

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2016

OFFICE OF THE TREASURER

P. O. BOX 942809

SACRAMENTO, CA 94209-0001



Date: October 19, 2016

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:

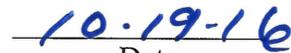
Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

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, 2016, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. 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, 2016

(Dollars in thousands)

Portfolio Amount		\$	68,282,758
Effective Yield	0.648%		
Quarter-to-date Yield	0.611%		
Year-to-date Yield	0.611%		
Average Life (in days)	165		
Demand Bank Account Balances		\$	1,285,082
Total PMIA Resources		<u>\$</u>	<u>69,567,840</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2016

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 11,401,506	16.70%
Bonds	-	0.00%
Notes	20,045,573	29.36%
Strips	-	0.00%
Total Governments	\$ 31,447,079	46.06%
Federal Agency Debentures	\$ 1,695,782	2.48%
Certificates of Deposit	13,000,028	19.04%
Bank Notes	800,000	1.17%
Bankers Acceptances	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	7,676,506	11.24%
Time Deposits	5,222,440	7.65%
GNMAs	-	0.00%
Commercial Paper	7,333,219	10.74%
FHLMC / REMICS	54,197	0.08%
Corporate Bonds	-	0.00%
AB 55 Loans	556,410	0.81%
GF Loans	247,100	0.36%
NOW Accounts	-	0.00%
Other	249,997	0.37%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 68,282,758	100.00%

Section II

State of California
Pooled Money Investment Account
Market Valuation
09/30/16

Carrying Cost Plus								
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest			
1* United States Treasury:								
Bills	\$	11,401,506,250.08	\$	11,424,324,705.67	\$	11,428,957,500.00	NA	
Notes	\$	20,045,572,538.49	\$	20,043,793,876.45	\$	20,060,297,000.00	\$	28,241,781.50
1* Federal Agency:								
SBA	\$	720,861,955.68	\$	720,861,955.68	\$	713,031,386.07	\$	457,100.69
MBS-REMICs	\$	54,197,494.37	\$	54,197,494.37	\$	57,380,084.72	\$	255,981.62
Debentures	\$	874,936,111.43	\$	874,932,465.60	\$	875,566,000.00	\$	1,420,035.50
Debentures FR	\$	-	\$	-	\$	-	\$	-
Discount Notes	\$	7,676,506,236.05	\$	7,687,765,499.99	\$	7,691,065,000.00	NA	
GNMA	\$	-	\$	-	\$	-	\$	-
1* Supranational Debenture	\$	349,980,433.20	\$	349,980,433.20	\$	350,734,500.00	\$	653,124.50
2* CDs and YCDs FR	\$	400,000,000.00	\$	400,000,000.00	\$	400,000,000.00	\$	656,791.92
2* Bank Notes	\$	800,000,000.00	\$	800,000,000.00	\$	800,059,819.97	\$	2,270,333.35
2* CDs and YCDs	\$	12,600,028,335.66	\$	12,600,009,446.78	\$	12,600,111,931.68	\$	22,649,236.08
2* Commercial Paper	\$	7,333,219,055.55	\$	7,341,231,833.25	\$	7,340,803,513.90	NA	
1* Corporate:								
Bonds FR	\$	-	\$	-	\$	-	\$	-
Bonds	\$	-	\$	-	\$	-	\$	-
1* Repurchase Agreements	\$	-	\$	-	\$	-	\$	-
1* Reverse Repurchase	\$	-	\$	-	\$	-	\$	-
Time Deposits	\$	5,222,440,000.00	\$	5,222,440,000.00	\$	5,222,440,000.00	NA	
AB 55 & GF Loans	\$	803,510,000.00	\$	803,510,000.00	\$	803,510,000.00	NA	
TOTAL	\$	68,282,758,410.51	\$	68,323,047,710.99	\$	68,343,956,736.34	\$	56,604,385.16

Fair Value Including Accrued Interest

\$ 68,400,561,121.50

* 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 (1.000306032). 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 \$20,006,120.64 or \$20,000,000.00 x 1.000306032.

OFFICE OF THE STATE TREASURER

MARKET VALUATION REPORT FOR: 09/30/2016

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
912796HJ1	U S TREAS BILL	10/13/2016	0.000000	900,000,000.00	896,881,638.86	0.9999500000	CITIBANK	899,955,000.00
912796JR1	U S TREAS BILL	10/27/2016	0.000000	1,050,000,000.00	1,047,965,430.56	0.9998700000	CITIBANK	1,049,863,500.00
912796HQ5	U S TREAS BILL	11/10/2016	0.000000	400,000,000.00	398,089,944.46	0.9997900000	CITIBANK	399,916,000.00
912796JW0	U S TREAS BILL	12/01/2016	0.000000	1,400,000,000.00	1,397,367,222.24	0.9997000000	CITIBANK	1,399,580,000.00
912796HU6	U S TREAS BILL	12/08/2016	0.000000	500,000,000.00	496,848,236.13	0.9996700000	CITIBANK	499,835,000.00
912796HV4	U S TREAS BILL	01/05/2017	0.000000	550,000,000.00	547,214,902.78	0.9992900000	CITIBANK	549,609,500.00
912796JA8	U S TREAS BILL	02/02/2017	0.000000	750,000,000.00	746,185,027.77	0.9988900000	CITIBANK	749,167,500.00
912796JE0	U S TREAS BILL	03/02/2017	0.000000	400,000,000.00	397,347,418.06	0.9984800000	CITIBANK	399,392,000.00
912796KP3	U S TREAS BILL	03/23/2017	0.000000	400,000,000.00	399,147,133.32	0.9980000000	CITIBANK	399,200,000.00
912796JJ9	U S TREAS BILL	03/30/2017	0.000000	1,550,000,000.00	1,544,743,112.52	0.9978400000	CITIBANK	1,546,652,000.00
912796JP5	U S TREAS BILL	04/27/2017	0.000000	650,000,000.00	646,455,494.44	0.9973400000	CITIBANK	648,271,000.00
912796JT7	U S TREAS BILL	05/25/2017	0.000000	500,000,000.00	496,638,055.58	0.9970500000	CITIBANK	498,525,000.00
912796JX8	U S TREAS BILL	06/22/2017	0.000000	700,000,000.00	696,444,111.12	0.9965100000	CITIBANK	697,557,000.00
912796KB4	U S TREAS BILL	07/20/2017	0.000000	500,000,000.00	497,361,916.66	0.9955600000	CITIBANK	497,780,000.00
912796KF5	U S TREAS BILL	08/17/2017	0.000000	500,000,000.00	497,131,638.90	0.9951200000	CITIBANK	497,560,000.00
912796KL2	U S TREAS BILL	09/14/2017	0.000000	700,000,000.00	695,684,966.68	0.9944200000	CITIBANK	696,094,000.00
016 - TREASURY BILL		16		11,450,000,000.00	11,401,506,250.08			11,428,957,500.00

