

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2017

OFFICE OF THE TREASURER

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



Date: April 26, 2017
To: Pooled Money Investment Board
From: William T. Dowell, Director
Investment Division
Subject: PMIA Quarterly Report

California Government Code Section 16481.2 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:

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 required information is contained in the following two sections:

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) market valuation 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

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended March 31, 2017, 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. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

William T. Dowell (4-26-17
William T. Dowell Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2017

(Dollars in thousands)

Portfolio Amount		\$	71,880,777
Effective Yield	0.853%		
Quarter-to-date Yield	0.783%		
Year-to-date Yield	0.692%		
Average Life (in days)	180		
Demand Bank Account Balances		\$	1,408,308
Total PMIA Resources		<u>\$</u>	<u>73,289,085</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

March 31, 2017

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 11,529,530	16.04%
Bonds	-	0.00%
Notes	19,784,669	27.52%
Strips	-	0.00%
Total Governments	\$ 31,314,199	43.56%
Federal Agency Debentures	\$ 1,966,912	2.75%
Certificates of Deposit	10,850,000	15.10%
Bank Notes	600,000	0.83%
Bankers Acceptances	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	7,768,611	10.81%
Time Deposits	5,480,740	7.62%
GNMAs	-	0.00%
Commercial Paper	5,830,869	8.11%
FHLMC / REMICS	44,789	0.06%
Corporate Bonds	-	0.00%
AB 55 Loans	520,757	0.72%
GF Loans	7,303,900	10.16%
NOW Accounts	-	0.00%
Other	200,000	0.28%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 71,880,777	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
3/31/2017**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 11,529,529,518.46	\$ 11,555,331,831.40	\$ 11,547,993,500.00	NA
Notes	\$ 19,784,669,253.72	\$ 19,783,508,723.77	\$ 19,749,210,500.00	\$ 33,930,754.00
1* Federal Agency:				
SBA	\$ 866,949,257.52	\$ 866,912,128.47	\$ 858,953,922.79	\$ 729,325.65
MBS-REMICs	\$ 44,788,917.08	\$ 44,788,917.08	\$ 47,053,192.13	\$ 211,005.30
Debentures	\$ 949,997,076.07	\$ 949,997,076.07	\$ 946,506,000.00	\$ 1,591,535.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Discount Notes	\$ 7,768,611,458.36	\$ 7,782,989,930.58	\$ 7,780,400,000.00	NA
GNMA	\$ -	\$ -	\$ -	\$ -
1* Supranational Debentures	\$ 299,965,313.04	\$ 299,965,313.04	\$ 298,392,500.00	\$ 492,013.50
1* Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,073,000.00	\$ 121,526.17
2* CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,000,000.00	\$ 670,902.50
2* Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,607,935.89	\$ 1,439,055.55
2* CDs and YCDs	\$ 10,550,000,000.00	\$ 10,550,000,000.00	\$ 10,547,089,360.14	\$ 25,231,888.90
2* Commercial Paper	\$ 5,830,869,194.46	\$ 5,839,554,041.75	\$ 5,838,495,499.98	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,480,740,000.00	\$ 5,480,740,000.00	\$ 5,480,740,000.00	NA
AB 55 & GF Loans	\$ 7,824,657,000.00	\$ 7,824,657,000.00	\$ 7,824,657,000.00	NA
TOTAL	\$ 71,880,776,988.71	\$ 71,928,444,962.16	\$ 71,869,172,410.93	\$ 64,418,007.07

Fair Value Including Accrued Interest

\$ 71,933,590,418.00

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.999175951).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,983,519.02 or \$20,000,000.00 x 0.999175951.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
912796JP5	U S TREAS BILL	04/27/2017	0.0000	650,000,000.00	646,455,494.44	0.99951	CITIBANK	649,681,500.00
912796JT7	U S TREAS BILL	05/25/2017	0.0000	300,000,000.00	297,942,388.90	0.99897	CITIBANK	299,691,000.00
912796LA5	U S TREAS BILL	06/01/2017	0.0000	1,200,000,000.00	1,196,509,719.40	0.99885	CITIBANK	1,198,620,000.00
912796LD9	U S TREAS BILL	06/08/2017	0.0000	300,000,000.00	299,190,555.56	0.99870	CITIBANK	299,610,000.00
912796JX8	U S TREAS BILL	06/22/2017	0.0000	1,200,000,000.00	1,195,546,400.00	0.99833	CITIBANK	1,197,996,000.00
912796KB4	U S TREAS BILL	07/20/2017	0.0000	500,000,000.00	497,361,916.66	0.99768	CITIBANK	498,840,000.00
912796LL1	U S TREAS BILL	07/27/2017	0.0000	1,000,000,000.00	996,963,322.18	0.99751	CITIBANK	997,510,000.00
912796KF5	U S TREAS BILL	08/17/2017	0.0000	500,000,000.00	497,131,638.90	0.99702	CITIBANK	498,510,000.00
912796KL2	U S TREAS BILL	09/14/2017	0.0000	700,000,000.00	695,684,966.68	0.99610	CITIBANK	697,270,000.00
912796KR9	U S TREAS BILL	10/12/2017	0.0000	500,000,000.00	496,760,072.22	0.99524	CITIBANK	497,620,000.00
912796KX6	U S TREAS BILL	11/09/2017	0.0000	550,000,000.00	546,170,605.55	0.99454	CITIBANK	546,997,000.00
912796LB3	U S TREAS BILL	12/07/2017	0.0000	800,000,000.00	793,421,413.90	0.99359	CITIBANK	794,872,000.00
912796LC1	U S TREAS BILL	01/04/2018	0.0000	400,000,000.00	396,626,933.34	0.99274	CITIBANK	397,096,000.00
912796LJ6	U S TREAS BILL	02/01/2018	0.0000	1,400,000,000.00	1,388,990,471.51	0.99192	CITIBANK	1,388,688,000.00
912796LN7	U S TREAS BILL	03/01/2018	0.0000	1,200,000,000.00	1,188,853,452.54	0.99086	CITIBANK	1,189,032,000.00
912796LS6	U S TREAS BILL	03/29/2018	0.0000	400,000,000.00	395,920,166.68	0.98990	CITIBANK	395,960,000.00
Book Value:		11,529,529,518.46						11,547,993,500.00
AIP:		0.00						
Book + AIP:		11,529,529,518.46						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828K66	U S TREAS NOTE	04/30/2017	0.5000	600,000,000.00	599,934,020.94	0.99988	0.00209945	CITIBANK	599,928,000.00	1,259,670.00
912828SY7	U S TREAS NOTE	05/31/2017	0.6250	600,000,000.00	599,934,753.26	0.99990	0.00209478	CITIBANK	599,940,000.00	1,256,868.00
912828WP1	U S TREAS NOTE	06/15/2017	0.8750	750,000,000.00	749,882,613.56	1.00016	0.00257212	CITIBANK	750,120,000.00	1,929,090.00
912828TB6	U S TREAS NOTE	06/30/2017	0.7500	1,700,000,000.00	1,700,551,849.28	0.99977	0.00188536	CITIBANK	1,699,609,000.00	3,205,112.00
912828XJ4	U S TREAS NOTE	06/30/2017	0.6250	950,000,000.00	949,907,218.90	0.99953	0.00157113	CITIBANK	949,553,500.00	1,492,573.50
912828XP0	U S TREAS NOTE	07/31/2017	0.6250	800,000,000.00	799,995,794.84	0.99906	0.00103591	CITIBANK	799,248,000.00	828,728.00
912828TM2	U S TREAS NOTE	08/31/2017	0.6250	800,000,000.00	799,599,619.60	0.99898	0.00054348	CITIBANK	799,184,000.00	434,784.00
912828TS9	U S TREAS NOTE	09/30/2017	0.6250	1,000,000,000.00	998,657,638.96	0.99859	0.00001708	CITIBANK	998,590,000.00	17,080.00
912828TWO	U S TREAS NOTE	10/31/2017	0.7500	200,000,000.00	200,056,683.40	0.99883	0.00314917	CITIBANK	199,766,000.00	629,834.00
912828N55	U S TREAS NOTE	12/31/2017	1.0000	200,000,000.00	199,994,094.84	0.99981	0.00251381	CITIBANK	199,962,000.00	502,762.00
912828P20	U S TREAS NOTE	01/31/2018	0.7500	200,000,000.00	200,067,803.60	0.99758	0.00124309	CITIBANK	199,516,000.00	248,618.00
912828H94	U S TREAS NOTE	02/15/2018	1.0000	400,000,000.00	399,915,285.04	0.99949	0.00124309	CITIBANK	399,796,000.00	497,236.00
912828UR9	U S TREAS NOTE	02/28/2018	0.7500	2,800,000,000.00	2,797,397,202.88	0.99719	0.00065217	CITIBANK	2,792,132,000.00	1,826,076.00
912828Q94	U S TREAS NOTE	04/30/2018	0.7500	300,000,000.00	299,544,103.68	0.99613	0.00314917	CITIBANK	298,839,000.00	944,751.00
912828XA3	U S TREAS NOTE	05/15/2018	1.0000	400,000,000.00	400,309,156.28	0.99875	0.00378453	CITIBANK	399,500,000.00	1,513,812.00
912828R93	U S TREAS NOTE	06/30/2018	0.6250	1,100,000,000.00	1,098,752,350.38	0.99375	0.00157113	CITIBANK	1,093,125,000.00	1,728,243.00
912828S68	U S TREAS NOTE	07/31/2018	0.7500	300,000,000.00	299,760,186.39	0.99477	0.00124309	CITIBANK	298,431,000.00	372,927.00
912828K82	U S TREAS NOTE	08/15/2018	1.0000	550,000,000.00	551,563,599.19	0.99789	0.00124309	CITIBANK	548,839,500.00	683,699.50
9128282C3	U S TREAS NOTE	08/31/2018	0.7500	500,000,000.00	499,621,565.44	0.99430	0.00065217	CITIBANK	497,150,000.00	326,085.00
912828T42	U S TREAS NOTE	09/30/2018	0.7500	500,000,000.00	499,554,875.54	0.99363	0.00002049	CITIBANK	496,815,000.00	10,245.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	798,783,555.16	0.99297	0.00314917	CITIBANK	794,376,000.00	2,519,336.00
912828U40	U S TREAS NOTE	11/30/2018	1.0000	600,000,000.00	598,716,567.72	0.99656	0.00335165	CITIBANK	597,936,000.00	2,010,990.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,250,236.58	1.00051	0.00314227	CITIBANK	500,255,000.00	1,571,135.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,182,577.07	0.99801	0.00186464	CITIBANK	648,706,500.00	1,212,016.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,622,038.66	1.00238	0.00119565	CITIBANK	200,476,000.00	239,130.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	700,000,000.00	697,679,880.18	0.99773	0.00097826	CITIBANK	698,411,000.00	684,782.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	300,000,000.00	298,211,731.26	0.99297	0.00251381	CITIBANK	297,891,000.00	754,143.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	400,000,000.00	399,949,691.08	0.99000	0.00461538	CITIBANK	396,000,000.00	1,846,152.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	300,000,000.00	297,918,063.22	0.98898	0.00378453	CITIBANK	296,694,000.00	1,135,359.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	298,552,874.10	0.99813	0.00404190	CITIBANK	299,439,000.00	1,212,570.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,173,471.04	0.99766	0.00288674	CITIBANK	299,298,000.00	866,022.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,467,621.70	0.99684	0.00170925	CITIBANK	99,684,000.00	170,925.00
Book Value:					19,783,508,723.77				19,749,210,500.00	33,930,754.00
AIP:					1,160,529.95					
Book + AIP:					19,784,669,253.72					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164CB34	SBA POOL #501858	08/25/2017	1.8750	22,275.00	22,275.00	0.99846	CITIBANK	22,240.70	34.80
83164CNK3	SBA POOL #502194	03/25/2018	1.7500	28,152.07	28,152.07	1.00071	CITIBANK	28,172.06	41.06
83164KPA5	SBA POOL #508517 FR	05/25/2018	1.2500	270,445.18	270,445.18	0.99673	CITIBANK	269,560.82	281.71
83164KN66	SBA POOL #508513 FR	09/25/2018	1.2500	65,137.42	65,137.42	0.99555	CITIBANK	64,847.56	67.85
83164KWM1	SBA POOL #508752 FR	10/25/2019	1.5000	439,595.61	439,595.61	1.00014	CITIBANK	439,657.15	549.49
83164DS83	SBA POOL #503243	02/25/2021	1.3750	248,129.80	248,129.80	1.00694	CITIBANK	249,851.82	284.32
83164DX79	SBA POOL #503402	07/25/2021	1.3750	3,962.09	3,962.09	1.00099	CITIBANK	3,966.01	4.54
83164DY60	SBA POOL #503433	08/25/2021	1.3750	209,829.60	209,829.60	0.99982	CITIBANK	209,791.83	240.43
83164DZ77	SBA POOL #503466	10/25/2021	1.3750	128,844.57	128,844.57	0.99875	CITIBANK	128,683.51	147.63
83164D5T2	SBA POOL #503558	12/25/2021	1.3750	292,636.39	292,636.39	0.99878	CITIBANK	292,279.37	335.31
83164D3V9	SBA POOL #503512	01/25/2022	1.3750	350,382.75	350,382.75	1.00200	CITIBANK	351,083.52	401.48
83164D6Z7	SBA POOL #503588	01/25/2022	1.3750	242,245.86	242,245.86	1.00053	CITIBANK	242,374.25	277.57
83164D6G9	SBA POOL #503571	01/25/2022	1.3750	78,697.40	78,697.40	1.00099	CITIBANK	78,775.31	90.17
83164EBF3	SBA POOL #503638	02/25/2022	1.3750	40,544.81	40,544.81	1.00217	CITIBANK	40,632.79	46.46
83164EBL0	SBA POOL #503643	02/25/2022	1.3750	283,386.02	283,386.02	0.99972	CITIBANK	283,306.67	324.71
83164EE29	SBA POOL #503753	05/25/2022	1.3750	88,619.65	88,619.65	1.00191	CITIBANK	88,788.91	101.54
83164EDV6	SBA POOL #503716	05/25/2022	1.3750	234,479.60	234,479.60	1.00246	CITIBANK	235,056.42	268.67
83164EF36	SBA POOL #503786	05/25/2022	1.3750	135,243.09	135,243.09	1.00246	CITIBANK	135,575.79	154.97
83164EN94	SBA POOL #504016	01/25/2023	1.2500	357,102.35	357,102.35	1.00117	CITIBANK	357,520.16	371.98
83164ESW8	SBA POOL #504133	05/25/2023	1.1250	390,832.14	390,832.14	0.99645	CITIBANK	389,444.69	366.41
83164ETV9	SBA POOL #504164	06/25/2023	1.1250	490,676.08	490,676.08	0.99798	CITIBANK	489,684.91	460.01
83164EVS3	SBA POOL #504225	08/25/2023	1.1250	255,684.26	255,684.26	0.99571	CITIBANK	254,587.37	239.70
83164EUN5	SBA POOL #504189	08/25/2023	1.1250	300,944.65	300,944.65	0.98910	CITIBANK	297,664.35	282.14
83164EWC7	SBA POOL #504243	09/25/2023	1.1250	398,738.53	398,738.53	0.99093	CITIBANK	395,121.97	373.82

