

**Office of the Treasurer & Tax Collector
City and County of San Francisco**



José Cisneros, Treasurer

Tajel Shah, Chief Assistant Treasurer
Robert L. Shaw, CFA, Chief Investment Officer

Investment Report for the month of October 2017

November 15, 2017

**The Honorable Edwin M. Lee
Mayor of San Francisco
City Hall, Room 200
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638**

**The Honorable Board of Supervisors
City and County of San Francisco
City Hall, Room 244
1 Dr. Carlton B. Goodlett Place
San Francisco, CA 94102-4638**

Ladies and Gentlemen,

In accordance with the provisions of California State Government Code, Section 53646, we forward this report detailing the City's pooled fund portfolio as of October 31, 2017. These investments provide sufficient liquidity to meet expenditure requirements for the next six months and are in compliance with our statement of investment policy and California Code.

This correspondence and its attachments show the investment activity for the month of October 2017 for the portfolios under the Treasurer's management. All pricing and valuation data is obtained from Interactive Data Corporation.

CCSF Pooled Fund Investment Earnings Statistics *

<i>(in \$ million)</i>	Current Month		Prior Month	
	<u>Fiscal YTD</u>	<u>October 2017</u>	<u>Fiscal YTD</u>	<u>September 2017</u>
Average Daily Balance	\$ 8,143	\$ 7,992	\$ 8,194	\$ 8,101
Net Earnings	38.04	9.51	28.52	9.51
Earned Income Yield	1.39%	1.40%	1.38%	1.43%

CCSF Pooled Fund Statistics *

<i>(in \$ million)</i>	% of Portfolio	Book Value	Market Value	Wtd. Avg. Coupon	Wtd. Avg. YTM	WAM
Investment Type						
U.S. Treasuries	5.66%	\$ 472.8	\$ 471.5	1.24%	1.43%	826
Federal Agencies	52.74%	4,406.7	4,395.7	1.31%	1.40%	679
State & Local Government						
Agency Obligations	3.44%	289.2	287.0	1.42%	1.35%	388
Public Time Deposits	0.01%	1.0	1.0	1.33%	1.33%	153
Negotiable CDs	18.40%	1,532.8	1,533.2	1.49%	1.49%	217
Commercial Paper	9.93%	825.4	827.4	0.00%	1.34%	84
Medium Term Notes	0.74%	61.5	61.5	1.54%	1.48%	373
Money Market Funds	5.07%	422.3	422.3	0.94%	0.94%	1
Supranationals	4.02%	335.3	334.8	1.06%	1.51%	535
Totals	100.0%	\$ 8,347.0	\$ 8,334.3	1.20%	1.39%	491

In the remainder of this report, we provide additional information and analytics at the security-level and portfolio-level, as recommended by the California Debt and Investment Advisory Commission.

Very truly yours,

**José Cisneros
Treasurer**

cc: Treasury Oversight Committee: Aimee Brown, Ron Gerhard, Reeta Madhavan, Charles Perl
Ben Rosenfield, Controller, Office of the Controller
Tonia Lediju, Internal Audit, Office of the Controller
Mayor's Office of Public Policy and Finance
San Francisco County Transportation Authority
San Francisco Public Library
San Francisco Health Service System

Portfolio Summary

Pooled Fund

As of October 31, 2017

<i>(in \$ million)</i>							
Security Type	Par Value	Book Value	Market Value	Market/Book Price	Current % Allocation	Max. Policy Allocation	Compliant?
U.S. Treasuries	\$ 475.0	\$ 472.8	\$ 471.5	99.72	5.66%	100%	Yes
Federal Agencies	4,407.4	4,406.7	4,395.7	99.75	52.74%	100%	Yes
State & Local Government							
Agency Obligations	287.1	289.2	287.0	99.24	3.44%	20%	Yes
Public Time Deposits	1.0	1.0	1.0	100.00	0.01%	100%	Yes
Negotiable CDs	1,532.8	1,532.8	1,533.2	100.02	18.40%	30%	Yes
Bankers Acceptances	-	-	-	-	0.00%	40%	Yes
Commercial Paper	830.0	825.4	827.4	100.24	9.93%	25%	Yes
Medium Term Notes	61.5	61.5	61.5	100.01	0.74%	25%	Yes
Repurchase Agreements	-	-	-	-	0.00%	10%	Yes
Reverse Repurchase/ Securities Lending Agreements	-	-	-	-	0.00%	\$75mm	Yes
Money Market Funds - Government	422.3	422.3	422.3	100.00	5.07%	20%	Yes
LAIF	-	-	-	-	0.00%	\$50mm	Yes
Supranationals	335.9	335.3	334.8	99.84	4.02%	30%	Yes
TOTAL	\$ 8,353.0	\$ 8,347.0	\$ 8,334.3	99.85	100.00%	-	Yes

The City and County of San Francisco uses the following methodology to determine compliance: Compliance is pre-trade and calculated on both a par and market value basis, using the result with the lowest percentage of the overall portfolio value. Cash balances are included in the City's compliance calculations.

Please note the information in this report does not include cash balances. Due to fluctuations in the market value of the securities held in the Pooled Fund and changes in the City's cash position, the allocation limits may be exceeded on a post-trade compliance basis. In these instances, no compliance violation has occurred, as the policy limits were not exceeded prior to trade execution.

The full Investment Policy can be found at <http://www.sftreasurer.org/>, in the Reports & Plans section of the About menu.

Totals may not add due to rounding.

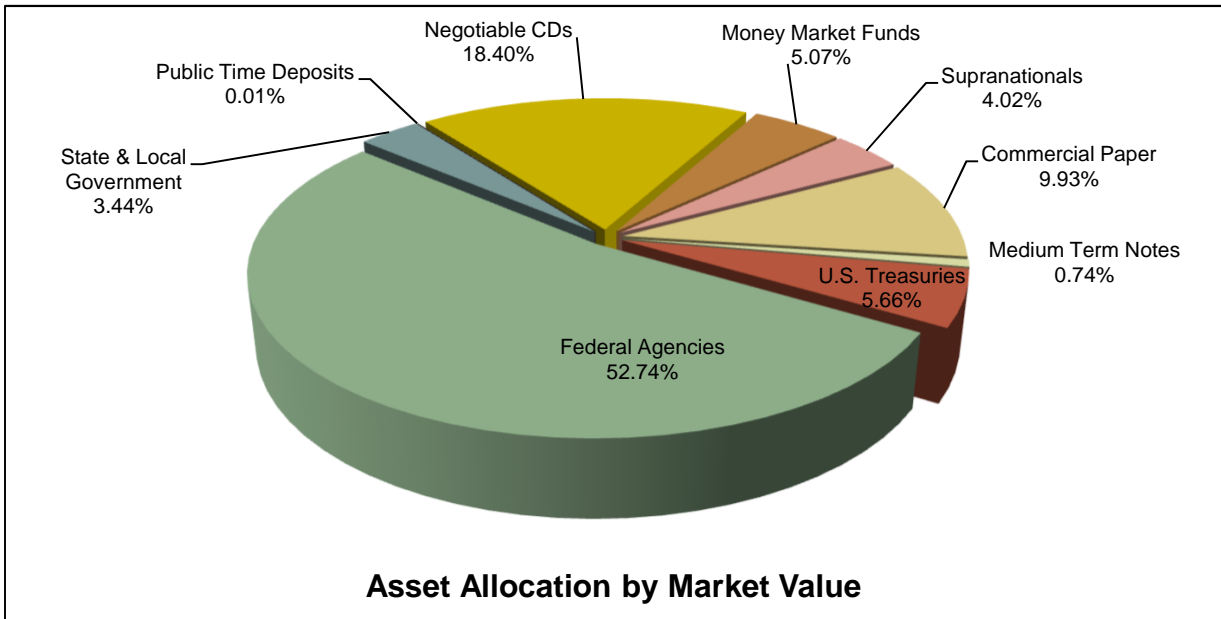
City and County of San Francisco

Pooled Fund Portfolio Statistics

For the month ended October 31, 2017

Average Daily Balance	\$7,991,595,604
Net Earnings	\$9,514,302
Earned Income Yield	1.40%
Weighted Average Maturity	491 days

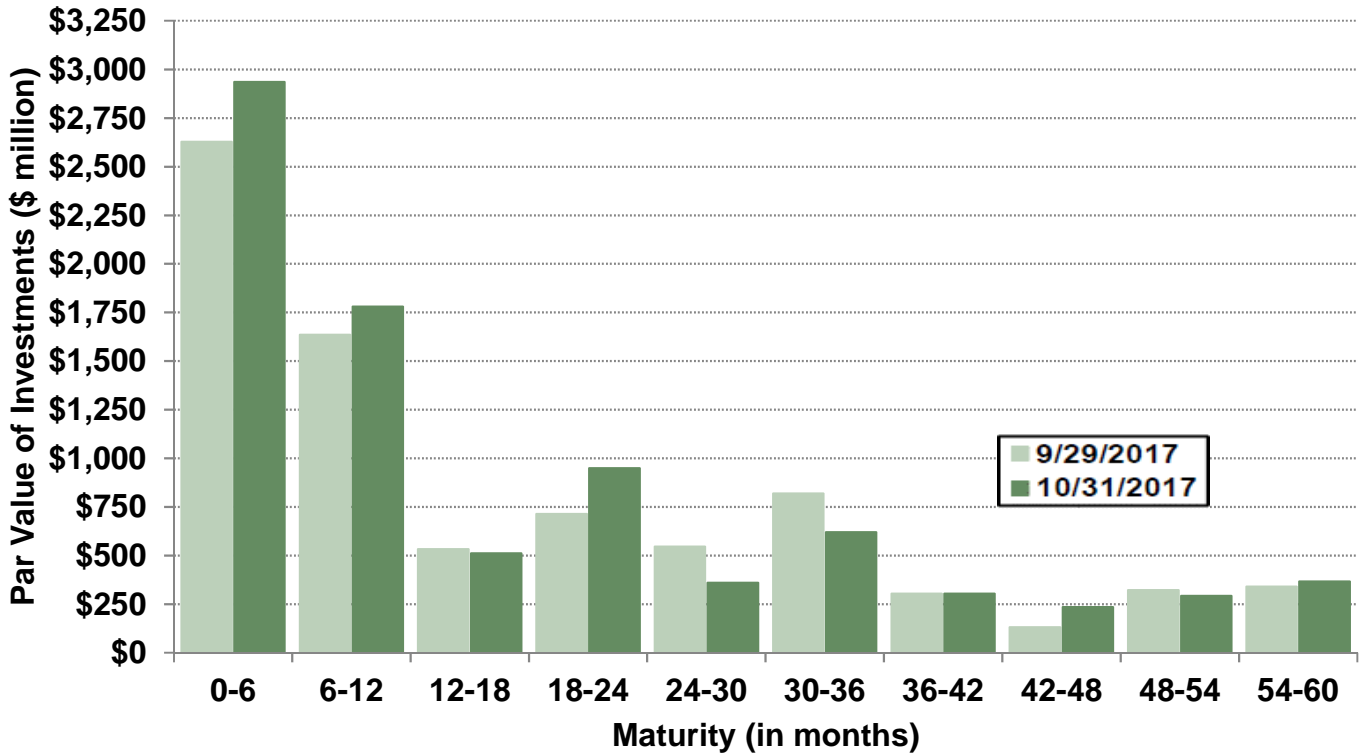
Investment Type	(\$ million)	Par Value	Book Value	Market Value
U.S. Treasuries	\$ 475.0	\$ 472.8	\$ 471.5	
Federal Agencies	4,407.4	4,406.7	4,395.7	
State & Local Government				
Agency Obligations	287.1	289.2	287.0	
Public Time Deposits	1.0	1.0	1.0	
Negotiable CDs	1,532.8	1,532.8	1,533.2	
Commercial Paper	830.0	825.4	827.4	
Medium Term Notes	61.5	61.5	61.5	
Money Market Funds	422.3	422.3	422.3	
Supranationals	335.9	335.3	334.8	
Total	\$ 8,353.0	\$ 8,347.0	\$ 8,334.3	



