

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2018

OFFICE OF THE TREASURER

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



Date: October 16, 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 September 30, 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


Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2018

(Dollars in thousands)

Portfolio Amount		\$	88,310,459
Effective Yield	2.086%		
Quarter-to-date Yield	2.001%		
Year-to-date Yield	2.001%		
Average Life (in days)	193		
Demand Bank Account Balances		\$	466,637
Total PMIA Resources		<u>\$</u>	<u>88,777,096</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2018

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 16,170,834	18.31%
Bonds	-	0.00%
Notes	27,968,821	31.67%
Strips	-	0.00%
Total Governments	\$ 44,139,655	49.98%
Federal Agency Debentures	\$ 3,767,058	4.26%
Certificates of Deposit	15,825,000	17.92%
Bank Notes	1,000,000	1.14%
Repurchases	-	0.00%
Federal Agency Discount Notes	11,141,336	12.62%
Time Deposits	5,022,740	5.69%
GNMAs	-	0.00%
Commercial Paper	6,396,625	7.24%
FHLMC / REMICS	27,051	0.03%
Corporate Bonds	-	0.00%
AB 55 Loans	790,994	0.90%
GF Loans	-	
Other	200,000	0.22%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 88,310,459	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
9/30/2018**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 16,170,833,546.22	\$ 16,296,335,127.01	\$ 16,285,062,500.00	NA
Notes	\$ 27,467,752,638.26	\$ 27,461,025,460.04	\$ 27,325,385,500.00	\$ 89,821,892.00
1* Federal Agency:				
SBA	\$ 780,001,209.85	\$ 780,001,209.85	\$ 771,570,823.84	\$ 1,469,354.69
MBS-REMICs	\$ 27,050,783.12	\$ 27,050,783.12	\$ 27,393,077.56	\$ 126,471.34
Debentures	\$ 2,397,593,922.31	\$ 2,397,424,286.90	\$ 2,382,272,150.00	\$ 7,989,582.70
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 200,000,000.00	\$ 200,000,000.00	\$ 196,871,500.00	\$ -
Discount Notes	\$ 11,141,336,347.31	\$ 11,204,143,319.80	\$ 11,197,252,500.00	NA
1* Supranational Debentures	\$ 489,118,743.08	\$ 489,118,743.08	\$ 486,290,300.00	\$ 1,903,918.00
1* Supranational Debentures FR	\$ 100,344,087.56	\$ 100,344,087.56	\$ 100,706,084.34	\$ 542,330.04
2* CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 525,000,000.00	\$ 2,309,472.31
2* Bank Notes	\$ 1,000,000,000.00	\$ 1,000,000,000.00	\$ 999,336,863.17	\$ 7,979,666.68
2* CDs and YCDs	\$ 15,300,000,000.00	\$ 15,300,000,000.00	\$ 15,293,041,253.62	\$ 87,416,041.66
2* Commercial Paper	\$ 6,396,625,430.50	\$ 6,422,115,291.71	\$ 6,421,592,005.55	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,022,740,000.00	\$ 5,022,740,000.00	\$ 5,022,740,000.00	NA
AB 55 & GF Loans	\$ 790,994,000.00	\$ 790,994,000.00	\$ 790,994,000.00	NA
TOTAL	\$ 87,809,390,708.21	\$ 88,016,292,309.07	\$ 87,825,508,558.08	\$ 199,558,729.42

Fair Value Including Accrued Interest

\$ 88,025,067,287.50

* 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 (**0.997832404**).
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 **\$19,956,648.08** or \$20,000,000.00 x **0.997832404**.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796NZ8	U S TREAS BILL	10/11/2018	0.0000	650,000,000.00	641,125,674.99	0.99943 CITIBANK	649,629,500.00
912796QF9	U S TREAS BILL	11/01/2018	0.0000	1,300,000,000.00	1,289,132,301.40	0.99822 CITIBANK	1,297,686,000.00
912796PD5	U S TREAS BILL	11/08/2018	0.0000	600,000,000.00	590,983,225.00	0.99782 CITIBANK	598,692,000.00
912796PE3	U S TREAS BILL	12/06/2018	0.0000	1,000,000,000.00	983,698,909.74	0.99610 CITIBANK	996,100,000.00
912796QN2	U S TREAS BILL	12/13/2018	0.0000	900,000,000.00	890,885,652.74	0.99569 CITIBANK	896,121,000.00
912796QQ5	U S TREAS BILL	12/27/2018	0.0000	850,000,000.00	841,183,752.76	0.99480 CITIBANK	845,580,000.00
912796PK9	U S TREAS BILL	01/03/2019	0.0000	800,000,000.00	786,796,211.10	0.99426 CITIBANK	795,408,000.00
912796QT9	U S TREAS BILL	01/17/2019	0.0000	300,000,000.00	296,896,375.00	0.99344 CITIBANK	298,032,000.00
912796PP8	U S TREAS BILL	01/31/2019	0.0000	700,000,000.00	687,075,452.76	0.99246 CITIBANK	694,722,000.00
912796PT0	U S TREAS BILL	02/28/2019	0.0000	2,050,000,000.00	2,010,558,041.63	0.99050 CITIBANK	2,030,525,000.00
912796RB7	U S TREAS BILL	03/14/2019	0.0000	400,000,000.00	395,428,513.88	0.98960 CITIBANK	395,840,000.00
912796RC5	U S TREAS BILL	03/21/2019	0.0000	1,150,000,000.00	1,136,871,583.25	0.98912 CITIBANK	1,137,488,000.00
912796PX1	U S TREAS BILL	03/28/2019	0.0000	1,200,000,000.00	1,175,623,694.44	0.98860 CITIBANK	1,186,320,000.00
912796QC6	U S TREAS BILL	04/25/2019	0.0000	500,000,000.00	489,071,634.68	0.98660 CITIBANK	493,300,000.00
912796QH5	U S TREAS BILL	05/23/2019	0.0000	850,000,000.00	831,157,952.07	0.98456 CITIBANK	836,876,000.00
912796QM4	U S TREAS BILL	06/20/2019	0.0000	700,000,000.00	684,327,041.66	0.98251 CITIBANK	687,757,000.00
912796QR3	U S TREAS BILL	07/18/2019	0.0000	800,000,000.00	781,432,484.70	0.98028 CITIBANK	784,224,000.00
912796QV4	U S TREAS BILL	08/15/2019	0.0000	700,000,000.00	683,424,188.90	0.97806 CITIBANK	684,642,000.00
912796RA9	U S TREAS BILL	09/12/2019	0.0000	1,000,000,000.00	975,160,855.52	0.97612 CITIBANK	976,120,000.00
				16,450,000,000.00	16,170,833,546.22		16,285,062,500.00
AIP:		0.00					
Book + AIP:		16,170,833,546.22	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828L81	U S TREAS NOTE	10/15/2018	0.8750	500,000,000.00	499,792,872.36	0.99956	0.00404030	CITIBANK	499,780,000.00	2,020,150.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	799,936,862.70	0.99894	0.00313859	CITIBANK	799,152,000.00	2,510,872.00
912828M64	U S TREAS NOTE	11/15/2018	1.2500	350,000,000.00	349,661,079.90	0.99895	0.00472147	CITIBANK	349,632,500.00	1,652,514.50
912828A34	U S TREAS NOTE	11/30/2018	1.2500	1,850,000,000.00	1,847,496,378.41	0.99850	0.00420082	CITIBANK	1,847,225,000.00	7,771,517.00
912828U40	U S TREAS NOTE	11/30/2018	1.0000	600,000,000.00	599,873,345.48	0.99809	0.00336066	CITIBANK	598,854,000.00	2,016,396.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,035,636.18	0.99757	0.00315897	CITIBANK	498,785,000.00	1,579,485.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,851,155.79	0.99605	0.00189538	CITIBANK	647,432,500.00	1,231,997.00
912828P53	U S TREAS NOTE	02/15/2019	0.7500	400,000,000.00	397,859,375.04	0.99402	0.00095788	CITIBANK	397,608,000.00	383,152.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	2,500,000,000.00	2,495,815,097.44	0.99488	0.00096340	CITIBANK	2,487,200,000.00	2,408,500.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,133,675.92	0.99590	0.00117749	CITIBANK	199,180,000.00	235,498.00
912828P95	U S TREAS NOTE	03/15/2019	1.0000	900,000,000.00	895,281,179.26	0.99367	0.00044199	CITIBANK	894,303,000.00	397,791.00
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,867,776.12	0.99309	0.00523098	CITIBANK	397,236,000.00	2,092,392.00
912828R44	U S TREAS NOTE	05/15/2019	0.8750	600,000,000.00	595,251,921.18	0.99012	0.00330503	CITIBANK	594,072,000.00	1,983,018.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	1,100,000,000.00	1,096,744,592.00	0.99172	0.00420082	CITIBANK	1,090,892,000.00	4,620,902.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	499,539,612.50	0.99047	0.00315897	CITIBANK	495,235,000.00	1,579,485.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	598,682,874.20	0.98879	0.00252717	CITIBANK	593,274,000.00	1,516,302.00
912828S43	U S TREAS NOTE	07/15/2019	0.7500	600,000,000.00	592,492,966.68	0.98598	0.00158967	CITIBANK	591,588,000.00	953,802.00
912828K5	U S TREAS NOTE	07/31/2019	1.3750	900,000,000.00	896,006,806.26	0.99012	0.00231658	CITIBANK	891,108,000.00	2,084,922.00
912828B5	U S TREAS NOTE	08/15/2019	0.7500	650,000,000.00	642,651,328.45	0.98402	0.00095788	CITIBANK	639,613,000.00	622,622.00
912828T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	599,398,770.36	0.98746	0.00107044	CITIBANK	592,476,000.00	642,264.00
912828X7	U S TREAS NOTE	09/30/2019	1.3750	650,000,000.00	645,487,112.01	0.98738	0.00003777	CITIBANK	641,797,000.00	24,550.50
912828T59	U S TREAS NOTE	10/15/2019	1.0000	600,000,000.00	597,074,833.08	0.98293	0.00461749	CITIBANK	589,758,000.00	2,770,494.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	600,000,000.00	596,727,307.32	0.98738	0.00627717	CITIBANK	592,428,000.00	3,766,302.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	600,000,000.00	594,670,684.40	0.98137	0.00377717	CITIBANK	588,822,000.00	2,266,302.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,741,737.58	0.98910	0.00588115 CITIBANK	445,095,000.00	2,646,517.50
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,355,530.98	0.98430	0.00405738 CITIBANK	295,290,000.00	1,217,214.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,430,939.02	0.98969	0.00473845 CITIBANK	791,752,000.00	3,790,760.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,617,963.56	0.98301	0.00291440 CITIBANK	294,903,000.00	874,320.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	200,000,000.00	199,661,226.46	0.99047	0.00336957 CITIBANK	198,094,000.00	673,914.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,745,472.46	0.98160	0.00175611 CITIBANK	98,160,000.00	175,611.00
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,609,868.06	0.99305	0.00192680 CITIBANK	695,135,000.00	1,348,760.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	400,000,000.00	395,303,647.52	0.98402	0.00071823 CITIBANK	393,608,000.00	287,292.00
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	698,456,592.74	0.99371	0.00993886 CITIBANK	695,597,000.00	6,957,202.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,747,855.70	0.99523	0.00840164 CITIBANK	398,092,000.00	3,360,656.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	491,915,380.62	0.97992	0.00410666 CITIBANK	489,960,000.00	2,053,330.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	1,200,000,000.00	1,198,047,978.08	0.99484	0.00631793 CITIBANK	1,193,808,000.00	7,581,516.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	798,868,173.96	0.99672	0.00442255 CITIBANK	797,376,000.00	3,538,040.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,745,857,039.58	0.99641	0.00224793 CITIBANK	1,743,717,500.00	3,933,877.50
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	398,654,860.72	0.97266	0.00060773 CITIBANK	389,064,000.00	243,092.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	200,000,000.00	199,581,581.20	0.97613	0.00750342 CITIBANK	195,226,000.00	1,500,684.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	497,704,052.80	0.98863	0.00104972 CITIBANK	494,315,000.00	524,860.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,392,315.96	0.99371	0.00991508 CITIBANK	198,742,000.00	1,983,016.00
				27,550,000,000.00	27,461,025,460.04			27,325,385,500.00	89,821,892.00
AIP:		6,727,178.22							
Book + AIP:		27,467,752,638.26	TREASURY NOTE						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164KWM1	SBA POOL #508752 FR	10/25/2019	2.7500	187,210.04	187,210.04	1.00000 CITIBANK	187,210.04	429.02
83164DS83	SBA POOL #503243	02/25/2021	2.6250	154,655.39	154,655.39	0.99457 CITIBANK	153,815.61	338.31
83164DX79	SBA POOL #503402	07/25/2021	2.6250	2,628.19	2,628.19	0.99427 CITIBANK	2,613.13	5.75
83164DY60	SBA POOL #503433	08/25/2021	2.6250	140,576.45	140,576.45	0.99471 CITIBANK	139,832.80	307.51
83164DZ77	SBA POOL #503466	10/25/2021	2.6250	87,933.71	87,933.71	0.99422 CITIBANK	87,425.45	192.35
83164D5T2	SBA POOL #503558	12/25/2021	2.6250	203,125.64	203,125.64	0.99410 CITIBANK	201,927.20	444.34
83164D6G9	SBA POOL #503571	01/25/2022	2.6250	52,105.92	52,105.92	0.99392 CITIBANK	51,789.12	113.98
83164D6Z7	SBA POOL #503588	01/25/2022	2.6250	169,485.81	169,485.81	0.99478 CITIBANK	168,601.09	370.75
83164EBF3	SBA POOL #503638	02/25/2022	2.6250	28,583.19	28,583.19	1.00000 CITIBANK	28,583.19	62.53
83164EBL0	SBA POOL #503643	02/25/2022	2.6250	92,124.15	92,124.15	0.99391 CITIBANK	91,563.11	201.52
83164EF36	SBA POOL #503786	05/25/2022	2.6250	97,367.40	97,367.40	0.99390 CITIBANK	96,773.46	212.99
83164EE29	SBA POOL #503753	05/25/2022	2.6250	63,801.28	63,801.28	0.99390 CITIBANK	63,412.09	139.57
83164EDV6	SBA POOL #503716	05/25/2022	2.6250	168,812.24	168,812.24	0.99390 CITIBANK	167,782.49	369.28
83164EN94	SBA POOL #504016	01/25/2023	2.5000	268,861.07	268,861.07	0.99330 CITIBANK	267,059.70	560.13
83164ESW8	SBA POOL #504133	05/25/2023	2.3750	164,579.44	164,579.44	0.99004 CITIBANK	162,940.23	325.73
83164ETV9	SBA POOL #504164	06/25/2023	2.3750	377,604.46	377,604.46	0.99240 CITIBANK	374,734.67	747.34
83164EUN5	SBA POOL #504189	08/25/2023	2.3750	233,492.93	233,492.93	0.99223 CITIBANK	231,678.69	462.12
83164EVS3	SBA POOL #504225	08/25/2023	2.3750	198,376.90	198,376.90	0.99068 CITIBANK	196,528.03	392.62
83164EWH6	SBA POOL #504248	09/25/2023	2.3750	283,921.25	283,921.25	0.99269 CITIBANK	281,845.79	561.93
83164EWC7	SBA POOL #504243	09/25/2023	2.3750	167,892.56	167,892.56	0.99269 CITIBANK	166,665.27	332.29
83164EXA0	SBA POOL #504273	10/25/2023	2.3750	246,087.33	246,087.33	0.99119 CITIBANK	243,919.30	487.05
83164E2N6	SBA POOL #504381	01/25/2024	2.3750	13,560.85	13,560.85	0.99119 CITIBANK	13,441.38	26.84
83164EZ67	SBA POOL #504365	01/25/2024	2.3750	547,160.33	547,160.33	0.99122 CITIBANK	542,356.26	1,082.92
83164E4E4	SBA POOL #504421	08/25/2024	2.3750	288,117.12	288,117.12	0.99088 CITIBANK	285,489.49	570.23

