INVESTMENT TRANSACTION REPORT
November 1, 2016 - October 31, 2017

Securities Purchased

	SONYMA	HFA	AHC *	MBBA	TSFC	TOTAL
BNY Mellon	556,693,000	1,054,413,000	3,091,000	1,579,000	776,863,000	2,392,639,000
Citigroup Global Markets Inc.	245,676,000	500,879,000	-	-	-	746,555,000
Daiwa Securities America Inc.	304,544,000	384,982,000	-	-	-	689,526,000
** Drexel Hamilton	190,907,000	272,658,000	-	-	206,270,000	669,835,000
** Loop Capital Markets LLC	187,456,000	1,231,417,000	-	-	310,382,000	1,729,255,000
Mizuho Securities USA Inc.	164,771,000	847,393,000	-	-	-	1,012,164,000
Morgan Stanley	585,557,000	951,833,000	1,547,000	-	418,308,000	1,957,245,000
RBC Capital	528,188,000	2,187,198,000	2,895,000	924,000	103,495,000	2,822,700,000
** Rice Financial Products Co.	872,059,000	1,217,669,000	2,012,000	-	206,420,000	2,298,160,000
** Stern Brothers	-	232,000	-	-	-	232,000
Wells Fargo Securities LLC	289,344,000	1,232,258,000	300,000	1,179,000	271,242,000	1,794,323,000
*NYS Dept. of Taxation & Finance	4,006,558	717,014,000	4,000,000	-	-	725,020,558
	3,929,201,558	10,597,946,000	13,845,000	3,682,000	2,292,980,000	16,837,654,558

* Investments made with NYS Dept. of Taxation & Finance are non-bond resolution funds in accounts established or managed by the Dept of Taxation & Finance on behalf of HFA and AHC.
* AHC Security Purchased from 7/1/17 to 9/30/17.

Summary of Period Trades Processed By MWBE Brokers:

	Securities Traded	% of Period Total
** Loop Capital Markets LLC	1,729,255,000	10.27%
** Rice Financial Products Co.	2,298,160,000	13.65%
** Drexel Hamilton	669,835,000	3.98%
** Stern Brothers	232,000	0.00%
Total:	4,697,482,000	27.90%

Prepared By _____
Reviewed By _____

NEW YORK STATE AFFORDABLE HOUSING CORPORATION
SUMMARY OF OUTSTANDING INVESTMENTS
As Of September 30. 2017
(IN THOUSANDS)

Type of Investment	AMOUNT	% OF PORT.	AVG.MAT. (Yrs.)	AVG. YIELD
U.S. Treasuries	$ 3,990	84.10%	0.02	1.04%
Municipal Bonds	$ 754	15.89%	0.12	0.55%
TOTAL INVESTMENTS	**$ 6,744**	**100.00%**	0.04	0.96%

COMPARATIVE RESULTS:

Current Quarter		**6,744**	**0.04**	**0.96%**
(Last Quarter)	**Jun. 30, 2017**	**765**	**0.45**	**0.55%**
(Prior Year)	**Sep. 30, 2016**	**8,933**	**0.51**	**0.52%**

Target Average Maturity	**No More Than Three Years**

* Includes accounts for: Operating Funds, Grant Fund and various escrows.

Prepared By _____

Reviewed By _____

NEW YORK STATE HOUSING FINANCE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

Type of Investment	CONSTRUCTION FUND ACCOUNTS AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	DEBT SERVICE RESERVE FUNDS AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	OTHER ACCOUNTS*** AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	TOTALS AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	$ 761,360	71.06%	0.13	1.02%	19,585	55.67%	0.40	1.23%	879,623	83.62%	0.30	1.10%	$ 1,660,568	76.93%	0.22	1.06%
U.S. Treasury Bonds	-	0.00%	0.00	0.00%	934	2.65%	10.43	6.10%	247	0.02%	3.29	6.12%	$ 1,180	0.05%	8.99	6.11%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	82,587	7.85%	1.29	1.19%	$ 82,587	3.82%	1.29	1.19%
Certificates of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal Discount Notes	110,686	10.33%	0.00	0.86%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	$ 110,686	5.12%	0.00	0.86%
U.S. Treasury Strips	-	0.00%	0.00	0.00%	9	0.02%	9.79	9.16%	84,679	8.05%	0.11	0.88%	$ 84,688	3.92%	0.11	0.88%
Municipal Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	4,744	0.45%	3.54	1.26%	$ 4,744	0.21%	3.54	1.26%
REPOS	199,348	18.60%	0.00	0.97%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	$ 199,348	9.23%	0.00	0.97%
Bank Agreements:																
MBIA	-	0.00%	0.00	0.00%	14,650	41.64%	3.00	6.81%	-	0.00%	0.00	0.00%	$ 14,650	0.67%	3.00	6.81%
WestLB	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	$ -	0.00%	0.00	0.00%
TOTAL INVESTMENTS	$ 1,071,394	100.00%	0.09	1.00%	35,178	100.00%	1.76	3.68%	1,051,880	100.00%	0.38	1.09%	$ 2,158,452	100.00%	0.26	1.08%

