

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2016

OFFICE OF THE TREASURER

P. O. BOX 942809
SACRAMENTO, CA 94209-0001



Date: April 18, 2016
To: Pooled Money Investment Board
From: William T. Dowell, Director
Investment Division
Subject: Chapter 783 Quarterly Report

Chapter 783, Statutes of 1995 (SB 564), requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following information:

1. The type of investment, name of issuer, date of maturity and the par and dollar amount of each security, investment and money within the treasury (i.e., the investment portfolio and demand accounts of the PMIA).
2. The weighted average maturity of the investments within the treasury.
3. Any funds, investments, or programs, including loans, under the management of contracted parties.
4. The market value as of the date of the report (quarter-end), and the source of this valuation for any security within the treasury.
5. A statement of Compliance with the Investment Policy.

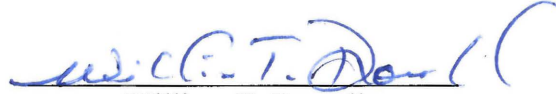
The information required by this statute is contained in the two sections following the cover memo:

Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

Section II contains: (1) a summary of market valuations by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

Compliance with Investment Policy

Pursuant to Chapter 783, Statutes of 1995, I confirm, to the best of my knowledge and belief, that during the quarter ended March 31, 2016, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the "Investment Policy for the Pooled Money Investment Account" and there were no funds, investments, or programs, including loans, that were under the management of contracted parties.



William T. Dowell

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2016

(Dollars in thousands)

Portfolio Amount		\$	67,663,844
Effective Yield	0.510%		
Quarter-to-date Yield	0.473%		
Year-to-date Yield	0.392%		
Average Life (in days)	146		
Demand Bank Account Balances		\$	2,572,761
Total PMIA Resources		<u>\$</u>	<u>70,236,605</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

March 31, 2016

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 11,909,676	17.60%
Bonds	-	0.00%
Notes	19,897,211	29.41%
Strips	-	0.00%
Total Governments	\$ 31,806,887	47.01%
Federal Agency Debentures	\$ 1,682,548	2.49%
Certificates of Deposit	10,850,003	16.04%
Bank Notes	200,000	0.29%
Bankers Acceptances	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	6,386,298	9.44%
Time Deposits	5,647,440	8.35%
GNMAs	-	0.00%
Commercial Paper	4,692,552	6.93%
FHLMC / REMICS	67,196	0.10%
Corporate Bonds	-	0.00%
AB 55 Loans	401,537	0.59%
GF Loans	5,629,400	8.32%
NOW Accounts	-	0.00%
Other	299,983	0.44%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 67,663,844	100.00%

Section II

OFFICE OF THE STATE TREASURER

MARKET VALUATION REPORT FOR: 03/31/2016

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	
912796GH6	U S TREAS BILL	04/28/2016	0.000000	1,000,000,000.00	997,746,122.22	0.9998700000	CITIBANK	999,870,000.00	
912796GN3	U S TREAS BILL	05/26/2016	0.000000	1,300,000,000.00	1,296,788,384.76	0.9998000000	CITIBANK	1,299,740,000.00	
912796GS2	U S TREAS BILL	06/23/2016	0.000000	900,000,000.00	897,521,437.48	0.9995200000	CITIBANK	899,568,000.00	
912796HY8	U S TREAS BILL	06/30/2016	0.000000	750,000,000.00	748,406,266.62	0.9994700000	CITIBANK	749,602,500.00	
912796GW3	U S TREAS BILL	07/21/2016	0.000000	1,100,000,000.00	1,096,365,443.10	0.9991800000	CITIBANK	1,099,098,000.00	
912796HA0	U S TREAS BILL	08/18/2016	0.000000	950,000,000.00	946,594,187.45	0.9987100000	CITIBANK	948,774,500.00	
912796JH3	U S TREAS BILL	09/01/2016	0.000000	1,450,000,000.00	1,446,981,083.35	0.9985400000	CITIBANK	1,447,883,000.00	
912796HE2	U S TREAS BILL	09/15/2016	0.000000	500,000,000.00	497,775,555.54	0.9984800000	CITIBANK	499,240,000.00	
912796HJ1	U S TREAS BILL	10/13/2016	0.000000	900,000,000.00	896,881,638.86	0.9984800000	CITIBANK	898,632,000.00	
912796HQ5	U S TREAS BILL	11/10/2016	0.000000	400,000,000.00	398,089,944.46	0.9982500000	CITIBANK	399,300,000.00	
912796HU6	U S TREAS BILL	12/08/2016	0.000000	500,000,000.00	496,848,236.13	0.9976000000	CITIBANK	498,800,000.00	
912796HV4	U S TREAS BILL	01/05/2017	0.000000	550,000,000.00	547,214,902.78	0.9962900000	CITIBANK	547,959,500.00	
912796JAB	U S TREAS BILL	02/02/2017	0.000000	750,000,000.00	746,185,027.77	0.9955200000	CITIBANK	746,640,000.00	
912796JEO	U S TREAS BILL	03/02/2017	0.000000	400,000,000.00	397,347,418.06	0.9948600000	CITIBANK	397,944,000.00	
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016 - TREASURY BILL		14		11,450,000,000.00	11,410,745,648.58			11,433,051,500.00	

Book Value: 11,410,745,648.58
 AIP : 0.00
 Book + AIP: 11,410,745,648.58

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
912828WM8	U S TREAS NOTE	05/31/2016	0.375000	1,100,000,000.00	1,099,908,543.42	1.0001600000	0.00126025	CITIBANK	1,100,176,000.00	1,386,275.00
912828VG2	U S TREAS NOTE	06/15/2016	0.500000	1,200,000,000.00	1,199,999,625.84	1.0004500000	0.00147541	CITIBANK	1,200,540,000.00	1,770,492.00
912828WQ9	U S TREAS NOTE	06/30/2016	0.500000	1,650,000,000.00	1,650,194,346.25	1.0004700000	0.00126374	CITIBANK	1,650,775,500.00	2,085,171.00
912828VL1	U S TREAS NOTE	07/15/2016	0.625000	850,000,000.00	850,261,154.79	1.0007800000	0.00132212	CITIBANK	850,663,000.00	1,123,802.00
912828WX4	U S TREAS NOTE	07/31/2016	0.500000	250,000,000.00	250,113,541.79	1.0003700000	0.00083791	CITIBANK	250,092,500.00	209,477.50
912828D64	U S TREAS NOTE	08/31/2016	0.500000	500,000,000.00	499,947,089.34	1.0004900000	0.00043478	CITIBANK	500,245,000.00	217,390.00
912828RF9	U S TREAS NOTE	08/31/2016	1.000000	900,000,000.00	902,250,883.78	1.0024600000	0.00086957	CITIBANK	902,214,000.00	782,613.00
912828F47	U S TREAS NOTE	09/30/2016	0.500000	300,000,000.00	299,966,008.76	1.0003900000	0.00001366	CITIBANK	300,117,000.00	4,098.00
912828RM4	U S TREAS NOTE	10/31/2016	1.000000	800,000,000.00	802,115,963.48	1.0030100000	0.00420330	CITIBANK	802,408,000.00	3,362,640.00
912828WF3	U S TREAS NOTE	11/15/2016	0.625000	350,000,000.00	350,081,592.86	1.0007800000	0.00236951	CITIBANK	350,273,000.00	829,328.50
912828G46	U S TREAS NOTE	11/30/2016	0.500000	1,200,000,000.00	1,199,542,556.80	0.9999600000	0.00168033	CITIBANK	1,199,952,000.00	2,016,396.00
912828A59	U S TREAS NOTE	12/15/2016	0.625000	400,000,000.00	399,829,446.28	1.0005100000	0.00184426	CITIBANK	400,204,000.00	737,704.00
912828H29	U S TREAS NOTE	12/31/2016	0.625000	300,000,000.00	299,968,640.16	1.0003900000	0.00157967	CITIBANK	300,117,000.00	473,901.00
912828H78	U S TREAS NOTE	01/31/2017	0.500000	500,000,000.00	499,462,629.50	0.9992600000	0.00083791	CITIBANK	499,630,000.00	418,955.00
912828B74	U S TREAS NOTE	02/15/2017	0.625000	450,000,000.00	449,490,823.78	1.0001600000	0.00078984	CITIBANK	450,072,000.00	355,428.00
912828J35	U S TREAS NOTE	02/28/2017	0.500000	2,100,000,000.00	2,099,652,310.79	0.9989500000	0.00043478	CITIBANK	2,097,795,000.00	913,038.00
912828K66	U S TREAS NOTE	04/30/2017	0.500000	1,300,000,000.00	1,298,351,321.26	0.9985200000	0.00210165	CITIBANK	1,298,076,000.00	2,732,145.00
912828SY7	U S TREAS NOTE	05/31/2017	0.625000	600,000,000.00	599,537,835.60	0.9994100000	0.00210041	CITIBANK	599,646,000.00	1,260,246.00
912828WP1	U S TREAS NOTE	06/15/2017	0.875000	750,000,000.00	749,311,332.80	1.0024600000	0.00258197	CITIBANK	751,845,000.00	1,936,477.50
912828TB6	U S TREAS NOTE	06/30/2017	0.750000	1,250,000,000.00	1,251,904,355.67	1.0009400000	0.00189560	CITIBANK	1,251,175,000.00	2,369,500.00
912828XJ4	U S TREAS NOTE	06/30/2017	0.625000	350,000,000.00	349,623,561.69	0.9993400000	0.00157967	CITIBANK	349,769,000.00	552,884.50
912828TM2	U S TREAS NOTE	08/31/2017	0.625000	800,000,000.00	798,638,179.76	0.9987900000	0.00054348	CITIBANK	799,032,000.00	434,784.00
912828TS9	U S TREAS NOTE	09/30/2017	0.625000	1,000,000,000.00	995,965,541.36	0.9987100000	0.00001708	CITIBANK	998,710,000.00	17,080.00
912828N55	U S TREAS NOTE	12/31/2017	1.000000	200,000,000.00	199,986,228.44	1.0048100000	0.00252747	CITIBANK	200,962,000.00	505,494.00
912828H94	U S TREAS NOTE	02/15/2018	1.000000	400,000,000.00	399,818,657.04	1.0047300000	0.00126374	CITIBANK	401,892,000.00	505,496.00
912828UR9	U S TREAS NOTE	02/28/2018	0.750000	300,000,000.00	298,693,258.84	1.0002300000	0.00065217	CITIBANK	300,069,000.00	195,651.00
912828XA3	U S TREAS NOTE	05/15/2018	1.000000	100,000,000.00	100,000,000.00	1.0046900000	0.00379121	CITIBANK	100,469,000.00	379,121.00
018 - TREASURY NOTE									19,906,919,000.00	27,575,588.00