Portfolio Analysis

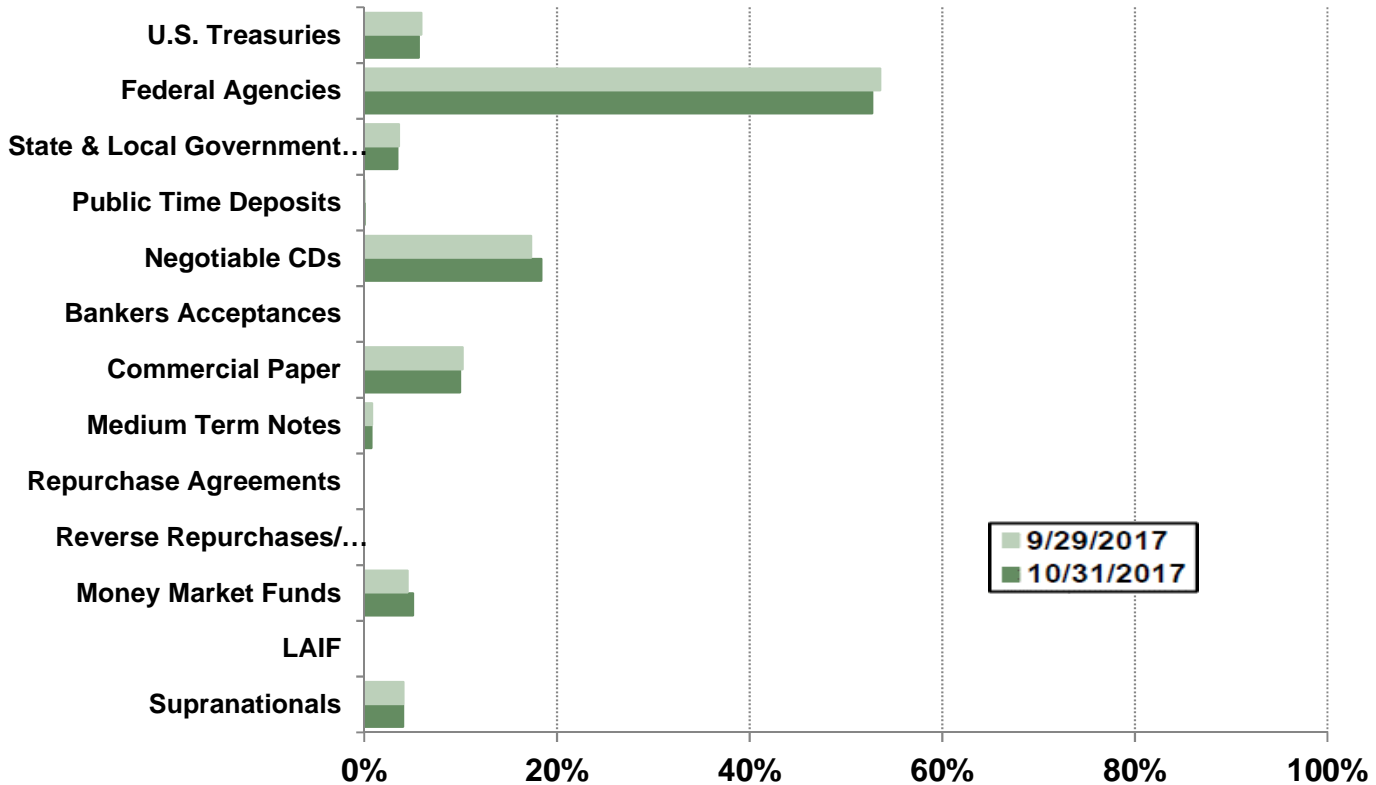
Pooled Fund

Par Value of Investments by Maturity

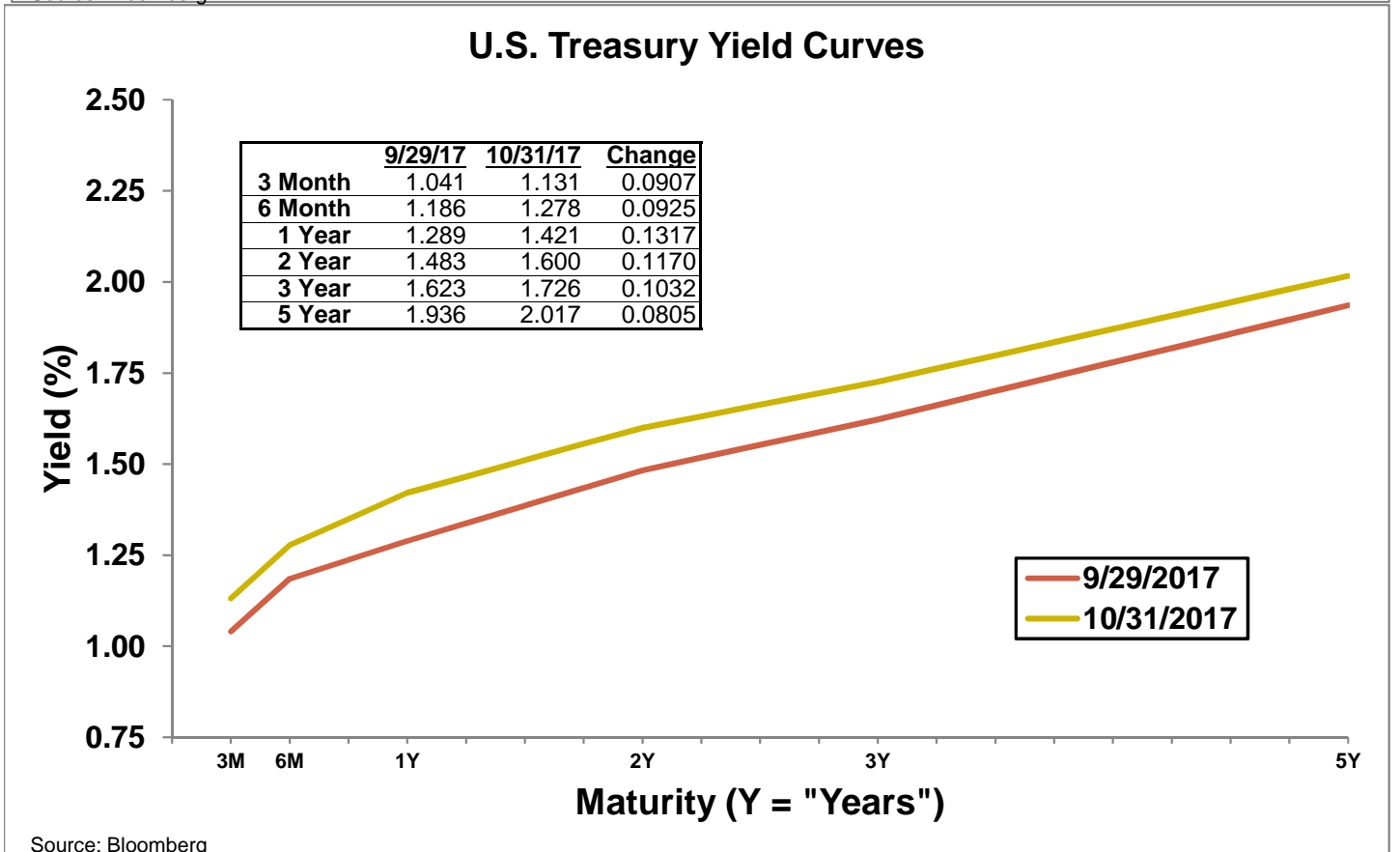
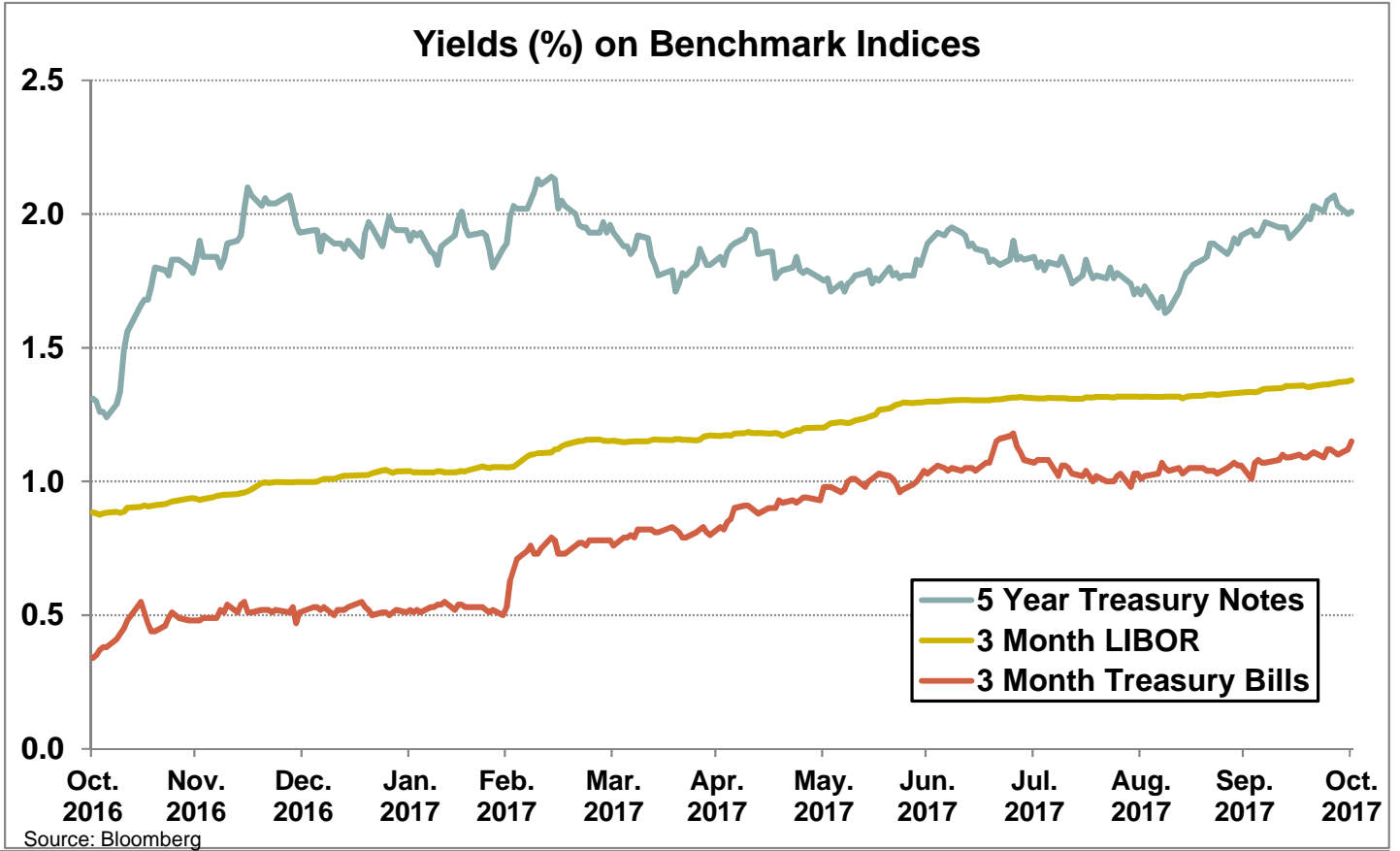


Callable bonds shown at maturity date.

Asset Allocation by Market Value



Yield Curves



Investment Inventory

Pooled Fund

As of October 31, 2017

Type of Investment	CUSIP	Issuer Name	Maturity		Coupon	Par Value	Book Value	Amortized	
			Settle Date	Date				Book Value	Market Value
U.S. Treasuries	912828M72	US TSY NT	12/17/15	11/30/17	0.88	\$ 50,000,000	\$ 49,882,813	\$ 49,995,240	\$ 49,990,000
U.S. Treasuries	912828M72	US TSY NT	12/17/15	11/30/17	0.88	50,000,000	49,878,906	49,995,082	49,990,000
U.S. Treasuries	912796LX5	TREASURY BILL	4/27/17	4/26/18	0.00	25,000,000	24,732,056	24,732,056	24,849,500
U.S. Treasuries	912828XF2	US TREASURY	6/14/17	6/15/18	1.13	50,000,000	49,931,641	49,957,789	49,929,500
U.S. Treasuries	912828XS4	US TREASURY	6/20/17	5/31/19	1.25	50,000,000	49,930,637	49,916,021	49,771,500
U.S. Treasuries	912828XU9	US TREASURY	6/20/17	6/15/20	1.50	50,000,000	49,992,668	49,984,581	49,754,000
U.S. Treasuries	912828S27	US TREASURY	8/15/17	6/30/21	1.13	25,000,000	24,554,688	24,546,016	24,362,250
U.S. Treasuries	912828T67	US TSY NT	11/10/16	10/31/21	1.25	50,000,000	49,574,219	49,657,687	48,760,000
U.S. Treasuries	912828U65	US TSY NT	12/13/16	11/30/21	1.75	100,000,000	99,312,500	99,434,983	99,379,000
U.S. Treasuries	912828XW5	US TREASURY	8/15/17	6/30/22	1.75	25,000,000	25,032,227	24,978,523	24,735,250
Subtotals					1.24	\$ 475,000,000	\$ 472,822,353	\$ 473,197,979	\$ 471,521,000
Federal Agencies	313385NS1	FED HOME LN DISCOUNT NT	10/30/17	11/1/17	0.00	\$ 27,500,000	\$ 27,498,549	\$ 27,500,000	\$ 27,500,000
Federal Agencies	313589NS8	FANNIE DISCOUNT NOTE	10/31/17	11/1/17	0.00	37,825,000	37,824,002	37,825,000	37,825,000
Federal Agencies	313589NS8	FANNIE DISCOUNT NOTE	10/31/17	11/1/17	0.00	100,000,000	99,997,361	100,000,000	100,000,000
Federal Agencies	313385NZ5	FED HOME LN DISCOUNT NT	10/27/17	11/8/17	0.00	50,000,000	49,983,167	49,990,181	49,990,000
Federal Agencies	313385PA8	FED HOME LN DISCOUNT NT	10/26/17	11/9/17	0.00	40,000,000	39,984,367	39,991,067	39,991,200
Federal Agencies	3133EEBR0	FEDERAL FARM CREDIT BANK	11/18/14	11/13/17	1.27	25,000,000	24,988,794	24,999,877	25,001,750
Federal Agencies	3133EEJ76	FEDERAL FARM CREDIT BANK	8/20/15	11/13/17	1.26	25,000,000	24,991,500	24,999,875	25,001,500
Federal Agencies	3134G44F2	FREDDIE MAC	5/21/13	11/21/17	0.80	50,000,000	50,000,000	50,000,000	49,991,500
Federal Agencies	3130A3HF4	FEDERAL HOME LOAN BANK	12/22/14	12/8/17	1.13	25,000,000	24,955,500	24,998,478	25,000,250
Federal Agencies	313385QF6	FED HOME LN DISCOUNT NT	4/7/17	12/8/17	0.00	50,000,000	49,659,722	49,659,722	49,946,500
Federal Agencies	3137EADX4	FREDDIE MAC	12/11/15	12/15/17	1.00	25,000,000	24,969,000	24,998,144	24,995,000
Federal Agencies	3133EEFE5	FEDERAL FARM CREDIT BANK	12/19/14	12/18/17	1.13	50,000,000	49,914,500	49,996,330	49,998,000
Federal Agencies	3133EEMH0	FEDERAL FARM CREDIT BANK	5/27/15	2/2/18	1.29	4,000,000	3,999,480	3,999,951	4,002,800
Federal Agencies	3133EEMH0	FEDERAL FARM CREDIT BANK	2/2/15	2/2/18	1.29	35,000,000	34,978,893	34,998,209	35,024,500
Federal Agencies	3133EEAN0	FEDERAL FARM CREDIT BANK	11/5/14	2/5/18	1.28	25,000,000	24,991,750	24,999,333	25,014,750
Federal Agencies	3133EEAN0	FEDERAL FARM CREDIT BANK	11/5/14	2/5/18	1.28	50,000,000	49,983,560	49,998,671	50,029,500
Federal Agencies	3133EFNK9	FEDERAL FARM CREDIT BANK	11/9/15	2/9/18	1.32	25,000,000	24,994,315	24,999,309	25,015,750
Federal Agencies	3132X0JL6	FARMER MAC	9/1/16	3/1/18	0.88	50,000,000	50,000,000	50,000,000	49,949,000
Federal Agencies	313313TY4	FED FARM CRD DISCOUNT NT	4/18/17	3/7/18	0.00	25,000,000	24,759,993	24,759,993	24,900,250
Federal Agencies	313313TY4	FED FARM CRD DISCOUNT NT	4/18/17	3/7/18	0.00	25,000,000	24,759,993	24,759,993	24,900,250
Federal Agencies	3133EEN71	FEDERAL FARM CREDIT BANK	5/22/15	3/22/18	1.27	50,000,000	49,992,500	49,998,978	50,041,500
Federal Agencies	3133EFWG8	FEDERAL FARM CREDIT BANK	1/26/16	3/26/18	1.40	25,000,000	24,997,200	24,999,486	25,031,250
Federal Agencies	3137EAEA3	FREDDIE MAC	2/8/17	4/9/18	0.75	25,000,000	24,944,750	24,979,330	24,941,750
Federal Agencies	3133EEZC7	FEDERAL FARM CREDIT BANK	4/16/15	4/16/18	1.29	50,000,000	49,992,422	49,998,852	50,046,000
Federal Agencies	3132X0SB8	FARMER MAC	8/10/17	4/19/18	1.25	10,000,000	9,998,000	9,998,659	9,991,900
Federal Agencies	3132X0SB8	FARMER MAC	4/19/17	4/19/18	1.25	50,000,000	50,000,000	50,000,000	49,959,500
Federal Agencies	31331KJB7	FEDERAL FARM CREDIT BANK	2/2/16	4/25/18	3.00	14,230,000	14,876,184	14,369,093	14,356,789
Federal Agencies	3135G0WJ8	FANNIE MAE	5/23/13	5/21/18	0.88	25,000,000	24,786,500	24,976,473	24,937,750
Federal Agencies	3130A8VL4	FEDERAL HOME LOAN BANK	8/24/16	5/24/18	1.00	10,000,000	10,000,000	10,000,000	9,976,600
Federal Agencies	3130A8VL4	FEDERAL HOME LOAN BANK	8/24/16	5/24/18	1.00	25,000,000	25,000,000	25,000,000	24,941,500
Federal Agencies	3134G9HC4	FREDDIE MAC	5/25/16	5/25/18	1.00	10,000,000	9,995,000	9,998,596	9,980,700
Federal Agencies	313385XL5	FED HOME LN DISCOUNT NT	5/30/17	5/30/18	0.00	50,000,000	49,376,458	49,376,458	49,629,500
Federal Agencies	3133EFCT2	FEDERAL FARM CREDIT BANK	9/8/15	6/8/18	1.29	25,000,000	25,000,000	25,000,000	25,026,500
Federal Agencies	3133EFCT2	FEDERAL FARM CREDIT BANK	9/8/15	6/8/18	1.29	50,000,000	50,000,000	50,000,000	50,053,000

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
Federal Agencies	3133EEW48	FEDERAL FARM CREDIT BANK	6/11/15	6/11/18	1.28	50,000,000	49,996,000	49,999,190	50,052,000
Federal Agencies	3133EFSH1	FEDERAL FARM CREDIT BANK	12/18/15	6/14/18	1.17	25,000,000	24,952,250	24,988,181	24,970,250
Federal Agencies	3133EGGC3	FEDERAL FARM CREDIT BANK	6/20/16	6/20/18	1.36	25,000,000	25,000,000	25,000,000	25,041,250
Federal Agencies	3134G9UY1	FREDDIE MAC	6/29/16	6/29/18	1.00	25,000,000	25,000,000	25,000,000	24,930,250
Federal Agencies	3134G9UY1	FREDDIE MAC	6/29/16	6/29/18	1.00	25,000,000	25,000,000	25,000,000	24,930,250
Federal Agencies	3133EGBQ7	FEDERAL FARM CREDIT BANK	5/19/16	7/19/18	1.37	25,000,000	25,000,000	25,000,000	25,049,500
Federal Agencies	3133EGBQ7	FEDERAL FARM CREDIT BANK	5/19/16	7/19/18	1.37	25,000,000	25,000,000	25,000,000	25,049,500
Federal Agencies	3130A8U50	FEDERAL HOME LOAN BANK	7/29/16	7/25/18	0.83	22,250,000	22,223,211	22,240,185	22,156,773
Federal Agencies	3134G9Q67	FREDDIE MAC	7/27/16	7/27/18	1.05	25,000,000	25,000,000	25,000,000	24,923,750
Federal Agencies	3134G9Q67	FREDDIE MAC	7/27/16	7/27/18	1.05	25,000,000	24,993,750	24,997,705	24,923,750
Federal Agencies	3133EGFQ3	FEDERAL FARM CREDIT BANK	9/21/16	9/14/18	0.88	25,000,000	24,981,000	24,991,669	24,870,750
Federal Agencies	3130A9C90	FEDERAL HOME LOAN BANK	9/28/16	9/28/18	1.05	25,000,000	25,000,000	25,000,000	24,898,500
Federal Agencies	3133EGFK6	FEDERAL FARM CREDIT BANK	6/17/16	10/17/18	1.37	25,000,000	25,000,000	25,000,000	25,057,250
Federal Agencies	3133EGFK6	FEDERAL FARM CREDIT BANK	6/17/16	10/17/18	1.37	25,000,000	25,000,000	25,000,000	25,057,250
Federal Agencies	313376BR5	FEDERAL HOME LOAN BANK	12/20/16	12/14/18	1.75	15,000,000	15,127,350	15,071,766	15,037,800
Federal Agencies	313376BR5	FEDERAL HOME LOAN BANK	8/23/17	12/14/18	1.75	25,000,000	25,220,104	25,116,297	25,063,000
Federal Agencies	3133EGDM4	FEDERAL FARM CREDIT BANK	6/2/16	1/2/19	1.40	25,000,000	25,000,000	25,000,000	25,072,500
Federal Agencies	3133EG2V6	FEDERAL FARM CREDIT BANK	1/3/17	1/3/19	1.28	25,000,000	25,000,000	25,000,000	25,040,750
Federal Agencies	3134GAH23	FREDDIE MAC	1/17/17	1/17/19	1.25	25,000,000	25,000,000	25,000,000	24,989,750
Federal Agencies	3130A8VZ3	FEDERAL HOME LOAN BANK	7/28/16	1/25/19	1.05	25,000,000	25,000,000	25,000,000	24,817,500
Federal Agencies	3132X0EK3	FARMER MAC	1/25/16	1/25/19	1.47	25,000,000	25,000,000	25,000,000	25,047,500
Federal Agencies	3134GAS39	FREDDIE MAC	2/1/17	2/1/19	1.25	25,000,000	25,000,000	25,000,000	24,990,750
Federal Agencies	3133EGBU8	FEDERAL FARM CREDIT BANK	5/25/16	2/25/19	1.41	50,000,000	50,000,000	50,000,000	50,169,500
Federal Agencies	3132X0ED9	FARMER MAC	1/19/16	3/19/19	1.39	40,000,000	40,000,000	40,000,000	40,153,600
Federal Agencies	3134GBFR8	FREDDIE MAC	4/5/17	4/5/19	1.40	25,000,000	25,000,000	25,000,000	24,885,000
Federal Agencies	3136G3QP3	FANNIE MAE	5/24/16	5/24/19	1.25	10,000,000	10,000,000	10,000,000	9,937,700
Federal Agencies	3130ABF92	FEDERAL HOME LOAN BANK	5/12/17	5/28/19	1.38	30,000,000	29,943,300	29,956,449	29,904,600
Federal Agencies	3133EHLG6	FEDERAL FARM CREDIT BANK	5/30/17	5/30/19	1.32	27,000,000	26,983,800	26,987,240	26,871,750
Federal Agencies	3133EHMR1	FEDERAL FARM CREDIT BANK	6/12/17	6/12/19	1.38	50,000,000	50,000,000	50,000,000	49,795,500
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	6/9/17	6/14/19	1.63	25,000,000	25,105,750	25,084,888	25,011,000
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	8/23/17	6/14/19	1.63	25,000,000	25,186,615	25,097,216	25,011,000
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	8/9/17	6/14/19	1.63	35,750,000	35,964,594	35,860,157	35,765,730
Federal Agencies	3134G9QW0	FREDDIE MAC	6/14/16	6/14/19	1.28	50,000,000	50,000,000	50,000,000	49,660,500
Federal Agencies	3130AC7C2	FEDERAL HOME LOAN BANK	8/23/17	7/11/19	1.40	15,000,000	15,009,483	15,004,850	14,937,900
Federal Agencies	3134G9YR2	FREDDIE MAC	7/12/16	7/12/19	1.25	50,000,000	50,000,000	50,000,000	49,804,500
Federal Agencies	3133EGED3	FEDERAL FARM CREDIT BANK	6/9/16	8/9/19	1.42	25,000,000	25,000,000	25,000,000	25,118,250
Federal Agencies	3133EGED3	FEDERAL FARM CREDIT BANK	6/9/16	8/9/19	1.42	25,000,000	25,000,000	25,000,000	25,118,250
Federal Agencies	3134G94F1	FREDDIE MAC	8/15/16	8/15/19	1.13	25,000,000	25,000,000	25,000,000	24,776,750
Federal Agencies	3133EGX67	FEDERAL FARM CREDIT BANK	12/20/16	8/20/19	1.36	50,000,000	50,000,000	50,000,000	50,180,500
Federal Agencies	3135G0P23	FANNIE MAE	8/30/16	8/23/19	1.25	20,000,000	20,000,000	20,000,000	19,821,000
Federal Agencies	3136G3X59	FANNIE MAE	8/23/16	8/23/19	1.10	25,000,000	25,000,000	25,000,000	24,755,000
Federal Agencies	3134G9GS0	FREDDIE MAC	5/26/16	8/26/19	1.25	25,000,000	25,000,000	25,000,000	24,796,250
Federal Agencies	3134GAHR8	FREDDIE MAC	9/23/16	9/23/19	1.25	25,000,000	25,000,000	25,000,000	24,936,000
Federal Agencies	3135G0Q30	FANNIE MAE	10/21/16	9/27/19	1.18	50,000,000	50,000,000	50,000,000	49,538,500
Federal Agencies	3132X0KH3	FARMER MAC	10/6/16	10/1/19	1.35	50,000,000	50,000,000	50,000,000	50,166,000
Federal Agencies	3134G8TG4	FREDDIE MAC	4/11/16	10/11/19	1.50	15,000,000	15,000,000	15,000,000	14,937,000
Federal Agencies	3130ACM92	FEDERAL HOME LOAN BANK	10/13/17	10/21/19	1.50	21,500,000	21,461,945	21,462,925	21,438,080

