

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2018

OFFICE OF THE TREASURER

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



Date: April 18, 2018
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.

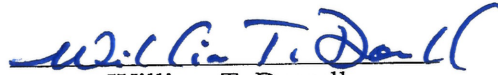
The required information is contained in the following two sections:

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, 2018, 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

4-18-18
Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2018

(Dollars in thousands)

Portfolio Amount		\$	74,972,468
Effective Yield	1.585%		
Quarter-to-date Yield	1.429%		
Year-to-date Yield	1.233%		
Average Life (in days)	183		
Demand Bank Account Balances		\$	501,138
Total PMIA Resources		<u>\$</u>	<u>75,473,606</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

March 31, 2018

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 13,168,305	17.56%
Bonds	-	0.00%
Notes	20,061,206	26.76%
Strips	-	0.00%
Total Governments	\$ 33,229,511	44.32%
Federal Agency Debentures	\$ 2,880,291	3.84%
Certificates of Deposit	14,350,000	19.14%
Bank Notes	900,000	1.20%
Repurchases	-	0.00%
Federal Agency Discount Notes	10,376,050	13.84%
Time Deposits	5,031,740	6.71%
GNMAs	-	0.00%
Commercial Paper	7,257,226	9.68%
FHLMC / REMICS	31,003	0.04%
Corporate Bonds	-	0.00%
AB 55 Loans	716,647	0.96%
GF Loans	-	
Other	200,000	0.27%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 74,972,468	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
3/31/2018**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 13,168,305,302.64	\$ 13,234,864,134.73	\$ 13,222,380,000.00	NA
Notes	\$ 20,061,143,353.89	\$ 20,057,667,338.99	\$ 19,930,705,000.00	\$ 47,380,533.00
1* Federal Agency:				
SBA	\$ 867,145,314.00	\$ 867,088,008.74	\$ 856,981,629.70	\$ 1,270,724.33
MBS-REMICs	\$ 31,003,570.83	\$ 31,003,570.83	\$ 31,753,574.99	\$ 145,081.69
Debentures	\$ 1,363,946,135.19	\$ 1,363,919,399.07	\$ 1,353,611,900.00	\$ 2,644,921.75
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 350,000,000.00	\$ 350,000,000.00	\$ 345,893,500.00	\$ 689,278.50
Discount Notes	\$ 10,376,049,638.66	\$ 10,419,274,485.93	\$ 10,413,696,000.00	NA
1* Supranational Debentures	\$ 449,199,891.07	\$ 449,199,891.07	\$ 446,463,500.00	\$ 687,154.00
1* Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,061,500.00	\$ 189,741.67
2* CDs and YCDs FR	\$ 425,000,000.00	\$ 425,000,000.00	\$ 425,000,000.00	\$ 1,320,201.70
2* Bank Notes	\$ 900,000,000.00	\$ 900,000,000.00	\$ 898,914,388.05	\$ 3,624,888.87
2* CDs and YCDs	\$ 13,925,000,000.00	\$ 13,925,000,000.00	\$ 13,916,261,691.08	\$ 47,875,722.25
2* Commercial Paper	\$ 7,257,225,888.87	\$ 7,279,648,291.66	\$ 7,276,043,749.97	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,031,740,000.00	\$ 5,031,740,000.00	\$ 5,031,740,000.00	NA
AB 55 & GF Loans	\$ 716,647,000.00	\$ 716,647,000.00	\$ 716,647,000.00	NA
TOTAL	\$ 74,972,406,095.15	\$ 75,101,052,121.02	\$ 74,916,153,433.79	\$ 105,828,247.76

Fair Value Including Accrued Interest

\$ 75,021,981,681.55

* 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 (**0.997538001**).
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 **\$19,950,760.03** or \$20,000,000.00 x **0.997538001**.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
912796LX5	U S TREAS BILL	04/26/2018	0.0000	1,000,000,000.00	989,612,194.42	0.99894	CITIBANK	998,940,000.00
912796PC7	U S TREAS BILL	05/03/2018	0.0000	400,000,000.00	397,818,791.68	0.99860	CITIBANK	399,440,000.00
912796MB2	U S TREAS BILL	05/24/2018	0.0000	700,000,000.00	692,122,715.28	0.99762	CITIBANK	698,334,000.00
912796MF3	U S TREAS BILL	06/21/2018	0.0000	1,450,000,000.00	1,434,310,444.40	0.99624	CITIBANK	1,444,548,000.00
912796PM5	U S TREAS BILL	06/28/2018	0.0000	450,000,000.00	446,620,361.10	0.99593	CITIBANK	448,168,500.00
912796MK2	U S TREAS BILL	07/19/2018	0.0000	500,000,000.00	493,995,365.29	0.99477	CITIBANK	497,385,000.00
912796PS2	U S TREAS BILL	08/02/2018	0.0000	200,000,000.00	198,387,569.44	0.99391	CITIBANK	198,782,000.00
912796NQ8	U S TREAS BILL	08/16/2018	0.0000	800,000,000.00	790,550,433.34	0.99304	CITIBANK	794,432,000.00
912796PV5	U S TREAS BILL	08/23/2018	0.0000	1,200,000,000.00	1,189,389,958.31	0.99262	CITIBANK	1,191,144,000.00
912796NV7	U S TREAS BILL	09/13/2018	0.0000	600,000,000.00	592,467,711.12	0.99153	CITIBANK	594,918,000.00
912796NZ8	U S TREAS BILL	10/11/2018	0.0000	650,000,000.00	641,125,674.99	0.99013	CITIBANK	643,584,500.00
912796PD5	U S TREAS BILL	11/08/2018	0.0000	600,000,000.00	590,983,225.00	0.98876	CITIBANK	593,256,000.00
912796PE3	U S TREAS BILL	12/06/2018	0.0000	1,000,000,000.00	983,698,909.74	0.98719	CITIBANK	987,190,000.00
912796PK9	U S TREAS BILL	01/03/2019	0.0000	600,000,000.00	589,519,211.10	0.98522	CITIBANK	591,132,000.00
912796PP8	U S TREAS BILL	01/31/2019	0.0000	700,000,000.00	687,075,452.76	0.98322	CITIBANK	688,254,000.00
912796PT0	U S TREAS BILL	02/28/2019	0.0000	1,800,000,000.00	1,765,055,840.25	0.98172	CITIBANK	1,767,096,000.00
912796PX1	U S TREAS BILL	03/28/2019	0.0000	700,000,000.00	685,571,444.42	0.97968	CITIBANK	685,776,000.00

13,350,000,000.00 13,168,305,302.64 13,222,380,000.00

AIP: 0.00
Book + AIP: 13,168,305,302.64

TREASURY BILL

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828Q94	U S TREAS NOTE	04/30/2018	0.7500	300,000,000.00	299,966,444.16	0.99935	0.00314917	CITIBANK	299,805,000.00	944,751.00
912828XA3	U S TREAS NOTE	05/15/2018	1.0000	400,000,000.00	400,033,258.84	0.99920	0.00378453	CITIBANK	399,680,000.00	1,513,812.00
912828R93	U S TREAS NOTE	06/30/2018	0.6250	1,100,000,000.00	1,099,753,212.12	0.99709	0.00157113	CITIBANK	1,096,799,000.00	1,728,243.00
912828S68	U S TREAS NOTE	07/31/2018	0.7500	500,000,000.00	499,661,259.51	0.99645	0.00124309	CITIBANK	498,225,000.00	621,545.00
912828K82	U S TREAS NOTE	08/15/2018	1.0000	650,000,000.00	650,327,715.00	0.99684	0.00124309	CITIBANK	647,946,000.00	808,008.50
9128282C3	U S TREAS NOTE	08/31/2018	0.7500	1,000,000,000.00	998,213,722.26	0.99531	0.00065217	CITIBANK	995,310,000.00	652,170.00
912828RE2	U S TREAS NOTE	08/31/2018	1.5000	1,100,000,000.00	1,098,446,971.98	0.99836	0.00130435	CITIBANK	1,098,196,000.00	1,434,785.00
912828T42	U S TREAS NOTE	09/30/2018	0.7500	900,000,000.00	898,820,577.84	0.99418	0.00002049	CITIBANK	894,762,000.00	18,441.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	799,551,725.36	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	599,487,049.28	0.99328	0.00335165	CITIBANK	595,968,000.00	2,010,990.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,107,300.22	0.99395	0.00314227	CITIBANK	496,975,000.00	1,571,135.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,627,889.59	0.99203	0.00186464	CITIBANK	644,819,500.00	1,212,016.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,296,760.56	0.99324	0.00119565	CITIBANK	198,648,000.00	239,130.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	2,500,000,000.00	2,490,709,516.26	0.99117	0.00097826	CITIBANK	2,477,925,000.00	2,445,650.00
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,753,098.54	0.99031	0.00524862	CITIBANK	396,124,000.00	2,099,448.00
912828R44	U S TREAS NOTE	05/15/2019	0.8750	500,000,000.00	492,999,901.46	0.98563	0.00331146	CITIBANK	492,815,000.00	1,655,730.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	700,000,000.00	699,266,280.62	0.98941	0.00418956	CITIBANK	692,587,000.00	2,932,692.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	597,796,719.76	0.98520	0.00251381	CITIBANK	591,120,000.00	1,508,286.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	499,229,866.54	0.98844	0.00314227	CITIBANK	494,220,000.00	1,571,135.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	400,000,000.00	400,194,247.50	0.98910	0.00227901	CITIBANK	395,640,000.00	911,604.00
9128282B5	U S TREAS NOTE	08/15/2019	0.7500	400,000,000.00	393,988,990.96	0.98031	0.00093232	CITIBANK	392,124,000.00	372,928.00
9128282T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	599,069,354.16	0.98648	0.00108696	CITIBANK	591,888,000.00	652,176.00
9128282X7	U S TREAS NOTE	09/30/2019	1.3750	250,000,000.00	249,583,156.74	0.98715	0.00003757	CITIBANK	246,787,500.00	9,392.50
912828T59	U S TREAS NOTE	10/15/2019	1.0000	400,000,000.00	399,969,499.86	0.98148	0.00461538	CITIBANK	392,592,000.00	1,846,152.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828F62	U S TREAS NOTE	10/31/2019	1.5000	400,000,000.00	398,263,914.70	0.98832	0.00629834	CITIBANK	395,328,000.00	2,519,336.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	300,000,000.00	298,711,285.48	0.98016	0.00378453	CITIBANK	294,048,000.00	1,135,359.00
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,630,532.81	0.99176	0.00586538	CITIBANK	446,292,000.00	2,639,421.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,087,490.44	0.98508	0.00404190	CITIBANK	295,524,000.00	1,212,570.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,202,565.86	0.99332	0.00471340	CITIBANK	794,656,000.00	3,770,720.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,469,529.02	0.98438	0.00288674	CITIBANK	295,314,000.00	866,022.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	200,000,000.00	199,533,925.52	0.99523	0.00331492	CITIBANK	199,046,000.00	662,984.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,652,686.54	0.98332	0.00170925	CITIBANK	98,332,000.00	170,925.00
9128283Y4	US TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,471,507.32	0.99953	0.00195652	CITIBANK	699,671,000.00	1,369,564.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	398,310,580.34	0.97691	0.00063519	CITIBANK	390,764,000.00	254,076.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	200,000,000.00	199,478,801.84	0.98199	0.00750000	CITIBANK	196,398,000.00	1,500,000.00
				20,100,000,000.00	20,057,667,338.99				19,930,705,000.00	47,380,533.00
AIP:				3,476,014.90						
Book + AIP:				20,061,143,353.89				TREASURY NOTE		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164KPA5	SBA POOL #508517 FR	05/25/2018	2.0000	23,977.60	23,977.60	0.99626	CITIBANK	23,887.92	39.96
83164KWM1	SBA POOL #508752 FR	10/25/2019	2.2500	271,949.03	271,949.03	0.99564	CITIBANK	270,763.33	509.90
83164DS83	SBA POOL #503243	02/25/2021	2.1250	185,579.66	185,579.66	0.99268	CITIBANK	184,221.22	328.63
83164DX79	SBA POOL #503402	07/25/2021	2.1250	3,074.24	3,074.24	0.99407	CITIBANK	3,056.01	5.44
83164DY60	SBA POOL #503433	08/25/2021	2.1250	163,730.15	163,730.15	0.99501	CITIBANK	162,913.14	289.94
83164DZ77	SBA POOL #503466	10/25/2021	2.1250	101,607.05	101,607.05	0.99376	CITIBANK	100,973.02	179.93
83164D5T2	SBA POOL #503558	12/25/2021	2.1250	233,032.32	233,032.32	0.99376	CITIBANK	231,578.20	412.66
83164D6Z7	SBA POOL #503588	01/25/2022	2.1250	193,791.83	193,791.83	0.99501	CITIBANK	192,824.81	343.17
83164D6G9	SBA POOL #503571	01/25/2022	2.1250	62,956.40	62,956.40	0.99501	CITIBANK	62,642.25	111.49
83164D3V9	SBA POOL #503512	01/25/2022	2.1250	226,992.52	226,992.52	0.99376	CITIBANK	225,576.09	401.97
83164EBL0	SBA POOL #503643	02/25/2022	2.1250	227,705.02	227,705.02	0.99501	CITIBANK	226,568.77	403.23
83164EBF3	SBA POOL #503638	02/25/2022	2.1250	32,578.39	32,578.39	0.99376	CITIBANK	32,375.10	57.69
83164EF36	SBA POOL #503786	05/25/2022	2.1250	110,011.69	110,011.69	0.99345	CITIBANK	109,291.11	194.81
83164EDV6	SBA POOL #503716	05/25/2022	2.1250	190,734.33	190,734.33	0.99345	CITIBANK	189,485.02	337.76
83164EE29	SBA POOL #503753	05/25/2022	2.1250	72,086.52	72,086.52	0.99345	CITIBANK	71,614.35	127.65
83164EN94	SBA POOL #504016	01/25/2023	2.0000	298,261.84	298,261.84	0.99282	CITIBANK	296,120.32	497.10
83164ESW8	SBA POOL #504133	05/25/2023	1.8750	329,047.40	329,047.40	0.99220	CITIBANK	326,480.83	514.14
83164ETV9	SBA POOL #504164	06/25/2023	1.8750	415,223.69	415,223.69	0.99220	CITIBANK	411,984.95	648.79
83164EUN5	SBA POOL #504189	08/25/2023	1.8750	255,926.82	255,926.82	0.99220	CITIBANK	253,930.59	399.89
83164EVS3	SBA POOL #504225	08/25/2023	1.8750	217,436.91	217,436.91	0.99064	CITIBANK	215,401.70	339.75
83164EWC7	SBA POOL #504243	09/25/2023	1.8750	339,893.98	339,893.98	0.99220	CITIBANK	337,242.81	531.08
83164EWH6	SBA POOL #504248	09/25/2023	1.8750	310,721.94	310,721.94	0.99220	CITIBANK	308,298.31	485.50
83164EXA0	SBA POOL #504273	10/25/2023	1.8750	268,915.72	268,915.72	0.99033	CITIBANK	266,315.30	420.18
83164E2N6	SBA POOL #504381	01/25/2024	1.8750	14,756.79	14,756.79	0.99033	CITIBANK	14,614.09	23.06