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164FKZ6	SBA POOL #504812	01/25/2025	2.5000	759,364.93	759,364.93	0.99477 CITIBANK	755,393.45	1,582.01
83164FLW2	SBA POOL #504841	02/25/2025	2.6250	131,684.05	131,684.05	0.99351 CITIBANK	130,829.42	288.06
83164FMU5	SBA POOL #504871	03/25/2025	2.6250	795,815.96	795,815.96	0.99566 CITIBANK	792,362.12	1,740.85
83164FNG5	SBA POOL #504891	04/25/2025	2.6250	414,420.63	414,420.63	0.99228 CITIBANK	411,221.30	906.55
83164FQG2	SBA POOL #504955	04/25/2025	2.6250	193,342.04	193,342.04	0.99355 CITIBANK	192,094.98	422.94
83164FT87	SBA POOL #505075	08/25/2025	2.6250	325,040.20	325,040.20	0.99462 CITIBANK	323,291.48	711.03
83164FXW9	SBA POOL #505193	12/25/2025	2.6250	209,043.16	209,043.16	0.99362 CITIBANK	207,709.46	457.28
83164F5H3	SBA POOL #505348	02/25/2026	2.6250	130,218.54	130,218.54	0.99295 CITIBANK	129,300.50	284.85
83164GS94	SBA POOL #505944	05/25/2027	2.3000	82,696.24	82,696.24	0.98815 CITIBANK	81,716.29	158.50
83164GQ21	SBA POOL #505873	05/25/2027	2.3000	27,362.68	27,362.68	0.98993 CITIBANK	27,087.14	52.45
83164GTL6	SBA POOL #505955	07/25/2027	2.3000	373,241.07	373,241.07	0.98993 CITIBANK	369,482.53	715.38
83164GVQ2	SBA POOL #506023	08/25/2027	2.3000	343,151.33	343,151.33	0.98780 CITIBANK	338,964.88	657.71
83164GU34	SBA POOL #506002	08/25/2027	2.3000	1,027,920.31	1,027,920.31	0.98988 CITIBANK	1,017,517.76	1,970.18
83164GV25	SBA POOL #506033	09/25/2027	2.3000	24,715.81	24,715.81	0.98780 CITIBANK	24,414.28	47.37
83164GZ96	SBA POOL #506168	11/25/2027	2.3000	571,974.27	571,974.27	0.98754 CITIBANK	564,847.47	1,096.28
83164GYW6	SBA POOL #506125	11/25/2027	2.3000	463,909.68	463,909.68	0.98754 CITIBANK	458,129.37	889.16
83164GXL1	SBA POOL #506083	11/25/2027	2.3000	680,378.48	680,378.48	0.98962 CITIBANK	673,316.15	1,304.06
83164G3E0	SBA POOL #506197	12/25/2027	2.3000	479,965.05	479,965.05	0.98784 CITIBANK	474,128.67	919.93
83164G4W9	SBA POOL #506237	01/25/2028	2.3000	484,823.49	484,823.49	0.98915 CITIBANK	479,563.16	929.25
83164HBL3	SBA POOL #506343	02/25/2028	2.3000	555,568.34	555,568.34	0.98958 CITIBANK	549,779.32	1,064.84
83164G6Y3	SBA POOL #506287	02/25/2028	2.3000	23,211.19	23,211.19	0.98749 CITIBANK	22,920.82	44.49
83164HBY5	SBA POOL #506355	05/25/2028	2.3000	648,143.53	648,143.53	0.98962 CITIBANK	641,415.80	1,242.28
83164HC65	SBA POOL #506393	06/25/2028	2.3000	186,459.23	186,459.23	0.98790 CITIBANK	184,203.07	357.38
83164HFC9	SBA POOL #506463	07/25/2028	2.3000	408,643.51	408,643.51	0.98940 CITIBANK	404,311.89	783.23

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83164HGN4	SBA POOL #506505	09/25/2028	2.3000	7,662.47	7,662.47	0.98718 CITIBANK	7,564.24	14.69
83164HGT1	SBA POOL #506510	10/25/2028	2.3000	122,405.02	122,405.02	0.98718 CITIBANK	120,835.79	234.61
83164HJY7	SBA POOL #506579	11/25/2028	2.3000	456,994.15	456,994.15	0.98718 CITIBANK	451,135.48	875.91
83164HMP2	SBA POOL #506666	12/25/2028	2.3000	906,858.61	906,858.61	0.99028 CITIBANK	898,043.94	1,738.15
83164HL57	SBA POOL #506648	12/25/2028	2.3000	86,220.73	86,220.73	0.98718 CITIBANK	85,115.38	165.26
83164HRP7	SBA POOL #506794	02/25/2029	2.3000	197,440.23	197,440.23	0.98718 CITIBANK	194,909.05	378.43
83164HQB9	SBA POOL #506750	02/25/2029	2.3000	1,142,303.88	1,142,303.88	0.98949 CITIBANK	1,130,298.27	2,189.42
83164HT26	SBA POOL #506869	04/25/2029	2.3000	740,059.36	740,059.36	0.98930 CITIBANK	732,140.72	1,418.45
83164HW48	SBA POOL #506967	08/25/2029	2.3000	1,202,213.60	1,202,213.60	0.98884 CITIBANK	1,188,796.90	2,304.24
83164HY38	SBA POOL #507030	09/25/2029	2.3000	4,088,556.20	4,088,556.20	0.98939 CITIBANK	4,045,176.62	7,836.40
83164HWH9	SBA POOL #506948	09/25/2029	2.3000	894,287.59	894,287.59	0.98896 CITIBANK	884,414.66	1,714.05
83164H3K4	SBA POOL #507102	10/25/2029	2.3000	3,456,224.07	3,456,224.07	0.98911 CITIBANK	3,418,585.79	6,624.43
83164H5J5	SBA POOL #507149	01/25/2030	2.3000	3,366,440.48	3,366,440.48	0.98997 CITIBANK	3,332,675.08	6,452.34
83164H4C1	SBA POOL #507119	01/25/2030	2.3000	4,900,712.16	4,900,712.16	0.98899 CITIBANK	4,846,755.32	9,393.03
83164H5X4	SBA POOL #507162	02/25/2030	2.3000	2,050,559.82	2,050,559.82	0.98693 CITIBANK	2,023,759.00	3,930.24
83164JAQ9	SBA POOL #507215	03/25/2030	2.3000	3,026,120.72	3,026,120.72	0.98656 CITIBANK	2,985,449.66	5,800.06
83164JAG1	SBA POOL #507207	03/25/2030	2.3000	2,122,775.19	2,122,775.19	0.98652 CITIBANK	2,094,160.18	4,068.65
83164JA89	SBA POOL #507231	05/25/2030	2.3000	2,176,745.04	2,176,745.04	0.98877 CITIBANK	2,152,300.19	4,172.09
83164JB47	SBA POOL #507259	05/25/2030	2.3000	5,135,799.66	5,135,799.66	0.99021 CITIBANK	5,085,520.18	9,843.62
83164JEE2	SBA POOL #507333	06/25/2030	2.3000	3,195,639.89	3,195,639.89	0.98656 CITIBANK	3,152,690.49	6,124.98
83164JC61	SBA POOL #507293	06/25/2030	2.3000	1,964,349.21	1,964,349.21	0.98906 CITIBANK	1,942,859.23	3,765.00
83164JES1	SBA POOL #507345	07/25/2030	2.3000	1,125,049.37	1,125,049.37	0.98656 CITIBANK	1,109,928.71	2,156.34
83164JGN0	SBA POOL #507405	08/25/2030	2.3000	2,466,590.20	2,466,590.20	0.98906 CITIBANK	2,439,605.70	4,727.63
83164JG67	SBA POOL #507421	09/25/2030	2.3000	1,218,433.48	1,218,433.48	0.98629 CITIBANK	1,201,728.76	2,335.33

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83164JH82	SBA POOL #507455	09/25/2030	2.3000	2,812,482.75	2,812,482.75	0.98869 CITIBANK	2,780,673.57	5,390.59
83164JKL9	SBA POOL #507499	10/25/2030	2.3000	2,082,940.20	2,082,940.20	0.98662 CITIBANK	2,055,070.46	3,992.30
83164JNE2	SBA POOL #507589	01/25/2031	2.3000	4,722,716.09	4,722,716.09	0.98967 CITIBANK	4,673,930.43	9,051.87
83164JMW3	SBA POOL #507573	01/25/2031	2.3000	4,337,217.56	4,337,217.56	0.98869 CITIBANK	4,288,163.63	8,313.00
83164JKU9	SBA POOL #507507	02/25/2031	2.3000	2,494,567.23	2,494,567.23	0.98868 CITIBANK	2,466,328.73	4,781.25
83164JPF7	SBA POOL #507622	02/25/2031	2.3250	2,166,995.40	2,166,995.40	0.98691 CITIBANK	2,138,629.43	4,198.55
83164JQS8	SBA POOL #507665	03/25/2031	2.3250	4,431,662.50	4,431,662.50	0.98929 CITIBANK	4,384,199.39	8,586.35
83164JPW0	SBA POOL #507637	03/25/2031	2.3250	2,945,021.65	2,945,021.65	0.98929 CITIBANK	2,913,480.47	5,705.98
83164JML7	SBA POOL #507563	04/25/2031	2.3000	5,479,471.50	5,479,471.50	0.99058 CITIBANK	5,427,854.88	10,502.32
83164JQV1	SBA POOL #507668	04/25/2031	2.3250	2,146,508.95	2,146,508.95	0.98723 CITIBANK	2,119,098.03	4,158.86
83164JSC1	SBA POOL #507715	05/25/2031	2.3250	1,582,908.19	1,582,908.19	0.98864 CITIBANK	1,564,926.35	3,066.88
83164JRW8	SBA POOL #507701	05/25/2031	2.3250	940,061.82	940,061.82	0.98723 CITIBANK	928,057.23	1,821.37
83164JSZ0	SBA POOL #507736	06/25/2031	2.3250	591,221.38	591,221.38	0.98723 CITIBANK	583,671.48	1,145.49
83164JTZ9	SBA POOL #507768	07/25/2031	2.3250	1,262,659.22	1,262,659.22	0.98723 CITIBANK	1,246,535.06	2,446.40
83164JWU6	SBA POOL #507859	09/25/2031	2.3250	4,299,493.62	4,299,493.62	0.99142 CITIBANK	4,262,603.96	8,330.27
83164JWB8	SBA POOL #507842	09/25/2031	2.3250	1,930,691.10	1,930,691.10	0.98807 CITIBANK	1,907,657.96	3,740.71
83164JXB7	SBA POOL #507874	10/25/2031	2.3250	1,068,895.32	1,068,895.32	0.98995 CITIBANK	1,058,152.92	2,070.98
83164J2A3	SBA POOL #507969	01/25/2032	2.3250	8,805,861.05	8,805,861.05	0.99233 CITIBANK	8,738,320.10	17,061.36
83164JZ25	SBA POOL #507961	01/25/2032	2.3250	3,726,554.45	3,726,554.45	0.99126 CITIBANK	3,693,984.36	7,220.20
83164J3Y0	SBA POOL #508015	02/25/2032	2.3250	2,802,007.02	2,802,007.02	0.99050 CITIBANK	2,775,387.95	5,428.89
83164J5L6	SBA POOL #508051	04/25/2032	2.3250	2,726,759.91	2,726,759.91	0.99051 CITIBANK	2,700,882.96	5,283.10
83164J5J1	SBA POOL #508049	04/25/2032	2.3250	1,060,619.96	1,060,619.96	0.98807 CITIBANK	1,047,966.76	2,054.95
83164J7G5	SBA POOL #508095	05/25/2032	2.3250	4,018,292.92	4,018,292.92	0.99050 CITIBANK	3,980,119.14	7,785.44
83164KAK9	SBA POOL #508110	07/25/2032	2.3250	2,205,109.49	2,205,109.49	0.99050 CITIBANK	2,184,160.95	4,272.40