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164EWH6	SBA POOL #504248	09/25/2023	1.1250	364,516.09	364,516.09	0.99610	CITIBANK	363,094.48	341.73
83164EXA0	SBA POOL #504273	10/25/2023	1.1250	314,748.19	314,748.19	0.99819	CITIBANK	314,178.50	295.08
83164E2N6	SBA POOL #504381	01/25/2024	1.1250	17,159.39	17,159.39	0.99837	CITIBANK	17,131.42	16.09
83164EZ67	SBA POOL #504365	01/25/2024	1.1250	692,355.73	692,355.73	0.99590	CITIBANK	689,517.07	649.08
83164E4E4	SBA POOL #504421	08/25/2024	1.1250	356,689.96	356,689.96	0.99879	CITIBANK	356,258.37	334.40
83164FA46	SBA POOL #504527	10/25/2024	1.1250	111,076.62	111,076.62	0.99765	CITIBANK	110,815.59	104.13
83164FKZ6	SBA POOL #504812	01/25/2025	1.2500	1,063,561.62	1,063,561.62	1.00023	CITIBANK	1,063,806.24	1,107.88
83164FLW2	SBA POOL #504841	02/25/2025	1.3750	160,171.80	160,171.80	0.99986	CITIBANK	160,149.38	183.53
83164FMU5	SBA POOL #504871	03/25/2025	1.3750	965,630.96	965,630.96	1.00201	CITIBANK	967,571.88	1,106.45
83164FNG5	SBA POOL #504891	04/25/2025	1.3750	501,660.12	501,660.12	1.00578	CITIBANK	504,559.72	574.82
83164FQG2	SBA POOL #504955	04/25/2025	1.3750	234,042.39	234,042.39	1.00415	CITIBANK	235,013.67	268.17
83164FT87	SBA POOL #505075	08/25/2025	1.3750	422,883.52	422,883.52	1.00420	CITIBANK	424,659.63	484.55
83164FXW9	SBA POOL #505193	12/25/2025	1.3750	248,738.86	248,738.86	1.00670	CITIBANK	250,405.41	285.01
83164F5H3	SBA POOL #505348	02/25/2026	1.3750	190,720.47	190,720.47	1.00506	CITIBANK	191,685.52	218.53
83164GS94	SBA POOL #505944	05/25/2027	1.0500	156,143.07	156,143.07	1.00043	CITIBANK	156,210.21	136.63
83164GQ21	SBA POOL #505873	05/25/2027	1.0500	173,270.47	173,270.47	0.99717	CITIBANK	172,780.11	151.61
83164GTL6	SBA POOL #505955	07/25/2027	1.0500	550,503.74	550,503.74	0.99709	CITIBANK	548,901.77	481.69
83164GU34	SBA POOL #506002	08/25/2027	1.0500	1,362,105.78	1,362,105.78	0.99696	CITIBANK	1,357,964.98	1,191.84
83164GVQ2	SBA POOL #506023	08/25/2027	1.0500	396,170.15	396,170.15	0.99851	CITIBANK	395,579.86	346.65
83164GV25	SBA POOL #506033	09/25/2027	1.0500	28,496.54	28,496.54	0.99941	CITIBANK	28,479.73	24.93
83164GZ96	SBA POOL #506168	11/25/2027	1.0500	657,759.70	657,759.70	0.99308	CITIBANK	653,208.00	575.54
83164GYW6	SBA POOL #506125	11/25/2027	1.0500	533,487.24	533,487.24	1.00020	CITIBANK	533,593.94	466.80
83164GXL1	SBA POOL #506083	11/25/2027	1.0500	947,458.05	947,458.05	0.98904	CITIBANK	937,073.91	829.03
83164G3E0	SBA POOL #506197	12/25/2027	1.0500	551,253.10	551,253.10	0.99633	CITIBANK	549,230.00	482.35

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83164G4W9	SBA POOL #506237	01/25/2028	1.0500	675,338.03	675,338.03	0.99607	CITIBANK	672,683.95	590.92
83164HBL3	SBA POOL #506343	02/25/2028	1.0500	738,396.48	738,396.48	0.99612	CITIBANK	735,531.50	646.10
83164G6Y3	SBA POOL #506287	02/25/2028	1.0500	26,593.04	26,593.04	0.99912	CITIBANK	26,569.64	23.27
83164HBY5	SBA POOL #506355	05/25/2028	1.0500	923,643.03	923,643.03	0.99030	CITIBANK	914,683.69	808.19
83164HC65	SBA POOL #506393	06/25/2028	1.0500	212,624.69	212,624.69	0.99445	CITIBANK	211,444.62	186.05
83164HFC9	SBA POOL #506463	07/25/2028	1.0500	476,055.01	476,055.01	0.99616	CITIBANK	474,226.96	416.55
83164HGN4	SBA POOL #506505	09/25/2028	1.0500	8,708.58	8,708.58	0.99770	CITIBANK	8,688.55	7.62
83164HGT1	SBA POOL #506510	10/25/2028	1.0500	138,968.31	138,968.31	0.99864	CITIBANK	138,779.31	121.60
83164HJY7	SBA POOL #506579	11/25/2028	1.0500	703,117.67	703,117.67	0.99452	CITIBANK	699,264.59	615.23
83164HMP2	SBA POOL #506666	12/25/2028	1.0500	1,027,408.41	1,027,408.41	0.99133	CITIBANK	1,018,500.78	898.98
83164HL57	SBA POOL #506648	12/25/2028	1.0500	97,682.19	97,682.19	0.99748	CITIBANK	97,436.03	85.47
83164HRP7	SBA POOL #506794	02/25/2029	1.0500	223,230.53	223,230.53	0.99838	CITIBANK	222,868.90	195.33
83164HQB9	SBA POOL #506750	02/25/2029	1.0500	2,202,397.46	2,202,397.46	0.99033	CITIBANK	2,181,100.28	1,927.10
83164HT26	SBA POOL #506869	04/25/2029	1.0500	835,074.75	835,074.75	0.99493	CITIBANK	830,840.92	730.69
83164HW48	SBA POOL #506967	08/25/2029	1.0500	1,452,578.19	1,452,578.19	0.98857	CITIBANK	1,435,975.22	1,271.01
83164HY38	SBA POOL #507030	09/25/2029	1.0500	5,719,470.06	5,719,470.06	0.99432	CITIBANK	5,686,983.47	5,004.54
83164HWH9	SBA POOL #506948	09/25/2029	1.0500	1,004,373.20	1,004,373.20	0.98571	CITIBANK	990,020.71	878.83
83164H3K4	SBA POOL #507102	10/25/2029	1.0500	4,938,529.12	4,938,529.12	0.99145	CITIBANK	4,896,304.70	4,321.21
83164HYT1	SBA POOL #507022	10/25/2029	1.0500	2,931,767.43	2,931,767.43	0.99416	CITIBANK	2,914,645.91	2,565.30
83164H4C1	SBA POOL #507119	01/25/2030	1.0500	5,693,227.98	5,693,227.98	0.98716	CITIBANK	5,620,126.93	4,981.57
83164H5J5	SBA POOL #507149	01/25/2030	1.0500	3,767,544.47	3,767,544.47	0.98751	CITIBANK	3,720,487.84	3,296.60
83164H5X4	SBA POOL #507162	02/25/2030	1.0500	2,292,927.90	2,292,927.90	0.99862	CITIBANK	2,289,763.66	2,006.31
83164JAG1	SBA POOL #507207	03/25/2030	1.0500	2,371,688.22	2,371,688.22	0.99452	CITIBANK	2,358,691.37	2,075.23
83164JAO9	SBA POOL #507215	03/25/2030	1.0500	3,380,958.54	3,380,958.54	0.99641	CITIBANK	3,368,820.90	2,958.34