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164EZ67	SBA POOL #504365	01/25/2024	1.8750	595,410.68	595,410.68	0.99033	CITIBANK	589,653.06	930.33
83164E4E4	SBA POOL #504421	08/25/2024	1.8750	310,877.97	310,877.97	0.98970	CITIBANK	307,675.93	485.75
83164FKZ6	SBA POOL #504812	01/25/2025	2.0000	814,917.07	814,917.07	0.99438	CITIBANK	810,337.24	1,358.20
83164FLW2	SBA POOL #504841	02/25/2025	2.1250	141,141.62	141,141.62	0.99282	CITIBANK	140,128.22	249.94
83164FMU5	SBA POOL #504871	03/25/2025	2.1250	852,182.99	852,182.99	0.99532	CITIBANK	848,194.77	1,509.07
83164FNG5	SBA POOL #504891	04/25/2025	2.1250	443,373.39	443,373.39	0.99282	CITIBANK	440,189.97	785.14
83164FQG2	SBA POOL #504955	04/25/2025	2.1250	206,849.49	206,849.49	0.99282	CITIBANK	205,364.31	366.30
83164FT87	SBA POOL #505075	08/25/2025	2.1250	375,836.10	375,836.10	0.99470	CITIBANK	373,844.17	665.54
83164FXW9	SBA POOL #505193	12/25/2025	2.1250	222,199.31	222,199.31	0.99220	CITIBANK	220,466.16	393.48
83164F5H3	SBA POOL #505348	02/25/2026	2.1250	138,213.69	138,213.69	0.99220	CITIBANK	137,135.62	244.75
83164GS94	SBA POOL #505944	05/25/2027	1.8000	87,042.52	87,042.52	0.98626	CITIBANK	85,846.56	130.56
83164GQ21	SBA POOL #505873	05/25/2027	1.8000	28,800.81	28,800.81	0.98876	CITIBANK	28,477.09	43.20
83164GTL6	SBA POOL #505955	07/25/2027	1.8000	500,697.92	500,697.92	0.98845	CITIBANK	494,914.86	751.05
83164GVQ2	SBA POOL #506023	08/25/2027	1.8000	360,635.79	360,635.79	0.98626	CITIBANK	355,680.65	540.95
83164GU34	SBA POOL #506002	08/25/2027	1.8000	1,080,295.28	1,080,295.28	0.98845	CITIBANK	1,067,817.87	1,620.44
83164GV25	SBA POOL #506033	09/25/2027	1.8000	25,962.47	25,962.47	0.98626	CITIBANK	25,605.75	38.94
83164GZ96	SBA POOL #506168	11/25/2027	1.8000	600,249.77	600,249.77	0.98595	CITIBANK	591,816.26	900.37
83164GYW6	SBA POOL #506125	11/25/2027	1.8000	486,842.96	486,842.96	0.98595	CITIBANK	480,002.82	730.26
83164GXL1	SBA POOL #506083	11/25/2027	1.8000	714,012.93	714,012.93	0.98845	CITIBANK	705,766.08	1,071.02
83164G3E0	SBA POOL #506197	12/25/2027	1.8000	503,458.08	503,458.08	0.98595	CITIBANK	496,384.49	755.19
83164G4W9	SBA POOL #506237	01/25/2028	1.8000	617,270.09	617,270.09	0.98814	CITIBANK	609,949.27	925.91
83164HBL3	SBA POOL #506343	02/25/2028	1.8000	675,429.66	675,429.66	0.98814	CITIBANK	667,419.06	1,013.14
83164G6Y3	SBA POOL #506287	02/25/2028	1.8000	24,325.26	24,325.26	0.98595	CITIBANK	23,983.49	36.49
83164HBY5	SBA POOL #506355	05/25/2028	1.8000	724,378.51	724,378.51	0.98814	CITIBANK	715,787.38	1,086.57

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83164HC65	SBA POOL #506393	06/25/2028	1.8000	195,073.17	195,073.17	0.98564	CITIBANK	192,271.92	292.61
83164HFC9	SBA POOL #506463	07/25/2028	1.8000	437,070.59	437,070.59	0.98814	CITIBANK	431,886.93	655.61
83164HGN4	SBA POOL #506505	09/25/2028	1.8000	8,006.62	8,006.62	0.98564	CITIBANK	7,891.64	12.01
83164HGT1	SBA POOL #506510	10/25/2028	1.8000	127,854.07	127,854.07	0.98533	CITIBANK	125,978.45	191.78
83164HJY7	SBA POOL #506579	11/25/2028	1.8000	477,153.63	477,153.63	0.98533	CITIBANK	470,153.79	715.73
83164HMP2	SBA POOL #506666	12/25/2028	1.8000	946,503.76	946,503.76	0.98876	CITIBANK	935,865.06	1,419.76
83164HL57	SBA POOL #506648	12/25/2028	1.8000	89,990.06	89,990.06	0.98533	CITIBANK	88,669.91	134.99
83164HRP7	SBA POOL #506794	02/25/2029	1.8000	205,918.99	205,918.99	0.98533	CITIBANK	202,898.16	308.88
83164HQB9	SBA POOL #506750	02/25/2029	1.8000	1,786,884.69	1,786,884.69	0.98845	CITIBANK	1,766,246.17	2,680.33
83164HT26	SBA POOL #506869	04/25/2029	1.8000	771,285.41	771,285.41	0.98783	CITIBANK	761,898.87	1,156.93
83164HW48	SBA POOL #506967	08/25/2029	1.8000	1,344,861.12	1,344,861.12	0.98845	CITIBANK	1,329,327.97	2,017.29
83164HY38	SBA POOL #507030	09/25/2029	1.8000	4,780,949.87	4,780,949.87	0.98845	CITIBANK	4,725,729.90	7,171.42
83164HWH9	SBA POOL #506948	09/25/2029	1.8000	930,434.79	930,434.79	0.98751	CITIBANK	918,813.66	1,395.65
83164H3K4	SBA POOL #507102	10/25/2029	1.8000	3,594,755.23	3,594,755.23	0.98845	CITIBANK	3,553,235.81	5,392.13
83164H4C1	SBA POOL #507119	01/25/2030	1.8000	5,092,308.81	5,092,308.81	0.98751	CITIBANK	5,028,705.87	7,638.46
83164H5J5	SBA POOL #507149	01/25/2030	1.8000	3,498,053.69	3,498,053.69	0.98814	CITIBANK	3,456,566.77	5,247.08
83164H5X4	SBA POOL #507162	02/25/2030	1.8000	2,130,073.55	2,130,073.55	0.98470	CITIBANK	2,097,483.42	3,195.11
83164JAQ9	SBA POOL #507215	03/25/2030	1.8000	3,142,512.25	3,142,512.25	0.98470	CITIBANK	3,094,431.81	4,713.77
83164JAG1	SBA POOL #507207	03/25/2030	1.8000	2,204,421.91	2,204,421.91	0.98470	CITIBANK	2,170,694.25	3,306.63
83164JCQ7	SBA POOL #507279	05/25/2030	1.8000	1,971,290.99	1,971,290.99	0.98470	CITIBANK	1,941,130.24	2,956.94
83164JA89	SBA POOL #507231	05/25/2030	1.8000	2,259,128.39	2,259,128.39	0.98720	CITIBANK	2,230,211.55	3,388.69
83164JB47	SBA POOL #507259	05/25/2030	1.8000	5,478,850.76	5,478,850.76	0.98876	CITIBANK	5,417,268.48	8,218.28
83164JC61	SBA POOL #507293	06/25/2030	1.8000	2,038,102.72	2,038,102.72	0.98720	CITIBANK	2,012,015.01	3,057.15
83164JEE2	SBA POOL #507333	06/25/2030	1.8000	3,315,623.36	3,315,623.36	0.98470	CITIBANK	3,264,894.32	4,973.44

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83164JES1	SBA POOL #507345	07/25/2030	1.8000	1,166,956.52	1,166,956.52	0.98439	CITIBANK	1,148,740.33	1,750.43
83164JGN0	SBA POOL #507405	08/25/2030	1.8000	2,557,747.13	2,557,747.13	0.98720	CITIBANK	2,525,007.97	3,836.62
83164JG67	SBA POOL #507421	09/25/2030	1.8000	1,263,111.19	1,263,111.19	0.98439	CITIBANK	1,243,394.02	1,894.67
83164JH82	SBA POOL #507455	09/25/2030	1.8000	2,915,611.14	2,915,611.14	0.98720	CITIBANK	2,878,291.32	4,373.42
83164JKL9	SBA POOL #507499	10/25/2030	1.8000	2,158,725.04	2,158,725.04	0.98439	CITIBANK	2,125,027.34	3,238.09
83164JNE2	SBA POOL #507589	01/25/2031	1.8000	4,890,623.68	4,890,623.68	0.98782	CITIBANK	4,831,055.88	7,335.94
83164JMW3	SBA POOL #507573	01/25/2031	1.8000	4,491,419.49	4,491,419.49	0.98689	CITIBANK	4,432,536.98	6,737.13
83164JKU9	SBA POOL #507507	02/25/2031	1.8000	2,582,585.19	2,582,585.19	0.98689	CITIBANK	2,548,727.50	3,873.88
83164JPF7	SBA POOL #507622	02/25/2031	1.8250	2,243,327.31	2,243,327.31	0.98501	CITIBANK	2,209,699.83	3,411.73
83164JQS8	SBA POOL #507665	03/25/2031	1.8250	4,586,589.47	4,586,589.47	0.98782	CITIBANK	4,530,724.81	6,975.44
83164JPW0	SBA POOL #507637	03/25/2031	1.8250	3,047,976.92	3,047,976.92	0.98782	CITIBANK	3,010,852.56	4,635.46
83164JML7	SBA POOL #507563	04/25/2031	1.8000	5,669,915.93	5,669,915.93	0.99220	CITIBANK	5,625,690.59	8,504.87
83164JQV1	SBA POOL #507668	04/25/2031	1.8250	2,220,986.34	2,220,986.34	0.98845	CITIBANK	2,195,333.95	3,377.75
83164JSC1	SBA POOL #507715	05/25/2031	1.8250	1,637,420.86	1,637,420.86	0.99095	CITIBANK	1,622,602.20	2,490.24
83164JRW8	SBA POOL #507701	05/25/2031	1.8250	2,164,535.64	2,164,535.64	0.98814	CITIBANK	2,138,864.25	3,291.90
83164JSZ0	SBA POOL #507736	06/25/2031	1.8250	611,431.18	611,431.18	0.98814	CITIBANK	604,179.61	929.88
83164JTZ9	SBA POOL #507768	07/25/2031	1.8250	1,305,502.65	1,305,502.65	0.98814	CITIBANK	1,290,019.39	1,985.45
83164JWU6	SBA POOL #507859	09/25/2031	1.8250	4,443,255.74	4,443,255.74	0.99188	CITIBANK	4,407,176.50	6,757.45
83164JWB8	SBA POOL #507842	09/25/2031	1.8250	1,995,247.68	1,995,247.68	0.98814	CITIBANK	1,971,584.04	3,034.44
83164JXB7	SBA POOL #507874	10/25/2031	1.8250	1,449,580.62	1,449,580.62	0.99095	CITIBANK	1,436,461.92	2,204.57
83164J2A3	SBA POOL #507969	01/25/2032	1.8250	10,598,706.33	10,598,706.33	0.99313	CITIBANK	10,525,893.22	16,118.87
83164JZ25	SBA POOL #507961	01/25/2032	1.8250	3,847,615.45	3,847,615.45	0.99188	CITIBANK	3,816,372.81	5,851.58
83164J3Y0	SBA POOL #508015	02/25/2032	1.8250	2,892,387.84	2,892,387.84	0.99095	CITIBANK	2,866,211.73	4,398.84
83164J5L6	SBA POOL #508051	04/25/2032	1.8250	2,813,480.85	2,813,480.85	0.99095	CITIBANK	2,788,018.85	4,278.84