Book Value: 11,401,506,250.08
 AIP : 0.00
 Book + AIP: 11,401,506,250.08

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
912828RM4	U S TREAS NOTE	10/31/2016	1.000000	800,000,000.00	800,298,023.06	1.0006600000	0.00418478	CITIBANK	800,528,000.00	3,347,824.00
912828WF3	U S TREAS NOTE	11/15/2016	0.625000	350,000,000.00	350,016,103.85	1.0005100000	0.00236073	CITIBANK	350,178,500.00	826,255.50
912828G46	U S TREAS NOTE	11/30/2016	0.500000	1,200,000,000.00	1,199,887,051.03	1.0004900000	0.00168033	CITIBANK	1,200,588,000.00	2,016,396.00
912828A59	U S TREAS NOTE	12/15/2016	0.625000	400,000,000.00	399,950,420.42	1.0007100000	0.00184426	CITIBANK	400,284,000.00	737,704.00
912828H29	U S TREAS NOTE	12/31/2016	0.625000	300,000,000.00	299,989,584.86	1.0008600000	0.00157948	CITIBANK	300,258,000.00	473,844.00
912828H78	U S TREAS NOTE	01/31/2017	0.500000	500,000,000.00	499,785,051.82	1.0005900000	0.00084239	CITIBANK	500,295,000.00	421,195.00
912828B74	U S TREAS NOTE	02/15/2017	0.625000	450,000,000.00	449,782,008.91	1.0009700000	0.00079823	CITIBANK	450,436,500.00	359,203.50
912828J35	U S TREAS NOTE	02/28/2017	0.500000	3,000,000,000.00	3,000,047,140.11	1.0005700000	0.00042818	CITIBANK	3,001,710,000.00	1,284,540.00
912828K66	U S TREAS NOTE	04/30/2017	0.500000	1,300,000,000.00	1,299,117,078.20	0.9997800000	0.00209239	CITIBANK	1,299,714,000.00	2,720,107.00
912828SY7	U S TREAS NOTE	05/31/2017	0.625000	600,000,000.00	599,736,838.18	1.0002000000	0.00210041	CITIBANK	600,120,000.00	1,260,246.00
912828WP1	U S TREAS NOTE	06/15/2017	0.875000	750,000,000.00	749,597,755.72	1.0019100000	0.00258197	CITIBANK	751,432,500.00	1,936,477.50
912828TB6	U S TREAS NOTE	06/30/2017	0.750000	1,450,000,000.00	1,451,349,785.57	1.0010900000	0.00189538	CITIBANK	1,451,580,500.00	2,748,301.00
912828XJ4	U S TREAS NOTE	06/30/2017	0.625000	350,000,000.00	349,774,964.34	1.0000800000	0.00157948	CITIBANK	350,028,000.00	552,818.00
912828XP0	U S TREAS NOTE	07/31/2017	0.625000	800,000,000.00	799,989,469.88	0.9999600000	0.00105299	CITIBANK	799,968,000.00	842,392.00
912828TM2	U S TREAS NOTE	08/31/2017	0.625000	800,000,000.00	799,120,216.74	0.9997300000	0.00053522	CITIBANK	799,784,000.00	428,176.00
912828TS9	U S TREAS NOTE	09/30/2017	0.625000	1,000,000,000.00	997,315,278.02	0.9995300000	0.00001717	CITIBANK	999,530,000.00	17,170.00
912828TW0	U S TREAS NOTE	10/31/2017	0.750000	200,000,000.00	200,105,117.08	1.0007000000	0.00313859	CITIBANK	200,140,000.00	627,718.00
912828N55	U S TREAS NOTE	12/31/2017	1.000000	200,000,000.00	199,990,172.40	1.0035200000	0.00252717	CITIBANK	200,704,000.00	505,434.00
912828P20	U S TREAS NOTE	01/31/2018	0.750000	200,000,000.00	200,108,263.48	1.0003500000	0.00126359	CITIBANK	200,070,000.00	252,718.00
912828H94	U S TREAS NOTE	02/15/2018	1.000000	400,000,000.00	399,867,103.44	1.0037500000	0.00127717	CITIBANK	401,500,000.00	510,868.00
912828UR9	U S TREAS NOTE	02/28/2018	0.750000	2,300,000,000.00	2,297,978,962.90	1.0003100000	0.00064227	CITIBANK	2,300,713,000.00	1,477,221.00
912828Q94	U S TREAS NOTE	04/30/2018	0.750000	300,000,000.00	299,333,511.96	1.0001200000	0.00313859	CITIBANK	300,036,000.00	941,577.00
912828XA3	U S TREAS NOTE	05/15/2018	1.000000	400,000,000.00	400,446,727.00	1.0039800000	0.00377717	CITIBANK	401,592,000.00	1,510,868.00
912828R93	U S TREAS NOTE	06/30/2018	0.625000	900,000,000.00	899,520,236.16	0.9978100000	0.00157948	CITIBANK	898,029,000.00	1,421,532.00
912828S68	U S TREAS NOTE	07/31/2018	0.750000	300,000,000.00	299,670,379.62	0.9997300000	0.00126359	CITIBANK	299,919,000.00	379,077.00
912828K82	U S TREAS NOTE	08/15/2018	1.000000	300,000,000.00	301,346,255.70	1.0042200000	0.00127717	CITIBANK	301,266,000.00	383,151.00
9128282C3	U S TREAS NOTE	08/31/2018	0.750000	400,000,000.00	399,670,376.00	0.9998100000	0.00064227	CITIBANK	399,924,000.00	256,908.00
912828T42	U S TREAS NOTE	09/30/2018	0.750000	100,000,000.00	100,000,000.00	0.9996900000	0.00002060	CITIBANK	99,969,000.00	2,060.00
018 - TREASURY NOTE			28	20,050,000,000.00	20,043,793,876.45				20,060,297,000.00	28,241,781.50