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83164JA89	SBA POOL #507231	05/25/2030	1.0500	2,427,991.51	2,427,991.51	0.99453	CITIBANK	2,414,710.40	2,124.49
83164JB47	SBA POOL #507259	05/25/2030	1.0500	5,888,378.61	5,888,378.61	0.99199	CITIBANK	5,841,212.70	5,152.33
83164JCQ7	SBA POOL #507279	05/25/2030	1.0500	2,118,639.13	2,118,639.13	0.99024	CITIBANK	2,097,961.21	1,853.81
83164JC61	SBA POOL #507293	06/25/2030	1.0500	2,206,744.91	2,206,744.91	0.98548	CITIBANK	2,174,702.97	1,930.90
83164JEE2	SBA POOL #507333	06/25/2030	1.0500	3,561,620.35	3,561,620.35	0.99168	CITIBANK	3,531,987.67	3,116.42
83164JES1	SBA POOL #507345	07/25/2030	1.0500	3,363,803.36	3,363,803.36	0.99351	CITIBANK	3,341,972.28	2,943.33
83164JGN0	SBA POOL #507405	08/25/2030	1.0500	3,523,476.83	3,523,476.83	0.98482	CITIBANK	3,469,990.45	3,083.04
83164JG67	SBA POOL #507421	09/25/2030	1.0500	1,354,783.35	1,354,783.35	0.99403	CITIBANK	1,346,695.29	1,185.44
83164JH82	SBA POOL #507455	09/25/2030	1.0500	3,127,215.91	3,127,215.91	0.99494	CITIBANK	3,111,392.20	2,736.31
83164JKL9	SBA POOL #507499	10/25/2030	1.0500	2,314,265.27	2,314,265.27	0.99175	CITIBANK	2,295,172.58	2,024.98
83164JNE2	SBA POOL #507589	01/25/2031	1.0500	5,235,505.67	5,235,505.67	0.99059	CITIBANK	5,186,239.56	4,581.07
83164JMW3	SBA POOL #507573	01/25/2031	1.0500	4,808,149.89	4,808,149.89	0.99352	CITIBANK	4,776,993.08	4,207.13
83164JKU9	SBA POOL #507507	02/25/2031	1.0500	3,495,392.55	3,495,392.55	0.98789	CITIBANK	3,453,063.35	3,058.47
83164JPF7	SBA POOL #507622	02/25/2031	1.0750	2,400,127.45	2,400,127.45	0.99300	CITIBANK	2,383,326.56	2,150.11
83164JQS8	SBA POOL #507665	03/25/2031	1.0750	4,904,921.76	4,904,921.76	0.98540	CITIBANK	4,833,309.90	4,393.99
83164JPW0	SBA POOL #507637	03/25/2031	1.0750	3,842,360.36	3,842,360.36	0.99309	CITIBANK	3,815,809.65	3,442.11
83164JML7	SBA POOL #507563	04/25/2031	1.0500	6,693,753.77	6,693,753.77	0.99425	CITIBANK	6,655,264.69	5,857.03
83164JQV1	SBA POOL #507668	04/25/2031	1.0750	2,374,056.79	2,374,056.79	0.99009	CITIBANK	2,350,529.89	2,126.76
83164JRW8	SBA POOL #507701	05/25/2031	1.0750	2,578,814.03	2,578,814.03	0.99634	CITIBANK	2,569,375.57	2,310.19
83164JSC1	SBA POOL #507715	05/25/2031	1.0750	1,749,488.08	1,749,488.08	0.99377	CITIBANK	1,738,588.77	1,567.25
83164JSZ0	SBA POOL #507736	06/25/2031	1.0750	1,593,632.50	1,593,632.50	0.99459	CITIBANK	1,585,010.95	1,427.63
83164JTZ9	SBA POOL #507768	07/25/2031	1.0750	1,758,869.42	1,758,869.42	0.99222	CITIBANK	1,745,185.42	1,575.65
83164JWU6	SBA POOL #507859	09/25/2031	1.0750	5,833,708.72	5,833,708.72	0.99040	CITIBANK	5,777,705.12	5,226.03
83164JWB8	SBA POOL #507842	09/25/2031	1.0750	2,664,897.29	2,664,897.29	0.99451	CITIBANK	2,650,267.00	2,387.30

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83164JXB7	SBA POOL #507874	10/25/2031	1.0750	1,545,449.74	1,545,449.74	0.99370	CITIBANK	1,535,713.41	1,384.47
83164J2A3	SBA POOL #507969	01/25/2032	1.0750	11,318,966.30	11,318,966.30	0.99494	CITIBANK	11,261,692.33	10,139.91
83164JZ25	SBA POOL #507961	01/25/2032	1.0750	4,603,871.62	4,603,871.62	0.98708	CITIBANK	4,544,389.60	4,124.30
83164J3Y0	SBA POOL #508015	02/25/2032	1.0750	3,600,199.79	3,600,199.79	0.99385	CITIBANK	3,578,058.56	3,225.18
83164J5L6	SBA POOL #508051	04/25/2032	1.0750	3,725,211.17	3,725,211.17	0.98661	CITIBANK	3,675,330.59	3,337.17
83164J5J1	SBA POOL #508049	04/25/2032	1.0750	1,345,945.12	1,345,945.12	0.99852	CITIBANK	1,343,953.12	1,205.74
83164J7G5	SBA POOL #508095	05/25/2032	1.0750	5,382,032.66	5,382,032.66	0.98709	CITIBANK	5,312,550.62	4,821.40
83164KAK9	SBA POOL #508110	07/25/2032	1.0750	2,720,008.92	2,720,008.92	0.99332	CITIBANK	2,701,839.26	2,436.67
83164KBJ1	SBA POOL #508141	08/25/2032	1.0750	3,177,124.37	3,177,124.37	0.98621	CITIBANK	3,133,311.82	2,846.17
83164KD42	SBA POOL #508223	09/25/2032	1.0750	5,108,445.76	5,108,445.76	0.99129	CITIBANK	5,063,951.20	4,576.32
83164KER0	SBA POOL #508244	11/25/2032	1.1000	2,843,072.57	2,843,072.57	0.99359	CITIBANK	2,824,848.47	2,606.15
83164KFN8	SBA POOL #508273	12/25/2032	1.1000	2,592,228.14	2,592,228.14	0.99684	CITIBANK	2,584,036.70	2,376.21
83164KGM9	SBA POOL #508304	03/25/2033	1.1000	2,992,197.31	2,992,197.31	0.98545	CITIBANK	2,948,660.84	2,742.85
83164KH89	SBA POOL #508355	03/25/2033	1.1000	3,547,863.39	3,547,863.39	0.99090	CITIBANK	3,515,577.83	3,252.21
83164KJW4	SBA POOL #508377	04/25/2033	1.1250	6,342,431.93	6,342,431.93	0.99192	CITIBANK	6,291,185.08	5,946.03
83164KNM1	SBA POOL #508496 FR	07/25/2033	1.1250	7,511,814.40	7,511,814.40	0.99554	CITIBANK	7,478,311.71	7,042.33
83164KPV9	SBA POOL #508536 FR	09/25/2033	1.1750	7,138,142.10	7,138,142.10	0.99860	CITIBANK	7,128,148.70	6,989.43
83164KS38	SBA POOL #508638 FR	01/25/2034	1.8750	5,434,012.00	5,434,012.00	1.02250	CITIBANK	5,556,277.27	8,490.64
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.7500	4,481,362.96	4,481,362.96	1.01903	CITIBANK	4,566,643.30	6,535.32
83164KVK6	SBA POOL #508718	08/25/2034	1.5000	6,520,616.23	6,520,616.23	1.00984	CITIBANK	6,584,779.09	8,150.77
83164KWN9	SBA POOL #508753 FR	11/25/2034	1.3750	4,405,865.14	4,405,865.14	1.00691	CITIBANK	4,436,309.67	5,048.39
83164KZF3	SBA POOL #508842 FR	02/25/2035	1.2500	6,411,738.84	6,411,738.84	0.99568	CITIBANK	6,384,040.13	6,678.89
83164KX81	SBA POOL #508803 FR	02/25/2035	1.3500	6,735,785.25	6,735,785.25	1.00201	CITIBANK	6,749,324.18	7,577.76
83164K6Q1	SBA POOL #508979 FR	01/25/2036	1.0250	11,921,101.56	11,921,101.56	0.99209	CITIBANK	11,826,805.65	10,182.61

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83164LAG6	SBA POOL #509007 FR	03/25/2036	1.0250	6,339,218.31	6,339,218.31	0.99176	CITIBANK	6,286,983.15	5,414.75
83164LCE9	SBA POOL #509069 FR	05/25/2036	1.0250	7,487,184.18	7,487,184.18	0.99125	CITIBANK	7,421,671.32	6,395.30
83164LEA5	SBA POOL #509129 FR	08/25/2036	1.0000	7,358,019.97	7,358,019.97	0.98931	CITIBANK	7,279,362.74	6,131.68
83164LFJ5	SBA POOL #509169 FR	01/25/2037	1.0000	6,630,360.46	6,630,360.46	0.98974	CITIBANK	6,562,332.96	5,525.30
83164LJC6	SBA POOL #509259 FR	01/25/2037	1.0000	7,494,542.41	7,494,542.41	0.98918	CITIBANK	7,413,451.46	6,245.45
83164LGK1	SBA POOL #509202 FR	02/25/2037	1.0250	6,949,870.85	6,949,870.85	0.99066	CITIBANK	6,884,959.06	5,936.35
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.7500	10,053,540.92	10,053,540.92	0.97632	CITIBANK	9,815,473.07	6,283.46
83164LM81	SBA POOL #509383 FR	06/25/2038	0.7750	17,884,551.36	17,884,551.36	0.97649	CITIBANK	17,464,085.56	11,550.44
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.8500	29,539,867.80	29,539,867.80	0.98302	CITIBANK	29,038,280.84	20,924.07
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.9000	12,788,303.67	12,788,303.67	0.98169	CITIBANK	12,554,149.83	9,591.23
83164LRF0	SBA POOL #509486	04/25/2039	0.9000	18,200,683.03	18,200,683.03	0.98001	CITIBANK	17,836,851.38	13,650.51
83164LSF9	SBA POOL #509518	06/25/2039	0.9000	18,632,806.56	18,632,806.56	0.97841	CITIBANK	18,230,524.27	13,974.60
83164LVF5	SBA POOL #509614	01/25/2040	0.9000	40,276,072.70	40,276,072.70	0.98619	CITIBANK	39,719,860.14	30,207.05
83164LXC0	SBA POOL #509675	05/25/2040	0.9000	17,846,732.73	17,846,732.73	0.99273	CITIBANK	17,716,986.98	13,385.05
83164LX22	SBA POOL #509697 FR	09/25/2040	0.9000	28,304,141.86	28,304,141.86	0.98239	CITIBANK	27,805,705.92	21,228.11
83164LY96	SBA POOL #509736 FR	10/25/2040	0.9500	31,529,852.48	31,529,852.48	0.98497	CITIBANK	31,055,958.80	24,961.13
83164LZW4	SBA POOL #509757	12/25/2040	0.9500	17,964,134.14	17,964,134.14	0.99209	CITIBANK	17,822,037.84	14,221.61
83164L2Z3	SBA POOL #509792	02/25/2041	1.0000	11,734,818.97	11,734,818.97	0.99120	CITIBANK	11,631,552.56	9,779.02
83164L3S8	SBA POOL #509809	03/25/2041	1.0000	13,888,074.58	13,888,074.58	0.99199	CITIBANK	13,776,831.10	11,573.40
83164L4J7	SBA POOL #509825	04/25/2041	1.0000	34,755,184.54	34,755,184.54	0.99477	CITIBANK	34,573,414.92	28,962.65
83164L4M0	SBA POOL #509828	04/25/2041	1.0000	14,602,469.46	14,602,469.46	0.99363	CITIBANK	14,509,451.73	12,168.72
83164L5Q0	SBA POOL #509855 FR	07/25/2041	1.0000	30,493,275.53	30,493,275.53	0.98585	CITIBANK	30,061,795.68	25,411.06
83164L7H8	SBA POOL #509896 FR	10/25/2041	1.0000	52,628,594.46	52,628,594.46	0.99416	CITIBANK	52,321,243.47	43,857.16
83164L5K3	SBA POOL #509850	11/25/2041	1.0000	27,907,697.18	27,907,697.18	0.99510	CITIBANK	27,770,949.46	23,256.41