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83164J5J1	SBA POOL #508049	04/25/2032	1.8250	1,094,351.64	1,094,351.64	0.98814	CITIBANK	1,081,372.63	1,664.33
83164J7G5	SBA POOL #508095	05/25/2032	1.8250	4,145,197.73	4,145,197.73	0.99095	CITIBANK	4,107,683.69	6,304.15
83164KAK9	SBA POOL #508110	07/25/2032	1.8250	2,273,789.96	2,273,789.96	0.99095	CITIBANK	2,253,212.16	3,458.06
83164KBJ1	SBA POOL #508141	08/25/2032	1.8250	2,991,851.72	2,991,851.72	0.99064	CITIBANK	2,963,847.99	4,550.11
83164KD42	SBA POOL #508223	09/25/2032	1.8250	4,215,549.58	4,215,549.58	0.99157	CITIBANK	4,180,012.50	6,411.15
83164KERO	SBA POOL #508244	11/25/2032	1.8500	2,680,541.61	2,680,541.61	0.99157	CITIBANK	2,657,944.64	4,132.50
83164KFN8	SBA POOL #508273	12/25/2032	1.8500	2,444,915.08	2,444,915.08	0.98876	CITIBANK	2,417,434.23	3,769.24
83164KH89	SBA POOL #508355	03/25/2033	1.8500	2,469,141.36	2,469,141.36	0.99157	CITIBANK	2,448,326.50	3,806.59
83164KGM9	SBA POOL #508304	03/25/2033	1.8500	2,723,001.22	2,723,001.22	0.99157	CITIBANK	2,700,046.32	4,197.96
83164KJW4	SBA POOL #508377	04/25/2033	1.8750	5,991,058.74	5,991,058.74	0.99345	CITIBANK	5,951,817.31	9,361.03
83164KNM1	SBA POOL #508496 FR	07/25/2033	1.8750	6,119,567.53	6,119,567.53	0.99345	CITIBANK	6,079,484.36	9,561.82
83164KPV9	SBA POOL #508536 FR	09/25/2033	1.9250	6,698,361.08	6,698,361.08	0.99657	CITIBANK	6,675,385.70	10,745.29
83164KS38	SBA POOL #508638 FR	01/25/2034	2.6250	3,840,552.49	3,840,552.49	1.00063	CITIBANK	3,842,972.04	8,401.21
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.5000	2,177,590.59	2,177,590.59	0.99376	CITIBANK	2,164,002.42	4,536.65
83164KVK6	SBA POOL #508718	08/25/2034	2.2500	6,200,978.85	6,200,978.85	0.99907	CITIBANK	6,195,211.94	11,626.84
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.1250	2,538,786.92	2,538,786.92	0.99157	CITIBANK	2,517,384.95	4,495.77
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.0000	5,991,219.85	5,991,219.85	0.99751	CITIBANK	5,976,301.71	9,985.37
83164KX81	SBA POOL #508803 FR	02/25/2035	2.1000	6,288,654.55	6,288,654.55	1.00250	CITIBANK	6,304,376.19	11,005.15
83164K6Q1	SBA POOL #508979 FR	01/25/2036	1.7750	6,618,273.41	6,618,273.41	0.99001	CITIBANK	6,552,156.86	9,789.53
83164LAG6	SBA POOL #509007 FR	03/25/2036	1.7750	5,410,094.76	5,410,094.76	0.99032	CITIBANK	5,357,725.04	8,002.43
83164LCE9	SBA POOL #509069 FR	05/25/2036	1.7750	4,075,149.80	4,075,149.80	0.98814	CITIBANK	4,026,818.52	6,027.83
83164LEA5	SBA POOL #509129 FR	08/25/2036	1.7500	6,830,639.19	6,830,639.19	0.98814	CITIBANK	6,749,627.81	9,961.35
83164LJC6	SBA POOL #509259 FR	01/25/2037	1.7500	6,818,870.50	6,818,870.50	0.98689	CITIBANK	6,729,475.11	9,944.19
83164LFJ5	SBA POOL #509169 FR	01/25/2037	1.7500	3,211,311.10	3,211,311.10	0.98814	CITIBANK	3,173,224.95	4,683.16

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83164LGK1	SBA POOL #509202 FR	02/25/2037	1.7750	5,928,094.56	5,928,094.56	0.98621	CITIBANK	5,846,346.14	8,768.64
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.5000	8,552,019.18	8,552,019.18	0.97845	CITIBANK	8,367,723.17	10,690.02
83164LM81	SBA POOL #509383 FR	06/25/2038	1.5250	14,158,711.72	14,158,711.72	0.97970	CITIBANK	13,871,289.87	17,993.36
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.6000	21,079,951.79	21,079,951.79	0.98008	CITIBANK	20,660,039.15	28,106.60
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.6500	8,524,391.18	8,524,391.18	0.98501	CITIBANK	8,396,610.56	11,721.04
83164LRF0	SBA POOL #509486	04/25/2039	1.6500	13,300,769.30	13,300,769.30	0.98470	CITIBANK	13,097,267.53	18,288.56
83164LSF9	SBA POOL #509518	06/25/2039	1.6500	12,728,557.00	12,728,557.00	0.98470	CITIBANK	12,533,810.08	17,501.77
83164LVF5	SBA POOL #509614	01/25/2040	1.6500	27,162,850.13	27,162,850.13	0.98501	CITIBANK	26,755,679.01	37,348.92
83164LXC0	SBA POOL #509675	05/25/2040	1.6500	11,622,926.48	11,622,926.48	0.98408	CITIBANK	11,437,889.49	15,981.52
83164LX22	SBA POOL #509697 FR	09/25/2040	1.6500	24,995,302.92	24,995,302.92	0.98408	CITIBANK	24,597,377.70	34,368.54
83164LY96	SBA POOL #509736 FR	10/25/2040	1.7000	28,400,449.83	28,400,449.83	0.98657	CITIBANK	28,019,031.79	40,233.97
83164LZW4	SBA POOL #509757	12/25/2040	1.7000	15,434,816.29	15,434,816.29	0.98626	CITIBANK	15,222,741.91	21,865.99
83164L2Z3	SBA POOL #509792	02/25/2041	1.7500	10,500,220.68	10,500,220.68	0.98845	CITIBANK	10,378,943.13	15,312.82
83164L3S8	SBA POOL #509809	03/25/2041	1.7500	13,396,117.24	13,396,117.24	0.98751	CITIBANK	13,228,799.74	19,536.00
83164L4M0	SBA POOL #509828	04/25/2041	1.7500	12,148,802.79	12,148,802.79	0.98751	CITIBANK	11,997,064.24	17,717.00
83164L4J7	SBA POOL #509825	04/25/2041	1.7500	30,585,208.09	30,585,208.09	0.98814	CITIBANK	30,222,467.52	44,603.43
83164L5Q0	SBA POOL #509855 FR	07/25/2041	1.7500	23,519,789.68	23,519,789.68	0.98814	CITIBANK	23,240,844.97	34,299.69
83164L7H8	SBA POOL #509896 FR	10/25/2041	1.7500	46,372,274.54	46,372,274.54	0.98782	CITIBANK	45,807,460.24	67,626.23
83164L5K3	SBA POOL #509850	11/25/2041	1.7500	25,526,825.62	25,526,825.62	0.98814	CITIBANK	25,224,077.47	37,226.62
83164MA82	SBA POOL #509931	12/25/2041	1.7500	15,643,785.49	15,643,785.49	0.98720	CITIBANK	15,443,545.04	22,813.85
83164MBL2	SBA POOL #509943	01/25/2042	1.7500	19,124,813.50	19,124,813.50	0.98782	CITIBANK	18,891,873.27	27,890.35
83164MBK4	SBA POOL #509942	01/25/2042	1.7500	27,940,667.24	27,940,667.24	0.98782	CITIBANK	27,600,349.91	40,746.81
83164MCD9	SBA POOL #509968	03/25/2042	1.7500	24,418,563.52	24,418,563.52	0.98751	CITIBANK	24,113,575.66	35,610.41
83164MCB3	SBA POOL #509966	03/25/2042	1.7500	22,199,229.72	22,199,229.72	0.98720	CITIBANK	21,915,079.58	32,373.88

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83164MCX5	SBA POOL #509986	04/25/2042	1.7500	21,301,901.23	21,301,901.23	0.98720	CITIBANK	21,029,236.89	31,065.27
83164MC64	SBA POOL #509993	05/25/2042	1.7500	21,680,363.01	21,680,363.01	0.98782	CITIBANK	21,416,296.19	31,617.20
83164MD30	SBA POOL #510022	07/25/2042	1.7500	27,728,477.09	27,728,477.09	0.98782	CITIBANK	27,390,744.24	40,437.36
83164MBC2	SBA POOL #509935	07/25/2042	1.7500	19,119,227.95	19,119,227.95	0.98782	CITIBANK	18,886,355.75	27,882.21
83164MGH6	SBA POOL #510100	10/25/2042	1.7500	27,527,165.89	27,527,165.89	0.98782	CITIBANK	27,191,885.01	40,143.78
83164MH69	SBA POOL #510153	03/25/2043	1.7500	47,154,041.00	47,154,041.00	1.00000	CITIBANK	47,154,041.00	68,766.31
				867,088,008.74	867,088,008.74			856,981,629.70	1,270,724.33
AIP:				57,305.26					
Book + AIP:				867,145,314.00			SBA POOL		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2609	333,159,000.00	15,584,095.25	15,584,095.25	1.01774	5.23490000	CITIBANK	15,860,564.89	67,984.32
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	7,002,288.67	7,002,288.67	1.02462	6.00000000	CITIBANK	7,174,694.12	35,011.44
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	8,417,186.91	8,417,186.91	1.03578	6.00000000	CITIBANK	8,718,315.98	42,085.93
				1,108,489,000.00	31,003,570.83					31,753,574.99	145,081.69
AIP:		0.00									
Book + AIP:		31,003,570.83		FNMA CMO							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0WJ8	FNMA DEB	05/21/2018	0.8750	150,000,000.00	149,941,291.52	0.99884	0.00315972	CITIBANK	149,826,000.00	473,958.00
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,794,719.40	0.98341	0.00091667	CITIBANK	34,419,350.00	32,083.45
				185,000,000.00	184,736,010.92				184,245,350.00	506,041.45
AIP:			0.00							
Book + AIP:				184,736,010.92				FNMA DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
313379DT3	FHLB DEB	06/08/2018	1.2500	50,000,000.00	50,008,999.53	0.99901	0.00392361	CITIBANK	49,950,500.00	196,180.50
3130A8BD4	FHLB DEB	06/29/2018	0.8750	25,000,000.00	24,979,359.82	0.99772	0.00223611	CITIBANK	24,943,000.00	55,902.75
3130ABXW1	FHLB DEB	07/27/2018	1.2500	50,000,000.00	49,998,392.86	0.99782	0.00218750	CITIBANK	49,891,000.00	109,375.00
3130A9AE1	FHLB DEB	10/01/2018	0.8750	375,000,000.00	374,515,072.48	0.99440	0.00000000	CITIBANK	372,900,000.00	0.00
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,004,732.77	0.99326	0.00260417	CITIBANK	49,663,000.00	130,208.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.98951	0.00335000	CITIBANK	49,475,500.00	167,500.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,941,467.22	0.98188	0.00013889	CITIBANK	147,282,000.00	20,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,007,948.26	0.98578	0.00519444	CITIBANK	49,289,000.00	259,722.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,914,875.00	0.99586	0.00306944	CITIBANK	49,793,000.00	153,472.00
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	0.99440	0.00395486	CITIBANK	49,720,000.00	197,743.00
3130ACE26	FHLB DEB	09/28/2020	1.3750	65,000,000.00	64,829,677.29	0.97548	0.00011458	CITIBANK	63,406,200.00	7,447.70
				965,000,000.00	964,200,525.23				956,313,200.00	1,298,384.95
AIP:		26,736.12								
Book + AIP:		964,227,261.35		FHLB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3133EGYN9	FFCB DEB	10/17/2018	0.9400	50,000,000.00	50,000,000.00	0.99509	0.00428222	CITIBANK	49,754,500.00	214,111.00
3133EG6Z3	FFCB DEB	02/13/2019	1.2000	25,000,000.00	24,995,709.18	0.99238	0.00160000	CITIBANK	24,809,500.00	40,000.00
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.97986	0.00219583	CITIBANK	24,496,500.00	54,895.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	0.99929	0.00108444	CITIBANK	14,989,350.00	16,266.60
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,987,153.74	0.98597	0.00654444	CITIBANK	49,298,500.00	327,222.00
				165,000,000.00	164,982,862.92				163,348,350.00	652,495.35
AIP:			0.00							
Book + AIP:			164,982,862.92	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3132X0KS9	FAMC DEB	11/07/2018	0.9400	50,000,000.00	50,000,000.00	0.99410	0.00376000	CITIBANK	49,705,000.00	188,000.00
				50,000,000.00	50,000,000.00				49,705,000.00	188,000.00
AIP:			0.00							
Book + AIP:			50,000,000.00					FAMC DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
4581X0BR8	IADB DEB	08/24/2018	1.7500	100,000,000.00	100,164,811.04	0.99899	0.00179861	CITIBANK	99,899,000.00	179,861.00
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	0.99491	0.00000000	CITIBANK	198,982,000.00	0.00
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,945,781.53	0.98627	0.00383333	CITIBANK	49,313,500.00	191,666.50
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,170,543.62	0.98003	0.00003822	CITIBANK	49,001,500.00	1,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,918,754.88	0.98535	0.00627431	CITIBANK	49,267,500.00	313,715.50
				450,000,000.00	449,199,891.07				446,463,500.00	687,154.00
AIP:			0.00							
Book + AIP:				449,199,891.07				SUPRANAT'L DEB		

