PSI	NTRD	FFCB	103462	FFCB 2.32 (CALLABLE)	2.32	12/29/2021	10,110,000.00	10,110,000.00	10,111,506.39
PSI	NTRD	FFCB	103482	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	50,000,000.00	49,751,431.11	49,750,600.00
PSI	NTRD	FFCB	103483	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	5,800,000.00	5,771,166.01	5,771,069.60
PSI	NTRD	FFCB	103485	FFCB 1.83 (CALLABLE)	1.83	12/14/2020	33,770,000.00	33,715,389.22	33,630,394.82
PSI	NTRD	FFCB	103496	FFCB 2.08 (CALLABLE)	2.08	12/20/2021	14,000,000.00	13,934,732.12	13,930,168.00
PSI	NTRD	FFCB	103559	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,991,925.00
PSI	NTRD	FFCB	103562	FFCB 2.21 (CALLABLE)	2.21	1/11/2022	25,000,000.00	25,000,000.00	24,991,925.00
PSI	NTRD	FFCB	103659	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,000,960.00
PSI	NTRD	FFCB	103660	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,000,960.00
PSI	NTRD	FFCB	103661	FFCB 2.08 (CALLABLE)	2.08	1/24/2022	20,000,000.00	20,000,000.00	20,000,960.00
PSI	NTRD	FFCB	103721	FFCB 1.55	1.55	1/10/2020	41,980,000.00	41,975,159.29	41,922,529.38
PSI	NTRD	FFCB	103760	FFCB 1.67 (CALLABLE)	1.67	2/6/2020	18,000,000.00	18,000,000.00	17,958,420.00
PSI	NTRD	FFCB	103927	FFCB 1.71 (CALLABLE)	1.71	2/27/2020	25,000,000.00	25,000,000.00	25,001,275.00

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PSI	NTRD	FFCB	104181	FFCB 2.27 (CALLABLE)	2.27	3/23/2022	30,000,000.00	30,000,000.00	30,004,260.00
PSI	NTRD	FFCB	104244	FFCB 2.18 (CALLABLE)	2.18	3/29/2022	40,000,000.00	40,000,000.00	39,935,840.00
PSI	NTRD	FFCB	104269	FFCB 2.25 (CALLABLE)	2.25	3/14/2022	22,955,000.00	22,955,000.00	22,961,473.31
PSI	NTRD	FFCB	104302	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	25,000,000.00	25,000,000.00	24,995,825.00
PSI	NTRD	FFCB	104303	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	20,000,000.00	20,000,000.00	19,996,660.00
PSI	NTRD	FFCB	104304	FFCB 2.20 (CALLABLE)	2.2	4/6/2022	15,000,000.00	15,000,000.00	14,997,495.00
PSI	NTRD	FFCB	104551	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	40,000,000.00	40,000,000.00	39,730,880.00
PSI	NTRD	FFCB	104629	FFCB 2.03 (CALLABLE)	2.03	7/19/2021	42,205,000.00	42,205,000.00	41,921,044.76
PSI	NTRD	FFCB	104648	FFCB 2.05 (CALLABLE)	2.05	1/24/2022	22,380,000.00	22,359,659.24	22,266,242.46
PSI	NTRD	FFCB	104762	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,920,825.00
PSI	NTRD	FFCB	104763	FFCB 1.93 (CALLABLE)	1.93	2/11/2021	25,000,000.00	25,000,000.00	24,920,825.00
PSI	NTRD	FFCB	104764	FFCB 1.97 (CALLABLE)	1.97	5/17/2021	40,000,000.00	39,958,313.48	39,918,040.00
PSI	NTRD	FFCB	104773	FFCB 1.74 (CALLABLE)	1.74	5/18/2020	30,000,000.00	30,000,000.00	29,992,770.00
PSI	NTRD	FFCB	104785	FFCB 1.99 (CALLABLE)	1.99	5/3/2021	23,650,000.00	23,618,038.34	23,591,087.85
		FFCB Total					4,624,715,000.00	4,622,781,665.86	4,577,394,959.90
PSI	NTRD	FHLB	91731	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	45,200,000.00	45,197,751.35	44,988,057.20
PSI	NTRD	FHLB	91806	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	50,000,000.00	49,997,512.55	49,765,550.00
PSI	NTRD	FHLB	91821	FHLB 1.15 (CALLABLE)	1.15	12/11/2018	28,000,000.00	27,997,214.06	27,868,708.00
PSI	NTRD	FHLB	91914	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	45,900,000.00	45,890,162.49	45,692,991.00
PSI	NTRD	FHLB	91915	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	50,000,000.00	49,989,283.75	49,774,500.00
PSI	NTRD	FHLB	91933	FHLB 1.15 (CALLABLE)	1.15	12/21/2018	37,945,000.00	37,937,254.70	37,773,868.05
PSI	NTRD	FHLB	94411	FHLB 1.00 (CALLABLE)	1	8/22/2018	22,600,000.00	22,497,220.14	22,522,866.20
PSI	NTRD	FHLB	99488	FHLB 1.45 (CALLABLE)	1.45	10/2/2019	25,000,000.00	25,000,000.00	24,909,300.00
PSI	NTRD	FHLB	99751	FHLB 1.57 (CALLABLE)	1.57	4/29/2020	25,000,000.00	25,000,000.00	24,790,150.00
PSI	NTRD	FHLB	100765	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	6,000,000.00	5,998,772.37	5,919,030.00
PSI	NTRD	FHLB	100766	FHLB 1.69 (CALLABLE)	1.69	2/26/2021	1,200,000.00	1,199,754.47	1,183,806.00
PSI	NTRD	FHLB	101232	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	34,500,000.00	34,490,152.57	33,696,667.50
PSI	NTRD	FHLB	101261	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	25,000,000.00	25,000,000.00	24,687,275.00
PSI	NTRD	FHLB	101316	FHLB 1.55 (CALLABLE)	1.55	10/26/2020	50,000,000.00	49,982,942.79	49,374,550.00
PSI	NTRD	FHLB	101329	FHLB 1.70 (CALLABLE)	1.7	4/26/2021	25,000,000.00	25,000,000.00	24,417,875.00
PSI	NTRD	FHLB	101892	FHLB 1.45 (CALLABLE)	1.45	6/15/2020	31,200,000.00	31,200,000.00	30,892,742.40
PSI	NTRD	FHLB	101994	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	25,000,000.00	25,000,000.00	24,544,350.00
PSI	NTRD	FHLB	102008	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	29,000,000.00	29,000,000.00	28,471,446.00
PSI	NTRD	FHLB	102013	FHLB 1.50 (CALLABLE)	1.5	6/30/2021	16,950,000.00	16,950,000.00	16,641,069.30
PSI	NTRD	FHLB	102039	FHLB 1.625 (CALLABLE)	1.625	10/7/2021	50,000,000.00	50,000,000.00	49,116,750.00
PSI	NTRD	FHLB	102075	FHLB 1.44 (CALLABLE)	1.44	7/19/2021	29,695,000.00	29,689,361.04	28,738,286.49
PSI	NTRD	FHLB	102189	FHLB 1.50 (CALLABLE)	1.5	7/28/2021	24,000,000.00	24,000,000.00	23,499,912.00

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PSI	NTRD	FHLB	102427	FHLB 1.55 (CALLABLE)	1.55	9/1/2021	25,000,000.00	24,980,408.00	24,460,575.00
PSI	NTRD	FHLB	102455	FHLB 1.56 (CALLABLE)	1.56	9/21/2021	25,000,000.00	25,000,000.00	24,649,150.00
PSI	NTRD	FHLB	102651	FHLB 1.47 (CALLABLE)	1.47	9/30/2021	41,500,000.00	41,500,000.00	40,310,070.50
PSI	NTRD	FHLB	102810	FHLB 1.55 (CALLABLE)	1.55	10/27/2021	50,000,000.00	50,000,000.00	48,989,150.00
PSI	NTRD	FHLB	102821	FHLB 1.55 (CALLABLE)	1.55	10/26/2021	17,500,000.00	17,500,000.00	17,128,037.50
PSI	NTRD	FHLB	102841	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,562,250.00
PSI	NTRD	FHLB	102843	FHLB 1.375 (CALLABLE)	1.375	10/26/2020	25,000,000.00	25,000,000.00	24,562,250.00
PSI	NTRD	FHLB	103007	FHLB 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	49,373,000.00
PSI	NTRD	FHLB	103047	FHLB 1.82 (CALLABLE)	1.82	11/24/2021	50,000,000.00	50,000,000.00	49,380,800.00
PSI	NTRD	FHLB	103099	FHLB 2.00 (CALLABLE)	2	12/9/2021	25,000,000.00	25,000,000.00	24,833,150.00
PSI	NTRD	FHLB	103116	FHLB 2.00 (CALLABLE)	2	12/6/2021	25,000,000.00	25,000,000.00	24,896,175.00
PSI	NTRD	FHLB	103117	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,850,925.00
PSI	NTRD	FHLB	103127	FHLB 2.02 (CALLABLE)	2.02	11/26/2021	25,000,000.00	25,000,000.00	24,850,925.00
PSI	NTRD	FHLB	103179	FHLB 2.00 (CALLABLE)	2	12/2/2021	24,200,000.00	24,200,000.00	24,133,813.00
PSI	NTRD	FHLB	103189	FHLB 2.00 (CALLABLE)	2	12/2/2021	15,000,000.00	15,000,000.00	14,958,975.00
PSI	NTRD	FHLB	103221	FHLB 2.01 (CALLABLE)	2.01	12/15/2021	25,000,000.00	25,000,000.00	24,889,150.00
PSI	NTRD	FHLB	103223	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,812,505.49	50,040,850.00
PSI	NTRD	FHLB	103224	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,812,505.49	50,040,850.00
PSI	NTRD	FHLB	103225	FHLB 1.875	1.875	11/29/2021	25,000,000.00	24,906,252.75	25,020,425.00
PSI	NTRD	FHLB	103226	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,874,725.27	50,040,850.00
PSI	NTRD	FHLB	103227	FHLB 1.875	1.875	11/29/2021	50,000,000.00	49,874,725.27	50,040,850.00
PSI	NTRD	FHLB	103406	FHLB 2.40 (CALLABLE)	2.4	12/22/2021	25,000,000.00	25,000,000.00	25,000,275.00
PSI	NTRD	FHLB	103424	FHLB 2.25 (CALLABLE)	2.25	12/27/2021	18,000,000.00	18,000,000.00	18,044,856.00
PSI	NTRD	FHLB	103738	FHLB 2.21 (CALLABLE)	2.21	2/15/2022	25,000,000.00	25,000,000.00	25,012,800.00
PSI	NTRD	FHLB	103961	FHLB 2.25 (CALLABLE)	2.25	2/28/2022	18,400,000.00	18,400,000.00	18,428,538.40
PSI	NTRD	FHLB	104027	FHLB 2.25 (CALLABLE)	2.25	2/1/2022	20,000,000.00	19,991,185.31	20,000,080.00
PSI	NTRD	FHLB	104052	FHLB 2.22 (CALLABLE)	2.22	3/8/2022	25,000,000.00	25,000,000.00	25,038,550.00
PSI	NTRD	FHLB	104233	FHLB 2.20 (CALLABLE)	2.2	3/29/2022	13,500,000.00	13,500,000.00	13,489,591.50
PSI	NTRD	FHLB	104693	FHLB 2.00 (CALLABLE)	2	5/17/2022	25,000,000.00	25,000,000.00	24,858,825.00
PSI	NTRD	FHLB	104772	FHLB 2.00 (CALLABLE)	2	5/17/2021	20,000,000.00	20,000,000.00	19,999,980.00
PSI	NTRD	FHLB	104933	FHLB 1.125	1.125	5/25/2018	22,850,000.00	22,844,433.49	22,821,551.75
		FHLB Total					1,588,140,000.00	1,587,214,123.35	1,573,977,018.79
PSI	NTRD	FHLD	104055	FHLB D/N	1	3/1/2018	30,000,000.00	29,874,166.67	29,856,240.00
PSI	NTRD	FHLD	104254	FHLB D/N	1.07	3/26/2018	10,000,000.00	9,947,688.89	9,944,100.00
PSI	NTRD	FHLD	104316	FHLB D/N	1.08	3/26/2018	15,000,000.00	14,920,800.00	14,916,150.00
PSI	NTRD	FHLD	104365	FHLB D/N	0.91	10/6/2017	50,000,000.00	49,993,680.56	49,994,500.00
PSI	NTRD	FHLD	104368	FHLB D/N	0.91	10/11/2017	50,000,000.00	49,987,361.11	49,987,600.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FHLD	104450	FHLB D/N	0.925	10/6/2017	50,000,000.00	49,993,576.39	49,994,500.00
PSI	NTRD	FHLD	104451	FHLB D/N	0.925	10/6/2017	10,000,000.00	9,998,715.28	9,998,900.00
PSI	NTRD	FHLD	104650	FHLB D/N	0.96	10/20/2017	19,031,000.00	19,021,357.63	19,021,579.66
PSI	NTRD	FHLD	104672	FHLB D/N	0.98	10/30/2017	50,000,000.00	49,960,527.78	49,961,500.00
PSI	NTRD	FHLD	104673	FHLB D/N	0.98	10/30/2017	50,000,000.00	49,960,527.78	49,961,500.00
		FHLD Total					334,031,000.00	333,658,402.09	333,636,569.66
PSI	NTRD	FHLM	90963	FHLMC 1.10 (CALLABLE)	1.1	2/28/2018	10,740,000.00	10,740,000.00	10,736,187.30
PSI	NTRD	FHLM	91635	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,994,100.00
PSI	NTRD	FHLM	91636	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,994,100.00
PSI	NTRD	FHLM	91637	FHLMC 1.00 (CALLABLE)	1	11/28/2017	50,000,000.00	50,000,000.00	49,994,100.00
PSI	NTRD	FHLM	99533	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,893,194.16	49,713,600.00
PSI	NTRD	FHLM	99534	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,893,194.16	49,713,600.00
PSI	NTRD	FHLM	99543	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,932,638.23	49,713,600.00
PSI	NTRD	FHLM	99544	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,932,638.23	49,713,600.00
PSI	NTRD	FHLM	99758	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,951,164.93	49,713,600.00
PSI	NTRD	FHLM	99759	FHLMC 1.250	1.25	10/2/2019	50,000,000.00	49,951,164.93	49,713,600.00
PSI	NTRD	FHLM	100130	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,760,103.53	49,762,500.00
PSI	NTRD	FHLM	100154	FHLMC 1.25 (CALLABLE)	1.25	8/1/2019	50,000,000.00	49,760,103.53	49,762,500.00
PSI	NTRD	FHLM	100266	FHLMC 1.25	1.25	10/2/2019	45,000,000.00	44,695,217.27	44,742,240.00
PSI	NTRD	FHLM	100383	FHLMC 1.25	1.25	10/2/2019	50,000,000.00	49,680,620.71	49,713,600.00
PSI	NTRD	FHLM	100513	FHLMC 1.50 (CALLABLE)	1.5	2/10/2020	25,000,000.00	25,000,000.00	24,932,650.00
PSI	NTRD	FHLM	100531	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,899,250.00
PSI	NTRD	FHLM	100532	FHLMC 1.52 (CALLABLE)	1.52	1/27/2020	25,000,000.00	25,000,000.00	24,866,850.00
PSI	NTRD	FHLM	101088	FHLMC 1.375 (CALLABLE)	1.375	6/28/2019	49,750,000.00	49,750,000.00	49,486,374.75
PSI	NTRD	FHLM	101157	FHLMC 1.55 (CALLABLE)	1.55	10/13/2020	50,000,000.00	49,991,580.55	49,130,800.00
PSI	NTRD	FHLM	101176	FHLMC 1.40 (CALLABLE)	1.4	4/6/2020	50,000,000.00	50,000,000.00	49,396,400.00
PSI	NTRD	FHLM	101229	FHLMC 1.525 (CALLABLE)	1.525	10/7/2020	50,000,000.00	50,000,000.00	49,077,650.00
PSI	NTRD	FHLM	101510	FHLMC 1.50 (CALLABLE)	1.5	5/18/2020	25,000,000.00	25,000,000.00	24,950,775.00
PSI	NTRD	FHLM	101528	FHLMC 1.35 (CALLABLE)	1.35	5/26/2020	18,000,000.00	18,000,000.00	17,817,822.00
PSI	NTRD	FHLM	101574	FHLMC 1.46 (CALLABLE)	1.46	8/25/2020	25,000,000.00	24,995,053.00	24,574,050.00
PSI	NTRD	FHLM	101575	FHLMC 1.45 (CALLABLE)	1.45	5/28/2020	25,000,000.00	25,000,000.00	24,623,600.00
PSI	NTRD	FHLM	101581	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,556,925.00
PSI	NTRD	FHLM	101586	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,619,525.00
PSI	NTRD	FHLM	101588	FHLMC 1.50 (CALLABLE)	1.5	8/28/2020	10,000,000.00	10,000,000.00	9,822,770.00
PSI	NTRD	FHLM	101601	FHLMC 1.45 (CALLABLE)	1.45	5/22/2020	25,000,000.00	25,000,000.00	24,700,050.00
PSI	NTRD	FHLM	101641	FHLMC 1.70 (CALLABLE)	1.7	12/2/2020	25,000,000.00	25,000,000.00	24,847,675.00
PSI	NTRD	FHLM	101921	FHLMC 1.47 (CALLABLE)	1.47	6/29/2020	25,000,000.00	25,000,000.00	24,522,300.00