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Amortized			
			Settle Date	Date	Coupon	Par Value	Book Value	Book Value	Market Value
Federal Agencies	3136G0T68	FANNIE MAE	8/28/17	10/24/19	1.33	14,000,000	13,968,220	13,970,845	13,902,420
Federal Agencies	3134GBHT2	FREDDIE MAC	9/12/17	10/25/19	1.63	50,000,000	50,024,500	50,022,915	49,960,500
Federal Agencies	3136G4FJ7	FANNIE MAE	10/25/16	10/25/19	1.20	25,000,000	25,000,000	25,000,000	24,584,500
Federal Agencies	3136G4EZ2	FANNIE MAE	10/28/16	10/30/19	1.13	50,000,000	49,950,000	49,966,819	49,242,500
Federal Agencies	3134GAVL5	FREDDIE MAC	11/4/16	11/4/19	1.17	100,000,000	100,000,000	100,000,000	98,919,000
Federal Agencies	3136G3LV5	FANNIE MAE	5/26/16	11/26/19	1.35	8,950,000	8,950,000	8,950,000	8,872,583
Federal Agencies	3133EGN43	FEDERAL FARM CREDIT BANK	12/2/16	12/2/19	1.40	50,000,000	50,000,000	50,000,000	50,236,500
Federal Agencies	3132X0PG0	FARMER MAC	2/10/17	1/3/20	1.30	50,000,000	50,000,000	50,000,000	50,112,500
Federal Agencies	3134G9VR5	FREDDIE MAC	7/6/16	1/6/20	1.25	25,000,000	25,000,000	25,000,000	24,842,500
Federal Agencies	313378J77	FEDERAL HOME LOAN BANK	5/17/17	3/13/20	1.88	15,710,000	15,843,849	15,822,039	15,770,169
Federal Agencies	3133EHZN6	FEDERAL FARM CREDIT BANK	9/20/17	3/20/20	1.45	20,000,000	19,979,400	19,980,349	19,871,800
Federal Agencies	3136G3TK1	FANNIE MAE	7/6/16	4/6/20	1.25	25,000,000	25,000,000	25,000,000	24,935,500
Federal Agencies	3136G4BL6	FANNIE MAE	10/17/16	4/17/20	1.25	15,000,000	15,000,000	15,000,000	14,768,550
Federal Agencies	3134GBLY6	FREDDIE MAC	5/8/17	5/8/20	1.50	25,000,000	25,000,000	25,000,000	24,986,750
Federal Agencies	3134GBPB2	FREDDIE MAC	5/30/17	5/22/20	1.70	15,750,000	15,750,000	15,750,000	15,685,740
Federal Agencies	3133EHNK5	FEDERAL FARM CREDIT BANK	6/15/17	6/15/20	1.54	25,000,000	24,997,500	24,997,817	24,872,750
Federal Agencies	3133EHNK5	FEDERAL FARM CREDIT BANK	6/15/17	6/15/20	1.54	26,900,000	26,894,620	26,895,302	26,763,079
Federal Agencies	3134GBST0	FREDDIE MAC	6/22/17	6/22/20	1.65	14,675,000	14,675,000	14,675,000	14,585,189
Federal Agencies	3134GBTX0	FREDDIE MAC	6/29/17	6/29/20	1.75	50,000,000	49,990,000	49,991,141	49,916,000
Federal Agencies	3136G3TG0	FANNIE MAE	6/30/16	6/30/20	1.15	15,000,000	15,000,000	15,000,000	14,821,200
Federal Agencies	3133EHQB2	FEDERAL FARM CREDIT BANK	7/6/17	7/6/20	1.55	25,000,000	24,989,961	24,991,042	24,866,750
Federal Agencies	3130ABNV4	FEDERAL HOME LOAN BANK	7/13/17	7/13/20	1.75	50,000,000	50,000,000	50,000,000	49,837,500
Federal Agencies	3134GBXV9	FREDDIE MAC	7/13/17	7/13/20	1.85	50,000,000	50,000,000	50,000,000	49,844,500
Federal Agencies	3135G0T60	FANNIE MAE	8/1/17	7/30/20	1.50	50,000,000	49,848,500	49,861,240	49,667,000
Federal Agencies	3130ABZE9	FEDERAL HOME LOAN BANK	8/28/17	8/28/20	1.65	6,700,000	6,699,330	6,699,370	6,660,202
Federal Agencies	3130ABZN9	FEDERAL HOME LOAN BANK	8/28/17	8/28/20	1.80	25,000,000	25,000,000	25,000,000	24,941,750
Federal Agencies	3130ABZN9	FEDERAL HOME LOAN BANK	8/28/17	8/28/20	1.80	50,000,000	50,000,000	50,000,000	49,883,500
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	9/8/17	9/28/20	1.38	18,000,000	17,942,220	17,945,016	17,780,940
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	9/8/17	9/28/20	1.38	30,000,000	29,903,700	29,908,360	29,634,900
Federal Agencies	3132X0KR1	FARMER MAC	11/2/16	11/2/20	1.44	25,000,000	25,000,000	25,000,000	25,110,500
Federal Agencies	3134GBLR1	FREDDIE MAC	5/25/17	11/25/20	1.75	24,715,000	24,712,529	24,712,837	24,583,516
Federal Agencies	3133EGX75	FEDERAL FARM CREDIT BANK	12/21/16	12/21/20	1.43	50,000,000	50,000,000	50,000,000	50,200,000
Federal Agencies	3133EFTX5	FEDERAL FARM CREDIT BANK	12/24/15	12/24/20	1.57	100,000,000	100,000,000	100,000,000	100,832,000
Federal Agencies	3133EG4T9	FEDERAL FARM CREDIT BANK	1/25/17	1/25/21	1.40	20,000,000	20,000,000	20,000,000	20,057,000
Federal Agencies	3133EG4T9	FEDERAL FARM CREDIT BANK	1/25/17	1/25/21	1.40	20,000,000	20,000,000	20,000,000	20,057,000
Federal Agencies	3130AC2K9	FEDERAL HOME LOAN BANK	9/20/17	2/10/21	1.87	50,200,000	50,294,264	50,190,300	49,912,856
Federal Agencies	3134GBD58	FREDDIE MAC	8/30/17	2/26/21	1.80	5,570,000	5,570,000	5,569,471	5,536,580
Federal Agencies	3130AAYP7	FEDERAL HOME LOAN BANK	8/11/17	3/22/21	2.20	8,585,000	8,593,327	8,592,810	8,586,288
Federal Agencies	3134GBJ60	FREDDIE MAC	9/29/17	6/29/21	1.90	50,000,000	50,000,000	50,000,000	49,683,000
Federal Agencies	3134GBM25	FREDDIE MAC	10/2/17	7/1/21	1.92	50,000,000	50,000,000	50,000,000	49,741,500
Federal Agencies	3130ACF33	FEDERAL HOME LOAN BANK	9/18/17	9/13/21	1.88	25,000,000	24,934,010	24,929,691	24,812,500
Federal Agencies	3135G0Q89	FANNIE MAE	10/21/16	10/7/21	1.38	25,000,000	25,000,000	25,000,000	24,502,250
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/16	10/25/21	1.38	14,500,000	14,500,000	14,500,000	14,118,215
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	10/25/16	10/25/21	1.38	15,000,000	15,000,000	15,000,000	14,605,050
Federal Agencies	3133EGS97	FEDERAL FARM CREDIT BANK	12/8/16	12/8/21	1.51	25,000,000	25,000,000	25,000,000	25,166,250
Federal Agencies	3133EGS97	FEDERAL FARM CREDIT BANK	12/8/16	12/8/21	1.51	25,000,000	25,000,000	25,000,000	25,166,250
Federal Agencies	3130ACB60	FEDERAL HOME LOAN BANK	9/8/17	12/15/21	2.00	50,000,000	50,000,000	50,000,000	49,415,500
Federal Agencies	3134GAK52	FREDDIE MAC	1/26/17	1/26/22	1.13	17,300,000	17,300,000	17,300,000	17,287,371
Federal Agencies	3135G0T45	FANNIE MAE	6/6/17	4/5/22	1.88	25,000,000	25,072,250	25,066,188	24,836,750
Federal Agencies	3134GBQG0	FREDDIE MAC	5/25/17	5/25/22	2.18	50,000,000	50,000,000	50,000,000	49,895,500

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized		
				Date	Coupon			Book Value	Market Value	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/6/17	6/2/22	1.88	50,000,000	50,069,667	50,054,437	49,499,000	
Federal Agencies	3133EHLY7	FEDERAL FARM CREDIT BANK	6/9/17	6/2/22	1.88	50,000,000	50,015,729	49,997,699	49,499,000	
Federal Agencies	3134GBF72	FREDDIE MAC	9/15/17	6/15/22	2.01	50,000,000	50,000,000	50,000,000	49,413,500	
Federal Agencies	3134GBUK6	FREDDIE MAC	8/29/17	6/28/22	1.25	9,250,000	9,267,742	9,248,217	9,244,265	
Federal Agencies	3134GBN73	FREDDIE MAC	10/2/17	7/1/22	2.07	50,000,000	50,000,000	50,000,000	49,765,000	
Federal Agencies	3134GBXU1	FREDDIE MAC	7/27/17	7/27/22	2.25	31,575,000	31,575,000	31,575,000	31,418,388	
Federal Agencies	3130AC7E8	FEDERAL HOME LOAN BANK	9/1/17	9/1/22	2.17	50,000,000	50,000,000	50,000,000	49,512,500	
Subtotals						1.31	\$ 4,407,435,000	\$ 4,406,653,930	\$ 4,406,192,680	\$ 4,395,676,473
State/Local Agencies	13063CFC9	CALIFORNIA ST	11/5/13	11/1/17	1.75	\$ 16,500,000	\$ 16,558,905	\$ 16,500,000	\$ 16,500,000	
State/Local Agencies	13063CPN4	CALIFORNIA ST	12/22/14	11/1/17	1.25	5,000,000	5,004,550	5,000,000	5,000,000	
State/Local Agencies	13063CPN4	CALIFORNIA ST	11/25/14	11/1/17	1.25	50,000,000	50,121,500	50,000,000	50,000,000	
State/Local Agencies	91411SZ11	UNIVERSITY OF CALIFORNIA	8/4/17	12/1/17	0.00	50,000,000	49,795,056	49,795,056	49,949,167	
State/Local Agencies	91412GL52	UNIV OF CALIFORNIA CA REVENUE	6/30/16	5/15/18	0.99	2,470,000	2,470,000	2,470,000	2,462,467	
State/Local Agencies	546456CY8	LOUISIANA ST CITIZENS PROPERT	11/30/16	6/1/18	6.13	4,500,000	4,822,065	4,624,594	4,631,805	
State/Local Agencies	603786GJ7	MINNEAPOLIS MN REVENUE	12/1/16	8/1/18	4.88	1,000,000	1,057,030	1,025,607	1,027,850	
State/Local Agencies	13063C4V9	CALIFORNIA ST	11/3/16	11/1/18	1.05	50,000,000	50,147,500	50,073,953	49,723,500	
State/Local Agencies	13063DAB4	CALIFORNIA ST	4/27/17	4/1/19	1.59	23,000,000	23,000,000	23,000,000	22,944,110	
State/Local Agencies	13063CKL3	CALIFORNIA ST	10/27/16	5/1/19	2.25	4,750,000	4,879,058	4,826,927	4,782,775	
State/Local Agencies	91412GL60	UNIV OF CALIFORNIA CA REVENUE	6/30/16	5/15/19	1.23	2,000,000	2,000,000	2,000,000	1,981,320	
State/Local Agencies	91412GSB2	UNIV OF CALIFORNIA CA REVENUE	10/5/15	7/1/19	1.80	4,180,000	4,214,443	4,195,317	4,177,199	
State/Local Agencies	91412GSB2	UNIV OF CALIFORNIA CA REVENUE	10/2/15	7/1/19	1.80	16,325,000	16,461,640	16,385,629	16,314,062	
State/Local Agencies	6055804W6	MISSISSIPPI ST	4/23/15	10/1/19	6.09	8,500,000	10,217,510	10,217,160	9,167,165	
State/Local Agencies	977100CW4	WISCONSIN ST GEN FUND ANNUAL	8/16/16	5/1/20	1.45	18,000,000	18,000,000	18,000,000	17,793,360	
State/Local Agencies	13066YTY5	CALIFORNIA ST DEPT OF WTR RES	2/6/17	5/1/21	1.71	29,139,823	28,646,777	28,732,303	28,798,887	
State/Local Agencies	91412GF59	UNIV OF CALIFORNIA CA REVENUE	8/9/16	5/15/21	1.91	1,769,000	1,810,695	1,799,936	1,760,633	
Subtotals						1.42	\$ 287,133,823	\$ 289,206,729	\$ 287,669,481	\$ 287,014,300
Public Time Deposits	PP9I2NRE9	MISSION NATIONAL BK SF	2/21/17	2/21/18	1.15	\$ 240,000	\$ 240,000	\$ 240,000	\$ 240,000	
Public Time Deposits	PP9F2HFF8	TRANS-PAC NATIONAL BK	3/21/17	3/21/18	1.35	240,000	240,000	240,000	240,000	
Public Time Deposits	PP302GIL3	BANK OF SAN FRANCISCO	4/11/17	4/11/18	1.37	240,000	240,000	240,000	240,000	
Public Time Deposits	PPA01U877	PREFERRED BANK LA CALIF	5/16/17	5/16/18	1.44	240,000	240,000	240,000	240,000	
Subtotals						1.33	\$ 960,000	\$ 960,000	\$ 960,000	\$ 960,000
Negotiable CDs	89113WQN9	TORONTO DOMINION BANK NY	12/6/16	12/6/17	1.62	\$ 50,000,000	\$ 50,000,000	\$ 50,000,000	\$ 50,025,642	
Negotiable CDs	06427KJV0	BANK OF MONTREAL CHICAGO	12/9/16	12/8/17	1.62	50,000,000	50,000,000	50,000,000	50,027,128	
Negotiable CDs	78009NL61	ROYAL BANK OF CANADA NY	12/8/16	12/8/17	1.62	50,000,000	50,000,000	50,000,000	50,027,128	
Negotiable CDs	78009NM60	ROYAL BANK OF CANADA NY	12/19/16	12/19/17	1.62	50,000,000	50,000,000	50,000,000	50,035,459	
Negotiable CDs	78009NS56	ROYAL BANK OF CANADA NY	3/20/17	12/20/17	1.50	50,000,000	50,000,000	50,000,000	50,027,654	
Negotiable CDs	78009NV37	ROYAL BANK OF CANADA NY	6/26/17	12/22/17	1.33	50,000,000	50,000,000	50,000,000	50,015,853	
Negotiable CDs	96121T2D9	WESTPAC BANKING CORP NY	12/28/16	12/28/17	1.75	50,000,000	50,000,000	50,000,000	50,052,423	
Negotiable CDs	06427KY84	BANK OF MONTREAL CHICAGO	5/3/17	1/29/18	1.39	25,000,000	25,000,000	25,000,000	25,018,195	
Negotiable CDs	78009NW36	ROYAL BANK OF CANADA NY	7/5/17	4/5/18	1.39	50,000,000	50,000,000	50,000,000	50,036,228	
Negotiable CDs	78009NT63	ROYAL BANK OF CANADA NY	5/10/17	5/10/18	1.47	50,000,000	50,000,000	50,000,000	50,013,161	
Negotiable CDs	06417GZN1	BANK OF NOVA SCOTIA HOUSTON	10/16/17	5/14/18	1.54	50,000,000	50,000,000	50,000,000	50,034,698	
Negotiable CDs	06417GX99	BANK OF NOVA SCOTIA HOUSTON	8/30/17	5/25/18	1.48	35,000,000	35,000,000	35,000,000	35,013,193	
Negotiable CDs	89113W2C9	TORONTO DOMINION BANK NY	6/2/17	6/4/18	1.46	50,000,000	50,000,000	50,000,000	50,012,305	
Negotiable CDs	78009NU46	ROYAL BANK OF CANADA NY	6/12/17	6/12/18	1.44	50,000,000	50,000,000	50,000,000	50,009,219	
Negotiable CDs	89113XBB9	TORONTO DOMINION BANK NY	8/10/17	6/15/18	1.50	50,000,000	50,000,000	50,000,000	50,026,619	
Negotiable CDs	89113XBV5	TORONTO DOMINION BANK NY	8/16/17	6/15/18	1.50	50,000,000	50,000,000	50,000,000	50,026,730	