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CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
45905UYY4	IBRD DEB FR	10/13/2020	50,000,000.00	50,000,000.00	1.00123	1.8215	01/16/2018	3MO LIBOR + 10	CITIBANK	50,061,500.00	189,741.67
			50,000,000.00	50,000,000.00						50,061,500.00	189,741.67
AIP:			0.00								
Book + AIP:			50,000,000.00	SUPRA DEB FR							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3134GBMS8	FHLMC DEB-CL	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.98935	0.00351389	CITIBANK	49,467,500.00	175,694.50
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	0.99970	0.00105556	CITIBANK	49,985,000.00	52,778.00
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	0.99970	0.00105778	CITIBANK	49,985,000.00	52,889.00
3134GBUU4	FHLMC DEB-CL	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.98457	0.00407917	CITIBANK	98,457,000.00	407,917.00
3134GBH70	FHLMC DEB-CL	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.97999	0.00000000	CITIBANK	97,999,000.00	0.00
				350,000,000.00	350,000,000.00				345,893,500.00	689,278.50
AIP:			0.00							
Book + AIP:			350,000,000.00		CALLABLE DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313385VA1	FHLB DN	04/02/2018	0.0000	600,000,000.00	597,061,333.34	1.00000	CITIBANK	600,000,000.00
313385VH6	FHLB DN	04/09/2018	0.0000	250,000,000.00	249,174,138.90	0.99968	CITIBANK	249,920,000.00
313385VQ6	FHLB DN	04/16/2018	0.0000	100,000,000.00	99,766,652.78	0.99935	CITIBANK	99,935,000.00
313385WF9	FHLB DN	05/01/2018	0.0000	500,000,000.00	497,603,000.00	0.99863	CITIBANK	499,315,000.00
313385XD3	FHLB DN	05/23/2018	0.0000	100,000,000.00	99,654,833.34	0.99759	CITIBANK	99,759,000.00
313385XK7	FHLB DN	05/29/2018	0.0000	500,000,000.00	497,373,208.34	0.99731	CITIBANK	498,655,000.00
313385XN1	FHLB DN	06/01/2018	0.0000	400,000,000.00	398,010,027.78	0.99713	CITIBANK	398,852,000.00
313385YS9	FHLB DN	06/29/2018	0.0000	600,000,000.00	596,047,791.68	0.99580	CITIBANK	597,480,000.00
313385ZD1	FHLB DN	07/10/2018	0.0000	100,000,000.00	99,421,500.00	0.99508	CITIBANK	99,508,000.00
313385ZS8	FHLB DN	07/23/2018	0.0000	300,000,000.00	298,020,333.32	0.99443	CITIBANK	298,329,000.00
313385ZW9	FHLB DN	07/27/2018	0.0000	100,000,000.00	99,130,833.34	0.99423	CITIBANK	99,423,000.00
313385A30	FHLB DN	08/01/2018	0.0000	200,000,000.00	198,579,444.44	0.99378	CITIBANK	198,756,000.00
313385D94	FHLB DN	08/31/2018	0.0000	100,000,000.00	99,062,222.22	0.99224	CITIBANK	99,224,000.00
313385E51	FHLB DN	09/04/2018	0.0000	300,000,000.00	297,441,000.00	0.99173	CITIBANK	297,519,000.00
				4,150,000,000.00	4,126,346,319.48			4,136,675,000.00
AIP:			0.00					
Book + AIP:				4,126,346,319.48			FHLB DN	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313397VA6	FHLMC DN	04/02/2018	0.0000	600,000,000.00	594,590,916.68	1.00000	CITIBANK	600,000,000.00
313397WF4	FHLMC DN	05/01/2018	0.0000	400,000,000.00	396,033,513.88	0.99863	CITIBANK	399,452,000.00
313397WG2	FHLMC DN	05/02/2018	0.0000	100,000,000.00	99,449,111.12	0.99858	CITIBANK	99,858,000.00
313397XN6	FHLMC DN	06/01/2018	0.0000	700,000,000.00	692,802,277.46	0.99713	CITIBANK	697,991,000.00
313397YV7	FHLMC DN	07/02/2018	0.0000	700,000,000.00	693,158,416.68	0.99548	CITIBANK	696,836,000.00
313397A35	FHLMC DN	08/01/2018	0.0000	300,000,000.00	297,054,000.00	0.99378	CITIBANK	298,134,000.00
313397E56	FHLMC DN	09/04/2018	0.0000	400,000,000.00	395,908,888.88	0.99173	CITIBANK	396,692,000.00
313397H87	FHLMC DN	10/01/2018	0.0000	400,000,000.00	395,136,388.88	0.99014	CITIBANK	396,056,000.00
313397M73	FHLMC DN	11/01/2018	0.0000	100,000,000.00	98,678,583.34	0.98823	CITIBANK	98,823,000.00
				3,700,000,000.00	3,662,812,096.92			3,683,842,000.00
AIP:			0.00					
Book + AIP:			3,662,812,096.92	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
313589VA8	FNMA DN	04/02/2018	0.0000	300,000,000.00	298,826,388.90	1.00000	CITIBANK	300,000,000.00
313589VH3	FNMA DN	04/09/2018	0.0000	400,000,000.00	398,666,277.78	0.99968	CITIBANK	399,872,000.00
313589VX8	FNMA DN	04/23/2018	0.0000	200,000,000.00	199,140,555.56	0.99903	CITIBANK	199,806,000.00
313589XB4	FNMA DN	05/21/2018	0.0000	100,000,000.00	99,561,333.34	0.99769	CITIBANK	99,769,000.00
313589XN8	FNMA DN	06/01/2018	0.0000	100,000,000.00	99,531,333.34	0.99713	CITIBANK	99,713,000.00
313589YS6	FNMA DN	06/29/2018	0.0000	700,000,000.00	696,418,777.78	0.99580	CITIBANK	697,060,000.00
313589YV9	FNMA DN	07/02/2018	0.0000	100,000,000.00	99,477,916.66	0.99548	CITIBANK	99,548,000.00
				1,900,000,000.00	1,891,622,583.36			1,895,768,000.00
AIP:			0.00					
Book + AIP:			1,891,622,583.36				FNMA DN	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
459053VA9	IBRD DN	04/02/2018	0.0000	100,000,000.00	99,588,222.22	1.00000	CITIBANK	100,000,000.00
459053XN9	IBRD DN	06/01/2018	0.0000	100,000,000.00	99,343,000.00	0.99713	CITIBANK	99,713,000.00
459053YS7	IBRD DN	06/29/2018	0.0000	400,000,000.00	396,990,055.56	0.99580	CITIBANK	398,320,000.00
459053A38	IBRD DN	08/01/2018	0.0000	100,000,000.00	99,347,361.12	0.99378	CITIBANK	99,378,000.00
				700,000,000.00	695,268,638.90			697,411,000.00
AIP:			0.00					
Book + AIP:			695,268,638.90	IBRD DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06053PZJ9	BOFA BN	04/02/2018	10/12/2017	1.4700	100,000,000.00	100,000,000.00	1.8750	0.999988387	MESIROW	99,998,838.69	698,250.00
06053PC39	BOFA BN	05/01/2018	11/27/2017	1.5900	100,000,000.00	100,000,000.00	1.8900	0.999741711	MESIROW	99,974,171.15	552,083.33
06053PD38	BOFA BN	06/29/2018	01/09/2018	1.7900	200,000,000.00	200,000,000.00	2.3100	0.998698592	MESIROW	199,739,718.45	815,444.44
06053PC70	BOFA BN	07/02/2018	12/19/2017	1.7500	100,000,000.00	100,000,000.00	2.3700	0.998394951	MESIROW	99,839,495.14	500,694.44
06053PF44	BOFA BN	08/01/2018	02/14/2018	2.0100	100,000,000.00	100,000,000.00	2.4100	0.998634620	MESIROW	99,863,461.97	256,833.33
06053PE37	BOFA BN	08/01/2018	02/05/2018	1.9600	100,000,000.00	100,000,000.00	2.4100	0.998463096	MESIROW	99,846,309.59	299,444.44
06053PF85	BOFA BN	10/01/2018	02/21/2018	2.1700	100,000,000.00	100,000,000.00	2.4700	0.998464760	MESIROW	99,846,475.96	235,083.33
06053PF36	BOFA BN	10/01/2018	02/14/2018	2.0900	100,000,000.00	100,000,000.00	2.4700	0.998059171	MESIROW	99,805,917.10	267,055.56
					900,000,000.00	900,000,000.00				898,914,388.05	3,624,888.87
AIP:			0.00								
Book + AIP:			900,000,000.00		BANK NOTE						

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
90333VTJ9	US BANK CD	04/02/2018	04/18/2017	1.3000	100,000,000.00	100,000,000.00	1.8600	0.999983796	MESIROW	99,998,379.60	1,256,666.67
06426GPX9	BOWEST CD	04/02/2018	12/14/2017	1.6500	100,000,000.00	100,000,000.00	1.8600	0.999993911	MESIROW	99,999,391.12	495,000.00
17305TTS1	CITIBANK CD	04/02/2018	12/15/2017	1.6600	100,000,000.00	100,000,000.00	1.8600	0.999994190	MESIROW	99,999,418.98	493,388.89
17305TTX0	CITIBANK CD	04/02/2018	12/18/2017	1.7100	100,000,000.00	100,000,000.00	1.8600	0.999995578	MESIROW	99,999,557.83	494,000.00
33616WAJ5	FIRST REP CD	04/09/2018	03/08/2018	1.6300	100,000,000.00	100,000,000.00	1.8600	0.999948461	MESIROW	99,994,846.10	108,666.67
62478TZE2	MUFG UNION CD	05/01/2018	12/29/2017	1.5600	150,000,000.00	150,000,000.00	1.8900	0.999719095	MESIROW	149,957,864.28	604,500.00
17305TUD2	CITIBANK CD	05/01/2018	12/19/2017	1.7600	100,000,000.00	100,000,000.00	1.8900	0.999883918	MESIROW	99,988,391.85	503,555.56
90333VTM2	US BANK CD	05/01/2018	06/15/2017	1.2600	100,000,000.00	100,000,000.00	1.8900	0.999459864	MESIROW	99,945,986.45	1,015,000.00
06426GPZ4	BOWEST CD	05/01/2018	12/28/2017	1.7400	100,000,000.00	100,000,000.00	1.8900	0.999868052	MESIROW	99,986,805.21	454,333.33
62478TZU6	MUFG UNION CD	05/21/2018	02/01/2018	1.6300	100,000,000.00	100,000,000.00	1.8900	0.999632840	MESIROW	99,963,284.03	267,138.89
62478TZX0	MUFG UNION CD	05/23/2018	02/21/2018	1.8000	100,000,000.00	100,000,000.00	1.8900	0.999865045	MESIROW	99,986,504.49	195,000.00
90333VWK2	US BANK CD	05/29/2018	02/26/2018	1.9100	100,000,000.00	100,000,000.00	1.8900	1.000026648	MESIROW	100,002,664.82	180,388.89
17305TUP5	CITIBANK CD	05/29/2018	12/21/2017	1.8000	200,000,000.00	200,000,000.00	1.8900	0.999840110	MESIROW	199,968,021.92	1,010,000.00
33616WAK2	FIRST REP CD	05/29/2018	03/15/2018	1.9500	100,000,000.00	100,000,000.00	1.8900	1.000093578	MESIROW	100,009,357.78	92,083.33
06426GQC4	BOWEST CD	05/30/2018	03/15/2018	2.0000	100,000,000.00	100,000,000.00	1.8900	1.000176805	MESIROW	100,017,680.47	94,444.44
33616WAH9	FIRST REP CD	06/01/2018	02/26/2018	1.8800	100,000,000.00	100,000,000.00	2.2800	0.999317997	MESIROW	99,931,799.75	177,555.56
06426GPY7	BOWEST CD	06/01/2018	12/20/2017	1.8000	100,000,000.00	100,000,000.00	2.2800	0.999170170	MESIROW	99,917,016.96	510,000.00
90333VWLO	US BANK CD	06/22/2018	02/26/2018	1.9500	100,000,000.00	100,000,000.00	2.2800	0.999242702	MESIROW	99,924,270.18	184,166.67
17305TWS7	CITIBANK CD	06/29/2018	01/31/2018	1.8900	100,000,000.00	100,000,000.00	2.2800	0.999023582	MESIROW	99,902,358.16	315,000.00
62478TZB8	MUFG UNION CD	06/29/2018	12/28/2017	1.7200	100,000,000.00	100,000,000.00	2.2800	0.998598142	MESIROW	99,859,814.25	449,111.11
62478TA58	MUFG UNION CD	06/29/2018	03/08/2018	1.8800	100,000,000.00	100,000,000.00	2.2800	0.999009629	MESIROW	99,900,962.89	125,333.33
90333VWD8	U S BANK CD	06/29/2018	02/01/2018	1.7700	100,000,000.00	100,000,000.00	2.2800	0.998729974	MESIROW	99,872,997.43	290,083.33
33616WAG1	FIRST REP CD	07/02/2018	02/21/2018	1.9100	100,000,000.00	100,000,000.00	2.3600	0.998844490	MESIROW	99,884,448.96	206,916.67
17305TYH9	CITIBANK CD	07/13/2018	03/15/2018	2.2800	150,000,000.00	150,000,000.00	2.3600	0.999765425	MESIROW	149,964,813.77	161,500.00