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83164MA82	SBA POOL #509931	12/25/2041	1.0000	16,520,864.11	16,520,864.11	0.98425	CITIBANK	16,260,660.50	13,767.39
83164MBK4	SBA POOL #509942	01/25/2042	1.0000	28,924,942.08	28,924,942.08	0.99514	CITIBANK	28,784,366.86	24,104.12
83164MBL2	SBA POOL #509943	01/25/2042	1.0000	19,798,529.44	19,798,529.44	0.99648	CITIBANK	19,728,838.62	16,498.77
83164MCD9	SBA POOL #509968	03/25/2042	1.0000	27,265,981.00	27,265,981.00	1.00000	CITIBANK	27,265,981.00	22,721.65
83164MCB3	SBA POOL #509966	03/25/2042	1.0000	23,094,772.00	23,094,772.00	1.00000	CITIBANK	23,094,772.00	19,245.64
83164MBC2	SBA POOL #509935	07/25/2042	1.0000	20,591,465.14	20,591,465.14	0.98333	CITIBANK	20,248,205.42	17,159.55
Book Value:				866,912,128.47				858,953,922.79	729,325.65
AIP:				37,129.05					
Book + AIP:				866,949,257.52					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2527	333,159,000.00	20,294,267.21	20,294,267.21	1.04481	5.23490000	CITIBANK	21,203,551.85	88,532.05
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	9,698,984.75	9,698,984.75	1.04455	6.00000000	CITIBANK	10,131,085.19	48,494.92
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	14,795,665.12	14,795,665.12	1.06238	6.00000000	CITIBANK	15,718,555.09	73,978.33
Book Value:				44,788,917.08						47,053,192.13	211,005.30
AIP:				0.00							
Book + AIP:				44,788,917.08							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3130A6LZ8	FHLB DEB	10/26/2017	0.6250	50,000,000.00	49,972,957.22	0.99805	0.00269097	CITIBANK	49,902,500.00	134,548.50
3130A6SA6	FHLB DEB	11/17/2017	0.9400	50,000,000.00	50,004,038.41	0.99936	0.00349889	CITIBANK	49,968,000.00	174,944.50
3130A9AE1	FHLB DEB	10/01/2018	0.8750	175,000,000.00	174,920,696.50	0.99403	0.00000000	CITIBANK	173,955,250.00	0.00
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,010,689.53	0.99904	0.00260417	CITIBANK	49,952,000.00	130,208.50
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,902,121.97	0.98908	0.00013889	CITIBANK	148,362,000.00	20,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,012,840.53	0.99654	0.00511806	CITIBANK	49,827,000.00	255,903.00
Book Value:				524,823,344.16						521,966,750.00
AIP:				0.00						716,438.00
Book + AIP:				524,823,344.16						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3137EADH9	FHLMC DEB	06/29/2017	1.0000	100,000,000.00	99,999,037.60	1.00031	0.00255556	CITIBANK	100,031,000.00	255,556.00
3137EADL0	FHLMC DEB	09/29/2017	1.0000	50,000,000.00	50,066,730.12	1.00022	0.00005556	CITIBANK	50,011,000.00	2,778.00
Book Value:				150,065,767.72						150,042,000.00
AIP:				0.00						258,334.00
Book + AIP:				150,065,767.72						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313385GB6	FHLB DN	05/26/2017	0.0000	500,000,000.00	498,690,166.66	0.99893	CITIBANK	499,465,000.00
313385HN9	FHLB DN	06/30/2017	0.0000	400,000,000.00	399,018,722.22	0.99817	CITIBANK	399,268,000.00
313385HR0	FHLB DN	07/03/2017	0.0000	300,000,000.00	299,345,833.34	0.99803	CITIBANK	299,409,000.00
313385KM7	FHLB DN	08/16/2017	0.0000	100,000,000.00	99,681,000.00	0.99704	CITIBANK	99,704,000.00
313385LD6	FHLB DN	09/01/2017	0.0000	200,000,000.00	199,246,000.00	0.99644	CITIBANK	199,288,000.00
313385ML7	FHLB DN	10/02/2017	0.0000	100,000,000.00	99,476,777.78	0.99560	CITIBANK	99,560,000.00
Book Value:				1,595,458,500.00				1,596,694,000.00
AIP:				0.00				
Book + AIP:				1,595,458,500.00				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest	
4581X0CLO	IADB DEB	01/16/2018	1.2500	50,000,000.00	50,068,154.96	0.99974	0.00600694	CITIBANK	49,987,000.00	300,347.00	
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	0.99451	0.00000000	CITIBANK	198,902,000.00	0.00	
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,897,158.08	0.99007	0.00383333	CITIBANK	49,503,500.00	191,666.50	
Book Value:				299,965,313.04							
AIP:				0.00							
Book + AIP:				299,965,313.04							
								298,392,500.00		492,013.50	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313397DW8	FHLMC DN	04/03/2017	0.0000	400,000,000.00	398,513,458.32	1.00000	CITIBANK	400,000,000.00
313397FA4	FHLMC DN	05/01/2017	0.0000	100,000,000.00	99,680,166.66	0.99943	CITIBANK	99,943,000.00
313397HR5	FHLMC DN	07/03/2017	0.0000	100,000,000.00	99,643,722.22	0.99803	CITIBANK	99,803,000.00
313397JW2	FHLMC DN	08/01/2017	0.0000	300,000,000.00	299,152,263.90	0.99737	CITIBANK	299,211,000.00
313397KZ3	FHLMC DN	08/28/2017	0.0000	100,000,000.00	99,664,166.66	0.99677	CITIBANK	99,677,000.00
313397LD1	FHLMC DN	09/01/2017	0.0000	600,000,000.00	597,598,361.14	0.99644	CITIBANK	597,864,000.00
313397MA6	FHLMC DN	09/22/2017	0.0000	100,000,000.00	99,550,222.22	0.99594	CITIBANK	99,594,000.00
313397MF5	FHLMC DN	09/27/2017	0.0000	300,000,000.00	298,631,055.56	0.99582	CITIBANK	298,746,000.00
313397ML2	FHLMC DN	10/02/2017	0.0000	500,000,000.00	497,585,986.12	0.99560	CITIBANK	497,800,000.00
313397NS6	FHLMC DN	11/01/2017	0.0000	300,000,000.00	298,282,805.54	0.99464	CITIBANK	298,392,000.00
313397PY1	FHLMC DN	12/01/2017	0.0000	300,000,000.00	297,989,250.02	0.99368	CITIBANK	298,104,000.00
313397RG8	FHLMC DN	01/02/2018	0.0000	200,000,000.00	198,448,833.34	0.99269	CITIBANK	198,538,000.00
Book Value:					3,284,740,291.70			3,287,672,000.00
AIP:					0.00			
Book + AIP:					3,284,740,291.70			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313589DW0	FNMA DN	04/03/2017	0.0000	700,000,000.00	696,695,750.00	1.00000	CITIBANK	700,000,000.00
313589FA6	FNMA DN	05/01/2017	0.0000	100,000,000.00	99,502,222.22	0.99943	CITIBANK	99,943,000.00
313589GB3	FNMA DN	05/26/2017	0.0000	300,000,000.00	299,197,944.44	0.99893	CITIBANK	299,679,000.00
313589GH0	FNMA DN	06/01/2017	0.0000	400,000,000.00	397,604,638.88	0.99877	CITIBANK	399,508,000.00
313589HN6	FNMA DN	06/30/2017	0.0000	100,000,000.00	99,775,000.00	0.99817	CITIBANK	99,817,000.00
313589HR7	FNMA DN	07/03/2017	0.0000	300,000,000.00	298,931,166.66	0.99803	CITIBANK	299,409,000.00
313589JW4	FNMA DN	08/01/2017	0.0000	200,000,000.00	199,451,833.34	0.99737	CITIBANK	199,474,000.00
313589LD3	FNMA DN	09/01/2017	0.0000	100,000,000.00	99,528,500.00	0.99644	CITIBANK	99,644,000.00
313589PY3	FNMA DN	12/01/2017	0.0000	100,000,000.00	99,260,472.22	0.99368	CITIBANK	99,368,000.00
Book Value:					2,289,947,527.76			
AIP:					0.00			
Book + AIP:					2,289,947,527.76			2,296,842,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
459053GB4	IBRD DN	05/26/2017	0.0000	400,000,000.00	399,043,027.78	0.99893	CITIBANK	399,572,000.00
459053HN7	IBRD DN	06/30/2017	0.0000	100,000,000.00	99,722,111.12	0.99817	CITIBANK	99,817,000.00
459053HR8	IBRD DN	07/03/2017	0.0000	100,000,000.00	99,700,000.00	0.99803	CITIBANK	99,803,000.00
Book Value:				598,465,138.90				599,192,000.00
AIP:				0.00				
Book + AIP:				598,465,138.90				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06053PSL2	BOFA BN	04/10/2017	10/13/2016	1.1400	100,000,000.00	100,000,000.00	1.0300	1.000026107	MESIROW	100,002,610.71	538,333.33
06053PSX6	BOFA BN	05/08/2017	11/03/2016	1.0800	100,000,000.00	100,000,000.00	1.1000	0.999974420	MESIROW	99,997,441.98	447,000.00
06053PUW5	BOFA BN	05/17/2017	02/16/2017	0.9800	100,000,000.00	100,000,000.00	1.1000	0.999845201	MESIROW	99,984,520.07	119,777.78
06053PVH7	BOFA BN	09/22/2017	03/09/2017	1.2200	100,000,000.00	100,000,000.00	1.4500	0.998890645	MESIROW	99,889,064.55	77,944.44
06053PUY1	BOFA BN	10/02/2017	02/24/2017	1.2800	200,000,000.00	200,000,000.00	1.5400	0.998671493	MESIROW	199,734,298.58	256,000.00
Book Value:				600,000,000.00						599,607,935.89	1,439,055.55
AIP:				0.00							
Book + AIP:				600,000,000.00							

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
90333VSK7	US BANK CD	04/03/2017	08/10/2016	0.9000	100,000,000.00	100,000,000.00	1.0500	0.999991326	MESIROW	99,999,132.59	585,000.00
16144RVV2	CHASE USA CD	04/03/2017	07/20/2016	1.0000	100,000,000.00	100,000,000.00	1.0500	0.999996809	MESIROW	99,999,680.92	708,333.33
06426GLS4	BOWEST CD	04/03/2017	10/19/2016	1.1300	100,000,000.00	100,000,000.00	1.0500	1.000004144	MESIROW	100,000,414.39	514,777.78
90333VSG6	US BANK CD	04/03/2017	07/12/2016	0.7700	100,000,000.00	100,000,000.00	1.0500	0.999984117	MESIROW	99,998,411.72	562,527.78
16144RVR1	CHASE USA CD	04/03/2017	06/14/2016	1.0400	100,000,000.00	100,000,000.00	1.0500	0.999998954	MESIROW	99,999,895.41	840,666.67
06426GMA2	BOWEST CD	04/10/2017	12/01/2016	0.9900	100,000,000.00	100,000,000.00	1.0500	0.999984131	MESIROW	99,998,413.07	332,750.00
17305TGN6	CITIBANK CD	04/10/2017	12/08/2016	1.0400	100,000,000.00	100,000,000.00	1.0500	0.999996636	MESIROW	99,999,663.64	329,333.33
16144RVW0	CHASE USA CD	05/01/2017	08/02/2016	1.0300	100,000,000.00	100,000,000.00	1.1000	0.999935379	MESIROW	99,993,537.90	692,388.89
17305TFF4	CITIBANK CD	05/26/2017	11/03/2016	1.1100	100,000,000.00	100,000,000.00	1.1000	1.000007544	MESIROW	100,000,754.43	459,416.67
06426GLV7	BOWEST CD	05/26/2017	11/03/2016	1.2000	100,000,000.00	100,000,000.00	1.1000	1.000144189	MESIROW	100,014,418.87	496,666.67
17305TGC0	CITIBANK CD	05/26/2017	11/23/2016	1.2000	200,000,000.00	200,000,000.00	1.1000	1.000145307	MESIROW	200,029,061.44	860,000.00
90333VSM3	US BANK CD	05/26/2017	11/03/2016	0.9600	100,000,000.00	100,000,000.00	1.1000	0.999779804	MESIROW	99,977,980.38	397,333.33
94988EY28	WELLS FGO CD	06/30/2017	07/19/2016	1.2000	100,000,000.00	100,000,000.00	1.2450	0.999861371	MESIROW	99,986,137.15	853,333.33
90333VSQ4	US BANK CD	06/30/2017	12/13/2016	1.0700	100,000,000.00	100,000,000.00	1.2450	0.999553805	MESIROW	99,955,380.51	323,972.22
90333VSV3	US BANK CD	07/03/2017	01/31/2017	0.9800	100,000,000.00	100,000,000.00	1.2450	0.999312375	MESIROW	99,931,237.50	163,333.33
06052TUE8	BOFA CD	07/03/2017	07/19/2016	1.2000	100,000,000.00	100,000,000.00	1.2450	0.999856765	MESIROW	99,985,676.53	853,333.33
06426GMW4	BOWEST CD	07/03/2017	01/27/2017	1.1300	100,000,000.00	100,000,000.00	1.2450	0.999697429	MESIROW	99,969,742.87	200,888.89
06426GNJ2	BOWEST CD	07/14/2017	03/22/2017	1.1900	100,000,000.00	100,000,000.00	1.2450	0.999840496	MESIROW	99,984,049.59	33,055.56
17305TKZ4	CITIBANK CD	09/01/2017	03/16/2017	1.3000	100,000,000.00	100,000,000.00	1.3800	0.999658614	MESIROW	99,965,861.36	57,777.78
90333VSR2	US BANK CD	09/01/2017	12/13/2016	1.1500	100,000,000.00	100,000,000.00	1.3800	0.999007897	MESIROW	99,900,789.71	348,194.44
06426GNG8	BOWEST CD	09/29/2017	03/09/2017	1.4300	100,000,000.00	100,000,000.00	1.4400	0.999943517	MESIROW	99,994,351.66	91,361.11
90333VSZ4	US BANK CD	10/02/2017	02/24/2017	1.0400	100,000,000.00	100,000,000.00	1.4400	0.997962894	MESIROW	99,796,289.43	104,000.00