Book Value: 19,894,615,430.08
AIP : 489,028.27
Book + AIP: 19,895,104,458.35

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164B4Y6	SBA POOL #501739	03/25/2017	1.625000	27,545.42	27,545.42	0.9964800000	CITIBANK	27,448.46	74.60
83164CB34	SBA POOL #501858	08/25/2017	1.625000	75,116.34	75,116.34	1.0017400000	CITIBANK	75,247.04	203.44
83164CLH2	SBA POOL #502128	01/25/2018	1.500000	4,826.51	4,826.51	0.9992300000	CITIBANK	4,822.79	12.07
83164CNK3	SBA POOL #502194	03/25/2018	1.500000	55,879.45	55,879.45	1.0033800000	CITIBANK	56,068.32	139.70
83164KPA5	SBA POOL #508517 FR	05/25/2018	1.000000	622,531.93	622,531.93	0.9960300000	CITIBANK	620,060.48	1,037.55
83164KN66	SBA POOL #508513 FR	09/25/2018	1.000000	369,320.19	369,320.19	0.9955000000	CITIBANK	367,658.25	615.53
83164KWM1	SBA POOL #508752 FR	10/25/2019	1.250000	936,026.51	936,026.51	1.0025700000	CITIBANK	938,432.10	1,950.06
83164DS83	SBA POOL #503243	02/25/2021	1.125000	309,718.48	309,718.48	1.0045600000	CITIBANK	311,130.80	580.72
83164DXA2	SBA POOL #503373	06/25/2021	1.125000	84,075.54	84,075.54	1.0042000000	CITIBANK	84,428.66	157.64
83164DX79	SBA POOL #503402	07/25/2021	1.125000	4,848.86	4,848.86	0.9999200000	CITIBANK	4,848.47	9.09
83164DY60	SBA POOL #503433	08/25/2021	1.125000	255,882.48	255,882.48	0.9984900000	CITIBANK	255,496.10	479.78
83164DZ69	SBA POOL #503465	09/25/2021	1.125000	96,216.55	96,216.55	1.0000600000	CITIBANK	96,222.32	180.41
83164DZ77	SBA POOL #503466	10/25/2021	1.125000	156,068.44	156,068.44	0.9972400000	CITIBANK	155,637.69	292.63
83164D5T2	SBA POOL #503558	12/25/2021	1.125000	386,445.25	386,445.25	0.9984100000	CITIBANK	385,830.80	724.58
83164D3V9	SBA POOL #503512	01/25/2022	1.125000	420,485.70	420,485.70	1.0009800000	CITIBANK	420,897.78	788.41
83164D6G9	SBA POOL #503571	01/25/2022	1.125000	94,442.81	94,442.81	0.9997600000	CITIBANK	94,420.14	177.08
83164D6Z7	SBA POOL #503588	01/25/2022	1.125000	290,713.23	290,713.23	0.9995000000	CITIBANK	290,567.87	545.09
83164EBF3	SBA POOL #503638	02/25/2022	1.125000	48,515.49	48,515.49	1.0010700000	CITIBANK	48,567.40	90.97
83164EBL0	SBA POOL #503643	02/25/2022	1.125000	361,662.36	361,662.36	0.9991400000	CITIBANK	361,351.33	678.12
83164EDV6	SBA POOL #503716	05/25/2022	1.125000	278,281.95	278,281.95	1.0013400000	CITIBANK	278,654.85	521.78
83164EE29	SBA POOL #503753	05/25/2022	1.125000	105,174.36	105,174.36	1.0006900000	CITIBANK	105,246.93	197.20
83164EF36	SBA POOL #503786	05/25/2022	1.125000	160,507.34	160,507.34	1.0013400000	CITIBANK	160,722.42	300.95
83164EN94	SBA POOL #504016	01/25/2023	1.000000	416,214.15	416,214.15	0.9996000000	CITIBANK	416,047.66	693.69
83164ESW8	SBA POOL #504133	05/25/2023	0.875000	452,201.40	452,201.40	0.9945700000	CITIBANK	449,745.95	659.46
83164ETV9	SBA POOL #504164	06/25/2023	0.875000	566,667.08	566,667.08	0.9959300000	CITIBANK	564,360.74	826.39
83164EUN5	SBA POOL #504189	08/25/2023	0.875000	553,182.79	553,182.79	0.9860500000	CITIBANK	545,465.89	806.72
83164EVS3	SBA POOL #504225	08/25/2023	0.875000	422,494.51	422,494.51	0.9948500000	CITIBANK	420,318.66	616.14
83164EWC7	SBA POOL #504243	09/25/2023	0.875000	533,360.25	533,360.25	0.9897200000	CITIBANK	527,877.31	777.82
83164EWH6	SBA POOL #504248	09/25/2023	0.875000	762,850.93	762,850.93	0.9952800000	CITIBANK	759,250.27	1,112.49
83164EXA0	SBA POOL #504273	10/25/2023	0.875000	361,090.73	361,090.73	0.9976000000	CITIBANK	360,224.11	526.59
83164E2N6	SBA POOL #504381	01/25/2024	0.875000	116,718.52	116,718.52	0.9977900000	CITIBANK	116,460.57	170.21
83164EZ67	SBA POOL #504365	01/25/2024	0.875000	1,139,096.39	1,139,096.39	0.9947900000	CITIBANK	1,133,161.70	1,661.18
83164E4E4	SBA POOL #504421	08/25/2024	0.875000	573,549.60	573,549.60	0.9982400000	CITIBANK	572,540.15	836.43
83164FA46	SBA POOL #504527	10/25/2024	0.875000	298,096.08	298,096.08	0.9969400000	CITIBANK	297,183.91	434.72
83164FKZ6	SBA POOL #504812	01/25/2025	1.000000	1,193,318.60	1,193,318.60	0.9986800000	CITIBANK	1,191,743.42	1,988.86
83164FLW2	SBA POOL #504841	02/25/2025	1.125000	490,828.69	490,828.69	1.0005300000	CITIBANK	491,088.83	920.30
83164FMU5	SBA POOL #504871	03/25/2025	1.125000	1,224,575.00	1,224,575.00	1.0012500000	CITIBANK	1,226,105.72	2,296.08
83164FNG5	SBA POOL #504891	04/25/2025	1.125000	560,555.02	560,555.02	1.0041300000	CITIBANK	562,870.11	1,051.04
83164FQG2	SBA POOL #504955	04/25/2025	1.125000	261,518.93	261,518.93	1.0023900000	CITIBANK	262,143.96	490.35
83164FT87	SBA POOL #505075	08/25/2025	1.125000	470,471.48	470,471.48	1.0026300000	CITIBANK	471,708.82	882.13

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164FXW9	SBA POOL #505193	12/25/2025	1.125000	275,611.37	275,611.37	1.0050200000	CITIBANK	276,994.94	516.77
83164F5H3	SBA POOL #505348	02/25/2026	1.125000	210,920.35	210,920.35	1.0033200000	CITIBANK	211,620.61	395.48
83164GQ21	SBA POOL #505873	05/25/2027	0.800000	189,545.71	189,545.71	0.9951200000	CITIBANK	188,620.73	252.73
83164GS94	SBA POOL #505944	05/25/2027	0.800000	170,809.44	170,809.44	0.9981400000	CITIBANK	170,491.73	227.75
83164GTL6	SBA POOL #505955	07/25/2027	0.800000	601,343.01	601,343.01	0.9950700000	CITIBANK	598,378.39	801.79
83164GU34	SBA POOL #506002	08/25/2027	0.800000	1,486,847.09	1,486,847.09	0.9948800000	CITIBANK	1,479,234.43	1,982.46
83164GVQ2	SBA POOL #506023	08/25/2027	0.800000	432,451.41	432,451.41	0.9958200000	CITIBANK	430,643.76	576.60
83164GV25	SBA POOL #506033	09/25/2027	0.800000	31,084.70	31,084.70	0.9967600000	CITIBANK	30,983.99	41.45
83164GXL1	SBA POOL #506083	11/25/2027	0.800000	1,032,104.40	1,032,104.40	0.9874100000	CITIBANK	1,019,110.21	1,376.14
83164GYW6	SBA POOL #506125	11/25/2027	0.800000	581,149.07	581,149.07	0.9976900000	CITIBANK	579,806.62	774.87
83164GZ96	SBA POOL #506168	11/25/2027	0.800000	821,143.11	821,143.11	0.9930600000	CITIBANK	815,444.38	1,094.86
83164G3E0	SBA POOL #506197	12/25/2027	0.800000	600,103.55	600,103.55	0.9934800000	CITIBANK	596,190.87	800.14
83164G4W9	SBA POOL #506237	01/25/2028	0.800000	734,703.60	734,703.60	0.9936000000	CITIBANK	730,001.50	979.60
83164G6Y3	SBA POOL #506287	02/25/2028	0.800000	28,912.04	28,912.04	0.9964100000	CITIBANK	28,808.25	38.55
83164HBL3	SBA POOL #506343	02/25/2028	0.800000	935,565.03	935,565.03	0.9947500000	CITIBANK	930,653.31	1,247.42
83164HBY5	SBA POOL #506355	05/25/2028	0.800000	1,002,302.86	1,002,302.86	0.9881200000	CITIBANK	990,395.50	1,336.40
83164HC65	SBA POOL #506393	06/25/2028	0.800000	230,592.09	230,592.09	0.9917100000	CITIBANK	228,680.48	307.46
83164HFC9	SBA POOL #506463	07/25/2028	0.800000	515,973.15	515,973.15	0.9939300000	CITIBANK	512,841.19	687.96
83164HGN4	SBA POOL #506505	09/25/2028	0.800000	249,222.35	249,222.35	0.9969300000	CITIBANK	248,457.24	332.30
83164HGT1	SBA POOL #506510	10/25/2028	0.800000	150,357.76	150,357.76	0.9957900000	CITIBANK	149,724.75	200.48
83164HJY7	SBA POOL #506579	11/25/2028	0.800000	988,950.99	988,950.99	0.9925300000	CITIBANK	981,563.53	1,318.60
83164HLS7	SBA POOL #506648	12/25/2028	0.800000	105,568.88	105,568.88	0.9945500000	CITIBANK	104,993.53	140.76
83164HMP2	SBA POOL #506666	12/25/2028	0.800000	1,818,730.50	1,818,730.50	0.9903800000	CITIBANK	1,801,234.31	2,424.97
83164HQB9	SBA POOL #506750	02/25/2029	0.800000	2,540,993.16	2,540,993.16	0.9894600000	CITIBANK	2,514,211.09	3,387.99
83164HRP7	SBA POOL #506794	02/25/2029	0.800000	240,989.38	240,989.38	0.9954900000	CITIBANK	239,902.52	321.32
83164HT26	SBA POOL #506869	04/25/2029	0.800000	900,546.20	900,546.20	0.9925900000	CITIBANK	893,873.15	1,200.73
83164HW48	SBA POOL #506967	08/25/2029	0.800000	1,564,834.34	1,564,834.34	0.9869100000	CITIBANK	1,544,350.66	2,086.45
83164HWH9	SBA POOL #506948	09/25/2029	0.800000	1,080,361.07	1,080,361.07	0.9823300000	CITIBANK	1,061,271.09	1,440.48
83164HY38	SBA POOL #507030	09/25/2029	0.800000	6,196,742.06	6,196,742.06	0.9928800000	CITIBANK	6,152,621.26	8,262.32
83164H3K4	SBA POOL #507102	10/25/2029	0.800000	5,309,559.84	5,309,559.84	0.9892400000	CITIBANK	5,252,428.98	7,079.41
83164HYT1	SBA POOL #507022	10/25/2029	0.800000	3,152,030.34	3,152,030.34	0.9912300000	CITIBANK	3,124,387.03	4,202.71
83164H4C1	SBA POOL #507119	01/25/2030	0.800000	6,442,649.20	6,442,649.20	0.9854200000	CITIBANK	6,348,715.37	8,590.20
83164H5J5	SBA POOL #507149	01/25/2030	0.800000	4,188,550.69	4,188,550.69	0.9857800000	CITIBANK	4,128,989.50	5,584.73
83164H5X4	SBA POOL #507162	02/25/2030	0.800000	2,460,516.18	2,460,516.18	0.9958800000	CITIBANK	2,450,378.85	3,280.69
83164JAG1	SBA POOL #507207	03/25/2030	0.800000	2,543,861.93	2,543,861.93	0.9915300000	CITIBANK	2,522,315.42	3,391.82
83164JAQ9	SBA POOL #507215	03/25/2030	0.800000	4,157,869.50	4,157,869.50	0.9955900000	CITIBANK	4,139,533.30	5,543.83
83164JAB9	SBA POOL #507231	05/25/2030	0.800000	2,601,900.34	2,601,900.34	0.9913400000	CITIBANK	2,579,367.88	3,469.20
83164JB47	SBA POOL #507259	05/25/2030	0.800000	6,310,143.14	6,310,143.14	0.9897900000	CITIBANK	6,245,716.58	8,413.52
83164JCQ7	SBA POOL #507279	05/25/2030	0.800000	2,531,183.28	2,531,183.28	0.9926800000	CITIBANK	2,512,655.02	3,374.91
83164JC61	SBA POOL #507293	06/25/2030	0.800000	2,363,757.95	2,363,757.95	0.9826400000	CITIBANK	2,322,723.11	3,151.68

