

Annual Investment Performance Report

(in \$ millions, unless otherwise indicated)

	Unrestricted Less Retiree Medical				Retiree Medical Plan				Bond Proceeds			
	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4
Balance	\$139.1	\$141.1	\$154.3	\$158.0	\$20.0	\$20.3	\$21.1	\$21.2	\$6.2	\$5.4	\$4.4	\$3.2
YTD return	0.84%	1.27%	1.33%	0.85%	0.64%	1.71%	6.16%	6.29%	0.00%	0.00%	0.00%	0.01%
Benchmark	1.00%	1.58%	1.64%	1.07%								
Yield to maturity	0.81%	0.76%	0.92%	1.22%					0.01%	0.01%	0.01%	0.01%
Book yield	1.03%	1.07%	1.09%	1.13%					0.01%	0.01%	0.01%	0.01%
Duration	1.4 y	1.4 y	1.6 y	1.5 y					0.0 y	0.0 Y	0.0 Y	0.0 Y

	GIP Funds				Market Funds			
	Q1	Q2	Q3	Q4	Q1	Q2	Q3	Q4
Balance	\$58.9	\$93.0	\$81.5	\$76.4	\$250.8	\$232.5	\$235.9	\$319.2
YTD return	0.26%	0.50%	0.74%	1.01%	0.09%	0.15%	0.22%	0.29%
Benchmark								
Yield to maturity	1.02%	1.00%	0.95%	1.06%	0.34%	0.27%	0.28%	0.40%
Book yield	1.15%	0.97%	1.02%	1.11%	0.34%	0.27%	0.28%	0.40%
Duration	2.2 y	1.6 Y	1.7 y	1.8 y	0.0 y	0.0 y	0.0 y	0.0 y