Investment Inventory

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Maturity			Par Value	Book Value	Amortized	
			Settle Date	Date	Coupon			Book Value	Market Value
Negotiable CDs	06371EDT1	BANK OF MONTREAL CHICAGO	7/6/17	7/2/18	1.44	50,000,000	50,000,000	50,000,000	50,008,422
Negotiable CDs	06371EMD6	BANK OF MONTREAL CHICAGO	9/1/17	7/2/18	1.50	50,000,000	50,000,000	50,000,000	50,029,028
Negotiable CDs	06371EQT7	BANK OF MONTREAL CHICAGO	10/4/17	7/2/18	1.43	50,000,000	50,000,000	50,000,000	50,004,489
Negotiable CDs	89113W5H5	TORONTO DOMINION BANK NY	7/6/17	7/2/18	1.55	50,000,000	50,000,000	50,000,000	50,044,611
Negotiable CDs	89113XAT1	TORONTO DOMINION BANK NY	8/8/17	7/2/18	1.48	50,000,000	50,000,000	50,000,000	50,021,863
Negotiable CDs	96121T3R7	WESTPAC BANKING CORP NY	7/7/17	7/2/18	1.39	50,000,000	50,000,000	50,000,000	49,991,569
Negotiable CDs	78009NX50	ROYAL BANK OF CANADA NY	7/24/17	7/24/18	1.44	50,000,000	50,000,000	50,000,000	50,010,189
Negotiable CDs	96121T3W6	WESTPAC BANKING CORP NY	7/26/17	7/26/18	1.39	50,000,000	50,000,000	50,000,000	49,992,422
Negotiable CDs	96121T4D7	WESTPAC BANKING CORP NY	8/9/17	8/9/18	1.53	50,000,000	50,000,000	50,000,000	50,009,565
Negotiable CDs	06371EQJ9	BANK OF MONTREAL CHICAGO	10/3/17	10/1/18	1.46	50,000,000	50,000,000	50,000,000	49,978,072
Negotiable CDs	96121T4S4	WESTPAC BANKING CORP NY	10/11/17	10/15/18	1.43	50,000,000	50,000,000	50,000,000	49,964,974
Negotiable CDs	06371ERP4	BANK OF MONTREAL CHICAGO	10/16/17	10/25/18	1.45	45,000,000	45,000,000	45,000,000	44,977,219
Negotiable CDs	06417GZR2	BANK OF NOVA SCOTIA HOUSTON	10/25/17	10/25/18	1.44	50,000,000	50,000,000	50,000,000	49,969,262
Negotiable CDs	89113XJJ4	TORONTO DOMINION BANK NY	10/18/17	10/25/18	1.44	50,000,000	50,000,000	50,000,000	49,968,643
Negotiable CDs	06371EFH5	BANK OF MONTREAL CHICAGO	7/17/17	1/17/19	1.58	50,000,000	50,000,000	50,000,000	49,970,000
Negotiable CDs	06427KSW8	BANK OF MONTREAL CHICAGO	3/9/17	3/8/19	1.60	27,838,000	27,838,000	27,838,000	27,837,944
Subtotals					1.49	\$ 1,532,838,000	\$ 1,532,838,000	\$ 1,532,838,000	\$ 1,533,179,908
Commercial Paper	47816FY13	JOHNSON & JOHNSON	10/2/17	11/1/17	0.00	\$ 17,000,000	\$ 16,984,417	\$ 17,000,000	\$ 17,000,000
Commercial Paper	89233GY18	TOYOTA MOTOR CREDIT CORP	10/31/17	11/1/17	0.00	50,000,000	49,998,569	50,000,000	50,000,000
Commercial Paper	47816FYA3	JOHNSON & JOHNSON	10/27/17	11/10/17	0.00	30,000,000	29,987,283	29,991,825	29,990,850
Commercial Paper	47816FYA3	JOHNSON & JOHNSON	10/27/17	11/10/17	0.00	33,000,000	32,985,627	32,990,760	32,989,935
Commercial Paper	06538BYD9	BANK TOKYO-MIT UFJ NY	10/2/17	11/13/17	0.00	27,000,000	26,960,940	26,988,840	26,989,020
Commercial Paper	06538BYF4	BANK TOKYO-MIT UFJ NY	10/13/17	11/15/17	0.00	33,000,000	32,962,793	32,984,215	32,984,343
Commercial Paper	06538BYL1	BANK TOKYO-MIT UFJ NY	10/30/17	11/20/17	0.00	40,000,000	39,971,767	39,974,456	39,974,244
Commercial Paper	06538BZB2	BANK TOKYO-MIT UFJ NY	10/4/17	12/11/17	0.00	38,000,000	37,907,407	37,945,533	37,948,489
Commercial Paper	89233GZF6	TOYOTA MOTOR CREDIT CORP	4/7/17	12/15/17	0.00	50,000,000	49,538,000	49,538,000	49,925,444
Commercial Paper	89233GZF6	TOYOTA MOTOR CREDIT CORP	6/19/17	12/15/17	0.00	50,000,000	49,671,833	49,671,833	49,925,444
Commercial Paper	06538BZN6	BANK TOKYO-MIT UFJ NY	10/25/17	12/22/17	0.00	50,000,000	49,895,278	49,907,917	49,913,583
Commercial Paper	89233HA87	TOYOTA MOTOR CREDIT CORP	10/3/17	1/8/18	0.00	50,000,000	49,831,597	49,881,944	49,881,944
Commercial Paper	06538CAC5	BANK TOKYO-MIT UFJ NY	10/31/17	1/12/18	0.00	40,000,000	39,892,122	39,893,600	39,900,000
Commercial Paper	06538CAR2	BANK TOKYO-MIT UFJ NY	10/26/17	1/25/18	0.00	32,000,000	31,889,182	31,896,489	31,905,556
Commercial Paper	89233HC28	TOYOTA MOTOR CREDIT CORP	6/7/17	3/2/18	0.00	50,000,000	49,482,611	49,482,611	49,769,764
Commercial Paper	89233HCP7	TOYOTA MOTOR CREDIT CORP	6/26/17	3/23/18	0.00	50,000,000	49,456,250	49,456,250	49,729,806
Commercial Paper	89233HCW2	TOYOTA MOTOR CREDIT CORP	7/6/17	3/30/18	0.00	50,000,000	49,440,042	49,440,042	49,716,486
Commercial Paper	06538CDQ1	BANK TOKYO-MIT UFJ NY	10/18/17	4/24/18	0.00	40,000,000	39,680,400	39,704,200	39,735,133
Commercial Paper	06538CF89	BANK TOKYO-MIT UFJ NY	9/12/17	6/8/18	0.00	50,000,000	49,417,167	49,417,167	49,558,958
Commercial Paper	06538CFF3	BANK TOKYO-MIT UFJ NY	9/19/17	6/15/18	0.00	50,000,000	49,417,167	49,510,333	49,544,861
Subtotals					0.00	\$ 830,000,000	\$ 825,370,451	\$ 825,676,015	\$ 827,383,862
Medium Term Notes	459200HK0	IBM CORP	5/6/16	2/8/18	1.25	\$ 11,450,000	\$ 11,519,616	\$ 11,460,718	\$ 11,444,161
Medium Term Notes	89236TDN2	TOYOTA MOTOR CREDIT CORP	1/9/17	1/9/19	1.61	50,000,000	50,000,000	50,000,000	50,084,500
Subtotals					1.54	\$ 61,450,000	\$ 61,519,616	\$ 61,460,718	\$ 61,528,661
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	10/31/17	11/1/17	0.92	\$ 55,029,223	\$ 55,029,223	\$ 55,029,223	\$ 55,029,223
Money Market Funds	31607A703	FIDELITY INST GOV FUND	10/31/17	11/1/17	0.96	266,685,373	266,685,373	266,685,373	266,685,373
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	10/31/17	11/1/17	0.92	100,558,825	100,558,825	100,558,825	100,558,825
Subtotals					0.94	\$ 422,273,421	\$ 422,273,421	\$ 422,273,421	\$ 422,273,421

Investment Inventory Pooled Fund

Type of Investment	CUSIP	Issuer Name	Settle Date	Maturity		Par Value	Book Value	Amortized	
				Date	Coupon			Book Value	Market Value
Supranationals	45818LPU8	INTER-AMERICAN DEVEL BANK	10/30/17	11/27/17	0.00	\$ 26,565,000	\$ 26,542,272	\$ 26,543,896	\$ 26,545,608
Supranationals	45905UXQ2	INTL BK RECON & DEVELOP	7/27/16	1/26/18	1.36	25,000,000	25,000,000	25,000,000	25,004,000
Supranationals	45950VFH4	INTL FINANCE CORP	11/15/16	2/2/18	1.25	30,000,000	29,967,600	29,993,214	29,997,900
Supranationals	45950VKP0	INTL FINANCE CORP	3/6/17	3/6/18	1.29	50,000,000	50,000,000	50,000,000	50,000,500
Supranationals	459058ER0	INTL BK RECON & DEVELOP	10/7/15	10/5/18	1.00	25,000,000	24,957,500	24,986,869	24,888,500
Supranationals	45905UZJ6	INTL BANK RECON & DEVELOPMEN	6/2/17	10/25/19	1.30	25,000,000	24,845,000	24,871,926	24,715,250
Supranationals	45905UZJ6	INTL BK RECON & DEVELOP	6/2/17	10/25/19	1.30	29,300,000	29,118,340	29,149,897	28,966,273
Supranationals	459058FZ1	INTL BK RECON & DEVELOP	3/21/17	4/21/20	1.88	50,000,000	49,956,500	49,965,185	50,073,500
Supranationals	4581X0CX4	INTER-AMERICAN DEVEL BK	4/12/17	5/12/20	1.63	25,000,000	24,940,750	24,951,432	24,894,000
Supranationals	459058GA5	INTL BK RECON & DEVELOPMENT	8/29/17	9/4/20	1.63	50,000,000	49,989,500	49,990,110	49,693,500
Subtotals					1.33	\$ 335,865,000	\$ 335,317,462	\$ 335,452,527	\$ 334,779,031
Grand Totals					1.20	\$ 8,352,955,244	\$ 8,346,961,962	\$ 8,345,720,822	\$ 8,334,316,655

Monthly Investment Earnings

Pooled Fund

For month ended October 31, 2017

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle	Maturity	Earned Interest	Amort.	Realized	Earned Income
						Date	Date		Expense	Gain/(Loss)	/Net Earnings
U.S. Treasuries	912828M72	US TSY NT	\$ 50,000,000	0.88	1.00	12/17/15	11/30/17	\$ 37,056	\$ 5,088	\$ -	\$ 42,144
U.S. Treasuries	912828M72	US TSY NT	50,000,000	0.88	1.00	12/17/15	11/30/17	37,056	5,258	-	42,314
U.S. Treasuries	912796LX5	TREASURY BILL	25,000,000	0.00	1.07	4/27/17	4/26/18	22,819	-	-	22,819
U.S. Treasuries	912828XF2	US TREASURY	50,000,000	1.13	1.26	6/14/17	6/15/18	47,643	5,790	-	53,433
U.S. Treasuries	912828XS4	US TREASURY	50,000,000	1.25	1.36	6/20/17	5/31/19	52,937	4,520	-	57,457
U.S. Treasuries	912828XU9	US TREASURY	50,000,000	1.50	1.51	6/20/17	6/15/20	63,525	499	-	64,024
U.S. Treasuries	912828S27	US TREASURY	25,000,000	1.13	1.64	8/15/17	6/30/21	23,692	10,526	-	34,218
U.S. Treasuries	912828T67	US TSY NT	50,000,000	1.25	1.43	11/10/16	10/31/21	52,678	7,268	-	59,946
U.S. Treasuries	912828U65	US TSY NT	100,000,000	1.75	1.90	12/13/16	11/30/21	148,224	11,755	-	159,979
U.S. Treasuries	912828XW5	US TREASURY	25,000,000	1.75	1.77	8/15/17	6/30/22	36,855	391	-	37,246
Subtotals			\$ 475,000,000					\$ 522,485	\$ 51,096	\$ -	\$ 573,581
Federal Agencies	313385MM5	FED HOME LN DISCOUNT NT	\$ -	0.00	0.96	10/2/17	10/3/17	\$ 2,667	\$ -	\$ -	\$ 2,667
Federal Agencies	313385MM5	FED HOME LN DISCOUNT NT	-	0.00	0.96	10/2/17	10/3/17	-	533	-	533
Federal Agencies	313385MN3	FED HOME LN DISCOUNT NT	-	0.00	0.90	9/29/17	10/4/17	5,250	-	-	5,250
Federal Agencies	313385MN3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/3/17	10/4/17	-	2,778	-	2,778
Federal Agencies	313385MN3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/3/17	10/4/17	-	1,389	-	1,389
Federal Agencies	313385MN3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/3/17	10/4/17	-	1,389	-	1,389
Federal Agencies	313385MP8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/4/17	10/5/17	-	2,778	-	2,778
Federal Agencies	313385MP8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/4/17	10/5/17	-	1,389	-	1,389
Federal Agencies	313385MP8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/4/17	10/5/17	-	1,389	-	1,389
Federal Agencies	313385MQ6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/5/17	10/6/17	-	2,778	-	2,778
Federal Agencies	313385MQ6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/5/17	10/6/17	-	1,389	-	1,389
Federal Agencies	313385MU7	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/6/17	10/10/17	-	11,111	-	11,111
Federal Agencies	313385MU7	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/6/17	10/10/17	-	5,556	-	5,556
Federal Agencies	313385MU7	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/6/17	10/10/17	-	5,556	-	5,556
Federal Agencies	313385MV5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/10/17	10/11/17	-	2,778	-	2,778
Federal Agencies	313385MV5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/10/17	10/11/17	-	1,389	-	1,389
Federal Agencies	313385MV5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/10/17	10/11/17	-	1,389	-	1,389
Federal Agencies	313385MV5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/10/17	10/11/17	556	-	-	556
Federal Agencies	313385MW3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/11/17	10/12/17	-	1,389	-	1,389
Federal Agencies	313385MW3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/11/17	10/12/17	-	1,111	-	1,111
Federal Agencies	313385MW3	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/11/17	10/12/17	-	2,778	-	2,778
Federal Agencies	313385MX1	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/12/17	10/13/17	-	5,556	-	5,556
Federal Agencies	313385MX1	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/12/17	10/13/17	-	833	-	833
Federal Agencies	313385NA0	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/13/17	10/16/17	-	8,333	-	8,333
Federal Agencies	313385NA0	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/13/17	10/16/17	-	4,167	-	4,167
Federal Agencies	313385NA0	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/13/17	10/16/17	-	4,167	-	4,167
Federal Agencies	313385NB8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/16/17	10/17/17	-	2,778	-	2,778
Federal Agencies	313385NB8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/16/17	10/17/17	-	1,389	-	1,389
Federal Agencies	313385NB8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/16/17	10/17/17	-	1,389	-	1,389
Federal Agencies	313385NC6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/17/17	10/18/17	-	2,778	-	2,778
Federal Agencies	313385NC6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/17/17	10/18/17	-	2,083	-	2,083
Federal Agencies	313385ND4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/18/17	10/19/17	-	2,778	-	2,778
Federal Agencies	313385ND4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/18/17	10/19/17	-	1,389	-	1,389
Federal Agencies	313385NE2	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/19/17	10/20/17	-	2,778	-	2,778
Federal Agencies	313385NE2	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/19/17	10/20/17	-	1,667	-	1,667
Federal Agencies	313385NH5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/20/17	10/23/17	-	8,333	-	8,333
Federal Agencies	313385NH5	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/20/17	10/23/17	-	5,833	-	5,833
Federal Agencies	313385NJ1	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/23/17	10/24/17	-	2,778	-	2,778
Federal Agencies	313385NJ1	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/23/17	10/24/17	-	2,778	-	2,778
Federal Agencies	313385NK8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/24/17	10/25/17	-	2,778	-	2,778
Federal Agencies	313385NK8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/24/17	10/25/17	-	1,389	-	1,389