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PSI	NTRD	FHLM	102001	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,890,650.00
PSI	NTRD	FHLM	102002	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,890,650.00
PSI	NTRD	FHLM	102006	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	25,000,000.00	25,000,000.00	24,445,325.00
PSI	NTRD	FHLM	102007	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,890,650.00
PSI	NTRD	FHLM	102011	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,923,800.00
PSI	NTRD	FHLM	102012	FHLMC 1.28 (CALLABLE)	1.28	9/30/2020	50,000,000.00	50,000,000.00	49,251,650.00
PSI	NTRD	FHLM	102014	FHLMC 1.32 (CALLABLE)	1.32	9/30/2020	50,000,000.00	50,000,000.00	48,562,550.00
PSI	NTRD	FHLM	102015	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,890,650.00
PSI	NTRD	FHLM	102016	FHLMC 1.33 (CALLABLE)	1.33	12/30/2020	50,000,000.00	50,000,000.00	48,890,650.00
PSI	NTRD	FHLM	102291	FHLMC 1.45 (CALLABLE)	1.45	5/26/2021	50,000,000.00	50,000,000.00	48,608,200.00
PSI	NTRD	FHLM	102429	FHLMC 1.41 (CALLABLE)	1.41	2/24/2021	50,000,000.00	50,000,000.00	48,917,100.00
PSI	NTRD	FHLM	102432	FHLMC 1.62 (CALLABLE)	1.62	9/16/2021	25,000,000.00	25,000,000.00	24,355,675.00
PSI	NTRD	FHLM	102433	FHLMC 1.46 (CALLABLE)	1.46	9/14/2020	25,000,000.00	25,000,000.00	24,473,675.00
PSI	NTRD	FHLM	102448	FHLMC 1.43 (CALLABLE)	1.43	9/21/2020	25,000,000.00	25,000,000.00	24,502,200.00
PSI	NTRD	FHLM	102449	FHLMC 1.45 (CALLABLE)	1.45	9/14/2020	25,000,000.00	25,000,000.00	24,433,575.00
PSI	NTRD	FHLM	102458	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,304,175.00
PSI	NTRD	FHLM	102474	FHLMC 1.625 (CALLABLE)	1.625	9/23/2021	25,000,000.00	25,000,000.00	24,329,075.00
PSI	NTRD	FHLM	102625	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,541,000.00
PSI	NTRD	FHLM	102627	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,539,550.00
PSI	NTRD	FHLM	102628	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,900,550.00
PSI	NTRD	FHLM	102629	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,899,000.00
PSI	NTRD	FHLM	102630	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,489,350.00
PSI	NTRD	FHLM	102631	FHLMC 1.50 (CALLABLE)	1.5	9/28/2021	50,000,000.00	50,000,000.00	48,531,350.00
PSI	NTRD	FHLM	102700	FHLMC 1.56 (CALLABLE)	1.56	10/21/2021	50,000,000.00	50,000,000.00	48,970,750.00
PSI	NTRD	FHLM	102706	FHLMC 1.60 (CALLABLE)	1.6	10/27/2021	50,000,000.00	50,000,000.00	48,759,750.00
PSI	NTRD	FHLM	102711	FHLMC 1.61 (CALLABLE)	1.61	10/27/2021	25,000,000.00	25,000,000.00	24,359,300.00
PSI	NTRD	FHLM	102860	FHLMC 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,838,250.00
PSI	NTRD	FHLM	103009	FHLMC 1.625 (CALLABLE)	1.625	11/26/2021	50,000,000.00	50,000,000.00	48,987,200.00
PSI	NTRD	FHLM	103041	FHLMC 1.95 (CALLABLE)	1.95	12/6/2021	25,000,000.00	25,000,000.00	24,752,850.00
PSI	NTRD	FHLM	103043	FHLMC 1.93 (CALLABLE)	1.93	12/2/2021	25,000,000.00	25,000,000.00	24,725,525.00
PSI	NTRD	FHLM	103045	FHLMC 1.82 (CALLABLE)	1.82	12/1/2021	25,000,000.00	24,994,787.67	24,627,575.00
PSI	NTRD	FHLM	103053	FHLMC 1.95 (CALLABLE)	1.95	12/2/2021	25,000,000.00	25,000,000.00	24,771,550.00
PSI	NTRD	FHLM	103372	FHLMC 2.20 (CALLABLE)	2.2	12/28/2021	50,000,000.00	50,000,000.00	50,003,000.00
PSI	NTRD	FHLM	103489	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	50,000,000.00	49,944,059.63	49,784,350.00
PSI	NTRD	FHLM	103490	FHLMC 1.55 (CALLABLE)	1.55	12/23/2019	12,000,000.00	11,986,574.31	11,948,244.00
PSI	NTRD	FHLM	103598	FHLMC 2.20 (CALLABLE)	2.2	1/26/2022	22,520,000.00	22,520,000.00	22,482,436.64
PSI	NTRD	FHLM	103665	FHLMC 2.15 (CALLABLE)	2.15	1/26/2022	25,000,000.00	25,000,000.00	25,005,725.00
PSI	NTRD	FHLM	103736	FHLMC 2.21 (CALLABLE)	2.21	2/14/2022	25,000,000.00	25,000,000.00	25,006,725.00
PSI	NTRD	FHLM	104050	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,007,075.00

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PSI	NTRD	FHLM	104051	FHLMC 2.32 (CALLABLE)	2.32	3/28/2022	25,000,000.00	25,000,000.00	25,007,175.00
PSI	NTRD	FHLM	104056	FHLMC 2.33 (CALLABLE)	2.33	3/28/2022	25,000,000.00	25,000,000.00	25,006,875.00
PSI	NTRD	FHLM	104107	FHLMC 2.42 (CALLABLE)	2.42	4/4/2022	25,000,000.00	25,000,000.00	25,000,275.00
PSI	NTRD	FHLM	104256	FHLMC 2.25 (CALLABLE)	2.25	4/13/2022	25,000,000.00	25,000,000.00	24,938,025.00
PSI	NTRD	FHLM	104271	FHLMC 2.26 (CALLABLE)	2.26	4/13/2022	25,000,000.00	25,000,000.00	25,000,100.00
PSI	NTRD	FHLM	104272	FHLMC 2.27 (CALLABLE)	2.27	4/19/2022	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FHLM	104273	FHLMC 2.29 (CALLABLE)	2.29	4/18/2022	25,000,000.00	25,000,000.00	25,000,125.00
PSI	NTRD	FHLM	104306	FHLMC 2.30 (CALLABLE)	2.3	4/19/2022	25,000,000.00	25,000,000.00	24,999,775.00
PSI	NTRD	FHLM	104345	FHLMC 2.25 (CALLABLE)	2.25	4/13/2022	22,680,000.00	22,680,000.00	22,623,776.28
PSI	NTRD	FHLM	104364	FHLMC 2.25 (CALLABLE)	2.25	4/26/2022	25,000,000.00	25,000,000.00	24,927,900.00
PSI	NTRD	FHLM	104422	FHLMC 2.25 (CALLABLE)	2.25	4/26/2022	25,000,000.00	25,000,000.00	24,921,225.00
PSI	NTRD	FHLM	104424	FHLMC 2.00 (CALLABLE)	2	4/27/2021	25,000,000.00	25,000,000.00	24,930,650.00
PSI	NTRD	FHLM	104426	FHLMC 2.01 (CALLABLE)	2.01	4/13/2021	17,500,000.00	17,500,000.00	17,445,085.00
PSI	NTRD	FHLM	104447	FHLMC 2.06 (CALLABLE)	2.06	7/27/2021	25,000,000.00	25,000,000.00	24,906,950.00
PSI	NTRD	FHLM	104480	FHLMC 2.00 (CALLABLE)	2	4/26/2021	17,510,000.00	17,510,000.00	17,453,845.43
PSI	NTRD	FHLM	104485	FHLMC 2.00 (CALLABLE)	2	4/27/2021	12,320,000.00	12,320,000.00	12,285,824.32
PSI	NTRD	FHLM	104498	FHLMC 0.875	0.875	3/7/2018	50,000,000.00	49,953,949.85	49,928,900.00
PSI	NTRD	FHLM	104499	FHLMC 0.875	0.875	3/7/2018	38,189,000.00	38,153,827.81	38,134,695.24
PSI	NTRD	FHLM	104595	FHLMC 1.75 (CALLABLE)	1.75	10/26/2020	40,000,000.00	40,000,000.00	39,849,680.00
PSI	NTRD	FHLM	104635	FHLMC 2.22 (CALLABLE)	2.2	5/16/2022	25,000,000.00	25,000,000.00	24,909,575.00
PSI	NTRD	FHLM	104643	FHLMC 2.20 (CALLABLE)	2.2	5/17/2022	25,000,000.00	25,000,000.00	25,000,075.00
PSI	NTRD	FHLM	104654	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,904,100.00
PSI	NTRD	FHLM	104655	FHLMC 2.00 (CALLABLE)	2	10/26/2021	50,000,000.00	50,000,000.00	49,672,600.00
PSI	NTRD	FHLM	104660	FHLMC 2.22 (CALLABLE)	2.22	5/16/2022	25,000,000.00	25,000,000.00	24,911,525.00
PSI	NTRD	FHLM	104786	FHLMC 2.25 (CALLABLE)	2.25	5/27/2022	25,000,000.00	25,000,000.00	24,992,150.00
		FHLM Total					3,341,209,000.00	3,339,489,872.50	3,301,048,730.96
PSI	NTRD	FHLMD	103997	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,841,694.44	49,788,800.00
PSI	NTRD	FHLMD	103998	FHLMC D/N	0.82	2/16/2018	50,000,000.00	49,841,694.44	49,788,800.00
PSI	NTRD	FHLMD	104000	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,837,138.89	49,782,600.00
PSI	NTRD	FHLMD	104001	FHLMC D/N	0.82	2/20/2018	50,000,000.00	49,837,138.89	49,782,600.00
PSI	NTRD	FHLMD	104004	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,895,555.56	49,862,000.00
PSI	NTRD	FHLMD	104005	FHLMC D/N	0.8	1/2/2018	50,000,000.00	49,895,555.56	49,862,000.00
PSI	NTRD	FHLMD	104015	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,832,000.00	49,781,100.00
PSI	NTRD	FHLMD	104016	FHLMC D/N	0.84	2/21/2018	50,000,000.00	49,832,000.00	49,781,100.00
		FHLMD Total					400,000,000.00	398,812,777.78	398,429,000.00
PSI	NTRD	FNMA	91353	FNMA 1.05 (CALLABLE)	1.05	4/30/2018	14,800,000.00	14,799,416.81	14,774,159.20

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PSI	NTRD	FNMA	91733	FNMA 1.10 (CALLABLE)	1.1	12/12/2018	50,000,000.00	50,000,000.00	49,829,500.00
PSI	NTRD	FNMA	91808	FNMA 1.15 (CALLABLE)	1.15	12/13/2018	50,000,000.00	50,000,000.00	49,735,150.00
PSI	NTRD	FNMA	91822	FNMA 1.20 (CALLABLE)	1.2	12/20/2018	20,900,000.00	20,895,755.13	20,816,462.70
PSI	NTRD	FNMA	91895	FNMA 1.17 (CALLABLE)	1.17	12/14/2018	50,000,000.00	50,000,000.00	49,835,500.00
PSI	NTRD	FNMA	91896	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	50,000,000.00	50,000,000.00	49,824,400.00
PSI	NTRD	FNMA	91916	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,764,150.00
PSI	NTRD	FNMA	91927	FNMA 1.15 (CALLABLE)	1.15	12/27/2018	50,000,000.00	50,000,000.00	49,762,850.00
PSI	NTRD	FNMA	91932	FNMA 1.17 (CALLABLE)	1.17	12/27/2018	50,000,000.00	50,000,000.00	49,712,400.00
PSI	NTRD	FNMA	91949	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	50,000,000.00	50,000,000.00	49,775,850.00
PSI	NTRD	FNMA	91952	FNMA 1.20 (CALLABLE)	1.2	12/27/2018	15,000,000.00	15,000,000.00	14,932,755.00
PSI	NTRD	FNMA	92036	FNMA 1.22 (CALLABLE)	1.22	12/27/2018	50,000,000.00	50,000,000.00	49,826,750.00
PSI	NTRD	FNMA	92154	FNMA 1.20 (CALLABLE)	1.2	12/28/2018	36,600,000.00	36,598,103.00	36,452,209.20
PSI	NTRD	FNMA	93086	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,898,275.00
PSI	NTRD	FNMA	93103	FNMA 1.15 (CALLABLE)	1.15	10/30/2018	25,000,000.00	25,000,000.00	24,898,275.00
PSI	NTRD	FNMA	93161	FNMA 1.15 (CALLABLE)	1.15	11/28/2018	25,000,000.00	25,000,000.00	24,900,900.00
PSI	NTRD	FNMA	93226	FNMA 1.15 (CALLABLE)	1.15	11/16/2018	25,000,000.00	24,992,008.62	24,877,700.00
PSI	NTRD	FNMA	94399	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	50,000,000.00	49,879,808.27	49,919,450.00
PSI	NTRD	FNMA	94400	FNMA 1.05 (CALLABLE)	1.05	5/25/2018	30,400,000.00	30,326,923.43	30,351,025.60
PSI	NTRD	FNMA	94792	FNMA 1.00 (CALLABLE)	1	4/30/2018	25,000,000.00	24,935,622.67	24,950,725.00
PSI	NTRD	FNMA	94799	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,065,050.00
PSI	NTRD	FNMA	94800	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,065,050.00
PSI	NTRD	FNMA	94801	FNMA 1.625	1.625	11/27/2018	50,000,000.00	50,000,000.00	50,065,050.00
PSI	NTRD	FNMA	94990	FNMA 1.625	1.625	11/27/2018	50,000,000.00	49,903,604.96	50,065,050.00
PSI	NTRD	FNMA	99598	FNMA 1.35 (CALLABLE)	1.35	10/28/2019	25,000,000.00	25,000,000.00	24,718,275.00
PSI	NTRD	FNMA	100029	FNMA 1.30 (CALLABLE)	1.3	4/29/2019	31,345,000.00	31,297,265.54	31,210,812.06
PSI	NTRD	FNMA	100387	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,882,683.16	49,687,600.00
PSI	NTRD	FNMA	100388	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	50,000,000.00	49,882,683.16	49,687,600.00
PSI	NTRD	FNMA	100389	FNMA 1.16 (CALLABLE)	1.16	11/16/2018	40,110,000.00	40,015,888.43	39,859,392.72
PSI	NTRD	FNMA	100654	FNMA 1.50 (CALLABLE)	1.5	8/17/2020	25,000,000.00	25,000,000.00	24,389,100.00
PSI	NTRD	FNMA	100670	FNMA 1.40 (CALLABLE)	1.4	5/22/2020	25,000,000.00	25,000,000.00	24,636,150.00
PSI	NTRD	FNMA	100746	FNMA 1.73	1.73	3/15/2021	25,000,000.00	25,000,000.00	24,593,525.00
PSI	NTRD	FNMA	100770	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	25,000,000.00	25,000,000.00	24,796,575.00
PSI	NTRD	FNMA	100824	FNMA 1.40 (CALLABLE)	1.4	11/26/2019	31,120,000.00	31,115,520.09	30,866,776.56
PSI	NTRD	FNMA	100852	FNMA 1.31 (CALLABLE)	1.31	3/15/2019	25,000,000.00	25,000,000.00	24,787,600.00
PSI	NTRD	FNMA	100976	FNMA 1.250 (CALLABLE)	1.25	2/26/2019	50,000,000.00	49,976,050.42	49,804,250.00
PSI	NTRD	FNMA	101336	FNMA 1.45 (CALLABLE)	1.45	4/27/2020	50,000,000.00	50,000,000.00	49,412,200.00
PSI	NTRD	FNMA	101538	FNMA 1.30 (CALLABLE)	1.3	11/25/2019	25,000,000.00	25,000,000.00	24,795,075.00
PSI	NTRD	FNMA	101584	FNMA 1.50 (CALLABLE)	1.5	8/28/2020	25,000,000.00	25,000,000.00	24,533,850.00
PSI	NTRD	FNMA	101587	FNMA 1.65 (CALLABLE)	1.65	4/28/2021	25,000,000.00	24,996,391.04	24,741,475.00