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83164KBJ1	SBA POOL #508141	08/25/2032	2.3250	2,456,947.87	2,456,947.87	0.99033 CITIBANK	2,433,189.18	4,760.34
83164KD42	SBA POOL #508223	09/25/2032	2.3250	2,600,018.24	2,600,018.24	0.99111 CITIBANK	2,576,904.08	5,037.54
83164KER0	SBA POOL #508244	11/25/2032	2.3500	2,601,842.00	2,601,842.00	0.99111 CITIBANK	2,578,711.62	5,095.27
83164KFN8	SBA POOL #508273	12/25/2032	2.3500	2,373,603.03	2,373,603.03	0.98868 CITIBANK	2,346,733.84	4,648.31
83164KH89	SBA POOL #508355	03/25/2033	2.3500	2,398,514.02	2,398,514.02	0.99111 CITIBANK	2,377,191.23	4,697.09
83164KGM9	SBA POOL #508304	03/25/2033	2.3500	2,645,112.42	2,645,112.42	0.99111 CITIBANK	2,621,597.37	5,180.01
83164KJW4	SBA POOL #508377	04/25/2033	2.3750	5,821,116.51	5,821,116.51	0.99263 CITIBANK	5,778,214.88	11,520.96
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.3750	5,949,277.10	5,949,277.10	0.99263 CITIBANK	5,905,430.93	11,774.61
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.4250	6,515,031.26	6,515,031.26	0.99536 CITIBANK	6,484,801.51	13,165.79
83164KS38	SBA POOL #508638 FR	01/25/2034	3.1250	3,514,899.61	3,514,899.61	0.99050 CITIBANK	3,481,508.06	9,153.38
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.0000	1,180,308.04	1,180,308.04	0.98591 CITIBANK	1,163,677.50	2,950.77
83164KVK6	SBA POOL #508718	08/25/2034	2.7500	6,046,682.05	6,046,682.05	0.99717 CITIBANK	6,029,569.94	13,856.98
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.6250	2,476,094.35	2,476,094.35	0.99036 CITIBANK	2,452,224.80	5,416.46
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.5000	4,812,638.69	4,812,638.69	0.99300 CITIBANK	4,778,950.22	10,026.33
83164KX81	SBA POOL #508803 FR	02/25/2035	2.6000	5,099,537.26	5,099,537.26	0.99937 CITIBANK	5,096,324.55	11,049.00
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.2750	4,208,739.87	4,208,739.87	0.99020 CITIBANK	4,167,494.22	7,979.07
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.2750	4,589,476.44	4,589,476.44	0.99063 CITIBANK	4,546,473.05	8,700.88
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.2750	3,981,499.85	3,981,499.85	0.98938 CITIBANK	3,939,216.32	7,548.26
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.2500	6,497,166.73	6,497,166.73	0.98938 CITIBANK	6,428,166.82	12,182.19
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.2500	5,065,109.47	5,065,109.47	0.98847 CITIBANK	5,006,708.76	9,497.08
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.2500	3,140,449.49	3,140,449.49	0.98938 CITIBANK	3,107,097.92	5,888.34
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.2750	5,798,290.31	5,798,290.31	0.98951 CITIBANK	5,737,466.24	10,992.59
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.0000	6,011,385.44	6,011,385.44	0.98135 CITIBANK	5,899,273.10	10,018.98
83164LM81	SBA POOL #509383 FR	06/25/2038	2.0250	9,628,236.40	9,628,236.40	0.98157 CITIBANK	9,450,788.00	16,247.65

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83164LNV9	SBA POOL #509404 FR	08/25/2038	2.1000	17,451,383.88	17,451,383.88	0.98501 CITIBANK	17,189,787.64	30,539.92
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.1500	5,206,357.78	5,206,357.78	0.98578 CITIBANK	5,132,323.37	9,328.06
83164LRF0	SBA POOL #509486	04/25/2039	2.1500	7,306,732.73	7,306,732.73	0.98625 CITIBANK	7,206,265.15	13,091.23
83164LSF9	SBA POOL #509518	06/25/2039	2.1500	12,051,004.60	12,051,004.60	0.98724 CITIBANK	11,897,233.78	21,591.38
83164LVF5	SBA POOL #509614	01/25/2040	2.1500	23,784,818.02	23,784,818.02	0.98658 CITIBANK	23,465,625.76	42,614.47
83164LXC0	SBA POOL #509675	05/25/2040	2.1500	11,004,737.33	11,004,737.33	0.98679 CITIBANK	10,859,364.75	19,716.82
83164LX22	SBA POOL #509697 FR	09/25/2040	2.1500	22,290,085.11	22,290,085.11	0.98599 CITIBANK	21,977,801.02	39,936.40
83164LY96	SBA POOL #509736 FR	10/25/2040	2.2000	26,143,218.91	26,143,218.91	0.98836 CITIBANK	25,838,911.84	47,929.23
83164LZW4	SBA POOL #509757	12/25/2040	2.2000	14,227,381.17	14,227,381.17	0.98776 CITIBANK	14,053,238.02	26,083.53
83164L2Z3	SBA POOL #509792	02/25/2041	2.2500	8,684,011.22	8,684,011.22	0.98989 CITIBANK	8,596,215.87	16,282.52
83164L3S8	SBA POOL #509809	03/25/2041	2.2500	11,831,418.30	11,831,418.30	0.98902 CITIBANK	11,701,509.33	22,183.91
83164L4M0	SBA POOL #509828	04/25/2041	2.2500	11,939,572.74	11,939,572.74	0.98953 CITIBANK	11,814,565.41	22,386.70
83164L4J7	SBA POOL #509825	04/25/2041	2.2500	27,617,304.61	27,617,304.61	0.99011 CITIBANK	27,344,169.47	51,782.45
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.2500	20,223,548.84	20,223,548.84	0.99030 CITIBANK	20,027,380.42	37,919.15
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.2500	45,263,438.42	45,263,438.42	0.98952 CITIBANK	44,789,077.59	84,868.95
83164L5K3	SBA POOL #509850	11/25/2041	2.2500	18,590,906.65	18,590,906.65	0.99000 CITIBANK	18,404,997.58	34,857.95
83164MA82	SBA POOL #509931	12/25/2041	2.2500	15,383,755.49	15,383,755.49	0.98944 CITIBANK	15,221,303.03	28,844.54
83164MBL2	SBA POOL #509943	01/25/2042	2.2500	18,252,285.91	18,252,285.91	0.98956 CITIBANK	18,061,732.05	34,223.04
83164MBK4	SBA POOL #509942	01/25/2042	2.2500	25,533,184.65	25,533,184.65	0.98955 CITIBANK	25,266,362.87	47,874.72
83164MCD9	SBA POOL #509968	03/25/2042	2.2500	24,017,963.55	24,017,963.55	0.98966 CITIBANK	23,769,617.81	45,033.68
83164MCB3	SBA POOL #509966	03/25/2042	2.2500	19,759,693.16	19,759,693.16	0.98966 CITIBANK	19,555,377.93	37,049.42
83164MCX5	SBA POOL #509986	04/25/2042	2.2500	20,953,946.65	20,953,946.65	0.98935 CITIBANK	20,730,787.12	39,288.65
83164MC64	SBA POOL #509993	05/25/2042	2.2500	21,064,717.36	21,064,717.36	0.98965 CITIBANK	20,846,697.54	39,496.35
83164MBC2	SBA POOL #509935	07/25/2042	2.2500	18,810,947.86	18,810,947.86	0.99005 CITIBANK	18,623,778.93	35,270.53