Account: CAISO-Unrestrict Less Retiree (53091)
 As of: 12/31/2016

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	BLACKROCK LIQUIDITY TEMPCL INS MMF	Cash	5,995,086.79	0.820	12/31/2016	0.820	0.820	0.000	5,996,885.31	56.03	Aaa	AAAm	AAA
CASH	Cash	Cash	4,081,263.94	0.000	12/31/2016	0.000	0.000	0.000	4,081,263.94	0.00	Aaa	AAA	AAA
MMFUND	JPMORGAN PRIME CL CAPITAL MMF	Cash	6,092,027.02	0.860	12/31/2016	0.850	0.850	0.000	6,093,854.63	0.00	Aaa	AAAm	AAA
CASH	Receivable	Cash	2,047,096.99	0.000	12/31/2016	0.000	0.000	0.000	2,047,096.99	0.00	Aaa	AAA	AAA
MMFUND	STATE STREET CL INST LIQUID RSV MMF	Cash	5,770,237.72	0.750	12/31/2016	0.670	0.670	0.000	5,770,237.72	(261.84)	Aaa	AAAm	AAA
MMFUND	UBOC	Cash	649,318.29	0.000	12/31/2016	---	0.000	---	649,318.29	0.00	NA	NA	NA
MMFUND	WST AST INST CSH RSV CL INST MMF	Cash	162.54	0.760	12/31/2016	0.740	0.740	0.000	162.59	(0.00)	WR	AAA	AAA
CP	Exxon Mobil Corporation	Oil Refining&Marketing	1,000,000.00	0.000	01/04/2017	0.531	0.531	0.008	999,955.83	0.00	P-1	A-1+	NA
CORP	TOYOTA MOTOR CREDIT CORPORATION	Auto-Cars/Light Trucks	1,000,000.00	2.050	01/12/2017	1.109	1.940	0.033	1,009,933.61	278.65	Aa3	AA-	A
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	0.750	01/15/2017	0.931	0.689	0.043	2,006,769.35	(206.36)	Aaa	AA+	AAA
AGCY BOND	FEDERAL FARM CREDIT BANKS	Sovereign Agency	1,000,000.00	4.875	01/17/2017	1.038	0.720	0.047	1,024,008.33	2.73	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	0.470	01/20/2017	0.469	0.470	0.056	1,002,101.94	0.00	P-1	A-1+	F1+
CP	Microsoft Corporation	Computer Software	1,000,000.00	0.000	01/26/2017	0.651	0.652	0.068	999,548.61	0.00	P-1	A-1+	NA
CD	Collinsville Savings Society	Commer Banks-Eastern US	33,000.00	0.750	01/27/2017	0.851	0.852	0.071	33,000.33	0.00	NR	NR	NR
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.250	01/30/2017	0.646	0.712	0.083	1,005,743.06	78.48	Aaa	AA+	AAA
CD	First National Bank in Philip	Commer Banks-Central US	25,000.00	3.700	01/30/2017	0.924	0.900	0.079	25,133.66	0.00	NA	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	3.125	01/31/2017	0.949	0.676	0.087	2,029,914.89	(211.35)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	0.875	01/31/2017	0.608	0.730	0.087	2,007,783.37	225.63	Aaa	AA+	AAA
CORP	PRIVATE EXPORT FUNDING CORP	Diversified Finan Serv	1,000,000.00	1.375	02/15/2017	0.890	0.910	0.125	1,005,794.44	35.92	Aaa	NR	NA
CD	Midland States Bank	Commer Banks-Central US	240,000.00	1.000	02/17/2017	0.944	0.984	0.128	240,115.99	17.36	NA	NR	NR
CD	The Bank of Holland	Commer Banks-Central US	100,000.00	1.450	02/18/2017	1.348	1.441	0.131	100,069.03	13.41	NR	NR	NR
CD	Goldman Sachs Bank USA	Commer Banks-Eastern US	249,000.00	0.950	03/27/2017	1.023	1.026	0.232	249,591.45	0.00	P-1	A-1	F1+
CD	Investors Bank	Commer Banks-Eastern US	247,000.00	0.900	03/27/2017	0.973	0.976	0.232	247,553.90	0.00	NA	NR	NR
CD	Firstbank Puerto Rico	Mortgage Banks	249,000.00	0.950	03/28/2017	1.117	1.119	0.234	248,927.87	0.00	NP	NA	B
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.000	03/31/2017	0.622	0.489	0.250	1,003,494.95	(305.27)	Aaa	AA+	AAA
CORP	U.S. BANCORP	Commer Banks-Central US	1,270,000.00	1.650	04/15/2017	1.643	1.167	0.358	1,272,690.28	(1,680.79)	A1	A+	AA
CD	JPMorgan Chase Bank, National Association	---	50,000.00	1.000	04/24/2017	1.761	1.761	1.285	50,094.70	0.18	P-1	A-1	NA
CD	Hsbc Bank USA	Commer Banks-Southern US	48,000.00	0.000	05/01/2017	1.706	1.706	0.326	47,732.32	0.00	NA	NA	AA
CD	Oriental Bank	Commer Banks Non-US	248,000.00	0.900	05/16/2017	0.969	0.970	0.367	248,034.22	0.00	NA	NA	NA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	0.000	06/01/2017	0.775	0.813	0.418	1,993,520.00	112.32	Aaa	AA+	AAA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	5.375	06/12/2017	0.757	0.961	0.448	2,047,073.61	2,803.77	Aaa	AA+	AAA
CORP	ATMOS ENERGY CORP	Gas-Distribution	1,000,000.00	6.350	06/15/2017	1.609	1.159	0.455	1,024,372.22	(1,402.39)	A2	A	A
SOVEREIGN GOV	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	Supranational Bank	2,000,000.00	0.900	06/19/2017	0.735	1.010	0.468	2,002,140.00	2,543.15	NR	NA	AAA
CD	State Bank of India	Commer Banks-Eastern US	248,000.00	2.000	06/22/2017	1.361	1.355	0.468	248,877.15	0.00	P-3	A-3	F3
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	0.625	06/30/2017	0.665	0.706	0.499	1,999,634.53	395.62	Aaa	AA+	AAA
AGCY BOND	TENNESSEE VALLEY AUTHORITY	Sovereign Agency	2,000,000.00	5.500	07/18/2017	0.842	1.081	0.535	2,100,805.56	3,852.71	Aaa	AA+	AAA
CD	American Express Centurion Bank	Commer Banks-Western US	165,000.00	1.700	08/02/2017	1.402	1.400	0.576	166,451.69	0.00	P-1	A-2	F1
CD	Synchrony Bank	Commer Banks-Western US	60,000.00	1.400	08/09/2017	1.250	1.250	0.596	60,386.99	0.00	NR	NR	F2
CD	Synchrony Bank	Commer Banks-Western US	135,000.00	1.650	08/31/2017	1.252	1.250	0.655	136,103.00	0.00	NR	NR	F2
CD	Discover Bank	Commer Banks-Eastern US	188,000.00	1.350	09/11/2017	1.251	1.251	0.686	188,912.31	0.00	P-2	NR	F2
CD	Ally Bank	Commer Banks-Western US	248,000.00	1.250	09/18/2017	1.300	1.301	0.705	248,810.84	0.00	NA	NA	NA
CD	Capital One, National Association	Commer Banks-Southern US	175,000.00	1.150	09/25/2017	1.249	1.251	0.725	175,423.81	0.00	P-1	A-2	NA
CD	American Federal Bank	Commer Banks-Central US	249,000.00	1.000	09/29/2017	1.100	1.101	0.736	248,828.77	0.00	NA	NR	NR
CORP	NYSE EURONEXT	Finance-Other Services	1,600,000.00	2.000	10/05/2017	0.802	1.225	0.756	1,622,204.44	5,336.09	A2	A	NA
CORP	PEPSICO INC	Beverages-Non-alcoholic	902,000.00	1.228	10/13/2017	1.173	0.955	0.039	905,759.34	(713.15)	A1	A	A
CORP	ERP OPERATING LIMITED PARTNERSHIP	REITS-Apartments	1,000,000.00	7.125	10/15/2017	1.551	1.820	0.769	1,058,701.67	2,881.38	Baa1	A-	A-
CD	GE Capital Bank	Commer Banks-Western US	100,000.00	1.500	10/17/2017	1.302	1.302	0.784	100,466.46	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Bankvista	Commer Banks-Central US	50,000.00	0.850	10/26/2017	0.901	0.901	0.810	49,986.16	0.00	NA	NA	NA
CD	Sallie Mae Bank	Commer Banks-Western US	100,000.00	1.500	10/30/2017	1.330	1.330	0.819	100,401.02	0.00	NR	NR	NR
CD	Sallie Mae Bank	Commer Banks-Western US	148,000.00	1.450	11/06/2017	1.330	1.330	0.838	148,482.45	0.00	NR	NR	NR
CD	Banco Popular de Puerto Rico	Commer Banks Non-US	249,000.00	1.200	11/14/2017	1.388	1.391	0.860	248,987.12	0.00	NP	B	B
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	2,000,000.00	5.125	11/17/2017	0.885	0.872	0.864	2,086,727.78	526.78	Aaa	AA+	AAA
CD	Savings Institute Bank And Trust Company	Commer Banks-Eastern US	69,000.00	1.350	12/07/2017	0.926	0.925	0.921	69,335.05	0.00	NA	NA	NA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,000,000.00	0.750	12/08/2017	0.889	0.800	0.933	1,998,358.33	(1,684.61)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	12/15/2017	0.893	0.876	0.952	2,002,974.07	(297.64)	Aaa	AA+	AAA
CD	First Niagara Bank, National Association	Commer Banks-Eastern US	220,000.00	1.300	01/08/2018	1.101	1.100	1.004	221,829.67	0.00	WR	NA	NA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	0.750	01/12/2018	0.945	1.183	1.023	1,001,520.83	2,347.05	Aaa	AA+	AAA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,515,000.00	4.377	01/23/2018	0.985	0.967	1.028	1,598,340.40	215.01	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	0.875	01/31/2018	0.955	1.201	1.075	2,005,603.37	5,170.69	Aaa	AA+	AAA
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	0.750	02/16/2018	0.991	0.823	1.117	1,000,112.50	(1,885.69)	Aaa	AA+	AAA
CD	JPMorgan Chase Bank, National Association	Commer Banks-Central US	75,000.00	1.125	02/19/2018	1.150	1.150	1.121	75,078.28	0.00	P-1	NA	NA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.375	03/09/2018	1.044	0.828	1.175	1,008,177.78	(2,508.22)	Aaa	AA+	AAA
CD	Belmont Savings Bank	Commer Banks-Eastern US	125,000.00	1.150	03/23/2018	0.961	0.960	1.208	125,322.59	0.00	NA	NA	NA
CORP	GOLDMAN SACHS GROUP INC	Finance-Invest Bnkr/Brkr	1,000,000.00	6.150	04/01/2018	2.150	1.835	1.197	1,064,515.00	(3,431.04)	A3	BBB+	A
CD	Israel Discount Bank of New York	Commer Banks-Eastern US	248,000.00	1.050	04/20/2018	1.100	1.101	1.284	248,358.23	0.00	NA	A-2	NA
CORP	BANK OF NOVA SCOTIA	Commer Banks Non-US	1,500,000.00	1.450	04/25/2018	1.740	1.785	1.297	1,498,332.50	724.43	Aa3	A+	AA-
CD	Bloombank	Finance-Invest Bnkr/Brkr	50,000.00	1.150	04/27/2018	1.000	1.000	1.302	50,105.77	0.00	NA	NA	NA
CD	Crescent Bank & Trust	Commer Banks-Southern US	249,000.00	1.300	04/30/2018	1.026	1.025	1.309	249,925.52	0.00	NA	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	05/15/2018	1.026	0.979	1.361	2,001,896.69	(1,272.25)	Aaa	AA+	AAA
CD	Barclays Bank Delaware	---	113,000.00	1.500	05/30/2018	0.893	0.893	1.391	114,105.28	0.00	NA	NA	NA
CD	Liberty National Bank	Commer Banks-Central US	55,000.00	1.000	06/08/2018	1.076	1.076	1.415	54,975.06	0.00	NA	NA	NA
CD	Mercantile Commercebank, National Association	Commer Banks-Southern US	130,000.00	1.000	06/15/2018	1.128	1.128	1.437	129,814.52	0.00	NA	NA	NA
CD	BMW Bank of North America	Auto-Cars/Light Trucks	100,000.00	1.500	06/19/2018	1.199	1.198	1.443	100,488.59	0.00	P-1	NR	NR
CD	Franklin Synergy Bank	Commer Banks-Southern US	50,000.00	1.350	06/20/2018	1.203	1.203	1.443	50,128.80	0.00	NA	NA	NA
CD	Bar Harbor Bank & Trust	Commer Banks-Eastern US	248,000.00	1.050	06/29/2018	1.113	1.113	1.475	247,775.80	0.00	NA	NA	NA
CD	Plaza Bank	Commer Banks-Western US	249,000.00	1.000	06/29/2018	1.050	1.051	1.472	248,834.91	0.00	NA	NA	NA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	1.125	07/20/2018	1.118	1.119	1.530	2,010,262.50	17.00	Aaa	AA+	AAA
CD	Carolina Premier Bank	Commer Banks-Southern US	125,000.00	1.250	07/27/2018	1.248	1.248	1.543	125,025.25	0.00	NA	NA	NA
CORP	AMERICAN EXPRESS CREDIT CORP	Finance-Consumer Loans	1,000,000.00	1.800	07/31/2018	1.830	1.845	1.480	1,007,080.00	218.47	A2	A-	A
CD	Charter Bank Eau Claire	Commer Banks US	248,000.00	1.500	08/06/2018	1.149	1.148	1.564	250,890.21	0.00	NA	NA	NA
CORP	HOME DEPOT INC	Retail-Building Products	1,000,000.00	2.250	08/10/2018	1.452	1.692	1.568	1,019,597.50	4,052.82	A2	A	A
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	08/15/2018	1.090	1.053	1.604	2,004,654.35	(1,208.26)	Aaa	AA+	AAA
CD	Bankers' Bank of the West	Commer Banks-Western US	249,000.00	1.450	08/20/2018	1.398	1.398	1.603	249,337.44	0.00	NA	NA	NA
CD	CIT Bank, National Association	Commer Banks-Western US	100,000.00	1.900	08/21/2018	1.248	1.247	1.598	101,744.03	0.00	NA	NA	NA
CD	Transportation Alliance Bank Inc.	Commer Banks-Western US	50,000.00	1.450	08/28/2018	1.198	1.198	1.626	50,214.03	0.00	NA	NR	NR
CD	Capital Bank Corporation	Commer Banks-Southern US	249,000.00	1.050	08/31/2018	1.099	1.099	1.640	249,028.58	0.00	NA	NA	NA
CORP	GILEAD SCIENCES INC	Therapeutics	1,500,000.00	1.850	09/04/2018	1.620	1.274	1.637	1,514,688.75	(8,560.89)	A3	A	NA
CD	The Ohio Valley Bank Company	Commer Banks-Central US	50,000.00	1.500	09/05/2018	1.229	1.229	1.645	50,279.85	0.00	NA	NA	NA
CD	BMO Harris Bank National Association	Commer Banks-Central US	248,000.00	1.150	09/21/2018	1.250	1.251	1.694	248,364.49	0.00	P-1	A-1	NA
CD	Berkshire Bank	Mortgage Banks	249,000.00	1.100	09/24/2018	1.201	1.202	1.703	249,318.77	0.00	NA	NA	NA
CD	Stearns Bank National Association	Commer Banks-Central US	185,000.00	1.000	09/24/2018	1.175	1.175	1.704	184,497.57	0.00	NA	NA	NA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.020	09/28/2018	1.206	1.020	1.190	999,378.33	(3,200.00)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,500,000.00	0.875	10/01/2018	1.187	0.908	1.729	1,495,181.25	(7,250.44)	Aaa	AA+	AAA
CD	Flushing Bank	Commer Banks-Eastern US	50,000.00	1.750	10/10/2018	1.224	1.223	1.735	50,501.80	0.00	NA	NR	NR
AGCY BOND	TENNESSEE VALLEY AUTHORITY	Sovereign Agency	2,000,000.00	1.750	10/15/2018	1.229	1.630	1.755	2,025,788.89	14,302.34	Aaa	AA+	AAA
SOVEREIGN GOV	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	---	1,000,000.00	1.270	10/26/2018	0.810	1.001	1.796	1,010,593.06	3,488.98	Aaa	NA	NA
CD	CIT Bank, National Association	Commer Banks-Western US	50,000.00	2.100	10/30/2018	1.299	1.298	1.786	50,901.98	0.00	NA	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	0.750	10/31/2018	1.152	0.860	1.813	994,014.53	(5,282.59)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.250	10/31/2018	1.166	1.407	1.805	2,007,321.77	8,563.70	Aaa	AA+	AAA
CORP	ASTRAZENECA PLC	Medical-Drugs	1,710,000.00	1.441	11/16/2018	1.408	1.276	0.134	1,717,253.07	(1,719.70)	A3	A-	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.000	11/26/2018	1.250	1.000	1.627	996,272.22	(4,700.00)	Aaa	AA+	AAA
CD	BancCentral, National Association	---	170,000.00	1.350	12/28/2018	1.452	1.452	1.949	169,680.26	0.00	NA	NA	NA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	12/31/2018	1.216	1.194	1.957	2,006,335.97	(778.03)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.050	01/25/2019	1.340	1.050	1.664	998,562.50	(5,900.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	4,000,000.00	1.500	01/31/2019	1.237	1.421	2.038	4,046,668.70	15,164.99	Aaa	AA+	AAA
CORP	WAL MART STORES INC	Retail-Convenience Store	1,500,000.00	4.125	02/01/2019	1.700	1.635	1.974	1,600,001.25	(906.63)	Aa2	AA	AA
CORP	CISCO SYSTEMS INC	Networking Products	1,720,000.00	4.950	02/15/2019	1.690	1.774	1.995	1,868,694.00	4,495.32	A1	AA-	NA
CORP	PHILIP MORRIS INTERNATIONAL INC	Tobacco	1,590,000.00	1.375	02/25/2019	1.870	1.127	2.100	1,581,115.88	(24,847.86)	A2	A	A
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	2,000,000.00	0.750	03/27/2019	1.007	1.414	0.804	2,000,116.67	(2,444.68)	Aaa	AA+	AAA
CORP	WELLS FARGO BANK NA	Commer Banks-Central US	1,000,000.00	1.750	05/24/2019	1.840	1.765	2.335	999,688.61	(1,764.34)	Aa2	AA-	AA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.500	05/31/2019	1.306	1.310	2.365	2,011,857.36	333.94	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	0.750	07/15/2019	1.330	0.847	2.499	989,014.67	(12,035.16)	Aaa	AA+	AAA
CORP	BANK OF NEW YORK MELLON CORP	Invest Mgmt/Advis Serv	1,000,000.00	2.300	08/11/2019	1.890	2.215	2.570	1,017,427.78	8,310.37	A1	A	AA-
CORP	AMERICAN EXPRESS CREDIT CORP	Finance-Consumer Loans	1,000,000.00	2.250	08/15/2019	1.870	2.200	2.520	1,018,180.00	8,453.81	A2	A-	A
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.125	08/22/2019	1.515	1.124	1.654	1,001,231.25	(2,800.00)	Aaa	AA+	AAA
CD	Northstar Bank	Commer Banks-Central US	20,000.00	1.700	09/12/2019	1.249	1.248	2.619	20,257.78	0.00	NA	NA	NA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	2.000	09/13/2019	1.451	1.001	2.611	1,020,500.00	(11,943.53)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,000,000.00	1.000	09/26/2019	1.448	1.043	2.682	1,981,277.78	(21,764.34)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	09/30/2019	1.386	1.455	2.694	1,984,329.89	3,396.05	Aaa	AA+	AAA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.200	10/25/2019	1.589	1.200	2.533	991,500.00	(10,700.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.000	11/30/2019	1.425	1.485	2.860	1,977,538.24	3,052.46	Aaa	AA+	AAA
CORP	ANHEUSER-BUSCH INBEV NV	Brewery	982,000.00	5.375	01/15/2020	2.470	1.725	2.759	1,089,425.62	(22,262.60)	A3	A-	BBB
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	01/31/2020	1.494	1.584	2.994	2,004,328.15	5,213.72	Aaa	AA+	AAA
CORP	APPLE INC	Computers	1,000,000.00	1.550	02/07/2020	1.980	1.817	2.993	993,233.89	(4,988.31)	Aa1	AA+	NA
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	1.400	02/24/2020	1.717	1.400	2.319	995,238.89	(9,700.00)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.875	03/13/2020	1.579	1.090	3.083	1,014,825.00	(15,313.13)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.375	04/30/2020	1.578	1.560	3.238	995,794.97	(673.37)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.000	05/15/2020	1.452	0.999	1.959	995,377.78	(5,900.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.500	05/31/2020	1.604	1.651	3.314	997,878.68	1,472.58	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.150	07/01/2020	1.669	1.150	3.401	986,073.61	(17,600.00)	Aaa	AA+	AAA
CORP	INTEL CORP	Electronic Compo-Semicon	500,000.00	2.450	07/29/2020	2.140	2.470	3.380	510,482.22	5,645.71	A1	A+	A+
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.625	07/31/2020	1.650	1.047	3.447	1,005,940.27	(21,069.96)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,150,000.00	1.500	09/30/2020	2.031	0.725	3.563	1,132,395.42	(24,122.86)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.375	10/31/2020	1.713	1.627	3.707	1,979,709.94	(6,523.91)	Aaa	AA+	AAA
CORP	MICROSOFT CORP	Computer Software	1,000,000.00	2.000	11/03/2020	2.120	2.060	3.681	998,802.22	(2,237.57)	Aaa	AAA	AA+
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	2.625	11/15/2020	1.735	1.704	3.671	2,073,216.30	(1,637.42)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.375	01/31/2021	1.789	1.244	3.929	989,504.08	(21,433.75)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.640	06/14/2021	2.074	1.640	3.414	982,374.44	(18,400.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.125	06/30/2021	1.879	1.140	4.335	967,611.08	(31,749.03)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.125	07/14/2021	1.960	1.286	4.369	969,118.75	(29,038.30)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.125	07/31/2021	1.897	1.227	4.418	970,957.88	(29,226.16)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.125	08/12/2021	1.970	1.350	4.446	967,243.75	(27,093.24)	Aaa	AA+	AAA
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	1.125	08/16/2021	2.095	1.120	2.704	992,418.75	(11,800.00)	Aaa	AA+	AAA
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.600	09/14/2021	2.127	1.600	3.873	981,255.56	(23,500.00)	Aaa	AA+	AAA
CORP	PROTECTIVE LIFE GLOBAL FUNDING	Diversified Finan Serv	2,000,000.00	1.999	09/14/2021	2.700	2.020	4.424	1,950,282.94	(59,728.97)	A2	AA-	NA
CORP	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	Diversified Manufact Op	1,000,000.00	1.700	09/15/2021	2.650	1.849	4.459	963,195.56	(35,143.70)	A1	A+	A
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	1.280	09/29/2021	1.990	1.280	4.558	971,271.11	(32,000.00)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.250	10/31/2021	1.916	1.335	4.649	971,520.88	(26,641.33)	Aaa	AA+	AAA
---	---	---	157,202,193.29	---	08/20/2018	1.224	1.129	1.506	158,021,424.58	(507,602.33)	Aa2	AA-	AA