COMPARATIVE RESULTS:

Current Quarter	1,071,394	0.09	1.00%	35,178	1.76	3.68%	1,051,880	0.38	1.09%	2,158,452	0.26	1.08%
(Last Quarter) Jul. 31, 2017	1,240,908	0.15	0.95%	35,816	1.73	3.46%	1,063,571	0.35	0.94%	2,340,295	0.26	0.99%
(Prior Year) Oct. 31, 2016	1,221,085	0.18	0.30%	62,098	1.24	3.56%	968,440	0.62	0.47%	2,251,623	0.39	0.46%

Target Average Maturity	No More Than Three Years	No More Than Seven Years	No More Than One Year

Prepared By
Reviewed By

*** Includes accounts for: Capitalized Interest Accounts, Operating Funds, Grant Funds, Revenue Accounts, Debt Service, Reserve for Replacement, Mortgage Reserve, General Reserves and Various Escrows.

STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

Type of Investment	BOND PROCEEDS (Includes Cost of Issuance) AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	DEBT SERVICE RESERVE ACCOUNTS AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD	REVENUE/DEBT SERVICE/GENERAL FUNDS AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	240,806	96.70%	0.13	1.00%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	98,559	67.90%	1.91	3.05%	3,208	1.28%	2.83	2.82%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal & State Agency Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Municipal Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	992	0.39%	33.56	3.87%
Certificate of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	4,007	1.60%	0.44	0.00%
Mortgage Pools	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Bank Agreements:												
B of A	-	0.00%	0.00	0.00%	1,393	0.95%	12.92	5.90%	-	0.00%	0.00	0.00%
FNMA	-	0.00%	0.00	0.00%	3,120	2.14%	2.92	8.00%	-	0.00%	0.00	0.00%
J.P. Morgan Chase	-	0.00%	0.00	0.00%	450	0.30%	2.41	7.85%	-	0.00%	0.00	0.00%
Societe Generale	-	0.00%	0.00	0.00%	34,765	23.95%	15.33	4.93%	-	0.00%	0.00	0.00%
WestLB	-	0.00%	0.00	0.00%	6,864	4.72%	12.67	6.36%	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	$ -	100.00%	0.00	0.00%	$ 145,151	100.00%	5.75	3.80%	$ 249,012	100.00%	0.31	1.02%

COMPARATIVE RESULTS:

Current Quarter		-	0.00	0.00%	145,151	5.75	3.80%	249,012	0.31	1.02%
(Prior Quarter)	Jul. 31, 2017	45,814	0.04	0.86%	144,627	5.91	3.77%	316,857	0.18	0.90%
(Prior Year)	Oct. 31, 2016	-	0.00	0.00%	143,501	6.25	4.05%	296,274	0.31	0.34%

Target Average Maturity	No More Than 18 Months	No More Than 10 Years	No More Than One Year