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90333VWE6	U S BANK CD	08/01/2018	02/01/2018	1.8400	100,000,000.00	100,000,000.00	2.4100	0.998059553	MESIROW	99,805,955.27	301,555.56
90333VXC9	US BANK CD	02/01/2019	03/15/2018	2.2200	100,000,000.00	100,000,000.00	2.6900	0.996070869	MESIROW	99,607,086.94	104,833.33
					2,800,000,000.00	2,800,000,000.00				2,798,389,679.49	10,090,222.23
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06417GUJ5	SCOTIA YCD	04/02/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.8500	0.999988715	MESIROW	99,998,871.48	1,421,000.00
05572N7D2	BNP YCD	04/02/2018	12/21/2017	1.6200	200,000,000.00	200,000,000.00	1.8500	0.999993378	MESIROW	199,998,675.58	909,000.00
21685VN96	RABOBANK YCD	04/02/2018	10/26/2017	1.5000	100,000,000.00	100,000,000.00	1.8500	0.999989942	MESIROW	99,998,994.21	654,166.67
53945GNS6	LLOYDS YCD	04/02/2018	10/26/2017	1.4900	100,000,000.00	100,000,000.00	1.8500	0.999989667	MESIROW	99,998,966.66	649,805.56
05252WLY7	ANZ YCD	04/02/2018	04/19/2017	1.3000	100,000,000.00	100,000,000.00	1.8500	0.999984079	MESIROW	99,998,407.91	1,253,055.56
86565BBQ3	SUMITOMO YCD	04/02/2018	03/22/2018	1.7500	100,000,000.00	100,000,000.00	1.8500	0.999997197	MESIROW	99,999,719.74	48,611.11
05572N7H3	BNP YCD	04/02/2018	01/02/2018	1.6500	200,000,000.00	200,000,000.00	1.8500	0.999994235	MESIROW	199,998,847.02	815,833.33
63307UMW8NB	CANADA YCD	04/02/2018	11/21/2017	1.4800	100,000,000.00	100,000,000.00	1.8500	0.999989446	MESIROW	99,998,944.60	538,555.56
06371ET98	MONTREAL YCD	04/09/2018	03/05/2018	1.6500	100,000,000.00	100,000,000.00	1.8500	0.999955065	MESIROW	99,995,506.53	123,750.00
65602UK56	NORINCHUK YCD	04/09/2018	03/07/2018	1.7200	100,000,000.00	100,000,000.00	1.8500	0.999970632	MESIROW	99,997,063.21	119,444.44
65602UL55	NORINCHUK YCD	04/09/2018	03/13/2018	1.8000	100,000,000.00	100,000,000.00	1.8500	0.999988503	MESIROW	99,998,850.31	95,000.00
86565BBA8	SUMITOMO YCD	04/09/2018	03/07/2018	1.7000	100,000,000.00	100,000,000.00	1.8500	0.999966195	MESIROW	99,996,619.52	118,055.56
83050FK91	SE BANKEN YCD	04/09/2018	02/28/2018	1.5600	100,000,000.00	100,000,000.00	1.8500	0.999935012	MESIROW	99,993,501.22	138,666.67
23341VEE7	DNB YCD	04/09/2018	03/13/2018	1.5900	100,000,000.00	100,000,000.00	1.8500	0.999941901	MESIROW	99,994,190.11	83,916.67
86565BBD2	SUMITOMO YCD	04/09/2018	03/13/2018	1.7200	100,000,000.00	100,000,000.00	1.8500	0.999970750	MESIROW	99,997,074.99	90,777.78
06371EW52	MONTREAL YCD	04/16/2018	03/13/2018	1.8000	100,000,000.00	100,000,000.00	1.8500	0.999978451	MESIROW	99,997,845.10	95,000.00
60700ASY1	MIZUHO YCD	04/16/2018	02/21/2018	1.8000	100,000,000.00	100,000,000.00	1.8500	0.999977681	MESIROW	99,997,768.07	195,000.00
96121T3J5	WESTPAC YCD	04/18/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.8500	0.999808309	MESIROW	99,980,830.90	1,421,000.00
06371E2D8	MONTREAL YCD	04/23/2018	03/28/2018	1.8800	100,000,000.00	100,000,000.00	1.8500	1.000018077	MESIROW	100,001,807.67	20,888.89
65602UN95	NORINCHUK YCD	04/23/2018	03/23/2018	1.8900	100,000,000.00	100,000,000.00	1.8500	1.000023883	MESIROW	100,002,388.33	47,250.00
63253TN46	NAT AUB YCD	05/01/2018	01/31/2018	1.6900	100,000,000.00	100,000,000.00	1.9500	0.999779115	MESIROW	99,977,911.52	281,666.67
60700ARX4	MIZUHO YCD	05/01/2018	02/01/2018	1.7400	100,000,000.00	100,000,000.00	1.9500	0.999820657	MESIROW	99,982,065.75	285,166.67
65590ARB4	NORDEA AB YCD	05/01/2018	01/18/2018	1.6900	100,000,000.00	100,000,000.00	1.9500	0.999778125	MESIROW	99,977,812.51	342,694.44
06742TDA1	BARCLAYS YCD	05/01/2018	12/27/2017	1.7900	100,000,000.00	100,000,000.00	1.9500	0.999859220	MESIROW	99,985,921.96	472,361.11

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05572N7E0	BNP YCD	05/01/2018	12/26/2017	1.7000	200,000,000.00	200,000,000.00	1.9500	0.999784650	MESIROW	199,956,929.99	906,666.67
86565BBL4	SUMITOMO YCD	05/01/2018	03/21/2018	1.8500	100,000,000.00	100,000,000.00	1.9500	0.999915885	MESIROW	99,991,588.48	56,527.78
06539RVX2	TOKYO-MIT YCD	05/01/2018	03/23/2018	1.9000	100,000,000.00	100,000,000.00	1.9500	0.999957630	MESIROW	99,995,763.03	47,500.00
53945GNX5	LLOYDS YCD	05/02/2018	12/27/2017	1.7400	100,000,000.00	100,000,000.00	1.9500	0.999811773	MESIROW	99,981,177.26	459,166.67
86958JXU8	SVENSKA YCD	05/02/2018	01/18/2018	1.6600	100,000,000.00	100,000,000.00	1.9500	0.999745054	MESIROW	99,974,505.36	336,611.11
65602UP44	NORINCHUK YCD	05/02/2018	03/26/2018	1.8800	100,000,000.00	100,000,000.00	1.9500	0.999939298	MESIROW	99,993,929.80	31,333.33
83369YZD1	SOC GEN YCD	05/02/2018	02/01/2018	1.6400	100,000,000.00	100,000,000.00	1.9500	0.999728997	MESIROW	99,972,899.74	268,777.78
23341VDD0	DNB YCD	05/07/2018	01/31/2018	1.7300	100,000,000.00	100,000,000.00	1.9500	0.999774817	MESIROW	99,977,481.66	288,333.33
65590AUB0	NORDEA AB YCD	05/07/2018	03/27/2018	1.8000	100,000,000.00	100,000,000.00	1.9500	0.999849805	MESIROW	99,984,980.54	25,000.00
65602UM47	NORINCHUK YCD	05/07/2018	03/15/2018	1.9000	100,000,000.00	100,000,000.00	1.9500	0.999948351	MESIROW	99,994,835.11	89,722.22
63253TN53	NAT AUB YCD	05/08/2018	02/01/2018	1.6900	100,000,000.00	100,000,000.00	1.9500	0.999727772	MESIROW	99,972,777.24	276,972.22
23341VEL1	DNB YCD	05/08/2018	03/26/2018	1.7800	100,000,000.00	100,000,000.00	1.9500	0.999825034	MESIROW	99,982,503.39	29,666.67
89113XXA7	TORONTO YCD	05/21/2018	02/08/2018	1.8200	100,000,000.00	100,000,000.00	1.9500	0.999812831	MESIROW	99,981,283.15	262,888.89
86565BBJ9	SUMITOMO YCD	05/21/2018	03/19/2018	1.9800	100,000,000.00	100,000,000.00	1.9500	1.000039623	MESIROW	100,003,962.29	71,500.00
87019VCE5	SWEDBANK YCD	05/21/2018	01/24/2018	1.7600	100,000,000.00	100,000,000.00	1.9500	0.999727977	MESIROW	99,972,797.65	327,555.56
13606BSP2	CIBC YCD	05/21/2018	01/25/2018	1.7000	100,000,000.00	100,000,000.00	1.9500	0.999645297	MESIROW	99,964,529.75	311,666.67
23341VCZ2	DNB YCD	05/21/2018	01/29/2018	1.7700	100,000,000.00	100,000,000.00	1.9500	0.999742442	MESIROW	99,974,244.17	304,833.33
60700AVG6	MIZUHO YCD	05/21/2018	03/21/2018	2.0000	150,000,000.00	150,000,000.00	1.9500	1.000067606	MESIROW	150,010,140.94	91,666.67
65590AST4	NORDEA AB YCD	05/23/2018	02/28/2018	1.9600	100,000,000.00	100,000,000.00	1.9500	1.000009510	MESIROW	100,000,951.04	174,222.22
53945GNY3	LLOYDS YCD	05/23/2018	02/26/2018	1.9800	100,000,000.00	100,000,000.00	1.9500	1.000037959	MESIROW	100,003,795.92	187,000.00
89113XYR9	TORONTO YCD	05/29/2018	02/28/2018	2.0300	100,000,000.00	100,000,000.00	1.9500	1.000122834	MESIROW	100,012,283.40	180,444.44
53945GNU1	LLOYDS YCD	05/29/2018	12/05/2017	1.6800	100,000,000.00	100,000,000.00	1.9500	0.999549263	MESIROW	99,954,926.26	546,000.00
83369YB88	SOC GEN YCD	05/29/2018	03/26/2018	1.9500	100,000,000.00	100,000,000.00	1.9500	0.999998982	MESIROW	99,999,898.22	32,500.00
06742TEG7	BARCLAYS YCD	06/01/2018	01/25/2018	1.9100	100,000,000.00	100,000,000.00	2.2000	0.999497431	MESIROW	99,949,743.11	350,166.67

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65590ART5	NORDEA AB YCD	06/01/2018	01/25/2018	1.7400	100,000,000.00	100,000,000.00	2.2000	0.999211603	MESIROW	99,921,160.29	319,000.00
63307UMY4	NB CANADA YCD	06/01/2018	01/29/2018	1.8200	100,000,000.00	100,000,000.00	2.2000	0.999346861	MESIROW	99,934,686.14	313,444.44
83050FG62	SE BANKEN YCD	06/01/2018	01/24/2018	1.7500	100,000,000.00	100,000,000.00	2.2000	0.999228236	MESIROW	99,922,823.58	325,694.44
60700AUM4	MIZUHO YCD	06/08/2018	03/08/2018	2.1900	100,000,000.00	100,000,000.00	2.2000	0.999975147	MESIROW	99,997,514.73	146,000.00
06539RVA2	TOKYO-MIT YCD	06/08/2018	03/15/2018	2.0900	100,000,000.00	100,000,000.00	2.2000	0.999788998	MESIROW	99,978,899.78	98,694.44
96121T3N6	WESTPAC YCD	06/21/2018	06/21/2017	1.5000	75,000,000.00	75,000,000.00	2.2000	0.998374471	MESIROW	74,878,085.35	887,500.00
78009N5T9	RB CANADA YCD	06/29/2018	12/21/2017	1.8400	200,000,000.00	200,000,000.00	2.2000	0.999086890	MESIROW	199,817,377.91	1,032,444.44
63253TM62	NAT AUB YCD	06/29/2018	12/19/2017	1.7000	100,000,000.00	100,000,000.00	2.2000	0.998744265	MESIROW	99,874,426.45	486,388.89
53945GNW7	LLOYDS YCD	06/29/2018	12/20/2017	1.8000	100,000,000.00	100,000,000.00	2.2000	0.998988872	MESIROW	99,898,887.22	510,000.00
89113XTE4	TORONTO YCD	06/29/2018	12/28/2017	1.8200	100,000,000.00	100,000,000.00	2.2000	0.999039930	MESIROW	99,903,993.05	475,222.22
89113XRG1	TORONTO YCD	06/29/2018	12/12/2017	1.7400	100,000,000.00	100,000,000.00	2.2000	0.998840169	MESIROW	99,884,016.92	531,666.67
83369YB62	SOC GEN YCD	06/29/2018	03/21/2018	2.2400	100,000,000.00	100,000,000.00	2.2000	1.000094651	MESIROW	100,009,465.15	68,444.44
86958JXB0	SVENSKA YCD	06/29/2018	12/28/2017	1.8200	100,000,000.00	100,000,000.00	2.2000	0.999039930	MESIROW	99,903,993.05	475,222.22
06742TCY0	BARCLAYS YCD	06/29/2018	12/26/2017	1.8700	200,000,000.00	200,000,000.00	2.2000	0.999161605	MESIROW	199,832,320.94	997,333.33
89113XYX6	TORONTO YCD	06/29/2018	03/05/2018	2.1200	100,000,000.00	100,000,000.00	2.2000	0.999794691	MESIROW	99,979,469.10	159,000.00
21685VT41	RABOBANK YCD	06/29/2018	12/14/2017	1.7150	100,000,000.00	100,000,000.00	2.2000	0.998779627	MESIROW	99,877,962.66	514,500.00
22534HY96	CR AG CIB YCD	06/29/2018	12/29/2017	1.8200	200,000,000.00	200,000,000.00	2.2000	0.999040204	MESIROW	199,808,040.79	940,333.33
22534H3K5	CR AG CIB YCD	06/29/2018	03/26/2018	2.1700	100,000,000.00	100,000,000.00	2.2000	0.999924278	MESIROW	99,992,427.81	36,166.67
13606BQX7	CIBC YCD	06/29/2018	12/07/2017	1.7300	100,000,000.00	100,000,000.00	2.2000	0.998814446	MESIROW	99,881,444.62	552,638.89
06742TFH4	BARCLAYS YCD	06/29/2018	03/08/2018	2.1500	100,000,000.00	100,000,000.00	2.2000	0.999869304	MESIROW	99,986,930.40	143,333.33
05252WMT7	ANZ YCD	06/29/2018	12/19/2017	1.7100	100,000,000.00	100,000,000.00	2.2000	0.998768698	MESIROW	99,876,869.83	489,250.00
21685VS75	RABOBANK YCD	06/29/2018	12/12/2017	1.7000	100,000,000.00	100,000,000.00	2.2000	0.998742476	MESIROW	99,874,247.64	519,444.44
06417GF78	SCOTIA YCD	06/29/2018	12/21/2017	1.8600	200,000,000.00	200,000,000.00	2.2000	0.999135763	MESIROW	199,827,152.60	1,043,666.67
06371EZX8	MONTREAL YCD	06/29/2018	12/20/2017	1.8000	200,000,000.00	200,000,000.00	2.2000	0.998988872	MESIROW	199,797,774.44	1,020,000.00