Book Value:	2,300,000,000.00		2,299,480,881.07	9,808,444.44
AIP:	0.00			
Book + AIP:	2,300,000,000.00			

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20271ELH0	CB AUS YCD	04/03/2017	07/07/2016	0.9400	100,000,000.00	100,000,000.00	1.0000	0.999996278	MESIROW	99,999,627.81	699,777.78
78009NK88	RB CANADA YCD	04/03/2017	10/20/2016	0.9250	100,000,000.00	100,000,000.00	1.0000	0.999995601	MESIROW	99,999,560.09	418,819.44
86958JFX2	SVENSKA YCD	04/03/2017	12/06/2016	0.9300	100,000,000.00	100,000,000.00	1.0000	0.999995945	MESIROW	99,999,594.49	299,666.67
63253TE95	NAT AUB YCD	04/03/2017	06/15/2016	0.9800	100,000,000.00	100,000,000.00	1.0000	0.999998450	MESIROW	99,999,845.04	789,444.44
83050FPL9	SE BANKEN YCD	04/03/2017	01/04/2017	0.9400	100,000,000.00	100,000,000.00	1.0000	0.999996541	MESIROW	99,999,654.07	227,166.67
63253TF29	NAT AUB YCD	04/03/2017	06/28/2016	0.9100	100,000,000.00	100,000,000.00	1.0000	0.999994611	MESIROW	99,999,461.13	700,194.44
21685VUJ6	RABOBANK YCD	04/03/2017	11/03/2016	0.9700	100,000,000.00	100,000,000.00	1.0000	0.999998110	MESIROW	99,999,811.04	401,472.22
86563YSE4	SUMITOMO YCD	04/10/2017	03/03/2017	0.7100	50,000,000.00	50,000,000.00	1.0000	0.999927375	MESIROW	49,996,368.76	28,597.22
89113WRR9	TORONTO YCD	04/10/2017	12/13/2016	1.0300	100,000,000.00	100,000,000.00	1.0000	1.000006719	MESIROW	100,000,671.87	311,861.11
87019UY9	SWEDBANK YCD	04/10/2017	03/22/2017	0.8900	100,000,000.00	100,000,000.00	1.0000	0.999972445	MESIROW	99,997,244.51	24,722.22
65602UPH5	NORINCHUK YCD	04/10/2017	03/06/2017	0.8000	100,000,000.00	100,000,000.00	1.0000	0.999949868	MESIROW	99,994,986.81	57,777.78
23340QYS6	DNB YCD	04/10/2017	02/24/2017	0.7100	100,000,000.00	100,000,000.00	1.0000	0.999927341	MESIROW	99,992,734.07	71,000.00
65602UPV4	NORINCHUK YCD	04/17/2017	03/16/2017	0.9000	100,000,000.00	100,000,000.00	1.0000	0.999955398	MESIROW	99,995,539.76	40,000.00
65590AEC6	NORDEA AB YCD	04/17/2017	03/15/2017	0.8800	100,000,000.00	100,000,000.00	1.0000	0.999946506	MESIROW	99,994,650.58	41,555.56
05572N2E5	BNP YCD	04/17/2017	03/21/2017	0.9300	100,000,000.00	100,000,000.00	1.0000	0.999968776	MESIROW	99,996,877.65	28,416.67
83369YKP0	SOC GEN YCD	04/26/2017	01/31/2017	0.9900	100,000,000.00	100,000,000.00	1.0000	0.999991915	MESIROW	99,999,191.53	165,000.00
06427KMK0	MONTREAL YCD	04/26/2017	12/22/2016	1.1200	100,000,000.00	100,000,000.00	1.0000	1.000081117	MESIROW	100,008,111.65	311,111.11
65602UQE1	NORINCHUK YCD	04/26/2017	03/22/2017	0.9200	100,000,000.00	100,000,000.00	1.0000	0.999944306	MESIROW	99,994,430.57	25,555.56
13606BDF0	CIBC YCD	04/26/2017	02/24/2017	0.7400	100,000,000.00	100,000,000.00	1.0000	0.999819056	MESIROW	99,981,905.62	74,000.00
60689D3P6	MIZUHO YCD	04/26/2017	01/30/2017	1.0500	100,000,000.00	100,000,000.00	1.0000	1.000033463	MESIROW	100,003,346.35	177,916.67
05572N2J4	BNP YCD	05/02/2017	03/27/2017	0.9700	150,000,000.00	150,000,000.00	1.0700	0.999913844	MESIROW	149,987,076.62	20,208.33
06538NXZ5	TOKYO-MIT YCD	05/05/2017	02/24/2017	0.8500	100,000,000.00	100,000,000.00	1.0700	0.999791574	MESIROW	99,979,157.39	85,000.00
87019UZD4	SWEDBANK YCD	05/05/2017	03/27/2017	0.9100	100,000,000.00	100,000,000.00	1.0700	0.999848914	MESIROW	99,984,891.38	12,638.89
06741X5Q7	BARCLAYS YCD	05/08/2017	01/31/2017	1.0600	100,000,000.00	100,000,000.00	1.0700	0.999987793	MESIROW	99,998,779.28	176,666.67

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23340QZW6	DNB YCD	05/08/2017	03/17/2017	0.9300	100,000,000.00	100,000,000.00	1.0700	0.999855844	MESIROW	99,985,584.35	38,750.00
86563YSR5	SUMITOMO YCD	05/08/2017	03/16/2017	0.9500	100,000,000.00	100,000,000.00	1.0700	0.999876338	MESIROW	99,987,633.83	42,222.22
05572N2H8	BNP YCD	05/08/2017	03/23/2017	0.9400	100,000,000.00	100,000,000.00	1.0700	0.999866278	MESIROW	99,986,627.75	23,500.00
65590ACU8	NORDEA AB YCD	05/08/2017	02/23/2017	0.7100	100,000,000.00	100,000,000.00	1.0700	0.999629605	MESIROW	99,962,960.48	72,972.22
05572NZ74	BNP YCD	05/08/2017	02/24/2017	0.8100	100,000,000.00	100,000,000.00	1.0700	0.999732182	MESIROW	99,973,218.15	81,000.00
65602UQH4	NORINCHUK YCD	05/12/2017	03/23/2017	0.9600	100,000,000.00	100,000,000.00	1.0700	0.999874583	MESIROW	99,987,458.26	24,000.00
86563YSM6	SUMITOMO YCD	05/17/2017	03/15/2017	0.8500	100,000,000.00	100,000,000.00	1.0700	0.999718725	MESIROW	99,971,872.47	40,138.89
13606BBS4	CIBC YCD	05/17/2017	01/30/2017	0.9700	150,000,000.00	150,000,000.00	1.0700	0.999870153	MESIROW	149,980,522.89	246,541.67
13606BAZ9	CIBC YCD	05/17/2017	01/19/2017	1.0000	100,000,000.00	100,000,000.00	1.0700	0.999907947	MESIROW	99,990,794.70	200,000.00
89113WXN1	TORONTO YCD	05/17/2017	02/24/2017	0.8500	100,000,000.00	100,000,000.00	1.0700	0.999718112	MESIROW	99,971,811.22	85,000.00
83050FQA2	SE BANKEN YCD	05/26/2017	01/23/2017	1.0000	100,000,000.00	100,000,000.00	1.0700	0.999890147	MESIROW	99,989,014.73	188,888.89
89113WLE4	TORONTO YCD	05/26/2017	11/03/2016	0.9900	100,000,000.00	100,000,000.00	1.0700	0.999871290	MESIROW	99,987,128.99	409,750.00
13606BBE5	CIBC YCD	05/26/2017	01/23/2017	1.0000	100,000,000.00	100,000,000.00	1.0700	0.999890147	MESIROW	99,989,014.73	188,888.89
13606A6U7	CIBC YCD	05/26/2017	12/19/2016	1.1000	100,000,000.00	100,000,000.00	1.0700	1.000040622	MESIROW	100,004,062.21	314,722.22
83369YML7	SOC GEN YCD	05/26/2017	02/23/2017	0.9900	200,000,000.00	200,000,000.00	1.0700	0.999876317	MESIROW	199,975,263.33	203,500.00
06427KRY5	MONTREAL YCD	05/26/2017	02/22/2017	0.8500	100,000,000.00	100,000,000.00	1.0700	0.999662973	MESIROW	99,966,297.31	89,722.22
87019UVZ9	SWEDBANK YCD	05/26/2017	01/19/2017	1.0100	100,000,000.00	100,000,000.00	1.0700	0.999905186	MESIROW	99,990,518.62	202,000.00
20271ELM9	CB AUS YCD	05/26/2017	08/09/2016	1.2000	100,000,000.00	100,000,000.00	1.0700	1.000185503	MESIROW	100,018,550.25	783,333.33
06427KS40	MONTREAL YCD	05/30/2017	02/23/2017	0.8500	200,000,000.00	200,000,000.00	1.0700	0.999638546	MESIROW	199,927,709.26	174,722.22
06538NB71	TOKYO-MIT YCD	05/30/2017	03/16/2017	1.0000	100,000,000.00	100,000,000.00	1.0700	0.999884701	MESIROW	99,988,470.06	44,444.44
83050FQJ3	SE BANKEN YCD	06/01/2017	01/31/2017	1.0000	100,000,000.00	100,000,000.00	1.1500	0.999743086	MESIROW	99,974,308.63	166,666.67
86958JKS7	SVENSKA YCD	06/01/2017	03/15/2017	1.0000	100,000,000.00	100,000,000.00	1.1500	0.999745409	MESIROW	99,974,540.93	47,222.22
06538ND61	TOKYO-MIT YCD	06/01/2017	03/21/2017	1.0200	100,000,000.00	100,000,000.00	1.1500	0.999779544	MESIROW	99,977,954.45	31,166.67
78009NM94	RB CANADA YCD	06/01/2017	12/21/2016	1.1250	100,000,000.00	100,000,000.00	1.1500	0.999951583	MESIROW	99,995,158.29	315,625.00