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83164JEE2	SBA POOL #507333	06/25/2030	0.800000	3,815,034.59	3,815,034.59	0.9883600000	CITIBANK	3,770,627.59	5,086.71
83164JES1	SBA POOL #507345	07/25/2030	0.800000	3,601,564.04	3,601,564.04	0.9906500000	CITIBANK	3,567,889.42	4,802.09
83164JGN0	SBA POOL #507405	08/25/2030	0.800000	4,412,780.39	4,412,780.39	0.9851900000	CITIBANK	4,347,427.11	5,883.71
83164JG67	SBA POOL #507421	09/25/2030	0.800000	1,449,294.24	1,449,294.24	0.9909900000	CITIBANK	1,436,236.10	1,932.39
83164JH82	SBA POOL #507455	09/25/2030	0.800000	3,345,373.25	3,345,373.25	0.9921000000	CITIBANK	3,318,944.80	4,460.50
83164JKL9	SBA POOL #507499	10/25/2030	0.800000	2,474,664.13	2,474,664.13	0.9884000000	CITIBANK	2,445,958.03	3,299.55
83164JMW3	SBA POOL #507573	01/25/2031	0.800000	5,135,032.74	5,135,032.74	0.9911100000	CITIBANK	5,089,382.30	6,846.71
83164JNE2	SBA POOL #507589	01/25/2031	0.800000	5,591,442.17	5,591,442.17	0.9883100000	CITIBANK	5,526,078.21	7,455.26
83164JKU9	SBA POOL #507507	02/25/2031	0.800000	4,133,622.30	4,133,622.30	0.9863000000	CITIBANK	4,076,991.67	5,511.50
83164JPF7	SBA POOL #507622	02/25/2031	0.825000	2,793,949.64	2,793,949.64	0.9918300000	CITIBANK	2,771,123.07	3,841.68
83164JPP0	SBA POOL #507637	03/25/2031	0.825000	4,722,613.37	4,722,613.37	0.9913100000	CITIBANK	4,681,573.86	6,493.59
83164JQS8	SBA POOL #507665	03/25/2031	0.825000	5,233,556.88	5,233,556.88	0.9822000000	CITIBANK	5,140,399.57	7,196.14
83164JML7	SBA POOL #507563	04/25/2031	0.800000	7,140,284.46	7,140,284.46	0.9921500000	CITIBANK	7,084,233.23	9,520.38
83164JQV1	SBA POOL #507668	04/25/2031	0.825000	3,683,329.67	3,683,329.67	0.9912600000	CITIBANK	3,651,137.37	5,064.58
83164JRW8	SBA POOL #507701	05/25/2031	0.825000	2,749,442.07	2,749,442.07	0.9931200000	CITIBANK	2,730,525.91	3,780.48
83164JSC1	SBA POOL #507715	05/25/2031	0.825000	1,865,243.55	1,865,243.55	0.9912300000	CITIBANK	1,848,885.36	2,564.71
83164JSZ0	SBA POOL #507736	06/25/2031	0.825000	2,422,442.67	2,422,442.67	0.9924500000	CITIBANK	2,404,153.23	3,330.86
83164J TZ9	SBA POOL #507768	07/25/2031	0.825000	2,368,185.27	2,368,185.27	0.9912600000	CITIBANK	2,347,487.33	3,256.25
83164JWB8	SBA POOL #507842	09/25/2031	0.825000	2,836,920.06	2,836,920.06	0.9912100000	CITIBANK	2,811,983.53	3,900.77
83164JWU6	SBA POOL #507859	09/25/2031	0.825000	7,386,243.79	7,386,243.79	0.9887400000	CITIBANK	7,303,074.68	10,156.09
83164JXB7	SBA POOL #507874	10/25/2031	0.825000	2,294,802.84	2,294,802.84	0.9919000000	CITIBANK	2,276,214.94	3,155.35
83164J2A3	SBA POOL #507969	01/25/2032	0.825000	12,060,376.47	12,060,376.47	0.9928500000	CITIBANK	11,974,144.78	16,583.02
83164JZ25	SBA POOL #507961	01/25/2032	0.825000	4,893,962.19	4,893,962.19	0.9842000000	CITIBANK	4,816,637.59	6,729.20
83164J3Y0	SBA POOL #508015	02/25/2032	0.825000	3,833,824.08	3,833,824.08	0.9923500000	CITIBANK	3,804,495.33	5,271.51
83164J5J1	SBA POOL #508049	04/25/2032	0.825000	1,429,257.75	1,429,257.75	0.9953200000	CITIBANK	1,422,568.82	1,965.23
83164J5L6	SBA POOL #508051	04/25/2032	0.825000	3,955,798.02	3,955,798.02	0.9837200000	CITIBANK	3,891,397.63	5,439.22
83164J7G5	SBA POOL #508095	05/25/2032	0.825000	5,737,817.83	5,737,817.83	0.9853700000	CITIBANK	5,653,873.56	7,889.50
83164KAK9	SBA POOL #508110	07/25/2032	0.825000	2,885,451.01	2,885,451.01	0.9902900000	CITIBANK	2,857,433.28	3,967.50
83164KBJ1	SBA POOL #508141	08/25/2032	0.825000	3,369,256.19	3,369,256.19	0.9832600000	CITIBANK	3,312,854.84	4,632.73
83164KD42	SBA POOL #508223	09/25/2032	0.825000	5,415,599.92	5,415,599.92	0.9889500000	CITIBANK	5,355,757.54	7,446.45
83164KER0	SBA POOL #508244	11/25/2032	0.850000	3,191,072.24	3,191,072.24	0.9917600000	CITIBANK	3,164,777.80	4,520.69
83164KFN8	SBA POOL #508273	12/25/2032	0.850000	2,745,123.84	2,745,123.84	0.9934700000	CITIBANK	2,727,198.18	3,888.93
83164KGM9	SBA POOL #508304	03/25/2033	0.850000	3,227,234.58	3,227,234.58	0.9839300000	CITIBANK	3,175,372.92	4,571.92
83164KH89	SBA POOL #508355	03/25/2033	0.850000	3,753,625.88	3,753,625.88	0.9885800000	CITIBANK	3,710,759.47	5,317.64
83164KJW4	SBA POOL #508377	04/25/2033	0.875000	6,707,429.87	6,707,429.87	0.9896000000	CITIBANK	6,637,672.60	9,781.67
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.875000	8,407,619.39	8,407,619.39	0.9940900000	CITIBANK	8,357,930.36	12,261.11
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.925000	7,990,209.87	7,990,209.87	0.9966900000	CITIBANK	7,963,762.28	12,318.24
83164KS38	SBA POOL #508638 FR	01/25/2034	1.625000	6,060,581.92	6,060,581.92	1.0251700000	CITIBANK	6,213,126.77	16,414.08
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.500000	5,280,459.16	5,280,459.16	1.0211400000	CITIBANK	5,392,088.07	13,201.15
83164KVK6	SBA POOL #508718	08/25/2034	1.250000	6,981,884.58	6,981,884.58	1.0091100000	CITIBANK	7,045,489.55	14,545.59

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83164KWN9	SBA POOL #508753 FR	11/25/2034	1.125000	5,525,258.25	5,525,258.25	1.0059000000	CITIBANK	5,557,857.27	10,359.86
83164KX81	SBA POOL #508803 FR	02/25/2035	1.100000	7,544,703.69	7,544,703.69	1.0014300000	CITIBANK	7,555,492.62	13,831.96
83164KZF3	SBA POOL #508842 FR	02/25/2035	1.000000	6,761,411.69	6,761,411.69	0.9937600000	CITIBANK	6,719,220.48	11,269.02
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.775000	12,700,041.09	12,700,041.09	0.9891800000	CITIBANK	12,562,626.65	16,404.22
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.775000	6,695,949.92	6,695,949.92	0.9893000000	CITIBANK	6,624,303.26	8,648.94
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.775000	8,152,386.87	8,152,386.87	0.9892100000	CITIBANK	8,064,422.62	10,530.17
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.750000	8,008,367.48	8,008,367.48	0.9880300000	CITIBANK	7,912,507.32	10,010.46
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.750000	7,078,513.56	7,078,513.56	0.9879900000	CITIBANK	6,993,500.61	8,848.14
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.750000	9,343,394.18	9,343,394.18	0.9873000000	CITIBANK	9,224,733.07	11,679.24
83164L GK1	SBA POOL #509202 FR	02/25/2037	0.775000	8,118,620.78	8,118,620.78	0.9889700000	CITIBANK	8,029,072.39	10,486.55
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.500000	10,515,069.41	10,515,069.41	0.9729400000	CITIBANK	10,230,531.63	8,762.56
83164LM81	SBA POOL #509383 FR	06/25/2038	0.525000	20,833,006.36	20,833,006.36	0.9733100000	CITIBANK	20,276,973.42	18,228.88
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.600000	37,691,112.58	37,691,112.58	0.9798500000	CITIBANK	36,931,636.66	37,691.11
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.650000	14,503,448.89	14,503,448.89	0.9788800000	CITIBANK	14,197,136.05	15,712.07
83164LRF0	SBA POOL #509486	04/25/2039	0.650000	23,817,737.48	23,817,737.48	0.9780000000	CITIBANK	23,293,747.26	25,802.55
83164LSF9	SBA POOL #509518	06/25/2039	0.650000	21,055,614.73	21,055,614.73	0.9765200000	CITIBANK	20,561,228.90	22,810.25
83164LVF5	SBA POOL #509614	01/25/2040	0.650000	49,431,063.36	49,431,063.36	0.9850200000	CITIBANK	48,690,586.03	53,550.32
83164LXC0	SBA POOL #509675	05/25/2040	0.650000	18,556,432.97	18,556,432.97	0.9921900000	CITIBANK	18,411,507.23	20,102.80
83164LX22	SBA POOL #509697 FR	09/25/2040	0.650000	31,742,756.48	31,742,756.48	0.9817200000	CITIBANK	31,162,498.89	34,387.99
83164LY96	SBA POOL #509736 FR	10/25/2040	0.700000	35,686,448.18	35,686,448.18	0.9852500000	CITIBANK	35,160,073.07	41,634.19
83164LZW4	SBA POOL #509757	12/25/2040	0.700000	21,362,613.76	21,362,613.76	0.9931900000	CITIBANK	21,217,134.36	24,923.05
83164L2Z3	SBA POOL #509792	02/25/2041	0.750000	12,179,941.00	12,179,941.00	0.9927400000	CITIBANK	12,091,514.63	15,224.93
83164L3S8	SBA POOL #509809	03/25/2041	0.750000	14,369,176.00	14,369,176.00	1.0000000000	CITIBANK	14,369,176.00	17,961.47
060 - SBA POOL			143	652,377,032.02	652,377,032.02			644,595,522.94	830,290.94

Book Value: 652,377,032.02
AIP : 12,675.84
Book + AIP: 652,389,707.86

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31394U6P2	FNMA CMO SER 2005-99 CLAS	09/25/2035	5.221900	333,159,000.00	27,621,986.14	27,621,986.14	1.0573160000	5.2349%	CITIBANK	29,205,167.90	120,498.61
31396LUK4	FNMA CMO SER 2006-105 CLA	09/25/2036	6.000000	377,000,000.00	14,919,808.93	14,919,808.93	1.0585047000	6.0000%	CITIBANK	15,792,687.88	74,599.04
31396XWK6	FNMA CMO SER 2007-93 CLAS	08/25/2037	6.000000	398,330,000.00	24,654,161.34	24,654,161.34	1.0777325000	6.0000%	CITIBANK	26,570,590.94	123,270.81
	058 - FNMA CMO		3	1,108,489,000.00	67,195,956.41					71,568,446.72	318,368.46
Book Value:				67,195,956.41							
AIP :				0.00							
Book + AIP:				67,195,956.41							