Book Value: 20,043,793,876.45
AIP : 1,778,662.04
Book + AIP: 20,045,572,538.49

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164B4Y6	SBA POOL #501739	03/25/2017	1.625000	13,220.17	13,220.17	0.9965300000	CITIBANK	13,174.30	17.90
83164CB34	SBA POOL #501858	08/25/2017	1.625000	48,801.79	48,801.79	1.0003200000	CITIBANK	48,817.41	66.09
83164CNK3	SBA POOL #502194	03/25/2018	1.500000	42,066.25	42,066.25	1.0021100000	CITIBANK	42,155.01	52.58
83164KPA5	SBA POOL #508517 FR	05/25/2018	1.000000	480,065.03	480,065.03	0.9965100000	CITIBANK	478,389.60	400.05
83164KN66	SBA POOL #508513 FR	09/25/2018	1.000000	254,627.46	254,627.46	0.9954700000	CITIBANK	253,474.00	212.19
83164KWM1	SBA POOL #508752 FR	10/25/2019	1.250000	522,998.25	522,998.25	1.0007300000	CITIBANK	523,380.04	544.79
83164DS83	SBA POOL #503243	02/25/2021	1.125000	278,998.05	278,998.05	1.0056600000	CITIBANK	280,577.18	261.56
83164DXA2	SBA POOL #503373	06/25/2021	1.125000	76,280.46	76,280.46	1.0040200000	CITIBANK	76,587.11	71.51
83164DX79	SBA POOL #503402	07/25/2021	1.125000	4,406.53	4,406.53	1.0002100000	CITIBANK	4,407.46	4.13
83164DY60	SBA POOL #503433	08/25/2021	1.125000	232,910.07	232,910.07	0.9989000000	CITIBANK	232,653.87	218.35
83164DZ69	SBA POOL #503465	09/25/2021	1.125000	87,713.38	87,713.38	1.0003700000	CITIBANK	87,745.83	82.23
83164DZ77	SBA POOL #503466	10/25/2021	1.125000	142,488.22	142,488.22	0.9977400000	CITIBANK	142,166.20	133.58
83164D5T2	SBA POOL #503558	12/25/2021	1.125000	353,824.32	353,824.32	0.9988600000	CITIBANK	353,420.96	331.71
83164D3V9	SBA POOL #503512	01/25/2022	1.125000	385,514.95	385,514.95	1.0012400000	CITIBANK	385,992.99	361.42
83164D6G9	SBA POOL #503571	01/25/2022	1.125000	86,588.23	86,588.23	1.0001100000	CITIBANK	86,597.75	81.18
83164D6Z7	SBA POOL #503588	01/25/2022	1.125000	266,535.35	266,535.35	0.9998600000	CITIBANK	266,498.04	249.88
83164EBF3	SBA POOL #503638	02/25/2022	1.125000	44,539.31	44,539.31	1.0013500000	CITIBANK	44,599.44	41.76
83164EBL0	SBA POOL #503643	02/25/2022	1.125000	311,305.16	311,305.16	0.9989500000	CITIBANK	310,978.29	291.85
83164EDV6	SBA POOL #503716	05/25/2022	1.125000	256,430.44	256,430.44	1.0016200000	CITIBANK	256,845.86	240.40
83164EE29	SBA POOL #503753	05/25/2022	1.125000	96,915.76	96,915.76	1.0010200000	CITIBANK	97,014.61	90.86
83164EF36	SBA POOL #503786	05/25/2022	1.125000	147,903.84	147,903.84	1.0016200000	CITIBANK	148,143.44	138.66
83164EN94	SBA POOL #504016	01/25/2023	1.000000	386,713.99	386,713.99	1.0000700000	CITIBANK	386,741.06	322.26
83164ESW8	SBA POOL #504133	05/25/2023	0.875000	421,563.99	421,563.99	0.9952800000	CITIBANK	419,574.21	307.39
83164ETV9	SBA POOL #504164	06/25/2023	0.875000	528,729.69	528,729.69	0.9966200000	CITIBANK	526,942.58	385.53
83164EUN5	SBA POOL #504189	08/25/2023	0.875000	323,660.19	323,660.19	0.9872300000	CITIBANK	319,527.05	236.00
83164EVS3	SBA POOL #504225	08/25/2023	0.875000	274,983.66	274,983.66	0.9942000000	CITIBANK	273,388.75	200.51
83164EWC7	SBA POOL #504243	09/25/2023	0.875000	428,438.32	428,438.32	0.9896100000	CITIBANK	423,986.85	312.40
83164EWH6	SBA POOL #504248	09/25/2023	0.875000	712,946.11	712,946.11	0.9953000000	CITIBANK	709,595.26	519.86
83164EXA0	SBA POOL #504273	10/25/2023	0.875000	337,886.35	337,886.35	0.9967800000	CITIBANK	336,798.36	246.38
83164E2N6	SBA POOL #504381	01/25/2024	0.875000	109,504.95	109,504.95	0.9969500000	CITIBANK	109,170.96	79.85
83164EZ67	SBA POOL #504365	01/25/2024	0.875000	1,068,696.73	1,068,696.73	0.9955500000	CITIBANK	1,063,941.03	779.26
83164E4E4	SBA POOL #504421	08/25/2024	0.875000	540,644.25	540,644.25	0.9988600000	CITIBANK	540,027.92	394.22
83164FA46	SBA POOL #504527	10/25/2024	0.875000	118,132.66	118,132.66	0.9963200000	CITIBANK	117,697.93	86.14
83164FKZ6	SBA POOL #504812	01/25/2025	1.000000	1,128,548.75	1,128,548.75	0.9993100000	CITIBANK	1,127,770.05	940.46
83164FLW2	SBA POOL #504841	02/25/2025	1.125000	177,999.06	177,999.06	0.9999200000	CITIBANK	177,984.82	166.87
83164FMU5	SBA POOL #504871	03/25/2025	1.125000	1,023,044.07	1,023,044.07	1.0014900000	CITIBANK	1,024,568.41	959.10
83164FNG5	SBA POOL #504891	04/25/2025	1.125000	531,165.21	531,165.21	1.0045600000	CITIBANK	533,587.32	497.97
83164FQG2	SBA POOL #504955	04/25/2025	1.125000	247,807.52	247,807.52	1.0028700000	CITIBANK	248,518.73	232.32
83164FT87	SBA POOL #505075	08/25/2025	1.125000	446,723.23	446,723.23	1.0031400000	CITIBANK	448,125.94	418.80
83164FXW9	SBA POOL #505193	12/25/2025	1.125000	262,200.43	262,200.43	1.0054400000	CITIBANK	263,626.80	245.81