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Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
PSI	NTRD	FNMA	101612	FNMA 1.51 (CALLABLE)	1.51	6/8/2020	25,000,000.00	25,000,000.00	24,604,850.00
PSI	NTRD	FNMA	101620	FNMA 1.71 (CALLABLE)	1.71	6/2/2021	25,000,000.00	25,000,000.00	24,534,050.00
PSI	NTRD	FNMA	101633	FNMA 1.625 (CALLABLE)	1.625	9/2/2020	25,000,000.00	25,000,000.00	24,616,400.00
PSI	NTRD	FNMA	101686	FNMA 1.70 (CALLABLE)	1.7	12/7/2020	25,000,000.00	25,000,000.00	24,545,500.00
PSI	NTRD	FNMA	101928	FNMA 1.45 (CALLABLE)	1.45	6/30/2020	50,000,000.00	50,000,000.00	49,000,350.00
PSI	NTRD	FNMA	101942	FNMA 1.46 (CALLABLE)	1.46	9/30/2020	25,000,000.00	25,000,000.00	24,481,775.00
PSI	NTRD	FNMA	101952	FNMA 1.53 (CALLABLE)	1.53	12/29/2020	50,000,000.00	50,000,000.00	48,752,200.00
PSI	NTRD	FNMA	101953	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,418,425.00
PSI	NTRD	FNMA	101954	FNMA 1.48 (CALLABLE)	1.48	6/29/2020	25,000,000.00	25,000,000.00	24,418,425.00
PSI	NTRD	FNMA	101956	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	50,000,000.00	50,000,000.00	48,770,500.00
PSI	NTRD	FNMA	101959	FNMA 1.50 (CALLABLE)	1.5	9/29/2020	25,000,000.00	25,000,000.00	24,384,875.00
PSI	NTRD	FNMA	101970	FNMA 1.625 (CALLABLE)	1.625	6/30/2021	5,000,000.00	5,000,000.00	4,869,685.00
PSI	NTRD	FNMA	102082	FNMA 1.50 (CALLABLE)	1.5	7/27/2021	50,000,000.00	50,000,000.00	49,092,000.00
PSI	NTRD	FNMA	102101	FNMA 1.45 (CALLABLE)	1.45	1/27/2021	25,000,000.00	25,000,000.00	24,307,850.00
PSI	NTRD	FNMA	102104	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,201,375.00
PSI	NTRD	FNMA	102105	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,252,550.00
PSI	NTRD	FNMA	102106	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	50,000,000.00	50,000,000.00	48,402,750.00
PSI	NTRD	FNMA	102110	FNMA 1.53 (CALLABLE)	1.53	7/27/2021	25,000,000.00	25,000,000.00	24,203,575.00
PSI	NTRD	FNMA	102111	FNMA 1.48 (CALLABLE)	1.48	4/27/2021	25,000,000.00	25,000,000.00	24,335,575.00
PSI	NTRD	FNMA	102112	FNMA 1.50 (CALLABLE)	1.5	4/27/2021	25,000,000.00	25,000,000.00	24,334,400.00
PSI	NTRD	FNMA	102126	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,508,100.00
PSI	NTRD	FNMA	102135	FNMA 1.58 (CALLABLE)	1.58	7/27/2021	25,000,000.00	25,000,000.00	24,250,525.00
PSI	NTRD	FNMA	102141	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,235,225.00
PSI	NTRD	FNMA	102146	FNMA 1.57 (CALLABLE)	1.57	7/27/2021	25,000,000.00	25,000,000.00	24,239,500.00
PSI	NTRD	FNMA	102178	FNMA 1.625 (CALLABLE)	1.625	7/27/2021	25,000,000.00	25,000,000.00	24,237,475.00
PSI	NTRD	FNMA	102190	FNMA 1.40 (CALLABLE)	1.4	5/8/2020	25,000,000.00	25,000,000.00	24,580,800.00
PSI	NTRD	FNMA	102197	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	25,000,000.00	24,590,775.00
PSI	NTRD	FNMA	102198	FNMA 1.55 (CALLABLE)	1.55	7/27/2021	25,000,000.00	24,992,360.35	24,590,775.00
PSI	NTRD	FNMA	102200	FNMA 1.55 (CALLABLE)	1.55	7/28/2021	25,000,000.00	25,000,000.00	24,358,525.00
PSI	NTRD	FNMA	102202	FNMA 1.60 (CALLABLE)	1.6	7/27/2021	25,000,000.00	25,000,000.00	24,286,975.00
PSI	NTRD	FNMA	102282	FNMA 1.50 (CALLABLE)	1.5	8/25/2021	50,000,000.00	50,000,000.00	48,359,950.00
PSI	NTRD	FNMA	102292	FNMA 1.55 (CALLABLE)	1.55	8/17/2021	46,212,000.00	46,203,041.05	45,065,665.13
PSI	NTRD	FNMA	102333	FNMA 1.60 (CALLABLE)	1.6	8/24/2021	25,000,000.00	25,000,000.00	24,528,275.00
PSI	NTRD	FNMA	102537	FNMA 1.625 (CALLABLE)	1.625	9/30/2021	25,000,000.00	25,000,000.00	24,319,925.00
PSI	NTRD	FNMA	102573	FNMA 1.45 (CALLABLE)	1.45	9/15/2020	25,000,000.00	25,000,000.00	24,700,475.00
PSI	NTRD	FNMA	102603	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	25,000,000.00	25,000,000.00	24,256,600.00
PSI	NTRD	FNMA	102604	FNMA 1.55 (CALLABLE)	1.55	9/28/2021	50,000,000.00	50,000,000.00	48,577,350.00
PSI	NTRD	FNMA	102626	FNMA 1.50 (CALLABLE)	1.5	9/29/2021	50,000,000.00	50,000,000.00	48,443,100.00
PSI	NTRD	FNMA	102648	FNMA 1.50 (CALLABLE)	1.5	9/30/2021	35,000,000.00	34,997,201.53	34,181,980.00

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PSI	NTRD	FNMA	102650	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,673,700.00
PSI	NTRD	FNMA	102652	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	50,000,000.00	48,460,300.00
PSI	NTRD	FNMA	102664	FNMA 1.125 (CALLABLE)	1.125	9/9/2019	50,000,000.00	49,981,576.21	49,509,500.00
PSI	NTRD	FNMA	102669	FNMA 1.52 (CALLABLE)	1.52	10/12/2021	25,000,000.00	25,000,000.00	24,247,400.00
PSI	NTRD	FNMA	102847	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,261.26	48,673,700.00
PSI	NTRD	FNMA	102848	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	50,000,000.00	49,990,261.26	48,673,700.00
PSI	NTRD	FNMA	102849	FNMA 1.51 (CALLABLE)	1.51	9/30/2021	14,070,000.00	14,067,259.52	13,696,779.18
PSI	NTRD	FNMA	102854	FNMA 1.53 (CALLABLE)	1.53	10/27/2021	50,000,000.00	49,991,856.52	48,802,150.00
PSI	NTRD	FNMA	102856	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,828,050.00
PSI	NTRD	FNMA	102857	FNMA 1.56 (CALLABLE)	1.56	10/27/2021	50,000,000.00	50,000,000.00	48,828,050.00
PSI	NTRD	FNMA	103027	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	50,000,000.00	50,000,000.00	49,210,200.00
PSI	NTRD	FNMA	103029	FNMA 1.85 (CALLABLE)	1.85	11/26/2021	25,000,000.00	25,000,000.00	24,712,400.00
PSI	NTRD	FNMA	103040	FNMA 1.95 (CALLABLE)	1.95	12/1/2021	25,000,000.00	25,000,000.00	24,759,375.00
PSI	NTRD	FNMA	103230	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,738,595.08	49,521,550.00
PSI	NTRD	FNMA	103231	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	50,000,000.00	49,738,595.08	49,521,550.00
PSI	NTRD	FNMA	103232	FNMA 1.20 (CALLABLE)	1.2	10/28/2019	10,451,000.00	10,396,361.14	10,350,994.38
PSI	NTRD	FNMA	103242	FNMA 1.50	1.5	11/30/2020	50,000,000.00	49,698,296.70	49,664,850.00
PSI	NTRD	FNMA	103247	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,877,833.98	49,859,800.00
PSI	NTRD	FNMA	103248	FNMA 1.50	1.5	6/22/2020	50,000,000.00	49,877,833.98	49,859,800.00
PSI	NTRD	FNMA	103249	FNMA 1.50	1.5	6/22/2020	25,000,000.00	24,938,916.99	24,929,900.00
PSI	NTRD	FNMA	103255	FNMA 1.375	1.375	2/26/2021	50,000,000.00	49,329,658.03	49,384,400.00
PSI	NTRD	FNMA	103757	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,957,406.39	49,937,650.00
PSI	NTRD	FNMA	103758	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	50,000,000.00	49,957,406.39	49,937,650.00
PSI	NTRD	FNMA	103759	FNMA 1.70 (CALLABLE)	1.7	1/27/2020	17,000,000.00	16,985,518.17	16,978,801.00
PSI	NTRD	FNMA	104341	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,867,075.00
PSI	NTRD	FNMA	104343	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,867,075.00
PSI	NTRD	FNMA	104350	FNMA 2.25 (CALLABLE)	2.25	4/27/2022	25,000,000.00	25,000,000.00	24,867,075.00
		FNMA Total					3,723,008,000.00	3,720,207,964.36	3,671,081,522.73
PSI	NTRD	FRCDQ2	103278	ROYAL BANK OF CANADA NY FR	1.61722	12/8/2017	50,000,000.00	50,000,000.00	50,035,050.00
PSI	NTRD	FRCDQ2	103342	WESTPAC BANKING CORP NY FR	1.62	12/15/2017	50,000,000.00	50,000,572.08	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	50,039,550.00
PSI	NTRD	FRCDQ2	103397	WELLS FARGO BANK, NA FRCD	1.67111	12/15/2017	50,000,000.00	50,000,000.00	50,043,250.00
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	250,000,572.08	250,067,850.00
PSI	NTRD	MCPN	91354	FHLB 1.50 (CALLABLE)	0.65	11/13/2017	50,000,000.00	50,000,000.00	49,976,600.00
PSI	NTRD	MCPN	91390	FHLB 1.65 (CALLABLE)	0.55	11/13/2017	50,000,000.00	50,000,000.00	49,970,050.00

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PSI	NTRD	MCPN	91953	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,598,550.00
PSI	NTRD	MCPN	91977	FHLB 1.75 (CALLABLE)	0.8	12/28/2018	50,000,000.00	50,000,000.00	49,598,550.00
PSI	NTRD	MCPN	91978	FHLB 2.00 (CALLABLE)	0.73	12/28/2018	50,000,000.00	50,000,000.00	49,552,150.00
PSI	NTRD	MCPN	92020	FHLB 2.00 (CALLABLE)	0.8	1/8/2019	50,000,000.00	50,000,000.00	49,567,450.00
PSI	NTRD	MCPN	92035	FHLB 2.25 (CALLABLE)	0.8	12/18/2018	50,000,000.00	50,000,000.00	49,622,350.00
PSI	NTRD	MCPN	92161	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,579,450.00
PSI	NTRD	MCPN	92162	FHLB 2.50 (CALLABLE)	0.85	1/25/2019	50,000,000.00	50,000,000.00	49,589,600.00
PSI	NTRD	MCPN	92163	FHLB 2.85 (CALLABLE)	0.85	1/28/2019	50,000,000.00	50,000,000.00	49,574,200.00
PSI	NTRD	MCPN	92164	FHLB 2.50 (CALLABLE)	0.86	1/28/2019	50,000,000.00	50,000,000.00	49,582,500.00
PSI	NTRD	MCPN	92177	FHLB 3.00 (CALLABLE)	0.875	1/28/2019	50,000,000.00	50,000,000.00	49,589,800.00
PSI	NTRD	MCPN	92788	FHLB 3.00 (CALLABLE)	0.92	4/11/2019	25,000,000.00	25,000,000.00	24,766,150.00
PSI	NTRD	MCPN	92814	FHLB 3.50 (CALLABLE)	0.875	4/17/2019	25,000,000.00	25,000,000.00	24,759,200.00
PSI	NTRD	MCPN	93057	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,657,725.00
PSI	NTRD	MCPN	93058	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,657,725.00
PSI	NTRD	MCPN	93059	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,661,250.00
PSI	NTRD	MCPN	93060	FHLB 2.50 (CALLABLE)	0.85	5/21/2019	25,000,000.00	25,000,000.00	24,661,250.00
PSI	NTRD	MCPN	93063	FHLB 3.50 (CALLABLE)	0.8	5/15/2019	25,000,000.00	25,000,000.00	24,656,675.00
PSI	NTRD	MCPN	93064	FHLB 3.75 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,616,475.00
PSI	NTRD	MCPN	93178	FHLB 3.50 (CALLABLE)	0.8	5/28/2019	25,000,000.00	25,000,000.00	24,683,500.00
PSI	NTRD	MCPN	93208	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	50,000,000.00	50,000,000.00	49,283,700.00
PSI	NTRD	MCPN	93209	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,641,850.00
PSI	NTRD	MCPN	93210	FHLB 4.00 (CALLABLE)	0.8	5/22/2019	25,000,000.00	25,000,000.00	24,641,850.00
PSI	NTRD	MCPN	93335	FHLB 6.00 (CALLABLE)	1	6/27/2019	50,000,000.00	50,000,000.00	49,431,450.00
PSI	NTRD	MCPN	96500	FHLB 7.125 (CALLABLE)	1.3	8/28/2019	25,000,000.00	25,000,000.00	24,953,550.00
PSI	NTRD	MCPN	96727	FHLB 7.35 (CALLABLE)	1.23	9/26/2019	25,000,000.00	25,000,000.00	24,795,250.00
PSI	NTRD	MCPN	97963	FHLB 7.75 (CALLABLE)	1.25	3/18/2020	25,000,000.00	25,000,000.00	24,783,175.00
PSI	NTRD	MCPN	98031	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,026,500.00
PSI	NTRD	MCPN	98032	FHLB 6.50 (CALLABLE)	1.25	3/30/2020	25,000,000.00	25,000,000.00	25,026,500.00
PSI	NTRD	MCPN	98069	FHLB 7.50 (CALLABLE)	1.25	4/2/2020	25,000,000.00	25,000,000.00	24,770,150.00
PSI	NTRD	MCPN	98561	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,650,325.00
PSI	NTRD	MCPN	98562	FHLB 6.00 (CALLABLE)	1.25	5/27/2020	25,000,000.00	25,000,000.00	24,650,325.00
PSI	NTRD	MCPN	98775	FHLB 8.50 (CALLABLE)	1.25	6/30/2020	25,000,000.00	25,000,000.00	24,497,750.00
PSI	NTRD	MCPN	98776	FHLB 7.50 (CALLABLE)	1.3	6/25/2020	25,000,000.00	25,000,000.00	24,502,875.00
PSI	NTRD	MCPN	101960	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	50,000,000.00	50,000,000.00	48,200,050.00
PSI	NTRD	MCPN	101961	FHLMC 2.75 (CALLABLE)	1.275	6/29/2021	10,000,000.00	10,000,000.00	9,640,010.00
PSI	NTRD	MCPN	102145	FHLMC 2.35 (CALLABLE)	1.25	7/27/2021	25,000,000.00	25,000,000.00	24,194,500.00
PSI	NTRD	MCPN	103048	FHLMC 3.20 (CALLABLE)	1.75	12/2/2021	25,000,000.00	25,000,000.00	24,202,625.00
PSI	NTRD	MCPN	103060	FHLMC 3.50 (CALLABLE)	1.75	12/2/2021	25,000,000.00	24,989,574.21	24,510,325.00
PSI	NTRD	MCPN	104057	FHLMC 4.125 (CALLABLE)	3.5	3/28/2022	25,000,000.00	25,000,000.00	25,038,825.00

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PSI	NTRD	MCPN	104739	FHLMC 4.25 (CALLABLE)	4.125	5/24/2022	25,000,000.00	25,000,000.00	24,768,475.00
PSI	NTRD	MCPN	104788	FHLMC 4.65 (CALLABLE)	4.25	5/24/2022	25,000,000.00	25,000,000.00	24,684,075.00
		MCPN Total					1,435,000,000.00	1,434,989,574.21	1,418,815,335.00
PSI	NTRD	MCSA	101320	FHLB 2.25 (CALLABLE)	1.4	4/28/2021	50,000,000.00	50,000,000.00	48,840,250.00
PSI	NTRD	MCSA	102917	FHLB 2.125 (CALLABLE)	2.125	11/10/2021	25,000,000.00	25,000,000.00	24,316,575.00
PSI	NTRD	MCSA	103056	FHLB 3.00 (CALLABLE)	3	12/2/2021	25,000,000.00	25,000,000.00	24,264,875.00
PSI	NTRD	MCSA	103061	FHLB 1.50 (CALLABLE)	1.5	11/26/2021	25,000,000.00	25,000,000.00	24,944,050.00
PSI	NTRD	MCSA	103325	FHLB 3.25 (CALLABLE)	2.25	12/30/2021	50,000,000.00	50,000,000.00	49,659,900.00
PSI	NTRD	MCSA	103327	FHLB 2.875 (CALLABLE)	2.65	12/28/2021	50,000,000.00	50,000,000.00	49,197,000.00
PSI	NTRD	MCSA	103587	FHLMC 3.50 (CALLABLE)	3.5	1/27/2022	50,000,000.00	50,000,000.00	48,961,650.00
PSI	NTRD	MCSA	104067	FHLMC 4.25 (CALLABLE)	3.3	3/28/2022	25,000,000.00	25,000,000.00	24,937,625.00
PSI	NTRD	MCSA	104258	FHLMC 4.25 (CALLABLE)	4.25	4/18/2022	25,000,000.00	25,000,000.00	24,741,800.00
PSI	NTRD	MCSA	104305	FHLMC 4.30 (CALLABLE)	4.3	4/19/2022	25,000,000.00	25,000,000.00	24,740,575.00
PSI	NTRD	MCSA	104658	FHLMC 4.25 (CALLABLE)	4.25	5/16/2022	25,000,000.00	25,000,000.00	24,677,450.00
		MCSA Total					375,000,000.00	375,000,000.00	369,281,750.00
PSI	NTRD	NCD1	104300	WELLS FARGO BANK, NA CD	1.22	10/2/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	104590	WELLS FARGO BANK, NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	49,999,605.00
PSI	NTRD	NCD1	104593	WELLS FARGO BANK, NA CD	1.2	11/2/2017	50,000,000.00	50,000,000.00	49,999,550.00
PSI	NTRD	NCD1	104675	WELLS FARGO BANK, NA CD	1.23	11/1/2017	50,000,000.00	50,000,000.00	50,000,985.00
PSI	NTRD	NCD1	104676	WELLS FARGO BANK, NA CD	1.23	11/2/2017	50,000,000.00	50,000,000.00	50,000,970.00
PSI	NTRD	NCD1	104677	WELLS FARGO BANK, NA CD	1.23	11/3/2017	50,000,000.00	50,000,000.00	50,000,995.00
PSI	NTRD	NCD1	105306	MUFG UNION BANK NA CD	1.25	10/3/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	NCD1	105308	MUFG UNION BANK NA CD	1.25	10/4/2017	50,000,000.00	50,000,000.00	50,000,425.00
PSI	NTRD	NCD1	105755	MUFG UNION BANK NA CD	1.2	11/1/2017	50,000,000.00	50,000,000.00	50,004,480.00
PSI	NTRD	NCD1	105756	MUFG UNION BANK NA CD	1.2	11/6/2017	50,000,000.00	50,000,000.00	50,005,000.00
		NCD1 Total					500,000,000.00	500,000,000.00	500,012,010.00
PSI	NTRD	NOTE	103979	USTN 1.00	1	2/15/2018	25,000,000.00	25,012,128.19	24,983,300.00
PSI	NTRD	NOTE	104007	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,972,709.76	49,906,250.00
PSI	NTRD	NOTE	104008	USTN 0.75	0.75	2/28/2018	50,000,000.00	49,972,709.76	49,906,250.00
		NOTE Total					125,000,000.00	124,957,547.71	124,795,800.00
PSI	NTRD	TBIL	102758	UST BILL	0.6525	10/12/2017	50,000,000.00	49,990,031.25	49,987,160.00
PSI	NTRD	TBIL	102759	UST BILL	0.6525	10/12/2017	50,000,000.00	49,990,031.25	49,987,160.00
PSI	NTRD	TBIL	102760	UST BILL	0.655	10/12/2017	50,000,000.00	49,989,993.06	49,987,160.00