Account: CAISO-Retiree Medical Plan Agg (26983)

As of: 12/31/2016

Security Type	Description	Industry Subgroup	Face Value	Market Value + Net Unrealized		Policy Asset Class	% of Market	
				Accrued	Gain/Loss		Value + Accrued	Total
Open-End Fund	ASTON FUNDS	Blend Mid Cap	12,016.87	501,103.31	(14,581.58)	Domestic Equity	2.367%	
Open-End Fund	VANGUARD CL INST INDEX MF	Blend Large Cap	7,693.72	1,568,210.34	341,784.10	Domestic Equity	7.406%	
Open-End Fund	T. ROWE PRICE GRW STOCK MF	Growth Large Cap	23,728.35	1,263,534.80	121,074.39	Domestic Equity	5.967%	
Open-End Fund	HOTCHKIS AND WILEY MID CL I MF	Value Mid Cap	13,371.04	498,739.79	16,479.40	Domestic Equity	2.355%	
Open-End Fund	BROWN CAPITAL MNG SML CL INV MF	Growth Small Cap	6,076.25	446,057.66	29,402.36	Domestic Equity	2.107%	
Open-End Fund	VANGUARD WINDSOR II CL ADMIRAL MF	Value Large Cap	21,867.98	1,363,468.43	9,915.90	Domestic Equity	6.439%	
Open-End Fund	VICTORY:INTEGRITY SCV;Y	Value Small Cap	13,208.83	507,879.40	125,737.91	Domestic Equity	2.399%	29.0%
Open-End Fund	VANGUARD TOTAL INT STOCK CL ADM MF	Foreign Blend	85,882.19	2,115,278.28	(134,773.60)	Intl Equity	9.990%	
Open-End Fund	EUROPACIFIC GR CL R-6 MF	Foreign Growth	41,028.95	1,847,944.09	(33,194.63)	Intl Equity	8.728%	
Open-End Fund	AMERICAN BEACON INTL EQT CL INST MF	Foreign Blend	106,463.94	1,837,567.52	(169,193.05)	Intl Equity	8.679%	27.4%
Open-End Fund	PIMCO ALL ASSET CL INST MF	Dynamic Allocation	195,822.99	2,179,509.88	(151,408.79)	Real Return	10.293%	10.3%
CASH	Receivable	Cash	82,602.47	82,602.47	0.00	Stability	0.390%	
CASH	Cash	Cash	12,786.19	12,786.19	0.00	Stability	0.060%	
MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	5,203.90	5,203.90	0.00	Stability	0.025%	
Open-End Fund	METROPOLITAN WEST TTL RETURN CL I MF	Aggregate Bond Intermediate	244,876.25	2,578,546.86	(115,966.82)	Stability	12.178%	
Open-End Fund	VANGUARD SHORT TRM INDEX CL ADM MF	Aggregate Bond Short	189,307.45	1,974,476.74	(15,261.26)	Stability	9.325%	
MMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	4,067.11	4,067.11	0.00	Stability	0.019%	
Open-End Fund	PIMCO FUNDS TTL RETURN CL INST MF	Aggregate Bond Intermediate	238,437.49	2,386,759.31	(172,360.47)	Stability	11.272%	33.3%
---	---	---	1,304,441.96	21,173,736.06	(162,346.14)	---	100.000%	



Account: Bond Proceeds (12707)
 As of: 12/31/2016

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	FIRST AMRCN MM OBL CORP TR CL D MMF	Cash	3,228,358.77	0.010	12/31/2016	0.010	0.010	0.000	3,228,358.77	0.00	Aaa	AAAm	AAA
CASH	Receivable	Cash	18.87	0.000	12/31/2016	0.000	0.000	0.000	18.87	0.00	Aaa	AAA	AAA
---	---	Cash	3,228,377.64	---	12/31/2016	0.010	0.010	0.000	3,228,377.64	0.00	Aaa	AAA	AAA



Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2016

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	1st Financial Bank USA	Commer Banks-Central US	94,000.00	1.750	10/13/2020	1.898	1.900	3.625	93,581.58	0.00	NR	NR	NR
CD	1st Source Bank	Commer Banks-Central US	245,000.00	1.900	04/29/2020	2.009	2.011	3.182	246,130.41	(0.00)	NR	NR	NR
CD	21st Century Bank	Commer Banks-Central US	249,000.00	1.600	12/20/2018	1.600	1.600	1.921	249,130.98	0.00	NR	NR	NR
MMFUND	ALLIANCE BANK CORPORATION	Cash	247,637.60	0.002	12/31/2016	0.000	0.000	0.000	247,637.60	0.00	NA	NA	NA
CD	Alpine Bank & Trust Co.	Commer Banks-Central US	249,000.00	1.800	01/29/2021	1.524	1.523	3.907	251,756.91	0.00	NA	NA	NA
CD	American Eagle Bank of Chicago	Finance-Consumer Loans	100,000.00	1.850	09/16/2019	1.938	1.940	2.614	99,859.58	0.00	NR	NR	NR
CD	American Express Bank, FSB	Commer Banks-Western US	247,000.00	2.200	11/20/2019	2.033	2.030	2.777	248,773.64	0.00	NA	NA	NA
CD	American Express Centurion Bank	Commer Banks-Western US	82,000.00	1.950	01/30/2020	2.076	2.078	2.949	82,372.14	0.00	P-1	A-2	F1
CD	American National Bank Fox Cities	Commer Banks-Central US	249,000.00	1.450	02/24/2017	-1.300	1.305	0.149	250,093.82	1,014.68	NR	NR	NR
MMFUND	AMERICAN SECURITY BANK AND TRUST COMPANY	Cash	235,506.42	0.002	12/31/2016	0.000	0.000	0.000	235,506.42	0.00	NA	NA	NA
CD	American State Bank	Commer Banks-Central US	249,000.00	1.750	11/30/2020	1.833	1.834	3.752	248,244.85	0.00	NA	NA	NA
CD	American State Bank	Commer Banks-Central US	247,000.00	1.750	10/23/2020	1.854	1.855	3.658	246,887.15	0.00	NA	NA	NA
CD	Anderson Brothers Bank	Commer Banks-Southern US	249,000.00	1.150	05/28/2019	1.251	1.252	2.356	248,441.49	0.00	NA	NA	NA
CD	AuburnBank	Commer Banks-Southern US	100,000.00	4.000	02/11/2019	1.623	1.604	2.003	106,480.35	0.00	NA	NR	NR
CD	Bangor Savings Bank	---	190,000.00	1.000	03/18/2019	1.368	1.368	2.167	190,065.25	0.00	NA	NA	NA
CD	Bank Hapoalim B.M.	Commer Banks-Eastern US	249,000.00	1.150	07/17/2017	0.958	0.958	0.535	250,574.15	0.00	P-1	A-2	F2
CD	Bank Leumi USA	Commer Banks-Eastern US	248,000.00	1.100	05/25/2017	1.019	1.018	0.393	248,354.79	0.00	NA	NA	NA
CD	Bank of America, National Association	Commer Banks-Southern US	14,000.00	0.000	01/12/2017	1.402	1.464	0.030	13,994.09	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Central US	22,000.00	0.000	07/21/2017	1.630	1.714	0.546	21,804.29	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Central US	14,000.00	0.000	04/25/2017	1.580	1.659	0.311	13,931.26	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Southern US	10,000.00	0.000	01/05/2017	1.415	1.479	0.011	9,998.45	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Southern US	4,000.00	0.000	09/19/2018	2.063	2.063	1.698	3,863.34	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Southern US	24,000.00	0.000	05/31/2018	1.285	1.355	1.405	23,566.94	0.00	NR	NR	WR
CD	Bank of America, National Association	Commer Banks-Central US	19,000.00	0.000	03/30/2017	0.651	0.664	0.241	18,970.24	0.00	NR	NR	NR
CD	Bank of Baroda	Commer Banks US	248,000.00	1.200	12/29/2017	1.225	1.225	0.980	247,962.97	0.00	P-3	NA	NA
CD	BANK OF BENTON	Commer Banks-Southern US	200,000.00	1.050	04/21/2017	0.801	0.800	0.300	200,213.09	0.00	NA	NA	NA
CD	Bank of Birmingham	Commer Banks-Central US	249,000.00	1.750	10/15/2018	0.989	0.978	1.750	252,578.53	0.00	NA	NA	NA
MMFUND	BANK OF COMMERCE	Cash	1,389.98	0.002	12/31/2016	---	0.000	---	1,389.98	0.00	NA	NA	NA
CD	Bank of Commerce	---	249,000.00	1.300	06/10/2020	1.377	1.377	3.341	248,552.92	0.00	NA	NA	NA
CD	Bank of Deerfield Inc.	Commer Banks-Central US	249,000.00	1.100	03/18/2019	1.204	1.205	2.169	248,539.19	0.00	NA	NA	NA
CD	Bank of Luxembourg	Commer Banks-Central US	249,000.00	1.400	04/26/2021	0.673	0.671	4.180	256,759.65	0.00	NA	NA	NA
MMFUND	BANK OF MISSOURI	Cash	9,011.94	0.002	12/31/2016	0.000	0.000	0.000	9,011.94	0.00	NA	NA	NA
CD	Bank of New England	Mortgage Banks	249,000.00	1.500	05/28/2021	0.749	0.747	4.253	257,110.32	0.00	NA	NA	NA
CD	Bank of North Carolina	Commer Banks-Southern US	145,000.00	1.500	06/29/2018	1.151	1.150	1.466	145,752.81	0.00	NA	NA	NA
CD	Bank of North Carolina	Commer Banks-Southern US	249,000.00	1.250	12/26/2017	1.350	1.353	0.971	248,832.51	0.00	NA	NR	NR
CD	Bank of The Flint Hills	Commer Banks-Central US	249,000.00	1.300	06/22/2020	1.402	1.403	3.373	248,224.26	0.00	NA	NA	NA
CD	Bank of The Ozarks	Commer Banks-Southern US	50,000.00	5.300	08/15/2017	1.478	1.401	0.603	52,181.50	0.00	NR	NA	NR
CD	Bank of The Valley	Commer Banks-Central US	249,000.00	1.600	12/27/2018	1.702	1.704	1.939	248,560.26	0.00	NA	NA	NA
CD	Bank of Wisconsin Dells	Finance-Invest Bnkr/Brkr	100,000.00	1.600	01/02/2020	1.704	1.706	2.905	99,826.21	0.00	NA	NA	NR
CD	Bankers' Bank of Kansas, National Association	Commer Banks-Central US	249,000.00	1.550	06/21/2019	0.971	0.968	2.411	252,619.43	0.00	NA	NA	NA
CD	BankFinancial, FSB	Commer Banks-Central US	249,000.00	0.800	09/29/2017	0.867	0.867	0.737	248,887.78	0.00	NA	NA	NA
CD	BankNewport	Mortgage Banks	230,000.00	1.800	01/21/2021	1.502	1.501	3.886	232,821.59	0.00	NA	NA	NA
CD	BankUnited, N.A.	Commer Banks-Southern US	248,000.00	1.200	11/21/2017	1.056	1.056	0.880	248,648.77	0.00	P-2	NR	NR
MMFUND	BANKUNITED, NATIONAL ASSOCIATION	Cash	193,115.61	0.002	12/31/2016	0.000	0.000	0.000	193,115.61	0.00	NA	NA	NA
CD	BankWest, Inc.	Commer Banks-Central US	249,000.00	1.500	01/03/2020	1.553	1.554	2.914	248,899.84	0.00	NA	NR	NR
CD	Barclays Bank Delaware	Commer Banks-Eastern US	98,000.00	1.300	04/11/2018	1.467	1.467	1.254	98,755.16	0.00	NA	NA	NA
CD	Barclays Bank Delaware	Commer Banks-Eastern US	37,000.00	0.000	03/30/2017	1.477	1.477	0.243	36,866.91	0.00	NR	NR	NR
CD	BBVA Compass Bancshares, Inc.	Commer Banks-Southern US	248,000.00	1.900	11/06/2018	1.434	1.432	1.806	250,817.10	0.00	P-2	NA	NA
CD	Beal Bank USA	Commer Banks-Western US	91,000.00	0.650	03/08/2017	0.740	0.743	0.181	91,365.61	0.00	NA	NA	NA
CD	Beal Bank USA	Commer Banks-Western US	158,000.00	0.650	05/24/2017	0.698	0.700	0.391	158,590.79	0.00	NA	NA	NA
CD	Bell State Bank & Trust	Commer Banks-Central US	248,000.00	0.900	09/06/2017	1.128	1.133	0.674	248,331.91	0.00	NA	NA	NA
CD	Belmont Savings Bank	Commer Banks-Eastern US	90,000.00	1.550	11/13/2018	1.253	1.252	1.832	90,677.73	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Beneficial Bank	Commer Banks-Eastern US	24,000.00	2.950	04/30/2018	1.807	1.778	1.294	24,481.45	0.00	NA	NR	NR
CD	Beneficial Bank	Commer Banks-Eastern US	76,000.00	1.500	09/13/2021	1.582	1.582	4.502	76,065.76	0.00	NA	NA	NA
CD	Beneficial Bank	Commer Banks-Eastern US	124,000.00	2.250	12/04/2017	1.005	0.872	0.909	125,639.58	(147.08)	NA	NR	NR
CD	Beneficial Bank	Commer Banks-Eastern US	25,000.00	2.600	02/16/2018	1.741	1.719	1.098	25,483.84	0.00	NA	NR	NR
MMFUND	BLACKROCK LIQUIDITY CL INSTI MMF	Cash	928,428.89	0.380	12/31/2016	0.360	0.360	0.000	928,428.89	0.00	Aaa	AAAm	AAA
MMFUND	BLACKROCK LIQUIDITY TEMPCL INS MMF	Cash	595,929.68	0.820	12/31/2016	0.820	0.820	0.000	596,108.46	178.40	Aaa	AAAm	AAA
CD	Bloombank	Finance-Invest Bnkr/Brkr	199,000.00	1.000	10/04/2017	1.111	1.111	0.749	198,986.97	0.00	NA	NA	NA
CD	BMW Bank of North America	Auto-Cars/Light Trucks	145,000.00	1.450	12/11/2017	0.899	0.898	0.935	145,874.27	0.00	P-1	NR	NR
CD	Boff Federal Bank	Commer Banks-Western US	45,000.00	2.450	06/22/2018	1.670	1.651	1.434	45,539.72	0.00	NA	NR	NR
CD	Boff Federal Bank	Commer Banks-Western US	83,000.00	3.600	02/12/2020	1.776	1.750	2.916	88,728.49	0.00	NA	NR	NR
CD	Boston Private Bank & Trust Company	Commer Banks-Eastern US	50,000.00	1.150	08/29/2017	1.198	1.200	0.651	50,180.77	0.00	NR	NR	NR
CD	Boston Private Bank & Trust Company	Commer Banks-Eastern US	195,000.00	1.700	01/29/2018	1.402	1.400	1.057	197,052.63	0.00	NR	NR	NR
CD	Battleboro Savings And Loan Association	---	248,000.00	1.450	05/25/2021	1.533	1.533	4.238	247,492.59	0.00	NA	NA	NA
CD	Bridgewater Bank	Commer Banks-Central US	249,000.00	1.400	06/19/2018	1.490	1.492	1.438	248,800.44	0.00	NR	NR	NR
CD	Bucks County Bank	Commer Banks-Eastern US	249,000.00	0.950	06/23/2017	1.065	1.066	0.470	248,923.50	0.00	NR	NR	NR
CD	Cadence Bank, N.A.	Commer Banks-Southern US	248,000.00	1.250	02/12/2018	1.063	1.062	1.100	249,735.01	0.00	NA	NA	NA
MMFUND	CAL57254	Cash	2,248.20	0.000	12/31/2016	---	0.000	---	2,248.20	0.00	NA	NA	NA
MMFUND	CAL58558	Cash	21,338.53	0.000	12/31/2016	---	0.000	---	21,338.53	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	1,563.70	0.002	12/31/2016	0.000	0.000	0.000	1,563.70	0.00	NA	NA	NA
CD	Cambridge Trust Company	Commer Banks-Eastern US	154,000.00	1.300	07/06/2018	1.101	1.100	1.486	154,596.43	0.00	NA	NA	NA
MMFUND	CAPITAL BANK, NATIONAL ASSOCIATION	Cash	5,352.91	0.000	12/31/2016	---	0.000	---	5,352.91	0.00	NA	NA	NA
CD	Capital One Bank	Commer Banks-Southern US	50,000.00	2.000	09/23/2019	2.132	2.134	2.626	50,098.94	0.00	P-1	A-2	F1
CD	Capital One Bank	Commer Banks-Southern US	195,000.00	1.800	01/22/2020	1.849	1.850	2.938	196,283.14	0.00	P-1	A-2	F1
CD	Capital One, National Association	Commer Banks-Eastern US	39,000.00	5.450	11/26/2018	2.038	1.944	1.808	41,678.05	0.00	P-1	A-2	A
CD	Capital One, National Association	Commer Banks-Eastern US	33,000.00	5.350	11/26/2018	2.036	1.945	1.810	35,202.45	0.00	P-1	A-2	F1
CD	Cardinal Bank	Commer Banks-Southern US	249,000.00	0.800	03/30/2017	0.937	0.938	0.240	248,928.54	0.00	NA	NR	NR
CD	Carolina Alliance Bank	Commer Banks-Southern US	249,000.00	1.450	06/17/2021	0.701	0.700	4.307	257,335.74	0.00	NA	NA	NA
CD	Carolina Trust Bank	Commer Banks-Southern US	249,000.00	1.500	09/06/2019	1.591	1.592	2.604	248,673.90	0.00	NA	NA	NA
CASH	Cash	Cash	389,887.46	0.000	12/31/2016	0.000	0.000	0.000	389,887.46	0.00	Aaa	AAA	AAA
CD	Cathay Bank	Commer Banks-Western US	249,000.00	1.350	06/28/2018	1.150	1.149	1.465	249,771.47	0.00	NA	NA	NA
CD	CCB Community Bank	Commer Banks-Southern US	249,000.00	1.400	11/26/2019	1.486	1.487	2.823	248,449.02	0.00	NR	NR	NR
CD	Celtic Bank Corporation	Commer Banks-Western US	249,000.00	1.500	09/06/2018	1.607	1.610	1.651	248,826.18	0.00	NR	NR	NR
CD	Centennial Bank	Mortgage Banks	249,000.00	1.200	03/29/2019	1.302	1.302	2.195	248,458.51	0.00	NA	NA	NA
CD	Centier Bank	Commer Banks-Central US	145,000.00	1.850	12/16/2020	1.955	1.956	3.796	144,540.07	0.00	NA	NA	NA
MMFUND	CENTRAL BANK	Cash	4,467.50	0.002	12/31/2016	---	0.000	---	4,467.50	0.00	NA	NA	NA
CD	Central Bank Illinois	Commer Banks-Central US	249,000.00	1.900	12/31/2020	2.004	2.005	3.816	248,018.05	0.00	NA	NA	NA
CD	Central National Bank & Trust Co., of Enid	---	100,000.00	2.500	02/28/2017	0.614	1.077	0.074	100,166.86	34.32	NA	NA	NA
CD	Centrue Bank	Commer Banks-Central US	225,000.00	1.000	06/30/2017	0.808	0.808	0.490	225,224.93	0.00	NA	NA	NA
CD	CharterBank	Commer Banks-Southern US	249,000.00	1.650	02/11/2020	1.753	1.754	3.006	248,461.83	0.00	NA	NA	NA
CD	CIT Bank, National Association	Commer Banks-Western US	87,000.00	2.700	10/25/2021	2.250	2.250	4.481	89,224.49	0.00	NA	NA	NA
CD	CIT Bank, National Association	Commer Banks-Western US	100,000.00	1.500	06/13/2017	0.326	0.321	0.446	100,601.38	0.00	NR	NR	NR
CD	Citibank, N.A.	Commer Banks-Eastern US	50,000.00	3.585	02/24/2017	3.520	3.520	0.145	51,504.80	0.00	P-1	A-1	AA-
CD	Citibank, N.A.	Commer Banks-Eastern US	25,000.00	0.000	07/21/2017	1.751	1.751	0.546	24,761.26	0.00	P-1	A-1	F1
CD	Citizens Bank	Commer Banks-Central US	249,000.00	1.400	05/18/2021	1.503	1.504	4.215	248,044.16	0.00	NA	NA	NA
MMFUND	CITIZENS BANK AND TRUST COMPANY	Cash	4,199.94	0.002	12/31/2016	---	0.000	---	4,199.94	0.00	NA	NA	NA
CD	Citizens Bank and Trust Company	---	50,000.00	1.050	01/27/2021	2.148	2.148	3.935	48,396.39	0.00	NA	NA	NA
CD	Citizens Deposit Bank of Arlington, Inc.	Commer Banks-Southern US	248,000.00	1.400	08/24/2021	1.493	1.494	4.460	248,200.06	0.00	NA	NA	NA
CD	Citizens State Bank	Finance-Invest Bnkr/Brkr	249,000.00	1.150	12/29/2017	1.251	1.253	0.980	248,768.74	0.00	NA	NA	NA
CD	Citizens State Bank	Commer Banks-Southern US	249,000.00	0.950	09/13/2017	0.916	0.916	0.693	249,182.15	0.00	NA	NA	NA
CD	Clayton Bank and Trust	Commer Banks-Southern US	248,000.00	1.550	04/22/2020	1.642	1.644	3.202	248,010.46	0.00	NR	NR	NR
CD	Clinton Bank	Commer Banks-Southern US	249,000.00	1.700	09/30/2020	1.798	1.799	3.601	248,140.22	0.00	NA	NA	NA
CD	Comenity Capital Bank	Data Processing/Mgmt	249,000.00	1.250	03/21/2019	1.352	1.352	2.172	248,540.90	0.00	NA	NA	NA
CD	Commercestwest Bank	Commer Banks-Western US	249,000.00	1.100	06/17/2019	1.202	1.202	2.410	248,497.83	0.00	NA	NA	NA
CD	Commercial Bank	Commer Banks-Central US	249,000.00	1.550	04/30/2019	1.657	1.658	2.267	248,413.17	0.00	NA	NA	NA
CD	Community Bank	Mortgage Banks	249,000.00	1.450	05/27/2021	1.543	1.544	4.234	248,063.35	0.00	NA	NA	NA
CD	Community Bank & Trust	Commer Banks-Central US	50,000.00	5.150	08/22/2018	0.871	0.821	1.568	53,549.50	0.00	NR	NR	NR
CD	Community Bank of The Chesapeake	Commer Banks-Eastern US	248,000.00	1.150	10/23/2017	1.205	1.205	0.802	247,961.13	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Community First Bank of Indiana	Commer Banks-Central US	249,000.00	1.000	06/08/2018	1.076	1.076	1.415	248,896.14	0.00	NA	NA	NA
CD	Community Point Bank	---	249,000.00	1.300	06/10/2020	1.377	1.377	3.351	248,552.92	0.00	NA	NA	NA
CD	Community State Bank	Commer Banks-Central US	249,000.00	1.750	10/27/2020	1.854	1.855	3.664	248,107.51	0.00	NR	NR	NR