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle	Maturity	Earned Interest	Amort.	Realized	Earned Income
						Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	313385NK8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/24/17	10/25/17	-	1,389	-	1,389
Federal Agencies	313385NK8	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/24/17	10/25/17	-	1,944	-	1,944
Federal Agencies	3130A6LZ8	FEDERAL HOME LOAN BANK	-	0.63	0.82	4/28/16	10/26/17	10,851	3,228	-	14,079
Federal Agencies	313385NL6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/25/17	10/26/17	-	2,778	-	2,778
Federal Agencies	313385NL6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/25/17	10/26/17	-	1,389	-	1,389
Federal Agencies	313385NL6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/25/17	10/26/17	-	1,389	-	1,389
Federal Agencies	313385NL6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/25/17	10/26/17	-	1,389	-	1,389
Federal Agencies	313385NL6	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/25/17	10/26/17	-	1,389	-	1,389
Federal Agencies	313385NM4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/26/17	10/27/17	-	2,778	-	2,778
Federal Agencies	313385NM4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/26/17	10/27/17	-	1,389	-	1,389
Federal Agencies	313385NM4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/26/17	10/27/17	-	1,389	-	1,389
Federal Agencies	313385NM4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/26/17	10/27/17	-	1,389	-	1,389
Federal Agencies	313385NM4	FED HOME LN DISCOUNT NT	-	0.00	1.00	10/26/17	10/27/17	-	1,389	-	1,389
Federal Agencies	313385NQ5	FED HOME LN DISCOUNT NT	-	0.00	0.98	10/27/17	10/30/17	-	8,167	-	8,167
Federal Agencies	313385NQ5	FED HOME LN DISCOUNT NT	-	0.00	0.98	10/27/17	10/30/17	-	4,083	-	4,083
Federal Agencies	313385NQ5	FED HOME LN DISCOUNT NT	-	0.00	0.98	10/27/17	10/30/17	-	4,083	-	4,083
Federal Agencies	313385NQ5	FED HOME LN DISCOUNT NT	-	0.00	0.98	10/27/17	10/30/17	-	4,083	-	4,083
Federal Agencies	313385NQ5	FED HOME LN DISCOUNT NT	-	0.00	0.98	10/27/17	10/30/17	-	4,083	-	4,083
Federal Agencies	313385NS1	FED HOME LN DISCOUNT NT	27,500,000	0.00	0.95	10/30/17	11/1/17	-	1,451	-	1,451
Federal Agencies	313589NS8	FANNIE DISCOUNT NOTE	37,825,000	0.00	0.95	10/31/17	11/1/17	-	998	-	998
Federal Agencies	313589NS8	FANNIE DISCOUNT NOTE	100,000,000	0.00	0.95	10/31/17	11/1/17	-	2,639	-	2,639
Federal Agencies	313385NZ5	FED HOME LN DISCOUNT NT	50,000,000	0.00	1.01	10/27/17	11/8/17	-	7,014	-	7,014
Federal Agencies	313385PA8	FED HOME LN DISCOUNT NT	40,000,000	0.00	1.01	10/26/17	11/9/17	-	6,700	-	6,700
Federal Agencies	3133EEBR0	FEDERAL FARM CREDIT BANK	25,000,000	1.27	1.79	11/18/14	11/13/17	27,293	318	-	27,612
Federal Agencies	3133EEJ76	FEDERAL FARM CREDIT BANK	25,000,000	1.31	1.59	8/20/15	11/13/17	28,175	323	-	28,498
Federal Agencies	3134G44F2	FREDDIE MAC	50,000,000	0.80	0.80	5/21/13	11/21/17	33,333	-	-	33,333
Federal Agencies	3130A3HF4	FEDERAL HOME LOAN BANK	25,000,000	1.13	1.19	12/22/14	12/8/17	23,438	1,275	-	24,712
Federal Agencies	313385QF6	FED HOME LN DISCOUNT NT	50,000,000	0.00	1.01	4/7/17	12/8/17	43,056	-	-	43,056
Federal Agencies	3137EADX4	FREDDIE MAC	25,000,000	1.00	1.06	12/11/15	12/15/17	20,833	1,307	-	22,141
Federal Agencies	3133EEFE5	FEDERAL FARM CREDIT BANK	50,000,000	1.13	1.18	12/19/14	12/18/17	46,875	2,421	-	49,296
Federal Agencies	3133EEMH0	FEDERAL FARM CREDIT BANK	4,000,000	1.29	1.32	5/27/15	2/2/18	4,426	16	-	4,442
Federal Agencies	3133EEMH0	FEDERAL FARM CREDIT BANK	35,000,000	1.29	1.46	2/2/15	2/2/18	38,725	597	-	39,322
Federal Agencies	3133EEAN0	FEDERAL FARM CREDIT BANK	-	1.27	1.27	11/5/14	2/5/18	2,647	-	20,107	22,754
Federal Agencies	3133EEAN0	FEDERAL FARM CREDIT BANK	25,000,000	1.28	1.38	11/5/14	2/5/18	27,488	215	-	27,703
Federal Agencies	3133EEAN0	FEDERAL FARM CREDIT BANK	50,000,000	1.28	1.38	11/5/14	2/5/18	54,975	429	-	55,404
Federal Agencies	3133EFNK9	FEDERAL FARM CREDIT BANK	25,000,000	1.32	1.39	11/9/15	2/9/18	28,353	214	-	28,568
Federal Agencies	3132X0JL6	FARMER MAC	50,000,000	0.88	0.88	9/1/16	3/1/18	36,458	-	-	36,458
Federal Agencies	313313TY4	FED FARM CRD DISCOUNT NT	25,000,000	0.00	1.08	4/18/17	3/7/18	23,035	-	-	23,035
Federal Agencies	313313TY4	FED FARM CRD DISCOUNT NT	25,000,000	0.00	1.08	4/18/17	3/7/18	23,035	-	-	23,035
Federal Agencies	3133EEN71	FEDERAL FARM CREDIT BANK	50,000,000	1.27	1.31	5/22/15	3/22/18	54,751	225	-	54,975
Federal Agencies	3133EFWG8	FEDERAL FARM CREDIT BANK	25,000,000	1.40	1.43	1/26/16	3/26/18	30,108	110	-	30,218
Federal Agencies	3137EAEA3	FREDDIE MAC	25,000,000	0.75	0.94	2/8/17	4/9/18	15,625	4,030	-	19,655
Federal Agencies	3133EEZC7	FEDERAL FARM CREDIT BANK	50,000,000	1.29	1.32	4/16/15	4/16/18	55,401	214	-	55,616
Federal Agencies	3132X0SB8	FARMER MAC	10,000,000	1.25	1.28	8/10/17	4/19/18	10,417	246	-	10,663
Federal Agencies	3132X0SB8	FARMER MAC	50,000,000	1.25	1.25	4/19/17	4/19/18	52,083	-	-	52,083
Federal Agencies	31331KJB7	FEDERAL FARM CREDIT BANK	14,230,000	3.00	0.94	2/2/16	4/25/18	35,575	(24,639)	-	10,936
Federal Agencies	3135G0WJ8	FANNIE MAE	25,000,000	0.88	1.05	5/23/13	5/21/18	18,229	3,629	-	21,858
Federal Agencies	3130A8VL4	FEDERAL HOME LOAN BANK	10,000,000	1.00	1.00	8/24/16	5/24/18	8,333	-	-	8,333
Federal Agencies	3130A8VL4	FEDERAL HOME LOAN BANK	25,000,000	1.00	1.00	8/24/16	5/24/18	20,833	-	-	20,833
Federal Agencies	3134G9HC4	FREDDIE MAC	10,000,000	1.00	1.03	5/25/16	5/25/18	8,333	212	-	8,546
Federal Agencies	313385XL5	FED HOME LN DISCOUNT NT	50,000,000	0.00	1.25	5/30/17	5/30/18	52,958	-	-	52,958
Federal Agencies	3133EFCT2	FEDERAL FARM CREDIT BANK	25,000,000	1.29	1.29	9/8/15	6/8/18	27,804	-	-	27,804
Federal Agencies	3133EFCT2	FEDERAL FARM CREDIT BANK	50,000,000	1.29	1.29	9/8/15	6/8/18	55,607	-	-	55,607
Federal Agencies	3133EEW48	FEDERAL FARM CREDIT BANK	50,000,000	1.28	1.29	6/11/15	6/11/18	55,176	113	-	55,289

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle	Maturity	Earned Interest	Amort.	Realized	Earned Income
						Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3133EFHS1	FEDERAL FARM CREDIT BANK	25,000,000	1.17	1.25	12/18/15	6/14/18	24,375	1,628	-	26,003
Federal Agencies	3133EGGC3	FEDERAL FARM CREDIT BANK	25,000,000	1.36	1.36	6/20/16	6/20/18	29,217	-	-	29,217
Federal Agencies	3134G9UY1	FREDDIE MAC	25,000,000	1.00	1.00	6/29/16	6/29/18	20,833	-	-	20,833
Federal Agencies	3134G9UY1	FREDDIE MAC	25,000,000	1.00	1.00	6/29/16	6/29/18	20,833	-	-	20,833
Federal Agencies	3133EGBQ7	FEDERAL FARM CREDIT BANK	25,000,000	1.37	1.37	5/19/16	7/19/18	29,438	-	-	29,438
Federal Agencies	3133EGBQ7	FEDERAL FARM CREDIT BANK	25,000,000	1.37	1.37	5/19/16	7/19/18	29,438	-	-	29,438
Federal Agencies	3130A8U50	FEDERAL HOME LOAN BANK	22,250,000	0.83	0.89	7/29/16	7/25/18	15,390	1,144	-	16,533
Federal Agencies	3134G9Q67	FREDDIE MAC	25,000,000	1.05	1.05	7/27/16	7/27/18	21,875	-	-	21,875
Federal Agencies	3134G9Q67	FREDDIE MAC	25,000,000	1.05	1.06	7/27/16	7/27/18	21,875	265	-	22,140
Federal Agencies	3133EGFQ3	FEDERAL FARM CREDIT BANK	25,000,000	0.88	0.91	9/21/16	9/14/18	18,229	815	-	19,044
Federal Agencies	3130A9C90	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	9/28/16	9/28/18	21,875	-	-	21,875
Federal Agencies	3133EGFK6	FEDERAL FARM CREDIT BANK	25,000,000	1.37	1.37	6/17/16	10/17/18	29,397	-	-	29,397
Federal Agencies	3133EGFK6	FEDERAL FARM CREDIT BANK	25,000,000	1.37	1.37	6/17/16	10/17/18	29,397	-	-	29,397
Federal Agencies	313376BR5	FEDERAL HOME LOAN BANK	15,000,000	1.75	1.31	12/20/16	12/14/18	21,875	(5,453)	-	16,422
Federal Agencies	313376BR5	FEDERAL HOME LOAN BANK	25,000,000	1.75	1.33	8/23/17	12/14/18	36,458	(8,836)	-	27,622
Federal Agencies	3133EGDM4	FEDERAL FARM CREDIT BANK	25,000,000	1.40	1.40	6/2/16	1/2/19	30,029	-	-	30,029
Federal Agencies	3133EG2V6	FEDERAL FARM CREDIT BANK	25,000,000	1.28	1.28	1/3/17	1/3/19	27,603	-	-	27,603
Federal Agencies	3134GAH23	FREDDIE MAC	25,000,000	1.25	1.25	1/17/17	1/17/19	26,042	-	-	26,042
Federal Agencies	3130A8VZ3	FEDERAL HOME LOAN BANK	25,000,000	1.05	1.05	7/28/16	1/25/19	21,875	-	-	21,875
Federal Agencies	3132X0EK3	FARMER MAC	25,000,000	1.47	1.47	1/25/16	1/25/19	30,707	-	-	30,707
Federal Agencies	3134GAS39	FREDDIE MAC	25,000,000	1.25	1.25	2/1/17	2/1/19	26,042	-	-	26,042
Federal Agencies	3133EGBU8	FEDERAL FARM CREDIT BANK	50,000,000	1.41	1.41	5/25/16	2/25/19	60,810	-	-	60,810
Federal Agencies	3132X0ED9	FARMER MAC	40,000,000	1.39	1.39	1/19/16	3/19/19	48,012	-	-	48,012
Federal Agencies	3134GBFR8	FREDDIE MAC	25,000,000	1.40	1.40	4/5/17	4/5/19	29,167	-	-	29,167
Federal Agencies	3136G3QP3	FANNIE MAE	10,000,000	1.25	1.25	5/24/16	5/24/19	10,417	-	-	10,417
Federal Agencies	3130ABF92	FEDERAL HOME LOAN BANK	30,000,000	1.38	1.47	5/12/17	5/28/19	34,375	2,356	-	36,731
Federal Agencies	3133EHLG6	FEDERAL FARM CREDIT BANK	27,000,000	1.32	1.35	5/30/17	5/30/19	29,700	688	-	30,388
Federal Agencies	3133EHMR1	FEDERAL FARM CREDIT BANK	50,000,000	1.38	1.38	6/12/17	6/12/19	57,292	-	-	57,292
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	25,000,000	1.63	1.41	6/9/17	6/14/19	33,854	(4,460)	-	29,394
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	25,000,000	1.63	1.38	8/23/17	6/14/19	33,854	(5,108)	-	28,746
Federal Agencies	313379EE5	FEDERAL HOME LOAN BANK	35,750,000	1.63	1.43	8/9/17	6/14/19	48,411	(5,788)	-	42,624
Federal Agencies	3134G9QW0	FREDDIE MAC	50,000,000	1.28	1.28	6/14/16	6/14/19	53,333	-	-	53,333
Federal Agencies	3130AC7C2	FEDERAL HOME LOAN BANK	15,000,000	1.40	1.38	8/23/17	7/11/19	17,500	(244)	-	17,256
Federal Agencies	3134G9YR2	FREDDIE MAC	50,000,000	1.25	1.25	7/12/16	7/12/19	52,083	-	-	52,083
Federal Agencies	3133EGED3	FEDERAL FARM CREDIT BANK	25,000,000	1.42	1.42	6/9/16	8/9/19	30,614	-	-	30,614
Federal Agencies	3133EGED3	FEDERAL FARM CREDIT BANK	25,000,000	1.42	1.42	6/9/16	8/9/19	30,614	-	-	30,614
Federal Agencies	3134G94F1	FREDDIE MAC	25,000,000	1.13	1.13	8/15/16	8/15/19	23,438	-	-	23,438
Federal Agencies	3133EGX67	FEDERAL FARM CREDIT BANK	50,000,000	1.36	1.36	12/20/16	8/20/19	58,434	-	-	58,434
Federal Agencies	3135G0P23	FANNIE MAE	20,000,000	1.25	1.25	8/30/16	8/23/19	20,833	-	-	20,833
Federal Agencies	3136G3X59	FANNIE MAE	25,000,000	1.10	1.10	8/23/16	8/23/19	22,917	-	-	22,917
Federal Agencies	3134G9GS0	FREDDIE MAC	25,000,000	1.25	1.25	5/26/16	8/26/19	26,042	-	-	26,042
Federal Agencies	3134GAHR8	FREDDIE MAC	25,000,000	1.25	1.25	9/23/16	9/23/19	26,042	-	-	26,042
Federal Agencies	3135G0Q30	FANNIE MAE	50,000,000	1.18	1.18	10/21/16	9/27/19	49,167	-	-	49,167
Federal Agencies	3132X0KH3	FARMER MAC	50,000,000	1.35	1.35	10/6/16	10/1/19	57,910	-	-	57,910
Federal Agencies	3134G8TG4	FREDDIE MAC	15,000,000	1.50	1.50	4/11/16	10/11/19	18,750	-	-	18,750
Federal Agencies	3134GAPT5	FREDDIE MAC	-	1.00	1.00	10/18/16	10/18/19	4,722	-	-	4,722
Federal Agencies	3130ACM92	FEDERAL HOME LOAN BANK	21,500,000	1.50	1.59	10/13/17	10/21/19	16,125	980	-	17,105
Federal Agencies	3136G0T68	FANNIE MAE	14,000,000	1.33	1.44	8/28/17	10/24/19	15,517	1,252	-	16,768
Federal Agencies	3134GBHT2	FREDDIE MAC	50,000,000	1.63	1.60	9/12/17	10/25/19	67,708	(983)	-	66,726
Federal Agencies	3136G4FJ7	FANNIE MAE	25,000,000	1.20	1.20	10/25/16	10/25/19	25,000	-	-	25,000
Federal Agencies	3136G4EZ2	FANNIE MAE	50,000,000	1.13	1.16	10/28/16	10/30/19	46,875	1,413	-	48,288
Federal Agencies	3134GAVL5	FREDDIE MAC	100,000,000	1.17	1.17	11/4/16	11/4/19	97,500	-	-	97,500
Federal Agencies	3136G3LV5	FANNIE MAE	8,950,000	1.35	1.35	5/26/16	11/26/19	10,069	-	-	10,069
Federal Agencies	3133EGN43	FEDERAL FARM CREDIT BANK	50,000,000	1.40	1.40	12/2/16	12/2/19	60,058	-	-	60,058