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PSI	NTRD	TBIL	102761	UST BILL	0.655	10/12/2017	50,000,000.00	49,989,993.06	49,987,160.00
PSI	NTRD	TBIL	103293	UST BILL	0.82	12/7/2017	50,000,000.00	49,923,694.44	49,909,705.00
PSI	NTRD	TBIL	103498	UST BILL	0.84	12/7/2017	50,000,000.00	49,921,833.33	49,909,705.00
PSI	NTRD	TBIL	103905	UST BILL	0.82	2/1/2018	50,000,000.00	49,859,916.67	49,819,540.00
PSI	NTRD	TBIL	104031	UST BILL	0.905	3/1/2018	50,000,000.00	49,810,201.39	49,766,145.00
PSI	NTRD	TBIL	104034	UST BILL	0.9	3/1/2018	50,000,000.00	49,811,250.00	49,766,145.00
PSI	NTRD	TBIL	104267	UST BILL	1.01	3/29/2018	50,000,000.00	49,748,902.78	49,708,275.00
PSI	NTRD	TBIL	104268	UST BILL	1.01	3/29/2018	50,000,000.00	49,748,902.78	49,708,275.00
PSI	NTRD	TBIL	104275	UST BILL	1.01	3/29/2018	50,000,000.00	49,748,902.78	49,708,275.00
PSI	NTRD	TBIL	104276	UST BILL	1.01	3/29/2018	50,000,000.00	49,748,902.78	49,708,275.00
PSI	NTRD	TBIL	104452	UST BILL	1.035	3/29/2018	50,000,000.00	49,742,687.50	49,708,275.00
PSI	NTRD	TBIL	104453	UST BILL	1.035	3/29/2018	50,000,000.00	49,742,687.50	49,708,275.00
PSI	NTRD	TBIL	104502	UST BILL	0.915	10/12/2017	50,000,000.00	49,986,020.83	49,987,160.00
PSI	NTRD	TBIL	104503	UST BILL	0.915	10/12/2017	50,000,000.00	49,986,020.83	49,987,160.00
PSI	NTRD	TBIL	104651	UST BILL	0.95	10/26/2017	50,000,000.00	49,967,013.89	49,968,790.00
PSI	NTRD	TBIL	104652	UST BILL	0.95	10/26/2017	50,000,000.00	49,967,013.89	49,968,790.00
PSI	NTRD	TBIL	104653	UST BILL	0.95	10/26/2017	50,000,000.00	49,967,013.89	49,968,790.00
PSI	NTRD	TBIL	104904	UST BILL	1.1375	5/24/2018	50,000,000.00	49,628,732.64	49,615,280.00
PSI	NTRD	TBIL	104905	UST BILL	1.1375	5/24/2018	50,000,000.00	49,628,732.64	49,615,280.00
PSI	NTRD	TBIL	105724	UST BILL	1.26	9/13/2018	50,000,000.00	49,392,750.00	49,384,885.00
PSI	NTRD	TBIL	105725	UST BILL	1.26	9/13/2018	50,000,000.00	49,392,750.00	49,384,885.00
PSI	NTRD	TBIL	105726	UST BILL	1.26	9/13/2018	50,000,000.00	49,392,750.00	49,384,885.00
PSI	NTRD	TBIL	105727	UST BILL	1.26	9/13/2018	50,000,000.00	49,392,750.00	49,384,885.00
PSI	NTRD	TBIL	105739	UST BILL	1.165	3/29/2018	50,000,000.00	49,710,368.05	49,708,275.00
PSI	NTRD	TBIL	105740	UST BILL	1.165	3/29/2018	50,000,000.00	49,710,368.05	49,708,275.00
		TBIL Total					1,400,000,000.00	1,393,890,215.28	1,393,436,870.00
PSI	NTRD	YANK1	103527	AU & NZ BANKING GRP NY CD	1.3	12/29/2017	50,000,000.00	50,000,000.00	50,002,065.00
PSI	NTRD	YANK1	104583	CREDIT SUISSE NY CD	1.3	10/10/2017	50,000,000.00	50,000,000.00	50,001,755.00
PSI	NTRD	YANK1	104588	CREDIT SUISSE NY CD	1.3	10/13/2017	50,000,000.00	50,000,000.00	50,002,135.00
PSI	NTRD	YANK1	104625	AU & NZ BANKING GRP NY CD	1.2	1/19/2018	50,000,000.00	50,000,000.00	49,985,760.00
PSI	NTRD	YANK1	104892	RABOBANK NEDERLAND NY CD	1.24	10/30/2017	50,000,000.00	50,000,000.00	50,000,585.00
PSI	NTRD	YANK1	105215	BANK OF MONTREAL CHICAGO C	1.29	10/18/2017	50,000,000.00	50,000,235.29	50,001,065.00
PSI	NTRD	YANK1	105297	CREDIT AGRICOLE CIB NY CD	1.27	10/30/2017	50,000,000.00	50,000,401.44	50,004,185.00
PSI	NTRD	YANK1	105311	SOCIETE GENERALE NY CD	1.34	10/31/2017	50,000,000.00	50,000,415.19	50,006,485.00
PSI	NTRD	YANK1	105326	SOCIETE GENERALE NY CD	1.34	10/31/2017	50,000,000.00	50,000,415.21	50,007,190.00
PSI	NTRD	YANK1	105360	SOCIETE GENERALE NY CD	1.34	10/31/2017	50,000,000.00	50,000,415.27	50,006,495.00
PSI	NTRD	YANK1	105390	DNB BANK ASA NY CD	1.21	10/10/2017	50,000,000.00	50,000,000.00	50,000,775.00

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PSI	NTRD	YANK1	105402	BANK OF MONTREAL CHICAGO C	1.3	11/9/2017	50,000,000.00	50,000,539.89	50,005,975.00
PSI	NTRD	YANK1	105456	SVENSKA HANDELSBANKEN NY C	1.27	11/24/2017	50,000,000.00	50,000,747.38	50,004,590.00
PSI	NTRD	YANK1	105518	TORONTO DOMINION BANK NY C	1.25	10/31/2017	50,000,000.00	50,000,415.71	50,002,420.00
PSI	NTRD	YANK1	105599	BANK OF MONTREAL CHICAGO C	1.2	10/5/2017	25,000,000.00	25,000,000.00	25,000,135.00
PSI	NTRD	YANK1	105611	BNP PARIBAS SF CD	1.17	10/2/2017	50,000,000.00	50,000,000.00	50,000,000.00
PSI	NTRD	YANK1	105633	BNP PARIBAS SF CD	1.17	10/4/2017	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	105648	BNP PARIBAS SF CD	1.17	10/4/2017	50,000,000.00	50,000,000.00	49,999,996.00
PSI	NTRD	YANK1	105658	TORONTO DOMINION BANK NY C	1.2	10/20/2017	50,000,000.00	50,000,263.58	50,000,535.00
PSI	NTRD	YANK1	105681	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	49,998,355.00
PSI	NTRD	YANK1	105684	RABOBANK NEDERLAND NY CD	1.27	12/20/2017	50,000,000.00	50,000,000.00	49,999,735.00
PSI	NTRD	YANK1	105687	BNP PARIBAS SF CD	1.17	10/5/2017	50,000,000.00	50,000,000.00	50,000,210.00
PSI	NTRD	YANK1	105690	DNB BANK ASA NY CD	1.26	12/20/2017	50,000,000.00	50,000,000.00	49,998,360.00
PSI	NTRD	YANK1	105694	NORDEA BANK AB NY CD	1.17	10/23/2017	50,000,000.00	50,000,000.00	50,000,305.00
PSI	NTRD	YANK1	105723	BARCLAYS BANK PLC NY CD	1.2	10/31/2017	50,000,000.00	50,000,000.00	49,998,975.00
PSI	NTRD	YANK1	105751	CREDIT AGRICOLE CIB NY CD	1.31	1/19/2018	50,000,000.00	50,001,521.51	50,000,760.00
PSI	NTRD	YANK1	105754	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,000,000.00	50,001,465.00
PSI	NTRD	YANK1	105757	TORONTO DOMINION BANK NY C	1.27	12/20/2017	50,000,000.00	50,001,107.86	50,001,465.00
PSI	NTRD	YANK1	105758	DNB BANK ASA NY CD	1.22	11/30/2017	50,000,000.00	50,000,000.00	49,998,790.00
PSI	NTRD	YANK1	105769	TORONTO DOMINION BANK NY C	1.34	1/19/2018	50,000,000.00	50,001,521.43	50,008,975.00
		YANK1 Total					1,475,000,000.00	1,475,007,999.76	1,475,039,537.00
	NTRD Total						**25,714,525,000.00**	**25,694,794,838.87**	**25,525,581,764.55**
				NTRD-PSI historical Total				**25,673,991,973.94**	
PSI	TRADE	NOTE	102351	USTN 1.125	1.125	7/31/2021	50,000,000.00	49,948,644.36	48,783,200.00
PSI	TRADE	NOTE	103017	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,490,393.04	48,685,545.00
PSI	TRADE	NOTE	103018	USTN 1.125	1.125	9/30/2021	50,000,000.00	49,372,368.05	48,685,545.00
		NOTE Total					150,000,000.00	148,811,405.45	146,154,290.00
	TRADE Total						**150,000,000.00**	**148,811,405.45**	**146,154,290.00**
				TRADE-PSI historical Total				**148,544,921.88**	
	PSI Total						**25,864,525,000.00**	**25,843,606,244.32**	**25,671,736,054.55**
				PSI Historical Total				**25,822,536,895.82**	

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SPI	AVCCD	FHLB	105587	FHLB 2.00	2	9/14/2022	15,000,000.00	15,000,000.00	14,871,945.00
		FHLB Total					15,000,000.00	15,000,000.00	14,871,945.00
	AVCCD Total						15,000,000.00	15,000,000.00	14,871,945.00
SPI	GF	LTBD	35272	RPV TAX ALLOCATION BOND	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	5,011,850.00
SPI	PHHPA	FFCB	101632	FFCB 3.00 (CALLABLE)	3	4/21/1933	500,000.00	500,000.00	487,501.50
SPI	PHHPA	FFCB	102153	FFCB 2.70 (CALLABLE)	2.7	7/21/1936	1,500,000.00	1,492,948.67	1,383,067.50
		FFCB Total					7,000,000.00	6,992,948.67	6,882,419.00
SPI	PHHPA	FHLB	101370	FHLB 3.125 (CALLABLE)	3.125	4/28/1936	5,000,000.00	5,000,000.00	4,904,805.00
SPI	PHHPA	FHLB	101841	FHLB 3.00 (CALLABLE)	3	6/16/1936	4,000,000.00	4,000,000.00	3,841,804.00
SPI	PHHPA	FHLB	102043	FHLB 2.875 (CALLABLE)	2.875	7/21/1936	10,000,000.00	10,000,000.00	9,418,450.00
SPI	PHHPA	FHLB	102496	FHLB 2.82 (CALLABLE)	2.82	9/13/1941	2,200,000.00	2,200,000.00	1,966,544.80
		FHLB Total					21,200,000.00	21,200,000.00	20,131,603.80
SPI	PHHPA	FHLM	102369	FHLMC 2.75 (CALLABLE)	2.75	9/8/1936	3,976,000.00	3,976,000.00	3,660,416.93
		FHLM Total					3,976,000.00	3,976,000.00	3,660,416.93
	PHHPA Total						32,176,000.00	32,168,948.67	30,674,439.73
SPI	SANIT	FFCB	91930	FFCB 0.82 (CALLABLE)	0.82	12/12/2017	130,000.00	129,994.87	129,956.97
		FFCB Total					130,000.00	129,994.87	129,956.97
SPI	SANIT	FHLB	102192	FHLB 1.50 (CALLABLE)	1.5	7/27/2021	600,000.00	599,770.81	584,824.80
		FHLB Total					600,000.00	599,770.81	584,824.80
SPI	SANIT	FHLM	93170	FHLMC 1.00 (CALLABLE)	1	5/25/2018	476,000.00	476,000.00	475,059.42
		FHLM Total					476,000.00	476,000.00	475,059.42
SPI	SANIT	FNMA	102191	FNMA 1.52 (CALLABLE)	1.52	7/28/2021	3,900,000.00	3,900,000.00	3,785,784.60
		FNMA Total					3,900,000.00	3,900,000.00	3,785,784.60
	SANIT Total						5,106,000.00	5,105,765.68	4,975,625.79

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SPI	SCAQM	CTDQ	38556	S OF C LAIF	0	12/31/2017	1,758,350.54	1,758,350.54	1,758,350.54
SPI	SCAQM	CTDQ	38987	S OF C LAIF	0	12/31/2017	303,237.61	303,237.61	303,237.61
SPI	SCAQM	CTDQ	39856	S OF C LAIF	0	12/31/2017	327,715.76	327,715.76	327,715.76
SPI	SCAQM	CTDQ	40203	S OF C LAIF	0	12/31/2017	2,997,000.00	2,997,000.00	2,997,000.00
SPI	SCAQM	CTDQ	40651	S OF C LAIF	0	12/31/2017	338,455.53	338,455.53	338,455.53
SPI	SCAQM	CTDQ	41373	S OF C LAIF	0	12/31/2017	383,355.75	383,355.75	383,355.75
SPI	SCAQM	CTDQ	42150	S OF C LAIF	0	12/31/2017	249,219.92	249,219.92	249,219.92
SPI	SCAQM	CTDQ	42487	S OF C LAIF	0	12/31/2017	12,000,000.00	12,000,000.00	12,000,000.00
SPI	SCAQM	CTDQ	43227	S OF C LAIF	0	12/31/2017	315,549.21	315,549.21	315,549.21
SPI	SCAQM	CTDQ	44235	S OF C LAIF	0	12/31/2017	417,809.52	417,809.52	417,809.52
SPI	SCAQM	CTDQ	45085	S OF C LAIF	0	12/31/2017	450,282.68	450,282.68	450,282.68
SPI	SCAQM	CTDQ	46126	S OF C LAIF	0	12/31/2017	460,937.14	460,937.14	460,937.14
SPI	SCAQM	CTDQ	47348	S OF C LAIF	0	12/31/2017	433,556.17	433,556.17	433,556.17
SPI	SCAQM	CTDQ	48498	S OF C LAIF	0	12/31/2017	383,954.85	383,954.85	383,954.85
SPI	SCAQM	CTDQ	49799	S OF C LAIF	0	12/31/2017	330,882.23	330,882.23	330,882.23
SPI	SCAQM	CTDQ	50780	S OF C LAIF	0	12/31/2017	263,334.33	263,334.33	263,334.33
SPI	SCAQM	CTDQ	51466	S OF C LAIF	0	12/31/2017	218,395.70	218,395.70	218,395.70
SPI	SCAQM	CTDQ	52667	S OF C LAIF	0	12/31/2017	206,669.35	206,669.35	206,669.35
SPI	SCAQM	CTDQ	53917	S OF C LAIF	0	12/31/2017	201,264.73	201,264.73	201,264.73
SPI	SCAQM	CTDQ	55073	S OF C LAIF	0	12/31/2017	178,298.59	178,298.59	178,298.59
SPI	SCAQM	CTDQ	55622	S OF C LAIF	0	12/31/2017	8,000,000.00	8,000,000.00	8,000,000.00
SPI	SCAQM	CTDQ	56613	S OF C LAIF	0	12/31/2017	167,311.06	167,311.06	167,311.06
SPI	SCAQM	CTDQ	58052	S OF C LAIF	0	12/31/2017	171,568.16	171,568.16	171,568.16
SPI	SCAQM	CTDQ	59105	S OF C LAIF	0	12/31/2017	160,406.73	160,406.73	160,406.73
SPI	SCAQM	CTDQ	60182	S OF C LAIF	0	12/31/2017	154,317.15	154,317.15	154,317.15
SPI	SCAQM	CTDQ	61111	S OF C LAIF	0	12/31/2017	144,533.84	144,533.84	144,533.84
SPI	SCAQM	CTDQ	61966	S OF C LAIF	0	12/31/2017	141,619.71	141,619.71	141,619.71
SPI	SCAQM	CTDQ	62780	S OF C LAIF	0	12/31/2017	167,353.58	167,353.58	167,353.58
SPI	SCAQM	CTDQ	64002	S OF C LAIF	0	12/31/2017	200,949.57	200,949.57	200,949.57
SPI	SCAQM	CTDQ	64951	S OF C LAIF	0	12/31/2017	232,386.75	232,386.75	232,386.75
SPI	SCAQM	CTDQ	65950	S OF C LAIF	0	12/31/2017	281,845.96	281,845.96	281,845.96
SPI	SCAQM	CTDQ	66800	S OF C LAIF	0	12/31/2017	317,155.30	317,155.30	317,155.30
SPI	SCAQM	CTDQ	67819	S OF C LAIF	0	12/31/2017	363,715.38	363,715.38	363,715.38
SPI	SCAQM	CTDQ	68720	S OF C LAIF	0	12/31/2017	393,812.36	393,812.36	393,812.36
SPI	SCAQM	CTDQ	69520	S OF C LAIF	0	12/31/2017	449,659.59	449,659.59	449,659.59
SPI	SCAQM	CTDQ	70359	S OF C LAIF	0	12/31/2017	491,566.29	491,566.29	491,566.29
SPI	SCAQM	CTDQ	71268	S OF C LAIF	0	12/31/2017	513,938.89	513,938.89	513,938.89
SPI	SCAQM	CTDQ	72329	S OF C LAIF	0	12/31/2017	505,507.65	505,507.65	505,507.65