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3135G0XP3	FNMA DEB	07/05/2016	0.375000	80,000,000.00	79,981,522.74	0.9997400000	0.00089583	CITIBANK	79,979,200.00	71,666.40
3135G0CM3	FNMA DEB	09/28/2016	1.250000	25,000,000.00	25,094,340.84	1.0035600000	0.00010417	CITIBANK	25,089,000.00	2,604.25
	012 - FNMA DEB		2	105,000,000.00	105,075,863.58				105,068,200.00	74,270.65

Book Value: 105,075,863.58
 AIP : 0.00
 Book + AIP: 105,075,863.58

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3130A5EJ4	FHLB DEB	05/18/2016	0.250000	50,000,000.00	49,995,837.33	1.0000500000	0.00092361	CITIBANK	50,002,500.00	46,180.50
3130A5GB9	FHLB DEB	06/20/2016	0.340000	50,000,000.00	49,997,701.39	1.0000700000	0.00095389	CITIBANK	50,003,500.00	47,694.50
3130A7E92	FHLB DEB	09/01/2016	0.500000	100,000,000.00	100,000,000.00	1.0000100000	0.00050000	CITIBANK	100,001,000.00	50,000.00
3130A7KZ7	FHLB DEB	09/28/2016	0.540000	100,000,000.00	100,000,000.00	1.0004100000	0.00021000	CITIBANK	100,041,000.00	21,000.00
3130A7EH4	FHLB DEB	10/03/2016	0.520000	100,000,000.00	100,000,000.00	0.9998300000	0.00052000	CITIBANK	99,983,000.00	52,000.00
3130A7KQ7	FHLB DEB	01/03/2017	0.650000	100,000,000.00	100,000,000.00	1.0010100000	0.00025278	CITIBANK	100,101,000.00	25,278.00
3130A6LZ8	FHLB DEB	10/26/2017	0.625000	50,000,000.00	49,925,502.34	0.9980400000	0.00269097	CITIBANK	49,902,000.00	134,548.50
3130A6SA6	FHLB DEB	11/17/2017	0.940000	50,000,000.00	50,010,447.19	1.0027700000	0.00349889	CITIBANK	50,138,500.00	174,944.50

	023 - FHLB DEB		8	600,000,000.00	599,929,488.25				600,172,500.00	551,646.00
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Book Value: 599,929,488.25
AIP : 2,611.11
Book + AIP: 599,932,099.36

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3137EADH9	FHLMC DEB	06/29/2017	1.000000	100,000,000.00	99,995,090.68	1.0029800000	0.00255556	CITIBANK	100,298,000.00	255,556.00
	007 - FHLMC DEB		1	100,000,000.00	99,995,090.68				100,298,000.00	255,556.00
Book Value:				99,995,090.68						
AIP :				0.00						
Book + AIP:				99,995,090.68						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3133EEZD5	FFCB DEB	04/20/2016	0.300000	75,000,000.00	75,000,000.00	1.0000600000	0.00134167	CITIBANK	75,004,500.00	100,625.25
3133EFCF2	FFCB DEB	09/08/2016	0.440000	50,000,000.00	50,000,000.00	0.9995600000	0.00028111	CITIBANK	49,978,000.00	14,055.50
3133EFAN7	FFCB DEB	04/24/2017	0.750000	50,000,000.00	50,000,000.00	1.0008000000	0.00327083	CITIBANK	50,040,000.00	163,541.50
005 - FFCB DEB			3	175,000,000.00	175,000,000.00				175,022,500.00	278,222.25
Book Value:				175,000,000.00						
AIP :				0.00						
Book + AIP:				175,000,000.00						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313384XH7	FHLB DN	05/26/2016	0.000000	50,000,000.00	49,853,388.89	0.9996000000	CITIBANK	49,980,000.00
313384XP9	FHLB DN	06/01/2016	0.000000	450,000,000.00	448,698,236.12	0.9994800000	CITIBANK	449,766,000.00
	031 - FHLB DN		2	500,000,000.00	498,551,625.01			499,746,000.00

Book Value: 498,551,625.01
AIP : 0.00
Book + AIP: 498,551,625.01

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
45905UQE7	IBRD DEB	09/23/2016	0.650000	250,000,000.00	250,000,000.00	1.0016900000	0.00014444	CITIBANK	250,422,500.00	36,110.00
45950VCP9	IFC DEB	11/15/2016	0.625000	50,000,000.00	49,982,733.58	0.9994400000	0.00236111	CITIBANK	49,972,000.00	118,055.50
4581XOCL0	IADB DEB	01/16/2018	1.250000	50,000,000.00	50,153,936.21	1.0062900000	0.00600694	CITIBANK	50,314,500.00	300,347.00
		110 - SUPRANAT'L DEB	3	350,000,000.00	350,136,669.79				350,709,000.00	454,512.50

Book Value: 350,136,669.79
 AIP : 0.00
 Book + AIP: 350,136,669.79

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313396VA8	FHLMC DN	04/01/2016	0.000000	200,000,000.00	199,529,333.32	1.0000000000	CITIBANK	200,000,000.00
313396WC3	FHLMC DN	04/27/2016	0.000000	100,000,000.00	99,788,666.66	0.9998500000	CITIBANK	99,985,000.00
313396WH2	FHLMC DN	05/02/2016	0.000000	400,000,000.00	399,205,458.32	0.9997800000	CITIBANK	399,912,000.00
313396XP3	FHLMC DN	06/01/2016	0.000000	600,000,000.00	598,483,013.88	0.9994800000	CITIBANK	599,688,000.00
313396YU1	FHLMC DN	06/30/2016	0.000000	100,000,000.00	99,768,708.34	0.9992300000	CITIBANK	99,923,000.00
313396YV9	FHLMC DN	07/01/2016	0.000000	100,000,000.00	99,902,833.34	0.9990900000	CITIBANK	99,909,000.00
313396ZX4	FHLMC DN	07/27/2016	0.000000	150,000,000.00	149,564,583.33	0.9988300000	CITIBANK	149,824,500.00
313396E33	FHLMC DN	09/01/2016	0.000000	100,000,000.00	99,769,000.00	0.9982200000	CITIBANK	99,822,000.00
313396J38	FHLMC DN	10/03/2016	0.000000	200,000,000.00	199,498,277.78	0.9976900000	CITIBANK	199,538,000.00
048 - FHLMC DN				9	1,950,000,000.00	1,945,509,874.97		1,948,601,500.00

Book Value: 1,945,509,874.97
 AIP : 0.00
 Book + AIP: 1,945,509,874.97

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313588VA0	FNMA DN	04/01/2016	0.000000	1,250,000,000.00	1,247,569,458.34	1.0000000000	CITIBANK	1,250,000,000.00
313588WC5	FNMA DN	04/27/2016	0.000000	100,000,000.00	99,788,666.66	0.9998500000	CITIBANK	99,985,000.00
313588WH4	FNMA DN	05/02/2016	0.000000	400,000,000.00	399,073,055.56	0.9997800000	CITIBANK	399,912,000.00
313588XH3	FNMA DN	05/26/2016	0.000000	100,000,000.00	99,884,888.88	0.9996000000	CITIBANK	99,960,000.00
313588XP5	FNMA DN	06/01/2016	0.000000	400,000,000.00	399,248,777.78	0.9994800000	CITIBANK	399,792,000.00
313588YV1	FNMA DN	07/01/2016	0.000000	200,000,000.00	199,513,361.12	0.9990900000	CITIBANK	199,818,000.00
313588A47	FNMA DN	08/01/2016	0.000000	500,000,000.00	499,002,194.42	0.9986400000	CITIBANK	499,320,000.00
313588D85	FNMA DN	08/29/2016	0.000000	200,000,000.00	199,555,666.66	0.9983300000	CITIBANK	199,666,000.00
313588E35	FNMA DN	09/01/2016	0.000000	100,000,000.00	99,586,666.66	0.9982200000	CITIBANK	99,822,000.00
313588J30	FNMA DN	10/03/2016	0.000000	100,000,000.00	99,641,777.78	0.9976900000	CITIBANK	99,769,000.00
		013 - FNMA DN	10	3,350,000,000.00	3,342,864,513.86			3,348,044,000.00

Book Value: 3,342,864,513.86
AIP : 0.00
Book + AIP: 3,342,864,513.86

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
459052VA1	IBRD DN	04/01/2016	0.000000	300,000,000.00	299,798,611.12	1.0000000000	CITIBANK	300,000,000.00
459052YN0	IBRD DN	06/24/2016	0.000000	300,000,000.00	299,573,333.32	0.9992800000	CITIBANK	299,784,000.00
	108 - IBRD DN		2	600,000,000.00	599,371,944.44			599,784,000.00

Book Value: 599,371,944.44

AIP : 0.00

Book + AIP: 599,371,944.44

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
06053PKR7	BOFA BN	04/01/2016	10/02/2015	0.42000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	212,333.33
06053PLP0	BOFA BN	04/01/2016	11/03/2015	0.42000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	175,000.00
			076 - BANK NOTE	2	200,000,000.00	200,000,000.00				200,000,000.00	387,333.33