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63307UNE7	NB CANADA YCD	07/02/2018	02/26/2018	2.0600	100,000,000.00	100,000,000.00	2.2350	0.999544268	MESIROW	99,954,426.84	194,555.56
05252WNW5ANZ	YCD	07/02/2018	03/19/2018	2.1200	100,000,000.00	100,000,000.00	2.2350	0.999703432	MESIROW	99,970,343.24	76,555.56
21685VV71	RABOBANK YCD	07/02/2018	01/02/2018	1.7800	200,000,000.00	200,000,000.00	2.2350	0.998818834	MESIROW	199,763,766.83	880,111.11
83369YA63	SOC GEN YCD	07/10/2018	03/13/2018	2.1500	100,000,000.00	100,000,000.00	2.2350	0.999758344	MESIROW	99,975,834.44	113,472.22
78009N7C4	RB CANADA YCD	07/23/2018	01/24/2018	1.8800	100,000,000.00	100,000,000.00	2.2350	0.998869082	MESIROW	99,886,908.21	349,888.89
83050FL82	SE BANKEN YCD	07/27/2018	03/22/2018	2.2400	100,000,000.00	100,000,000.00	2.2350	1.000011646	MESIROW	100,001,164.57	62,222.22
65590ATW6	NORDEA AB YCD	07/27/2018	03/26/2018	2.2400	100,000,000.00	100,000,000.00	2.2350	1.000013441	MESIROW	100,001,344.06	37,333.33
89113XC77	TORONTO YCD	07/30/2018	03/28/2018	2.2500	100,000,000.00	100,000,000.00	2.2700	0.999931957	MESIROW	99,993,195.65	25,000.00
06417GN38	SCOTIA YCD	08/01/2018	03/08/2018	2.1800	100,000,000.00	100,000,000.00	2.2700	0.999686234	MESIROW	99,968,623.36	145,333.33
05252WNT6	ANZ YCD	08/01/2018	02/28/2018	2.0000	100,000,000.00	100,000,000.00	2.2700	0.999078414	MESIROW	99,907,841.35	177,777.78
63307UND9	NB CANADA YCD	08/01/2018	03/28/2018	2.3300	100,000,000.00	100,000,000.00	2.2700	1.000199805	MESIROW	100,019,980.47	25,888.89
78012UCC7	RB CANADA YCD	08/01/2018	03/27/2018	2.3400	100,000,000.00	100,000,000.00	2.2700	1.000232930	MESIROW	100,023,293.02	32,500.00
89113XVR2	TORONTO YCD	08/01/2018	01/31/2018	1.9300	100,000,000.00	100,000,000.00	2.2700	0.998832018	MESIROW	99,883,201.77	321,666.67
96121T4K1	WESTPAC YCD	09/04/2018	09/15/2017	1.5600	100,000,000.00	100,000,000.00	2.3000	0.996740308	MESIROW	99,674,030.76	858,000.00
21685V3E7	RABOBANK YCD	09/04/2018	03/15/2018	2.2500	100,000,000.00	100,000,000.00	2.3000	0.999774986	MESIROW	99,977,498.64	106,250.00
78009N5V4	RB CANADA YCD	10/01/2018	12/27/2017	1.9000	100,000,000.00	100,000,000.00	2.3400	0.997730687	MESIROW	99,773,068.66	501,388.89
83050FE72	SE BANKEN YCD	10/01/2018	01/02/2018	1.8600	100,000,000.00	100,000,000.00	2.3400	0.997534628	MESIROW	99,753,462.84	459,833.33
63253TM96	NAT AUB YCD	10/01/2018	12/28/2017	1.8600	100,000,000.00	100,000,000.00	2.3400	0.997531592	MESIROW	99,753,159.17	485,666.67
06417GG36	SCOTIA YCD	10/01/2018	12/28/2017	1.9100	150,000,000.00	150,000,000.00	2.3400	0.997781236	MESIROW	149,667,185.38	748,083.33
06371EB63	MONTREAL YCD	10/01/2018	12/29/2017	1.9400	100,000,000.00	100,000,000.00	2.3400	0.997931656	MESIROW	99,793,165.58	501,166.67
13606BSK3	CIBC YCD	10/01/2018	01/23/2018	2.0200	100,000,000.00	100,000,000.00	2.3400	0.998347603	MESIROW	99,834,760.26	381,555.56
96121T5L8	WESTPAC YCD	10/01/2018	12/28/2017	1.9000	150,000,000.00	150,000,000.00	2.3400	0.997731307	MESIROW	149,659,696.05	744,166.67
86958JVL0	SVENSKA YCD	10/29/2018	10/26/2017	1.7200	100,000,000.00	100,000,000.00	2.3800	0.996081689	MESIROW	99,608,168.86	750,111.11
13606BRV0	CIBC YCD	01/02/2019	01/05/2018	2.0700	100,000,000.00	100,000,000.00	2.4600	0.996973811	MESIROW	99,697,381.12	494,500.00

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
05252WMZ3	ANZ YCD	01/02/2019	01/03/2018	1.9700	100,000,000.00	100,000,000.00	2.4600	0.996223732	MESIROW	99,622,373.24	481,555.56
78012UBK0	RB CANADA YCD	01/02/2019	03/15/2018	2.4400	100,000,000.00	100,000,000.00	2.4600	0.999828176	MESIROW	99,982,817.63	115,222.22
96121T5W4	WESTPAC YCD	01/02/2019	01/02/2018	2.0300	100,000,000.00	100,000,000.00	2.4600	0.996671459	MESIROW	99,667,145.86	501,861.11
96121T7G7	WESTPAC YCD	03/01/2019	03/13/2018	2.5200	100,000,000.00	100,000,000.00	2.5500	0.999697361	MESIROW	99,969,736.10	133,000.00
63307UNB3	NB CANADA YCD	03/01/2019	03/15/2018	2.5000	100,000,000.00	100,000,000.00	2.5500	0.999519548	MESIROW	99,951,954.78	118,055.56
					11,125,000,000.00	11,125,000,000.00				11,117,872,011.59	37,785,500.02
AIP:				0.00							
Book + AIP:					11,125,000,000.00						
					CD YANKEE						

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CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
78009NU46	RB CANADA YCD FR	06/12/2018	100,000,000.00	100,000,000.00	1.00000	2.2014	03/12/2018	3MO LIBOR + 13	CITIBANK	100,000,000.00	122,300.00
63307ULK5	NB CANADA YCD FR	10/11/2018	100,000,000.00	100,000,000.00	1.00000	1.9446	01/11/2018	3MO LIBOR + 24	CITIBANK	100,000,000.00	432,126.67
06427KXK8	MONTREAL YCD FR	10/12/2018	100,000,000.00	100,000,000.00	1.00000	1.9591	01/12/2018	3MO LIBOR + 25	CITIBANK	100,000,000.00	429,915.81
13606BKG0	CIBC YCD FR	01/03/2019	50,000,000.00	50,000,000.00	1.00000	1.9293	01/03/2018	3MO LIBOR +23.5	CITIBANK	50,000,000.00	235,800.89
06371EAR8	MONTREAL YCD FR	06/12/2019	75,000,000.00	75,000,000.00	1.00000	2.4014	03/12/2018	3MO LIBOR + 33	CITIBANK	75,000,000.00	100,058.33
			425,000,000.00	425,000,000.00						425,000,000.00	1,320,201.70
AIP:			0.00								
Book + AIP:			425,000,000.00	CD FR							

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89116FD23	TD USA CP	04/02/2018	0.0000	100,000,000.00	99,481,500.00	0.0190	1	MESIROW	99,994,722.22
46640QD24	JPM LLC CP	04/02/2018	0.0000	100,000,000.00	99,246,722.22	0.0190	1	MESIROW	99,994,722.22
22533UD26	CR AG NY CP	04/02/2018	0.0000	200,000,000.00	199,850,000.00	0.0190	1	MESIROW	199,989,444.44
06417KD22	SCOTIA NY CP	04/02/2018	0.0000	100,000,000.00	99,474,722.22	0.0190	1	MESIROW	99,994,722.22
19121BD22	COCA COLA CP	04/02/2018	0.0000	50,000,000.00	49,759,388.89	0.0190	1	MESIROW	49,997,361.11
67983UD26	OLD LINE CP	04/02/2018	0.0000	50,000,000.00	49,732,638.89	0.0190	1	MESIROW	49,997,361.11
06538CD32	TOKYO NY CP	04/03/2018	0.0000	100,000,000.00	99,930,000.00	0.0190	2	MESIROW	99,989,444.44
65475MD98	NISSAN CP	04/09/2018	0.0000	50,000,000.00	49,878,541.67	0.0190	8	MESIROW	49,978,888.89
83369CD92	SOC GEN NY CP	04/09/2018	0.0000	200,000,000.00	199,643,750.00	0.0190	8	MESIROW	199,915,555.56
60689GD94	MIZUHO NY CP	04/09/2018	0.0000	100,000,000.00	99,693,333.34	0.0190	8	MESIROW	99,957,777.78
71344UD97	PEPSI CO CP	04/09/2018	0.0000	100,000,000.00	99,880,555.56	0.0190	8	MESIROW	99,957,777.78
89233HD92	TOYOTA CP	04/09/2018	0.0000	300,000,000.00	298,543,638.88	0.0190	8	MESIROW	299,873,333.33
89233HDG6	TOYOTA CP	04/16/2018	0.0000	100,000,000.00	99,715,000.00	0.0190	15	MESIROW	99,920,833.33
06538CDH1	TOKYO NY CP	04/17/2018	0.0000	300,000,000.00	299,446,138.88	0.0190	16	MESIROW	299,746,666.67
22533UDH3	CR AG NY CP	04/17/2018	0.0000	100,000,000.00	99,826,666.66	0.0190	16	MESIROW	99,915,555.56
83369CDH4	SOC GEN NY CP	04/17/2018	0.0000	100,000,000.00	99,690,361.12	0.0190	16	MESIROW	99,915,555.56
89233HDP6	TOYOTA CP	04/23/2018	0.0000	100,000,000.00	99,828,111.12	0.0190	22	MESIROW	99,883,888.89
06538CDP3	TOKYO NY CP	04/23/2018	0.0000	200,000,000.00	199,685,777.78	0.0190	22	MESIROW	199,767,777.78
46640QE15	JPM LLC CP	05/01/2018	0.0000	100,000,000.00	99,343,666.66	0.0208	30	MESIROW	99,826,666.67
06538CE15	TOKYO NY CP	05/01/2018	0.0000	100,000,000.00	99,772,500.00	0.0208	30	MESIROW	99,826,666.67
89233HE18	TOYOTA CP	05/01/2018	0.0000	100,000,000.00	99,379,000.00	0.0208	30	MESIROW	99,826,666.67
89233HE26	TOYOTA CP	05/02/2018	0.0000	100,000,000.00	99,386,722.22	0.0208	31	MESIROW	99,820,888.89
19121BE21	COCA COLA CP	05/02/2018	0.0000	100,000,000.00	99,362,777.78	0.0208	31	MESIROW	99,820,888.89
06538CE23	TOKYO NY CP	05/02/2018	0.0000	100,000,000.00	99,771,333.34	0.0208	31	MESIROW	99,820,888.89