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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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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
		CTDQ Total					39,562,745.17	39,562,745.17	39,562,745.17
	SCAQM Total						39,562,745.17	39,562,745.17	39,562,745.17
SPI	SCP61	NCD1	103467	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,006,361.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,006,361.00
SPI	SCP61	YANK3	105099	RABOBANK NEDERLAND NY C	1.77	6/24/2019	5,000,000.00	5,000,000.00	5,010,260.00
		YANK3 Total					5,000,000.00	5,000,000.00	5,010,260.00
	SCP61 Total						15,000,000.00	15,000,000.00	15,016,621.00
SPI	SCP66	YANK3	105101	RABOBANK NEDERLAND NY C	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,020,520.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,020,520.00
	SCP66 Total						10,000,000.00	10,000,000.00	10,020,520.00
SPI	SCP6F	NCD1	103468	WELLS FARGO BANK, NA CD	1.53	12/28/2017	10,000,000.00	10,000,000.00	10,006,361.00
		NCD1 Total					10,000,000.00	10,000,000.00	10,006,361.00
	SCP6F Total						10,000,000.00	10,000,000.00	10,006,361.00
SPI	SCP6U	NCD1	103470	WELLS FARGO BANK, NA CD	1.53	12/28/2017	5,000,000.00	5,000,000.00	5,003,180.50
		NCD1 Total					5,000,000.00	5,000,000.00	5,003,180.50
	SCP6U Total						5,000,000.00	5,000,000.00	5,003,180.50
SPI	SCU5F	YANK3	105100	RABOBANK NEDERLAND NY C	1.77	6/24/2019	10,000,000.00	10,000,000.00	10,020,520.00
		YANK3 Total					10,000,000.00	10,000,000.00	10,020,520.00
	SCU5F Total						10,000,000.00	10,000,000.00	10,020,520.00
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

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SPI	SLIM	CTDQ	56612	S OF C LAIF	0	12/31/2017	54,630.76	54,630.76	54,630.76
SPI	SLIM	CTDQ	58053	S OF C LAIF	0	12/31/2017	49,631.21	49,631.21	49,631.21
SPI	SLIM	CTDQ	59106	S OF C LAIF	0	12/31/2017	46,406.36	46,406.36	46,406.36
SPI	SLIM	CTDQ	60183	S OF C LAIF	0	12/31/2017	44,644.62	44,644.62	44,644.62
SPI	SLIM	CTDQ	61110	S OF C LAIF	0	12/31/2017	41,814.26	41,814.26	41,814.26
SPI	SLIM	CTDQ	61968	S OF C LAIF	0	12/31/2017	40,971.19	40,971.19	40,971.19
SPI	SLIM	CTDQ	62782	S OF C LAIF	0	12/31/2017	48,416.11	48,416.11	48,416.11
SPI	SLIM	CTDQ	64003	S OF C LAIF	0	12/31/2017	58,135.58	58,135.58	58,135.58
SPI	SLIM	CTDQ	64952	S OF C LAIF	0	12/31/2017	67,994.74	67,994.74	67,994.74
SPI	SLIM	CTDQ	65951	S OF C LAIF	0	12/31/2017	82,786.72	82,786.72	82,786.72
SPI	SLIM	CTDQ	66798	S OF C LAIF	0	12/31/2017	94,105.30	94,105.30	94,105.30
SPI	SLIM	CTDQ	67818	S OF C LAIF	0	12/31/2017	108,222.63	108,222.63	108,222.63
SPI	SLIM	CTDQ	68719	S OF C LAIF	0	12/31/2017	118,789.82	118,789.82	118,789.82
SPI	SLIM	CTDQ	69518	S OF C LAIF	0	12/31/2017	136,097.01	136,097.01	136,097.01
SPI	SLIM	CTDQ	70360	S OF C LAIF	0	12/31/2017	151,399.04	151,399.04	151,399.04
SPI	SLIM	CTDQ	71269	S OF C LAIF	0	12/31/2017	158,866.84	158,866.84	158,866.84
SPI	SLIM	CTDQ	72330	S OF C LAIF	0	12/31/2017	159,520.70	159,520.70	159,520.70
SPI	SLIM	CTDQ	73504	S OF C LAIF	0	12/31/2017	165,030.36	165,030.36	165,030.36
SPI	SLIM	CTDQ	74485	S OF C LAIF	0	12/31/2017	168,848.34	168,848.34	168,848.34
SPI	SLIM	CTDQ	75693	S OF C LAIF	0	12/31/2017	161,848.34	161,848.34	161,848.34
SPI	SLIM	CTDQ	77131	S OF C LAIF	0	12/31/2017	136,599.41	136,599.41	136,599.41
SPI	SLIM	CTDQ	78104	S OF C LAIF	0	12/31/2017	102,613.52	102,613.52	102,613.52
SPI	SLIM	CTDQ	79000	S OF C LAIF	0	12/31/2017	93,633.67	93,633.67	93,633.67
SPI	SLIM	CTDQ	79882	S OF C LAIF	0	12/31/2017	86,272.14	86,272.14	86,272.14
SPI	SLIM	CTDQ	80621	S OF C LAIF	0	12/31/2017	63,895.36	63,895.36	63,895.36
SPI	SLIM	CTDQ	81265	S OF C LAIF	0	12/31/2017	51,337.52	51,337.52	51,337.52
SPI	SLIM	CTDQ	81963	S OF C LAIF	0	12/31/2017	31,005.24	31,005.24	31,005.24
SPI	SLIM	CTDQ	82761	S OF C LAIF	0	12/31/2017	20,942.34	20,942.34	20,942.34
SPI	SLIM	CTDQ	83552	S OF C LAIF	0	12/31/2017	18,906.35	18,906.35	18,906.35
SPI	SLIM	CTDQ	84323	S OF C LAIF	0	12/31/2017	16,628.36	16,628.36	16,628.36
SPI	SLIM	CTDQ	85020	S OF C LAIF	0	12/31/2017	12,936.00	12,936.00	12,936.00
SPI	SLIM	CTDQ	85931	S OF C LAIF	0	12/31/2017	11,519.98	11,519.98	11,519.98
SPI	SLIM	CTDQ	86696	S OF C LAIF	0	12/31/2017	12,561.86	12,561.86	12,561.86
SPI	SLIM	CTDQ	87360	S OF C LAIF	0	12/31/2017	11,931.63	11,931.63	11,931.63
SPI	SLIM	CTDQ	88085	S OF C LAIF	0	12/31/2017	9,650.67	9,650.67	9,650.67
SPI	SLIM	CTDQ	88970	S OF C LAIF	0	12/31/2017	9,668.11	9,668.11	9,668.11
SPI	SLIM	CTDQ	89872	S OF C LAIF	0	12/31/2017	9,479.68	9,479.68	9,479.68
SPI	SLIM	CTDQ	90624	S OF C LAIF	0	12/31/2017	8,966.08	8,966.08	8,966.08
SPI	SLIM	CTDQ	91361	S OF C LAIF	0	12/31/2017	9,020.41	9,020.41	9,020.41

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SPI	SLIM	CTDQ	92234	S OF C LAIF	0	12/31/2017	8,203.52	8,203.52	8,203.52
SPI	SLIM	CTDQ	92993	S OF C LAIF	0	12/31/2017	7,047.57	7,047.57	7,047.57
SPI	SLIM	CTDQ	93693	S OF C LAIF	0	12/31/2017	6,149.47	6,149.47	6,149.47
SPI	SLIM	CTDQ	94336	S OF C LAIF	0	12/31/2017	6,554.92	6,554.92	6,554.92
SPI	SLIM	CTDQ	95110	S OF C LAIF	0	12/31/2017	6,533.70	6,533.70	6,533.70
SPI	SLIM	CTDQ	95790	S OF C LAIF	0	12/31/2017	5,767.66	5,767.66	5,767.66
SPI	SLIM	CTDQ	96362	S OF C LAIF	0	12/31/2017	5,599.62	5,599.62	5,599.62
SPI	SLIM	CTDQ	96978	S OF C LAIF	0	12/31/2017	6,189.50	6,189.50	6,189.50
SPI	SLIM	CTDQ	97764	S OF C LAIF	0	12/31/2017	6,512.88	6,512.88	6,512.88
SPI	SLIM	CTDQ	98442	S OF C LAIF	0	12/31/2017	3,679.29	3,679.29	3,679.29
SPI	SLIM	CTDQ	99035	S OF C LAIF	0	12/31/2017	2,243.91	2,243.91	2,243.91
SPI	SLIM	CTDQ	99691	S OF C LAIF	0	12/31/2017	2,557.89	2,557.89	2,557.89
SPI	SLIM	CTDQ	100462	S OF C LAIF	0	12/31/2017	2,942.65	2,942.65	2,942.65
SPI	SLIM	CTDQ	101358	S OF C LAIF	0	12/31/2017	3,673.43	3,673.43	3,673.43
SPI	SLIM	CTDQ	102143	S OF C LAIF	0	12/31/2017	4,334.51	4,334.51	4,334.51
SPI	SLIM	CTDQ	102793	S OF C LAIF	0	12/31/2017	4,847.55	4,847.55	4,847.55
SPI	SLIM	CTDQ	103649	S OF C LAIF	0	12/31/2017	5,442.50	5,442.50	5,442.50
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
		CTDQ Total					3,214,151.37	3,214,151.37	3,214,151.37
	SLIM Total						3,214,151.37	3,214,151.37	3,214,151.37
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

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Attachment X

Group	Acct	Sec Type	SecID	Description	Face Rate	Mat Date	Par	Amortized Cost	Market Value
SPI	WASIA	CTDQ	101359	S OF C LAIF	0	12/31/2017	44.38	44.38	44.38
SPI	WASIA	CTDQ	102144	S OF C LAIF	0	12/31/2017	52.36	52.36	52.36
SPI	WASIA	CTDQ	102794	S OF C LAIF	0	12/31/2017	58.56	58.56	58.56
SPI	WASIA	CTDQ	103650	S OF C LAIF	0	12/31/2017	65.75	65.75	65.75
SPI	WASIA	CTDQ	104558	S OF C LAIF	0	12/31/2017	73.97	73.97	73.97
SPI	WASIA	CTDQ	105235	S OF C LAIF	0	12/31/2017	89.21	89.21	89.21
		CTDQ Total					38,828.46	38,828.46	38,828.46
	WASIA Total						38,828.46	38,828.46	38,828.46
				SPI Total			**149,372,725.00**	**149,365,439.35**	**147,679,938.02**
				SPI Historical Total				**149,364,795.00**	

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2017
TRUSTEE: DEUTSCHE BANK
ATTACHMENT XI

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

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2017
TRUSTEE: BANK OF NEW YORK MELLON TRUST COMPANY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
05/17/00	C.I. 2658M	437,427.42
03/08/06	CCTSA TOBACCO BONDS 2006	38,324,510.45
01/30/03	FLOOD CONTROL REFUNDING SER 2003A & 2005A	41.81
12/11/96	LACPWFA REFUNDING 1996 SERIES A & B	2,637,146.27
12/21/11	LAC-CAL 2011 SERIES A	2,079,341.65
	BANK OF NEW YORK MELLON TRUST COMPANY - TRUSTEE TOTAL	$43,478,467.60

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2017
TRUSTEE: U.S. BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
06/29/17	COMMERCIAL PAPER 2017	1,005,777.76
06/26/14	COMMERCIAL PAPER 2014	1,027,379.32
04/13/16	COMMERCIAL PAPER 2016	4,031,664.73
02/09/93	DISNEY PROJECT 1993	7,346,015.46
03/21/12	DISNEY PROJECT, 2012	4,206,288.82
03/02/05	MASTER REFUNDING 2005A	10,092.11
11/23/10	MULTIPLE CAPITAL FAC PROJ I A & B (2010)	57,235,002.21
11/01/12	MULTIPLE CAPITAL FAC PROJ II (SERIES 2012)	23,752,020.77
	U.S. BANK - TRUSTEE TOTAL	$98,614,241.18

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2017
TRUSTEE: ZIONS BANK
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
02/04/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES A)	28,057,049.79
09/02/15	MULTIPLE CAPITAL PROJECTS (2015 SERIES B & C)	15,955,731.90
03/17/16	LEASE REVENUE BONDS (2016 SERIES D)	3,895,617.99
	ZIONS BANK - TRUSTEE TOTAL	$47,908,399.68

LOS ANGELES COUNTY TREASURER
TRUSTEE & MANAGED FUNDS
AS OF 9/30/2017
TRUSTEE: LOS ANGELES COUNTY
ATTACHMENT XI

ISSUE DATE	FUND TITLE	FUND BALANCE
	SPECIAL SAFEKEEPING (KNOX-KEENE)	301,474.02
	TREASURER TOTAL	$301,474.02

Los Angeles County Treasurer
Floating Rate Securities - NTRD PSI Non-Trading
As of 9/30/17
Attachment XII

SEC ID	Instrument Description	Face Rate	Maturity Date	Par	Cost	Reset Provisions
CORPORATE AND AGENCY ISSUED						
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$LIBOR+30bp.
103342	WESTPAC BANKING CORP NY FRCD	1.62	12/15/17	50,000,000.00	50,000,572.08	Cpn rate=Qtrly US$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**	**250,000,572.08**	
	CORPORATE AND AGENCY ISSUED TOTAL			**250,000,000.00**	**250,000,572.08**	
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.
BAN Totals				**5,000,000.00**	**5,000,000.00**	
	LOS ANGELES COUNTY ISSUED TOTAL			**5,000,000.00**	**5,000,000.00**	
NTRD - PSI NON-TRADING Total				**255,000,000.00**	**255,000,572.08**	

LOS ANGELES COUNTY TREASURER
BOND ANTICIPATION NOTES AND LACCAL
AS OF 9/30/2017
ATTACHMENT XIII

BOND ANTICIPATION NOTES

LACCAL

SEC ID	DESCRIPTION	DRAW DATE	AMOUNT	RATE
104946	LACCAL	09/12/14	5,000,000.00	1.640%
			$ 5,000,000.00	

Los Angeles County Treasurer
Inventory Report - Totals Section
Security Type Grouping - Cost & Wtd Avg Days To Maturity
As of 9/30/17
Attachment XIV

	NON-TRADING			TRADING		
SECURITY TYPE	COST	WTD AVG DTM		COST	WTD AVG DTM	
COLLATERALIZED CDS	0.00	0.00	DAYS	0.00	0.00	DAYS
NEGOTIABLE CDS	2,225,008,571.84	43.49	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	5,984,417,702.03	20.46	DAYS	0.00	0.00	DAYS
GOVERNMENTS	1,518,847,762.99	143.50	DAYS	148,811,405.45	1,440.53	DAYS
AGENCIES	15,911,564,727.37	1,006.17	DAYS	0.00	0.00	DAYS
MUNICIPALS	5,000,000.00	638.00	DAYS	0.00	0.00	DAYS
CORP & DEPOSIT NOTES	49,956,074.64	474.72	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	$25,694,794,838.87	641.13	DAYS	$148,811,405.45	1,440.53	DAYS