Prepared By
Reviewed By

STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

Type of Investment	MORTGAGE INSURANCE FUND				HIGHER EDUCATION LOAN PGM				COMMUNITY RESTORATION FUND			
		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD		% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
U.S. Treasury Bills	130,849	6.68%	0.23	1.06%	-	0.00%	0.00	0.00%	3,583	100.00%	0.29	1.05%
U.S. Treasury Notes	1,504,284	76.87%	2.91	1.60%	14,887	100.00%	0.49	1.25%	-	0.00%	0.00	0.00%
Federal Discount Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Federal & State Agency Bonds	321,744	16.44%	9.19	2.34%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Municipal Bonds	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Certificate of Deposit	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Mortgage Pools	12	0.00%	14.84	4.64%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Bank Agreements:												
B of A	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
FNMA	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
J.P. Morgan Chase	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
Societe Generale	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
WestLB	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	$ 1,956,889	100.00%	3.63	1.69%	$ 14,887	100.00%	0.49	1.25%	$ 3,583	100.00%	0.29	1.05%

COMPARATIVE RESULTS:

Current Quarter		1,956,889		3.63	1.69%	14,887		0.49	1.25%	3,583	0.29	1.05%
(Prior Quarter)	Jul. 31, 2017	1,910,659		3.72	1.65%	17,049		0.25	0.98%	2,580	0.08	0.91%
(Prior Year)	Oct. 31, 2016	1,917,554		3.82	1.42%	12,827	100.00%	0.52	0.47%	* Not separately reported		

Target Average Maturity	See Attached MIF Maturity Analysis

Prepared By _____

Reviewed By _____

STATE OF NEW YORK MORTGAGE AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

TOTALS			
AMOUNT	% of PORT.	AVG. MAT (Yrs.)	AVG. YIELD
$ 375,238	15.83%	0.17	1.02%
1,620,936	68.40%	2.83	1.69%
-	0.00%	0.00	0.00%
321,744	13.57%	9.19	2.34%
992	0.04%	33.56	3.87%
4,007	0.16%	0.44	0.00%
12	0.00%	14.84	4.64%
1,393	0.05%	12.92	5.90%
3,120	0.13%	2.92	8.00%
450	0.01%	2.41	7.85%
34,765	1.46%	15.33	4.93%
6,864	0.28%	12.67	6.36%
$ 2,369,521	100.00%	3.38	1.74%

2,369,521	3.38	1.74%
2,437,586	3.30	1.66%
2,369,657	3.51	1.44%

Prepared By _____
Reviewed By _____

MORTGAGE INSURANCE FUND
AGENCY MANAGED
ANALYSIS
As Of October 31, 2017
(IN THOUSANDS)

Maturity Group	CONVENTION CENTER AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	SPECIAL AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
0 to 1 Year								
Group Sub-Total:	5,951	16.20%	0.37	1.10%	47,945	100.00%	0.20	1.05%
1+ to 3 Years								
Group Sub-Total:	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
3+ to 5 Years								
Group Sub-Total:	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
>5 Years								
Group Sub-Total:	30,774	83.79%	7.28	2.58%	-	0.00%	0.00	0.00%
Grand Total:	36,725	100.00%	6.16	2.34%	47,945	100.00%	0.20	1.05%

Total Average Maturity:

Assets of the Mortgage Insurance Fund, including funds held in the Convention Center, Special, Project and Pool Accounts are invested pursuant to laws, regulations and the policy established by the Investment Committee which consists of Senior Officers of the Agency. The Convention Center has target average maturities that do not exceed seven (7) years and the Special Account has target average maturities that do not exceed fifteen (15) months. These constraints are based on the liquidity needs of these two pools of monies.

COMPARATIVE RESULTS:

Current Quarter	36,725		6.16	2.34%	47,945	0.20	1.05%
(Last Qtr.) Jul. 31, 2017	36,108		6.51	2.36%	53,972	0.10	0.97%
(Prior Yr.) Oct. 31, 2016	36,120		5.46	1.88%	57,282	0.29	0.33%

Prepared By _____

Reviewed By _____

MORTGAGE INSURANCE FUND
AGENCY MANAGED
ANALYSIS
As Of October 31, 2017
(IN THOUSANDS)