Book Value: 200,000,000.00
 AIP : 0.00
 Book + AIP: 200,000,000.00

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
06426GJD0	BOWEST CD	04/01/2016	10/06/2015	0.47000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	232,388.89
06426GJU2	BOWEST CD	04/01/2016	12/23/2015	0.60000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	166,666.67
06426GKD8	BOWEST CD	04/01/2016	02/18/2016	0.46500	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	55,541.67
62478TML0	MUFG UNION CD	04/01/2016	12/30/2015	0.35000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	90,416.67
62478TNH8	MUFG UNION CD	04/01/2016	01/29/2016	0.43000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	75,250.00
94988EPF9	WELLS FGO CD	04/01/2016	01/21/2016	0.53000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	104,527.78
17304U4M9	CITIBANK CD	04/11/2016	01/29/2016	0.50000	100,000,000.00	100,000,000.00	0.4300	1.0000193376	BOFA/ML	100,001,933.76	87,500.00
17304U4B3	CITIBANK CD	04/25/2016	01/21/2016	0.58000	100,000,000.00	100,000,000.00	0.4300	1.0000996435	BOFA/ML	100,009,964.35	114,388.89
62478TPR4	MUFG UNION CD	05/04/2016	03/30/2016	0.42000	100,000,000.00	100,000,000.00	0.5100	0.9999175276	BOFA/ML	99,991,752.76	2,333.33
06426GKG1	BOWEST CD	05/09/2016	03/17/2016	0.47000	100,000,000.00	100,000,000.00	0.5100	0.9999576951	BOFA/ML	99,995,769.51	19,583.33
62478TNR6	MUFG UNION CD	05/09/2016	02/25/2016	0.45000	100,000,000.00	100,000,000.00	0.5100	0.9999364586	BOFA/ML	99,993,645.86	45,000.00
94988EMF2	WELLS FGO CD	06/01/2016	12/03/2015	0.67000	100,000,000.00	100,000,000.00	0.6300	1.0000653240	BOFA/ML	100,006,532.40	223,333.33
17304U5Y2	CITIBANK CD	06/24/2016	02/18/2016	0.63000	100,000,000.00	100,000,000.00	0.6300	0.9999988954	BOFA/ML	99,999,889.54	75,250.00
90333VRD4	US BANK CD	06/24/2016	02/24/2016	0.60000	100,000,000.00	100,000,000.00	0.6300	0.9999291976	BOFA/ML	99,992,919.76	61,666.67
90333VRS1	US BANK CD	06/24/2016	03/17/2016	0.54000	100,000,000.00	100,000,000.00	0.6300	0.9997899780	BOFA/ML	99,978,997.80	22,500.00
94988EMM7	WELLS FGO CD	06/30/2016	12/16/2015	0.80000	100,000,000.00	100,000,000.00	0.7100	1.0002203883	BOFA/ML	100,022,038.83	237,777.78
94988EMU9	WELLS FGO CD	06/30/2016	12/21/2015	0.80000	50,000,000.00	50,000,000.00	0.7100	1.0002205851	BOFA/ML	50,011,029.26	113,333.33
06426GJZ1	BOWEST CD	07/01/2016	02/02/2016	0.65000	100,000,000.00	100,000,000.00	0.7100	0.9998466966	BOFA/ML	99,984,669.66	106,527.78
06426GKH9	BOWEST CD	07/01/2016	03/17/2016	0.65000	100,000,000.00	100,000,000.00	0.7100	0.9998481198	BOFA/ML	99,984,811.98	27,083.33
62478TPA1	MUFG UNION CD	07/01/2016	03/15/2016	0.57000	150,000,000.00	150,000,000.00	0.7100	0.9996462629	BOFA/ML	149,946,939.44	40,375.00
90333VRB8	US BANK CD	07/01/2016	02/02/2016	0.60000	100,000,000.00	100,000,000.00	0.7100	0.9997206809	BOFA/ML	99,972,068.09	98,333.33
90333VRE2	US BANK CD	07/01/2016	02/25/2016	0.62000	100,000,000.00	100,000,000.00	0.7100	0.9997717968	BOFA/ML	99,977,179.68	62,000.00
94988EN46	WELLS FGO CD	07/01/2016	01/06/2016	0.83000	100,000,000.00	100,000,000.00	0.7100	1.0002992377	BOFA/ML	100,029,923.77	198,277.78
90333VRL6	US BANK CD	08/01/2016	02/25/2016	0.70000	100,000,000.00	100,000,000.00	0.8000	0.9996601347	BOFA/ML	99,966,013.47	70,000.00
90333VRZ5	U S BANK CD	09/01/2016	03/24/2016	0.71000	100,000,000.00	100,000,000.00	0.8600	0.9993642470	BOFA/ML	99,936,424.70	15,777.78
94988ES33	WELLS FGO CD	09/01/2016	03/03/2016	0.85000	100,000,000.00	100,000,000.00	0.8600	0.9999551612	BOFA/ML	99,995,516.12	68,472.22
94988ERP5	WELLS FGO CD	10/03/2016	02/25/2016	0.90000	100,000,000.00	100,000,000.00	0.9400	0.9997911060	BOFA/ML	99,979,110.60	90,000.00
94988ESM1	WELLS FGO CD	10/03/2016	03/15/2016	0.91000	100,000,000.00	100,000,000.00	0.9400	0.9998445086	BOFA/ML	99,984,450.86	42,972.22
002 - CD DOMESTIC				28	2,800,000,000.00	2,800,000,000.00				2,799,761,582.20	2,547,277.78
Book Value: 2,800,000,000.00											
AIP : 0.00											
Book + AIP: 2,800,000,000.00											

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05252WKE2	ANZ YCD	04/01/2016	12/16/2015	0.55000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	163,472.22
05252WKM4	ANZ YCD	04/01/2016	01/05/2016	0.50000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	120,833.33
05572NG75	BNP YCD	04/01/2016	12/22/2015	0.60000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	168,333.33
06417H7B6	SCOTIA YCD	04/01/2016	10/07/2015	0.46000	150,000,000.00	150,000,000.00	0.4300	1.0000000000	BOFA/ML	150,000,000.00	339,250.00
06538MRW1	TOKYO-MIT YCD	04/01/2016	02/25/2016	0.41000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	41,000.00
13606JZL6	CIBC YCD	04/01/2016	04/15/2015	0.46500	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	454,666.67
21685VKQ1	RABOBANK YCD	04/01/2016	12/15/2015	0.58000	50,000,000.00	50,000,000.00	0.4300	1.0000000000	BOFA/ML	50,000,000.00	87,000.00
23290Q5U3	DNB YCD	04/01/2016	01/05/2016	0.49000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	118,416.67
23340QDQ3	DNB YCD	04/01/2016	02/25/2016	0.36000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	36,000.00
63253TZN1	NAT AUB YCD	04/01/2016	09/09/2015	0.45000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	256,250.00
83369T2H9	SOC GEN YCD	04/01/2016	03/14/2016	0.35000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	17,500.00
83369T2L0	SOC GEN YCD	04/01/2016	03/17/2016	0.29000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	12,083.33
86958DF72	SVENSKA YCD	04/01/2016	11/09/2015	0.42000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	168,000.00
86958DM66	SVENSKA YCD	04/01/2016	01/08/2016	0.51000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	119,000.00
87019UDF3	SWEDBANK YCD	04/01/2016	01/07/2016	0.47000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	110,972.22
96121TF94	WESTPAC YCD	04/01/2016	12/03/2015	0.52000	100,000,000.00	100,000,000.00	0.4300	1.0000000000	BOFA/ML	100,000,000.00	173,333.33
23340QEE9	DNB YCD	04/04/2016	03/03/2016	0.35000	100,000,000.00	100,000,000.00	0.4300	0.9999933235	BOFA/ML	99,999,332.35	28,194.44
05572NL46	BNP YCD	04/05/2016	03/15/2016	0.40000	200,000,000.00	200,000,000.00	0.4300	0.9999966578	BOFA/ML	199,999,331.56	37,777.78
86563QWE6	SUMITOMO YCD	04/05/2016	03/03/2016	0.40000	100,000,000.00	100,000,000.00	0.4300	0.9999966514	BOFA/ML	99,999,665.14	32,222.22
65602TU82	NORINCHUK YCD	01/11/2016	02/24/2016	0.43000	100,000,000.00	100,000,000.00	0.4300	0.9999999472	BOFA/ML	99,999,994.72	44,194.44
87019UGB9	SWEDBANK YCD	04/11/2016	03/14/2016	0.36000	100,000,000.00	100,000,000.00	0.4300	0.9999805364	BOFA/ML	99,998,053.64	18,000.00
21685VLB3	RABOBANK YCD	04/25/2016	12/30/2015	0.62000	200,000,000.00	200,000,000.00	0.4300	1.0001261714	BOFA/ML	200,025,234.28	320,333.33
83369T2Y2	SOC GEN YCD	04/25/2016	03/29/2016	0.40000	100,000,000.00	100,000,000.00	0.4300	0.9999799962	BOFA/ML	99,997,999.62	3,333.33
13606AUL0	CIBC YCD	04/27/2016	03/28/2016	0.37000	100,000,000.00	100,000,000.00	0.4300	0.9999566674	BOFA/ML	99,995,666.74	4,111.11
21685VKZ1	RABOBANK YCD	04/27/2016	12/28/2015	0.62000	200,000,000.00	200,000,000.00	0.4300	1.0001366717	BOFA/ML	200,027,334.34	327,222.22
63307UGH8	NB CANADA YCD	04/27/2016	04/29/2015	0.50000	200,000,000.00	200,000,000.00	0.4300	1.0000490824	BOFA/ML	200,009,816.48	938,888.89
65558LMP4	NORDEA YCD	04/27/2016	01/19/2016	0.52000	100,000,000.00	100,000,000.00	0.4300	1.0000646525	BOFA/ML	100,006,465.25	105,444.44
78009NYP5	RB CANADA YCD	04/27/2016	12/29/2015	0.64500	100,000,000.00	100,000,000.00	0.4300	1.0001547067	BOFA/ML	100,015,470.67	168,416.67
86563QYB0	SUMITOMO YCD	04/27/2016	03/17/2016	0.41000	100,000,000.00	100,000,000.00	0.4300	0.9999855070	BOFA/ML	99,998,550.70	17,083.33
86563QZP8	SUMITOMO YCD	04/27/2016	03/28/2016	0.40000	100,000,000.00	100,000,000.00	0.4300	0.9999783263	BOFA/ML	99,997,832.63	4,444.44
96121TZH4	WESTPAC YCD	04/27/2016	04/15/2015	0.47000	100,000,000.00	100,000,000.00	0.4300	1.0000274532	BOFA/ML	100,002,745.32	459,555.56
13606AUN6	CIBC YCD	04/29/2016	03/29/2016	0.37000	100,000,000.00	100,000,000.00	0.4300	0.9999533386	BOFA/ML	99,995,333.86	3,083.33
63307UGN5	NB CANADA YCD	05/02/2016	06/17/2015	0.56000	100,000,000.00	100,000,000.00	0.5100	1.0000410632	BOFA/ML	100,004,106.32	449,555.56
13606AUC0	CIBC YCD	05/09/2016	03/22/2016	0.38000	150,000,000.00	150,000,000.00	0.5100	0.9998627948	BOFA/ML	149,979,419.22	15,833.33
23340QFN8	DNB YCD	05/09/2016	03/17/2016	0.42000	100,000,000.00	100,000,000.00	0.5100	0.9999049570	BOFA/ML	99,990,495.70	17,500.00
63253TC30	NAT AUB YCD	05/09/2016	02/01/2016	0.51000	100,000,000.00	100,000,000.00	0.5100	0.9999995427	BOFA/ML	99,999,954.27	85,000.00
65602T2M2	NORINCHUK YCD	05/09/2016	03/24/2016	0.43000	100,000,000.00	100,000,000.00	0.5100	0.9999155496	BOFA/ML	99,991,554.96	9,555.56
78009NYV2	RB CANADA YCD	05/09/2016	01/05/2016	0.57500	100,000,000.00	100,000,000.00	0.5100	1.0000678265	BOFA/ML	100,006,782.65	138,958.33
86563QXN5	SUMITOMO YCD	05/09/2016	03/15/2016	0.47000	100,000,000.00	100,000,000.00	0.5100	0.9999576811	BOFA/ML	99,995,768.11	22,194.44
87019UGQ6	SWEDBANK YCD	05/09/2016	03/24/2016	0.38000	100,000,000.00	100,000,000.00	0.5100	0.9998628062	BOFA/ML	99,986,280.62	8,444.44