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83164MD30	SBA POOL #510022	07/25/2042	2.2500	24,896,672.22	24,896,672.22	0.98921 CITIBANK	24,628,037.13	46,681.26
83164MGH6	SBA POOL #510100	10/25/2042	2.2500	27,088,985.95	27,088,985.95	0.98926 CITIBANK	26,798,050.24	50,791.85
83164MH69	SBA POOL #510153	03/25/2043	2.2500	44,940,842.51	44,940,842.51	0.98967 CITIBANK	44,476,603.61	84,264.08
				780,001,209.85	780,001,209.85		771,570,823.84	1,469,354.69
AIP:		0.00						
Book + AIP:		780,001,209.85	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	5.2667	333,159,000.00	13,774,778.69	13,774,778.69	1.00443	5.23490000 CITIBANK	13,835,785.81	60,091.32
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	6,094,536.76	6,094,536.76	1.01678	6.00000000 CITIBANK	6,196,799.43	30,472.68
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	7,181,467.67	7,181,467.67	1.02493	6.00000000 CITIBANK	7,360,492.32	35,907.34
				1,108,489,000.00	27,050,783.12				27,393,077.56	126,471.34
AIP:		0.00								
Book + AIP:		27,050,783.12		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,867,805.68	0.98559	0.00091667 CITIBANK	34,495,650.00	32,083.45
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,518,343.63	0.97724	0.00254167 CITIBANK	24,431,000.00	63,541.75
				60,000,000.00	59,386,149.31			58,926,650.00	95,625.20
AIP:		0.00							
Book + AIP:		59,386,149.31	FNMA DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130A9AE1	FHLB DEB	10/01/2018	0.8750	475,000,000.00	475,000,000.00	1.00000	0.00000000 CITIBANK	475,000,000.00	0.00
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,001,746.23	0.99704	0.00260417 CITIBANK	49,852,000.00	130,208.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.99090	0.00335000 CITIBANK	49,545,000.00	167,500.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,961,193.73	0.98380	0.00013889 CITIBANK	147,570,000.00	20,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,005,495.43	0.98565	0.00519444 CITIBANK	49,282,500.00	259,722.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,937,750.00	0.99164	0.00295139 CITIBANK	49,582,000.00	147,569.50
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,993,535.42	0.99718	0.00947917 CITIBANK	149,577,000.00	1,421,875.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	0.99530	0.00744944 CITIBANK	99,530,000.00	744,944.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,638,310.44	1.00904	0.01021875 CITIBANK	50,452,000.00	510,937.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	0.98811	0.00537153 CITIBANK	49,405,500.00	268,576.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,971,256.91	0.99194	0.00506667 CITIBANK	89,274,600.00	456,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	108,780,443.21	0.97185	0.00011458 CITIBANK	106,903,500.00	12,603.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	225,000,000.00	224,534,157.93	0.99529	0.00000000 CITIBANK	223,940,250.00	0.00
				1,600,000,000.00	1,598,823,889.30			1,589,914,350.00	4,140,771.10
AIP:		82,725.69							
Book + AIP:		1,598,906,614.99	FHLB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GBMS8	FHLMC DEB	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.99143	0.00351389 CITIBANK	49,571,500.00	175,694.50
3137EADK2	FHLMC DEB	08/01/2019	1.2500	50,000,000.00	49,471,116.72	0.98907	0.00208333 CITIBANK	49,453,500.00	104,166.50
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,987,204.09	0.99536	0.01125000 CITIBANK	74,652,000.00	843,750.00
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.98031	0.00407917 CITIBANK	98,031,000.00	407,917.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,806,706.86	0.98850	0.00296875 CITIBANK	24,712,500.00	74,218.75
				300,000,000.00	299,265,027.67			296,420,500.00	1,605,746.75
AIP:		81,597.22							
Book + AIP:		299,346,624.89	FHLMC 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	0.99941	0.00428222 CITIBANK	49,970,500.00	214,111.00
3133EG6Z3	FFCB DEB	02/13/2019	1.2000	25,000,000.00	24,998,178.42	0.99535	0.00160000 CITIBANK	24,883,750.00	40,000.00
3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,997,119.53	0.99801	0.00667639 CITIBANK	49,900,500.00	333,819.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,982,144.23	0.99568	0.00779167 CITIBANK	24,892,000.00	194,791.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.97699	0.00219583 CITIBANK	24,424,750.00	54,895.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	0.99201	0.01125111 CITIBANK	14,880,150.00	168,766.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,989,574.82	0.98009	0.00654444 CITIBANK	49,004,500.00	327,222.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,988,504.30	0.99565	0.00285000 CITIBANK	49,782,500.00	142,500.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,969,665.56	0.99133	0.00208333 CITIBANK	49,566,500.00	104,166.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,024,033.76	0.99546	0.00758333 CITIBANK	49,773,000.00	379,166.50
				390,000,000.00	389,949,220.62			387,078,150.00	1,959,439.65
AIP:		5,312.50							
Book + AIP:		389,954,533.12	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	0.99865	0.00376000 CITIBANK	49,932,500.00	188,000.00
				50,000,000.00	50,000,000.00			49,932,500.00	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
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	1.00000	0.00000000 CITIBANK	200,000,000.00	0.00
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,970,159.86	0.99012	0.00383333 CITIBANK	49,506,000.00	191,666.50
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,378,761.06	0.97867	0.00003822 CITIBANK	48,933,500.00	1,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,938,013.76	0.98043	0.00627431 CITIBANK	49,021,500.00	313,715.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	0.99293	0.00667000 CITIBANK	49,646,500.00	333,500.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,831,808.40	0.99092	0.01181250 CITIBANK	89,182,800.00	1,063,125.00
				490,000,000.00	489,118,743.08			486,290,300.00	1,903,918.00
AIP:			0.00						
Book + AIP:				489,118,743.08			SUPRANAT'L DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	0.99295	0.00000000 CITIBANK	49,647,500.00	0.00
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	0.99298	0.00000000 CITIBANK	49,649,000.00	0.00
3134GBH70	FHLMC DEB-CL	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.97575	0.00000000 CITIBANK	97,575,000.00	0.00
				200,000,000.00	200,000,000.00			196,871,500.00	0.00
AIP:		0.00							
Book + AIP:		200,000,000.00	CALLABLE DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385H82	FHLB DN	10/01/2018	0.0000	700,000,000.00	694,529,916.66	1.00000 CITIBANK	700,000,000.00
313385K96	FHLB DN	10/18/2018	0.0000	100,000,000.00	99,770,513.88	0.99900 CITIBANK	99,900,000.00
313385L53	FHLB DN	10/22/2018	0.0000	100,000,000.00	99,299,444.44	0.99877 CITIBANK	99,877,000.00
313385L61	FHLB DN	10/23/2018	0.0000	200,000,000.00	198,224,444.44	0.99871 CITIBANK	199,742,000.00
313385M45	FHLB DN	10/29/2018	0.0000	100,000,000.00	99,095,416.66	0.99836 CITIBANK	99,836,000.00
313385R24	FHLB DN	11/28/2018	0.0000	675,000,000.00	669,035,583.33	0.99654 CITIBANK	672,664,500.00
313385R73	FHLB DN	12/03/2018	0.0000	350,000,000.00	347,521,708.32	0.99619 CITIBANK	348,666,500.00
313384AX7	FHLB DN	01/22/2019	0.0000	100,000,000.00	99,127,555.56	0.99297 CITIBANK	99,297,000.00
313384BE8	FHLB DN	01/29/2019	0.0000	200,000,000.00	197,818,277.78	0.99253 CITIBANK	198,506,000.00
313384CM9	FHLB DN	03/01/2019	0.0000	100,000,000.00	99,025,000.00	0.99014 CITIBANK	99,014,000.00
313384DP1	FHLB DN	03/27/2019	0.0000	100,000,000.00	98,822,166.66	0.98845 CITIBANK	98,845,000.00
313384DR7	FHLB DN	03/29/2019	0.0000	350,000,000.00	345,772,749.99	0.98832 CITIBANK	345,912,000.00
313384DV8	FHLB DN	04/02/2019	0.0000	350,000,000.00	344,546,791.66	0.98790 CITIBANK	345,765,000.00
313384FA2	FHLB DN	05/01/2019	0.0000	100,000,000.00	98,545,083.34	0.98581 CITIBANK	98,581,000.00
313384GE3	FHLB DN	05/29/2019	0.0000	100,000,000.00	98,248,500.00	0.98393 CITIBANK	98,393,000.00
313384HP7	FHLB DN	07/01/2019	0.0000	200,000,000.00	196,065,333.34	0.98135 CITIBANK	196,270,000.00
313384JW0	FHLB DN	08/01/2019	0.0000	100,000,000.00	97,895,472.22	0.97897 CITIBANK	97,897,000.00

3,925,000,000.00 3,883,343,958.28 3,899,166,000.00

AIP: 0.00

Book + AIP: 3,883,343,958.28 FHLB DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397H87	FHLMC DN	10/01/2018	0.0000	400,000,000.00	395,136,388.88	1.00000 CITIBANK	400,000,000.00
313397H95	FHLMC DN	10/02/2018	0.0000	100,000,000.00	99,178,666.66	0.99994 CITIBANK	99,994,000.00
313397L66	FHLMC DN	10/23/2018	0.0000	100,000,000.00	99,110,833.34	0.99871 CITIBANK	99,871,000.00
313397M40	FHLMC DN	10/29/2018	0.0000	500,000,000.00	495,413,388.86	0.99836 CITIBANK	499,180,000.00
313397M73	FHLMC DN	11/01/2018	0.0000	600,000,000.00	593,793,611.12	0.99815 CITIBANK	598,890,000.00
313397R78	FHLMC DN	12/03/2018	0.0000	200,000,000.00	197,669,333.32	0.99619 CITIBANK	199,238,000.00
313397T92	FHLMC DN	12/21/2018	0.0000	100,000,000.00	99,417,000.00	0.99510 CITIBANK	99,510,000.00
313396AB9	FHLMC DN	01/02/2019	0.0000	500,000,000.00	494,042,472.22	0.99421 CITIBANK	497,105,000.00
313396BH5	FHLMC DN	02/01/2019	0.0000	700,000,000.00	690,581,416.64	0.99218 CITIBANK	694,526,000.00
313396CM3	FHLMC DN	03/01/2019	0.0000	1,200,000,000.00	1,181,946,083.34	0.99014 CITIBANK	1,188,168,000.00
313396DV2	FHLMC DN	04/02/2019	0.0000	600,000,000.00	591,137,305.54	0.98790 CITIBANK	592,740,000.00
313396FA6	FHLMC DN	05/01/2019	0.0000	600,000,000.00	589,909,097.24	0.98581 CITIBANK	591,486,000.00
313396GK3	FHLMC DN	06/03/2019	0.0000	200,000,000.00	196,420,861.34	0.98339 CITIBANK	196,678,000.00
313396HP1	FHLMC DN	07/01/2019	0.0000	350,000,000.00	343,498,958.33	0.98135 CITIBANK	343,472,500.00
				6,150,000,000.00	6,067,255,416.83		6,100,858,500.00
AIP:		0.00					
Book + AIP:		6,067,255,416.83	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589N33	FNMA DN	11/05/2018	0.0000	100,000,000.00	99,737,416.66	0.99791 CITIBANK	99,791,000.00
				100,000,000.00	99,737,416.66		99,791,000.00
AIP:		0.00					
Book + AIP:		99,737,416.66	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053H80	IBRD DN	10/01/2018	0.0000	400,000,000.00	396,267,249.98	1.00000 CITIBANK	400,000,000.00
459053L51	IBRD DN	10/22/2018	0.0000	100,000,000.00	99,322,222.22	0.99877 CITIBANK	99,877,000.00
459053N34	IBRD DN	11/05/2018	0.0000	100,000,000.00	99,316,666.66	0.99791 CITIBANK	99,791,000.00
459053R22	IBRD DN	11/28/2018	0.0000	200,000,000.00	198,517,055.56	0.99654 CITIBANK	199,308,000.00
459053R71	IBRD DN	12/03/2018	0.0000	100,000,000.00	99,218,333.34	0.99619 CITIBANK	99,619,000.00
459052AB2	IBRD DN	01/02/2019	0.0000	200,000,000.00	198,358,027.78	0.99421 CITIBANK	198,842,000.00
				1,100,000,000.00	1,090,999,555.54		1,097,437,000.00
AIP:			0.00				
Book + AIP:			1,090,999,555.54	IBRD DN			

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PF36	BOFA BN	10/01/2018	02/14/2018	2.0900	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,329,472.22
06053PF85	BOFA BN	10/01/2018	02/21/2018	2.1700	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,338,166.67
06053PH34	BOFA BN	10/01/2018	04/02/2018	2.4100	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,218,388.89
06053PK63	BOFA BN	11/01/2018	04/18/2018	2.4300	100,000,000.00	100,000,000.00	2.4100	0.999993981 MESIROW	99,999,398.12	1,120,500.00
06053PN86	BOFA BN	01/02/2019	06/07/2018	2.4600	100,000,000.00	100,000,000.00	2.7000	0.999329389 MESIROW	99,932,938.90	792,666.67
06053PK97	BOFA BN	01/02/2019	05/02/2018	2.5000	100,000,000.00	100,000,000.00	2.7000	0.999413797 MESIROW	99,941,379.71	1,055,555.56
06053PQ67	BOFA BN	02/01/2019	08/03/2018	2.4600	200,000,000.00	200,000,000.00	2.7500	0.998980861 MESIROW	199,796,172.29	806,333.33
06053PS24	BOFA BN	04/02/2019	08/29/2018	2.5300	100,000,000.00	100,000,000.00	2.8500	0.998363444 MESIROW	99,836,344.40	231,916.67
06053PS57	BOFA BN	05/01/2019	09/19/2018	2.6000	100,000,000.00	100,000,000.00	2.8900	0.998306297 MESIROW	99,830,629.75	86,666.67
					1,000,000,000.00	1,000,000,000.00			999,336,863.17	7,979,666.68
AIP:				0.00						
Book + AIP:					1,000,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06426GQE0	BOWEST CD	10/01/2018	04/16/2018	2.3500	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,096,666.67
06426GQD2	BOWEST CD	10/01/2018	04/06/2018	2.4200	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,196,555.56
90333VXH8	US BANK CD	10/01/2018	04/12/2018	2.3000	100,000,000.00	100,000,000.00	2.3100	1.000000000 MESIROW	100,000,000.00	1,098,888.89
33616WAZ9	FIRST REP CD	10/19/2018	09/13/2018	2.1700	100,000,000.00	100,000,000.00	2.3100	0.999928829 MESIROW	99,992,882.90	108,500.00
62478TJ91	MUFG UNION CD	10/22/2018	07/30/2018	2.1500	100,000,000.00	100,000,000.00	2.3100	0.999901729 MESIROW	99,990,172.91	376,250.00
62478TM22	MUFG UNION CD	10/22/2018	08/30/2018	2.0600	100,000,000.00	100,000,000.00	2.3100	0.999851899 MESIROW	99,985,189.88	183,111.11
62478TH28	MUFG UNION CD	10/22/2018	06/21/2018	2.1800	100,000,000.00	100,000,000.00	2.3100	0.999915957 MESIROW	99,991,595.69	617,666.67
06426GQL4	BOWEST CD	10/22/2018	06/27/2018	2.2900	150,000,000.00	150,000,000.00	2.3100	0.999980131 MESIROW	149,997,019.71	916,000.00
33616WAX4	FIRST REP CD	10/24/2018	08/30/2018	2.1500	100,000,000.00	100,000,000.00	2.3100	0.999895112 MESIROW	99,989,511.21	191,111.11
33616WAW6	FIRST REP CD	10/26/2018	08/23/2018	2.1400	100,000,000.00	100,000,000.00	2.3100	0.999878420 MESIROW	99,987,842.05	231,833.33
33616WAV8	FIRST REP CD	10/26/2018	08/20/2018	2.1600	100,000,000.00	100,000,000.00	2.3100	0.999891964 MESIROW	99,989,196.41	252,000.00
33616WAS5	FIRST REP CD	10/29/2018	06/15/2018	2.2200	100,000,000.00	100,000,000.00	2.3100	0.999918181 MESIROW	99,991,818.12	666,000.00
17305TYZ9	CITIBANK CD	10/29/2018	06/21/2018	2.3300	200,000,000.00	200,000,000.00	2.3100	1.000003688 MESIROW	200,000,737.59	1,320,333.33
06426GQP5	BOWEST CD	10/29/2018	08/02/2018	2.3000	150,000,000.00	150,000,000.00	2.3100	0.999985361 MESIROW	149,997,804.20	575,000.00
62478TK24	MUFG UNION CD	11/28/2018	07/31/2018	2.2100	100,000,000.00	100,000,000.00	2.4100	0.999664303 MESIROW	99,966,430.29	380,611.11
90333VXX3	US BANK CD	11/28/2018	07/19/2018	2.2300	100,000,000.00	100,000,000.00	2.4100	0.999693392 MESIROW	99,969,339.23	458,388.89
06426GQN0	BOWEST CD	11/28/2018	07/16/2018	2.3100	50,000,000.00	50,000,000.00	2.4100	0.999820402 MESIROW	49,991,020.10	247,041.67
62478TL56	MUFG UNION CD	12/10/2018	08/16/2018	2.2500	100,000,000.00	100,000,000.00	2.5500	0.999405360 MESIROW	99,940,535.99	287,500.00
06426GQJ9	BOWEST CD	12/10/2018	06/18/2018	2.4600	100,000,000.00	100,000,000.00	2.5500	0.999790463 MESIROW	99,979,046.29	717,500.00
90333VXC9	US BANK CD	02/01/2019	03/15/2018	2.2200	100,000,000.00	100,000,000.00	2.7500	0.998091219 MESIROW	99,809,121.93	1,233,333.33
90333VYH7	US BANK CD	02/27/2019	08/15/2018	2.3900	100,000,000.00	100,000,000.00	2.7500	0.998491653 MESIROW	99,849,165.31	312,027.78
17305TZW5	CITIBANK CD	03/01/2019	09/14/2018	2.4800	150,000,000.00	150,000,000.00	2.8100	0.998618315 MESIROW	149,792,747.29	175,666.67
62478TN47	MUFG UNION CD	03/01/2019	09/27/2018	2.3800	100,000,000.00	100,000,000.00	2.8100	0.998214319 MESIROW	99,821,431.88	26,444.44
90333VXN5	US BANK CD	04/02/2019	05/24/2018	2.4000	100,000,000.00	100,000,000.00	2.8500	0.997621402 MESIROW	99,762,140.16	866,666.67