Los Angeles County Treasurer

Inventory Report - Totals Section

Maturity Range Grouping

As of 9/30/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
PSI - NTRD/TRD							
1 to 30 Days	10/01/17 - 10/30/17	$5,673,940,000.00	21.94	21.94	$5,672,288,361.83	21.95	21.95
31 to 60 Days	10/31/17 - 11/29/17	$2,714,134,000.00	10.49	32.43	$2,711,873,193.18	10.49	32.44
61 to 90 Days	11/30/17 - 12/29/17	$840,914,000.00	3.25	35.68	$840,388,918.80	3.25	35.69
91 to 120 Days	12/30/17 - 01/28/18	$275,000,000.00	1.06	36.74	$274,790,935.32	1.06	36.75
121 to 180 Days	01/29/18 - 03/29/18	$1,252,829,000.00	4.84	41.58	$1,248,631,445.69	4.83	41.58
181 to 270 Days	03/30/18 - 06/27/18	$336,000,000.00	1.30	42.88	$334,601,324.13	1.29	42.87
271 to 365 Days	06/28/18 - 09/30/18	$309,220,000.00	1.20	44.08	$306,688,220.14	1.19	44.06
1 to 1.5 YEARS	10/01/18 - 03/31/19	$1,944,655,000.00	7.52	51.60	$1,944,131,236.92	7.52	51.58
1.5 to 2 YEARS	04/01/19 - 09/30/19	$839,070,000.00	3.25	54.85	$838,478,067.99	3.25	54.83
2 to 3 YEARS	09/30/19 - 09/30/20	$3,852,486,000.00	14.89	69.74	$3,849,965,503.28	14.90	69.73
3 to 4 YEARS	09/30/20 - 09/30/21	$4,571,192,000.00	17.67	87.41	$4,567,882,851.24	17.68	87.41
4 to 5 YEARS	09/30/21 - 09/30/22	$3,255,085,000.00	12.59	100.00	$3,253,886,185.80	12.59	100.00
Portfolio Total:		**$25,864,525,000.00**			**$25,843,606,244.32**		
AVCCD							
4 to 5 YEARS	09/30/21 - 09/30/22	$15,000,000.00	100.00	100.00	$15,000,000.00	100.00	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
GF							
10 + YEARS	09/30/27 - 09/30/67	$4,275,000.00	100.00	100.00	$4,275,000.00	100.00	100.00
Portfolio Total:		**$4,275,000.00**			**$4,275,000.00**		
PHHPA							
10 + YEARS	09/30/27 - 09/30/67	$32,176,000.00	100.00	100.00	$32,168,948.67	100.00	100.00
Portfolio Total:		**$32,176,000.00**			**$32,168,948.67**		
SANIT							
61 to 90 Days	11/30/17 - 12/29/17	$130,000.00	2.55	2.55	$129,994.87	2.55	2.55
181 to 270 Days	03/30/18 - 06/27/18	$476,000.00	9.32	11.87	$476,000.00	9.32	11.87
3 to 4 YEARS	09/30/20 - 09/30/21	$4,500,000.00	88.13	100.00	$4,499,770.81	88.13	100.00
Portfolio Total:		**$5,106,000.00**			**$5,105,765.68**		

Los Angeles County Treasurer

Inventory Report - Totals Section

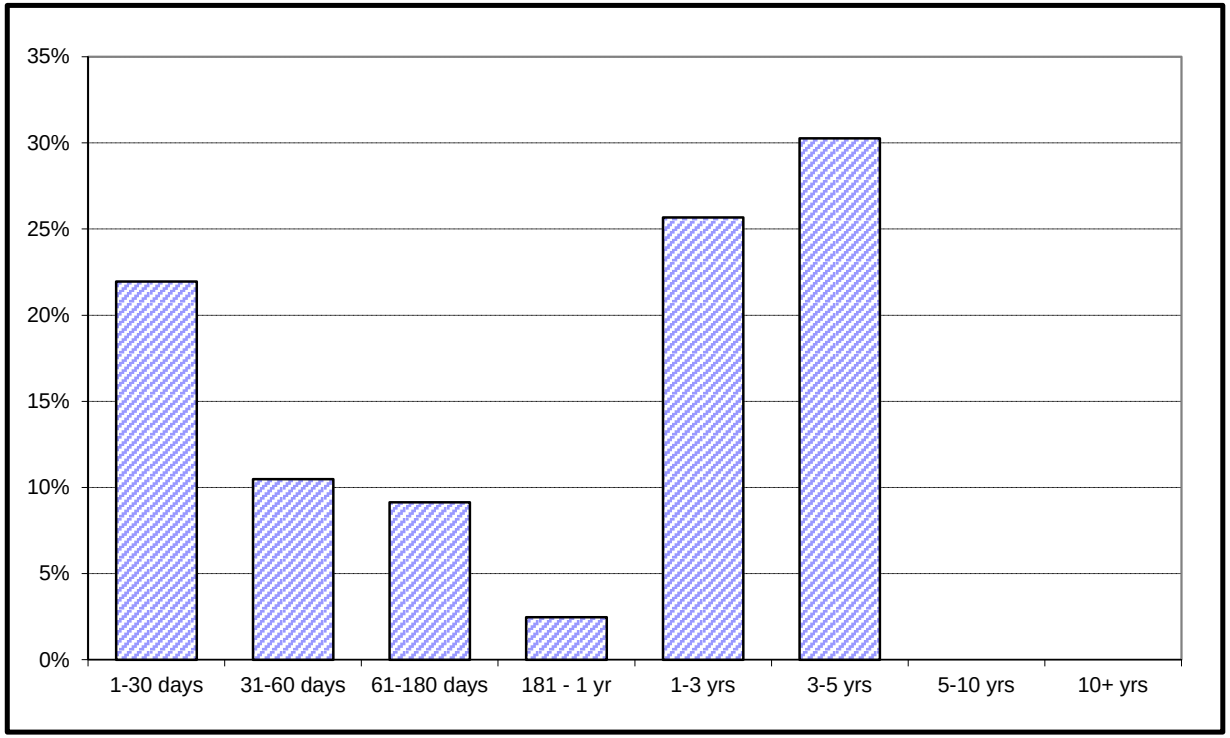
Maturity Range Grouping

As of 9/30/17

Attachment XV

Maturity Range	Date Range	Par Amount	%	%	Amortized Cost	%	%
SCAQM							
61 to 90 Days	11/30/17 - 12/29/17	$21,649.61	0.05	0.05	$21,649.61	0.05	0.05
91 to 120 Days	12/30/17 - 01/28/18	$39,541,095.56	99.95	100.00	$39,541,095.56	99.95	100.00
Portfolio Total:		**$39,562,745.17**			**$39,562,745.17**		
SCP61							
61 to 90 Days	11/30/17 - 12/29/17	$10,000,000.00	66.67	66.67	$10,000,000.00	66.67	66.67
1.5 to 2 YEARS	04/01/19 - 09/30/19	$5,000,000.00	33.33	100.00	$5,000,000.00	33.33	100.00
Portfolio Total:		**$15,000,000.00**			**$15,000,000.00**		
SCP66							
1.5 to 2 YEARS	04/01/19 - 09/30/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SCP6F							
61 to 90 Days	11/30/17 - 12/29/17	$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							
61 to 90 Days	11/30/17 - 12/29/17	$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	04/01/19 - 09/30/19	$10,000,000.00	100.00	100.00	$10,000,000.00	100.00	100.00
Portfolio Total:		**$10,000,000.00**			**$10,000,000.00**		
SLIM							
91 to 120 Days	12/30/17 - 01/28/18	$3,214,151.37	100.00	100.00	$3,214,151.37	100.00	100.00
Portfolio Total:		**$3,214,151.37**			**$3,214,151.37**		
WASIA							
91 to 120 Days	12/30/17 - 01/28/18	$38,828.46	100.00	100.00	$38,828.46	100.00	100.00
Portfolio Total:		**$38,828.46**			**$38,828.46**		

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



L.A.C. INVESTMENT POOL

		In Thousands	%
1 - 30 days	$	5,672,288	21.95%
31 - 60 days		2,711,873	10.49%
61 - 180 days		2,363,811	9.14%
181 - 1 yr		641,290	2.48%
1 - 3 yrs		6,632,575	25.67%
3 - 5 yrs		7,821,769	30.27%
5 - 10 yrs		-	0.00%
10+ yrs		-	0.00%
	$	25,843,606	100.00%

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

LOCAL AGENCY INVESTMENT FUND
FOR SPECIFIC INVESTMENTS
As of 9/30/17
ATTACHMENT XVII

ISSUE DATE	FUND TITLE	FUND BALANCE
	SCHOOLS LINKED FOR INSURANCE MANAGEMENT (SLIM)	$3,214,151.37
	SOUTH COAST AIR QUALITY MGMT DISTRICT (SCAQMD)	39,562,745.17
	WHITTIER AREA SCHOOLS INSURANCE AUTHORITY (WASIA)	38,828.46
	LAIF TOTAL	$42,815,725.00

POOLED MONEY INVESTMENT ACCOUNT

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

	August 2017	August 2016	Change
Average Daily Portfolio ($)	73,821,155	68,784,160	+5,036,995
Accrued Earnings ($)	67,966	35,789	+32,177
Effective Yield (%)	1.084	0.614	+0.47
Average Life-Month End (In Days)	179	162	+17
Total Security Transactions			
Amount ($)	20,855,227	22,365,644	-1,510,417
Number	418	448	-30
Total Time Deposit Transactions			
Amount ($)	2,007,000	2,768,400	-761,400
Number	89	116	-27
Average Workday Investment Activity ($)	994,010	1,092,785	-98,775
Prescribed Demand Account Balances For Services ($)	476,600	1,945,800	-1,469,200

POOLED MONEY INVESTMENT ACCOUNT

Selected Investment Data
Analysis of the Pooled Money Investment Account Portfolio

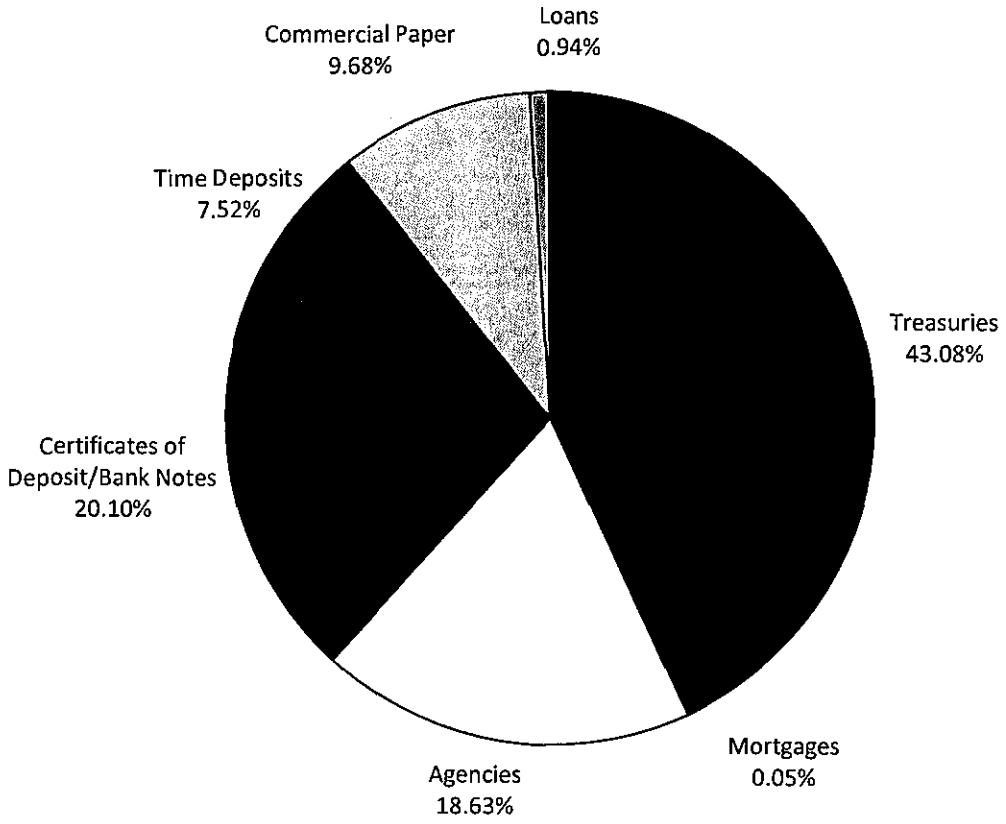
(Dollars In Thousands)

August 31, 2017

TYPE OF SECURITY	AMOUNT ($)	PERCENT OF PORTFOLIO	DIFFERENCE IN PERCENT OF PORTFOLIO FROM PRIOR MONTH
Government			
Bills	12,640,985	16.82	+0.10
Bonds	0	0.00	0
Notes	19,724,871	26.26	-0.12
Strips	0	0.00	0
Total Government	32,365,856	43.08	-0.02
Agency Debentures	2,655,043	3.53	+0.18
Certificates of Deposit	14,200,000	18.90	+0.33
Bank Notes	900,000	1.20	+0.28
Repurchases	0	0.00	0
Agency Discount Notes	11,142,008	14.83	-0.11
Time Deposits	5,646,740	7.52	+0.10
GNMAs	0	0.00	0
Commercial Paper	7,276,002	9.68	-0.82
Remics	37,539	0.05	0
Corporate Bonds	0	0.00	0
AB 55 Loans	704,430	0.94	+0.05
GF Loans	0	0.00	0
Other	200,000	0.27	+0.01
Reversed Repurchases	0	0.00	0
Total (All Types)	75,127,618	100.00	

INVESTMENT ACTIVITY	AUGUST 2017		JULY 2017	
	NUMBER	AMOUNT ($)	NUMBER	AMOUNT ($)
Pooled Money	418	20,855,227	467	23,304,468
Other	11	56,235	6	101,500
Time Deposits	89	2,007,000	143	4,192,000
Total	518	22,918,462	616	27,597,968
PMIA Monthly Average Effective Yield (%)		1.084	1.051	
Year to Date Yield Last Day of Month (%)		1.067	1.051	

Pooled Money Investment Account
Portfolio Composition
$75.1 billion
08/31/17



INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/17	REDEMPTIONS								
	CP	TOKYO NY		08/01/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/01/17	1.210	50,000	35	58,819.44	1.228
	CP	BNP NY		08/01/17	1.200	50,000	36	60,000.00	1.218
	CP	BNP NY		08/01/17	1.200	50,000	36	60,000.00	1.218
	CP	COCA COLA		08/01/17	1.080	50,000	41	61,500.00	1.096
	CP	BNP NY		08/01/17	1.190	50,000	47	77,680.56	1.208
	CP	BNP NY		08/01/17	1.190	50,000	47	77,680.56	1.208
	CP	BNP NY		08/01/17	0.940	50,000	68	88,777.78	0.955
	CP	BNP NY		08/01/17	0.940	50,000	68	88,777.78	0.955
	CP	GE CTS		08/01/17	1.000	50,000	158	219,444.44	1.018
	CP	CRC		08/01/17	1.160	50,000	180	290,000.00	1.183
	DN	FHLB		08/01/17	0.810	50,000	105	118,125.04	0.823
	DN	FHLB		08/01/17	0.810	50,000	105	118,125.04	0.823
	DN	FNMA		08/01/17	0.780	50,000	126	136,500.00	0.793
	DN	FNMA		08/01/17	0.780	50,000	126	136,500.00	0.793
	DN	FNMA		08/01/17	0.780	50,000	127	137,583.33	0.793
	DN	FNMA		08/01/17	0.780	50,000	127	137,583.33	0.793
	DN	FHLMC		08/01/17	0.610	50,000	158	133,861.11	0.620
	DN	FHLMC		08/01/17	0.610	50,000	158	133,861.11	0.620
	DN	FHLMC		08/01/17	0.615	50,000	159	135,812.50	0.625
	DN	FHLMC		08/01/17	0.615	50,000	159	135,812.50	0.625
	DN	FHLMC		08/01/17	0.610	50,000	182	154,194.44	0.620
	DN	FHLMC		08/01/17	0.610	50,000	182	154,194.44	0.620
	YCD	BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
	YCD	BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
	YCD	BNP	1.200	08/01/17	1.200	50,000	34	56,666.67	1.217
	YCD	TOKYO-MIT	1.190	08/01/17	1.190	50,000	46	76,027.78	1.207
	YCD	TOKYO-MIT	1.190	08/01/17	1.190	50,000	46	76,027.78	1.207
	YCD	SUMITOMO	1.030	08/01/17	1.030	50,000	60	85,833.33	1.044
	YCD	SUMITOMO	1.030	08/01/17	1.030	50,000	60	85,833.33	1.044
	YCD	SOC GEN	1.080	08/01/17	1.080	50,000	98	147,000.00	1.095
	YCD	SOC GEN	1.080	08/01/17	1.080	50,000	98	147,000.00	1.095
08/01/17	PURCHASES								
	BN	BOFA	1.390	02/05/18	1.390	50,000			
	BN	BOFA	1.390	02/05/18	1.390	50,000			
	CP	RABO NY		08/07/17	1.180	50,000			
	CP	RABO NY		08/07/17	1.180	50,000			
	CP	RABO NY		08/09/17	1.180	50,000			
	CP	RABO NY		08/09/17	1.180	50,000			
	CP	BNP NY		08/15/17	1.160	50,000			
	CP	BNP NY		08/15/17	1.160	50,000			
	CP	SOC GEN NY		08/25/17	1.190	50,000			
	CP	SOC GEN NY		08/25/17	1.190	50,000			
	CP	TOKYO NY		09/11/17	1.220	50,000			
	CP	TOKYO NY		09/11/17	1.220	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/01/17	**PURCHASES (Continued)**								
	CP	GE CO		09/22/17	1.110	50,000			
	CP	GE CO		09/22/17	1.110	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	TR	BILL		11/30/17	1.040	50,000			
	TR	BILL		11/30/17	1.040	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	TR	BILL		03/01/18	1.090	50,000			
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000			
	YCD	MONTREAL	1.250	10/13/17	1.250	50,000			
08/02/17	**SALES**								
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
	TR	BILL		04/26/18	1.145	50,000	42	66,791.66	1.172
08/02/17	**REDEMPTIONS**								
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CD	CITIBANK	1.110	08/02/17	1.110	50,000	106	163,416.67	1.125
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	SOC GEN NY		08/02/17	1.040	50,000	2	2,888.89	1.055
	CP	BNP NY		08/02/17	1.100	50,000	2	3,055.56	1.115
	CP	BNP NY		08/02/17	1.100	50,000	2	3,055.56	1.115
	CP	GE CO		08/02/17	1.090	50,000	30	45,416.67	1.106
	CP	GE CO		08/02/17	1.090	50,000	30	45,416.67	1.106
	CP	BNP NY		08/02/17	1.200	50,000	34	56,666.67	1.218
	CP	PEPSICO		08/02/17	1.080	50,000	48	72,000.00	1.097
	CP	PEPSICO		08/02/17	1.080	50,000	48	72,000.00	1.097
	CP	MICROSOFT		08/02/17	0.930	50,000	63	81,375.00	0.944
	CP	MICROSOFT		08/02/17	0.930	50,000	63	81,375.00	0.944
	CP	GE CTS		08/02/17	0.950	50,000	104	137,222.22	0.966
	YCD	SUMITOMO	1.120	08/02/17	1.120	50,000	49	76,222.22	1.136
	YCD	SUMITOMO	1.120	08/02/17	1.120	50,000	49	76,222.22	1.136
	YCD	BARCLAYS	1.320	08/02/17	1.320	50,000	97	177,833.33	1.338
	YCD	BARCLAYS	1.320	08/02/17	1.320	50,000	97	177,833.33	1.338