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36164KE23	GE CTS CP	05/02/2018	0.0000	50,000,000.00	49,719,027.78	0.0208	31	MESIROW	49,910,444.44
36164KE72	GE CTS CP	05/07/2018	0.0000	100,000,000.00	99,557,500.00	0.0208	36	MESIROW	99,792,000.00
83369CE83	SOC GEN NY CP	05/08/2018	0.0000	100,000,000.00	99,735,944.44	0.0208	37	MESIROW	99,786,222.22
06538CE80	TOKYO NY CP	05/08/2018	0.0000	100,000,000.00	99,734,666.66	0.0208	37	MESIROW	99,786,222.22
22533UEB5	CR AG NY CP	05/11/2018	0.0000	100,000,000.00	99,766,250.00	0.0208	40	MESIROW	99,768,888.89
60689GEB8	MIZUHO NY CP	05/11/2018	0.0000	100,000,000.00	99,567,916.66	0.0208	40	MESIROW	99,768,888.89
83369CEB6	SOC GEN NY CP	05/11/2018	0.0000	100,000,000.00	99,717,333.34	0.0208	40	MESIROW	99,768,888.89
46640QEG2	JPM LLC CP	05/16/2018	0.0000	50,000,000.00	49,590,791.67	0.0208	45	MESIROW	49,870,000.00
53127UEM8	LIBERTY CP	05/21/2018	0.0000	100,000,000.00	99,511,111.12	0.0208	50	MESIROW	99,711,111.11
21687BEM9	RABO NY CP	05/21/2018	0.0000	100,000,000.00	99,446,055.56	0.0208	50	MESIROW	99,711,111.11
60689GEV4	MIZUHO NY CP	05/29/2018	0.0000	250,000,000.00	248,839,416.66	0.0208	58	MESIROW	249,162,222.22
89233HEV2	TOYOTA CP	05/29/2018	0.0000	300,000,000.00	297,785,833.34	0.0208	58	MESIROW	298,994,666.67
89116FEV8	TD USA CP	05/29/2018	0.0000	100,000,000.00	99,202,277.78	0.0208	58	MESIROW	99,664,888.89
60689GEW2	MIZUHO NY CP	05/30/2018	0.0000	100,000,000.00	99,644,444.44	0.0208	59	MESIROW	99,659,111.11
06417KF12	SCOTIA NY CP	06/01/2018	0.0000	100,000,000.00	99,192,500.00	0.0220	61	MESIROW	99,627,222.22
19121BF12	COCA COLA CP	06/01/2018	0.0000	50,000,000.00	49,692,916.67	0.0220	61	MESIROW	49,813,611.11
1247P3F15	CAFCO CP	06/01/2018	0.0000	100,000,000.00	99,207,638.88	0.0220	61	MESIROW	99,627,222.22
46640QF14	JPM LLC CP	06/01/2018	0.0000	100,000,000.00	98,918,444.44	0.0220	61	MESIROW	99,627,222.22
21687BF14	RABO NY CP	06/01/2018	0.0000	200,000,000.00	198,434,000.00	0.0220	61	MESIROW	199,254,444.44
83369CFN9	SOC GEN NY CP	06/22/2018	0.0000	100,000,000.00	99,463,500.00	0.0220	82	MESIROW	99,498,888.89
21687BFN6	RABO NY CP	06/22/2018	0.0000	50,000,000.00	49,732,333.33	0.0220	82	MESIROW	49,749,444.44
19121BFU8	COCA COLA CP	06/28/2018	0.0000	50,000,000.00	49,696,666.67	0.0220	88	MESIROW	49,731,111.11
13607FFV3	CIBC HLD CP	06/29/2018	0.0000	100,000,000.00	99,253,222.22	0.0220	89	MESIROW	99,456,111.11
46640QFV8	JPM LLC CP	06/29/2018	0.0000	400,000,000.00	395,769,388.88	0.0220	89	MESIROW	397,824,444.44

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2546R3FV1	DISNEY CP	06/29/2018	0.0000	50,000,000.00	49,650,555.56	0.0220	89	MESIROW	49,728,055.56
1247P3FV9	CAFECO CP	06/29/2018	0.0000	50,000,000.00	49,527,375.00	0.0220	89	MESIROW	49,728,055.56
06417KFV6	SCOTIA NY CP	06/29/2018	0.0000	100,000,000.00	99,019,666.66	0.0220	89	MESIROW	99,456,111.11
46640QG21	JPM LLC CP	07/02/2018	0.0000	150,000,000.00	148,342,833.33	0.0228	92	MESIROW	149,126,000.00
19121BGA1	COCA COLA CP	07/10/2018	0.0000	50,000,000.00	49,596,527.78	0.0228	100	MESIROW	49,683,333.33
2546R3GA6	DISNEY CP	07/10/2018	0.0000	50,000,000.00	49,698,194.44	0.0228	100	MESIROW	49,683,333.33
46640QGP0	JPM LLC CP	07/23/2018	0.0000	100,000,000.00	98,992,277.78	0.0228	113	MESIROW	99,284,333.33
46640QGT2	JPM LLC CP	07/27/2018	0.0000	100,000,000.00	99,013,055.56	0.0228	117	MESIROW	99,259,000.00
06417KGW3	SCOTIA NY CP	07/30/2018	0.0000	100,000,000.00	99,139,944.44	0.0236	120	MESIROW	99,213,333.33
46640QGW5	JPM LLC CP	07/30/2018	0.0000	150,000,000.00	148,801,333.32	0.0236	120	MESIROW	148,820,000.00
2546R3H15	DISNEY CP	08/01/2018	0.0000	50,000,000.00	49,631,347.22	0.0236	122	MESIROW	49,600,111.11
46640QH12	JPM LLC CP	08/01/2018	0.0000	100,000,000.00	98,854,000.00	0.0236	122	MESIROW	99,200,222.22
1247P3H13	CAFECO CP	08/01/2018	0.0000	100,000,000.00	99,009,527.78	0.0236	122	MESIROW	99,200,222.22
19121BH10	COCA COLA CP	08/01/2018	0.0000	100,000,000.00	99,089,972.22	0.0236	122	MESIROW	99,200,222.22
19121BJS9	COCA COLA CP	09/26/2018	0.0000	100,000,000.00	98,827,638.89	0.0241	178	MESIROW	98,808,388.89
46640QK18	JPM LLC CP	10/01/2018	0.0000	100,000,000.00	98,529,611.12	0.0245	183	MESIROW	98,754,583.33

7,300,000,000.00 7,257,225,888.87

7,276,043,749.97

AIP: 0.00
Book + AIP: 7,257,225,888.87

COMMER PAPER

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044602	HANMI BANK TD	04/04/2018	1.2000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044805	FIRST FOUNDATION BANK TD	04/04/2018	1.4300	44,000,000.00	44,000,000.00	1.00000		44,000,000.00
SYS044803	FINANCIAL PARTNERS CREDIT UNIO	04/04/2018	1.4500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044811	OPEN BANK TD	04/04/2018	1.4100	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044599	CTBC BANK CORP (USA) TD	04/04/2018	1.2200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044601	FIVE STAR BANK TD	04/04/2018	1.2000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044808	MALAGA BANK FSB TD	04/04/2018	1.4100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044804	FIRST CHOICE BANK TD	04/04/2018	1.4100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044810	MISSION NATIONAL BANK TD	04/04/2018	1.4300	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044817	SAN DIEGO COUNTY CREDIT UNION	04/05/2018	1.3800	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044815	MANUFACTURERS BANK TD	04/05/2018	1.4200	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044745	COMMUNITY BUSINESS BANK TD	04/05/2018	1.3200	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044816	PACIFIC CITY BANK TD	04/05/2018	1.4000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044606	BANK OF HOPE TD	04/05/2018	1.2300	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044807	GRANDPOINT BANK TD	04/05/2018	1.4300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044874	GRANDPOINT BANK TD	04/05/2018	1.3900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044813	WESCOM CENTRAL CREDIT UNION TI	04/06/2018	1.4400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044617	PACIFIC WESTERN BANK TD	04/06/2018	1.2100	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044613	COMMONWEALTH BUSINESS BANK TI	04/06/2018	1.2100	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044612	BANK OF SANTA CLARITA TD	04/06/2018	1.2300	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044614	COMMUNITY BANK TD	04/06/2018	1.2300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044827	PACIFIC ALLIANCE BANK TD	04/11/2018	1.4100	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044826	MECHANICS BANK TD	04/11/2018	1.4400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044830	FARMERS & MERCHANTS BANK OF C	04/11/2018	1.4300	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044823	BANK OF THE SIERRA TD	04/11/2018	1.4300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044824	CALIFORNIA BANK OF COMMERCE TL	04/11/2018	1.4300	13,500,000.00	13,500,000.00	1.00000		13,500,000.00

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SYS044821	PROVIDENT SAVINGS BANK TD	04/11/2018	1.4300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044835	SAN DIEGO COUNTY CREDIT UNION	04/12/2018	1.4300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044834	GRANDPOINT BANK TD	04/12/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044833	EAST WEST BANK TD	04/12/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044831	COMMERCEWEST BANK TD	04/12/2018	1.4500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044631	PROVIDENT CREDIT UNION TD	04/12/2018	1.2300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044630	METROPOLITAN BANK TD	04/12/2018	1.2500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044842	SUMMIT STATE BANK TD	04/13/2018	1.4500	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044841	SANTA CRUZ COUNTY BANK TD	04/13/2018	1.4300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044836	AMERICAN PLUS BANK NA TD	04/13/2018	1.4300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044839	MANUFACTURERS BANK TD	04/13/2018	1.4500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044840	MISSION FEDERAL CREDIT UNION TD	04/13/2018	1.4300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044642	COMMUNITY BUSINESS BANK TD	04/18/2018	1.2500	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044661	COMMUNITY BUSINESS BANK TD	04/18/2018	1.2600	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044846	EAST WEST BANK TD	04/18/2018	1.4600	175,000,000.00	175,000,000.00	1.00000		175,000,000.00
SYS044843	AMERICAN RIVER BANK TD	04/18/2018	1.4600	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044854	PROVIDENT CREDIT UNION TD	04/19/2018	1.4300	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044853	MERIWEST CREDIT UNION TD	04/19/2018	1.4600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044852	MECHANICS BANK TD	04/19/2018	1.4600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044851	COMMUNITY WEST BANK TD	04/19/2018	1.4500	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044665	NEW OMNI BANK NA TD	04/19/2018	1.2600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044849	BANC OF CALIFORNIA NA TD	04/19/2018	1.4600	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044652	NEW OMNI BANK NA TD	04/19/2018	1.2600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044861	TRANS PACIFIC NATIONAL BANK TD	04/20/2018	1.4700	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044860	SUMMIT STATE BANK TD	04/20/2018	1.4700	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044858	MALAGA BANK FSB TD	04/20/2018	1.4500	46,000,000.00	46,000,000.00	1.00000		46,000,000.00

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SYS044857	FIRST FOUNDATION BANK TD	04/20/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044856	BANK OF THE SIERRA TD	04/20/2018	1.4700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044867	BOFI FEDERAL BANK TD	04/25/2018	1.4300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044662	CORNERSTONE COMMUNITY BANK TI	04/25/2018	1.2600	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044870	WESCOM CENTRAL CREDIT UNION TI	04/25/2018	1.4600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044869	PROVIDENT CREDIT UNION TD	04/25/2018	1.4300	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044865	BANK OF SOUTHERN CALIFORNIA TD	04/25/2018	1.4500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044875	MISSION NATIONAL BANK TD	04/26/2018	1.4600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044878	OPUS BANK TD	04/27/2018	1.4700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044877	MALAGA BANK FSB TD	04/27/2018	1.4400	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044876	COMMERCEWEST BANK TD	04/27/2018	1.4400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044669	COMMONWEALTH BUSINESS BANK TI	04/27/2018	1.2700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044879	TRAVIS CREDIT UNION TD	04/27/2018	1.4600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044883	SUMMIT STATE BANK TD	05/02/2018	1.4300	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044882	PRESIDIO BANK TD	05/02/2018	1.4300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044881	MERCHANTS NATIONAL BANK OF SA	05/02/2018	1.4300	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044673	COMMUNITY BANK TD	05/02/2018	1.2800	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044889	MALAGA BANK FSB TD	05/03/2018	1.4500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044887	GRANDPOINT BANK TD	05/03/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044886	BANK OF THE SIERRA TD	05/03/2018	1.4700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044885	AMERICAN RIVER BANK TD	05/03/2018	1.4700	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044891	GOLDEN VALLEY BANK TD	05/04/2018	1.4600	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044890	EAST WEST BANK TD	05/04/2018	1.4800	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044959	TRI -VALLEY BANK TD	05/09/2018	1.6500	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044894	PACIFIC CITY BANK TD	05/09/2018	1.4900	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044892	CALIFORNIA BANK OF COMMERCE TI	05/09/2018	1.5100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00

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SYS044893	OPEN BANK TD	05/09/2018	1.4900	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044698	WESTERN ALLIANCE BANK TD	05/10/2018	1.3300	65,000,000.00	65,000,000.00	1.00000		65,000,000.00
SYS044697	RIVER CITY BANK TD	05/10/2018	1.3500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044695	MANUFACTURERS BANK TD	05/10/2018	1.3500	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044693	COMMONWEALTH BUSINESS BANK TI	05/10/2018	1.3300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044692	CALIFORNIA BANK OF COMMERCE TL	05/10/2018	1.3500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044897	MECHANICS BANK TD	05/10/2018	1.5400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044896	NORTHROP GRUMMAN FEDERAL CRE	05/10/2018	1.5400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044829	TRAVIS CREDIT UNION TD	05/11/2018	1.4500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044699	BANK OF SANTA CLARITA TD	05/11/2018	1.3500	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044705	WESTERN ALLIANCE BANK TD	05/16/2018	1.3600	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044704	PROVIDENT CREDIT UNION TD	05/16/2018	1.3600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044703	HANMI BANK TD	05/16/2018	1.3600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044904	SAN DIEGO COUNTY CREDIT UNION	05/16/2018	1.5500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044903	EVERTRUST BANK TD	05/16/2018	1.5700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044902	COMMUNITY WEST BANK TD	05/16/2018	1.5900	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044910	WESCOM CENTRAL CREDIT UNION TI	05/17/2018	1.6300	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044909	TRI-VALLEY BANK TD	05/17/2018	1.6200	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044709	PACIFIC WESTERN BANK TD	05/17/2018	1.3900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044708	PACIFIC PREMIER BANK TD	05/17/2018	1.4100	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044707	AMERICAN RIVER BANK TD	05/17/2018	1.4100	6,500,000.00	6,500,000.00	1.00000		6,500,000.00
SYS044706	AMERICAN PLUS BANK NA TD	05/17/2018	1.3900	4,240,000.00	4,240,000.00	1.00000		4,240,000.00
SYS044713	RIVER CITY BANK TD	05/18/2018	1.4200	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044911	CATHAY BANK TD	05/18/2018	1.6000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044917	US METRO BANK TD	05/23/2018	1.5800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044918	BANC OF CALIFORNIA NA TD	05/24/2018	1.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00