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle	Maturity	Earned Interest	Amort.	Realized	Earned Income
						Date	Date		Expense	Gain/(Loss)	/Net Earnings
Federal Agencies	3132X0PG0	FARMER MAC	50,000,000	1.30	1.30	2/10/17	1/3/20	56,066	-	-	56,066
Federal Agencies	3134G9VR5	FREDDIE MAC	25,000,000	1.25	1.25	7/6/16	1/6/20	26,042	-	-	26,042
Federal Agencies	313378J77	FEDERAL HOME LOAN BANK	15,710,000	1.88	1.56	5/17/17	3/13/20	24,547	(4,025)	-	20,522
Federal Agencies	3133EHZN6	FEDERAL FARM CREDIT BANK	20,000,000	1.45	1.49	9/20/17	3/20/20	24,167	700	-	24,867
Federal Agencies	3136G3TK1	FANNIE MAE	25,000,000	1.25	1.25	7/6/16	4/6/20	26,042	-	-	26,042
Federal Agencies	3136G4ND1	FANNIE MAE	-	1.88	1.84	8/15/17	4/6/20	13,021	(218)	(39,737)	(26,934)
Federal Agencies	3136G4BL6	FANNIE MAE	15,000,000	1.25	1.25	10/17/16	4/17/20	15,625	-	-	15,625
Federal Agencies	3134GBFU1	FREDDIE MAC	-	1.75	1.75	4/27/17	4/27/20	63,194	-	-	63,194
Federal Agencies	3134GBFU1	FREDDIE MAC	-	1.75	1.73	9/7/17	4/27/20	11,122	99	(3,960)	7,261
Federal Agencies	3134GBLY6	FREDDIE MAC	25,000,000	1.25	1.25	5/8/17	5/8/20	26,042	-	-	26,042
Federal Agencies	3134GBPB2	FREDDIE MAC	15,750,000	1.70	1.70	5/30/17	5/22/20	22,313	-	-	22,313
Federal Agencies	3133EHNK5	FEDERAL FARM CREDIT BANK	25,000,000	1.54	1.54	6/15/17	6/15/20	32,083	71	-	32,154
Federal Agencies	3133EHNK5	FEDERAL FARM CREDIT BANK	26,900,000	1.54	1.55	6/15/17	6/15/20	34,522	152	-	34,674
Federal Agencies	3134GBST0	FREDDIE MAC	14,675,000	1.65	1.65	6/22/17	6/22/20	20,178	-	-	20,178
Federal Agencies	3134GBTX0	FREDDIE MAC	50,000,000	1.75	1.76	6/29/17	6/29/20	72,917	283	-	73,200
Federal Agencies	3136G3TG0	FANNIE MAE	15,000,000	1.15	1.15	6/30/16	6/30/20	14,375	-	-	14,375
Federal Agencies	3133EHQB2	FEDERAL FARM CREDIT BANK	25,000,000	1.55	1.56	7/6/17	7/6/20	32,292	284	-	32,576
Federal Agencies	3130ABNV4	FEDERAL HOME LOAN BANK	50,000,000	1.75	1.75	7/13/17	7/13/20	72,917	-	-	72,917
Federal Agencies	3134GBXV9	FREDDIE MAC	50,000,000	1.85	1.85	7/13/17	7/13/20	77,083	-	-	77,083
Federal Agencies	3135G0T60	FANNIE MAE	50,000,000	1.50	1.60	8/1/17	7/30/20	62,500	4,293	-	66,793
Federal Agencies	3130ABZE9	FEDERAL HOME LOAN BANK	6,700,000	1.65	1.65	8/28/17	8/28/20	9,213	19	-	9,231
Federal Agencies	3130ABZN9	FEDERAL HOME LOAN BANK	25,000,000	1.80	1.80	8/28/17	8/28/20	37,500	-	-	37,500
Federal Agencies	3130ABZN9	FEDERAL HOME LOAN BANK	50,000,000	1.80	1.80	8/28/17	8/28/20	75,000	-	-	75,000
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	18,000,000	1.38	1.48	9/8/17	9/28/20	20,625	1,605	-	22,230
Federal Agencies	3130ACE26	FEDERAL HOME LOAN BANK	30,000,000	1.38	1.48	9/8/17	9/28/20	34,375	2,675	-	37,050
Federal Agencies	3132X0KR1	FARMER MAC	25,000,000	1.44	1.44	11/2/16	11/2/20	30,890	-	-	30,890
Federal Agencies	3134GBLR1	FREDDIE MAC	24,715,000	1.75	1.75	5/25/17	11/25/20	36,043	60	-	36,103
Federal Agencies	3133EGX75	FEDERAL FARM CREDIT BANK	50,000,000	1.43	1.43	12/21/16	12/21/20	61,475	-	-	61,475
Federal Agencies	3133EFTX5	FEDERAL FARM CREDIT BANK	100,000,000	1.57	1.57	12/24/15	12/24/20	134,970	-	-	134,970
Federal Agencies	3133EG4T9	FEDERAL FARM CREDIT BANK	20,000,000	1.40	1.40	1/25/17	1/25/21	24,066	-	-	24,066
Federal Agencies	3133EG4T9	FEDERAL FARM CREDIT BANK	20,000,000	1.40	1.40	1/25/17	1/25/21	24,066	-	-	24,066
Federal Agencies	3130AC2K9	FEDERAL HOME LOAN BANK	50,200,000	1.87	1.88	9/20/17	2/10/21	78,228	251	-	78,480
Federal Agencies	3134GBD58	FREDDIE MAC	5,570,000	1.80	1.80	8/30/17	2/26/21	8,355	14	-	8,369
Federal Agencies	3130AAYP7	FEDERAL HOME LOAN BANK	8,585,000	2.20	2.17	8/11/17	3/22/21	15,739	(196)	-	15,543
Federal Agencies	3134GBJ60	FREDDIE MAC	50,000,000	1.90	1.90	9/29/17	6/29/21	79,167	-	-	79,167
Federal Agencies	3134GBM25	FREDDIE MAC	50,000,000	1.92	1.92	10/2/17	7/1/21	77,333	-	-	77,333
Federal Agencies	3130ACF33	FEDERAL HOME LOAN BANK	25,000,000	1.88	1.95	9/18/17	9/13/21	39,063	1,544	-	40,606
Federal Agencies	3135G0Q89	FANNIE MAE	25,000,000	1.38	1.38	10/21/16	10/7/21	28,646	-	-	28,646
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	14,500,000	1.38	1.38	10/25/16	10/25/21	16,615	-	-	16,615
Federal Agencies	3133EGZJ7	FEDERAL FARM CREDIT BANK	15,000,000	1.38	1.38	10/25/16	10/25/21	17,188	-	-	17,188
Federal Agencies	3133EGS97	FEDERAL FARM CREDIT BANK	25,000,000	1.51	1.51	12/8/16	12/8/21	32,432	-	-	32,432
Federal Agencies	3133EGS97	FEDERAL FARM CREDIT BANK	25,000,000	1.51	1.51	12/8/16	12/8/21	32,432	-	-	32,432
Federal Agencies	3130ACB60	FEDERAL HOME LOAN BANK	50,000,000	2.00	2.00	9/8/17	12/15/21	83,333	-	-	83,333
Federal Agencies	3134GAK52	FREDDIE MAC	17,300,000	1.13	1.13	1/26/17	1/26/22	16,219	-	-	16,219
Federal Agencies	3135G0T45	FANNIE MAE	25,000,000	1.88	1.81	6/6/17	4/5/22	39,063	(1,270)	-	37,793
Federal Agencies	3134GBQG0	FREDDIE MAC	50,000,000	2.18	2.18	5/25/17	5/25/22	90,833	-	-	90,833
Federal Agencies	3133EHL77	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.85	6/6/17	6/2/22	78,125	(1,008)	-	77,117
Federal Agencies	3133EHL77	FEDERAL FARM CREDIT BANK	50,000,000	1.88	1.88	6/9/17	6/2/22	78,125	43	-	78,168
Federal Agencies	3134GBF72	FREDDIE MAC	50,000,000	2.01	2.01	9/15/17	6/15/22	83,750	-	-	83,750
Federal Agencies	3134GBUK6	FREDDIE MAC	9,250,000	1.25	1.25	8/29/17	6/28/22	9,635	33	-	9,668
Federal Agencies	3134GBN73	FREDDIE MAC	50,000,000	2.07	2.07	10/2/17	7/1/22	83,375	-	-	83,375
Federal Agencies	3134GBXU1	FREDDIE MAC	31,575,000	2.25	2.25	7/27/17	7/27/22	59,203	-	-	59,203
Federal Agencies	3130AC7E8	FEDERAL HOME LOAN BANK	50,000,000	2.17	2.17	9/1/17	9/1/22	90,417	-	-	90,417
Subtotals			\$ 4,407,435,000					\$ 5,085,190	\$ 157,703	\$ (23,590)	\$ 5,219,303

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity Date	Earned Interest	Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
State/Local Agencies	13063CFC9	CALIFORNIA ST	\$ 16,500,000	1.75	1.66	11/5/13	11/1/17	\$ 24,063	\$ (1,253)	\$ -	\$ 22,809
State/Local Agencies	13063CPN4	CALIFORNIA ST	5,000,000	1.25	1.22	12/22/14	11/1/17	5,208	(135)	-	5,073
State/Local Agencies	13063CPN4	CALIFORNIA ST	50,000,000	1.25	1.17	11/25/14	11/1/17	52,083	(3,514)	-	48,570
State/Local Agencies	91411SZ11	UNIVERSITY OF CALIFORNIA	50,000,000	0.00	1.25	8/4/17	12/1/17	53,389	-	-	53,389
State/Local Agencies	91412GL52	UNIV OF CALIFORNIA CA REVENUE	2,470,000	0.99	0.99	6/30/16	5/15/18	2,044	-	-	2,044
State/Local Agencies	546456CY8	LOUISIANA ST CITIZENS PROPERT	4,500,000	6.13	1.30	11/30/16	6/1/18	22,969	(18,219)	-	4,750
State/Local Agencies	603786GJ7	MINNEAPOLIS MN REVENUE	1,000,000	4.88	1.40	12/1/16	8/1/18	4,063	(2,908)	-	1,155
State/Local Agencies	13063C4V9	CALIFORNIA ST	50,000,000	1.05	0.90	11/3/16	11/1/18	43,750	(6,281)	-	37,469
State/Local Agencies	13063DAB4	CALIFORNIA ST	23,000,000	1.59	1.59	4/27/17	4/1/19	30,533	-	-	30,533
State/Local Agencies	13063CKL3	CALIFORNIA ST	4,750,000	2.25	1.15	10/27/16	5/1/19	8,906	(4,368)	-	4,539
State/Local Agencies	91412GL60	UNIV OF CALIFORNIA CA REVENUE	2,000,000	1.23	1.23	6/30/16	5/15/19	2,047	-	-	2,047
State/Local Agencies	91412GSB2	UNIV OF CALIFORNIA CA REVENUE	4,180,000	1.80	1.57	10/5/15	7/1/19	6,256	(782)	-	5,474
State/Local Agencies	91412GSB2	UNIV OF CALIFORNIA CA REVENUE	16,325,000	1.80	1.56	10/2/15	7/1/19	24,433	(3,096)	-	21,337
State/Local Agencies	6055804W6	MISSISSIPPI ST	8,500,000	6.09	1.38	4/23/15	10/1/19	43,130	(32,825)	-	10,305
State/Local Agencies	977100CW4	WISCONSIN ST GEN FUND ANNUAL	18,000,000	1.45	1.45	8/16/16	5/1/20	21,690	-	-	21,690
State/Local Agencies	13066TYT5	CALIFORNIA ST DEPT OF WTR RES	29,139,823	1.71	2.13	2/6/17	5/1/21	41,597	9,893	-	51,490
State/Local Agencies	91412GF59	UNIV OF CALIFORNIA CA REVENUE	1,769,000	1.91	1.40	8/9/16	5/15/21	2,816	(743)	-	2,073
Subtotals			\$ 287,133,823					\$ 388,976	\$ (64,231)	\$ -	\$ 324,745
Public Time Deposits	PP9I2NRE9	MISSION NATIONAL BK SF	\$ 240,000	1.15	1.15	2/21/17	2/21/18	\$ 234	\$ -	\$ -	\$ 234
Public Time Deposits	PP9F2HFF8	TRANS-PAC NATIONAL BK	240,000	1.35	1.35	3/21/17	3/21/18	275	-	-	275
Public Time Deposits	PP302GIL3	BANK OF SAN FRANCISCO	240,000	1.37	1.37	4/11/17	4/11/18	283	-	-	283
Public Time Deposits	PPA01U877	PREFERRED BANK LA CALIF	240,000	1.44	1.44	5/16/17	5/16/18	294	-	-	294
Subtotals			\$ 960,000					\$ 1,086	\$ -	\$ -	\$ 1,086
Negotiable CDs	06371ECR6	BANK OF MONTREAL CHICAGO	\$ -	1.31	1.31	6/29/17	10/2/17	\$ 1,819	\$ -	\$ -	\$ 1,819
Negotiable CDs	06427KW29	BANK OF MONTREAL CHICAGO	-	1.38	1.38	4/6/17	10/16/17	28,843	-	-	28,843
Negotiable CDs	89113WH25	TORONTO DOMINION BANK NY	-	1.22	1.22	4/6/17	10/16/17	25,417	-	-	25,417
Negotiable CDs	89113XJK1	TORONTO DOMINION BANK NY	-	1.16	1.16	10/17/17	10/18/17	1,611	-	-	1,611
Negotiable CDs	89113XCX8	TORONTO DOMINION BANK NY	-	1.25	1.25	8/25/17	10/25/17	33,333	-	-	33,333
Negotiable CDs	89113WQN9	TORONTO DOMINION BANK NY	50,000,000	1.62	1.62	12/6/16	12/6/17	69,583	-	-	69,583
Negotiable CDs	06427KJV0	BANK OF MONTREAL CHICAGO	50,000,000	1.62	1.62	12/9/16	12/8/17	69,630	-	-	69,630
Negotiable CDs	78009NL61	ROYAL BANK OF CANADA NY	50,000,000	1.62	1.62	12/8/16	12/8/17	69,630	-	-	69,630
Negotiable CDs	78009NM60	ROYAL BANK OF CANADA NY	50,000,000	1.62	1.62	12/19/16	12/19/17	69,917	-	-	69,917
Negotiable CDs	78009NS56	ROYAL BANK OF CANADA NY	50,000,000	1.50	1.50	3/20/17	12/20/17	64,462	-	-	64,462
Negotiable CDs	78009NV37	ROYAL BANK OF CANADA NY	50,000,000	1.33	1.33	6/26/17	12/22/17	57,049	-	-	57,049
Negotiable CDs	96121T2D9	WESTPAC BANKING CORP NY	50,000,000	1.75	1.75	12/28/16	12/28/17	75,128	-	-	75,128
Negotiable CDs	06427KY84	BANK OF MONTREAL CHICAGO	25,000,000	1.39	1.39	5/3/17	1/29/18	29,825	-	-	29,825
Negotiable CDs	78009NW36	ROYAL BANK OF CANADA NY	50,000,000	1.39	1.39	7/5/17	4/5/18	59,712	-	-	59,712
Negotiable CDs	78009NT63	ROYAL BANK OF CANADA NY	50,000,000	1.47	1.47	5/10/17	5/10/18	63,292	-	-	63,292
Negotiable CDs	06417GZN1	BANK OF NOVA SCOTIA HOUSTON	50,000,000	1.54	1.54	10/16/17	5/14/18	34,222	-	-	34,222
Negotiable CDs	06417GXY9	BANK OF NOVA SCOTIA HOUSTON	35,000,000	1.48	1.48	8/30/17	5/25/18	44,606	-	-	44,606
Negotiable CDs	89113W2C9	TORONTO DOMINION BANK NY	50,000,000	1.46	1.46	6/2/17	6/4/18	62,861	-	-	62,861
Negotiable CDs	78009NU46	ROYAL BANK OF CANADA NY	50,000,000	1.44	1.44	6/12/17	6/12/18	62,014	-	-	62,014
Negotiable CDs	89113XBB9	TORONTO DOMINION BANK NY	50,000,000	1.50	1.50	8/10/17	6/15/18	64,583	-	-	64,583
Negotiable CDs	89113XBV5	TORONTO DOMINION BANK NY	50,000,000	1.50	1.50	8/16/17	6/15/18	64,583	-	-	64,583
Negotiable CDs	06371EDT1	BANK OF MONTREAL CHICAGO	50,000,000	1.44	1.44	7/6/17	7/2/18	61,779	-	-	61,779
Negotiable CDs	06371EMD6	BANK OF MONTREAL CHICAGO	50,000,000	1.50	1.50	9/1/17	7/2/18	64,583	-	-	64,583
Negotiable CDs	06371EQ77	BANK OF MONTREAL CHICAGO	50,000,000	1.42	1.42	10/4/17	7/2/18	55,352	-	-	55,352
Negotiable CDs	89113W5H5	TORONTO DOMINION BANK NY	50,000,000	1.55	1.55	7/6/17	7/2/18	66,736	-	-	66,736

Monthly Investment Earnings

Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity Date	Earned Interest	Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
Negotiable CDs	89113XAT1	TORONTO DOMINION BANK NY	50,000,000	1.48	1.48	8/8/17	7/2/18	63,722	-	-	63,722
Negotiable CDs	96121T3R7	WESTPAC BANKING CORP NY	50,000,000	1.39	1.39	7/7/17	7/2/18	59,626	-	-	59,626
Negotiable CDs	78009NX50	ROYAL BANK OF CANADA NY	50,000,000	1.44	1.44	7/24/17	7/24/18	61,888	-	-	61,888
Negotiable CDs	96121T3W6	WESTPAC BANKING CORP NY	50,000,000	1.39	1.39	7/26/17	7/26/18	59,785	-	-	59,785
Negotiable CDs	96121T4D7	WESTPAC BANKING CORP NY	50,000,000	1.53	1.53	8/9/17	8/9/18	65,875	-	-	65,875
Negotiable CDs	06371EQJ9	BANK OF MONTREAL CHICAGO	50,000,000	1.45	1.45	10/3/17	10/1/18	58,492	-	-	58,492
Negotiable CDs	96121T4S4	WESTPAC BANKING CORP NY	50,000,000	1.43	1.43	10/11/17	10/15/18	41,627	-	-	41,627
Negotiable CDs	06371ERP4	BANK OF MONTREAL CHICAGO	45,000,000	1.45	1.45	10/16/17	10/25/18	28,978	-	-	28,978
Negotiable CDs	06417GZR2	BANK OF NOVA SCOTIA HOUSTON	50,000,000	1.44	1.44	10/25/17	10/25/18	13,979	-	-	13,979
Negotiable CDs	89113XJ4	TORONTO DOMINION BANK NY	50,000,000	1.44	1.44	10/18/17	10/25/18	27,935	-	-	27,935
Negotiable CDs	06371EFH5	BANK OF MONTREAL CHICAGO	50,000,000	1.58	1.58	7/17/17	1/17/19	67,066	-	-	67,066
Negotiable CDs	06427KSW8	BANK OF MONTREAL CHICAGO	27,838,000	1.60	1.60	3/9/17	3/8/19	38,288	-	-	38,288
Subtotals			\$ 1,532,838,000					\$ 1,887,832	\$ -	\$ -	\$ 1,887,832
Commercial Paper	06538BX24	BANK TOKYO-MIT UFJ NY	\$ -	0.00	1.21	9/12/17	10/2/17	\$ 840	\$ -	\$ -	\$ 840
Commercial Paper	06538BX24	BANK TOKYO-MIT UFJ NY	-	0.00	1.20	9/19/17	10/2/17	-	1,667	-	1,667
Commercial Paper	19416EX44	COLGATE-PALMOLIVE CO	-	0.00	1.05	10/3/17	10/4/17	-	298	-	298
Commercial Paper	06538BXC2	BANK TOKYO-MIT UFJ NY	-	0.00	1.21	9/25/17	10/12/17	-	12,201	-	12,201
Commercial Paper	06538BXJ7	BANK TOKYO-MIT UFJ NY	-	0.00	1.23	9/20/17	10/18/17	-	23,233	-	23,233
Commercial Paper	89233GXJ0	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/17/17	10/18/17	-	715	-	715
Commercial Paper	89233GXL5	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/19/17	10/20/17	-	715	-	715
Commercial Paper	89233GXP6	TOYOTA MOTOR CREDIT CORP	-	0.00	1.05	10/20/17	10/23/17	-	2,188	-	2,188
Commercial Paper	47816FXQ9	JOHNSON & JOHNSON	-	0.00	1.18	7/28/17	10/24/17	45,233	-	-	45,233
Commercial Paper	89233GXQ4	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/23/17	10/24/17	-	715	-	715
Commercial Paper	06538BXR9	BANK TOKYO-MIT UFJ NY	-	0.00	1.25	8/23/17	10/25/17	20,833	-	-	20,833
Commercial Paper	06538BXR9	BANK TOKYO-MIT UFJ NY	-	0.00	1.25	8/29/17	10/25/17	20,833	-	-	20,833
Commercial Paper	06538BXR9	BANK TOKYO-MIT UFJ NY	-	0.00	1.25	9/5/17	10/25/17	12,500	-	-	12,500
Commercial Paper	06538BXR9	BANK TOKYO-MIT UFJ NY	-	0.00	1.23	9/25/17	10/25/17	-	13,940	-	13,940
Commercial Paper	89233GXR2	TOYOTA MOTOR CREDIT CORP	-	0.00	1.19	8/23/17	10/25/17	19,833	-	-	19,833
Commercial Paper	89233GXR2	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/24/17	10/25/17	-	715	-	715
Commercial Paper	19416EXS1	COLGATE-PALMOLIVE CO	-	0.00	1.06	10/25/17	10/26/17	-	427	-	427
Commercial Paper	89233GXS0	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/25/17	10/26/17	-	1,431	-	1,431
Commercial Paper	89233GXT8	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/26/17	10/27/17	-	1,431	-	1,431
Commercial Paper	06538BXW8	BANK TOKYO-MIT UFJ NY	-	0.00	1.39	4/21/17	10/30/17	55,583	-	-	55,583
Commercial Paper	89233GXW1	TOYOTA MOTOR CREDIT CORP	-	0.00	1.05	10/27/17	10/30/17	-	4,375	-	4,375
Commercial Paper	06538BXX6	BANK TOKYO-MIT UFJ NY	-	0.00	1.23	10/2/17	10/31/17	-	29,725	-	29,725
Commercial Paper	89233GXX9	TOYOTA MOTOR CREDIT CORP	-	0.00	1.03	10/30/17	10/31/17	-	1,431	-	1,431
Commercial Paper	47816FY13	JOHNSON & JOHNSON	17,000,000	0.00	1.10	10/2/17	11/1/17	-	15,583	-	15,583
Commercial Paper	89233GY18	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.03	10/31/17	11/1/17	-	1,431	-	1,431
Commercial Paper	47816FYA3	JOHNSON & JOHNSON	30,000,000	0.00	1.09	10/27/17	11/10/17	-	4,542	-	4,542
Commercial Paper	47816FYA3	JOHNSON & JOHNSON	33,000,000	0.00	1.12	10/27/17	11/10/17	-	5,133	-	5,133
Commercial Paper	06538BYD9	BANK TOKYO-MIT UFJ NY	27,000,000	0.00	1.24	10/2/17	11/13/17	-	27,900	-	27,900
Commercial Paper	06538BYF4	BANK TOKYO-MIT UFJ NY	33,000,000	0.00	1.23	10/13/17	11/15/17	-	21,423	-	21,423
Commercial Paper	06538BYL1	BANK TOKYO-MIT UFJ NY	40,000,000	0.00	1.21	10/30/17	11/20/17	-	2,689	-	2,689
Commercial Paper	06538BZB2	BANK TOKYO-MIT UFJ NY	38,000,000	0.00	1.29	10/4/17	12/11/17	-	38,127	-	38,127
Commercial Paper	89233GZF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.33	4/7/17	12/15/17	56,833	-	-	56,833
Commercial Paper	89233GZF6	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.33	6/19/17	12/15/17	56,833	-	-	56,833
Commercial Paper	06538BZN6	BANK TOKYO-MIT UFJ NY	50,000,000	0.00	1.30	10/25/17	12/22/17	-	12,639	-	12,639
Commercial Paper	89233HA87	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.25	10/3/17	1/8/18	-	50,347	-	50,347
Commercial Paper	06538CAC5	BANK TOKYO-MIT UFJ NY	40,000,000	0.00	1.33	10/31/17	1/12/18	-	1,478	-	1,478
Commercial Paper	36164LEN5	GE CAPITAL TREASURY LLC	-	1.33	1.33	6/23/17	1/22/18	5,530	-	8,000	13,530
Commercial Paper	06538CAR2	BANK TOKYO-MIT UFJ NY	32,000,000	0.00	1.37	10/26/17	1/25/18	-	7,307	-	7,307