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164F5H3	SBA POOL #505348	02/25/2026	1.125000	200,839.30	200,839.30	1.0038000000	CITIBANK	201,602.49	188.29
83164GQ21	SBA POOL #505873	05/25/2027	0.800000	181,415.67	181,415.67	0.9959800000	CITIBANK	180,686.38	120.94
83164GS94	SBA POOL #505944	05/25/2027	0.800000	163,483.07	163,483.07	0.9988600000	CITIBANK	163,296.70	108.99
83164GTL6	SBA POOL #505955	07/25/2027	0.800000	575,946.52	575,946.52	0.9959200000	CITIBANK	573,596.66	383.96
83164GU34	SBA POOL #506002	08/25/2027	0.800000	1,424,532.74	1,424,532.74	0.9957500000	CITIBANK	1,418,478.48	949.69
83164GVQ2	SBA POOL #506023	08/25/2027	0.800000	414,327.16	414,327.16	0.9966800000	CITIBANK	412,951.59	276.22
83164GV25	SBA POOL #506033	09/25/2027	0.800000	29,791.82	29,791.82	0.9976000000	CITIBANK	29,720.32	19.86
83164GXL1	SBA POOL #506083	11/25/2027	0.800000	989,818.23	989,818.23	0.9884900000	CITIBANK	978,425.42	659.88
83164GYW6	SBA POOL #506125	11/25/2027	0.800000	557,339.02	557,339.02	0.9984800000	CITIBANK	556,491.86	371.56
83164GZ96	SBA POOL #506168	11/25/2027	0.800000	787,500.30	787,500.30	0.9910900000	CITIBANK	780,483.67	525.00
83164G3E0	SBA POOL #506197	12/25/2027	0.800000	575,699.37	575,699.37	0.9944100000	CITIBANK	572,481.21	383.80
83164G4W9	SBA POOL #506237	01/25/2028	0.800000	705,046.24	705,046.24	0.9945100000	CITIBANK	701,175.54	470.03
83164G6Y3	SBA POOL #506287	02/25/2028	0.800000	27,753.50	27,753.50	0.9972700000	CITIBANK	27,677.73	18.50
83164HBL3	SBA POOL #506343	02/25/2028	0.800000	898,076.56	898,076.56	0.9955900000	CITIBANK	894,116.04	598.72
83164HBY5	SBA POOL #506355	05/25/2028	0.800000	963,005.33	963,005.33	0.9891800000	CITIBANK	952,585.61	642.00
83164HC65	SBA POOL #506393	06/25/2028	0.800000	221,615.76	221,615.76	0.9926700000	CITIBANK	219,991.32	147.74
83164HFC9	SBA POOL #506463	07/25/2028	0.800000	496,030.11	496,030.11	0.9948700000	CITIBANK	493,485.48	330.69
83164HGN4	SBA POOL #506505	09/25/2028	0.800000	9,068.43	9,068.43	0.9957500000	CITIBANK	9,029.89	6.05
83164HGT1	SBA POOL #506510	10/25/2028	0.800000	144,667.44	144,667.44	0.9967000000	CITIBANK	144,190.04	96.44
83164HJY7	SBA POOL #506579	11/25/2028	0.800000	731,736.43	731,736.43	0.9924800000	CITIBANK	726,233.77	487.82
83164HL57	SBA POOL #506648	12/25/2028	0.800000	101,628.56	101,628.56	0.9954800000	CITIBANK	101,169.20	67.75
83164HMP2	SBA POOL #506666	12/25/2028	0.800000	1,181,259.21	1,181,259.21	0.9908200000	CITIBANK	1,170,415.25	787.51
83164HQB9	SBA POOL #506750	02/25/2029	0.800000	2,447,438.06	2,447,438.06	0.9905000000	CITIBANK	2,424,187.40	1,631.63
83164HRP7	SBA POOL #506794	02/25/2029	0.800000	232,116.52	232,116.52	0.9964100000	CITIBANK	231,283.22	154.74
83164HT26	SBA POOL #506869	04/25/2029	0.800000	867,834.14	867,834.14	0.9935700000	CITIBANK	862,253.97	578.56
83164HW48	SBA POOL #506967	08/25/2029	0.800000	1,509,479.77	1,509,479.77	0.9880000000	CITIBANK	1,491,366.01	1,006.32
83164HWH9	SBA POOL #506948	09/25/2029	0.800000	1,042,393.14	1,042,393.14	0.9839200000	CITIBANK	1,025,631.46	694.93
83164HY38	SBA POOL #507030	09/25/2029	0.800000	5,978,964.28	5,978,964.28	0.9938700000	CITIBANK	5,942,313.23	3,985.98
83164H3K4	SBA POOL #507102	10/25/2029	0.800000	5,124,168.74	5,124,168.74	0.9903100000	CITIBANK	5,074,515.54	3,416.11
83164HYT1	SBA POOL #507022	10/25/2029	0.800000	3,041,972.76	3,041,972.76	0.9922100000	CITIBANK	3,018,275.79	2,027.98
83164H4C1	SBA POOL #507119	01/25/2030	0.800000	5,902,843.33	5,902,843.33	0.9859500000	CITIBANK	5,819,908.38	3,935.23
83164H5J5	SBA POOL #507149	01/25/2030	0.800000	4,045,090.67	4,045,090.67	0.9869100000	CITIBANK	3,992,140.43	2,696.73
83164H5X4	SBA POOL #507162	02/25/2030	0.800000	2,376,775.16	2,376,775.16	0.9967500000	CITIBANK	2,369,050.64	1,584.52
83164JAG1	SBA POOL #507207	03/25/2030	0.800000	2,457,828.99	2,457,828.99	0.9925200000	CITIBANK	2,439,444.43	1,638.55
83164JAQ9	SBA POOL #507215	03/25/2030	0.800000	3,503,756.40	3,503,756.40	0.9943100000	CITIBANK	3,483,820.03	2,335.84
83164JA89	SBA POOL #507231	05/25/2030	0.800000	2,514,998.82	2,514,998.82	0.9923800000	CITIBANK	2,495,834.53	1,676.67
83164JB47	SBA POOL #507259	05/25/2030	0.800000	6,099,389.07	6,099,389.07	0.9908500000	CITIBANK	6,043,579.66	4,066.26
83164JCQ7	SBA POOL #507279	05/25/2030	0.800000	2,312,118.70	2,312,118.70	0.9906200000	CITIBANK	2,290,431.03	1,541.41
83164JC61	SBA POOL #507293	06/25/2030	0.800000	2,285,298.42	2,285,298.42	0.9838300000	CITIBANK	2,248,345.14	1,523.53
83164JEE2	SBA POOL #507333	06/25/2030	0.800000	3,688,403.48	3,688,403.48	0.9894500000	CITIBANK	3,649,490.82	2,458.94