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96121TT40	WESTPAC YCD	06/15/2017	06/15/2016	1.1200	100,000,000.00	100,000,000.00	1.1500	0.999916085	MESIROW	99,991,608.53	902,222.22
60689D6A6	MIZUHO YCD	06/21/2017	03/23/2017	1.1000	100,000,000.00	100,000,000.00	1.1500	0.999887081	MESIROW	99,988,708.06	27,500.00
23340QZP1	DNB YCD	06/21/2017	03/14/2017	1.0600	100,000,000.00	100,000,000.00	1.1500	0.999796655	MESIROW	99,979,665.48	53,000.00
06741X6B9	BARCLAYS YCD	06/30/2017	02/22/2017	1.2700	100,000,000.00	100,000,000.00	1.2300	1.000095584	MESIROW	100,009,558.39	134,055.56
06741X6J2	BARCLAYS YCD	06/30/2017	03/14/2017	1.2500	100,000,000.00	100,000,000.00	1.2300	1.000047931	MESIROW	100,004,793.07	62,500.00
21685VVA4	RABOBANK YCD	06/30/2017	12/29/2016	1.0700	100,000,000.00	100,000,000.00	1.2300	0.999592752	MESIROW	99,959,275.25	276,416.67
06417GRN0	SCOTIA YCD	06/30/2017	12/12/2016	1.2000	100,000,000.00	100,000,000.00	1.2300	0.999913989	MESIROW	99,991,398.95	366,666.67
06417GSK5	SCOTIA YCD	06/30/2017	12/29/2016	1.2300	200,000,000.00	200,000,000.00	1.2300	0.999990259	MESIROW	199,998,051.83	635,500.00
06427KMZ7	MONTREAL YCD	06/30/2017	12/28/2016	1.1700	100,000,000.00	100,000,000.00	1.2300	0.999841095	MESIROW	99,984,109.45	305,500.00
78009NN69	RB CANADA YCD	06/30/2017	12/28/2016	1.2050	100,000,000.00	100,000,000.00	1.2300	0.999928046	MESIROW	99,992,804.61	314,638.89
65590ABJ4	NORDEA AB YCD	07/03/2017	01/30/2017	1.0250	100,000,000.00	100,000,000.00	1.2300	0.999466593	MESIROW	99,946,659.29	173,680.56
65590ADX1	NORDEA AB YCD	07/03/2017	03/09/2017	1.0300	100,000,000.00	100,000,000.00	1.2300	0.999482885	MESIROW	99,948,288.55	65,805.56
83050FRK9	SE BANKEN YCD	07/03/2017	02/24/2017	0.9800	100,000,000.00	100,000,000.00	1.2300	0.999353108	MESIROW	99,935,310.82	98,000.00
83050FSB8	SE BANKEN YCD	07/03/2017	03/14/2017	1.0000	100,000,000.00	100,000,000.00	1.2300	0.999406132	MESIROW	99,940,613.16	50,000.00
96121TZ43	WESTPAC YCD	07/03/2017	12/15/2016	1.1900	50,000,000.00	50,000,000.00	1.2300	0.999885791	MESIROW	49,994,289.55	176,847.22
21685VWV6	RABOBANK YCD	07/03/2017	01/27/2017	1.0900	100,000,000.00	100,000,000.00	1.2300	0.999633341	MESIROW	99,963,334.11	193,777.78
23340QWX7	DNB YCD	07/03/2017	01/19/2017	1.1500	100,000,000.00	100,000,000.00	1.2300	0.999786703	MESIROW	99,978,670.28	230,000.00
87019UZL6	SWEDBANK YCD	07/10/2017	03/29/2017	0.9900	150,000,000.00	150,000,000.00	1.2300	0.999335322	MESIROW	149,900,298.37	12,375.00
86958JKP3	SVENSKA YCD	07/10/2017	03/09/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999471757	MESIROW	99,947,175.69	66,444.44
21685VWV5	RABOBANK YCD	07/10/2017	03/10/2017	1.1300	50,000,000.00	50,000,000.00	1.2300	0.999720817	MESIROW	49,986,040.84	34,527.78
23340QB51	DNB YCD	07/14/2017	03/28/2017	1.0700	100,000,000.00	100,000,000.00	1.2300	0.999538993	MESIROW	99,953,899.34	11,888.89
65590AEP7	NORDEA AB YCD	07/14/2017	03/22/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999452032	MESIROW	99,945,203.17	28,888.89
87019UYS2	SWEDBANK YCD	07/14/2017	03/16/2017	1.0000	100,000,000.00	100,000,000.00	1.2300	0.999336335	MESIROW	99,933,633.45	44,444.44
96121TZ27	WESTPAC YCD	07/27/2017	12/13/2016	1.1800	100,000,000.00	100,000,000.00	1.2300	0.999823922	MESIROW	99,982,392.17	357,277.78

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63253TH92	NAT AUB YCD	07/28/2017	01/27/2017	1.1300	100,000,000.00	100,000,000.00	1.2300	0.999665472	MESIROW	99,966,547.18	200,888.89	
21685VWX3	RABOBANK YCD	09/05/2017	03/14/2017	1.1500	50,000,000.00	50,000,000.00	1.4000	0.998912849	MESIROW	49,945,642.46	28,750.00	
05252WLJ0	ANZ YCD	09/13/2017	09/13/2016	1.2500	100,000,000.00	100,000,000.00	1.4000	0.999272607	MESIROW	99,927,260.73	694,444.44	
05252WLW1	ANZ YCD	09/22/2017	03/23/2017	1.1000	100,000,000.00	100,000,000.00	1.4000	0.998557897	MESIROW	99,855,789.74	27,500.00	
63253TJ66	NAT AUB YCD	09/27/2017	03/14/2017	1.1200	100,000,000.00	100,000,000.00	1.4000	0.998613531	MESIROW	99,861,353.09	56,000.00	
20271EME6	CB AUS YCD	12/01/2017	03/09/2017	1.3000	100,000,000.00	100,000,000.00	1.5800	0.998113530	MESIROW	99,811,352.99	83,055.56	
96121T2E7	WESTPAC YCD	12/29/2017	12/29/2016	1.5000	100,000,000.00	100,000,000.00	1.6400	0.998907741	MESIROW	99,890,774.10	387,500.00	
05252WLT8	ANZ YCD	02/28/2018	02/28/2017	1.3500	100,000,000.00	100,000,000.00	1.7500	0.996339824	MESIROW	99,633,982.41	120,000.00	
Book Value:		8,250,000,000.00									8,247,608,479.07	15,423,444.46
AIP:		0.00										
Book + AIP:		8,250,000,000.00										

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46640PR39	JPM LLC CP	04/03/2017	0.0000	100,000,000.00	99,242,500.00	0.0097	2	MESIROW	99,994,611.11
06417JR38	SCOTIA NY CP	04/03/2017	0.0000	100,000,000.00	99,193,666.66	0.0097	2	MESIROW	99,994,611.11
89116ER39	TD USA CP	04/03/2017	0.0000	100,000,000.00	99,684,750.00	0.0097	2	MESIROW	99,994,611.11
06538BR39	TOKYO NY CP	04/03/2017	0.0000	200,000,000.00	199,903,944.44	0.0097	2	MESIROW	199,989,222.22
53127TR39	LIBERTY CP	04/03/2017	0.0000	100,000,000.00	99,649,611.12	0.0097	2	MESIROW	99,994,611.11
09659BR36	BNP NY CP	04/03/2017	0.0000	100,000,000.00	99,932,944.44	0.0097	2	MESIROW	99,994,611.11
06538BRA3	TOKYO NY CP	04/10/2017	0.0000	100,000,000.00	99,896,500.00	0.0097	9	MESIROW	99,975,750.00
89116ERA3	TD USA CP	04/10/2017	0.0000	100,000,000.00	99,758,000.00	0.0097	9	MESIROW	99,975,750.00
09659BRA0	BNP NY CP	04/10/2017	0.0000	150,000,000.00	149,894,083.32	0.0097	9	MESIROW	149,963,625.00
60689FRA8	MIZUHO NY CP	04/10/2017	0.0000	100,000,000.00	99,743,333.34	0.0097	9	MESIROW	99,975,750.00
09659BRC6	BNP NY CP	04/12/2017	0.0000	100,000,000.00	99,940,583.34	0.0097	11	MESIROW	99,970,361.11
06538BRH8	TOKYO NY CP	04/17/2017	0.0000	100,000,000.00	99,913,111.12	0.0097	16	MESIROW	99,956,888.89
09659BRH5	BNP NY CP	04/17/2017	0.0000	100,000,000.00	99,927,666.66	0.0097	16	MESIROW	99,956,888.89
06538BRQ8	TOKYO NY CP	04/24/2017	0.0000	100,000,000.00	99,914,666.66	0.0097	23	MESIROW	99,938,027.78
46640PRS4	JPM LLC CP	04/26/2017	0.0000	100,000,000.00	99,466,250.00	0.0097	25	MESIROW	99,932,638.89
89116ERS4	TD USA CP	04/26/2017	0.0000	200,000,000.00	199,324,777.76	0.0097	25	MESIROW	199,865,277.78
89233GS15	TOYOTA CP	05/01/2017	0.0000	150,000,000.00	149,261,625.00	0.0105	30	MESIROW	149,868,750.00
83369BS23	SOC GEN NY CP	05/02/2017	0.0000	100,000,000.00	99,908,000.00	0.0105	31	MESIROW	99,909,583.33
06538BS20	TOKYO NY CP	05/02/2017	0.0000	200,000,000.00	199,815,027.78	0.0105	31	MESIROW	199,819,166.67
09659BS35	BNP NY CP	05/03/2017	0.0000	150,000,000.00	149,854,500.00	0.0105	32	MESIROW	149,860,000.00
06538BS38	TOKYO NY CP	05/03/2017	0.0000	100,000,000.00	99,900,305.56	0.0105	32	MESIROW	99,906,666.67
09659BS50	BNP NY CP	05/05/2017	0.0000	100,000,000.00	99,903,388.88	0.0105	34	MESIROW	99,900,833.33
36164JS54	GE CTS CP	05/05/2017	0.0000	100,000,000.00	99,900,861.12	0.0105	34	MESIROW	99,900,833.33
06538BS53	TOKYO NY CP	05/05/2017	0.0000	100,000,000.00	99,854,333.34	0.0105	34	MESIROW	99,900,833.33

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89116ES53	TD USA CP	05/05/2017	0.0000	100,000,000.00	99,872,500.00	0.0105	34	MESIROW	99,900,833.33
60689FS82	MIZUHO NY CP	05/08/2017	0.0000	150,000,000.00	149,726,250.00	0.0105	37	MESIROW	149,838,125.00
06538BS87	TOKYO NY CP	05/08/2017	0.0000	100,000,000.00	99,867,972.22	0.0105	37	MESIROW	99,892,083.33
53127TSH7	LIBERTY CP	05/17/2017	0.0000	100,000,000.00	99,629,611.12	0.0105	46	MESIROW	99,865,833.33
19121ASH5	COCA COLA CP	05/17/2017	0.0000	50,000,000.00	49,876,333.33	0.0105	46	MESIROW	49,932,916.67
21687ASS3	RABO NY CP	05/26/2017	0.0000	100,000,000.00	99,561,277.78	0.0105	55	MESIROW	99,839,583.33
46640PSS3	JPM LLC CP	05/26/2017	0.0000	200,000,000.00	198,959,555.56	0.0105	55	MESIROW	199,679,166.67
83369BSW7	SOC GEN NY CP	05/30/2017	0.0000	100,000,000.00	99,810,250.00	0.0105	59	MESIROW	99,827,916.67
71344TT28	PEPSI CO CP	06/02/2017	0.0000	100,000,000.00	99,808,888.88	0.0112	62	MESIROW	99,807,111.11
89233GTM8	TOYOTA CP	06/21/2017	0.0000	100,000,000.00	99,708,222.22	0.0112	81	MESIROW	99,748,000.00
06417JTN2	SCOTIA NY CP	06/22/2017	0.0000	150,000,000.00	149,103,125.01	0.0112	82	MESIROW	149,617,333.33
83369BTN6	SOC GEN NY CP	06/22/2017	0.0000	100,000,000.00	99,729,527.78	0.0112	82	MESIROW	99,744,888.89
36164JU36	GE CTS CP	07/03/2017	0.0000	100,000,000.00	99,676,138.88	0.0119	93	MESIROW	99,692,583.33
89116EU35	TD USA CP	07/03/2017	0.0000	150,000,000.00	149,443,250.01	0.0119	93	MESIROW	149,538,875.00
19121AU33	COCA COLA CP	07/03/2017	0.0000	100,000,000.00	99,564,583.34	0.0119	93	MESIROW	99,692,583.33
53127TUE1	LIBERTY CP	07/14/2017	0.0000	100,000,000.00	99,559,027.78	0.0119	104	MESIROW	99,656,222.22
89116EUE1	TD USA CP	07/14/2017	0.0000	200,000,000.00	199,201,000.00	0.0119	104	MESIROW	199,312,444.44
19121AUK5	COCA COLA CP	07/19/2017	0.0000	50,000,000.00	49,760,750.00	0.0119	109	MESIROW	49,819,847.22
12619TV19	CRC CP	08/01/2017	0.0000	50,000,000.00	49,710,000.00	0.0127	122	MESIROW	49,784,805.56
36164JV19	GE CTS CP	08/01/2017	0.0000	50,000,000.00	49,780,555.56	0.0127	122	MESIROW	49,784,805.56
89233GVG8	TOYOTA CP	08/16/2017	0.0000	200,000,000.00	198,998,194.46	0.0127	137	MESIROW	199,033,388.89
46640PVG5	JPM LLC CP	08/16/2017	0.0000	100,000,000.00	99,408,500.00	0.0127	137	MESIROW	99,516,694.44
19121AW15	COCA COLA CP	09/01/2017	0.0000	100,000,000.00	99,496,444.44	0.0134	153	MESIROW	99,430,500.00
36164JW18	GE CTS CP	09/01/2017	0.0000	100,000,000.00	99,452,444.44	0.0134	153	MESIROW	99,430,500.00