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
05252WKL6	ANZ YCD	06/01/2016	12/30/2015	0.65000	100,000,000.00	100,000,000.00	0.6300	1.0000320622	BOFA/ML	100,003,206.22	167,916.67
06741X2Q0	BARCLAYS YCD	06/01/2016	02/25/2016	0.61000	200,000,000.00	200,000,000.00	0.6300	0.9999654968	BOFA/ML	199,993,099.36	122,000.00
20271EKU2	CB AUS YCD	06/01/2016	06/22/2015	0.47500	100,000,000.00	100,000,843.42	0.6300	0.9997336453	BOFA/ML	99,973,364.53	374,722.22
20271EKX6	CB AUS YCD	06/01/2016	12/01/2015	0.64000	100,000,000.00	100,000,000.00	0.6300	1.0000146136	BOFA/ML	100,001,461.36	216,888.89
63307UGM7	NB CANADA YCD	06/01/2016	06/10/2015	0.60000	100,000,000.00	100,000,000.00	0.6300	0.9999439602	BOFA/ML	99,994,396.02	493,333.33
63307UGP0	NB CANADA YCD	06/01/2016	06/17/2015	0.60000	100,000,000.00	100,000,000.00	0.6300	0.9999440846	BOFA/ML	99,994,408.46	481,666.67
86958DL42	SVENSKA YCD	06/01/2016	12/18/2015	0.73500	100,000,000.00	100,000,000.00	0.6300	1.0001754409	BOFA/ML	100,017,544.09	214,375.00
96121TA99	WESTPAC YCD	06/01/2016	06/15/2015	0.60000	100,000,000.00	100,000,000.00	0.6300	0.9999440490	BOFA/ML	99,994,404.90	485,000.00
06741X2V9	BARCLAYS YCD	06/24/2016	03/17/2016	0.70000	100,000,000.00	100,000,000.00	0.6300	1.0001626655	BOFA/ML	100,016,266.55	29,166.67
60689DUQ4	MIZUHO YCD	06/24/2016	03/28/2016	0.60000	100,000,000.00	100,000,000.00	0.6300	0.9999300049	BOFA/ML	99,993,000.49	6,666.67
65558LNS7	NORDEA YCD	06/24/2016	03/17/2016	0.53000	100,000,000.00	100,000,000.00	0.6300	0.9997666850	BOFA/ML	99,976,668.50	22,083.33
65602T2L4	NORINCHUK YCD	06/24/2016	03/23/2016	0.59000	100,000,000.00	100,000,000.00	0.6300	0.9999065872	BOFA/ML	99,990,658.72	14,750.00
20271EKV0	CB AUS YCD	06/30/2016	06/26/2015	0.48500	100,000,000.00	100,001,243.86	0.7100	0.9994318128	BOFA/ML	99,943,181.28	377,222.22
63253TB56	NAT AUB YCD	06/30/2016	12/23/2015	0.83000	100,000,000.00	100,000,000.00	0.7100	1.0002953833	BOFA/ML	100,029,538.33	230,555.56
89113EZ41	TORONTO YCD	06/30/2016	12/30/2015	0.74000	200,000,000.00	200,000,000.00	0.7100	1.0000714799	BOFA/ML	200,014,295.98	382,333.33
06427EZN4	MONTREAL YCD	07/01/2016	03/30/2016	0.50000	100,000,000.00	100,000,000.00	0.7100	0.9994700679	BOFA/ML	99,947,006.79	2,777.78
06538MVG1	TOKYO-MIT YCD	07/01/2016	03/29/2016	0.61000	100,000,000.00	100,000,000.00	0.7100	0.9997475840	BOFA/ML	99,974,758.40	5,083.33
06741X2W7	BARCLAYS YCD	07/01/2016	03/17/2016	0.68000	100,000,000.00	100,000,000.00	0.7100	0.9999237949	BOFA/ML	99,992,379.49	28,333.33
20271EKW8	CB AUS YCD	07/01/2016	06/26/2015	0.48500	100,000,000.00	100,001,257.66	0.7100	0.9994255110	BOFA/ML	99,942,551.10	377,222.22
65558LPA4	NORDEA YCD	07/01/2016	03/30/2016	0.53000	100,000,000.00	100,000,000.00	0.7100	0.9995457624	BOFA/ML	99,954,576.24	2,944.44
78009NA30	RE CANADA YCD	07/01/2016	03/16/2016	0.61000	100,000,000.00	100,000,000.00	0.7100	0.9997471894	BOFA/ML	99,974,718.94	27,111.11
78009NZG4	RE CANADA YCD	07/01/2016	01/27/2016	0.71000	100,000,000.00	100,000,000.00	0.7100	0.9999977034	BOFA/ML	99,999,770.34	128,194.44
86958D2B7	SVENSKA YCD	07/01/2016	03/30/2016	0.53000	100,000,000.00	100,000,000.00	0.7100	0.9995457624	BOFA/ML	99,954,576.24	2,944.44
89113E2A3	TORONTO YCD	07/01/2016	01/06/2016	0.84000	200,000,000.00	200,000,000.00	0.7100	1.0003244274	BOFA/ML	200,064,885.48	401,333.33
06427EYV7	MONTREAL YCD	07/25/2016	03/23/2016	0.57000	100,000,000.00	100,000,000.00	0.7100	0.9995534673	BOFA/ML	99,955,346.73	14,250.00
86958DY71	SVENSKA YCD	08/08/2016	03/17/2016	0.71000	100,000,000.00	100,000,000.00	0.8000	0.9996775762	BOFA/ML	99,967,757.62	29,583.33
06417GER5	SCOTIA YCD	08/29/2016	02/23/2016	0.82000	100,000,000.00	100,000,000.00	0.8600	0.9998308379	BOFA/ML	99,983,083.79	86,555.56
06417GFW3	SCOTIA YCD	09/23/2016	03/17/2016	0.85000	100,000,000.00	100,000,000.00	0.8600	0.9999501168	BOFA/ML	99,995,011.68	35,416.67
06417GGM4	SCOTIA YCD	09/28/2016	03/28/2016	0.87000	100,000,000.00	100,000,000.00	0.9400	0.9996511851	BOFA/ML	99,965,118.51	9,666.67
96121TH68	WEST PAC YCD	09/28/2016	12/31/2015	1.00000	100,000,000.00	100,000,000.00	0.9400	1.0002866417	BOFA/ML	100,028,664.17	255,555.56
				001 - CD YANKEE	70	7,750,000,000.00		7,750,003,344.94		7,749,658,889.46	10,671,111.06

Book Value: 7,750,003,344.94
AIP : 0.00
Book + AIP: 7,750,003,344.94

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06538BD18	TOKYO NY CP	04/01/2016	0.000000	200,000,000.00	199,949,888.88	0.0043	0	BOFA/ML	200,000,000.00
06743BD19	BARCLY US CP	04/01/2016	0.000000	100,000,000.00	99,848,500.00	0.0043	0	BOFA/ML	100,000,000.00
36164JD19	GE CTS CP	04/01/2016	0.000000	100,000,000.00	99,973,416.66	0.0043	0	BOFA/ML	100,000,000.00
46640PD18	JPM LLC CP	04/01/2016	0.000000	100,000,000.00	99,770,222.22	0.0043	0	BOFA/ML	100,000,000.00
89116ED18	TD USA CP	04/01/2016	0.000000	100,000,000.00	99,958,833.34	0.0043	0	BOFA/ML	100,000,000.00
89233GD11	TOYOTA CP	04/01/2016	0.000000	150,000,000.00	149,776,333.33	0.0043	0	BOFA/ML	150,000,000.00
06538BD42	TOKYO NY CP	04/04/2016	0.000000	150,000,000.00	149,944,458.33	0.0043	3	BOFA/ML	149,994,625.00
06538BD59	TOKYO NY CP	04/05/2016	0.000000	100,000,000.00	99,960,583.34	0.0043	4	BOFA/ML	99,995,222.22
89233GD52	TOYOTA CP	04/05/2016	0.000000	100,000,000.00	99,823,777.78	0.0043	4	BOFA/ML	99,995,222.22
06538BD83	TOKYO NY CP	04/08/2016	0.000000	150,000,000.00	149,967,250.00	0.0043	7	BOFA/ML	149,987,458.33
36164JD84	GE CTS CP	04/08/2016	0.000000	100,000,000.00	99,976,388.88	0.0043	7	BOFA/ML	99,991,638.89
06538BDR1	TOKYO NY CP	04/25/2016	0.000000	200,000,000.00	199,918,111.12	0.0043	24	BOFA/ML	199,942,666.67
09659BDR8	BNP NY CP	04/25/2016	0.000000	150,000,000.00	149,945,333.34	0.0043	24	BOFA/ML	149,957,000.00
46640PDR1	JPM LLC CP	04/25/2016	0.000000	100,000,000.00	99,748,666.66	0.0043	24	BOFA/ML	99,971,333.33
65475LDR0	NISSAN CP	04/25/2016	0.000000	50,000,000.00	49,967,000.00	0.0043	24	BOFA/ML	49,985,666.67
09659BDT4	BNP NY CP	04/27/2016	0.000000	100,000,000.00	99,965,833.34	0.0043	26	BOFA/ML	99,968,944.44
89233GDT0	TOYOTA CP	04/27/2016	0.000000	200,000,000.00	199,733,416.66	0.0043	26	BOFA/ML	199,937,888.89
09659BDV9	BNP NY CP	04/29/2016	0.000000	200,000,000.00	199,930,527.78	0.0043	28	BOFA/ML	199,933,111.11
60689FE46	MIZUHO NY CP	05/04/2016	0.000000	100,000,000.00	99,850,000.00	0.0051	33	BOFA/ML	99,953,250.00
89233GE69	TOYOTA CP	05/06/2016	0.000000	100,000,000.00	99,943,666.66	0.0051	35	BOFA/ML	99,950,416.67
06538BE90	TOKYO NY CP	05/09/2016	0.000000	100,000,000.00	99,942,555.56	0.0051	38	BOFA/ML	99,946,166.67
16677JE93	CHEV CORP CP	05/09/2016	0.000000	100,000,000.00	99,912,527.78	0.0051	38	BOFA/ML	99,946,166.67
89233GE93	TOYOTA CP	05/09/2016	0.000000	200,000,000.00	199,846,888.89	0.0051	38	BOFA/ML	199,892,333.33
53127TEJ8	LIBERTY CP	05/18/2016	0.000000	50,000,000.00	49,956,250.00	0.0051	47	BOFA/ML	49,966,708.33
60689FET1	MIZUHO NY CP	05/27/2016	0.000000	100,000,000.00	99,845,000.00	0.0051	56	BOFA/ML	99,920,666.67
89116EET6	TD USA CP	05/27/2016	0.000000	200,000,000.00	199,367,333.32	0.0051	56	BOFA/ML	199,841,333.33
89233GET9	TOYOTA CP	05/27/2016	0.000000	100,000,000.00	99,681,111.12	0.0051	56	BOFA/ML	99,920,666.67
12622UF19	CRC CP	06/01/2016	0.000000	50,000,000.00	49,921,055.56	0.0063	61	BOFA/ML	49,946,625.00
88602TF16	THUNDER CP	06/01/2016	0.000000	50,000,000.00	49,886,666.67	0.0063	61	BOFA/ML	49,946,625.00
16677JFQ4	CHEV CORP CP	06/24/2016	0.000000	50,000,000.00	49,905,000.00	0.0063	84	BOFA/ML	49,926,500.00
46640PFQ1	JPM LLC CP	06/24/2016	0.000000	200,000,000.00	199,154,722.24	0.0063	84	BOFA/ML	199,706,000.00
60689FFQ6	MIZUHO NY CP	06/24/2016	0.000000	100,000,000.00	99,835,000.00	0.0063	84	BOFA/ML	99,853,000.00
89233GFQ4	TOYOTA CP	06/24/2016	0.000000	100,000,000.00	99,801,694.44	0.0063	84	BOFA/ML	99,853,000.00
21687AG15	RABO NY CP	07/01/2016	0.000000	100,000,000.00	99,761,708.34	0.0071	91	BOFA/ML	99,820,527.78
46640PG15	JPM LLC CP	07/01/2016	0.000000	100,000,000.00	99,582,083.34	0.0071	91	BOFA/ML	99,820,527.78
60689FG10	MIZUHO NY CP	07/01/2016	0.000000	100,000,000.00	99,739,444.44	0.0071	91	BOFA/ML	99,820,527.78
89233GG18	TOYOTA CP	07/01/2016	0.000000	100,000,000.00	99,832,166.66	0.0071	91	BOFA/ML	99,820,527.78
89233GGT7	TOYOTA CP	07/27/2016	0.000000	50,000,000.00	49,888,166.67	0.0071	117	BOFA/ML	49,884,625.00
12476EH10	CAFCO CP	08/01/2016	0.000000	100,000,000.00	99,600,611.12	0.0080	122	BOFA/ML	99,728,888.89
46640PHS5	JPM LLC CP	08/26/2016	0.000000	100,000,000.00	99,578,083.34	0.0080	147	BOFA/ML	99,673,333.33

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46640PJP9	JPM LLC CP	09/23/2016	0.000000	100,000,000.00	99,561,944.44	0.0086	175	BOFA/ML	99,581,944.44
		003 - COMMER PAPER	41	4,700,000,000.00	4,692,552,222.25				4,696,381,138.89