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83164JES1	SBA POOL #507345	07/25/2030	0.800000	3,482,753.88	3,482,753.88	0.9917000000	CITIBANK	3,453,847.02	2,321.84
83164JGN0	SBA POOL #507405	08/25/2030	0.800000	4,268,100.09	4,268,100.09	0.9857100000	CITIBANK	4,207,108.94	2,845.40
83164JG67	SBA POOL #507421	09/25/2030	0.800000	1,402,065.88	1,402,065.88	0.9920000000	CITIBANK	1,390,849.35	934.71
83164JH82	SBA POOL #507455	09/25/2030	0.800000	3,236,357.08	3,236,357.08	0.9931400000	CITIBANK	3,214,155.67	2,157.57
83164JKL9	SBA POOL #507499	10/25/2030	0.800000	2,394,509.86	2,394,509.86	0.9895000000	CITIBANK	2,369,367.51	1,596.34
83164JMW3	SBA POOL #507573	01/25/2031	0.800000	4,971,679.05	4,971,679.05	0.9921300000	CITIBANK	4,932,551.94	3,314.45
83164JNE2	SBA POOL #507589	01/25/2031	0.800000	5,413,569.37	5,413,569.37	0.9894100000	CITIBANK	5,356,239.67	3,609.05
83164JKU9	SBA POOL #507507	02/25/2031	0.800000	3,613,519.67	3,613,519.67	0.9863200000	CITIBANK	3,564,086.72	2,409.01
83164JPF7	SBA POOL #507622	02/25/2031	0.825000	2,705,758.38	2,705,758.38	0.9928300000	CITIBANK	2,686,358.09	1,860.21
83164JPW0	SBA POOL #507637	03/25/2031	0.825000	3,971,156.24	3,971,156.24	0.9912200000	CITIBANK	3,936,289.49	2,730.17
83164JQS8	SBA POOL #507665	03/25/2031	0.825000	5,069,334.67	5,069,334.67	0.9834100000	CITIBANK	4,985,234.41	3,485.17
83164JML7	SBA POOL #507563	04/25/2031	0.800000	6,917,133.11	6,917,133.11	0.9931800000	CITIBANK	6,869,958.26	4,611.42
83164JQV1	SBA POOL #507668	04/25/2031	0.825000	3,568,430.48	3,568,430.48	0.9923100000	CITIBANK	3,540,989.25	2,453.30
83164JRW8	SBA POOL #507701	05/25/2031	0.825000	2,664,176.01	2,664,176.01	0.9941500000	CITIBANK	2,648,590.58	1,831.62
83164JSC1	SBA POOL #507715	05/25/2031	0.825000	1,807,398.42	1,807,398.42	0.9922900000	CITIBANK	1,793,463.38	1,242.59
83164JSZ0	SBA POOL #507736	06/25/2031	0.825000	2,347,754.30	2,347,754.30	0.9934900000	CITIBANK	2,332,470.42	1,614.08
83164J TZ9	SBA POOL #507768	07/25/2031	0.825000	1,816,370.84	1,816,370.84	0.9899300000	CITIBANK	1,798,079.99	1,248.75
83164JWB8	SBA POOL #507842	09/25/2031	0.825000	2,750,953.97	2,750,953.97	0.9922700000	CITIBANK	2,729,689.10	1,891.28
83164JWU6	SBA POOL #507859	09/25/2031	0.825000	6,022,094.92	6,022,094.92	0.9892100000	CITIBANK	5,957,116.52	4,140.19
83164JXB7	SBA POOL #507874	10/25/2031	0.825000	1,595,053.02	1,595,053.02	0.9918700000	CITIBANK	1,582,085.24	1,096.60
83164J2A3	SBA POOL #507969	01/25/2032	0.825000	11,703,111.38	11,703,111.38	0.9938700000	CITIBANK	11,631,371.31	8,045.89
83164JZ25	SBA POOL #507961	01/25/2032	0.825000	4,748,988.18	4,748,988.18	0.9858400000	CITIBANK	4,681,742.51	3,264.93
83164J3Y0	SBA POOL #508015	02/25/2032	0.825000	3,720,888.74	3,720,888.74	0.9934000000	CITIBANK	3,696,330.87	2,558.11
83164J5J1	SBA POOL #508049	04/25/2032	0.825000	1,387,620.77	1,387,620.77	0.9963300000	CITIBANK	1,382,528.20	953.99
83164J5L6	SBA POOL #508051	04/25/2032	0.825000	3,840,558.10	3,840,558.10	0.9853800000	CITIBANK	3,784,409.14	2,640.38
83164J7G5	SBA POOL #508095	05/25/2032	0.825000	5,571,584.42	5,571,584.42	0.9858600000	CITIBANK	5,492,802.22	3,830.46
83164KAK9	SBA POOL #508110	07/25/2032	0.825000	2,802,766.17	2,802,766.17	0.9913900000	CITIBANK	2,778,634.35	1,926.90
83164KBJ1	SBA POOL #508141	08/25/2032	0.825000	3,273,231.43	3,273,231.43	0.9849600000	CITIBANK	3,224,002.03	2,250.35
83164KD42	SBA POOL #508223	09/25/2032	0.825000	5,262,087.25	5,262,087.25	0.9900700000	CITIBANK	5,209,834.72	3,617.68
83164KER0	SBA POOL #508244	11/25/2032	0.850000	2,927,434.33	2,927,434.33	0.9916500000	CITIBANK	2,902,990.25	2,073.60
83164KFN8	SBA POOL #508273	12/25/2032	0.850000	2,668,710.66	2,668,710.66	0.9945300000	CITIBANK	2,654,112.81	1,890.34
83164KGM9	SBA POOL #508304	03/25/2033	0.850000	3,138,818.71	3,138,818.71	0.9858600000	CITIBANK	3,094,435.81	2,223.33
83164KH89	SBA POOL #508355	03/25/2033	0.850000	3,650,788.52	3,650,788.52	0.9897100000	CITIBANK	3,613,221.91	2,585.98
83164KJW4	SBA POOL #508377	04/25/2033	0.875000	6,525,018.38	6,525,018.38	0.9907200000	CITIBANK	6,464,466.21	4,757.83
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.875000	8,006,665.02	8,006,665.02	0.9951600000	CITIBANK	7,967,912.76	5,838.19
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.925000	7,506,968.70	7,506,968.70	0.9976600000	CITIBANK	7,489,402.39	5,786.62
83164KS38	SBA POOL #508638 FR	01/25/2034	1.625000	5,573,270.24	5,573,270.24	1.0237600000	CITIBANK	5,705,691.14	7,547.14
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.500000	4,887,670.83	4,887,670.83	1.0193900000	CITIBANK	4,982,442.77	6,109.59
83164KVK6	SBA POOL #508718	08/25/2034	1.250000	6,687,020.07	6,687,020.07	1.0093800000	CITIBANK	6,749,744.32	6,965.65
83164KWN9	SBA POOL #508753 FR	11/25/2034	1.125000	4,517,831.82	4,517,831.82	1.0055000000	CITIBANK	4,542,679.90	4,235.47

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31394U6P2	FNMA CMO SER 2005-99 CLAS	09/25/2035	5.252500	333,159,000.00	23,535,501.16	23,535,501.16	1.0535250000	5.2349%	CITIBANK	24,795,238.86	102,671.66
31396LUK4	FNMA CMO SER 2006-105 CLA	09/25/2036	6.000000	377,000,000.00	12,205,838.71	12,205,838.71	1.0527837000	6.0000%	CITIBANK	12,850,108.04	61,029.19
31396XWK6	FNMA CMO SER 2007-93 CLAS	08/25/2037	6.000000	398,330,000.00	18,456,154.50	18,456,154.50	1.0692768000	6.0000%	CITIBANK	19,734,737.82	92,280.77
058 - FNMA CMO										57,380,084.72	255,981.62
Book Value:	54,197,494.37										
AIP :	0.00										
Book + AIP:	54,197,494.37										

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3130A7EH4	FHLB DEB	10/03/2016	0.520000	100,000,000.00	100,000,000.00	1.0000000000	0.00312000	CITIBANK	100,000,000.00	312,000.00
3130A7KQ7	FHLB DEB	01/03/2017	0.650000	100,000,000.00	100,000,000.00	1.0006100000	0.00350278	CITIBANK	100,061,000.00	350,278.00
3130A6LZ8	FHLB DEB	10/26/2017	0.625000	50,000,000.00	49,949,294.79	0.9991100000	0.00269097	CITIBANK	49,955,500.00	134,548.50
3130A6SA6	FHLB DEB	11/17/2017	0.940000	50,000,000.00	50,007,234.02	1.0020000000	0.00349889	CITIBANK	50,100,000.00	174,944.50
3130A9AE1	FHLB DEB	10/01/2018	0.875000	175,000,000.00	174,894,358.48	0.9995600000	0.00000000	CITIBANK	174,923,000.00	0.00
3130A9EP2	FHLB DEB	09/26/2019	1.000000	150,000,000.00	149,882,503.26	0.9991200000	0.00013889	CITIBANK	149,868,000.00	20,833.50
		023 - FHLB DEB	6	625,000,000.00	624,733,390.55				624,907,500.00	992,604.50