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19121AWN7	COCA COLA CP	09/22/2017	0.0000	50,000,000.00	49,729,583.33	0.0134	174	MESIROW	49,676,166.67
46640PWT6	JPM LLC CP	09/27/2017	0.0000	100,000,000.00	99,310,666.66	0.0134	179	MESIROW	99,333,722.22
46640PX24	JPM LLC CP	10/02/2017	0.0000	200,000,000.00	198,340,111.12	0.0141	184	MESIROW	198,558,666.67
Book Value:				5,830,869,194.46				5,838,495,499.98	
AIP:				0.00					
Book + AIP:				5,830,869,194.46					

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SYS043809	NEW OMNI BANK NA TD	04/05/2017	0.4600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044006	CTBC BANK CORP (USA) TD	04/05/2017	0.5300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044015	FIVE STAR BANK TD	04/05/2017	0.5200	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044005	BANC OF CALIFORNIA NA TD	04/05/2017	0.5300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043815	HANMI BANK TD	04/05/2017	0.4600	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044007	FIVE STAR BANK TD	04/05/2017	0.5100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS043814	FINANCIAL PARTNERS CREDIT UNIOI	04/05/2017	0.5000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043939	FIRST FOUNDATION BANK TD	04/06/2017	0.5500	32,000,000.00	32,000,000.00	1.00000		32,000,000.00
SYS044016	MALAGA BANK FSB TD	04/06/2017	0.5200	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044013	BANK OF HOPE TD	04/06/2017	0.5400	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044014	BENEFICIAL STATE BANK TD	04/06/2017	0.5500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044019	WESCOM CENTRAL CREDIT UNION TI	04/06/2017	0.5500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044027	FIRST FOUNDATION BANK TD	04/06/2017	0.5700	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS043825	PACIFIC WESTERN BANK TD	04/07/2017	0.4900	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044022	BANK OF SANTA CLARITA TD	04/07/2017	0.5700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044025	COMMONWEALTH BUSINESS BANK TI	04/07/2017	0.5500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044023	BANK LEUMI USA TD	04/07/2017	0.5900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044024	CALIFORNIA UNITED BANK TD	04/07/2017	0.5700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044026	COMMUNITY BANK TD	04/07/2017	0.5700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043833	PACIFIC ALLIANCE BANK TD	04/12/2017	0.4700	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044031	BANK OF THE SIERRA TD	04/12/2017	0.5400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044064	COMMUNITY 1ST BANK TD	04/12/2017	0.5700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044035	FOLSOM LAKE BANK TD	04/12/2017	0.5400	1,500,000.00	1,500,000.00	1.00000		1,500,000.00
SYS044036	MECHANICS BANK TD	04/12/2017	0.5400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044033	COMMUNITY 1ST BANK TD	04/12/2017	0.5500	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044032	CALIFORNIA BANK OF COMMERCE TI	04/12/2017	0.5400	13,500,000.00	13,500,000.00	1.00000		13,500,000.00

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SYS043828	COMMUNITY WEST BANK TD	04/12/2017	0.4900	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS043829	FIVE STAR BANK TD	04/12/2017	0.4700	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044048	PROVIDENT CREDIT UNION TD	04/13/2017	0.5300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044047	GRANDPOINT BANK TD	04/13/2017	0.5500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044044	COMMERCEWEST BANK TD	04/13/2017	0.5300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS043839	METROPOLITAN BANK TD	04/13/2017	0.5000	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS043836	COMMUNITY BUSINESS BANK TD	04/13/2017	0.4800	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044046	EAST WEST BANK TD	04/13/2017	0.5500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044057	MISSION FEDERAL CREDIT UNION TD	04/14/2017	0.5300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044055	COMMUNITY BANK TD	04/14/2017	0.5500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043844	MANUFACTURERS BANK TD	04/14/2017	0.5200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044058	SANTA CRUZ COUNTY BANK TD	04/14/2017	0.5300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044053	BANK OF HOPE TD	04/14/2017	0.5500	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044059	SUMMIT STATE BANK TD	04/14/2017	0.5500	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044054	BENEFICIAL STATE BANK TD	04/14/2017	0.5600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043847	AMERICAN RIVER BANK TD	04/19/2017	0.4900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044065	EAST WEST BANK TD	04/19/2017	0.5600	175,000,000.00	175,000,000.00	1.00000		175,000,000.00
SYS044063	BANK LEUMI USA TD	04/19/2017	0.5800	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044067	BANC OF CALIFORNIA NA TD	04/20/2017	0.5700	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044071	MECHANICS BANK TD	04/20/2017	0.5700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044073	NEW OMNI BANK NA TD	04/20/2017	0.5500	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044072	MERIWEST CREDIT UNION TD	04/20/2017	0.5800	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS043854	FARMERS & MERCHANTS BANK OF CALIF	04/20/2017	0.4900	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044074	PROVIDENT CREDIT UNION TD	04/20/2017	0.5500	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044128	BANC OF CALIFORNIA NA TD	04/20/2017	0.5500	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044077	FIRST FOUNDATION BANK TD	04/21/2017	0.5700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00

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SYS044076	BANK OF THE SIERRA TD	04/21/2017	0.5700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044078	MALAGA BANK FSB TD	04/21/2017	0.5500	46,000,000.00	46,000,000.00	1.00000		46,000,000.00
SYS044080	SUMMIT STATE BANK TD	04/21/2017	0.5700	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044082	FIRST FOUNDATION BANK TD	04/21/2017	0.5400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044081	TRANS PACIFIC NATIONAL BANK TD	04/21/2017	0.5700	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044085	PROVIDENT CREDIT UNION TD	04/26/2017	0.5100	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044086	WESCOM CENTRAL CREDIT UNION TD	04/26/2017	0.5400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044083	COMMUNITY BUSINESS BANK TD	04/26/2017	0.5100	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044089	NEW OMNI BANK NA TD	04/27/2017	0.5300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044045	CTBC BANK CORP (USA) TD	04/27/2017	0.5600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044087	GRANDPOINT BANK TD	04/27/2017	0.5500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043868	CTBC BANK CORP (USA) TD	04/27/2017	0.5300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044090	COMMERCEWEST BANK TD	04/28/2017	0.5200	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044093	MALAGA BANK FSB TD	04/28/2017	0.5200	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044092	FOLSOM LAKE BANK TD	04/28/2017	0.5400	3,500,000.00	3,500,000.00	1.00000		3,500,000.00
SYS044091	COMMONWEALTH BUSINESS BANK TD	04/28/2017	0.5200	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044095	BANK OF LEUMI USA TD	05/03/2017	0.5700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044100	SUMMIT STATE BANK TD	05/03/2017	0.5500	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044096	COMMUNITY BANK TD	05/03/2017	0.5500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044099	PRESIDIO BANK TD	05/03/2017	0.5500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044103	GRANDPOINT BANK TD	05/04/2017	0.5600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044105	MALAGA BANK FSB TD	05/04/2017	0.5400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044102	BANK OF THE SIERRA TD	05/04/2017	0.5600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044107	EAST WEST BANK TD	05/05/2017	0.5600	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044108	GOLDEN VALLEY BANK TD	05/05/2017	0.5400	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044043	CALIFORNIA BANK OF COMMERCE TD	05/10/2017	0.5800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00

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SYS044135	PACIFIC CITY BANK TD	05/10/2017	0.5400	21,300,000.00	21,300,000.00	1.00000		21,300,000.00
SYS043890	PACIFIC CITY BANK TD	05/10/2017	0.5400	18,700,000.00	18,700,000.00	1.00000		18,700,000.00
SYS043889	OPEN BANK TD	05/10/2017	0.5400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043899	RIVER CITY BANK TD	05/11/2017	0.5900	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044112	COMMUNITY BANK TD	05/11/2017	0.5700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044111	COMMONWEALTH BUSINESS BANK TI	05/11/2017	0.5500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS043901	WESTERN ALLIANCE BANK TD	05/11/2017	0.5900	65,000,000.00	65,000,000.00	1.00000		65,000,000.00
SYS043900	UMPQUA BANK TD	05/11/2017	0.5900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044114	MECHANICS BANK TD	05/11/2017	0.5700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS043896	MANUFACTURERS BANK TD	05/11/2017	0.5900	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS043894	COMMUNITY BUSINESS BANK TD	05/11/2017	0.5700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044115	BANK OF SANTA CLARITA TD	05/12/2017	0.5700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS043909	WESTERN ALLIANCE BANK TD	05/17/2017	0.6600	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044119	PROVIDENT CREDIT UNION TD	05/17/2017	0.5500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044118	EVERTRUST BANK TD	05/17/2017	0.5500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043906	HERITAGE BANK OF COMMERCE TD	05/17/2017	0.6600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS043902	HANMI BANK TD	05/17/2017	0.5700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044122	PACIFIC PREMIER BANK TD	05/18/2017	0.5700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044125	SANTA CRUZ COUNTY BANK TD	05/18/2017	0.5700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044126	WESCOM CENTRAL CREDIT UNION TI	05/18/2017	0.6000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043912	FIRST REPUBLIC BANK TD	05/18/2017	0.6500	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS043911	AMERICAN RIVER BANK TD	05/18/2017	0.6500	6,500,000.00	6,500,000.00	1.00000		6,500,000.00
SYS043914	PACIFIC WESTERN BANK TD	05/18/2017	0.6300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044124	SAN DIEGO COUNTY CREDIT UNION	05/18/2017	0.5500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043913	HANMI BANK TD	05/18/2017	0.6300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043916	TRI-VALLEY BANK TD	05/18/2017	0.6600	6,000,000.00	6,000,000.00	1.00000		6,000,000.00

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SYS043920	RIVER CITY BANK TD	05/19/2017	0.6400	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044136	COMMUNITY WEST BANK TD	05/24/2017	0.5600	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS043904	AMERICAN PLUS BANK NA TD	05/24/2017	0.6400	500,000.00	500,000.00	1.00000		500,000.00
SYS044140	BANK OF THE SIERRA TD	05/25/2017	0.5600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044113	FIRST FOUNDATION BANK TD	05/25/2017	0.5700	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS044147	FIRST FOUNDATION BANK TD	05/25/2017	0.5500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS043926	CALIFORNIA COAST CREDIT UNION	10/31/2017	0.6100	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044144	BANK OF HOPE TD	05/31/2017	0.5400	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044145	CORNERSTONE COMMUNITY BANK TI	05/31/2017	0.5200	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044148	FOLSOM LAKE BANK TD	05/31/2017	0.5400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044149	SCHOOLS FINANCIAL CREDIT UNION	05/31/2017	0.5400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS043930	FIRST NATIONAL BAK OF NORTHERN	05/31/2017	0.6300	19,000,000.00	19,000,000.00	1.00000		19,000,000.00
SYS043932	MERCHANTS NATIONAL BANK OF SA	05/31/2017	0.6300	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS043942	PACIFIC ENTERPRISES BANK TD	06/01/2017	0.6400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044150	BANK OF THE SIERRA TD	06/01/2017	0.5600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044151	NEW OMNI BANK NA TD	06/01/2017	0.5400	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044152	OAK VALLEY COMMUNITY BANK TD	06/01/2017	0.5600	3,500,000.00	3,500,000.00	1.00000		3,500,000.00
SYS044153	PROVIDENT CREDIT UNION TD	06/01/2017	0.5400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044154	SAN DIEGO COUNTY CREDIT UNION	06/01/2017	0.5200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043938	COMMUNITY WEST BANK TD	06/01/2017	0.6400	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS043936	FIVE STAR BANK TD	06/01/2017	0.6200	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043949	TRAVIS CREDIT UNION TD	06/02/2017	0.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043948	SUMMIT STATE BANK TD	06/02/2017	0.6400	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS043944	COMMUNITY BANK OF THE BAY TD	06/02/2017	0.6400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044155	EVERTRUST BANK TD	06/02/2017	0.6500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS043946	RIVER CITY BANK TD	06/02/2017	0.6400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00