Book Value: 4,692,552,222.25

AIP : 0.00

Book + AIP: 4,692,552,222.25

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SYS042797	CALIFORNIA UNITED BANK TD	04/01/2016	0.140000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042800	COMMUNITY BANK TD	04/01/2016	0.140000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042801	AMERICAN RIVER BANK TD	04/06/2016	0.090000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042804	COMMUNITY 1ST BANK TD	04/06/2016	0.090000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042806	HANMI BANK TD	04/06/2016	0.090000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042807	MERCHANTS NATIONAL BANK O	04/06/2016	0.090000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042808	NEW OMNI BANK NA TD	04/06/2016	0.070000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043030	BANK OF THE SIERRA TD	04/06/2016	0.210000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043031	CITIZENS BUSINESS BANK TD	04/06/2016	0.190000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043033	CTBC BANK CORP (USA) TD	04/06/2016	0.190000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043034	FARMERS & MERCHANTS BANK	04/06/2016	0.190000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043036	SAFE CREDIT UNION TD	04/06/2016	0.220000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043073	AMERICAN RIVER BANK TD	04/06/2016	0.240000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043038	BBCN BANK TD	04/07/2016	0.240000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS043039	MALAGA BANK FSB TD	04/07/2016	0.240000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043040	TRAVIS CREDIT UNION TD	04/07/2016	0.240000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043041	WESTERN ALLIANCE BANK TD	04/07/2016	0.260000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042813	FIRST FOUNDATION BANK TD	04/08/2016	0.110000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042816	PACIFIC WESTERN BANK TD	04/08/2016	0.090000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043044	BANK LEUMI USA TD	04/08/2016	0.270000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043045	COMMONWEALTH BUSINESS BAN	04/08/2016	0.240000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043046	MANUFACTURERS BANK TD	04/08/2016	0.260000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043048	PACIFIC CITY BANK TD	04/08/2016	0.240000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043049	WILSHIRE BANK TD	04/08/2016	0.240000	78,000,000.00	78,000,000.00	1.0000000000		78,000,000.00
SYS042823	COMMUNITY WEST BANK TD	04/13/2016	0.130000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042828	MISSION VALLEY BANK TD	04/13/2016	0.100000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS042829	PACIFIC ALLIANCE BANK TD	04/13/2016	0.120000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043052	1ST CENTURY BANK NA TD	04/13/2016	0.230000	26,000,000.00	26,000,000.00	1.0000000000		26,000,000.00
SYS043053	BBCN BANK TD	04/13/2016	0.210000	45,000,000.00	45,000,000.00	1.0000000000		45,000,000.00
SYS043055	FIVE STAR BANK TD	04/13/2016	0.210000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043056	FOLSOM LAKE BANK TD	04/13/2016	0.230000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS043057	MECHANICS BANK TD	04/13/2016	0.230000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043058	MISSION FEDERAL CREDIT UN	04/13/2016	0.210000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043059	SAN DIEGO COUNTY CREDIT U	04/13/2016	0.190000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043060	SUMMIT STATE BANK TD	04/13/2016	0.210000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043070	SUMMIT STATE BANK TD	04/13/2016	0.210000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS042833	BANC OF CALIFORNIA NA TD	04/14/2016	0.110000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042836	PROVIDENT CREDIT UNION TD	04/14/2016	0.090000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042838	SAN DIEGO COUNTY CREDIT U	04/14/2016	0.070000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043062	CALIFORNIA BANK OF COMMER	04/14/2016	0.240000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00

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SYS043063	COMMERCEWEST BANK TD	04/14/2016	0.240000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043064	CTBC BANK CORP (USA) TD	04/14/2016	0.240000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043065	EAST WEST BANK TD	04/14/2016	0.260000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043066	GRANDPOINT BANK TD	04/14/2016	0.260000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043067	METROPOLITAN BANK TD	04/14/2016	0.240000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043071	WILSHIRE BANK TD	04/14/2016	0.240000	74,000,000.00	74,000,000.00	1.0000000000		74,000,000.00
SYS043118	METROPOLITAN BANK TD	04/14/2016	0.310000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043072	SANTA CRUZ COUNTY BANK TD	04/15/2016	0.250000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043074	BENEFICIAL STATE BANK TD	04/15/2016	0.270000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043077	FARMERS & MERCHANTS BANK	04/15/2016	0.250000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043078	MANUFACTURERS BANK TD	04/15/2016	0.270000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043083	BANK LEUMI USA TD	04/20/2016	0.280000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043084	CITIZENS BUSINESS BANK TD	04/20/2016	0.250000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043086	EAST WEST BANK TD	04/20/2016	0.270000	125,000,000.00	125,000,000.00	1.0000000000		125,000,000.00
SYS042855	HERITAGE BANK OF COMMERCE	04/21/2016	0.140000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043087	BANC OF CALIFORNIA NA TD	04/21/2016	0.280000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043088	MERIWEST CREDIT UNION TD	04/21/2016	0.290000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043089	FARMERS & MERCHANTS BANK	04/21/2016	0.260000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043090	MECHANICS BANK TD	04/21/2016	0.280000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043092	PROVIDENT CREDIT UNION TD	04/21/2016	0.260000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042860	BENEFICIAL STATE BANK TD	04/22/2016	0.160000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043093	BANK OF THE SIERRA TD	04/22/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043095	EAST WEST BANK TD	04/22/2016	0.300000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043096	MALAGA BANK FSB TD	04/22/2016	0.280000	46,000,000.00	46,000,000.00	1.0000000000		46,000,000.00
SYS043098	SUMMIT STATE BANK TD	04/22/2016	0.280000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043099	TRANS PACIFIC NATIONAL BA	04/22/2016	0.300000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043100	MERCHANTS NATIONAL BANK O	04/27/2016	0.330000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043102	PROVIDENT CREDIT UNION TD	04/27/2016	0.310000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043104	SUMMIT STATE BANK TD	04/27/2016	0.310000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043105	WESCOM CENTRAL CREDIT UNI	04/27/2016	0.340000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043107	BANC OF CALIFORNIA NA TD	04/28/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043108	CTBC BANK CORP (USA) TD	04/28/2016	0.330000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043112	CITIZENS BUSINESS BANK TD	04/29/2016	0.330000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043113	COMMERCEWEST BANK TD	04/29/2016	0.330000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043116	FOLSOM LAKE BANK TD	04/29/2016	0.350000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043117	MALAGA BANK FSB TD	04/29/2016	0.330000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS043120	SANTA CRUZ COUNTY BANK TD	04/29/2016	0.330000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043134	COMMERCEWEST BANK TD	04/29/2016	0.300000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042885	COMMUNITY BANK TD	05/04/2016	0.290000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043122	BANK LEUMI USA TD	05/04/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00

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SYS043123	CITIZENS BUSINESS BANK TD	05/04/2016	0.330000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043124	FIRST REPUBLIC BANK TD	05/04/2016	0.350000	150,000,000.00	150,000,000.00	1.0000000000		150,000,000.00
SYS043127	SIERRA VISTA BANK TD	05/04/2016	0.350000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS043128	SUMMIT STATE BANK TD	05/04/2016	0.330000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS043201	SIERRA VISTA BANK TD	05/04/2016	0.300000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS043131	GRANDPOINT BANK TD	05/05/2016	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043133	BANK OF THE SIERRA TD	05/05/2016	0.380000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043136	MALAGA BANK FSB TD	05/05/2016	0.360000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043138	EAST WEST BANK TD	05/06/2016	0.390000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS043139	KINECTA FEDERAL CREDIT UN	05/06/2016	0.400000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043144	PACIFIC CITY BANK TD	05/11/2016	0.290000	10,400,000.00	10,400,000.00	1.0000000000		10,400,000.00
SYS043145	OPEN BANK TD	05/11/2016	0.290000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043154	PACIFIC CITY BANK TD	05/11/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043166	PACIFIC CITY BANK TD	05/11/2016	0.310000	1,800,000.00	1,800,000.00	1.0000000000		1,800,000.00
SYS042913	UMPQUA BANK TD	05/12/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043069	SAN DIEGO COUNTY CREDIT U	05/12/2016	0.280000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043148	BANK OF THE SIERRA TD	05/12/2016	0.350000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043149	CALIFORNIA BANK OF COMMER	05/12/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043150	CITIZENS BUSINESS BANK TD	05/12/2016	0.330000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043151	FIRST FOUNDATION BANK TD	05/12/2016	0.350000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043152	MANUFACTURERS BANK TD	05/12/2016	0.350000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043153	MECHANICS BANK TD	05/12/2016	0.350000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043155	WESTERN ALLIANCE BANK TD	05/12/2016	0.350000	65,000,000.00	65,000,000.00	1.0000000000		65,000,000.00
SYS042918	HERITAGE BANK OF COMMERCE	05/13/2016	0.360000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS043156	1ST CENTURY BANK NA TD	05/13/2016	0.350000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043157	COMMONWEALTH BUSINESS BAN	05/13/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043158	COMMUNITY BANK TD	05/13/2016	0.350000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043162	WILSHIRE BANK TD	05/13/2016	0.330000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042926	AMERICAN PLUS BANK NA TD	05/18/2016	0.320000	500,000.00	500,000.00	1.0000000000		500,000.00
SYS042929	MERCHANTS NATIONAL BANK O	05/18/2016	0.340000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043163	CITIZENS BUSINESS BANK TD	05/18/2016	0.300000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043164	EVERTRUST BANK TD	05/18/2016	0.300000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043165	MISSION FEDERAL CREDIT UN	05/18/2016	0.300000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043167	PROVIDENT CREDIT UNION TD	05/18/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043169	WESTERN ALLIANCE BANK TD	05/18/2016	0.320000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS042936	PACIFIC WESTERN BANK TD	05/19/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042938	AMERICAN RIVER BANK TD	05/19/2016	0.370000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042983	WESCOM CENTRAL CREDIT UNI	05/19/2016	0.420000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043171	FIRST REPUBLIC BANK TD	05/19/2016	0.330000	150,000,000.00	150,000,000.00	1.0000000000		150,000,000.00
SYS043172	KINECTA FEDERAL CREDIT UN	05/19/2016	0.340000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00