Book Value: 624,733,390.55
AIP : 3,645.83
Book + AIP: 624,737,036.38

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3137EADH9	FHLMC DEB	06/29/2017	1.000000	100,000,000.00	99,997,069.54	1.0028200000	0.00255556	CITIBANK	100,282,000.00	255,556.00
3137EADL0	FHLMC DEB	09/29/2017	1.000000	50,000,000.00	50,133,828.92	1.0031200000	0.00005556	CITIBANK	50,156,000.00	2,778.00
		007 - FHLMC DEB	2	150,000,000.00	150,130,898.46				150,438,000.00	258,334.00
Book Value:				150,130,898.46						
AIP :									0.00	
Book + AIP:				150,130,898.46						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3133EFAN7	FFCB DEB	04/24/2017	0.750000	50,000,000.00	50,000,000.00	1.0012000000	0.00327083	CITIBANK	50,060,000.00	163,541.50
	005 - FFCB DEB		1	50,000,000.00	50,000,000.00				50,060,000.00	163,541.50
Book Value:				50,000,000.00						
AIP :									0.00	
Book + AIP:				50,000,000.00						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313384J34	FHLB DN	10/03/2016	0.000000	300,000,000.00	299,540,458.35	1.0000000000	CITIBANK	300,000,000.00
313384L80	FHLB DN	10/24/2016	0.000000	100,000,000.00	99,801,111.12	0.9998900000	CITIBANK	99,989,000.00
313384M30	FHLB DN	10/27/2016	0.000000	300,000,000.00	299,300,777.76	0.9998700000	CITIBANK	299,961,000.00
313384M89	FHLB DN	11/01/2016	0.000000	200,000,000.00	199,584,444.44	0.9998200000	CITIBANK	199,964,000.00
313385CL8	FHLB DN	02/28/2017	0.000000	300,000,000.00	298,543,402.76	0.9986400000	CITIBANK	299,592,000.00
313385CM6	FHLB DN	03/01/2017	0.000000	100,000,000.00	99,754,555.56	0.9983900000	CITIBANK	99,839,000.00

	031 - FHLB DN		6	1,300,000,000.00	1,296,524,749.99			1,299,345,000.00

Book Value: 1,296,524,749.99

AIP : 0.00

Book + AIP: 1,296,524,749.99

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45950VCP9	IFC DEB	11/15/2016	0.625000	50,000,000.00	49,996,592.15	0.9999800000	0.00236111	CITIBANK	49,999,000.00	118,055.50
4581X0CLO	IADB DEB	01/16/2018	1.250000	50,000,000.00	50,110,928.08	1.0055300000	0.00600694	CITIBANK	50,276,500.00	300,347.00
45905UWE0	IBRD DEB	10/01/2018	1.005000	200,000,000.00	200,000,000.00	1.0023200000	0.00000000	CITIBANK	200,464,000.00	0.00
458182DX7	IADB DEB	05/13/2019	1.000000	50,000,000.00	49,872,912.97	0.9999000000	0.00469444	CITIBANK	49,995,000.00	234,722.00
110 - SUPRANAT'L DEB				4	350,000,000.00	349,980,433.20			350,734,500.00	653,124.50
Book Value:				349,980,433.20						
AIP	:			0.00						
Book + AIP:				349,980,433.20						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313396J38	FHLMC DN	10/03/2016	0.000000	200,000,000.00	199,498,277.78	1.0000000000	CITIBANK	200,000,000.00
313396R62	FHLMC DN	12/01/2016	0.000000	200,000,000.00	199,509,250.00	0.9995700000	CITIBANK	199,914,000.00
313396S20	FHLMC DN	12/05/2016	0.000000	100,000,000.00	99,850,777.78	0.9995500000	CITIBANK	99,955,000.00
313397AC5	FHLMC DN	01/03/2017	0.000000	400,000,000.00	398,897,111.12	0.9993100000	CITIBANK	399,724,000.00
313397BH3	FHLMC DN	02/01/2017	0.000000	200,000,000.00	199,475,333.34	0.9988900000	CITIBANK	199,778,000.00
313397CM1	FHLMC DN	03/01/2017	0.000000	300,000,000.00	299,190,138.88	0.9983900000	CITIBANK	299,517,000.00
313397DS7	FHLMC DN	03/30/2017	0.000000	500,000,000.00	498,614,249.98	0.9980700000	CITIBANK	499,035,000.00
313397DW8	FHLMC DN	04/03/2017	0.000000	400,000,000.00	398,513,458.32	0.9979300000	CITIBANK	399,172,000.00
313397FA4	FHLMC DN	05/01/2017	0.000000	100,000,000.00	99,680,166.66	0.9973200000	CITIBANK	99,732,000.00
048 - FHLMC DN			9	2,400,000,000.00	2,393,228,763.86			2,396,827,000.00
Book Value:				2,393,228,763.86				
AIP :				0.00				
Book + AIP:				2,393,228,763.86				

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313588J30	FNMA DN	10/03/2016	0.000000	700,000,000.00	698,692,777.78	1.0000000000	CITIBANK	700,000,000.00
313588M85	FNMA DN	11/01/2016	0.000000	100,000,000.00	99,803,305.56	0.9998200000	CITIBANK	99,982,000.00
313588R64	FNMA DN	12/01/2016	0.000000	100,000,000.00	99,730,833.34	0.9995700000	CITIBANK	99,957,000.00
313588U45	FNMA DN	12/23/2016	0.000000	100,000,000.00	99,833,777.78	0.9994200000	CITIBANK	99,942,000.00
313589AC7	FNMA DN	01/03/2017	0.000000	300,000,000.00	299,137,222.20	0.9993100000	CITIBANK	299,793,000.00
313589BH5	FNMA DN	02/01/2017	0.000000	500,000,000.00	498,754,944.44	0.9988900000	CITIBANK	499,445,000.00
313589CM3	FNMA DN	03/01/2017	0.000000	500,000,000.00	497,897,305.54	0.9983900000	CITIBANK	499,195,000.00
313589DS9	FNMA DN	03/30/2017	0.000000	100,000,000.00	99,722,333.34	0.9980700000	CITIBANK	99,807,000.00
313589DW0	FNMA DN	04/03/2017	0.000000	700,000,000.00	696,695,750.00	0.9979300000	CITIBANK	698,551,000.00
313589FA6	FNMA DN	05/01/2017	0.000000	100,000,000.00	99,502,222.22	0.9973200000	CITIBANK	99,732,000.00
313589GH0	FNMA DN	06/01/2017	0.000000	400,000,000.00	397,604,638.88	0.9967900000	CITIBANK	398,716,000.00
013 - FNMA DN		11		3,600,000,000.00	3,587,375,111.08			3,595,120,000.00