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SYS044818	TRAVIS CREDIT UNION TD	05/25/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044922	BANK OF THE SIERRA TD	05/25/2018	1.6600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044926	SCHOOLS FINANCIAL CREDIT UNION	05/30/2018	1.6400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044923	AMERICAN PLUS BANK NA TD	05/30/2018	1.6400	1,500,000.00	1,500,000.00	1.00000		1,500,000.00
SYS044809	MERCHANTS NATIONAL BANK OF SA	05/30/2018	1.4900	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044721	MERCHANTS NATIONAL BANK OF SA	05/30/2018	1.4600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044720	FIRST NATIONAL BANK OF NORTHER	05/30/2018	1.4600	19,000,000.00	19,000,000.00	1.00000		19,000,000.00
SYS044718	CALIFORNIA COAST CREDIT UNION	05/30/2018	1.4400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044717	BANK OF HOPE TD	05/30/2018	1.4600	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044716	CTBC BANK CORP (USA) TD	05/30/2018	1.4600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044730	PROVIDENT CREDIT UNION TD	05/31/2018	1.4400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044729	PACIFIC ENTERPRISE BANK TD	05/31/2018	1.4600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044728	NEW OMNI BANK NA TD	05/31/2018	1.4400	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044727	FIVE STAR BANK TD	05/31/2018	1.4400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044932	SAN DIEGO COUNTY CREDIT UNION	05/31/2018	1.6500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044930	COMMUNITY WEST BANK TD	05/31/2018	1.6900	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044929	GRANDPOINT BANK TD	05/31/2018	1.6900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044935	EVERTRUST BANK TD	06/01/2018	1.6500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044934	BANK OF THE SIERRA TD	06/01/2018	1.6700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044737	TRAVIS CREDIT UNION TD	06/01/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044735	SAFE CREDIT UNION TD	06/01/2018	1.4700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044734	RIVER CITY BANK TD	06/01/2018	1.4700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044732	COMMUNITY BANK OF THE BAY TD	06/01/2018	1.4700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044936	SUMMIT STATE BANK TD	06/01/2018	1.6700	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS044741	POPPY BANK TD	06/06/2018	1.4400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044740	CALIFORNIA COAST CREDIT UNION	06/06/2018	1.4400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00

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SYS044937	TRI COUNTIES BANK TD	06/06/2018	1.6700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044948	SAN DIEGO COUNTY CREDIT UNION	06/07/2018	1.6600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044946	PACIFIC CITY BANK TD	06/07/2018	1.6800	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044945	OPEN BANK TD	06/07/2018	1.6800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044943	MECHANICS BANK TD	06/07/2018	1.7100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044942	MANUFACTURERS BANK TD	06/07/2018	1.7000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044941	BANK OF THE SIERRA TD	06/07/2018	1.7000	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044940	1ST CAPITAL BANK TD	06/07/2018	1.7000	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044750	PACIFIC PREMIER BANK TD	06/07/2018	1.4900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044743	AMERICAN RIVER BANK TD	06/07/2018	1.4900	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044759	WESTERN ALLIANCE BANK TD	06/08/2018	1.4700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044757	PROVIDENT CREDIT UNION TD	06/08/2018	1.4700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044751	BANK OF HOPE TD	06/08/2018	1.4900	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044957	COMMERCEWEST BANK TD	06/08/2018	1.6800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044956	CALIFORNIA BANK OF COMMERCE TD	06/08/2018	1.7000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044962	AMERICAN FIRST CREDIT UNION TD	06/13/2018	1.7000	27,000,000.00	27,000,000.00	1.00000		27,000,000.00
SYS044780	NEW OMNI BANK NA TD	06/13/2018	1.4800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044771	WOORI AMERICA BANK TD	06/13/2018	1.4600	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044770	US METRO BANK TD	06/13/2018	1.4200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044769	RIVER CITY BANK TD	06/13/2018	1.4600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044768	PROVIDENT CREDIT UNION TD	06/13/2018	1.4400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044767	PREMIER BUSINESS BANK TD	06/13/2018	1.4400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044764	FIVE STAR BANK TD	06/13/2018	1.4400	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044983	PREMIER BUSINESS BANK TD	06/13/2018	1.7400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044763	POPPY BANK TD	06/13/2018	1.4400	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044761	NEW OMNI BANK NA TD	06/13/2018	1.4400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00

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SYS044778	AMERICAN RIVER BANK TD	06/14/2018	1.5000	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044968	WESCOM CENTRAL CREDIT UNION TI	06/14/2018	1.7500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044967	SAN DIEGO COUNTY CREDIT UNION	06/14/2018	1.7000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044977	SUMMIT STATE BANK TD	06/15/2018	1.7700	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044974	FIRST CHOICE BANK TD	06/15/2018	1.7500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044973	COMMONWEALTH BUSINESS BANK TI	06/15/2018	1.7500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044791	BANK OF SAN FRANCISCO TD	06/15/2018	1.5000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044789	AMERICAN PLUS BANK NA TD	06/20/2018	1.4800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044981	OPEN BANK TD	06/20/2018	1.7700	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044980	MALAGA BANK FSB TD	06/20/2018	1.7700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044979	EVERTRUST BANK TD	06/20/2018	1.7700	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044978	BANC OF CALIFORNIA NA TD	06/20/2018	1.8000	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044982	PREFERRED BANK TD	06/22/2018	1.7500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044812	UNITI BANK TD	07/05/2018	1.5400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044802	BENEFICIAL STATE BANK TD	07/05/2018	1.5700	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044801	AMERICAN RIVER BANK TD	07/05/2018	1.5600	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044806	FIVE STAR BANK TD	07/05/2018	1.5400	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044828	SAFE CREDIT UNION TD	07/11/2018	1.5900	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044822	AMERICAN PLUS BANK NA TD	07/11/2018	1.5700	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044825	COMMUNITY WEST BANK TD	07/11/2018	1.5900	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044838	BENEFICIAL STATE BANK TD	07/13/2018	1.6100	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044837	BANK OF HOPE TD	07/13/2018	1.6000	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044844	AMERICAS UNITED BANK TD	07/18/2018	1.5900	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044855	US METRO BANK TD	07/19/2018	1.5700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044850	CALIFORNIA COAST CREDIT UNION T	07/19/2018	1.5900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044859	RIVER CITY BANK TD	07/20/2018	1.6400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00

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SYS044868	PACIFIC WESTERN BANK TD	07/25/2018	1.6200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044866	AMERICAN PLUS BANK NA TD	07/25/2018	1.6200	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044873	CTBC BANK CORP (USA) TD	07/26/2018	1.6400	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044872	COMMERICAL BANK OF CALIFORNIA	07/26/2018	1.6400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044888	HANMI BANK TD	08/02/2018	1.6500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044899	UNITI BANK TD	08/10/2018	1.7100	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044901	AMERICAN RIVER BANK TD	08/15/2018	1.7900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044908	SANTA CRUZ COUNTY BANK TD	08/16/2018	1.7800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044907	PRESIDIO BANK TD	08/16/2018	1.8000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044906	US METRO BANK TD	08/16/2018	1.7600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044914	COMMUNITY VALLEY BANK TD	08/17/2018	1.7900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044913	COMMONWEALTH BUSINESS BANK TI	08/17/2018	1.7900	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044912	CORNERSTONE COMMUNITY BANK TI	08/17/2018	1.7900	1,500,000.00	1,500,000.00	1.00000		1,500,000.00
SYS044916	PACIFIC WESTERN BANK TD	08/22/2018	1.8100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044915	CATHAY BANK TD	08/22/2018	1.8300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044921	POPPY BANK TD	08/23/2018	1.8100	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044920	NEW OMNI BANK NA TD	08/23/2018	1.8100	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044919	METROPOLITAN BANK TD	08/23/2018	1.8300	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044925	CORNERSTONE COMMUNITY BANK TI	08/29/2018	1.8300	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044924	CALIFORNIA COAST CREDIT UNION T	08/29/2018	1.8300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044931	FIRST FOUNDATION BANK TD	08/30/2018	1.8700	47,000,000.00	47,000,000.00	1.00000		47,000,000.00
SYS044938	UNITI BANK TD	09/05/2018	1.8300	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044947	PROSPECTORS FEDERAL CREDIT UNI	09/06/2018	1.8700	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044944	METROPOLITAN BANK TD	09/06/2018	1.8700	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044958	COMMONWEALTH BUSINESS BANK TI	09/07/2018	1.8600	8,500,000.00	8,500,000.00	1.00000		8,500,000.00
SYS044964	PACIFIC WESTERN BANK TD	09/12/2018	1.8600	40,000,000.00	40,000,000.00	1.00000		40,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044963	BOFI FEDERAL BANK TD	09/12/2018	1.8600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044971	PREFERRED BANK TD	09/13/2018	1.9100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044966	PREFERRED BANK TD	09/13/2018	1.8800	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044976	PACIFIC COMMERCE BANK TD	09/14/2018	1.9100	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044975	FIRST FOUNDATION BANK TD	09/14/2018	1.9300	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044972	BEACON BUSINESS BANK TD	09/14/2018	1.9300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
				5,031,740,000.00	5,031,740,000.00			5,031,740,000.00
AIP:			0.00					
Book + AIP:		5,031,740,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1670025	05/18/2018	0.92600000	5,844,000.00	1.000	5,844,000.00
AB55 1670026	05/18/2018	0.92600000	10,787,000.00	1.000	10,787,000.00
AB55 1670027	05/18/2018	0.92600000	18,437,000.00	1.000	18,437,000.00
AB55 1670028	06/22/2018	0.99800000	3,000,000.00	1.000	3,000,000.00
AB55 1780001	07/20/2018	1.05700000	47,830,000.00	1.000	47,830,000.00
AB55 1780002	07/20/2018	1.05700000	9,192,000.00	1.000	9,192,000.00
AB55 1780003	07/20/2018	1.05700000	28,124,000.00	1.000	28,124,000.00
AB55 1780004	08/17/2018	1.08400000	25,000,000.00	1.000	25,000,000.00
AB55 1780005	08/17/2018	1.08400000	3,416,000.00	1.000	3,416,000.00
AB55 1780007	09/21/2018	1.11800000	95,397,000.00	1.000	95,397,000.00
AB55 1780008	09/21/2018	1.11800000	10,000,000.00	1.000	10,000,000.00
AB55 1780009	10/19/2018	1.14800000	31,415,000.00	1.000	31,415,000.00
AB55 1780010	11/16/2018	1.17300000	32,000,000.00	1.000	32,000,000.00
AB55 1780011	12/14/2018	1.22800000	26,152,000.00	1.000	26,152,000.00
AB55 1780012	12/14/2018	1.22800000	22,533,000.00	1.000	22,533,000.00
AB55 1780013	12/14/2018	1.22800000	11,586,000.00	1.000	11,586,000.00
AB55 1780014	12/14/2018	1.22800000	2,100,000.00	1.000	2,100,000.00
AB55 1780015	01/18/2019	1.35700000	55,205,000.00	1.000	55,205,000.00
AB55 1780016	01/18/2019	1.35700000	7,391,000.00	1.000	7,391,000.00
AB55 1780017	01/18/2019	1.35700000	4,578,000.00	1.000	4,578,000.00
AB55 1780018	01/18/2019	1.35700000	2,126,000.00	1.000	2,126,000.00
AB55 1780019	01/18/2019	1.35700000	6,655,000.00	1.000	6,655,000.00
AB55 1780020	01/18/2019	1.35700000	10,308,000.00	1.000	10,308,000.00
AB55 1780021	02/22/2019	1.42400000	13,383,000.00	1.000	13,383,000.00
AB55 1780022	02/22/2019	1.42400000	38,134,000.00	1.000	38,134,000.00
AB55 1780023	03/22/2019	1.55300000	95,514,000.00	1.000	95,514,000.00
AB55 1780024	03/22/2019	1.55300000	57,102,000.00	1.000	57,102,000.00
AB55 1780025	03/22/2019	1.55300000	19,954,000.00	1.000	19,954,000.00
AB55 1780026	03/22/2019	1.55300000	23,484,000.00	1.000	23,484,000.00
			716,647,000.00		716,647,000.00

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Total # of items:	687
Par Value:	76,388,964,008.74
Book Value:	74,968,846,038.87
Fair Value:	74,916,153,433.79
Accrual:	105,828,247.76
Total Book Value:	74,968,846,038.87
AIP:	3,560,056.28
Book + AIP:	74,972,406,095.15