CD	ConnectOne Bank	Commer Banks-Eastern US	214,000.00	1.900	12/12/2019	1.983	1.985	2.835	213,713.83	0.00	NA	NR	NR
CD	ConnectOne Bank	Commer Banks-Eastern US	35,000.00	1.850	12/30/2019	2.095	2.100	2.884	34,754.69	0.00	NA	NR	NR
CD	Continental Bank	Finance-Invest Bnkr/Brkr	248,000.00	1.550	10/30/2018	1.655	1.658	1.794	247,552.46	0.00	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Mortgage Banks	40,000.00	5.100	10/09/2017	0.373	0.348	0.753	41,581.87	0.00	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Mortgage Banks	44,000.00	5.150	07/30/2018	2.176	1.558	1.502	46,217.06	(377.53)	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Mortgage Banks	50,000.00	5.150	08/13/2018	0.871	0.821	1.544	53,560.76	0.00	NA	NA	NA
CD	Countryside Bank	Finance-Invest Bnkr/Brkr	249,000.00	1.500	11/25/2019	1.608	1.609	2.815	248,311.99	0.00	NA	NA	NA
MMFUND	COVENANT BANK	Cash	1,104.66	0.002	12/31/2016	0.000	0.000	0.000	1,104.66	0.00	NA	NA	NA
CD	CresCom Bank	---	245,000.00	1.100	02/13/2019	1.155	1.156	2.081	244,855.93	0.00	NA	NA	NA
CD	CrossFirst Bank Leawood	Commer Banks-Central US	249,000.00	1.400	04/29/2021	1.515	1.515	4.168	247,835.25	0.00	NA	NA	NA
CD	Cullman Savings Bank	Commer Banks-Southern US	247,000.00	1.700	01/23/2020	0.950	0.944	2.960	254,436.04	0.00	NA	NA	NA
CD	Customers Bank	Commer Banks-Eastern US	230,000.00	1.900	07/23/2019	1.604	1.600	2.467	233,635.92	0.00	NA	NA	NA
CD	Darien Rowayton Bank	Commer Banks-Eastern US	15,000.00	1.850	10/05/2018	1.850	1.850	0.100	15,019.01	0.00	NR	NR	NR
CD	Delta National Bank and Trust Company	Commer Banks-Western US	225,000.00	1.500	02/06/2020	1.521	1.521	2.999	226,223.33	0.00	NA	NA	NA
MMFUND	DIME SAVINGS BANK OF WILLIAMSBURGH	Cash	57,828.61	0.002	12/31/2016	0.000	0.000	0.000	57,828.61	0.00	NA	NA	NA
CD	Discover Bank	Commer Banks-Eastern US	60,000.00	1.300	08/14/2017	1.313	1.314	0.610	60,295.95	0.00	P-2	NR	F2
CD	Dollar Bank, Federal Savings Bank	Commer Banks-Eastern US	248,000.00	1.600	03/19/2019	1.261	1.260	2.159	250,954.33	0.00	NA	NA	NA
CD	Dubuque Bank and Trust Company	Commer Banks-Central US	248,000.00	1.900	08/21/2019	0.010	0.010	2.568	262,068.52	0.00	NR	NA	NR
CD	Eagle Bank & Trust Company	Commer Banks-Southern US	249,000.00	1.850	01/15/2020	1.953	1.955	2.926	248,458.41	0.00	NA	NR	NR
CD	East Boston Savings Bank	Commer Banks-Eastern US	95,000.00	1.900	08/24/2020	1.847	1.847	3.492	95,216.06	0.00	NA	NA	NA
CD	East Boston Savings Bank	Commer Banks-Eastern US	150,000.00	0.900	08/25/2017	0.843	0.843	0.642	150,080.88	0.00	NA	NA	NA
CD	EnerBank USA	Diversified Finan Serv	249,000.00	1.750	10/16/2020	0.999	0.994	3.653	256,147.47	0.00	NR	NR	NR
CD	Enterprise Bank, National Association	Commer Banks-Central US	249,000.00	1.700	11/16/2020	0.949	0.945	3.736	256,297.82	0.00	NR	NR	NR
CD	ESSA Bank & Trust	Commer Banks-Eastern US	248,000.00	1.850	12/28/2018	1.952	1.956	1.943	247,531.59	0.00	NA	NR	NR
CD	EVB	Commer Banks-Southern US	248,000.00	1.500	03/25/2019	1.251	1.250	2.178	250,349.66	0.00	NA	NA	NA
CD	EverBank	Commer Banks-Southern US	247,000.00	1.950	06/30/2020	1.195	1.189	3.377	253,388.48	0.00	NR	NR	NR
CD	Evergreen Bank Group	Commer Banks-Central US	145,000.00	1.600	03/27/2018	1.402	1.400	1.213	145,383.19	0.00	NR	NR	NR
CD	Farmers & Merchants Bank	Commer Banks-Central US	249,000.00	1.750	12/09/2020	1.056	1.052	3.788	255,938.02	0.00	NA	NA	NA
CD	Farmers And Merchants Bank	Commer Banks-Central US	25,000.00	3.600	03/24/2020	2.075	2.049	3.023	26,209.18	0.00	NA	NA	NA
CD	Farmers Bank & Trust	Commer Banks-Central US	249,000.00	1.550	02/25/2020	0.782	0.777	3.065	255,020.56	0.00	NR	NR	NR
MMFUND	FARMERS EXCHANGE BANK	Cash	1,993.64	0.002	12/31/2016	0.000	0.000	0.000	1,993.64	0.00	NA	NA	NA
CD	Farmers State Bank of Underwood	Commer Banks-Central US	249,000.00	1.600	10/23/2020	0.851	0.847	3.685	256,089.87	0.00	NA	NA	NA
MMFUND	FARMERS TRUST AND SAVINGS BANK	Cash	1,067.93	0.002	12/31/2016	0.000	0.000	0.000	1,067.93	0.00	NA	NA	NA
MMFUND	FEDERATED GOVT OBL:PRMR	Cash	1,480,908.26	0.480	12/31/2016	0.410	0.410	0.000	1,480,908.26	0.00	Aaa	AAA	AAA
MMFUND	FIDELITY BANK	Cash	3,027.62	0.000	12/31/2016	---	0.000	---	3,027.62	0.00	NA	NA	NA
CD	Fidelity Co-operative Bank	---	249,000.00	0.750	03/11/2019	1.578	1.578	2.142	248,474.72	0.00	NA	NA	NA
MMFUND	FINANCIAL SQUARE GOV CL FST MMF	Cash	753,012.92	0.470	12/31/2016	0.460	0.460	0.000	753,012.92	0.00	Aaa	AAA	NA
CD	First American Bank	Commer Banks-Central US	10,000.00	2.900	12/24/2018	1.402	1.372	1.911	10,299.93	0.00	NR	NR	NR
MMFUND	FIRST AMERICAN INTERNATIONAL BANK	Cash	6,251.91	0.002	12/31/2016	---	0.000	---	6,251.91	0.00	NA	NA	NA
MMFUND	FIRST BANK	Cash	54,671.12	0.002	12/31/2016	0.000	0.000	0.000	54,671.12	0.00	NA	NA	NA
CD	First Bank and Trust of Fullerton	---	249,000.00	1.550	10/07/2017	-0.367	0.010	0.761	252,918.12	722.85	NA	NA	NA
CD	First Bank Financial Centre	Commer Banks-Central US	249,000.00	1.100	02/18/2017	-2.173	0.916	0.133	250,179.25	1,074.19	NA	NA	NA
CD	First Bank of Highland Park	Commer Banks-Central US	227,000.00	1.850	04/14/2017	-5.955	1.091	0.284	234,047.34	5,079.91	NA	NR	NR
CD	First Business Bank	Finance-Invest Bnkr/Brkr	249,000.00	1.750	12/18/2018	1.750	1.750	1.919	249,167.14	0.00	NR	NR	NR
MMFUND	FIRST CAPITAL BANK OF KENTUCKY	Cash	3,570.44	0.002	12/31/2016	---	0.000	---	3,570.44	0.00	NA	NA	NA
MMFUND	FIRST CHOICE BANK	Cash	173,188.71	0.002	12/31/2016	---	0.000	---	173,188.71	0.00	NA	NA	NA
CD	First Choice Bank	Commer Banks-Western US	189,000.00	1.150	10/28/2021	1.726	1.781	3.705	186,435.15	0.00	NA	NA	NA
MMFUND	FIRST COMMUNITY BANK	Cash	3,213.74	0.002	12/31/2016	---	0.000	---	3,213.74	0.00	NA	NA	NA
CD	First Eagle Bank	Commer Banks-Central US	54,000.00	1.800	12/14/2021	1.958	1.959	4.711	53,645.60	0.00	NA	NA	NA
CD	First Eagle Bank	Commer Banks-Central US	193,000.00	1.000	09/07/2018	0.012	0.012	1.667	196,821.66	0.00	NA	NA	NA
CD	First Financial Bank	Commer Banks-Southern US	249,000.00	1.500	07/18/2018	1.657	1.658	1.512	248,548.62	0.00	NA	NA	NA
CD	First Financial Northwest Bank	Commer Banks-Western US	249,000.00	1.350	08/19/2019	1.200	1.200	2.569	250,084.78	0.00	NA	NA	NA
CD	First General Bank	Commer Banks-Western US	245,000.00	1.200	09/28/2018	1.180	1.180	1.712	245,101.31	0.00	NA	NA	NA
MMFUND	FIRST GUARANTY BANK	Cash	4,043.28	0.002	12/31/2016	---	0.000	---	4,043.28	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	First International Bank & Trust	Commer Banks-Central US	249,000.00	1.850	12/29/2020	1.097	1.093	3.835	256,366.26	0.00	NA	NA	NA
CD	First Merchants Bank, National Association	Commer Banks-Central US	249,000.00	1.800	10/30/2020	1.904	1.905	3.668	248,071.90	0.00	NR	NR	NR
MMFUND	FIRST NATIONAL BANK AND TRUST COMPANY OF VINI	Cash	1,206.56	0.002	12/31/2016	---	0.000	---	1,206.56	0.00	NA	NA	NA
CD	First National Bank of America	Commer Banks-Central US	195,000.00	2.300	08/03/2018	1.043	1.386	1.545	200,701.91	1,115.03	NA	NR	NR
CD	First National Bank of America	Commer Banks-Central US	10,000.00	3.850	04/02/2018	0.957	0.918	1.213	10,390.81	(0.00)	NA	NR	NR
CD	First National Bank of America	Commer Banks-Central US	27,000.00	3.950	11/12/2019	2.410	2.375	2.677	28,472.89	(0.00)	NA	NR	NR
CD	First National Bank of America	Commer Banks-Central US	10,000.00	4.000	04/10/2018	0.693	0.661	1.235	10,442.59	0.00	NA	NR	NR
CD	First Oklahoma Bank	Commer Banks-Central US	249,000.00	1.500	08/31/2021	1.604	1.604	4.472	247,849.10	0.00	NA	NA	NA
CD	First PREMIER Bank	Commer Banks-Central US	245,000.00	2.500	03/08/2021	1.851	1.850	3.936	253,316.77	0.00	NA	NA	NA
CD	First Priority Bank	Commer Banks-Eastern US	248,000.00	1.200	12/27/2017	1.200	1.200	0.978	248,040.77	0.00	NA	NA	NA
CD	First Sentry Bancshares, Inc.	Commer Banks-Southern US	249,000.00	0.900	07/31/2017	0.010	0.010	0.577	250,287.49	0.00	NA	NA	NA
CD	First State Bank of De Queen	---	249,000.00	1.300	12/13/2021	1.900	1.900	4.717	247,936.46	0.00	NA	NA	NA
CD	First Tennessee Bank National Association	Commer Banks-Southern US	249,000.00	1.600	10/15/2018	1.686	1.688	1.746	248,811.05	0.00	P-2	NR	NR
MMFUND	FIRST VIRGINIA COMMUNITY BANK	Cash	201,814.32	0.002	12/31/2016	0.000	0.000	0.000	201,814.32	0.00	NA	NA	NA
CD	Firstrust Savings Bank	Commer Banks-Eastern US	249,000.00	1.000	06/11/2018	1.076	1.076	1.423	248,881.33	0.00	NA	NA	NA
CD	FNB Bank, Incorporated	Commer Banks-Southern US	249,000.00	1.900	07/30/2020	1.857	1.857	3.430	249,394.21	0.00	NA	NA	NA
CD	Franklin Synergy Bank	Commer Banks-Southern US	99,000.00	1.350	06/20/2018	1.051	1.050	1.444	99,474.32	0.00	NA	NA	NA
MMFUND	FRONT RANGE BANK	Cash	243,165.87	0.002	12/31/2016	---	0.000	---	243,165.87	0.00	NA	NA	NA
CD	Frontenac Bank	Commer Banks-Central US	249,000.00	1.850	10/02/2020	1.902	1.902	3.589	248,911.83	0.00	NA	NR	NR
CD	Frontier Bank	Commer Banks-Central US	249,000.00	1.150	05/18/2021	1.463	1.658	2.325	248,020.29	0.00	NA	NA	NA
CD	Frontier State Bank	Commer Banks-Central US	18,000.00	5.000	12/14/2017	1.804	1.722	0.920	18,586.21	0.00	NA	NR	NR
CD	FSGBank, National Association	Commer Banks-Southern US	249,000.00	1.600	02/11/2020	0.853	0.847	3.024	254,942.26	0.00	NA	NA	NA
CD	GE Capital Bank	Commer Banks-Western US	98,000.00	1.800	04/13/2020	1.882	1.884	3.161	98,143.10	0.00	NA	NA	NA
CD	GE Capital Bank	Commer Banks-Western US	31,000.00	2.900	04/16/2018	1.879	1.852	1.256	31,591.99	0.00	P-1	NR	NR
CD	Gibraltar Private Bank & Trust Company	Commer Banks-Southern US	15,000.00	5.150	07/31/2018	2.283	2.188	1.503	15,731.66	0.00	NA	NR	NR
CD	Grant County Bank	Commer Banks-Central US	126,000.00	1.350	04/22/2021	1.558	1.559	4.152	124,954.70	0.00	NA	NA	NA
CD	Great Midwest Bank, State Savings Bank	Commer Banks-Central US	249,000.00	1.300	06/18/2018	1.401	1.402	1.437	248,760.75	0.00	NA	NA	NA
MMFUND	GUARANTY BANK	Cash	5,827.22	0.000	12/31/2016	---	0.000	---	5,827.22	0.00	NA	NA	NA
CD	Gulf Coast Bank and Trust Company	Commer Banks-Southern US	249,000.00	1.850	01/23/2019	1.952	1.955	2.003	248,600.86	0.00	NA	NR	NR
CD	Hamilton Bank	S&L/Thrifits-Eastern US	248,000.00	0.950	07/31/2017	1.134	1.135	0.573	247,743.80	0.00	NA	NA	NA
MMFUND	HAPPY STATE BANK	Cash	124,715.27	0.002	12/31/2016	0.000	0.000	0.000	124,715.27	0.00	NA	NA	NA
CD	Hiawatha National Bank	Commer Banks-Central US	248,000.00	1.150	05/11/2017	1.148	1.150	0.112	248,398.50	0.00	NA	NA	NA
CD	Home Federal Bank	Commer Banks-Central US	249,000.00	1.000	02/23/2017	0.832	0.966	0.145	249,121.93	60.53	NA	NR	NR
CD	Homebanc National Association	Commer Banks-Southern US	159,000.00	1.550	07/30/2018	1.500	1.500	1.546	159,331.85	0.00	NR	NR	NR
CD	HomeStreet Bank	Commer Banks-Western US	166,000.00	0.750	04/24/2017	0.818	0.818	0.308	165,992.46	0.00	NA	NA	NA
CD	Hometown National Bank	Commer Banks-Central US	6,000.00	0.000	10/03/2018	2.105	2.249	1.691	5,786.42	0.00	NA	NA	NA
CD	Hometown National Bank	Commer Banks-Southern US	13,000.00	0.000	11/09/2018	2.311	2.311	1.834	12,465.74	0.00	NA	NA	NA
CD	Horicon Bank	Finance-Consumer Loans	248,000.00	1.050	05/23/2017	1.000	1.000	0.388	248,325.45	0.00	NA	NR	NR
CD	HSBC Bank USA, National Association	Commer Banks-Southern US	62,000.00	1.250	03/24/2021	2.228	2.810	2.169	61,345.49	0.00	P-1	NA	NA
CD	HSBC Bank USA, National Association	---	84,000.00	1.600	05/17/2018	2.680	1.196	3.677	84,743.80	117.54	NA	NA	NA
CD	Iberiabank	Commer Banks-Southern US	248,000.00	0.850	02/28/2018	1.061	1.062	1.147	248,106.50	0.00	NA	NA	NA
CD	Idaho First Bank	Commer Banks-Western US	245,000.00	0.750	12/08/2017	1.112	1.112	0.925	244,295.38	0.00	NA	NA	NA
CD	Independent Bank	Commer Banks-Southern US	249,000.00	0.850	06/19/2017	0.943	0.944	0.460	248,974.25	0.00	NA	NR	NR
CD	Institution For Savings In Newburyport And Its Vic	Commer Banks-Eastern US	249,000.00	2.050	07/31/2020	1.943	1.942	3.422	249,934.36	0.00	NA	NA	NA
CD	Insuror's Bank of Tennessee	Mortgage Banks	249,000.00	1.250	02/13/2018	1.347	1.349	1.102	248,895.20	0.00	NA	NR	NR
CD	Intercredit Bank, National Association	Commer Banks-Southern US	249,000.00	1.500	06/14/2021	0.771	0.769	4.293	257,126.01	0.00	NA	NA	NA
MMFUND	INVESTAR BANK	Cash	244,843.09	0.002	12/31/2016	0.000	0.000	0.000	244,843.09	0.00	NA	NA	NA
CD	Investors Community Bank	Commer Banks-Central US	97,000.00	1.950	08/26/2020	1.887	1.886	3.494	97,247.44	0.00	NR	NR	NR
CD	Ion Bank	Commer Banks-Eastern US	249,000.00	0.850	04/17/2017	0.906	0.906	0.289	249,052.21	0.00	NA	NA	NA
CD	Iowa State Bank	Commer Banks-Central US	249,000.00	1.600	06/17/2020	1.691	1.692	3.338	248,398.55	0.00	NA	NA	NA
CD	Iroquois Federal Savings and Loan Association	Commer Banks-Central US	249,000.00	1.700	10/29/2020	1.783	1.784	3.675	248,273.21	0.00	NA	NR	NR
CD	Jonesboro State Bank	Commer Banks-Southern US	249,000.00	1.000	05/20/2021	1.291	1.773	2.337	247,990.95	0.00	NA	NA	NA
CD	JPMorgan Chase Bank, National Association	Commer Banks-Central US	69,000.00	1.000	02/26/2021	1.304	2.201	1.139	69,002.31	0.00	P-1	A-1	NA
MMFUND	JPMORGAN PRIME CL CAPITAL MMF	Cash	1,322,228.86	0.860	12/31/2016	0.850	0.850	0.000	1,322,625.53	395.83	Aaa	AAAm	AAA
CD	KeyBank National Association	Commer Banks-Central US	190,000.00	1.100	02/05/2018	1.050	1.050	1.082	190,966.84	0.00	P-1	A-2	NA
CD	Keystone Bank	---	240,000.00	1.250	07/18/2018	1.273	1.273	1.518	240,029.44	0.00	NA	NA	NA
MMFUND	LAKE CITY BANK	Cash	247,702.66	0.002	12/31/2016	---	0.000	---	247,702.66	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Lake Sunapee Bank, FSB	Commer Banks-Eastern US	249,000.00	1.750	06/05/2019	1.401	1.400	2.356	251,390.24	0.00	NA	NA	NA