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SYS043947	SAFE CREDIT UNION TD	06/02/2017	0.6500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044170	FARMERS & MERCHANTS BANK OF CA	06/07/2017	0.7600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044171	TRI COUNTIES BANK TD	06/07/2017	0.7600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044177	MECHANICS BANK TD	06/08/2017	0.7800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044176	MANUFACTURERS BANK TD	06/08/2017	0.7800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044175	BANK OF THE SIERRA TD	06/08/2017	0.7800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044173	PACIFIC PREMIER BANK TD	06/08/2017	0.7600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS043958	AMERICAN RIVER BANK TD	06/08/2017	0.6600	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS043960	COMMUNITY BUSINESS BANK TD	06/08/2017	0.6400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS043963	OPEN BANK TD	06/08/2017	0.6400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043964	PACIFIC CITY BANK TD	06/08/2017	0.6400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS043969	CALIFORNIA BANK OF COMMERCE TR	06/09/2017	0.6600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044180	BANK OF HOPE TD	06/09/2017	0.7700	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044181	COMMERCEWEST BANK TD	06/09/2017	0.7500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS043973	WESTERN ALLIANCE BANK TD	06/09/2017	0.6600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044194	RIVER CITY BANK TD	06/14/2017	0.7700	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044195	COMMUNITY BANK TD	06/14/2017	0.7700	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS043974	US METRO BANK TD	06/14/2017	0.6300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043978	OPEN BANK TD	06/14/2017	0.6400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS043981	WOORI AMERICA BANK TD	06/14/2017	0.6600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044000	WOORI AMERICA BANK TD	06/14/2017	0.6700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044196	FIRST COMMUNITY BANK TD	06/14/2017	0.7500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044201	FIRST COMMUNITY BANK TD	06/14/2017	0.7900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044205	SAN DIEGO COUNTY CREDIT UNION	06/15/2017	0.7700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044206	WESCOM CENTRAL CREDIT UNION TR	06/15/2017	0.8200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043957	AMERICAN PLUS BANK NA TD	06/15/2017	0.6400	2,000,000.00	2,000,000.00	1.00000		2,000,000.00

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SYS043984	AMERICAN PLUS BANK NA TD	06/15/2017	0.6700	2,240,000.00	2,240,000.00	1.00000		2,240,000.00
SYS043985	AMERICAN RIVER BANK TD	06/15/2017	0.6900	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044202	BOFI FEDERAL BANK TD	06/15/2017	0.7900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044204	NEW OMNI BANK NA TD	06/15/2017	0.7900	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044212	TRANS PACIFIC NATIONAL BANK TD	06/16/2017	0.7900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044210	FIRST CHOICE BANK TD	06/16/2017	0.7700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS043999	WESTERN ALLIANCE BANK TD	06/16/2017	0.6700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS043997	SUMMIT STATE BANK TD	06/16/2017	0.6700	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS043996	HERITAGE BANK OF COMMERCE TD	06/16/2017	0.6700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS043993	BANK OF SAN FRANCISCO TD	06/16/2017	0.6700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044169	EVERTRUST BANK TD	06/21/2017	0.7400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044214	UMPQUA BANK TD	06/22/2017	0.8100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044012	WESTERN ALLIANCE BANK TD	07/05/2017	0.6500	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044020	WESTERN ALLIANCE BANK TD	07/05/2017	0.6500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044011	UNITI BANK TD	07/05/2017	0.6300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044010	OPEN BANK TD	07/05/2017	0.6300	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044009	MISSION NATIONAL BANK TD	07/05/2017	0.6500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044008	MERCHANTS NATIONAL BANK OF SA	07/05/2017	0.6500	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044004	AMERICAN RIVER BANK TD	07/05/2017	0.6500	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044003	AMERICAN PLUS BANK NA TD	07/05/2017	0.6300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044017	SAN DIEGO COUNTY CREDIT UNION	07/06/2017	0.6100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044018	TRAVIS CREDIT UNION TD	07/06/2017	0.6500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044029	PACIFIC CITY BANK TD	07/07/2017	0.6500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044028	MANUFACTURERS BANK TD	07/07/2017	0.6700	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044037	SAFE CREDIT UNION TD	07/12/2017	0.6300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044056	FARMERS & MERCHANTS BANK OF C	07/12/2017	0.6200	35,000,000.00	35,000,000.00	1.00000		35,000,000.00

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SYS044034	FARMERS & MERCHANTS BANK OF CA	07/12/2017	0.6000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044049	SAN DIEGO COUNTY CREDIT UNION	07/13/2017	0.5900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044052	WOORI AMERICA BANK TD	07/14/2017	0.6400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044062	AMERICAN RIVER BANK TD	07/19/2017	0.6400	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044061	AMERICAN PLUS BANK NA TD	07/19/2017	0.6200	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044070	HERITAGE BANK OF COMMERCE TD	07/20/2017	0.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044069	COMMUNITY WEST BANK TD	07/20/2017	0.6400	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044068	CALIFORNIA COAST CREDIT UNION	07/20/2017	0.6200	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044079	RIVER CITY BANK TD	07/21/2017	0.6500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044084	PACIFIC WESTERN BANK TD	07/26/2017	0.6200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044088	MISSION NATIONAL BANK TD	07/27/2017	0.6400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044094	OPUS BANK TD	07/28/2017	0.6600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044098	MERCHANTS NATIONAL BANK OF SA	08/02/2017	0.6600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044097	FIRST REPUBLIC BANK TD	08/02/2017	0.6700	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS044104	HANMI BANK TD	08/03/2017	0.6500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044101	AMERICAN RIVER BANK TD	08/03/2017	0.6700	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044110	CALIFORNIA BANK OF COMMERCE	08/10/2017	0.6600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044117	UNITI BANK TD	08/11/2017	0.6400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044116	COMMUNITY BUSINESS BANK TD	08/11/2017	0.6400	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044120	SAN DIEGO COUNTY CREDIT UNION	08/16/2017	0.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044123	PRESIDIO BANK TD	08/17/2017	0.7000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044129	COMMONWEALTH BUSINESS BANK	08/18/2017	0.6800	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044130	COMMUNITY VALLEY BANK TD	08/18/2017	0.6800	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044138	US METERO BANK TD	08/23/2017	0.6700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044137	PACIFIC WESTERN BANK TD	08/23/2017	0.6700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044141	METROPOLITAN BANK TD	08/24/2017	0.6800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00

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SYS044142	NEW OMNI BANK NA TD	08/24/2017	0.6800	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044139	AMERICAN PLUS BANK NA TD	08/30/2017	0.6800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044146	FARMERS & MERCHANTS BANK OF CA	08/30/2017	0.7100	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044143	CALIFORNIA COAST CREDIT UNION	08/30/2017	0.6600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044172	UNITI BANK TD	09/06/2017	0.8500	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044168	COMMUNITY BANK TD	09/06/2017	0.8700	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044179	PROSPECTORS FEDERAL CREDIT UNI	09/07/2017	0.8800	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044174	1ST CAPITAL BANK TD	09/07/2017	0.8800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044178	METROPOLITAN BANK TD	09/07/2017	0.8600	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044215	TRI-VALLEY BANK TD	09/08/2017	0.9000	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044184	TRI-VALLEY BANK TD	09/08/2017	0.9100	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044183	PROVIDENT CREDIT UNION TD	09/08/2017	0.8800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044182	COMMONWEALTH BUSINESS BANK	09/08/2017	0.8800	8,500,000.00	8,500,000.00	1.00000		8,500,000.00
SYS044198	PROVIDENT CREDIT UNION TD	09/13/2017	0.9200	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044197	PACIFIC WESTERN BANK TD	09/13/2017	0.9200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044199	UMPQUA BANK TD	09/13/2017	0.9400	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044200	PREFERRED BANK TD	09/14/2017	0.9400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044203	COMMUNITY BUSINESS BANK TD	09/14/2017	0.9400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044211	PACIFIC COMMERCE BANK TD	09/15/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044209	COMMUNITY 1ST BANK TD	09/15/2017	0.9600	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044208	COMMONWEALTH BUSINESS BANK	09/15/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044216	PREFERRED BANK TD	09/22/2017	0.9000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044217	PREMIER BUSINESS BANK TD	09/27/2017	0.9200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
Book Value:				5,480,740,000.00				5,480,740,000.00
AIP:				0.00				
Book + AIP:				5,480,740,000.00				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1560029	05/19/2017	0.54900000	52,977,000.00	1.00	52,977,000.00
AB55 1560032	05/19/2017	0.54900000	21,575,000.00	1.00	21,575,000.00
AB55 1560033	05/19/2017	0.54900000	11,290,000.00	1.00	11,290,000.00
AB55 1670002	08/18/2017	0.61600000	18,477,000.00	1.00	18,477,000.00
AB55 1670004	08/18/2017	0.61600000	27,750,000.00	1.00	27,750,000.00
AB55 1670005	08/18/2017	0.61600000	8,555,000.00	1.00	8,555,000.00
AB55 1670006	10/20/2017	0.65300000	28,758,000.00	1.00	28,758,000.00
AB55 1670007	10/20/2017	0.65300000	95,089,000.00	1.00	95,089,000.00
AB55 1670008	10/20/2017	0.65300000	17,569,000.00	1.00	17,569,000.00
AB55 1670009	11/17/2017	0.68100000	23,532,000.00	1.00	23,532,000.00
AB55 1670010	11/17/2017	0.68100000	25,995,000.00	1.00	25,995,000.00
AB55 1670012	02/16/2018	0.77800000	5,100,000.00	1.00	5,100,000.00
AB55 1670013	02/16/2018	0.77800000	16,044,000.00	1.00	16,044,000.00
AB55 1670014	02/16/2018	0.77800000	8,254,000.00	1.00	8,254,000.00
AB55 1670015	02/16/2018	0.77800000	4,561,000.00	1.00	4,561,000.00
AB55 1670016	02/16/2018	0.77800000	2,016,000.00	1.00	2,016,000.00
AB55 1670017	03/16/2018	0.82300000	25,280,000.00	1.00	25,280,000.00
AB55 1670018	03/16/2018	0.82300000	80,389,000.00	1.00	80,389,000.00
AB55 1670019	03/16/2018	0.82300000	38,023,000.00	1.00	38,023,000.00
AB55 1670020	03/16/2018	0.82300000	9,523,000.00	1.00	9,523,000.00
GF LOAN 06	--/--/----	0.80200000	82,300,000.00	1.00	82,300,000.00
GF LOAN 07	--/--/----	0.80900000	135,800,000.00	1.00	135,800,000.00
GF LOAN 08	--/--/----	0.81100000	200,000.00	1.00	200,000.00
GF LOAN 09	--/--/----	0.82300000	631,900,000.00	1.00	631,900,000.00
GF LOAN 10	--/--/----	0.82600000	86,200,000.00	1.00	86,200,000.00
GF LOAN 11	--/--/----	0.82700000	1,866,100,000.00	1.00	1,866,100,000.00
GF LOAN 12	--/--/----	0.83300000	665,900,000.00	1.00	665,900,000.00
GF LOAN 13	--/--/----	0.83400000	3,460,200,000.00	1.00	3,460,200,000.00
GF LOAN 14	--/--/----	0.83500000	375,300,000.00	1.00	375,300,000.00
			7,824,657,000.00		7,824,657,000.00

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Total # of items:	640
Par Value:	73,080,798,128.47
Book Value:	71,879,579,329.71
Fair Value:	71,869,172,410.93
Accrual:	64,418,007.07
Total Book Value:	71,879,579,329.71
AIP:	1,197,659.00
Book + AIP:	71,880,776,988.71