08/02/17 NO PURCHASES

08/03/17 NO REDEMPTIONS

08/03/17 NO PURCHASES

08/04/17 NO REDEMPTIONS

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/04/17	**NO PURCHASES**								
08/07/17	**REDEMPTIONS**								
	CP	RABO NY		08/07/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/07/17	1.180	50,000	6	9,833.33	1.197
	CP	PEPSICO		08/07/17	1.060	50,000	28	41,222.22	1.076
	CP	TD USA		08/07/17	1.160	50,000	32	51,555.56	1.177
	CP	TD USA		08/07/17	1.160	50,000	32	51,555.56	1.177
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/07/17	1.210	50,000	35	58,819.44	1.228
	CP	TOYOTA		08/07/17	1.030	50,000	74	105,861.11	1.047
	CP	TOYOTA		08/07/17	1.030	50,000	74	105,861.11	1.047
	YCD	SWEDBANK	1.150	08/07/17	1.150	50,000	28	44,722.22	1.166
	YCD	SWEDBANK	1.150	08/07/17	1.150	50,000	28	44,722.22	1.166
	YCD	SE BANKEN	1.150	08/07/17	1.150	50,000	32	51,111.11	1.166
08/07/17	**PURCHASES**								
	CP	RABO NY		08/08/17	1.160	50,000			
	CP	RABO NY		08/08/17	1.160	50,000			
	CP	TOKYO NY		08/16/17	1.180	50,000			
	CP	TOKYO NY		08/16/17	1.180	50,000			
08/08/17	**REDEMPTIONS**								
	CP	RABO NY		08/08/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/08/17	1.160	50,000	1	1,611.11	1.176
	CP	SOC GEN NY		08/08/17	1.030	50,000	89	127,319.44	1.047
	CP	SOC GEN NY		08/08/17	1.030	50,000	89	127,319.44	1.047
08/08/17	**PURCHASES**								
	CP	RABO NY		08/14/17	1.180	50,000			
	CP	RABO NY		08/14/17	1.180	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
	CP	BNP NY		08/24/17	1.170	50,000			
08/09/17	**REDEMPTIONS**								
	CP	RABO NY		08/09/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/09/17	1.180	50,000	8	13,111.11	1.197
	YCD	MONTREAL	1.170	08/09/17	1.170	50,000	34	55,250.00	1.186
	YCD	MONTREAL	1.170	08/09/17	1.170	50,000	34	55,250.00	1.186

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/09/17	**PURCHASES**								
	CP	SOC GEN NY		08/14/17	1.170	50,000			
	CP	SOC GEN NY		08/14/17	1.170	50,000			
	CP	RABO NY		08/15/17	1.180	50,000			
	CP	RABO NY		08/15/17	1.180	50,000			
	CP	JPM LLC		12/08/17	1.400	50,000			
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000			
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000			
08/10/17	**NO REDEMPTIONS**								
08/10/17	**PURCHASES**								
	CP	GE CO		09/08/17	1.090	50,000			
	DEB	FHLB	0.875	10/01/18	1.325	50,000			
	DEB	FFCB	1.550	08/10/20	1.550	25,000			
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000			
	YCD	MIZUHO	1.180	09/11/17	1.180	50,000			
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000			
	YCD	BARCLAYS	1.240	09/11/17	1.240	50,000			
08/11/17	**REDEMPTIONS**								
	CP	GE CO		08/11/17	1.090	50,000	29	43,902.78	1.106
	CP	GE CO		08/11/17	1.090	50,000	29	43,902.78	1.106
	CP	TOKYO NY		08/11/17	1.210	50,000	32	53,777.78	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	32	53,777.78	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/11/17	1.210	50,000	35	58,819.44	1.228
	CP	GE CO		08/11/17	1.090	50,000	36	54,500.00	1.106
	CP	GE CO		08/11/17	1.090	50,000	36	54,500.00	1.106
	YCD	MIZUHO	1.150	08/11/17	1.150	50,000	28	44,722.22	1.166
	YCD	MIZUHO	1.150	08/11/17	1.150	50,000	28	44,722.22	1.166
	YCD	CR AG CIB	1.180	08/11/17	1.180	50,000	30	49,166.67	1.196
	YCD	CR AG CIB	1.180	08/11/17	1.180	50,000	30	49,166.67	1.196
	YCD	TOKYO-MIT	1.190	08/11/17	1.190	50,000	36	59,500.00	1.207
	YCD	TOKYO-MIT	1.190	08/11/17	1.190	50,000	36	59,500.00	1.207
08/11/17	**NO PURCHASES**								
08/14/17	**SALES**								
	TR	BILL		05/24/18	1.145	50,000	60	101,371.53	1.247
	TR	BILL		05/24/18	1.145	50,000	60	101,371.53	1.247
	TR	BILL		09/28/17	0.945	50,000	61	83,743.06	1.005
	TR	BILL		05/24/18	1.145	50,000	67	107,763.89	1.187

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/14/17	**REDEMPTIONS**								
	CP	SOC GEN NY		08/14/17	1.170	50,000	5	8,125.00	1.186
	CP	SOC GEN NY		08/14/17	1.170	50,000	5	8,125.00	1.186
	CP	RABO NY		08/14/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/14/17	1.180	50,000	6	9,833.33	1.197
	YCD	SUMITOMO	1.200	08/14/17	1.200	50,000	32	53,333.33	1.217
	YCD	SUMITOMO	1.200	08/14/17	1.200	50,000	32	53,333.33	1.217
08/14/17	**NO PURCHASES**								
08/15/17	**REDEMPTIONS**								
	CP	RABO NY		08/15/17	1.180	50,000	6	9,833.33	1.197
	CP	RABO NY		08/15/17	1.180	50,000	6	9,833.33	1.197
	CP	BNP NY		08/15/17	1.160	50,000	14	22,555.56	1.177
	CP	BNP NY		08/15/17	1.160	50,000	14	22,555.56	1.177
	CP	THUNDER		08/15/17	1.160	50,000	61	98,277.78	1.178
08/15/17	**PURCHASES**								
	CP	RABO NY		08/16/17	1.160	50,000			
	CP	GE CO		09/08/17	1.090	50,000			
	CP	GE CO		09/08/17	1.090	50,000			
08/16/17	**REDEMPTIONS**								
	CP	RABO NY		08/16/17	1.160	50,000	1	1,611.11	1.176
	CP	TOKYO NY		08/16/17	1.180	50,000	9	14,750.00	1.197
	CP	TOKYO NY		08/16/17	1.180	50,000	9	14,750.00	1.197
	CP	JPM LLC		08/16/17	1.200	50,000	62	103,333.33	1.219
	CP	JPM LLC		08/16/17	1.200	50,000	62	103,333.33	1.219
	CP	TD USA		08/16/17	1.170	50,000	63	102,375.00	1.189
	CP	TD USA		08/16/17	1.170	50,000	63	102,375.00	1.189
	CP	MIZUHO NY		08/16/17	1.040	50,000	77	111,222.22	1.057
	CP	MIZUHO NY		08/16/17	1.040	50,000	77	111,222.22	1.057
	CP	TOYOTA		08/16/17	1.150	50,000	155	247,569.44	1.172
	CP	TOYOTA		08/16/17	1.150	50,000	155	247,569.44	1.172
	CP	TOYOTA		08/16/17	1.140	50,000	160	253,333.33	1.162
	CP	TOYOTA		08/16/17	1.140	50,000	160	253,333.33	1.162
	CP	JPM LLC		08/16/17	1.170	50,000	182	295,750.00	1.193
	CP	JPM LLC		08/16/17	1.170	50,000	182	295,750.00	1.193
	DN	IBRD		08/16/17	1.030	50,000	62	88,694.44	1.046
	DN	IBRD		08/16/17	1.030	50,000	62	88,694.44	1.046
	DN	FHLB		08/16/17	0.660	50,000	174	159,500.00	0.671
	DN	FHLB		08/16/17	0.660	50,000	174	159,500.00	0.671
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186
	YCD	SE BANKEN	1.170	08/16/17	1.170	50,000	62	100,750.00	1.186

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN.(%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/16/17	**REDEMPTIONS (Continued)**								
	YCD	CIBC	1.180	08/16/17	1.180	50,000	62	101,611.11	1.196
	YCD	CIBC	1.180	08/16/17	1.180	50,000	62	101,611.11	1.196
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000	90	141,250.00	1.146
	YCD	NORINCHUK	1.130	08/16/17	1.130	50,000	90	141,250.00	1.146
	YCD	SVENSKA	1.060	08/16/17	1.060	50,000	113	166,361.11	1.075
	YCD	SVENSKA	1.060	08/16/17	1.060	50,000	113	166,361.11	1.075
08/16/17	**PURCHASES**								
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
	CP	RABO NY		08/17/17	1.160	50,000			
08/17/17	**REDEMPTIONS**								
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/17/17	1.160	50,000	1	1,611.11	1.176
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.570	50,000	359	284,208.33	0.581
	TR	BILL		08/17/17	0.565	50,000	364	285,638.89	0.576
	TR	BILL		08/17/17	0.565	50,000	364	285,638.89	0.576
	TR	BILL		08/17/17	0.573	50,000	364	289,430.56	0.584
	TR	BILL		08/17/17	0.573	50,000	364	289,430.56	0.584
	TR	BILL		08/17/17	0.575	50,000	364	290,694.44	0.586
	TR	BILL		08/17/17	0.575	50,000	364	290,694.44	0.586
08/17/17	**PURCHASES**								
	BN	BOFA	1.320	01/02/18	1.320	50,000			
	BN	BOFA	1.320	01/02/18	1.320	50,000			
	CP	RABO NY		08/18/17	1.160	50,000			
	CP	RABO NY		08/18/17	1.160	50,000			
	CP	BNP NY		08/21/17	1.160	50,000			
	CP	BNP NY		08/21/17	1.160	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/17/17	**PURCHASES (Continued)**								
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		09/08/17	1.210	50,000			
	CP	TOKYO NY		09/08/17	1.210	50,000			
	CP	GE CO		09/11/17	1.090	50,000			
	CP	GE CO		09/11/17	1.090	50,000			
	CP	TOKYO NY		09/11/17	1.210	50,000			
	CP	TOKYO NY		09/11/17	1.210	50,000			
	DN	FHLB		02/28/18	1.100	50,000			
	DN	FHLB		02/28/18	1.100	50,000			
	TR	BILL		08/16/18	1.200	50,000			
	TR	BILL		08/16/18	1.200	50,000			
	TR	BILL		08/16/18	1.206	50,000			
	TR	BILL		08/16/18	1.206	50,000			
	TR	BILL		08/16/18	1.208	50,000			
	TR	BILL		08/16/18	1.208	50,000			
08/18/17	**REDEMPTIONS**								
	CP	RABO NY		08/18/17	1.160	50,000	1	1,611.11	1.176
	CP	RABO NY		08/18/17	1.160	50,000	1	1,611.11	1.176
08/18/17	**PURCHASES**								
	CP	SOC GEN NY		08/21/17	1.160	50,000			
	CP	SOC GEN NY		08/21/17	1.160	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		08/29/17	1.190	50,000			
	CP	TOKYO NY		08/29/17	1.190	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	TR	BILL		08/16/18	1.205	50,000			
	TR	BILL		08/16/18	1.205	50,000			
08/21/17	**REDEMPTIONS**								
	CP	SOC GEN NY		08/21/17	1.160	50,000	3	4,833.33	1.176
	CP	SOC GEN NY		08/21/17	1.160	50,000	3	4,833.33	1.176
	CP	BNP NY		08/21/17	1.160	50,000	4	6,444.44	1.176
	CP	BNP NY		08/21/17	1.160	50,000	4	6,444.44	1.176
	CP	BNP NY		08/21/17	1.170	50,000	32	52,000.00	1.187
	CP	TOKYO NY		08/21/17	1.210	50,000	35	58,819.44	1.228
	CP	TOKYO NY		08/21/17	1.210	50,000	35	58,819.44	1.228
	CP	GE CO		08/21/17	1.100	50,000	38	58,055.56	1.117
	CP	GE CO		08/21/17	1.100	50,000	38	58,055.56	1.117
	YCD	TOKYO-MIT	1.180	08/21/17	1.180	50,000	25	40,972.22	1.196
	YCD	TOKYO-MIT	1.180	08/21/17	1.180	50,000	25	40,972.22	1.196

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/21/17	**PURCHASES**								
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	RABO NY		08/29/17	1.180	50,000			
	CP	TOKYO NY		09/08/17	1.200	50,000			
	CP	TOKYO NY		09/08/17	1.200	50,000			
08/22/17	**NO REDEMPTIONS**								
08/22/17	**PURCHASES**								
	CP	BNP NY		09/08/17	1.170	50,000			
	CP	BNP NY		09/08/17	1.170	50,000			
	CP	JPM LLC		09/11/17	1.210	50,000			
	CP	JPM LLC		09/11/17	1.210	50,000			
	CP	GE CO		09/29/17	1.120	50,000			
	CP	GE CO		09/29/17	1.120	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
	YCD	NORINCHUK	1.180	09/29/17	1.180	50,000			
08/23/17	**NO REDEMPTIONS**								
08/23/17	**PURCHASES**								
	CP	TOKYO NY		09/22/17	1.220	50,000			
	CP	MIZUHO NY		09/27/17	1.180	50,000			
	CP	MIZUHO NY		09/27/17	1.180	50,000			
	DN	FHLB		11/01/17	1.020	50,000			
	DN	FHLB		11/01/17	1.020	50,000			
	YCD	DNB	1.180	09/27/17	1.180	50,000			
	YCD	DNB	1.180	09/27/17	1.180	50,000			
	YCD	SUMITOMO	1.210	09/29/17	1.210	50,000			
	YCD	SUMITOMO	1.210	09/29/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000			
	YCD	MONTREAL	1.210	10/02/17	1.210	50,000			
08/24/17	**REDEMPTIONS**								
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
	CP	BNP NY		08/24/17	1.170	50,000	16	26,000.00	1.187
08/24/17	**PURCHASES**								
	CD	BOWEST	1.530	02/27/18	1.530	50,000			
	CD	BOWEST	1.530	02/27/18	1.530	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			
	CP	BNP NY		09/11/17	1.170	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/24/17	**PURCHASES (Continued)**								
	DEB	FHLB	0.875	10/01/18	1.265	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	NOTE	1.375	07/31/19	1.326	50,000			
	TR	NOTE	1.375	07/31/19	1.326	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	BARCLAYS	1.230	09/29/17	1.230	50,000			
	YCD	BARCLAYS	1.230	09/29/17	1.230	50,000			
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000			
	YCD	SWEDBANK	1.170	10/02/17	1.170	50,000			
08/25/17	**REDEMPTIONS**								
	CP	SOC GEN NY		08/25/17	1.190	50,000	24	39,666.67	1.207
	CP	SOC GEN NY		08/25/17	1.190	50,000	24	39,666.67	1.207
	CP	BNP NY		08/25/17	1.170	50,000	32	52,000.00	1.187
	CP	BNP NY		08/25/17	1.170	50,000	32	52,000.00	1.187
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	CP	TOKYO NY		08/25/17	1.210	50,000	38	63,861.11	1.228
	YCD	SUMITOMO	1.200	08/25/17	1.200	50,000	42	70,000.00	1.217
	YCD	SUMITOMO	1.200	08/25/17	1.200	50,000	42	70,000.00	1.217
08/25/17	**PURCHASES**								
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000			
	CD	MUFG UNION	1.250	12/22/17	1.250	50,000			
	CP	BNP NY		09/19/17	1.160	50,000			
	CP	BNP NY		09/19/17	1.160	50,000			
	CP	TOKYO NY		09/19/17	1.210	50,000			
	CP	TOKYO NY		09/19/17	1.210	50,000			
	CP	BNP NY		10/02/17	1.170	50,000			
	CP	BNP NY		10/02/17	1.170	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	BNP NY		11/01/17	1.200	50,000			
	CP	TOYOTA		12/22/17	1.250	50,000			
	CP	TOYOTA		12/22/17	1.250	50,000			
	DN	FHLB		12/01/17	1.020	50,000			
	DN	FHLB		12/01/17	1.020	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	TR	BILL		08/16/18	1.203	50,000			
	YCD	SUMITOMO	1.200	09/22/17	1.200	50,000			
	YCD	SUMITOMO	1.200	09/22/17	1.200	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/25/17	**PURCHASES (Continued)**								
	YCD	BARCLAYS	1.240	09/27/17	1.240	50,000			
	YCD	BARCLAYS	1.240	09/27/17	1.240	50,000			
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000			
	YCD	SE BANKEN	1.150	10/02/17	1.150	50,000			
08/28/17	**REDEMPTIONS**								
	CP	MIZUHO NY		08/28/17	1.180	50,000	31	50,805.56	1.198
	CP	MIZUHO NY		08/28/17	1.180	50,000	31	50,805.56	1.198
	CP	PEPSICO		08/28/17	1.080	50,000	32	48,000.00	1.096
	CP	BNP NY		08/28/17	1.170	50,000	32	52,000.00	1.187
	CP	BNP NY		08/28/17	1.170	50,000	32	52,000.00	1.187
	DN	IBRD		08/28/17	0.880	50,000	126	154,000.00	0.895
	DN	IBRD		08/28/17	0.880	50,000	126	154,000.00	0.895
	DN	FHLMC		08/28/17	0.650	50,000	186	167,916.67	0.661
	DN	FHLMC		08/28/17	0.650	50,000	186	167,916.67	0.661
	YCD	BARCLAYS	1.180	08/28/17	1.180	50,000	60	98,333.33	1.196
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000	102	164,333.33	1.176
	YCD	MONTREAL	1.160	08/28/17	1.160	50,000	102	164,333.33	1.176
	YCD	DNB	1.110	08/28/17	1.110	50,000	124	191,166.67	1.125
	YCD	DNB	1.110	08/28/17	1.110	50,000	124	191,166.67	1.125
08/28/17	**PURCHASES**								
	CP	GE CO		09/27/17	1.110	50,000			
	CP	GE CO		09/27/17	1.110	50,000			
	CP	TOKYO NY		10/03/17	1.230	50,000			
	CP	TOKYO NY		10/03/17	1.230	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	DN	FHLMC		07/02/18	1.170	50,000			
	TR	NOTE	1.375	07/31/19	1.329	50,000			
	TR	NOTE	1.375	07/31/19	1.329	50,000			
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000			
	YCD	SUMITOMO	1.210	10/03/17	1.210	50,000			
	YCD	TORONTO	1.180	10/13/17	1.180	50,000			
	YCD	TORONTO	1.180	10/13/17	1.180	50,000			
	YCD	DNB	1.230	11/06/17	1.230	50,000			
	YCD	DNB	1.230	11/06/17	1.230	50,000			
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000			
	YCD	SVENSKA	1.270	12/01/17	1.270	50,000			
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000			
	YCD	RABOBANK	1.280	12/01/17	1.280	50,000			
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000			
	YCD	MONTREAL	1.300	12/01/17	1.300	50,000			