Maturity Group	PROJECT- AGENCY MANAGED AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	POOL - AGENCY MANAGED AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	TOTAL - ALL FUNDS AMOUNT	% OF PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
0 to 1 Year Group Sub-Total:	432,168	27.07%	0.39	1.17%	68,066	24.66%	0.40	0.97%	$ 654,129	28.31%	0.38	1.14%
1+ to 3 Years Group Sub-Total:	310,604	19.45%	2.01	1.67%	73,603	26.67%	1.76	1.08%	384,207	19.63%	1.96	1.56%
3+ to 6 Years Group Sub-Total:	401,288	26.13%	3.87	1.63%	37,932	13.74%	3.82	1.71%	439,220	22.44%	3.86	1.63%
>5 Years Group Sub-Total:	452,247	28.33%	7.46	2.31%	96,312	34.90%	8.75	2.39%	579,332	29.60%	8.05	2.34%
Grand Total:	1,596,306	100.00%	3.58	1.71%	275,912	100.00%	4.14	1.60%	$ 1,956,889	100.00%	3.63	1.69%

Total Average Maturity:

Funds held in the Project and Pool Accounts, are managed in accordance with the policy established by the Investment Committee. A portion of the Project Account, 7.5%, and a portion of the Pool Account, 10%, have an average target maturity of no more than 16 months; this is based upon liquidity needs associated with these accounts.

COMPARATIVE RESULTS:

Current Quarter	1,596,306	3.58	1.71%	276,912	4.14	1.60%	1,966,889	3.63	1.69%
(Last Qtr.) Jul. 31, 2017	1,547,457	3.66	1.67%	273,122	4.42	1.59%	1,910,659	3.72	1.66%
(Prior Yr.) Oct. 31, 2016	1,665,979	3.95	1.61%	268,173	3.62	1.09%	1,917,564	3.82	1.42%

Prepared By _____
Reviewed By _____

STATE OF NEW YORK MUNICIPAL BOND BANK AGENCY
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

Type of Investment	DEBT SERVICE RESERVE FUNDS AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	REVENUE/DEBT SERVICE/OPERATING FUNDS AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	TOTALS AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
U.S. Treasury Bills	$ -	0.00%	0.00	0.00%	$ 1,569	100.00%	0.48	1.26%	$ 1,569	100.00%	0.48	1.26%
U.S. Treasury Notes	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
SLGS	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
REPO's	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
F.D.I.C. Insured	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%	-	0.00%	0.00	0.00%
TOTAL INVESTMENTS	**$ -**	**0.00%**	**0.00**	**0.00%**	**$ 1,569**	**100.00%**	**0.48**	**1.26%**	**$ 1,569**	**100.00%**	**0.48**	**1.26%**

COMPARATIVE RESULTS:

Current Quarter	-	0.00	0.00%	1,569	0.48	1.26%	1,569	0.48	1.26%
(Last Quarter) Jul. 31, 2017	-	0.00	0.00%	1,249	0.24	0.98%	1,249	0.24	0.98%
(Prior Year) Oct. 31, 2016	-	0.00	0.00%	1,464	0.48	0.46%	1,464	0.48	0.46%

Target Average Maturity	No More Than 15 Years	No More Than One Year

Prepared By _____

Reviewed By _____

TOBACCO SETTLEMENT CORPORATION
SUMMARY OF OUTSTANDING INVESTMENTS
As Of October 31, 2017
(IN THOUSANDS)

Type of Investment	DEBT SERVICE RESERVE FUND AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	OTHER ACCOUNTS *** AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD	TOTALS AMOUNT	% of PORT.	AVG. MAT. (Yrs.)	AVG. YIELD
U.S. Treasury Bills	-	-	-	-	$106,582	100.00%	0.00	0.96%	$106,582	100.00%	0.00	0.96%
U.S. Treasury Notes	-	-	-	-	-	-	-	-	-	-	-	-
Bank Agreements:												
Morgan Stanley & Co. Inc.	-	-	-	-	-	-	-	-	-	-	-	-
TOTAL INVESTMENTS	-	-	-	-	$106,582	100.00%	0.00	0.96%	$106,582	100.00%	0.00	0.96%

COMPARATIVE RESULTS:

Current Quarter		-	-	-	106,582	0.00	0.96%	106,582	0	0.96%
(Last Quarter)	Jul. 31, 2017	-	0.00	0.00%	106,097	0.01	0.96%	106,097	0.01	0.96%
(Prior Year)	Oct. 31, 2016	449,250	1.34	1.10%	17,811	0.12	0.52%	467,061	1.29	1.08%

Target Average Maturity	No More Than 15 Years	No More Than One Year

*** Supplemental Accounts

Prepared By _____

Reviewed By _____