Book Value: 3,587,375,111.08
AIP : 0.00
Book + AIP: 3,587,375,111.08

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
459052J31	IBRD DN	10/03/2016	0.000000	100,000,000.00	99,893,055.56	1.0000000000	CITIBANK	100,000,000.00
459052R32	IBRD DN	11/28/2016	0.000000	100,000,000.00	99,920,000.00	0.9996600000	CITIBANK	99,966,000.00
459052U46	IBRD DN	12/23/2016	0.000000	100,000,000.00	99,802,222.22	0.9994200000	CITIBANK	99,942,000.00
459053CK8	IBRD DN	02/27/2017	0.000000	100,000,000.00	99,762,333.34	0.9986500000	CITIBANK	99,865,000.00
		108 - IBRD DN	4	400,000,000.00	399,377,611.12			399,773,000.00
Book Value:				399,377,611.12				
AIP :								0.00
Book + AIP:				399,377,611.12				

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06052TTC4	BOFA BN	10/03/2016	04/19/2016	0.80000	100,000,000.00	100,000,000.00	0.5500	1.0000137764	MESIROW	100,001,377.64	366,666.67
06053PPS0	BOFA BN	10/03/2016	04/28/2016	0.80000	100,000,000.00	100,000,000.00	0.5500	1.0000137825	MESIROW	100,001,378.25	346,666.67
06053PPT8	BOFA BN	10/03/2016	05/02/2016	0.75000	100,000,000.00	100,000,000.00	0.5500	1.0000110140	MESIROW	100,001,101.40	316,666.67
06053PQE0	BOFA BN	11/01/2016	05/13/2016	0.81000	100,000,000.00	100,000,000.00	0.6500	1.0001359260	MESIROW	100,013,592.60	317,250.00
06053PQS9	BOFA BN	01/03/2017	06/15/2016	0.88000	200,000,000.00	200,000,000.00	0.8800	0.9999939478	MESIROW	199,998,789.56	528,000.00
06053PQU4	BOFA BN	02/01/2017	06/28/2016	0.85000	100,000,000.00	100,000,000.00	0.9600	0.9996180622	MESIROW	99,961,806.22	224,305.56
06053PRP4	BOFA BN	02/27/2017	08/09/2016	1.16000	100,000,000.00	100,000,000.00	0.9600	1.0008177430	MESIROW	100,081,774.30	170,777.78
				076 - BANK NOTE	7	800,000,000.00				800,059,819.97	2,270,333.35

Book Value: 800,000,000.00
AIP : 0.00
Book + AIP: 800,000,000.00

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06426GKT3	BOWEST CD	10/03/2016	05/31/2016	0.74000	100,000,000.00	100,000,000.00	0.5100	1.0000127058	MESIROW	100,001,270.58	252,833.33
06426GKV8	BOWEST CD	10/03/2016	06/09/2016	0.65000	100,000,000.00	100,000,000.00	0.5100	1.0000077192	MESIROW	100,000,771.92	205,833.33
62478TSC4	MUFG UNION CD	10/03/2016	07/06/2016	0.55000	100,000,000.00	100,000,000.00	0.5100	1.0000021845	MESIROW	100,000,218.45	132,916.67
62478TSD2	MUFG UNION CD	10/03/2016	07/07/2016	0.55000	100,000,000.00	100,000,000.00	0.5100	1.0000021849	MESIROW	100,000,218.49	131,388.89
90333VSD3	US BANK CD	10/03/2016	05/09/2016	0.55000	100,000,000.00	100,000,000.00	0.5100	1.0000021594	MESIROW	100,000,215.94	221,527.78
94988ERP5	WELLS FGO CD	10/03/2016	02/25/2016	0.90000	100,000,000.00	100,000,000.00	0.5100	1.0000215109	MESIROW	100,002,151.09	547,500.00
94988ESM1	WELLS FGO CD	10/03/2016	03/15/2016	0.91000	100,000,000.00	100,000,000.00	0.5100	1.0000220784	MESIROW	100,002,207.84	505,555.56
17305TBH4	CITIBANK CD	10/11/2016	06/15/2016	0.71000	200,000,000.00	200,000,000.00	0.5100	1.0000552460	MESIROW	200,011,049.20	426,000.00
06426GLB1	BOWEST CD	11/01/2016	08/02/2016	0.77000	100,000,000.00	100,000,000.00	0.6400	1.0001111759	MESIROW	100,011,117.59	128,333.33
17305TCB6	CITIBANK CD	11/01/2016	06/27/2016	0.76000	50,000,000.00	50,000,000.00	0.6400	1.0001021601	MESIROW	50,005,108.01	101,333.33
17305TCM2	CITIBANK CD	11/01/2016	06/30/2016	0.70000	100,000,000.00	100,000,000.00	0.6400	1.0000506422	MESIROW	100,005,064.22	180,833.33
62478TSR1	MUFG UNION CD	11/01/2016	08/24/2016	0.50000	100,000,000.00	100,000,000.00	0.6400	0.9998792201	MESIROW	99,987,922.01	52,777.78
94988EUP1	WELLS FGO CD	11/01/2016	04/28/2016	0.91000	100,000,000.00	100,000,000.00	0.6400	1.0002301999	MESIROW	100,023,019.99	394,333.33
62478TSW0	MUFG UNION CD	11/07/2016	09/15/2016	0.46000	100,000,000.00	100,000,000.00	0.6400	0.9998149872	MESIROW	99,981,498.72	20,444.44
94988EW53	WELLS FGO CD	12/01/2016	05/25/2016	0.97000	100,000,000.00	100,000,000.00	0.7500	1.0003678930	MESIROW	100,036,789.30	347,583.33
94988EX29	WELLS FGO CD	12/23/2016	06/15/2016	0.87000	100,000,000.00	100,000,000.00	0.7500	1.0002716838	MESIROW	100,027,168.38	261,000.00
94988EX94	WELLS FGO CD	12/23/2016	06/28/2016	0.80000	100,000,000.00	100,000,000.00	0.7500	1.0001114346	MESIROW	100,011,143.46	211,111.11
06426GKX4	BOWEST CD	01/03/2017	06/15/2016	1.00000	100,000,000.00	100,000,000.00	0.8600	1.0003580149	MESIROW	100,035,801.49	300,000.00
06426GLH8	BOWEST CD	01/27/2017	09/15/2016	0.90000	100,000,000.00	100,000,000.00	0.8600	1.0001296182	MESIROW	100,012,961.82	40,000.00
06426GLK1	BOWEST CD	03/01/2017	09/22/2016	1.00000	100,000,000.00	100,000,000.00	1.0300	0.9998736325	MESIROW	99,987,363.25	25,000.00
16144RVS9	CHASE USA CD	03/29/2017	06/15/2016	1.04000	100,000,000.00	100,000,000.00	1.0300	1.0000335716	MESIROW	100,003,357.16	312,000.00
16144RVR1	CHASE USA CD	04/03/2017	06/14/2016	1.04000	100,000,000.00	100,000,000.00	1.1000	0.9996774431	MESIROW	99,967,744.31	314,888.89
16144RVV2	CHASE USA CD	04/03/2017	07/20/2016	1.00000	100,000,000.00	100,000,000.00	1.1000	0.9994804095	MESIROW	99,948,040.95	202,777.78
90333VSG6	US BANK CD	04/03/2017	07/12/2016	0.77000	100,000,000.00	100,000,000.00	1.1000	0.9983130771	MESIROW	99,831,307.71	173,250.00
90333VSK7	US BANK CD	04/03/2017	08/10/2016	0.90000	100,000,000.00	100,000,000.00	1.1000	0.9989762248	MESIROW	99,897,622.48	130,000.00
16144RVW0	CHASE USA CD	05/01/2017	08/02/2016	1.03000	100,000,000.00	100,000,000.00	1.1600	0.9992279914	MESIROW	99,922,799.14	171,666.67
94988EY28	WELLS FGO CD	06/30/2017	07/19/2016	1.20000	100,000,000.00	100,000,000.00	1.2700	0.9994526938	MESIROW	99,945,269.38	246,666.67
06052TUE8	BOFA CD	07/03/2017	07/19/2016	1.20000	100,000,000.00	100,000,000.00	1.2700	0.9994467153	MESIROW	99,944,671.53	246,666.67
				002 - CD DOMESTIC	28	2,850,000,000.00	2,850,000,000.00			2,849,603,874.41	6,284,222.22