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/29/17	**REDEMPTIONS**								
	CP	RABO NY		08/29/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/29/17	1.180	50,000	8	13,111.11	1.197
	CP	RABO NY		08/29/17	1.180	50,000	11	18,027.78	1.197
	CP	RABO NY		08/29/17	1.180	50,000	11	18,027.78	1.197
	CP	TOKYO NY		08/29/17	1.190	50,000	11	18,180.56	1.207
	CP	TOKYO NY		08/29/17	1.190	50,000	11	18,180.56	1.207
	CP	RABO NY		08/29/17	1.180	50,000	12	19,666.67	1.197
	CP	RABO NY		08/29/17	1.180	50,000	12	19,666.67	1.197
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000	20	32,777.78	1.196
	YCD	SUMITOMO	1.180	08/29/17	1.180	50,000	20	32,777.78	1.196
08/29/17	**NO PURCHASES**								
08/30/17	**NO REDEMPTIONS**								
08/30/17	**PURCHASES**								
	CP	NISSAN		09/29/17	1.180	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	CP	TOKYO NY		10/10/17	1.230	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	DN	FHLB		01/02/18	1.060	50,000			
	YCD	DNB	1.190	10/13/17	1.190	50,000			
	YCD	DNB	1.190	10/13/17	1.190	50,000			
08/31/17	**REDEMPTIONS**								
	TR	NOTE	0.625	08/31/17	0.803	50,000	713	781,421.70	0.803
	TR	NOTE	0.625	08/31/17	0.803	50,000	713	781,421.70	0.803
	TR	NOTE	0.625	08/31/17	0.790	50,000	715	771,419.99	0.790
	TR	NOTE	0.625	08/31/17	0.790	50,000	715	771,419.99	0.790
	TR	NOTE	0.625	08/31/17	0.737	50,000	720	724,931.32	0.737
	TR	NOTE	0.625	08/31/17	0.737	50,000	720	724,931.32	0.737
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.733	50,000	722	722,742.10	0.732
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721
	TR	NOTE	0.625	08/31/17	0.722	50,000	731	720,703.12	0.721

INVESTMENT TRANSACTIONS

DATE	TYPE	a/ DESCRIPTION	CPN (%)	MATURITY DATE	TRANS YIELD (%)	PAR ($) (000)	DAYS HELD	AMOUNT EARNED ($)	EFFECTIVE YIELD (%)
08/31/17	PURCHASES								
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	BNP NY		09/11/17	1.140	50,000			
	CP	NISSAN		09/29/17	1.180	50,000			
	CP	SCOTIA NY		03/01/18	1.400	50,000			
	CP	SCOTIA NY		03/01/18	1.400	50,000			
	TR	BILL		03/01/18	1.086	50,000			
	TR	BILL		03/01/18	1.086	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.321	50,000			
	TR	NOTE	1.250	08/31/19	1.329	50,000			
	TR	NOTE	1.250	08/31/19	1.329	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	TOKYO-MIT	1.200	09/29/17	1.200	50,000			
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000			
	YCD	BARCLAYS	1.240	10/10/17	1.240	50,000			

FOOTNOTES

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

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

b/ Industry standard purchase yield calculation

c/ Repurchase Agreement

d/ Par amount of securities purchased, sold or redeemed

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

f/ Repurchase Agreement against Reverse Repurchase Agreement

g/ Outright purchase against Reverse Repurchase Agreement

h/ Security "SWAP" transactions

i/ Buy back agreement

RRP	Termination of Reverse Repurchase Agreement
RRS	Reverse Repurchase Agreement

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ALHAMBRA				
New Omni Bank, NA	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	03/17/17	0.960	2,000,000.00	09/15/17
Community 1st Bank	04/12/17	0.990	5,000,000.00	10/11/17
BREA				
Pacific Western Bank	03/15/17	0.920	40,000,000.00	09/13/17
Pacific Western Bank	04/07/17	0.930	10,000,000.00	10/06/17
Pacific Western Bank	05/18/17	1.040	50,000,000.00	11/16/17
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
BUENA PARK				
Uniti Bank	03/08/17	0.850	2,000,000.00	09/06/17
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
CERRITOS				
First Choice Bank	06/16/17	1.010	20,000,000.00	09/15/17
First Choice Bank	06/28/17	0.970	20,000,000.00	09/27/17
CHICO				
Golden Valley Bank	08/04/17	1.100	8,000,000.00	11/03/17
Tri Counties Bank	06/07/17	1.010	50,000,000.00	09/06/17
DIAMOND BAR				
Prospectors Federal Credit Union	03/09/17	0.880	4,000,000.00	09/07/17
DOWNEY				
Financial Partners Credit Union	04/05/17	0.940	10,000,000.00	10/04/17
EL CENTRO				
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	06/09/17	1.000	5,000,000.00	09/08/17
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
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	06/07/17	1.010	20,000,000.00	09/06/17
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
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)				
California United Bank	07/07/17	1.050	10,000,000.00	09/28/17
Commonwealth Business Bank	03/10/17	0.880	8,500,000.00	09/08/17
Commonwealth Business Bank	03/17/17	0.930	10,000,000.00	09/15/17
Commonwealth Business Bank	04/07/17	0.930	15,000,000.00	10/06/17
Commonwealth Business Bank	04/28/17	0.980	15,000,000.00	10/27/17
Commonwealth Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
Commonwealth Business Bank	08/18/17	1.140	18,000,000.00	02/16/18
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	03/17/17	0.930	10,000,000.00	09/15/17
Preferred Bank	03/16/17	0.940	15,000,000.00	09/14/17
Preferred Bank	03/24/17	0.900	30,000,000.00	09/22/17
Premier Business Bank	03/29/17	0.920	10,000,000.00	09/27/17
Premier Business Bank	06/28/17	1.100	10,000,000.00	12/13/17
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	03/09/17	0.880	1,000,000.00	09/07/17
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	03/09/17	0.860	6,000,000.00	09/07/17
Metropolitan Bank	04/13/17	0.950	3,000,000.00	10/12/17
Metropolitan Bank	08/24/17	1.160	1,000,000.00	02/22/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
ORANGE				
Grandpoint Bank	06/28/17	0.990	25,000,000.00	09/27/17
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	07/27/17	1.170	25,000,000.00	01/25/18
PALOS VERDES ESTATES				
Malaga Bank, FSB	06/14/17	1.010	20,000,000.00	09/13/17
Malaga Bank, FSB	07/06/17	1.030	5,000,000.00	10/05/17
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	03/08/17	0.870	30,000,000.00	09/06/17
Community Bank	04/07/17	0.950	25,000,000.00	10/06/17
Community Bank	05/03/17	1.010	30,000,000.00	11/01/17
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
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	06/02/17	0.980	20,000,000.00	09/01/17
EverTrust Bank	06/21/17	1.020	30,000,000.00	09/20/17
EverTrust Bank	08/16/17	1.030	10,000,000.00	11/15/17
Wescom Central Credit Union	06/15/17	1.050	50,000,000.00	09/14/17
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
PORTERVILLE				
Bank of the Sierra	06/01/17	0.960	20,000,000.00	09/01/17
Bank of the Sierra	06/08/17	1.010	20,000,000.00	09/07/17
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
RANCHO CORDOVA				
American River Bank	05/18/17	1.060	6,500,000.00	11/16/17
American River Bank	06/08/17	1.110	7,500,000.00	12/07/17

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
RANCHO CORDOVA (Continued)				
American River Bank	06/15/17	1.150	2,500,000.00	12/14/17
American River Bank	07/05/17	1.160	4,500,000.00	01/04/18
American River Bank	07/19/17	1.130	2,500,000.00	01/17/18
American River Bank	08/03/17	1.170	2,500,000.00	02/01/18
American River Bank	08/16/17	1.150	3,000,000.00	02/14/18
REDDING				
Cornerstone Community Bank	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	03/10/17	0.880	20,000,000.00	09/08/17
Provident Credit Union	03/15/17	0.920	20,000,000.00	09/13/17
Provident Credit Union	04/13/17	0.950	20,000,000.00	10/12/17
Provident Credit Union	05/17/17	1.030	20,000,000.00	11/15/17
Provident Credit Union	06/01/17	1.080	20,000,000.00	11/30/17
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	06/08/17	1.020	20,000,000.00	09/07/17
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
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	03/15/17	0.940	100,000,000.00	09/13/17
Umpqua Bank	05/11/17	1.060	50,000,000.00	11/09/17
Umpqua Bank	06/22/17	1.170	20,000,000.00	12/14/17
SACRAMENTO				
Merchants National Bank of Sacramento	05/31/17	1.100	4,000,000.00	11/29/17
Merchants National Bank of Sacramento	07/05/17	1.160	2,000,000.00	01/04/18
Merchants National Bank of Sacramento	08/02/17	1.160	4,000,000.00	01/31/18

TIME DEPOSITS

FINANCIAL INSTITUTION	DEPOSIT DATE	YIELD (%)	PAR AMOUNT ($)	MATURITY DATE
SACRAMENTO (Continued)				
River City Bank	05/11/17	1.060	20,000,000.00	11/09/17
River City Bank	05/19/17	1.030	35,000,000.00	11/17/17
River City Bank	06/02/17	1.100	15,000,000.00	12/01/17
River City Bank	06/14/17	1.140	25,000,000.00	12/13/17
River City Bank	07/21/17	1.140	15,000,000.00	01/19/18
Schools Financial Credit Union	08/30/17	1.030	30,000,000.00	11/29/17
SAN DIEGO				
Bofl Federal Bank	06/15/17	0.990	25,000,000.00	09/14/17
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	05/18/17	0.910	50,000,000.00	09/07/17
San Diego County Credit Union	06/15/17	0.990	50,000,000.00	09/14/17
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
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	06/16/17	1.040	3,000,000.00	09/15/17
Trans Pacific National Bank	07/21/17	1.150	2,000,000.00	01/19/18
SAN JOSE				
Heritage Bank of Commerce	06/16/17	1.030	15,000,000.00	09/15/17
Heritage Bank of Commerce	07/20/17	1.090	50,000,000.00	10/19/17
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	03/10/17	0.910	4,000,000.00	09/08/17
Tri-Valley Bank	03/24/17	0.900	3,000,000.00	09/08/17
Tri-Valley Bank	08/17/17	1.060	6,000,000.00	11/16/17
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	06/02/17	1.000	12,000,000.00	09/01/17
Summit State Bank	06/16/17	1.030	7,000,000.00	09/15/17
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	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	03/16/17	0.940	5,000,000.00	09/14/17
Community Business Bank	04/26/17	0.960	3,000,000.00	10/25/17
Community Business Bank	05/11/17	1.040	5,000,000.00	11/09/17
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
TOTAL TIME DEPOSITS AUGUST 2017			**5,646,740,000.00**	

BANK DEMAND DEPOSITS
AUGUST 2017
($ in thousands)

DAILY BALANCES

DAY OF MONTH	BANK BALANCES	WARRANTS OUTSTANDING
1	$ 400,401	$ 2,791,260
2	455,934	3,282,983
3	503,936	3,501,921
4	542,646	3,656,971
5	542,646	3,656,971
6	542,646	3,656,971
7	387,292	2,944,946
8	563,210	2,503,353
9	484,521	3,067,493
10	366,489	2,654,259
11	467,351	3,463,537
12	467,351	3,463,537
13	467,351	3,463,537
14	324,569	2,691,780
15	490,173	2,601,285
16	558,099	2,911,664
17	393,427	2,464,082
18	419,013	2,682,516
19	419,013	2,682,516
20	419,013	2,682,516
21	458,540	2,218,968
22	401,012	2,065,230
23	466,423	1,967,957
24	494,720	1,895,045
25	472,549	1,926,742
26	472,549	1,926,742
27	472,549	1,926,742
28	447,909	1,952,430
29	449,307	1,836,146
30	410,114	2,049,220
31	380,567	2,401,011

AVERAGE DOLLAR DAYS $456,172 a/

a/ The prescribed bank balance for August was $489,900. This consisted of $476,600 in compensating balances for services, balances for uncollected funds of $14,700 and a deduction of $1,400 for August 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 August 16, 2017, has determined and designated the amount of money available for deposit and investment as of August 9, 2017, under said sections. In accordance with sections 16480.1 and 16480.2 of the Government Code, it is the intent that the money available for deposit or investment be deposited in bank accounts and savings and loan associations or invested in securities in such a manner so as to realize the maximum return consistent with safe and prudent treasury management, and the Board does hereby designate the amount of money available for deposit in bank accounts, savings and loan associations, and for investment in securities and the type of such deposits and investments as follows:

1. In accordance with Treasurer's Office policy, for deposit in demand bank accounts as Compensating Balance for Services: $ 476,600,000

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)	8/14/2017	8/18/2017	$ 224,600,000	$ (5,405,100,000)	$ 5,629,700,000	$ 224,600,000
(2)	8/21/2017	8/25/2017	$ 2,837,100,000	$ (2,568,000,000)	$ 5,629,700,000	$ 3,061,700,000
(3)	8/28/2017	9/1/2017	$ (2,544,100,000)	$ (5,112,100,000)	$ 5,629,700,000	$ 517,600,000
(4)	9/4/2017	9/8/2017	$ 142,300,000	$ (4,969,800,000)	$ 5,629,700,000	$ 659,900,000
(5)	9/11/2017	9/15/2017	$ 1,932,000,000	$ (3,037,800,000)	$ 5,629,700,000	$ 2,591,900,000
(6)	9/18/2017	9/22/2017	$ 627,700,000	$ (2,410,100,000)	$ 5,629,700,000	$ 3,219,600,000
(7)	9/25/2017	9/29/2017	$ (1,121,000,000)	$ (3,531,100,000)	$ 5,629,700,000	$ 2,098,600,000
(8)	10/2/2017	10/6/2017	$ (6,020,600,000)	$ (9,551,700,000)	$ 5,629,700,000	$ (3,922,000,000)
(9)	10/9/2017	10/13/2017	$ (906,000,000)	$ (10,457,700,000)	$ 5,629,700,000	$ (4,828,000,000)
(10)	10/16/2017	10/20/2017	$ (1,919,200,000)	$ (12,376,900,000)	$ 5,629,700,000	$ (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 $ 476,600,000.

POOLED MONEY INVESTMENT BOARD:

Signatures on file at STO
Chairperson

Member

Member

Dated: August 16, 2017
* Government Code

Los Angeles County Treasurer
Pending Transactions Detail Report
As of 9/30/17
Attachment XVIII

Settle Date	Trade Date	Counter Party	Instrument ID	Description	Rate	Maturity Date	Price	Par	Principal	Purchased Interest
NTRD - PSI NON-TRADING										
10/06/17	09/18/17	MS	105672	FHLB 4.50 (CALLABLE)	4.5000	10/06/22	000000	$25,000,000.00	$25,000,000.00	$0.00
10/12/17	09/19/17	FTNFCM	105677	FHLB 4.50 (CALLABLE)	4.5000	10/12/22	000000	$25,000,000.00	$25,000,000.00	$0.00
10/11/17	09/21/17	LOOP	105697	FHLMC 4.75 (CALLABLE)	4.7500	10/11/22	000000	$25,000,000.00	$25,000,000.00	$0.00
							PSI Non-Trading Total	**$75,000,000.00**	**$75,000,000.00**	**$0.00**
							Totals	**$75,000,000.00**	**$75,000,000.00**	**$0.00**