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05576T2V0	BNP YCD	10/01/2018	04/19/2018	2.3900	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,095,416.67
22534H3W9	CR AG CIB YCD	10/01/2018	04/12/2018	2.4000	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,146,666.67
22534H4V0	CR AG CIB YCD	10/01/2018	06/14/2018	2.3100	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	699,416.67
63253TM96	NAT AUB YCD	10/01/2018	12/28/2017	1.8600	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,431,166.67
83050FE72	SE BANKEN YCD	10/01/2018	01/02/2018	1.8600	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,405,333.33
13606BVU7	CIBC YCD	10/01/2018	04/18/2018	2.3400	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,079,000.00
06417GG36	SCOTIA YCD	10/01/2018	12/28/2017	1.9100	150,000,000.00	150,000,000.00	2.3500	1.000000000 MESIROW	150,000,000.00	2,204,458.33
86565BMP3	SUMITOMO YCD	10/01/2018	09/11/2018	2.0000	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	111,111.11
86958JB81	SVENSKA YCD	10/01/2018	04/04/2018	2.3750	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,187,500.00
06371E4A2	MONTREAL YCD	10/01/2018	04/18/2018	2.2800	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,051,333.33
78009N5V4	RB CANADA YCD	10/01/2018	12/27/2017	1.9000	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,467,222.22
06417GR59	SCOTIA YCD	10/01/2018	04/05/2018	2.4200	150,000,000.00	150,000,000.00	2.3500	1.000000000 MESIROW	150,000,000.00	1,804,916.67
13606BSK3	CIBC YCD	10/01/2018	01/23/2018	2.0200	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,408,388.89
05252WPA5	ANZ YCD	10/01/2018	04/12/2018	2.3000	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,098,888.89
06371EB63	MONTREAL YCD	10/01/2018	12/29/2017	1.9400	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,487,333.33
05576T2T5	BNP YCD	10/01/2018	04/12/2018	2.4000	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,146,666.67
21685V3X5	RABOBANK YCD	10/01/2018	04/11/2018	2.3400	100,000,000.00	100,000,000.00	2.3500	1.000000000 MESIROW	100,000,000.00	1,124,500.00
96121T5L8	WESTPAC YCD	10/01/2018	12/28/2017	1.9000	150,000,000.00	150,000,000.00	2.3500	1.000000000 MESIROW	150,000,000.00	2,192,916.67
4823TAH75	KBC YCD	10/02/2018	08/30/2018	2.0000	100,000,000.00	100,000,000.00	2.3500	0.999990162 MESIROW	99,999,016.24	177,777.78
06370RJQ3	MONTREAL YCD	10/02/2018	09/18/2018	2.0500	100,000,000.00	100,000,000.00	2.3500	0.999991619 MESIROW	99,999,161.89	74,027.78
65602VBE5	NORINCHUK YCD	10/03/2018	09/26/2018	2.1600	150,000,000.00	150,000,000.00	2.3500	0.999989407 MESIROW	149,998,411.00	45,000.00
22534H5T4	CR AG CIB YCD	10/09/2018	07/16/2018	2.2600	100,000,000.00	100,000,000.00	2.3500	0.999977487 MESIROW	99,997,748.74	483,388.89
22534H6S5	CR AG CIB YCD	10/09/2018	08/28/2018	2.0000	50,000,000.00	50,000,000.00	2.3500	0.999921277 MESIROW	49,996,063.85	94,444.44
23341VLT6	DNB YCD	10/09/2018	09/25/2018	2.1100	150,000,000.00	150,000,000.00	2.3500	0.999946511 MESIROW	149,991,976.64	52,750.00

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55379WNU6	MUFG BK YCD	10/09/2018	09/27/2018	2.1700	100,000,000.00	100,000,000.00	2.3500	0.999959895 MESIROW	99,995,989.50	24,111.11
65602VAS5	NORINCHUK YCD	10/15/2018	09/11/2018	2.0500	100,000,000.00	100,000,000.00	2.3500	0.999882400 MESIROW	99,988,240.00	113,888.89
4823TAK63	KBC YCD	10/15/2018	09/18/2018	2.1500	150,000,000.00	150,000,000.00	2.3500	0.999921584 MESIROW	149,988,237.65	116,458.33
55379WKX3	MUFG BK YCD	10/22/2018	08/13/2018	2.1300	100,000,000.00	100,000,000.00	2.3500	0.999867874 MESIROW	99,986,787.35	289,916.67
86958JM48	SVENSKA YCD	10/22/2018	07/13/2018	2.2200	100,000,000.00	100,000,000.00	2.3500	0.999917517 MESIROW	99,991,751.70	493,333.33
83369YP59	SOC GEN YCD	10/22/2018	07/18/2018	2.2600	150,000,000.00	150,000,000.00	2.3500	0.999941126 MESIROW	149,991,168.95	706,250.00
89113X4Y7	TORONTO YCD	10/22/2018	06/28/2018	2.2700	100,000,000.00	100,000,000.00	2.3500	0.999945197 MESIROW	99,994,519.68	599,027.78
06370RDX4	MONTREAL YCD	10/22/2018	07/19/2018	2.2400	100,000,000.00	100,000,000.00	2.3500	0.999929618 MESIROW	99,992,961.79	460,444.44
86565BKX8	SUMITOMO YCD	10/23/2018	08/14/2018	2.1500	100,000,000.00	100,000,000.00	2.3500	0.999873842 MESIROW	99,987,384.21	286,666.67
63307UNF4	NB CANADA YCD	10/23/2018	04/18/2018	2.4100	100,000,000.00	100,000,000.00	2.3500	1.000020678 MESIROW	100,002,067.78	1,111,277.78
63253TP77	NAT AUB YCD	10/23/2018	05/17/2018	2.2800	100,000,000.00	100,000,000.00	2.3500	0.999944841 MESIROW	99,994,484.08	867,666.67
05576T2W8	BNP YCD	10/23/2018	04/25/2018	2.4200	100,000,000.00	100,000,000.00	2.3500	1.000027389 MESIROW	100,002,738.88	1,068,833.33
60700AP73	MIZUHO YCD	10/24/2018	08/13/2018	2.0100	100,000,000.00	100,000,000.00	2.3500	0.999779002 MESIROW	99,977,900.20	273,583.33
87019VPA9	SWEDBANK YCD	10/24/2018	07/27/2018	2.1900	100,000,000.00	100,000,000.00	2.3500	0.999891912 MESIROW	99,989,191.20	401,500.00
87019VNN3	SWEDBANK YCD	10/24/2018	07/23/2018	2.2300	100,000,000.00	100,000,000.00	2.3500	0.999916948 MESIROW	99,991,694.78	433,611.11
86565BKP5	SUMITOMO YCD	10/24/2018	08/07/2018	2.1600	100,000,000.00	100,000,000.00	2.3500	0.999873846 MESIROW	99,987,384.59	330,000.00
83050FZ20	SE BANKEN YCD	10/26/2018	07/27/2018	2.1900	100,000,000.00	100,000,000.00	2.3500	0.999882528 MESIROW	99,988,252.83	401,500.00
86565BJW2	SUMITOMO YCD	10/26/2018	07/30/2018	2.2600	100,000,000.00	100,000,000.00	2.3500	0.999931158 MESIROW	99,993,115.80	395,500.00
13606BE36	CIBC YCD	10/26/2018	09/20/2018	2.2100	100,000,000.00	100,000,000.00	2.3500	0.999901836 MESIROW	99,990,183.60	67,527.78
4823TAL47	KBC YCD	10/26/2018	09/26/2018	2.2200	50,000,000.00	50,000,000.00	2.3500	0.999909367 MESIROW	49,995,468.35	15,416.67
55379WLD6	MUFG BK YCD	10/26/2018	08/15/2018	2.1200	150,000,000.00	150,000,000.00	2.3500	0.999836029 MESIROW	149,975,404.28	415,166.67
23341VGU9	DNB YCD	10/29/2018	05/24/2018	2.2600	100,000,000.00	100,000,000.00	2.3500	0.999915238 MESIROW	99,991,523.82	816,111.11
23341VLW9	DNB YCD	10/29/2018	09/26/2018	2.1700	100,000,000.00	100,000,000.00	2.3500	0.999859706 MESIROW	99,985,970.56	30,138.89
60700AK29	MIZUHO YCD	10/29/2018	07/27/2018	2.2700	100,000,000.00	100,000,000.00	2.3500	0.999930299 MESIROW	99,993,029.86	416,166.67

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06370REN5	MONTREAL YCD	10/29/2018	07/30/2018	2.1500	100,000,000.00	100,000,000.00	2.3500	0.999837864 MESIROW	99,983,786.38	376,250.00
86958JVL0	SVENSKA YCD	10/29/2018	10/26/2017	1.7200	100,000,000.00	100,000,000.00	2.3500	0.999481257 MESIROW	99,948,125.69	1,624,444.44
87019VPF8	SWEDBANK YCD	10/29/2018	07/31/2018	2.1700	100,000,000.00	100,000,000.00	2.3500	0.999853437 MESIROW	99,985,343.71	373,722.22
86565BLC3	SUMITOMO YCD	10/29/2018	08/16/2018	2.1500	100,000,000.00	100,000,000.00	2.3500	0.999839716 MESIROW	99,983,971.61	274,722.22
83050FP96	SE BANKEN YCD	11/01/2018	04/18/2018	2.4000	100,000,000.00	100,000,000.00	2.4000	0.999977176 MESIROW	99,997,717.61	1,106,666.67
86958JD97	SVENSKA YCD	11/01/2018	04/26/2018	2.3600	100,000,000.00	100,000,000.00	2.4000	0.999944265 MESIROW	99,994,426.47	1,035,777.78
06742THQ2	BARCLAYS YCD	11/05/2018	08/01/2018	2.3000	100,000,000.00	100,000,000.00	2.4000	0.999893932 MESIROW	99,989,393.18	389,722.22
06370REZ8	MONTREAL YCD	11/05/2018	08/02/2018	2.2500	100,000,000.00	100,000,000.00	2.4000	0.999845777 MESIROW	99,984,577.65	375,000.00
83369YS80	SOC GEN YCD	11/16/2018	08/24/2018	2.2300	100,000,000.00	100,000,000.00	2.4000	0.999776245 MESIROW	99,977,624.54	235,388.89
05576T3D9	BNP YCD	11/16/2018	08/07/2018	2.2400	50,000,000.00	50,000,000.00	2.4000	0.999785718 MESIROW	49,989,285.89	171,111.11
60700AY35	MIZUHO YCD	11/19/2018	09/18/2018	2.1600	100,000,000.00	100,000,000.00	2.4000	0.999671857 MESIROW	99,967,185.73	78,000.00
05582W5A8	BNP YCD	11/19/2018	06/19/2018	2.3500	100,000,000.00	100,000,000.00	2.4000	0.999910061 MESIROW	99,991,006.12	678,888.89
89114MFF9	TORONTO YCD	11/19/2018	09/19/2018	2.2000	100,000,000.00	100,000,000.00	2.4000	0.999726276 MESIROW	99,972,627.64	73,333.33
83369YR99	SOC GEN YCD	11/19/2018	08/20/2018	2.2300	100,000,000.00	100,000,000.00	2.4000	0.999760893 MESIROW	99,976,089.34	260,166.67
06742TJM9	BARCLAYS YCD	11/28/2018	09/26/2018	2.1500	100,000,000.00	100,000,000.00	2.4000	0.999597623 MESIROW	99,959,762.34	29,861.11
65590AWV4	NORDEA AB YCD	11/28/2018	05/24/2018	2.2900	100,000,000.00	100,000,000.00	2.4000	0.999791608 MESIROW	99,979,160.84	826,944.44
83369YR65	SOC GEN YCD	11/28/2018	08/13/2018	2.2400	100,000,000.00	100,000,000.00	2.4000	0.999731471 MESIROW	99,973,147.15	304,888.89
89113XW26	TORONTO YCD	11/28/2018	05/21/2018	2.3800	100,000,000.00	100,000,000.00	2.4000	0.999934034 MESIROW	99,993,403.41	879,277.78
13606BXA9	CIBC YCD	11/28/2018	05/21/2018	2.3800	100,000,000.00	100,000,000.00	2.4000	0.999934034 MESIROW	99,993,403.41	879,277.78
06742TJA5	BARCLAYS YCD	11/28/2018	08/14/2018	2.3100	100,000,000.00	100,000,000.00	2.4000	0.999843695 MESIROW	99,984,369.50	308,000.00
05576T2Z1	BNP YCD	11/28/2018	07/19/2018	2.3100	100,000,000.00	100,000,000.00	2.4000	0.999837269 MESIROW	99,983,726.90	474,833.33
22534H6N6	CR AG CIB YCD	11/28/2018	08/13/2018	2.2400	150,000,000.00	150,000,000.00	2.4000	0.999731471 MESIROW	149,959,720.72	457,333.33
34959TNP7	FORTIS YCD	11/28/2018	07/16/2018	2.3000	100,000,000.00	100,000,000.00	2.4000	0.999820561 MESIROW	99,982,056.09	491,944.44
23341VKZ3	DNB YCD	11/28/2018	08/29/2018	2.2300	100,000,000.00	100,000,000.00	2.4000	0.999719292 MESIROW	99,971,929.24	204,416.67