Monthly Investment Earnings Pooled Fund

Type of Investment	CUSIP	Issuer Name	Par Value	Coupon	YTM ¹	Settle Date	Maturity Date	Earned Interest	Amort. Expense	Realized Gain/(Loss)	Earned Income /Net Earnings
Commercial Paper	89233HC28	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.40	6/7/17	3/2/18	59,847	-	-	59,847
Commercial Paper	89233HCP7	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.47	6/26/17	3/23/18	62,431	-	-	62,431
Commercial Paper	89233HCW2	TOYOTA MOTOR CREDIT CORP	50,000,000	0.00	1.53	7/6/17	3/30/18	65,014	-	-	65,014
Commercial Paper	06538CDQ1	BANK TOKYO-MIT UFJ NY	40,000,000	0.00	1.54	10/18/17	4/24/18	-	23,800	-	23,800
Commercial Paper	36164KEA5	GE CAPITAL TREASURY LLC	-	0.00	1.41	8/16/17	5/10/18	5,833	-	(9,083)	(3,250)
Commercial Paper	06538CF89	BANK TOKYO-MIT UFJ NY	50,000,000	0.00	1.58	9/12/17	6/8/18	67,167	-	-	67,167
Commercial Paper	06538CFF3	BANK TOKYO-MIT UFJ NY	50,000,000	0.00	1.58	9/19/17	6/15/18	-	67,167	-	67,167
Subtotals			\$ 830,000,000					\$ 555,145	\$ 374,770	\$ (1,083)	\$ 928,832
Medium Term Notes	911312AP1	UNITED PARCEL SERVICE	\$ -	1.13	1.01	1/28/16	10/1/17	\$ -	\$ -	\$ -	\$ -
Medium Term Notes	459200HK0	IBM CORP	11,450,000	1.25	0.90	5/6/16	2/8/18	11,927	(3,356)	-	8,571
Medium Term Notes	89236TDN2	TOYOTA MOTOR CREDIT CORP	50,000,000	1.61	1.61	1/9/17	1/9/19	68,754	-	-	68,754
Subtotals			\$ 61,450,000					\$ 80,681	\$ (3,356)	\$ -	\$ 77,325
Money Market Funds	09248U718	BLACKROCK LIQ INST GOV FUND	\$ 55,029,223	0.92	0.92	10/31/17	11/1/17	\$ 1,405	\$ -	\$ -	\$ 1,405
Money Market Funds	31607A703	FIDELITY INST GOV FUND	266,685,373	0.96	0.96	10/31/17	11/1/17	100,089	-	-	100,089
Money Market Funds	61747C707	MORGAN STANLEY INST GOVT FUN	100,558,825	0.92	0.92	10/31/17	11/1/17	2,966	-	-	2,966
Subtotals			\$ 422,273,421					\$ 104,460	\$ -	\$ -	\$ 104,460
Supranationals	459053ML5	INTL BK RECON & DEVELOP	\$ -	0.00	1.06	9/22/17	10/2/17	\$ -	\$ 471	\$ -	\$ 471
Supranationals	45818LPU8	INTER-AMERICAN DEVEL BANK	26,565,000	0.00	1.10	10/30/17	11/27/17	-	1,623	-	1,623
Supranationals	45905UXQ2	INTL BK RECON & DEVELOP	25,000,000	1.36	1.36	7/27/16	1/26/18	29,192	-	-	29,192
Supranationals	45950VFH4	INTL FINANCE CORP	30,000,000	1.25	1.58	11/15/16	2/2/18	32,399	2,262	-	34,661
Supranationals	45950VKP0	INTL FINANCE CORP	50,000,000	1.29	1.29	3/6/17	3/6/18	55,465	-	-	55,465
Supranationals	459058ER0	INTL BK RECON & DEVELOP	25,000,000	1.00	1.07	10/7/15	10/5/18	20,833	1,204	-	22,038
Supranationals	45905UZJ6	INTL BANK RECON & DEVELOPMEN	25,000,000	1.30	1.56	6/2/17	10/25/19	27,083	5,491	-	32,575
Supranationals	45905UZJ6	INTL BK RECON & DEVELOP	29,300,000	1.30	1.56	6/2/17	10/25/19	31,742	6,436	-	38,178
Supranationals	459058FZ1	INTL BK RECON & DEVELOP	50,000,000	1.88	1.91	3/21/17	4/21/20	78,250	1,197	-	79,447
Supranationals	4581X0CX4	INTER-AMERICAN DEVEL BK	25,000,000	1.63	1.70	4/12/17	5/12/20	33,854	1,631	-	35,485
Supranationals	459058GA5	INTL BK RECON & DEVELOPMENT	50,000,000	1.63	1.63	8/29/17	9/4/20	67,708	295	-	68,004
Subtotals			\$ 335,865,000					\$ 376,527	\$ 20,612	\$ -	\$ 397,138
Grand Totals			\$ 8,352,955,244					\$ 9,002,383	\$ 536,592	\$ (24,673)	\$ 9,514,302

¹ Yield to maturity is calculated at purchase

Investment Transactions

Pooled Fund

For month ended October 31, 2017

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	10/2/2017	10/31/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXX6	\$ 30,000,000	0.00	1.23	\$ 99.90	\$ -	\$ 29,970,275
Purchase	10/2/2017	11/13/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BYD9	27,000,000	0.00	1.24	99.86	-	26,960,940
Purchase	10/2/2017	11/1/2017	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	22	0.92	0.92	100.00	-	22
Purchase	10/2/2017	10/3/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MM5	20,000,000	0.00	0.96	100.00	-	19,999,467
Purchase	10/2/2017	10/3/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MM5	100,000,000	0.00	0.96	100.00	-	99,997,333
Purchase	10/2/2017	7/1/2021	Federal Agencies	FREDDIE MAC	3134GBM25	50,000,000	1.92	1.92	100.00	-	50,000,000
Purchase	10/2/2017	7/1/2022	Federal Agencies	FREDDIE MAC	3134GBN73	50,000,000	2.07	2.07	100.00	-	50,000,000
Purchase	10/2/2017	11/1/2017	Commercial Paper	JOHNSON & JOHNSON	47816FY13	17,000,000	0.00	1.10	99.91	-	16,984,417
Purchase	10/3/2017	10/1/2018	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371EQJ9	50,000,000	1.45	1.45	100.00	-	50,000,000
Purchase	10/3/2017	10/4/2017	Commercial Paper	COLGATE-PALMOLIVE CO	19416EX44	10,200,000	0.00	1.05	100.00	-	10,199,703
Purchase	10/3/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/3/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/3/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/3/2017	1/8/2018	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233HA87	50,000,000	0.00	1.25	99.66	-	49,831,597
Purchase	10/4/2017	7/2/2018	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371EQT7	50,000,000	1.42	1.42	100.00	-	50,000,000
Purchase	10/4/2017	12/11/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BZB2	38,000,000	0.00	1.29	99.76	-	37,907,407
Purchase	10/4/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/4/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/4/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/4/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	50,000,000	0.96	0.96	100.00	-	50,000,000
Purchase	10/5/2017	10/6/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MQ6	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/5/2017	10/6/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MQ6	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/6/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	50,000,000	0.00	1.00	99.99	-	49,994,444
Purchase	10/6/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	50,000,000	0.00	1.00	99.99	-	49,994,444
Purchase	10/6/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	100,000,000	0.00	1.00	99.99	-	99,988,889
Purchase	10/10/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	20,000,000	0.00	1.00	100.00	-	19,999,444
Purchase	10/10/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/10/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/10/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/11/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	40,000,000	0.00	1.00	100.00	-	39,998,889
Purchase	10/11/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/11/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/11/2017	10/15/2018	Negotiable CDs	WESTPAC BANKING CORP NY	96121T4S4	50,000,000	1.43	1.43	100.00	-	50,000,000
Purchase	10/12/2017	10/13/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MX1	30,000,000	0.00	1.00	100.00	-	29,999,167
Purchase	10/12/2017	10/13/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MX1	200,000,000	0.00	1.00	100.00	-	199,994,444
Purchase	10/13/2017	11/15/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BYF4	33,000,000	0.00	1.23	99.89	-	32,962,793
Purchase	10/13/2017	10/21/2019	Federal Agencies	FEDERAL HOME LOAN BANK	3130ACM92	21,500,000	0.00	0.09	99.82	-	21,461,945
Purchase	10/13/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	50,000,000	0.00	1.00	99.99	-	49,995,833
Purchase	10/13/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	50,000,000	0.00	1.00	99.99	-	49,995,833
Purchase	10/13/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	100,000,000	0.00	1.00	99.99	-	99,991,667
Purchase	10/16/2017	10/25/2018	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371ERP4	45,000,000	1.45	1.45	100.00	-	45,000,000
Purchase	10/16/2017	5/14/2018	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417GZN1	50,000,000	1.54	1.54	100.00	-	50,000,000
Purchase	10/16/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/16/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/16/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/17/2017	10/18/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NC6	75,000,000	0.00	1.00	100.00	-	74,997,917
Purchase	10/17/2017	10/18/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NC6	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/17/2017	10/18/2017	Negotiable CDs	TORONTO DOMINION BANK NY	89113XJK1	50,000,000	1.16	1.16	100.00	-	50,000,000
Purchase	10/17/2017	10/18/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXJ0	25,000,000	0.00	1.03	100.00	-	24,999,285
Purchase	10/18/2017	4/24/2018	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538CDQ1	40,000,000	0.00	1.54	99.20	-	39,680,400

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	10/18/2017	10/19/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385ND4	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/18/2017	10/19/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385ND4	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/18/2017	10/25/2018	Negotiable CDs	TORONTO DOMINION BANK NY	89113XJJ4	50,000,000	1.44	1.44	100.00	-	50,000,000
Purchase	10/19/2017	10/20/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NE2	60,000,000	0.00	1.00	100.00	-	59,998,333
Purchase	10/19/2017	10/20/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NE2	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/19/2017	10/20/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXL5	25,000,000	0.00	1.03	100.00	-	24,999,285
Purchase	10/20/2017	10/23/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NH5	70,000,000	0.00	1.00	99.99	-	69,994,167
Purchase	10/20/2017	10/23/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NH5	100,000,000	0.00	1.00	99.99	-	99,991,667
Purchase	10/20/2017	10/23/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXP6	25,000,000	0.00	1.05	99.99	-	24,997,813
Purchase	10/23/2017	10/24/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NJ1	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/23/2017	10/24/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NJ1	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/23/2017	10/24/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXQ4	25,000,000	0.00	1.03	100.00	-	24,999,285
Purchase	10/24/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/24/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/24/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	70,000,000	0.00	1.00	100.00	-	69,998,056
Purchase	10/24/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/24/2017	10/25/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXR2	25,000,000	0.00	1.03	100.00	-	24,999,285
Purchase	10/25/2017	10/25/2018	Negotiable CDs	BANK OF NOVA SCOTIA HOUS	06417GZR2	50,000,000	1.44	1.44	100.00	-	50,000,000
Purchase	10/25/2017	12/22/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BZN6	50,000,000	0.00	1.30	99.79	-	49,895,278
Purchase	10/25/2017	10/26/2017	Commercial Paper	COLGATE-PALMOLIVE CO	19416EXS1	14,500,000	0.00	1.06	100.00	-	14,499,573
Purchase	10/25/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/25/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/25/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/25/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/25/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/25/2017	10/26/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXS0	50,000,000	0.00	1.03	100.00	-	49,998,569
Purchase	10/26/2017	1/25/2018	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538CAR2	32,000,000	0.00	1.37	99.65	-	31,889,182
Purchase	10/26/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/26/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/26/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/26/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100.00	-	49,998,611
Purchase	10/26/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	100,000,000	0.00	1.00	100.00	-	99,997,222
Purchase	10/26/2017	11/9/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385PA8	40,000,000	0.00	1.01	99.96	-	39,984,367
Purchase	10/26/2017	10/27/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXT8	50,000,000	0.00	1.03	100.00	-	49,998,569
Purchase	10/27/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	99.99	-	49,995,917
Purchase	10/27/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	99.99	-	49,995,917
Purchase	10/27/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	99.99	-	49,995,917
Purchase	10/27/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	99.99	-	49,995,917
Purchase	10/27/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	100,000,000	0.00	0.98	99.99	-	99,991,833
Purchase	10/27/2017	11/8/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NZ5	50,000,000	0.00	1.01	99.97	-	49,983,167
Purchase	10/26/2017	11/10/2017	Commercial Paper	JOHNSON & JOHNSON	47816FYA3	30,000,000	0.00	1.09	99.96	-	29,987,283
Purchase	10/27/2017	11/10/2017	Commercial Paper	JOHNSON & JOHNSON	47816FYA3	33,000,000	0.00	1.12	99.96	-	32,985,627
Purchase	10/27/2017	10/30/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXW1	50,000,000	0.00	1.05	99.99	-	49,995,625
Purchase	10/30/2017	11/20/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BYL1	40,000,000	0.00	1.21	99.93	-	39,971,767
Purchase	10/30/2017	11/1/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NS1	27,500,000	0.00	0.95	99.99	-	27,498,549
Purchase	10/30/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	50,000,000	0.96	0.96	100.00	-	50,000,000
Purchase	10/30/2017	11/27/2017	Supranationals	INTER-AMERICAN DEVEL BA	45818LPU8	26,565,000	0.00	1.10	99.91	-	26,542,272
Purchase	10/30/2017	10/31/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXX9	50,000,000	0.00	1.03	100.00	-	49,998,569
Purchase	10/31/2017	1/12/2018	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538CAC5	40,000,000	0.00	1.33	99.73	-	39,892,122
Purchase	10/31/2017	11/1/2017	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	55,000,000	0.92	0.92	100.00	-	55,000,000
Purchase	10/31/2017	11/1/2017	Federal Agencies	FANNIE DISCOUNT NOTE	313589NS8	37,825,000	0.00	0.95	100.00	-	37,824,002
Purchase	10/31/2017	11/1/2017	Federal Agencies	FANNIE DISCOUNT NOTE	313589NS8	100,000,000	0.00	0.95	100.00	-	99,997,361