CD	Lakeside Bank (Inc)	Commer Banks-Central US	249,000.00	1.550	09/16/2021	1.633	1.633	4.504	248,231.55	0.00	NA	NA	NA
CD	Landmark Community Bank	Commer Banks-Southern US	20,000.00	1.000	06/28/2017	0.066	0.065	0.486	20,093.29	0.00	NA	NA	NA
CD	LCA Bank Corporation	Commer Banks-Western US	247,000.00	1.800	12/10/2020	1.046	1.042	3.802	254,442.78	0.00	NA	NR	NR
CD	Lea County State Bank	Commer Banks-Western US	249,000.00	1.750	12/16/2020	1.843	1.844	3.789	248,304.79	0.00	NA	NA	NA
MMFUND	LEGACY TEXAS BANK	Cash	247,474.46	0.002	12/31/2016	0.000	0.000	0.000	247,474.46	0.00	NA	NA	NA
CD	Legends Bank	Commer Banks-Southern US	249,000.00	1.750	01/17/2019	1.831	1.834	1.989	248,772.17	0.00	NR	NR	NR
CD	Leonardville State Bank	Commer Banks US	249,000.00	1.950	02/10/2017	-4.255	1.747	0.112	250,992.69	1,700.03	NA	NA	NA
CD	Level One Bancorp, Inc.	Commer Banks-Central US	249,000.00	0.800	02/21/2017	0.894	0.896	0.139	249,032.62	0.00	NR	NR	NR
CD	Lincoln 1st Bank	Commer Banks-Eastern US	249,000.00	2.150	12/30/2021	2.235	2.235	4.689	248,034.43	0.00	NA	NA	NA
CD	Luana Savings Bank	Finance-Invest Bnkr/Brkr	248,000.00	1.000	05/13/2019	0.010	0.010	2.337	254,130.22	0.00	NA	NA	NA
CD	M.Y. Safra Bank, FSB	Commer Banks-Eastern US	247,000.00	1.900	07/30/2020	1.167	1.161	3.431	255,320.96	0.00	NA	NA	NA
CD	Machias Savings Bank	Commer Banks-Eastern US	184,000.00	1.650	02/06/2020	1.753	1.755	2.988	184,661.20	0.00	NA	NR	NR
MMFUND	MAINSTREET BANK	Cash	66,747.94	0.002	12/31/2016	0.000	0.000	0.000	66,747.94	0.00	NA	NA	NA
CD	Marlin Business Bank	Commer Banks-Western US	245,000.00	1.150	04/23/2018	0.010	0.010	1.297	248,734.55	0.00	NA	NA	NA
CD	Mascoma Savings Bank	Commer Banks-Eastern US	249,000.00	1.800	01/15/2019	1.902	1.905	1.982	248,701.48	0.00	NA	NR	NR
CD	MB Financial Bank, National Association	Commer Banks-Central US	123,000.00	2.100	12/29/2021	2.206	2.206	4.692	122,407.24	0.00	NA	NA	NA
CD	MB Financial Bank, National Association	Commer Banks-Central US	100,000.00	3.000	08/18/2020	1.813	1.800	3.414	104,281.96	0.00	NR	NR	NR
CD	MB Financial Bank, National Association	Commer Banks-Central US	26,000.00	3.050	05/15/2017	0.073	0.070	0.365	26,323.25	0.00	NR	NR	NR
CD	Mbank	Commer Banks-Central US	249,000.00	1.200	10/30/2017	1.305	1.307	0.818	248,801.52	0.00	NR	NR	NR
CD	Mechanics Savings Bank	Commer Banks-Eastern US	245,000.00	1.250	10/05/2018	1.202	1.202	1.729	245,431.70	0.00	NR	NR	NR
CD	Medallion Bank	Commer Banks-Western US	249,000.00	2.000	12/23/2020	2.104	2.105	3.785	248,133.34	0.00	NA	NA	NA
CD	Mercantil Commercebank, National Association	Commer Banks-Southern US	85,000.00	1.100	02/13/2018	1.200	1.200	1.103	85,266.99	0.00	NA	NA	NA
MMFUND	MERCHANTS BANK OF INDIANA	Cash	247,839.56	0.002	12/31/2016	0.000	0.000	0.000	247,839.56	0.00	NA	NA	NA
CD	Merchants National Bank	Commer Banks-Central US	249,000.00	1.350	03/23/2018	1.469	1.471	1.203	248,724.88	0.00	NA	NA	NA
MMFUND	MERIDIAN BANK	Cash	202,149.30	0.002	12/31/2016	0.000	0.000	0.000	202,149.30	0.00	NA	NA	NA
CD	Merrick Bank Corporation	Commer Banks-Western US	249,000.00	1.750	10/09/2020	1.853	1.855	3.616	248,336.23	0.00	NA	NR	NR
MMFUND	METRO UNITED BANK	Cash	2,846.94	0.002	12/31/2016	0.000	0.000	0.000	2,846.94	0.00	NA	NA	NA
MMFUND	MID AMERICA BANK	Cash	10,314.12	0.002	12/31/2016	0.000	0.000	0.000	10,314.12	0.00	NA	NA	NA
CD	Middleton Community Bank	Commer Banks-Central US	249,000.00	1.200	10/30/2017	1.305	1.307	0.818	248,801.52	0.00	NR	NR	NR
MMFUND	MIFFLIN COUNTY SAVINGS BANK	Cash	1,410.30	0.002	12/31/2016	0.000	0.000	0.000	1,410.30	0.00	NA	NA	NA
CD	Mifflinburg Bank and Trust Company	Commer Banks-Eastern US	249,000.00	1.750	12/15/2020	1.854	1.855	3.787	248,218.95	0.00	NA	NA	NA
CD	Monson Savings Bank	Commer Banks-Eastern US	249,000.00	1.650	12/17/2018	1.752	1.754	1.911	248,692.87	0.00	NR	NR	NR
CD	MountainOne Bank	Mortgage Banks	248,000.00	1.200	01/24/2018	0.264	0.260	1.053	251,775.93	0.00	NA	NA	NA
MMFUND	MRGN STNLY INSTI LIQ PRM CL INS MMF	Cash	0.04	0.840	12/31/2016	0.790	0.790	0.000	0.04	0.00	Aaa	AAA	AAA
MMFUND	MRGN STNLY INSTI LIQ TRS CL INST MMF	Cash	906,521.82	0.400	12/31/2016	0.350	0.350	0.000	906,521.82	0.00	Aaa	AAAm	NA
CD	MUFG Union Bank, National Association	Commer Banks-Western US	53,000.00	0.000	04/28/2017	0.450	0.457	0.320	52,923.59	0.00	P-1	A-1	F1
CD	MUFG Union Bank, National Association	Commer Banks-Western US	196,000.00	0.000	11/24/2017	0.010	0.010	0.896	195,982.46	0.00	P-1	A-1	F1
CD	Mutualbank	Mortgage Banks	249,000.00	1.500	07/13/2018	0.697	0.688	1.506	252,235.70	0.00	NA	NR	NR
CD	MutualOne Bank	Fiduciary Banks	249,000.00	1.250	02/04/2020	2.144	2.144	2.975	248,545.97	0.00	NA	NA	NA
CD	National Bank of Commerce	Commer Banks-Central US	249,000.00	1.500	05/24/2021	1.583	1.583	4.220	248,217.67	0.00	NA	NA	NA
CD	National Cooperative Bank, N.A.	Commer Banks-Southern US	248,000.00	1.600	10/30/2018	1.684	1.686	1.793	247,646.86	0.00	NR	NR	NR
CD	NBT Bank N A	Commer Banks-Eastern US	247,000.00	2.100	08/20/2019	1.803	1.800	2.535	250,780.57	0.00	NR	NR	NR
CD	Nebraskaland National Bank	Commer Banks-Central US	235,000.00	1.200	09/25/2018	1.180	1.180	1.704	235,135.69	0.00	NR	NR	NR
CD	Newburyport Five Cents Savings Bank	Commer Banks-Eastern US	249,000.00	1.350	04/27/2017	0.677	1.083	0.316	249,817.13	321.72	NA	NA	NA
MMFUND	NEXBANK, SSB	Cash	247,747.50	0.002	12/31/2016	0.000	0.000	0.000	247,747.50	0.00	NA	NA	NA
CD	North Valley Bank	---	247,000.00	1.900	12/21/2021	1.984	1.984	4.719	246,159.38	0.00	NA	NA	NA
CD	Northfield Bank	Commer Banks-Eastern US	247,000.00	1.650	01/27/2020	1.732	1.734	2.961	248,157.65	0.00	NA	NA	NA
CD	Northstar Bank	Commer Banks-Central US	100,000.00	1.700	09/12/2019	1.249	1.248	2.619	101,288.89	0.00	NA	NA	NA
CD	Oklahoma State Bancshares, Inc.	Commer Banks-Central US	249,000.00	1.450	07/07/2020	1.535	1.535	3.399	248,524.99	0.00	NA	NA	NA
CD	One Bank & Trust, National Association	Commer Banks-Southern US	70,000.00	3.800	08/26/2019	2.219	2.201	2.498	72,889.10	0.00	NA	NA	NA
CD	One Bank & Trust, National Association	Commer Banks-Southern US	167,000.00	1.100	02/09/2017	0.012	0.012	0.107	167,309.93	0.00	NA	NA	NA
MMFUND	OPEN BANK	Cash	116,128.37	0.002	12/31/2016	---	0.000	---	116,128.37	0.00	NA	NA	NA
CD	Oritani Bank	Commer Banks-Eastern US	21,000.00	2.750	03/16/2018	0.483	0.919	1.181	21,592.88	116.05	NA	NR	NR
CD	Orrstown Bank	Commer Banks-Eastern US	249,000.00	1.100	01/06/2020	2.590	2.590	2.891	248,362.58	0.00	NR	NR	NR
CD	Pacific Continental Bank Insurance Agency	Commer Banks-Western US	249,000.00	1.250	05/29/2020	0.309	0.308	3.335	256,948.81	0.00	NA	NA	NA
CD	Pacific Crest Savings Bank	Commer Banks-Western US	249,000.00	1.550	02/18/2020	0.803	0.798	3.046	254,896.29	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	PACIFIC ENTERPRISE BANK	Cash	5,870.48	0.000	12/31/2016	---	0.000	---	5,870.48	0.00	NA	NA	NA
MMFUND	PACIFIC MERCANTILE BANK	Cash	247,563.40	0.002	12/31/2016	0.000	0.000	0.000	247,563.40	0.00	NA	NA	NA
MMFUND	PACIFIC TRUST BANK FSB	Cash	246,340.38	0.002	12/31/2016	---	0.000	---	246,340.38	0.00	NA	NA	NA
CD	Park Sterling Bank	Commer Banks-Southern US	225,000.00	1.000	07/21/2017	1.031	1.031	0.546	225,023.19	0.00	NR	NR	NR
CD	Parkway Bank And Trust Company	Commer Banks-Central US	248,000.00	0.650	05/26/2017	0.697	0.700	0.396	248,922.36	0.00	NA	NA	NA
CD	Partners Bank of California	Commer Banks-Western US	87,000.00	1.600	03/30/2020	1.683	1.684	3.136	86,780.11	0.00	NA	NA	NA
MMFUND	PATRIOT BANK	Cash	222,711.89	0.002	12/31/2016	---	0.000	---	222,711.89	0.00	NA	NA	NA
CD	Peapack-Gladstone Financial Corporation	Commer Banks-Eastern US	248,000.00	1.800	05/28/2019	1.604	1.602	2.334	249,196.26	0.00	NA	A-1+	NR
CD	People's United Bank, National Association	Commer Banks-Eastern US	192,000.00	1.850	01/21/2020	1.675	1.675	2.936	194,591.69	0.00	P-2	NA	NA
CD	Pilgrim Bank	Commer Banks-Eastern US	249,000.00	1.650	11/20/2020	1.753	1.754	3.735	248,044.29	0.00	NA	NA	NA
CD	Popular North America, Inc.	Commer Banks-Eastern US	248,000.00	1.200	09/22/2017	1.025	1.025	0.717	249,125.72	0.00	NA	NA	NA
MMFUND	POST OAK BANK, N.A.	Cash	230,852.32	0.002	12/31/2016	0.000	0.000	0.000	230,852.32	0.00	NA	NA	NA
CD	Preston National Bank	Commer Banks-Central US	249,000.00	1.550	12/17/2018	1.652	1.654	1.914	248,681.95	0.00	NA	NA	NA
CD	Prime Alliance Bank, Inc.	Commer Banks-Western US	249,000.00	1.350	11/20/2017	1.440	1.442	0.873	248,913.80	0.00	NA	NA	NA
CD	Providence Bank	Commer Banks-Southern US	120,000.00	1.850	02/26/2021	1.848	1.848	3.966	120,046.06	0.00	NA	NA	NA
CD	PyraMax Bank, F.S.B.	Commer Banks-Central US	50,000.00	1.600	04/06/2020	1.498	1.498	3.154	50,218.99	0.00	NA	NA	NA
CASH	Receiveable	Cash	5,494.33	0.000	12/31/2016	0.000	0.000	0.000	5,494.33	0.00	Aaa	AAA	AAA
MMFUND	REGENT BANK	Cash	91,759.10	0.000	12/31/2016	---	0.000	---	91,759.10	0.00	NA	NA	NA
CD	Regional Missouri Bank	Commer Banks-Central US	249,000.00	1.450	03/08/2021	1.559	1.559	4.026	248,141.03	0.00	NA	NA	NA
CD	Regions Bank	Finance-Invest Bnkr/Brkr	247,000.00	1.500	04/27/2021	1.552	1.553	4.157	247,130.15	0.00	P-1	A-2	NA
MMFUND	RIVERVIEW BANK	Cash	3,338.86	0.002	12/31/2016	0.000	0.000	0.000	3,338.86	0.00	NA	NA	NA
CD	Rollstone Bank & Trust	Commer Banks-Eastern US	248,000.00	1.750	04/15/2020	1.799	1.800	3.170	248,535.40	0.00	NA	NA	NA
CD	Safra National Bank of New York	Commer Banks-Eastern US	248,000.00	0.750	05/18/2017	0.772	0.775	0.374	249,133.43	0.00	NA	NA	NA
CD	Sanford Institution for Savings	Commer Banks-Eastern US	249,000.00	1.750	01/09/2020	1.832	1.834	2.915	248,672.95	0.00	NA	NA	NA
MMFUND	SANTANDER BANK, N.A.	Cash	17,552.94	0.002	12/31/2016	0.000	0.000	0.000	17,552.94	0.00	NA	NA	NA
CD	Sawyer Savings Bank	---	249,000.00	1.000	05/18/2021	1.621	1.621	4.225	248,005.96	0.00	NA	NA	NA
CD	Security Federal Bank	Commer Banks-Southern US	249,000.00	1.000	06/15/2018	1.050	1.051	1.434	248,935.19	0.00	NA	NA	NA
CD	Security National Bank of South Dakota	Commer Banks-Central US	248,000.00	1.650	11/16/2020	1.753	1.755	3.723	247,555.33	0.00	NA	NA	NA
CD	Security State Bank	Commer Banks-Central US	249,000.00	1.050	02/22/2018	1.085	1.085	1.130	248,973.43	0.00	NA	NA	NA
CD	Settlers bank	Commer Banks-Central US	249,000.00	1.950	12/23/2021	1.211	1.211	4.722	257,999.90	0.00	NA	NA	NA
MMFUND	SHARONVIEW FEDERAL CREDIT UNION	Cash	1,206.96	0.002	12/31/2016	---	0.000	---	1,206.96	0.00	NA	NA	NA
MMFUND	SIGNATURE BANK	Cash	65,162.12	0.002	12/31/2016	0.000	0.000	0.000	65,162.12	0.00	NA	NA	NA
CD	Signature Bank, National Association	Commer Banks-Central US	249,000.00	1.650	03/05/2020	1.753	1.754	3.065	248,514.12	0.00	NA	NR	NR
CD	Silvergate Bank	---	219,000.00	0.950	11/29/2017	0.951	0.951	0.902	219,015.81	0.00	NA	NA	NA
CD	SmartBank	Commer Banks-Southern US	249,000.00	1.300	06/15/2018	1.182	1.181	1.430	249,573.75	0.00	NA	NA	NA
CD	Somerset Trust Company	Commer Banks-Eastern US	245,000.00	1.750	01/22/2019	1.055	1.045	2.005	250,368.88	0.00	NA	NA	NA
CD	South Central State Bank	Finance-Invest Bnkr/Brkr	249,000.00	1.800	01/07/2019	1.882	1.884	1.961	248,905.53	0.00	NR	NR	NR
MMFUND	SOUTHEAST BANK	Cash	15,637.35	0.002	12/31/2016	---	0.000	---	15,637.35	0.00	NA	NA	NA
CD	SouthPoint Bank	Commer Banks-Southern US	25,000.00	3.750	02/24/2017	0.091	0.086	0.148	25,153.30	0.00	NR	NR	NR
MMFUND	SOUTHWEST BANK	Cash	246,585.91	0.002	12/31/2016	0.000	0.000	0.000	246,585.91	0.00	NA	NA	NA
CD	Spring Bank	Commer Banks-Eastern US	115,000.00	1.850	12/16/2019	1.943	1.945	2.849	114,785.10	0.00	NA	NA	NA
CD	State Bank of Lismore	Commer Banks-Central US	249,000.00	1.250	12/29/2017	1.351	1.353	0.979	248,770.10	0.00	NA	NA	NA
CD	State Bank of Texas	Commer Banks-Central US	249,000.00	1.550	06/12/2018	1.151	1.150	1.419	250,631.92	0.00	NR	NR	NR
MMFUND	STATE STREET CL INST LIQUID RSV MMF	Cash	1,827,705.39	0.750	12/31/2016	0.670	0.670	0.000	1,827,705.39	(143.88)	Aaa	AAAm	AAA
MMFUND	STONEGATE BANK	Cash	247,719.40	0.002	12/31/2016	0.000	0.000	0.000	247,719.40	0.00	NA	NA	NA
CD	Sturgis Bank & Trust Company	Commer Banks-Central US	22,000.00	3.000	06/29/2017	0.146	0.140	0.487	22,313.19	0.00	NA	NR	NR
CD	Summit Bank	Commer Banks-Southern US	248,000.00	1.100	01/31/2017	0.824	0.823	0.082	248,063.65	0.00	NA	NA	NR
CD	Sun National Bank	Commer Banks-Eastern US	247,000.00	1.250	04/18/2017	0.011	0.011	0.293	248,015.76	0.00	NR	NR	NR
CD	Sussex Bank	Commer Banks-Eastern US	248,000.00	1.250	08/16/2018	1.345	1.346	1.600	247,759.05	0.00	NA	NA	NA
CD	Synovus Bank	Commer Banks-Southern US	248,000.00	0.750	11/21/2017	1.139	1.139	0.879	247,359.45	0.00	P-2	A-2	NA
MMFUND	TALMER BANK AND TRUST	Cash	2,813.77	0.002	12/31/2016	---	0.000	---	2,813.77	0.00	NA	NA	NA
CD	TCM Bank, National Association	Commer Banks-Southern US	248,000.00	0.750	05/31/2017	0.797	0.800	0.410	249,044.66	0.00	NA	NA	NA
CD	TD Bank, N.A.	Commer Banks-Eastern US	20,000.00	5.100	01/24/2017	1.276	1.224	0.063	20,497.71	0.00	P-1	B	NR
MMFUND	TEXAS CAPITAL BANK, NATIONAL ASSOCIATION	Cash	222,157.32	0.002	12/31/2016	0.000	0.000	0.000	222,157.32	0.00	NA	NA	NA
CD	Texas Exchange Bank, SSB	Commer Banks-Central US	249,000.00	1.150	08/19/2019	1.251	1.251	2.575	248,452.97	0.00	NA	NA	NA
CD	The Bank of Bennington	Commer Banks-Eastern US	248,000.00	1.550	04/23/2018	1.125	1.124	1.289	250,107.46	0.00	NA	NA	NA
CD	The Bank of Old Monroe	---	245,000.00	1.200	03/28/2019	1.271	1.272	2.193	244,647.39	0.00	NA	NA	NA