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23341VKH3	DNB YCD	11/28/2018	08/07/2018	2.2300	100,000,000.00	100,000,000.00	2.4000	0.999714043 MESIROW	99,971,404.33	340,694.44
60700AQ98	MIZUHO YCD	11/28/2018	08/24/2018	2.2500	100,000,000.00	100,000,000.00	2.4000	0.999750116 MESIROW	99,975,011.62	237,500.00
22534H6T3	CR AG CIB YCD	12/03/2018	08/30/2018	2.2500	100,000,000.00	100,000,000.00	2.4500	0.999642956 MESIROW	99,964,295.58	200,000.00
21685V5D7	RABOBANK YCD	12/03/2018	07/17/2018	2.3100	50,000,000.00	50,000,000.00	2.4500	0.999735227 MESIROW	49,986,761.33	243,833.33
21685V4H9	RABOBANK YCD	12/03/2018	06/07/2018	2.3700	100,000,000.00	100,000,000.00	2.4500	0.999827995 MESIROW	99,982,799.53	763,666.67
89114MDD6	TORONTO YCD	12/10/2018	08/30/2018	2.2300	100,000,000.00	100,000,000.00	2.4500	0.999564852 MESIROW	99,956,485.21	198,222.22
83050F2G5	SE BANKEN YCD	12/10/2018	09/11/2018	2.2500	100,000,000.00	100,000,000.00	2.4500	0.999607028 MESIROW	99,960,702.83	125,000.00
06370RJH3	MONTREAL YCD	12/12/2018	09/13/2018	2.2500	100,000,000.00	100,000,000.00	2.4500	0.999596465 MESIROW	99,959,646.48	112,500.00
65602VAW6	NORINCHUK YCD	12/17/2018	09/17/2018	2.2300	100,000,000.00	100,000,000.00	2.4500	0.999527377 MESIROW	99,952,737.66	86,722.22
21685V5F2	RABOBANK YCD	12/17/2018	07/19/2018	2.3500	100,000,000.00	100,000,000.00	2.4500	0.999762045 MESIROW	99,976,204.46	483,055.56
34959TNR3	FORTIS YCD	12/17/2018	09/13/2018	2.2500	100,000,000.00	100,000,000.00	2.4500	0.999568588 MESIROW	99,956,858.76	112,500.00
05252WPF4	ANZ YCD	12/17/2018	06/15/2018	2.3900	100,000,000.00	100,000,000.00	2.4500	0.999834959 MESIROW	99,983,495.87	717,000.00
55379WNH5	MUFG BK YCD	12/21/2018	09/20/2018	2.3100	100,000,000.00	100,000,000.00	2.4500	0.999682857 MESIROW	99,968,285.73	70,583.33
65590AH58	NORDEA AB YCD	12/21/2018	09/05/2018	2.2300	100,000,000.00	100,000,000.00	2.4500	0.999498884 MESIROW	99,949,888.42	161,055.56
21685V5M7	RABOBANK YCD	12/27/2018	07/27/2018	2.3400	50,000,000.00	50,000,000.00	2.4500	0.999710480 MESIROW	49,985,524.02	214,500.00
96121T5W4	WESTPAC YCD	01/02/2019	01/02/2018	2.0300	100,000,000.00	100,000,000.00	2.5300	0.998617126 MESIROW	99,861,712.64	1,533,777.78
83369YU46	SOC GEN YCD	01/02/2019	09/20/2018	2.3000	100,000,000.00	100,000,000.00	2.5300	0.999405128 MESIROW	99,940,512.81	70,277.78
78012UBK0	RB CANADA YCD	01/02/2019	03/15/2018	2.4400	100,000,000.00	100,000,000.00	2.5300	0.999680988 MESIROW	99,968,098.82	1,355,555.56
13606BRV0	CIBC YCD	01/02/2019	01/05/2018	2.0700	100,000,000.00	100,000,000.00	2.5300	0.998718946 MESIROW	99,871,894.64	1,546,750.00
05252WMZ3	ANZ YCD	01/02/2019	01/03/2018	1.9700	100,000,000.00	100,000,000.00	2.5300	0.998466432 MESIROW	99,846,643.19	1,482,972.22
65590AE85	NORDEA AB YCD	01/22/2019	08/23/2018	2.3400	100,000,000.00	100,000,000.00	2.5300	0.999388337 MESIROW	99,938,833.71	253,500.00
89113XR30	TORONTO YCD	01/29/2019	07/31/2018	2.4300	250,000,000.00	250,000,000.00	2.6100	0.999369080 MESIROW	249,842,269.88	1,046,250.00
78012UFW0	RB CANADA YCD	01/29/2019	08/02/2018	2.4200	100,000,000.00	100,000,000.00	2.6100	0.999337342 MESIROW	99,933,734.18	403,333.33
78012UFS9	RB CANADA YCD	01/29/2019	07/31/2018	2.4300	100,000,000.00	100,000,000.00	2.6100	0.999369080 MESIROW	99,936,907.95	418,500.00

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63307UNP2	NB CANADA YCD	01/29/2019	08/02/2018	2.4400	100,000,000.00	100,000,000.00	2.6100	0.999403146 MESIROW	99,940,314.60	406,666.67
05252WPK3	ANZ YCD	02/01/2019	07/19/2018	2.3300	100,000,000.00	100,000,000.00	2.6100	0.999009457 MESIROW	99,900,945.66	478,944.44
06742TJL1	BARCLAYS YCD	02/27/2019	09/25/2018	2.5400	100,000,000.00	100,000,000.00	2.6100	0.999708850 MESIROW	99,970,884.99	42,333.33
63307UNB3	NB CANADA YCD	03/01/2019	03/15/2018	2.5000	100,000,000.00	100,000,000.00	2.7000	0.999014975 MESIROW	99,901,497.49	1,388,888.89
96121T7G7	WESTPAC YCD	03/01/2019	03/13/2018	2.5200	100,000,000.00	100,000,000.00	2.7000	0.999095112 MESIROW	99,909,511.24	1,414,000.00
13606BWB8	CIBC YCD	03/01/2019	04/26/2018	2.6000	100,000,000.00	100,000,000.00	2.7000	0.999457469 MESIROW	99,945,746.89	1,141,111.11
05252WPW7	ANZ YCD	03/27/2019	09/26/2018	2.5000	50,000,000.00	50,000,000.00	2.7000	0.999025000 MESIROW	49,951,250.02	17,361.11
78012UHL2	RB CANADA YCD	03/29/2019	09/13/2018	2.5200	100,000,000.00	100,000,000.00	2.7000	0.999100165 MESIROW	99,910,016.48	126,000.00
06417G2E7	SCOTIA YCD	03/29/2019	09/25/2018	2.5900	100,000,000.00	100,000,000.00	2.7000	0.999454583 MESIROW	99,945,458.27	43,166.67
63307UNJ6	NB CANADA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.7500	0.999139482 MESIROW	99,913,948.22	787,222.22
21685V5Z8	RABOBANK YCD	04/02/2019	09/05/2018	2.5000	100,000,000.00	100,000,000.00	2.7500	0.998721795 MESIROW	99,872,179.47	180,555.56
05252WPU1	ANZ YCD	04/02/2019	09/13/2018	2.4800	100,000,000.00	100,000,000.00	2.7500	0.998629327 MESIROW	99,862,932.67	124,000.00
13606BXM3	CIBC YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.7500	0.999139482 MESIROW	99,913,948.22	787,222.22
06417GU71	SCOTIA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.7500	0.999139482 MESIROW	99,913,948.22	787,222.22
89113X2X1	TORONTO YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.7500	0.999139482 MESIROW	99,913,948.22	787,222.22
83050FW64	SE BANKEN YCD	04/02/2019	06/18/2018	2.4900	100,000,000.00	100,000,000.00	2.7500	0.998596430 MESIROW	99,859,643.04	726,250.00
83050FN98	SE BANKEN YCD	04/02/2019	04/10/2018	2.5200	100,000,000.00	100,000,000.00	2.7500	0.998679033 MESIROW	99,867,903.31	1,218,000.00
78012UDK8	RB CANADA YCD	04/02/2019	04/26/2018	2.6500	100,000,000.00	100,000,000.00	2.7500	0.999338331 MESIROW	99,933,833.08	1,163,055.56
63253TQ50	NAT AUB YCD	05/01/2019	08/14/2018	2.5000	100,000,000.00	100,000,000.00	2.8000	0.998207920 MESIROW	99,820,791.98	333,333.33
06417GY69	SCOTIA YCD	05/29/2019	08/16/2018	2.5900	100,000,000.00	100,000,000.00	2.8500	0.998237279 MESIROW	99,823,727.89	330,944.44
63253TQ68	NAT AUB YCD	05/29/2019	08/16/2018	2.5000	100,000,000.00	100,000,000.00	2.8500	0.997650611 MESIROW	99,765,061.06	319,444.44
86958JH77	SVENSKA YCD	05/31/2019	05/31/2018	2.5800	100,000,000.00	100,000,000.00	2.8500	0.998053413 MESIROW	99,805,341.27	881,500.00
63307UNL1	NB CANADA YCD	06/03/2019	06/27/2018	2.6900	100,000,000.00	100,000,000.00	2.8500	0.998795344 MESIROW	99,879,534.36	717,333.33
96130AAB4	WESTPAC YCD	06/14/2019	06/15/2018	2.6900	100,000,000.00	100,000,000.00	2.8500	0.998724520 MESIROW	99,872,452.00	807,000.00

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05252WPP2	ANZ YCD	08/01/2019	08/02/2018	2.6000	100,000,000.00	100,000,000.00	2.9500	0.997010957 MESIROW	99,701,095.67	433,333.33
63307UNR8	NB CANADA YCD	09/20/2019	09/20/2018	2.8600	100,000,000.00	100,000,000.00	3.0000	0.998637740 MESIROW	99,863,774.03	87,388.89
					12,500,000,000.00	12,500,000,000.00			12,494,910,068.96	73,820,944.43
AIP:				0.00						
Book + AIP:					12,500,000,000.00			CD YANKEE		