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Purchase	10/31/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	100,089	0.96	0.96	100.00	-	100,089
Purchase	10/31/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	110,000,000	0.96	0.96	100.00	-	110,000,000
Purchase	10/31/2017	11/1/2017	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	2,966	0.92	0.92	100.00	-	2,966
Purchase	10/31/2017	11/1/2017	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	100,000,000	0.92	0.92	100.00	-	100,000,000
Purchase	10/31/2017	11/1/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GY18	50,000,000	0.00	1.03	100.00	-	49,998,569
Subtotals						\$5,958,193,076	0.19	1.06	\$ 99.98	\$ -	\$5,956,835,394
Sale	10/2/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	\$ 150,000,000	0.96	0.96	\$ 100.00	\$ -	\$ 150,000,000
Sale	10/3/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	150,000,000	0.96	0.96	100.00	-	150,000,000
Sale	10/4/2017	2/5/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEAN0	25,000,000	1.27	1.27	100.08	25,588	25,045,695
Sale	10/4/2017	5/10/2018	Commercial Paper	GE CAPITAL TREASURY LLC	36164KEA5	50,000,000	0.00	1.41	99.13	-	49,567,028
Sale	10/4/2017	1/22/2018	Commercial Paper	GE CAPITAL TREASURY LLC	36164LEN5	50,000,000	1.33	1.33	100.02	16,590	50,024,590
Subtotals						\$ 425,000,000	0.91	1.07	\$ 99.90	\$ 42,178	\$ 424,637,313
Call	10/6/2017	4/6/2020	Federal Agencies	FANNIE MAE	3136G4ND1	\$ 50,000,000	1.88	1.84	\$ 100.00	\$ -	\$ 50,000,000
Call	10/18/2017	10/18/2019	Federal Agencies	FREDDIE MAC	3134GAPT5	10,000,000	1.00	1.00	100.00	-	10,000,000
Call	10/27/2017	4/27/2020	Federal Agencies	FREDDIE MAC	3134GBFU1	8,800,000	1.75	1.73	100.00	-	8,800,000
Call	10/27/2017	4/27/2020	Federal Agencies	FREDDIE MAC	3134GBFU1	50,000,000	1.75	1.75	100.00	-	50,000,000
Subtotals						\$ 118,800,000	0.79	0.78	\$ 100.00	\$ -	\$ 118,800,000
Maturity	10/1/2017	10/1/2017	Medium Term Notes	UNITED PARCEL SERVICE	911312AP1	\$ 2,000,000	1.13	1.01	100	\$ 11,250	\$ 2,011,250
Maturity	10/2/2017	10/2/2017	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371ECR6	50,000,000	1.31	1.31	100	172,847	50,172,847
Maturity	10/2/2017	10/2/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BX24	25,000,000	0.00	1.21	100	-	25,000,000
Maturity	10/2/2017	10/2/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BX24	50,000,000	0.00	1.20	100	-	50,000,000
Maturity	10/2/2017	10/2/2017	Supranationals	INTL BK RECON & DEVELOP	459053ML5	16,000,000	0.00	1.06	100	-	16,000,000
Maturity	10/3/2017	10/3/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MM5	20,000,000	0.00	0.96	100	-	20,000,000
Maturity	10/3/2017	10/3/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MM5	100,000,000	0.00	0.96	100	-	100,000,000
Maturity	10/4/2017	10/4/2017	Commercial Paper	COLGATE-PALMOLIVE CO	19416EX44	10,200,000	0.00	1.05	100	-	10,200,000
Maturity	10/4/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/4/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/4/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	70,000,000	0.00	0.90	100	-	70,000,000
Maturity	10/4/2017	10/4/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MN3	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/5/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/5/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/5/2017	10/5/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MP8	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/6/2017	10/6/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MQ6	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/6/2017	10/6/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MQ6	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/10/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/10/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/10/2017	10/10/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MU7	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/11/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	20,000,000	0.00	1.00	100	-	20,000,000
Maturity	10/11/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/11/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/11/2017	10/11/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MV5	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/12/2017	10/12/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXC2	33,000,000	0.00	1.21	100	-	33,000,000
Maturity	10/12/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	40,000,000	0.00	1.00	100	-	40,000,000
Maturity	10/12/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/12/2017	10/12/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MW3	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/13/2017	10/13/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MX1	30,000,000	0.00	1.00	100	-	30,000,000
Maturity	10/13/2017	10/13/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385MX1	200,000,000	0.00	1.00	100	-	200,000,000
Maturity	10/16/2017	10/16/2017	Negotiable CDs	BANK OF MONTREAL CHICAGO	06427KW29	50,000,000	1.38	1.38	100	53,839	50,053,839

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	10/16/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/16/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/16/2017	10/16/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NA0	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/16/2017	10/16/2017	Negotiable CDs	TORONTO DOMINION BANK NY	89113WH25	50,000,000	1.22	1.22	100	327,028	50,327,028
Maturity	10/17/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/17/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/17/2017	10/17/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NB8	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/18/2017	10/18/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXJ7	40,000,000	0.00	1.23	100	-	40,000,000
Maturity	10/18/2017	10/18/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NC6	75,000,000	0.00	1.00	100	-	75,000,000
Maturity	10/18/2017	10/18/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NC6	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/18/2017	10/18/2017	Negotiable CDs	TORONTO DOMINION BANK NY	89113XJK1	50,000,000	1.16	1.16	100	1,611	50,001,611
Maturity	10/18/2017	10/18/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXJ0	25,000,000	0.00	1.03	100	-	25,000,000
Maturity	10/19/2017	10/19/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385ND4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/19/2017	10/19/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385ND4	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/20/2017	10/20/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NE2	60,000,000	0.00	1.00	100	-	60,000,000
Maturity	10/20/2017	10/20/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NE2	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/20/2017	10/20/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXL5	25,000,000	0.00	1.03	100	-	25,000,000
Maturity	10/23/2017	10/23/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NH5	70,000,000	0.00	1.00	100	-	70,000,000
Maturity	10/23/2017	10/23/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NH5	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/23/2017	10/23/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXP6	25,000,000	0.00	1.05	100	-	25,000,000
Maturity	10/24/2017	10/24/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NJ1	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/24/2017	10/24/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NJ1	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/24/2017	10/24/2017	Commercial Paper	JOHNSON & JOHNSON	47816FXQ9	60,000,000	0.00	1.18	100	-	60,000,000
Maturity	10/24/2017	10/24/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXQ4	25,000,000	0.00	1.03	100	-	25,000,000
Maturity	10/25/2017	10/25/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXR9	15,000,000	0.00	1.25	100	-	15,000,000
Maturity	10/25/2017	10/25/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXR9	17,000,000	0.00	1.23	100	-	17,000,000
Maturity	10/25/2017	10/25/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXR9	25,000,000	0.00	1.25	100	-	25,000,000
Maturity	10/25/2017	10/25/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXR9	25,000,000	0.00	1.25	100	-	25,000,000
Maturity	10/25/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/25/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/25/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	70,000,000	0.00	1.00	100	-	70,000,000
Maturity	10/25/2017	10/25/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NK8	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/25/2017	10/25/2017	Negotiable CDs	TORONTO DOMINION BANK NY	89113XCY8	40,000,000	1.25	1.25	100	84,722	40,084,722
Maturity	10/25/2017	10/25/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXR2	25,000,000	0.00	1.19	100	-	25,000,000
Maturity	10/25/2017	10/25/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXR2	25,000,000	0.00	1.03	100	-	25,000,000
Maturity	10/26/2017	10/26/2017	Commercial Paper	COLGATE-PALMOLIVE CO	19416EXS1	14,500,000	0.00	1.06	100	-	14,500,000
Maturity	10/26/2017	10/26/2017	Federal Agencies	FEDERAL HOME LOAN BANK	3130A6LZ8	25,000,000	0.63	0.82	100	78,125	25,078,125
Maturity	10/26/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/26/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/26/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/26/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/26/2017	10/26/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NL6	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/26/2017	10/26/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXS0	50,000,000	0.00	1.03	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	50,000,000	0.00	1.00	100	-	50,000,000
Maturity	10/27/2017	10/27/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NM4	100,000,000	0.00	1.00	100	-	100,000,000
Maturity	10/27/2017	10/27/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXT8	50,000,000	0.00	1.03	100	-	50,000,000
Maturity	10/30/2017	10/30/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXW8	50,000,000	0.00	1.39	100	-	50,000,000

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction
Maturity	10/30/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	100	-	50,000,000
Maturity	10/30/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	100	-	50,000,000
Maturity	10/30/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	100	-	50,000,000
Maturity	10/30/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	50,000,000	0.00	0.98	100	-	50,000,000
Maturity	10/30/2017	10/30/2017	Federal Agencies	FED HOME LN DISCOUNT NT	313385NQ5	100,000,000	0.00	0.98	100	-	100,000,000
Maturity	10/30/2017	10/30/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXW1	50,000,000	0.00	1.05	100	-	50,000,000
Maturity	10/31/2017	10/31/2017	Commercial Paper	BANK TOKYO-MIT UFJ NY	06538BXX6	30,000,000	0.00	1.23	100	-	30,000,000
Maturity	10/31/2017	10/31/2017	Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GXX9	50,000,000	0.00	1.03	100	-	50,000,000
Subtotals						\$5,032,700,000	0.06	1.03	\$ 100.00	\$ 729,423	\$5,033,429,423
Interest	10/1/2017	4/1/2019	State/Local Agencies	CALIFORNIA ST	13063DAB4	\$ 23,000,000	1.59	1.59	\$ -	\$ -	\$ 156,734
Interest	10/1/2017	10/1/2019	Federal Agencies	FARMER MAC	3132X0KH3	50,000,000	1.31	1.31	-	-	167,211
Interest	10/1/2017	10/1/2019	State/Local Agencies	MISSISSIPPI ST	6055804W6	8,500,000	6.09	1.38	-	-	258,783
Interest	10/2/2017	7/2/2018	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371EDT1	50,000,000	1.43	1.43	-	-	53,646
Interest	10/2/2017	11/1/2017	Money Market Funds	BLACKROCK LIQ INST GOV F	09248U718	29,223	0.92	0.92	-	-	22
Interest	10/2/2017	11/2/2020	Federal Agencies	FARMER MAC	3132X0KR1	25,000,000	1.43	1.43	-	-	29,826
Interest	10/2/2017	2/2/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEMH0	4,000,000	1.28	1.31	-	-	4,272
Interest	10/2/2017	2/2/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEMH0	35,000,000	1.28	1.43	-	-	37,382
Interest	10/2/2017	1/2/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGDM4	25,000,000	1.39	1.39	-	-	28,993
Interest	10/2/2017	12/2/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGN43	50,000,000	1.39	1.39	-	-	57,986
Interest	10/2/2017	2/2/2018	Supranationals	INTL FINANCE CORP	45950VFH4	30,000,000	1.25	1.52	-	-	28,200
Interest	10/2/2017	7/2/2018	Negotiable CDs	WESTPAC BANKING CORP NY	96121T3R7	50,000,000	1.38	1.38	-	-	51,771
Interest	10/3/2017	1/3/2020	Federal Agencies	FARMER MAC	3132X0PG0	50,000,000	1.30	1.30	-	-	54,236
Interest	10/3/2017	1/3/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EG2V6	25,000,000	1.28	1.28	-	-	26,701
Interest	10/5/2017	2/5/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEAN0	25,000,000	1.27	1.34	-	-	26,470
Interest	10/5/2017	2/5/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEAN0	50,000,000	1.27	1.35	-	-	52,940
Interest	10/5/2017	4/5/2019	Federal Agencies	FREDDIE MAC	3134GBFR8	25,000,000	1.40	1.40	-	-	175,000
Interest	10/5/2017	4/5/2022	Federal Agencies	FANNIE MAE	3135G0T45	25,000,000	1.88	1.81	-	-	227,865
Interest	10/5/2017	10/5/2018	Supranationals	INTL BK RECON & DEVELOP	459058ER0	25,000,000	1.00	1.07	-	-	125,000
Interest	10/5/2017	4/5/2018	Negotiable CDs	ROYAL BANK OF CANADA NY	78009NW36	50,000,000	1.38	1.38	-	-	57,523
Interest	10/6/2017	4/6/2020	Federal Agencies	FANNIE MAE	3136G4ND1	50,000,000	1.88	1.84	-	-	468,750
Interest	10/6/2017	3/6/2018	Supranationals	INTL FINANCE CORP	45950VKP0	50,000,000	1.28	1.28	-	-	53,500
Interest	10/7/2017	10/7/2021	Federal Agencies	FANNIE MAE	3135G0Q89	25,000,000	1.38	1.38	-	-	171,875
Interest	10/8/2017	6/8/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFCT2	25,000,000	1.29	1.29	-	-	26,817
Interest	10/8/2017	6/8/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFCT2	50,000,000	1.29	1.29	-	-	53,634
Interest	10/8/2017	12/8/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGS97	25,000,000	1.50	1.50	-	-	31,296
Interest	10/8/2017	12/8/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGS97	25,000,000	1.50	1.50	-	-	31,296
Interest	10/9/2017	2/9/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFNK9	25,000,000	1.32	1.37	-	-	27,396
Interest	10/9/2017	8/9/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGED3	25,000,000	1.42	1.42	-	-	29,583
Interest	10/9/2017	8/9/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGED3	25,000,000	1.42	1.42	-	-	29,583
Interest	10/9/2017	4/9/2018	Federal Agencies	FREDDIE MAC	3137EAEA3	25,000,000	0.75	0.94	-	-	93,750
Interest	10/10/2017	1/9/2019	Medium Term Notes	TOYOTA MOTOR CREDIT CORP	89236TDN2	50,000,000	1.56	1.56	-	-	199,859
Interest	10/11/2017	6/11/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEW48	50,000,000	1.28	1.29	-	-	53,333
Interest	10/11/2017	10/11/2019	Federal Agencies	FREDDIE MAC	3134G8TG4	15,000,000	1.50	1.50	-	-	112,500
Interest	10/11/2017	4/11/2018	Public Time Deposits	BANK OF SAN FRANCISCO	PP302GIL3	240,000	1.37	1.37	-	-	840
Interest	10/13/2017	11/13/2017	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEBR0	25,000,000	1.27	1.54	-	-	26,377
Interest	10/16/2017	4/16/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEZC7	50,000,000	1.28	1.31	-	-	53,518
Interest	10/17/2017	1/17/2019	Negotiable CDs	BANK OF MONTREAL CHICAGO	06371EFH5	50,000,000	1.53	1.53	-	-	195,961
Interest	10/17/2017	10/17/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGFK6	25,000,000	1.36	1.36	-	-	28,426
Interest	10/17/2017	10/17/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGFK6	25,000,000	1.36	1.36	-	-	28,426
Interest	10/17/2017	4/17/2020	Federal Agencies	FANNIE MAE	3136G4BL6	15,000,000	1.25	1.25	-	-	93,750
Interest	10/18/2017	10/18/2019	Federal Agencies	FREDDIE MAC	3134GAPT5	10,000,000	1.00	1.00	-	-	50,000
Interest	10/19/2017	4/19/2018	Federal Agencies	FARMER MAC	3132X0SB8	10,000,000	1.25	1.28	-	-	62,500

Investment Transactions

Pooled Fund

Transaction	Settle Date	Maturity	Type of Investment	Issuer Name	CUSIP	Par Value	Coupon	YTM	Price	Interest	Transaction	
Interest	10/19/2017	4/19/2018	Federal Agencies	FARMER MAC	3132X0SB8	50,000,000	1.25	1.25	-	-	312,500	
Interest	10/19/2017	7/19/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGBQ7	25,000,000	1.37	1.37	-	-	28,484	
Interest	10/19/2017	7/19/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGBQ7	25,000,000	1.37	1.37	-	-	28,484	
Interest	10/20/2017	6/20/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGGC3	25,000,000	1.36	1.36	-	-	28,252	
Interest	10/20/2017	8/20/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGX67	50,000,000	1.36	1.36	-	-	56,505	
Interest	10/20/2017	12/20/2017	Negotiable CDs	ROYAL BANK OF CANADA NY	78009NS56	50,000,000	1.50	1.50	-	-	62,338	
Interest	10/21/2017	12/21/2020	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGX75	50,000,000	1.43	1.43	-	-	59,468	
Interest	10/21/2017	4/21/2020	Supranationals	INTL BK RECON & DEVELOP	459058FZ1	50,000,000	1.88	1.91	-	-	547,000	
Interest	10/22/2017	3/22/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EEN71	50,000,000	1.27	1.30	-	-	52,940	
Interest	10/24/2017	12/24/2020	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFTX5	100,000,000	1.57	1.57	-	-	130,602	
Interest	10/24/2017	10/24/2019	Federal Agencies	FANNIE MAE	3136G0T68	14,000,000	1.33	1.44	-	-	93,100	
Interest	10/24/2017	7/24/2018	Negotiable CDs	ROYAL BANK OF CANADA NY	78009NX50	50,000,000	1.44	1.44	-	-	57,888	
Interest	10/25/2017	1/25/2019	Federal Agencies	FARMER MAC	3132X0EK3	25,000,000	1.41	1.41	-	-	90,367	
Interest	10/25/2017	4/25/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	31331KJB7	14,230,000	3.00	0.94	-	-	213,450	
Interest	10/25/2017	1/25/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EG4T9	20,000,000	1.40	1.40	-	-	23,287	
Interest	10/25/2017	1/25/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EG4T9	20,000,000	1.40	1.40	-	-	23,287	
Interest	10/25/2017	2/25/2019	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGBU8	50,000,000	1.41	1.41	-	-	58,843	
Interest	10/25/2017	10/25/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGZJ7	14,500,000	1.38	1.38	-	-	99,688	
Interest	10/25/2017	10/25/2021	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EGZJ7	15,000,000	1.38	1.38	-	-	103,125	
Interest	10/25/2017	10/25/2019	Federal Agencies	FREDDIE MAC	3134GBHT2	50,000,000	1.63	1.60	-	-	406,250	
Interest	10/25/2017	10/25/2019	Federal Agencies	FANNIE MAE	3136G4FJ7	25,000,000	1.20	1.20	-	-	150,000	
Interest	10/25/2017	10/25/2019	Supranationals	INTL BANK RECON & DEVELOP	45905UZJ6	25,000,000	1.30	1.56	-	-	162,500	
Interest	10/25/2017	10/25/2019	Supranationals	INTL BK RECON & DEVELOP	45905UZJ6	29,300,000	1.30	1.56	-	-	190,450	
Interest	10/26/2017	3/26/2018	Federal Agencies	FEDERAL FARM CREDIT BANK	3133EFWG8	25,000,000	1.40	1.42	-	-	29,132	
Interest	10/26/2017	1/26/2018	Supranationals	INTL BK RECON & DEVELOP	45905UXQ2	25,000,000	1.36	1.36	-	-	28,250	
Interest	10/26/2017	7/26/2018	Negotiable CDs	WESTPAC BANKING CORP NY	96121T3W6	50,000,000	1.39	1.39	-	-	57,847	
Interest	10/27/2017	4/27/2020	Federal Agencies	FREDDIE MAC	3134GBFU1	8,800,000	1.75	1.73	-	-	77,000	
Interest	10/27/2017	4/27/2020	Federal Agencies	FREDDIE MAC	3134GBFU1	50,000,000	1.75	1.75	-	-	437,500	
Interest	10/30/2017	1/29/2018	Negotiable CDs	BANK OF MONTREAL CHICAGO	06427KY84	25,000,000	1.39	1.39	-	-	29,816	
Interest	10/30/2017	10/30/2019	Federal Agencies	FANNIE MAE	3136G4EZ2	50,000,000	1.13	1.16	-	-	281,250	
Interest	10/30/2017	12/28/2017	Negotiable CDs	WESTPAC BANKING CORP NY	96121T2D9	50,000,000	1.74	1.74	-	-	77,531	
Interest	10/31/2017	11/1/2017	Money Market Funds	FIDELITY INST GOV FUND	31607A703	216,685,373	0.96	0.96	-	-	100,089	
Interest	10/31/2017	11/1/2017	Money Market Funds	MORGAN STANLEY INST GOVT	61747C707	558,825	0.92	0.92	-	-	2,966	
Interest	10/31/2017	10/31/2021	U.S. Treasuries	US TSY NT	912828T67	50,000,000	1.25	1.43	-	-	312,500	
Subtotals						\$2,678,843,421	1.39	1.39	\$	\$	\$	7,956,219

Grand Totals	107 Purchases
	(5) Sales
	(93) Maturities / Calls
	9 Change in number of positions