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	The Fauquier Bank	Commer Banks-Southern US	100,000.00	3.500	11/29/2019	1.881	1.854	2.748	104,599.40	0.00	NA	NR	NR
CD	The First National Bank of Berlin	Commer Banks-Central US	249,000.00	1.500	03/26/2017	-1.532	0.010	0.232	250,803.31	888.11	NA	NA	NA
CD	The First National Bank of McGregor	Commer Banks-Central US	249,000.00	1.400	08/18/2021	1.504	1.504	4.450	247,978.29	0.00	NA	NA	NA
CD	The First National Bank of Park Falls	Commer Banks-Central US	249,000.00	1.750	02/22/2017	-2.881	1.569	0.144	250,767.47	1,648.08	NA	NA	NA
CD	The First National Bank of Syracuse	Commer Banks-Central US	249,000.00	1.000	02/18/2020	1.915	1.915	3.029	248,157.76	0.00	NR	NR	NR
CD	The Garrett State Bank	Commer Banks-Central US	249,000.00	1.500	09/23/2019	0.676	0.671	2.664	254,630.67	0.00	NA	NA	NA
CD	The Genoa Banking Company	Commer Banks-Central US	249,000.00	1.800	01/17/2019	1.054	1.043	1.997	252,935.89	0.00	NA	NA	NA
CD	The Henry County Bank	Mortgage Banks	249,000.00	1.150	01/02/2018	1.250	1.252	0.991	248,766.69	0.00	NR	NR	NR
CD	The Heritage Bank	Commer Banks-Southern US	10,000.00	2.750	07/27/2017	1.738	1.711	0.559	10,080.45	0.00	NA	NR	NR
CD	The Isabella Bank & Trust Foundation	---	109,000.00	1.000	05/30/2018	1.000	1.000	1.392	109,005.22	0.00	NA	NA	NA
CD	The Isabella Bank & Trust Foundation	Commer Banks-Central US	140,000.00	1.250	03/25/2019	1.318	1.318	2.183	139,834.31	0.00	NA	NA	NA
CD	The Morton Community Bank Inc.	Commer Banks-Central US	2,000.00	3.600	05/04/2017	-0.561	1.449	0.170	2,019.67	0.00	NR	NR	NR
CD	The North Salem State Bank	Commer Banks-Central US	249,000.00	1.300	06/15/2020	1.402	1.403	3.354	248,291.11	0.00	NA	NA	NA
CD	The Ohio Valley Bank Company	Commer Banks-Central US	189,000.00	1.600	02/18/2020	1.682	1.683	3.029	188,651.31	0.00	NA	NR	NR
CD	The Park National Bank	Commer Banks-Central US	240,000.00	2.050	09/12/2019	1.854	1.850	2.598	241,508.58	0.00	NR	NR	NR
CD	The Peoples Bank	Commer Banks-Southern US	95,000.00	3.000	02/26/2018	1.582	1.551	1.123	97,530.97	0.00	NA	NR	NR
CD	The PrivateBank and Trust Company	Commer Banks-Central US	248,000.00	1.500	05/06/2021	1.604	1.604	4.181	247,494.31	0.00	NA	NA	NA
CD	The Seiling State Bank	---	249,000.00	1.550	02/07/2017	-5.273	0.023	0.104	250,994.69	1,667.82	NA	NA	NA
CD	The Shattuck National Bank	---	247,000.00	1.350	10/14/2021	1.666	1.666	4.595	243,579.69	0.00	NA	NA	NA
MMFUND	THE WASHINGTON TRUST COMPANY OF WESTERLY	Cash	241,158.51	0.002	12/31/2016	0.000	0.000	0.000	241,158.51	0.00	NA	NA	NA
CD	The Washington Trust Company, of Westerly	Commer Banks-Eastern US	154,000.00	0.750	11/17/2017	1.165	1.165	0.868	153,583.73	0.00	NA	NA	NA
CD	Third Federal Savings and Loan Association of Clev	Diversified Finan Serv	248,000.00	1.550	06/27/2018	1.657	1.660	1.461	247,664.05	0.00	NA	NA	NA
CD	Timberwood Bank	Commer Banks-Central US	3,000.00	5.000	10/31/2017	1.782	1.700	0.808	3,079.89	0.00	NR	NR	NR
MMFUND	TOUCHMARK NATIONAL BANK	Cash	1,981.05	0.002	12/31/2016	---	0.000	---	1,981.05	0.00	NA	NA	NA
CD	Toyota Financial Savings Bank	Commer Banks-Western US	100,000.00	3.000	02/23/2018	0.829	0.803	1.119	103,545.49	0.00	NR	NR	NR
CD	Traditions Bank	Commer Banks-Southern US	70,000.00	1.850	02/11/2021	1.648	1.648	3.930	70,636.01	0.00	NA	NA	NA
CD	Treynor State Bank	Commer Banks-Central US	249,000.00	1.250	06/30/2020	2.338	2.338	3.354	248,147.53	0.00	NA	NA	NA
CD	Two River Community Bank	Commer Banks-Eastern US	91,000.00	1.750	11/06/2019	1.856	1.858	2.750	90,846.65	0.00	NA	NA	NA
CD	Two River Community Bank	Commer Banks-Eastern US	158,000.00	1.600	02/11/2020	1.703	1.704	3.010	157,653.97	0.00	NA	NA	NA
CD	Two Rivers Bank	Commer Banks-Central US	249,000.00	1.000	06/20/2017	1.100	1.102	0.462	248,965.94	0.00	NA	NR	NR
MMFUND	UBOC	Cash	2,359,585.24	0.000	12/31/2016	---	0.000	---	2,359,585.24	0.00	NA	NA	NA
CD	UBS Bank USA	Commer Banks-Western US	200,000.00	1.650	06/07/2021	1.573	1.573	4.240	200,883.40	0.00	NA	A-1	NA
CD	Umpqua Bank	Commer Banks-Western US	6,000.00	5.100	03/16/2017	1.541	1.463	0.200	6,056.61	0.00	NR	NR	NR
CD	Union State Bank of West Salem	---	249,000.00	1.250	06/03/2017	1.092	1.092	3.330	250,567.03	0.00	NA	NA	NA
MMFUND	UNITED BANK	Cash	39,047.84	0.002	12/31/2016	0.000	0.000	0.000	39,047.84	0.00	NA	NA	NA
CD	United Bank	Commer Banks US	247,000.00	1.650	01/30/2020	0.938	0.932	2.982	254,052.15	0.00	P-1	NR	NR
CD	United Bank of Iowa	Commer Banks-Central US	45,000.00	2.250	12/18/2017	1.418	1.401	0.950	45,397.68	0.00	NA	NA	NA
CD	United Bankers' Bank	Commer Banks-Central US	249,000.00	1.300	06/28/2018	1.051	1.050	1.466	249,933.15	0.00	NA	NA	NA
CD	United National Bank	Commer Banks-Southern US	249,000.00	1.450	08/30/2019	1.270	1.270	2.595	250,188.60	0.00	NA	NA	NA
CD	Unity Bank	Commer Banks-Eastern US	249,000.00	1.650	10/30/2020	1.753	1.754	3.681	248,069.85	0.00	NR	NR	NR
CD	Univest Bank and Trust Co.	Commer Banks-Eastern US	50,000.00	1.000	04/16/2018	1.419	1.429	1.270	49,755.90	0.00	NA	NA	NA
CD	Virginia Heritage Bank	Commer Banks-Eastern US	248,000.00	0.850	08/17/2017	0.011	0.011	0.623	249,386.67	0.00	NR	NR	NR
CD	Visionbank of Iowa	Commer Banks-Central US	247,000.00	1.650	03/10/2020	1.753	1.755	3.078	247,474.90	0.00	NR	NR	NR
CD	Washington Federal, Inc.	Commer Banks-Western US	245,000.00	1.500	03/31/2021	1.550	1.550	4.085	244,503.89	0.00	NA	NA	NA
CD	Washita State Bank	Commer Banks-Central US	25,000.00	5.050	11/21/2017	0.710	0.667	0.866	25,997.91	0.00	NR	NR	NR
CD	Webster Bank, National Association	Commer Banks-Eastern US	220,000.00	1.900	02/12/2019	0.306	0.304	2.066	229,011.03	0.00	NA	NA	NA
CD	Western State Bank	Commer Banks-Central US	249,000.00	1.500	09/21/2021	1.604	1.604	4.524	247,937.11	0.00	NA	NA	NA
MMFUND	WHITNEY BANK	Cash	99,632.81	0.002	12/31/2016	0.000	0.000	0.000	99,632.81	0.00	NA	NA	NA
CD	Willamette Valley Bank	Commer Banks-Western US	249,000.00	1.800	09/16/2019	1.274	1.273	2.626	252,679.16	0.00	NA	NA	NA
MMFUND	WOLVERINE BANK FEDERAL SAVINGS BANK	Cash	6,555.99	0.002	12/31/2016	---	0.000	---	6,555.99	0.00	NA	NA	NA
CD	World's Foremost Bank	Retail-Misc/Diversified	200,000.00	2.050	03/25/2020	1.929	1.927	3.097	200,836.33	0.00	NA	NR	NR
MMFUND	WST AST INST CSH RSV CL INST MMF	Cash	268.19	0.760	12/31/2016	0.740	0.740	0.000	268.27	0.00	WR	AAA	AAA
---	---	---	76,046,346.95	---	11/08/2018	1.057	1.107	1.878	76,369,918.87	15,466.59	Aa2	AA-	AA