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09659CK15	BNP NY CP	10/01/2018	0.0000	100,000,000.00	98,964,222.22	0.0227	0	MESIROW	100,000,000.00
62479MK10	MUFG BK CP	10/01/2018	0.0000	300,000,000.00	299,367,083.34	0.0227	0	MESIROW	300,000,000.00
89233HK11	TOYOTA CP	10/01/2018	0.0000	100,000,000.00	98,872,444.44	0.0227	0	MESIROW	100,000,000.00
19121BK16	COCA COLA CP	10/01/2018	0.0000	100,000,000.00	99,321,875.00	0.0227	0	MESIROW	100,000,000.00
46640QK18	JPM LLC CP	10/01/2018	0.0000	100,000,000.00	98,529,611.12	0.0227	0	MESIROW	100,000,000.00
36960MK10	GE CO CP	10/01/2018	0.0000	100,000,000.00	99,849,250.00	0.0227	0	MESIROW	100,000,000.00
65475MK25	NISSAN CP	10/02/2018	0.0000	50,000,000.00	49,861,805.56	0.0227	1	MESIROW	49,996,847.22
12619UK26	CRC CP	10/02/2018	0.0000	100,000,000.00	99,400,972.22	0.0227	1	MESIROW	99,993,694.44
22533UK28	CR AG NY CP	10/02/2018	0.0000	100,000,000.00	99,793,083.34	0.0227	1	MESIROW	99,993,694.44
60689GK21	MIZUHO NY CP	10/02/2018	0.0000	100,000,000.00	99,657,722.22	0.0227	1	MESIROW	99,993,694.44
62479MK51	MUFG BK CP	10/05/2018	0.0000	100,000,000.00	99,941,666.66	0.0227	4	MESIROW	99,974,777.78
22533UK51	CR AG NY CP	10/05/2018	0.0000	100,000,000.00	99,920,000.00	0.0227	4	MESIROW	99,974,777.78
09659CK98	BNP NY CP	10/09/2018	0.0000	100,000,000.00	99,402,666.66	0.0227	8	MESIROW	99,949,555.56
36960MK93	GE CO CP	10/09/2018	0.0000	100,000,000.00	99,479,666.66	0.0227	8	MESIROW	99,949,555.56
36164KK91	GE CTS CP	10/09/2018	0.0000	100,000,000.00	99,570,388.88	0.0227	8	MESIROW	99,949,555.56
89233HK94	TOYOTA CP	10/09/2018	0.0000	50,000,000.00	49,582,000.00	0.0227	8	MESIROW	49,974,777.78
65475MK90	NISSAN CP	10/09/2018	0.0000	50,000,000.00	49,886,680.56	0.0227	8	MESIROW	49,974,777.78
83369CKK9	SOC GEN NY CP	10/19/2018	0.0000	100,000,000.00	99,838,333.34	0.0227	18	MESIROW	99,886,500.00
60689GKN5	MIZUHO NY CP	10/22/2018	0.0000	100,000,000.00	99,398,388.88	0.0227	21	MESIROW	99,867,583.33
46640QKN0	JPM LLC CP	10/22/2018	0.0000	100,000,000.00	99,190,555.56	0.0227	21	MESIROW	99,867,583.33
22533UKN2	CR AG NY CP	10/22/2018	0.0000	100,000,000.00	99,618,472.22	0.0227	21	MESIROW	99,867,583.33
02665KKN6	AM HONDA CP	10/22/2018	0.0000	40,000,000.00	39,784,888.89	0.0227	21	MESIROW	39,947,033.33
89233HKN3	TOYOTA CP	10/22/2018	0.0000	100,000,000.00	99,809,333.34	0.0227	21	MESIROW	99,867,583.33
67983UKN2	OLD LINE CP	10/22/2018	0.0000	50,000,000.00	49,607,083.33	0.0227	21	MESIROW	49,933,791.67

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89233HKP8	TOYOTA CP	10/23/2018	0.0000	50,000,000.00	49,400,000.00	0.0227	22	MESIROW	49,930,638.89
36960MKP7	GE CO CP	10/23/2018	0.0000	100,000,000.00	99,689,194.44	0.0227	22	MESIROW	99,861,277.78
62479MKP7	MUFG BK CP	10/23/2018	0.0000	100,000,000.00	99,533,722.22	0.0227	22	MESIROW	99,861,277.78
36960MKQ5	GE CO CP	10/24/2018	0.0000	100,000,000.00	99,620,833.34	0.0227	23	MESIROW	99,854,972.22
13607FKQ8	CIBC HLD CP	10/24/2018	0.0000	100,000,000.00	99,820,833.34	0.0227	23	MESIROW	99,854,972.22
62479MKV4	MUFG BK CP	10/29/2018	0.0000	100,000,000.00	99,371,166.66	0.0227	28	MESIROW	99,823,444.44
22533UKV4	CR AG NY CP	10/29/2018	0.0000	100,000,000.00	99,359,666.66	0.0227	28	MESIROW	99,823,444.44
89233HKV5	TOYOTA CP	10/29/2018	0.0000	150,000,000.00	148,342,611.10	0.0227	28	MESIROW	149,735,166.67
60689GKV7	MIZUHO NY CP	10/29/2018	0.0000	100,000,000.00	99,648,666.66	0.0227	28	MESIROW	99,823,444.44
60689GL53	MIZUHO NY CP	11/05/2018	0.0000	100,000,000.00	99,655,000.00	0.0232	35	MESIROW	99,774,444.44
65475ML57	NISSAN CP	11/05/2018	0.0000	50,000,000.00	49,825,194.44	0.0232	35	MESIROW	49,887,222.22
36960MLD3	GE CO CP	11/13/2018	0.0000	50,000,000.00	49,812,750.00	0.0232	43	MESIROW	49,861,444.44
22533ULD3	CR AG NY CP	11/13/2018	0.0000	100,000,000.00	99,482,916.66	0.0232	43	MESIROW	99,722,888.89
62479MLD3	MUFG BK CP	11/13/2018	0.0000	100,000,000.00	99,443,750.00	0.0232	43	MESIROW	99,722,888.89
36164KLG4	GE CTS CP	11/16/2018	0.0000	100,000,000.00	99,616,000.00	0.0232	46	MESIROW	99,703,555.56
46640QLG4	JPM LLC CP	11/16/2018	0.0000	100,000,000.00	99,425,000.00	0.0232	46	MESIROW	99,703,555.56
62479MLG6	MUFG BK CP	11/16/2018	0.0000	100,000,000.00	99,450,000.00	0.0232	46	MESIROW	99,703,555.56
12619ULT6	CRC CP	11/27/2018	0.0000	50,000,000.00	49,808,527.78	0.0232	57	MESIROW	49,816,333.33
89233HLU6	TOYOTA CP	11/28/2018	0.0000	200,000,000.00	197,801,166.68	0.0232	58	MESIROW	199,252,444.44
60689GLU8	MIZUHO NY CP	11/28/2018	0.0000	100,000,000.00	99,337,916.66	0.0232	58	MESIROW	99,626,222.22
46640QLU3	JPM LLC CP	11/28/2018	0.0000	350,000,000.00	346,716,888.87	0.0232	58	MESIROW	348,691,777.78
38346MLW2	GOTHAM CP	11/30/2018	0.0000	50,000,000.00	49,792,486.11	0.0237	60	MESIROW	49,802,500.00
1247P3LW0	CAFCO CP	11/30/2018	0.0000	50,000,000.00	49,693,750.00	0.0237	60	MESIROW	49,802,500.00
06417KM30	SCOTIA NY CP	12/03/2018	0.0000	150,000,000.00	148,290,000.00	0.0237	63	MESIROW	149,377,875.00

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89116FM49	TD USA CP	12/04/2018	0.0000	100,000,000.00	99,440,000.00	0.0237	64	MESIROW	99,578,666.67
53127UMA5	LIBERTY CP	12/10/2018	0.0000	100,000,000.00	99,388,361.12	0.0237	70	MESIROW	99,539,166.67
22533UMA8	CR AG NY CP	12/10/2018	0.0000	100,000,000.00	99,408,888.88	0.0237	70	MESIROW	99,539,166.67
89233HMA9	TOYOTA CP	12/10/2018	0.0000	200,000,000.00	197,634,861.10	0.0237	70	MESIROW	199,078,333.33
83369CMC5	SOC GEN NY CP	12/12/2018	0.0000	100,000,000.00	99,401,833.34	0.0237	72	MESIROW	99,526,000.00
88602UMH0	THUNDER CP	12/17/2018	0.0000	50,000,000.00	49,370,486.11	0.0237	77	MESIROW	49,746,541.67
19121BMM8	COCA COLA CP	12/21/2018	0.0000	100,000,000.00	99,431,513.89	0.0237	81	MESIROW	99,466,750.00
22533UN25	CR AG NY CP	01/02/2019	0.0000	100,000,000.00	99,355,555.56	0.0243	93	MESIROW	99,372,250.00
12619UN23	CRC CP	01/02/2019	0.0000	50,000,000.00	49,595,750.00	0.0243	93	MESIROW	49,686,125.00
53127UN97	LIBERTY CP	01/09/2019	0.0000	50,000,000.00	49,597,222.22	0.0243	100	MESIROW	49,662,500.00
83369CNN0	SOC GEN NY CP	01/22/2019	0.0000	100,000,000.00	99,239,722.22	0.0243	113	MESIROW	99,237,250.00
53127UNN6	LIBERTY CP	01/22/2019	0.0000	50,000,000.00	49,598,333.33	0.0243	113	MESIROW	49,618,625.00
46640QNV9	JPM LLC CP	01/29/2019	0.0000	150,000,000.00	148,080,833.34	0.0250	120	MESIROW	148,750,000.00
46640QP13	JPM LLC CP	02/01/2019	0.0000	150,000,000.00	147,802,083.33	0.0250	123	MESIROW	148,718,750.00
06417KQV4	SCOTIA NY CP	03/29/2019	0.0000	150,000,000.00	147,693,750.00	0.0256	179	MESIROW	148,090,666.67
				6,440,000,000.00	6,396,625,430.50				6,421,592,005.55
AIP:		0.00							
Book + AIP:		6,396,625,430.50		COMMER PAPER					