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SYS043173	PRESIDIO BANK TD	05/19/2016	0.330000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042944	BANC OF CALIFORNIA NA TD	05/20/2016	0.360000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043176	COMMONWEALTH BUSINESS BAN	05/20/2016	0.320000	11,000,000.00	11,000,000.00	1.0000000000		11,000,000.00
SYS043194	COMMONWEALTH BUSINESS BAN	05/20/2016	0.320000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS043179	SCHOOLS FINANCIAL CREDIT	05/25/2016	0.340000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043182	COMMUNITY BUSINESS BANK T	05/25/2016	0.320000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043184	HERITAGE BANK OF COMMERCE	05/25/2016	0.320000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043185	TRI-VALLEY BANK TD	05/25/2016	0.350000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043187	FIRST FOUNDATION BANK TD	05/25/2016	0.340000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043174	PROVIDENT CREDIT UNION TD	05/26/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043192	AMERICAN RIVER BANK TD	05/26/2016	0.370000	6,500,000.00	6,500,000.00	1.0000000000		6,500,000.00
SYS043177	EVERTRUST BANK TD	05/27/2016	0.290000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042953	CALIFORNIA COAST CREDIT U	06/01/2016	0.420000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042956	FIRST NATIONAL BANK OF NO	06/01/2016	0.440000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042961	MERCHANTS NATIONAL BANK O	06/01/2016	0.440000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042990	FIRST NATIONAL BANK OF NO	06/01/2016	0.540000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043196	BBCN BANK TD	06/01/2016	0.330000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS043198	FARMERS & MERCHANTS BANK	06/01/2016	0.330000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043199	FOLSOM LAKE BANK TD	06/01/2016	0.350000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042000	MALAGA BANK FSB TD	06/01/2016	0.330000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043202	UNITI BANK TD	06/01/2016	0.330000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042964	COMMUNITY WEST BANK TD	06/02/2016	0.450000	14,000,000.00	14,000,000.00	1.0000000000		14,000,000.00
SYS042966	NEW OMNI BANK NA TD	06/02/2016	0.430000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS043204	BANK OF THE SIERRA TD	06/02/2016	0.370000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043205	FIRST FOUNDATION BANK TD	06/02/2016	0.370000	32,000,000.00	32,000,000.00	1.0000000000		32,000,000.00
SYS043206	OAK VALLEY COMMUNITY BANK	06/02/2016	0.370000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043207	PACIFIC ENTERPRISES BANK	06/02/2016	0.350000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043208	WILSHIRE BANK TD	06/02/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042974	COMMUNITY BANK OF THE BAY	06/03/2016	0.460000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042975	COMMUNITY WEST BANK TD	06/03/2016	0.460000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042982	TRAVIS CREDIT UNION TD	06/03/2016	0.440000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043211	CITIZENS BUSINESS BANK TD	06/03/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043213	KINECTA FEDERAL CREDIT UN	06/03/2016	0.380000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043214	KINECTA FEDERAL CREDIT UN	06/03/2016	0.380000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043215	RIVER CITY BANK TD	06/03/2016	0.370000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043216	SAFE CREDIT UNION TD	06/03/2016	0.380000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043217	SUMMIT STATE BANK TD	06/03/2016	0.350000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043218	NEW OMNI BANK NA TD	06/03/2016	0.350000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042987	COMMUNITY BANK TD	06/08/2016	0.560000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043220	EVERTRUST BANK TD	06/08/2016	0.300000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00

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SYS043221	FARMERS & MERCHANTS BANK	06/08/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043222	HERITAGE OAKS BANK TD	06/08/2016	0.320000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043223	TRI COUNTIES BANK TD	06/08/2016	0.320000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043224	WILSHIRE BANK TD	06/08/2016	0.300000	68,000,000.00	68,000,000.00	1.0000000000		68,000,000.00
SYS042995	AMERICAN PLUS BANK NA TD	06/09/2016	0.580000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043228	1ST CAPITAL BANK TD	06/09/2016	0.360000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043230	BANK OF THE SIERRA TD	06/09/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043231	MANUFACTURERS BANK TD	06/09/2016	0.360000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043232	MECHANICS BANK TD	06/09/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043234	OPEN BANK TD	06/09/2016	0.340000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043237	BBCN BANK TD	06/10/2016	0.330000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS043238	COMMERCEWEST BANK TD	06/10/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043239	COMMONWEALTH BUSINESS BAN	06/10/2016	0.330000	8,500,000.00	8,500,000.00	1.0000000000		8,500,000.00
SYS043241	PROVIDENT CREDIT UNION TD	06/10/2016	0.330000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043242	WESTERN ALLIANCE BANK TD	06/10/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043243	CALIFORNIA BANK OF COMMER	06/10/2016	0.350000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043251	COMMUNITY BANK TD	06/15/2016	0.360000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043253	PROVIDENT CREDIT UNION TD	06/15/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043254	SAN DIEGO COUNTY CREDIT U	06/15/2016	0.320000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043256	WOORI AMERICA BANK TD	06/15/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043016	NEW OMNI BANK NA TD	06/16/2016	0.540000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043103	SAN DIEGO COUNTY CREDIT U	06/16/2016	0.340000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043257	AMERICAN PLUS BANK NA TD	06/16/2016	0.360000	2,240,000.00	2,240,000.00	1.0000000000		2,240,000.00
SYS043259	WESCOM CENTRAL CREDIT UNI	06/16/2016	0.390000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043029	WOORI AMERICA BANK TD	06/17/2016	0.530000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043263	BANK OF SAN FRANCISCO TD	06/17/2016	0.380000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043264	CATHAY BANK TD	06/17/2016	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043265	COMMONWEALTH BUSINESS BAN	06/17/2016	0.360000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043269	SUMMIT STATE BANK TD	06/17/2016	0.360000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS043270	TRANS PACIFIC NATIONAL BA	06/17/2016	0.380000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043271	WESTERN ALLIANCE BANK TD	06/17/2016	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043272	OPEN BANK TD	06/22/2016	0.310000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043275	HERITAGE BANK OF COMMERCE	06/24/2016	0.340000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043281	BENEFICIAL STATE BANK TD	06/29/2016	0.330000	7,500,000.00	7,500,000.00	1.0000000000		7,500,000.00
SYS043283	MISSION NATIONAL BANK TD	06/29/2016	0.310000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043284	WESTERN ALLIANCE BANK TD	06/29/2016	0.330000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043032	COMMUNITY BUSINESS BANK T	07/06/2016	0.470000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043035	OPEN BANK TD	07/06/2016	0.470000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043240	OPEN BANK TD	07/06/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043267	OPEN BANK TD	07/06/2016	0.350000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
SYS043054	COMMUNITY BANK TD	07/13/2016	0.480000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043075	BENEFICIAL STATE BANK TD	07/15/2016	0.500000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043082	AMERICAN RIVER BANK TD	07/20/2016	0.390000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043085	COMMUNITY 1ST BANK TD	07/20/2016	0.390000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043111	AMERICAN RIVER BANK TD	07/20/2016	0.450000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043115	COMMUNITY 1ST BANK TD	07/20/2016	0.450000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043091	NEW OMNI BANK NA TD	07/21/2016	0.360000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043094	BENEFICIAL STATE BANK TD	07/22/2016	0.390000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043097	RIVER CITY BANK TD	07/22/2016	0.390000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043101	PACIFIC WESTERN BANK TD	07/27/2016	0.420000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043109	NEW OMNI BANK NA TD	07/28/2016	0.450000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043137	NEW OMNI BANK NA TD	07/28/2016	0.450000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043114	COMMONWEALTH BUSINESS BAN	07/29/2016	0.470000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043119	OPUS BANK TD	07/29/2016	0.490000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043212	COMMONWEALTH BUSINESS BAN	07/29/2016	0.430000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043125	MERCHANTS NATIONAL BANK O	08/03/2016	0.470000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043126	PRESIDIO BANK TD	08/03/2016	0.470000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043132	AMERICAN RIVER BANK TD	08/04/2016	0.490000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043135	HANMI BANK TD	08/04/2016	0.470000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043229	AMERICAN RIVER BANK TD	08/04/2016	0.430000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS043147	AMERICAN RIVER BANK TD	08/11/2016	0.450000	7,500,000.00	7,500,000.00	1.0000000000		7,500,000.00
SYS043159	NEW OMNI BANK NA TD	08/12/2016	0.440000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043160	RIVER CITY BANK TD	08/12/2016	0.460000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043161	SAN DIEGO COUNTY CREDIT U	08/12/2016	0.420000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043168	SIERRA VISTA BANK TD	08/17/2016	0.420000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043175	TRI-VALLEY BANK TD	08/18/2016	0.440000	6,000,000.00	6,000,000.00	1.0000000000		6,000,000.00
SYS043178	RIVER CITY BANK TD	08/19/2016	0.460000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043183	COMMUNITY BUSINESS BANK T	08/24/2016	0.460000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043186	AMERICAN PLUS BANK NA TD	08/24/2016	0.460000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043188	PACIFIC WESTERN BANK TD	08/24/2016	0.460000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043193	METROPOLITAN BANK TD	08/25/2016	0.480000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043233	METROPOLITAN BANK TD	09/08/2016	0.490000	6,000,000.00	6,000,000.00	1.0000000000		6,000,000.00
SYS043235	PACIFIC CITY BANK TD	09/08/2016	0.490000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043236	PROSPECTORS FEDERAL CREDI	09/08/2016	0.490000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043252	PACIFIC WESTERN BANK TD	09/14/2016	0.520000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043255	UMPQUA BANK TD	09/14/2016	0.540000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043266	COMMUNITY 1ST BANK TD	09/16/2016	0.560000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043268	PACIFIC COMMERCE BANK TD	09/16/2016	0.560000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043273	UMPQUA BANK TD	09/22/2016	0.480000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043282	BENEFICIAL STATE BANK TD	09/28/2016	0.500000	7,500,000.00	7,500,000.00	1.0000000000		7,500,000.00
	057 - TIME DEPOSIT	240		5,647,440,000.00	5,647,440,000.00			5,647,440,000.00

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE

Book Value:	5,647,440,000.00							
AIP	:		0.00					
Book + AIP:	5,647,440,000.00							

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SECURITY NAME	MATURITY	RATE	PAR/BOOK VALUE	PRICE	FAIR VALUE
AB55 1450033	05/20/2016	0.29000000	17,167,000.00	1.00	17,167,000.00
AB55 1450034	05/20/2016	0.29000000	59,107,000.00	1.00	59,107,000.00
AB55 1450036	06/17/2016	0.29200000	33,024,000.00	1.00	33,024,000.00
AB55 1450038	06/17/2016	0.29200000	28,236,000.00	1.00	28,236,000.00
AB55 1450039	06/17/2016	0.29200000	1,028,000.00	1.00	1,028,000.00
AB55 1560006	09/16/2016	0.33600000	12,481,000.00	1.00	12,481,000.00
AB55 1560010	11/18/2016	0.37700000	1,365,000.00	1.00	1,365,000.00
AB55 1560011	11/18/2016	0.37700000	27,016,000.00	1.00	27,016,000.00
AB55 1560012	11/18/2016	0.37700000	49,979,000.00	1.00	49,979,000.00
AB55 1560013	12/16/2016	0.39800000	12,524,000.00	1.00	12,524,000.00
AB55 1560014	12/16/2016	0.39800000	14,546,000.00	1.00	14,546,000.00
AB55 1560015	12/16/2016	0.39800000	24,718,000.00	1.00	24,718,000.00
AB55 1560016	12/16/2016	0.39800000	18,824,000.00	1.00	18,824,000.00
AB55 1560017	02/17/2017	0.46800000	8,180,000.00	1.00	8,180,000.00
AB55 1560018	02/17/2017	0.46800000	7,867,000.00	1.00	7,867,000.00
AB55 1560019	03/17/2017	0.50800000	28,343,000.00	1.00	28,343,000.00
AB55 1560020	03/17/2017	0.50800000	26,500,000.00	1.00	26,500,000.00
AB55 1560021	03/17/2017	0.50800000	16,017,000.00	1.00	16,017,000.00
AB55 1560022	03/17/2017	0.50800000	5,100,000.00	1.00	5,100,000.00
AB55 1560023	03/17/2017	0.50800000	4,305,000.00	1.00	4,305,000.00
AB55 1560024	03/17/2017	0.50800000	3,302,000.00	1.00	3,302,000.00
AB55 1560025	03/17/2017	0.50800000	1,908,000.00	1.00	1,908,000.00
GF LOAN 06	--/--/----	0.50500000	84,700,000.00	1.00	84,700,000.00
GF LOAN 07	--/--/----	0.50800000	182,400,000.00	1.00	182,400,000.00
GF LOAN 08	--/--/----	0.50900000	2,481,600,000.00	1.00	2,481,600,000.00
GF LOAN 09	--/--/----	0.51000000	112,100,000.00	1.00	112,100,000.00
GF LOAN 10	--/--/----	0.51000000	2,768,600,000.00	1.00	2,768,600,000.00
			6,030,937,000.00		6,030,937,000.00

Total # of Items : 611
Par Value : 68,269,243,032.02
Book Value : 67,162,301,704.86
Fair Value : 67,207,758,780.21
Accrual : 44,325,367.53

Total Book Value : 67,162,301,704.86
AIP : 504,315.22
Book + AIP : 67,162,806,020.08