Account: CAISO-Market Funds (28253)
 As of: 12/31/2016

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	BLACKROCK LIQUIDITY CL INSTI MMF	Cash	62,254,100.08	0.380	12/31/2016	0.360	0.360	0.000	62,254,100.08	0.00	Aaa	AAAm	AAA
CASH	Cash	Cash	1,434,577.12	0.000	12/31/2016	0.000	0.000	0.000	1,434,577.12	0.00	Aaa	AAA	AAA
MMFUND	FEDERATED GOVT OBL;PRMR	Cash	59,849,462.79	0.480	12/31/2016	0.410	0.410	0.000	59,849,462.79	0.00	Aaa	AAAm	AAA
MMFUND	FINANCIAL SQUARE GOV CL FST MMF	Cash	64,569,073.08	0.470	12/31/2016	0.460	0.460	0.000	64,569,073.08	0.00	Aaa	AAAm	NA
MMFUND	MRGN STNLY INSTI LIQ TRS CL INST MMF	Cash	59,304,010.93	0.400	12/31/2016	0.350	0.350	0.000	59,304,010.93	0.00	Aaa	AAAm	NA
CASH	Receivable	Cash	80,581.17	0.000	12/31/2016	0.000	0.000	0.000	80,581.17	0.00	Aaa	AAA	AAA
MMFUND	WELLSFARGO:GOVT MM;SEL	Cash	71,675,580.68	0.430	12/31/2016	0.420	0.420	0.000	71,675,580.68	0.00	Aaa	AAAm	NA
---	---	Cash	319,167,385.85	---	12/31/2016	0.400	0.400	0.000	319,167,385.85	0.00	Aaa	AAA	AAA