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SYS044989	CTBC BANK CORP (USA) TD	10/03/2018	1.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS044993	HANMI BANK TD	10/03/2018	1.9100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS044992	FIRST FOUNDATION BANK TD	10/03/2018	1.9300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS044995	MISSION NATIONAL BANK TD	10/03/2018	1.9100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045193	SAN DIEGO COUNTY CREDIT UNION	10/04/2018	1.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045000	MANUFACTURERS BANK TD	10/04/2018	1.9300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045190	MALAGA BANK FSB TD	10/04/2018	1.9200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045187	FIRST CHOICE BANK TD	10/04/2018	1.9200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS044998	BANK OF HOPE TD	10/04/2018	1.9300	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045001	PACIFIC CITY BANK TD	10/04/2018	1.9100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045191	OPEN BANK TD	10/04/2018	1.9200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045186	FINANCIAL PARTNERS CREDIT UNIOI	10/04/2018	1.9700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045005	PACIFIC WESTERN BANK TD	10/05/2018	1.8900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045196	WESCOM CENTRAL CREDIT UNION TI	10/05/2018	1.9900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045203	BANK OF THE SIERRA TD	10/10/2018	1.9700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045202	AMERICAN PLUS BANK NA TD	10/10/2018	1.9500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045209	PROVIDENT SAVINGS BANK TD	10/10/2018	1.9800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045208	PACIFIC ALLIANCE BANK TD	10/10/2018	1.9500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045207	MECHANICS BANK TD	10/10/2018	1.9800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045204	CALIFORNIA BANK OF COMMERCE TT	10/10/2018	1.9700	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS045211	COMMERCEWEST BANK TD	10/11/2018	1.9700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045215	SAN DIEGO COUNTY CREDIT UNION	10/11/2018	1.9500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045212	EAST WEST BANK TD	10/11/2018	1.9700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045223	SUMMIT STATE BANK TD	10/12/2018	1.9800	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045222	SANTA CRUZ COUNTY BANK TD	10/12/2018	1.9600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045217	AMERICAN PLUS BANK NA TD	10/12/2018	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS045221	MISSION FEDERAL CREDIT UNION TI	10/12/2018	1.9400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045229	EAST WEST BANK TD	10/17/2018	1.9700	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS045028	AMERICAN RIVER BANK TD	10/17/2018	1.9800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045233	COMMUNITY WEST BANK TD	10/18/2018	2.0200	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045226	MERIWEST CREDIT UNION TD	10/18/2018	1.9800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045034	NEW OMNI BANK NA TD	10/18/2018	1.9700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045033	MERIWEST CREDIT UNION TD	10/18/2018	2.0000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045234	MECHANICS BANK TD	10/18/2018	2.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045242	SUMMIT STATE BANK TD	10/19/2018	2.0200	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045238	BEACON BUSINESS BANK TD	10/19/2018	2.0200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045039	FIRST FOUNDATION BANK TD	10/19/2018	2.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045237	BANK OF THE SIERRA TD	10/19/2018	2.0200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045239	MALAGA BANK FSB TD	10/19/2018	2.0000	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045049	BANK OF SOUTHERN CALIFORNIA TD	10/24/2018	2.0000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045052	PROVIDENT CREDIT UNION TD	10/24/2018	1.9800	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045295	BANK OF SOUTHERN CALIFORNIA TD	10/24/2018	1.9900	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045051	CORNERSTONE COMMUNITY BANK TI	10/24/2018	1.9800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045244	BOFI FEDERAL BANK TD	10/24/2018	1.9400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045246	WESCOM CENTRAL CREDIT UNION TI	10/24/2018	1.9900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045243	AMERICAN PLUS BANK NA TD	10/25/2018	1.9600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045254	COMMONWEALTH BUSINESS BANK TI	10/26/2018	1.9900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045255	MALAGA BANK FSB TD	10/26/2018	1.9900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045256	OPUS BANK TD	10/26/2018	2.0300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045253	COMMERCEWEST BANK TD	10/26/2018	1.9900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045257	TRAVIS CREDIT UNION TD	10/26/2018	1.9900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045061	PRESIDIO BANK TD	10/31/2018	1.9900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS045259	SUMMIT STATE BANK TD	10/31/2018	2.0100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045258	MERCHANTS NATIONAL BANK OF SA	10/31/2018	2.0100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045262	MALAGA BANK FSB TD	11/01/2018	2.0200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045260	BANK OF THE SIERRA TD	11/01/2018	2.0400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045063	AMERICAN RIVER BANK TD	11/01/2018	2.0400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045264	GOLDEN VALLEY BANK TD	11/02/2018	2.0300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045272	OPEN BANK TD	11/07/2018	2.0000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045271	CALIFORNIA BANK OF COMMERCE TI	11/07/2018	2.0200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045273	PACIFIC CITY BANK TD	11/07/2018	2.0000	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045275	COMMONWEALTH BUSINESS BANK TI	11/08/2018	2.0400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045274	NUVISION FEDERAL CREDIT UNION T	11/08/2018	2.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045079	RIVER CITY BANK TD	11/08/2018	2.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045076	MANUFACTURERS BANK TD	11/08/2018	2.0500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045277	NORTHROP GRUMMAN FEDERAL CRE	11/08/2018	2.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045276	MECHANICS BANK TD	11/08/2018	2.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045279	UNITI BANK TD	11/09/2018	2.0400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045278	TRAVIS CREDIT UNION TD	11/09/2018	2.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045080	BANK OF SANTA CLARITA TD	11/09/2018	2.0500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045097	US METRO BANK TD	11/14/2018	2.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045086	PROVIDENT CREDIT UNION TD	11/14/2018	2.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045085	HANMI BANK TD	11/14/2018	2.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045083	COMMUNITY WEST BANK TD	11/14/2018	2.0500	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045285	SAN DIEGO COUNTY CREDIT UNION	11/14/2018	2.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045284	EVERTRUST BANK TD	11/14/2018	2.0100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045292	WESCOM CENTRAL CREDIT UNION TI	11/15/2018	2.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045290	SANTA CRUZ COUNTY BANK TD	11/15/2018	2.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS045289	AMERICAN PLUS BANK NA TD	11/15/2018	2.0600	4,240,000.00	4,240,000.00	1.00000	4,240,000.00
SYS045091	PACIFIC WESTERN BANK TD	11/15/2018	2.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045090	PACIFIC PREMIER BANK TD	11/15/2018	2.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045089	AMERICAN RIVER BANK TD	11/15/2018	2.0900	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045099	BANC OF CALIFORNIA NA TD	11/15/2018	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045096	RIVER CITY BANK TD	11/16/2018	2.0800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045095	CATHAY BANK TD	11/16/2018	2.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045306	TRAVIS CREDIT UNION TD	11/16/2018	2.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045305	BANK OF THE SIERRA TD	11/16/2018	2.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045304	CATHAY BANK TD	11/16/2018	2.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045313	SCHOOLS FINANCIAL CREDIT UNION	11/28/2018	2.0900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045310	AMERICAN PLUS BANK NA TD	11/28/2018	2.0900	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS045108	MERCHANTS NATIONAL BANK OF SAC	11/28/2018	2.0600	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045106	CTBC BANK CORP (USA) TD	11/28/2018	2.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045105	CALIFORNIA COAST CREDIT UNION	11/28/2018	2.0400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045104	BANK OF HOPE TD	11/28/2018	2.0600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045116	PROVIDENT CREDIT UNION TD	11/29/2018	2.0100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045114	NEW OMNI BANK NA TD	11/29/2018	2.0100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045112	FIVE STAR BANK TD	11/29/2018	2.0100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045110	NEW OMNI BANK NA TD	11/29/2018	2.0100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045300	TECHNOLOGY CREDIT UNION TD	11/29/2018	2.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045318	SAN DIEGO COUNTY CREDIT UNION	11/29/2018	2.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045316	FIRST FOUNDATION BANK TD	11/29/2018	2.1500	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045315	COMMUNITY WEST BANK TD	11/29/2018	2.1300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045321	SUMMIT STATE BANK TD	11/30/2018	2.1300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045319	COMMUNITY BANK OF THE BAY TD	11/30/2018	2.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS045123	SAFE CREDIT UNION TD	11/30/2018	2.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045122	RIVER CITY BANK TD	11/30/2018	2.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045128	POPPY BANK TD	12/05/2018	2.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045127	CALIFORNIA COAST CREDIT UNION T	12/05/2018	2.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045326	UNITI BANK TD	12/05/2018	2.0900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045325	TRI COUNTIES BANK TD	12/05/2018	2.1100	69,000,000.00	69,000,000.00	1.00000	69,000,000.00
SYS045324	BOFI FEDERAL BANK TD	12/05/2018	2.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045323	BANK OF THE SIERRA TD	12/05/2018	2.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045332	SAN DIEGO COUNTY CREDIT UNION	12/06/2018	2.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045331	PROSPECTORS FEDERAL CREDIT UNI	12/06/2018	2.1200	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045330	PACIFIC CITY BANK TD	12/06/2018	2.1200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045329	OPEN BANK TD	12/06/2018	2.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045327	MECHANICS BANK TD	12/06/2018	2.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045140	PACIFIC PREMIER BANK TD	12/06/2018	2.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045136	MANUFACTURERS BANK TD	12/06/2018	2.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045134	BANC OF CALIFORNIA NA TD	12/06/2018	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045133	AMERICAN RIVER BANK TD	12/06/2018	2.1300	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045132	1ST CAPITAL BANK TD	12/06/2018	2.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045145	PROVIDENT CREDIT UNION TD	12/07/2018	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045142	BANK OF HOPE TD	12/07/2018	2.1200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045153	POPPY BANK TD	12/12/2018	2.0700	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045152	NEW OMNI BANK NA TD	12/12/2018	2.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045151	FIVE STAR BANK TD	12/12/2018	2.0700	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS045356	MALAGA BANK FSB TD	12/12/2018	2.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045349	FIRST FOUNDATION BANK TD	12/12/2018	2.1800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045338	BOFI FEDERAL BANK TD	12/12/2018	2.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS045158	POPPY BANK TD	12/12/2018	2.0700	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045157	US METRO BANK TD	12/12/2018	2.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045155	PROVIDENT CREDIT UNION TD	12/12/2018	2.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045357	OPEN BANK TD	12/12/2018	2.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045154	FIRST FOUNDATION BANK TD	12/12/2018	2.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045185	BENEFICIAL STATE BANK TD	12/13/2018	2.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045184	AMERICAN RIVER BANK TD	12/13/2018	2.0900	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045178	BENEFICIAL STATE BANK TD	12/13/2018	2.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045174	BANC OF CALIFORNIA NA TD	12/13/2018	2.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045189	FIVE STAR BANK TD	12/13/2018	2.0600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045192	PACIFIC PREMIER BANK TD	12/13/2018	2.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045159	AMERICAN RIVER BANK TD	12/13/2018	2.1000	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045360	RIVER CITY BANK TD	12/13/2018	2.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045342	WESCOM CENTRAL CREDIT UNION TI	12/13/2018	2.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045341	PREFERRED BANK TD	12/13/2018	2.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045358	BANK OF THE SIERRA TD	12/13/2018	2.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045350	SUMMIT STATE BANK TD	12/14/2018	2.1600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045348	FIRST CHOICE BANK TD	12/14/2018	2.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045347	FIRST CHOICE BANK TD	12/14/2018	2.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045346	BEACON BUSINESS BANK TD	12/14/2018	2.1400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045163	COMMONWEALTH BUSINESS BANK TI	12/14/2018	2.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045162	BANK OF SAN FRANCISCO TD	12/14/2018	2.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045180	PREFERRED BANK TD	12/14/2018	2.1000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045195	COMMONWEALTH BUSINESS BANK TI	01/04/2019	2.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045194	BANK OF SANTA CLARITA TD	01/04/2019	2.1200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045354	AMERICAN PLUS BANK NA TD	01/04/2019	2.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS045361	AMERICAN FIRST CREDIT UNION TD	01/04/2019	2.2400	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045206	FARMERS & MERCHANTS BANK OF CA	01/09/2019	2.1100	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045205	COMMUNITY WEST BANK TD	01/09/2019	2.1100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045210	SAFE CREDIT UNION TD	01/09/2019	2.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045214	PROVIDENT CREDIT UNION TD	01/10/2019	2.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045213	PACIFIC PREMIER BANK TD	01/10/2019	2.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045220	MANUFACTURERS BANK TD	01/11/2019	2.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045219	BENEFICIAL STATE BANK TD	01/11/2019	2.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045218	BANK OF HOPE TD	01/11/2019	2.1300	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045216	PROVIDENT SAVINGS BANK TD	01/11/2019	2.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045227	PREFERRED BANK TD	01/16/2019	2.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045225	HANMI BANK TD	01/16/2019	2.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045236	US METRO BANK TD	01/17/2019	2.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045235	PROVIDENT CREDIT UNION TD	01/17/2019	2.1700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045232	CALIFORNIA COAST CREDIT UNION TD	01/17/2019	2.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045231	BANC OF CALIFORNIA NA TD	01/17/2019	2.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045241	RIVER CITY BANK TD	01/18/2019	2.1600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045240	PACIFIC PREMIER BANK TD	01/18/2019	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045245	PACIFIC WESTERN BANK TD	01/23/2019	2.1200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045251	PACIFIC PREMIER BANK TD	01/24/2019	2.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045250	MISSION NATIONAL BANK TD	01/24/2019	2.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045249	CTBC BANK CORP (USA) TD	01/24/2019	2.1600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045248	COMMERCIAL BANK OF CALIFORNIA	01/24/2019	2.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045261	HANMI BANK TD	01/31/2019	2.1800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045263	EAST WEST BANK TD	02/01/2019	2.1800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045283	AMERICAN RIVER BANK TD	02/13/2019	2.2200	3,000,000.00	3,000,000.00	1.00000	3,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045291	US METRO BANK TD	02/14/2019	2.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045288	CALIFORNIA COAST CREDIT UNION T	02/14/2019	2.2000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045312	CORNERSTONE COMMUNITY BANK TI	02/15/2019	2.2200	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045293	CORNERSTONE COMMUNITY BANK TI	02/15/2019	2.2200	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS045297	PACIFIC WESTERN BANK TD	02/20/2019	2.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045296	CATHAY BANK TD	02/20/2019	2.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045303	POPPY BANK TD	02/21/2019	2.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045302	NEW OMNI BANK NA TD	02/21/2019	2.2100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045301	METROPOLITAN BANK TD	02/21/2019	2.2100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045311	CALIFORNIA COAST CREDIT UNION T	02/27/2019	2.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045317	PACIFIC ENTERPRISES BANK TD	02/28/2019	2.2600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045320	EVERTRUST BANK TD	03/01/2019	2.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045328	METROPOLITAN BANK TD	03/07/2019	2.2500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045334	COMMERCEWEST BANK TD	03/08/2019	2.2800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045333	CALIFORNIA BANK OF COMMERCE TI	03/08/2019	2.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045340	RIVER CITY BANK TD	03/13/2019	2.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045339	PACIFIC WESTERN BANK TD	03/13/2019	2.2700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045336	AMERICAN FIRST CREDIT UNION TD	03/13/2019	2.3000	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045351	TRAVIS CREDIT UNION TD	03/15/2019	2.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045355	EVERTRUST BANK TD	03/20/2019	2.2900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045359	CALIFORNIA BANK OF COMMERCE TI	03/21/2019	2.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				5,022,740,000.00	5,022,740,000.00		5,022,740,000.00
AIP:		0.00					
Book + AIP:		5,022,740,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
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 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
AB55 1780027	04/19/2019	1.69100000	9,261,000.00	1.000	9,261,000.00
AB55 1780028	04/19/2019	1.69100000	12,839,000.00	1.000	12,839,000.00
AB55 1780029	04/19/2019	1.69100000	21,940,000.00	1.000	21,940,000.00
AB55 1780030	05/17/2019	1.76000000	34,000,000.00	1.000	34,000,000.00
AB55 1780031	05/17/2019	1.76000000	14,318,000.00	1.000	14,318,000.00
AB55 1780032	06/21/2019	1.89000000	44,563,000.00	1.000	44,563,000.00
AB55 1780033	06/21/2019	1.89000000	76,325,000.00	1.000	76,325,000.00
AB55 1780034	06/21/2019	1.89000000	12,963,000.00	1.000	12,963,000.00
AB55 1780035	06/21/2019	1.89000000	13,135,000.00	1.000	13,135,000.00
AB55 1890001	07/19/2019	1.95400000	68,764,000.00	1.000	68,764,000.00
AB55 1890002	08/16/2019	2.00800000	19,043,000.00	1.000	19,043,000.00
AB55 1890003	08/16/2019	2.00800000	11,614,000.00	1.000	11,614,000.00
			790,994,000.00		790,994,000.00

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Total # of items:	720
Par Value:	89,432,224,209.85
Book Value:	87,802,493,894.58
Fair Value:	87,825,508,558.08
Accrual:	199,558,729.42
Total Book Value:	87,802,493,894.58
AIP:	6,896,813.63
Book + AIP:	87,809,390,708.21