Book Value: 2,850,000,000.00
AIP : 0.00
Book + AIP: 2,850,000,000.00

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05252WKX0	ANZ YCD	10/03/2016	04/26/2016	0.70000	100,000,000.00	100,000,000.00	0.5300	1.0000000000	MESIROW	100,000,000.00	307,222.22
06417GJJ8	SCOTIA YCD	10/03/2016	04/28/2016	0.76000	100,000,000.00	100,000,000.00	0.5300	1.0000126804	MESIROW	100,001,268.04	329,333.33
13606AD96	CIBC YCD	10/03/2016	06/27/2016	0.65000	100,000,000.00	100,000,000.00	0.5300	1.0000066154	MESIROW	100,000,661.54	173,333.33
13606AWP9	CIBC YCD	10/03/2016	05/09/2016	0.67000	100,000,000.00	100,000,000.00	0.5300	1.0000076981	MESIROW	100,000,769.81	269,861.11
60689DB36	MIZUHO YCD	10/03/2016	08/02/2016	0.58000	100,000,000.00	100,000,000.00	0.5300	1.0000027492	MESIROW	100,000,274.92	96,666.67
63307UJJ1	NB CANADA YCD	10/03/2016	06/21/2016	0.60000	100,000,000.00	100,000,000.00	0.5300	1.0000038387	MESIROW	100,000,383.87	170,000.00
83050FFH9	SE BANKEN YCD	10/03/2016	04/15/2016	0.78000	100,000,000.00	100,000,000.00	0.5300	1.0000137807	MESIROW	100,001,378.07	366,166.67
83050FFK2	SE BANKEN YCD	10/03/2016	04/18/2016	0.78000	100,000,000.00	100,000,000.00	0.5300	1.0000137826	MESIROW	100,001,378.26	359,666.67
83050FFR7	SE BANKEN YCD	10/03/2016	04/25/2016	0.73000	100,000,000.00	100,000,000.00	0.5300	1.0000110159	MESIROW	100,001,101.59	322,416.67
83369T6M4	SOC GEN YCD	10/03/2016	06/15/2016	0.67000	200,000,000.00	200,000,000.00	0.5300	1.0000077184	MESIROW	200,001,543.68	402,000.00
85325TK64	STNDRD CH YCD	10/03/2016	06/06/2016	0.77000	100,000,000.00	100,000,000.00	0.5300	1.0000132593	MESIROW	100,001,325.93	250,250.00
86563Q5N6	SUMITOMO YCD	10/03/2016	07/08/2016	0.70000	100,000,000.00	100,000,000.00	0.5300	1.0000093955	MESIROW	100,000,939.55	165,277.78
86958D5C2	SVENSKA YCD	10/03/2016	06/08/2016	0.61000	100,000,000.00	100,000,000.00	0.5300	1.0000043869	MESIROW	100,000,438.69	194,861.11
86958D5R9	SVENSKA YCD	10/03/2016	06/16/2016	0.58500	100,000,000.00	100,000,000.00	0.5300	1.0000030043	MESIROW	100,000,300.43	173,875.00
87019UKF5	SWEDBANK YCD	10/03/2016	05/11/2016	0.67000	100,000,000.00	100,000,000.00	0.5300	1.0000076992	MESIROW	100,000,769.92	266,138.89
96121TU48	WESTPAC YCD	10/03/2016	06/28/2016	0.61000	100,000,000.00	100,000,000.00	0.5300	1.0000043969	MESIROW	100,000,439.69	160,972.22
23340QRG0	DNB YCD	10/11/2016	09/08/2016	0.42000	100,000,000.00	100,000,000.00	0.5300	0.9999694094	MESIROW	99,996,940.94	26,833.33
63307UJY8	NB CANADA YCD	10/11/2016	09/08/2016	0.48000	100,000,000.00	100,000,000.00	0.5300	0.9999860680	MESIROW	99,998,606.80	30,666.67
87019UNX3	SWEDBANK YCD	10/11/2016	08/11/2016	0.44000	100,000,000.00	100,000,000.00	0.5300	0.9999749119	MESIROW	99,997,491.19	62,333.33
23340QRS4	DNB YCD	10/14/2016	09/14/2016	0.42000	100,000,000.00	100,000,000.00	0.5300	0.9999602474	MESIROW	99,996,024.74	19,833.33
65602UDQ8	NORINCHUK YCD	10/14/2016	09/13/2016	0.48000	100,000,000.00	100,000,000.00	0.5300	0.9999819020	MESIROW	99,998,190.20	24,000.00
86563YEK5	SUMITOMO YCD	10/14/2016	09/14/2016	0.47000	100,000,000.00	100,000,000.00	0.5300	0.9999782950	MESIROW	99,997,829.50	22,194.44
06427KAP2	MONTREAL YCD	10/17/2016	09/16/2016	0.41000	100,000,000.00	100,000,000.00	0.5300	0.9999466390	MESIROW	99,994,663.90	17,083.33
23340QSA2	DNB YCD	10/21/2016	09/20/2016	0.41000	100,000,000.00	100,000,000.00	0.5300	0.9999333161	MESIROW	99,993,331.61	12,527.78
21685VJ4	RABOBANK YCD	10/24/2016	04/21/2016	0.86000	150,000,000.00	150,000,000.00	0.5300	1.0002094439	MESIROW	150,031,416.59	584,083.33
60689DA45	MIZUHO YCD	10/24/2016	07/28/2016	0.88000	100,000,000.00	100,000,000.00	0.5300	1.0002229976	MESIROW	100,022,299.76	158,888.89
65602UCQ9	NORINCHUK YCD	10/24/2016	08/23/2016	0.70000	100,000,000.00	100,000,000.00	0.5300	1.0001083177	MESIROW	100,010,831.77	75,833.33
60689DE58	MIZUHO YCD	10/27/2016	08/23/2016	0.65000	100,000,000.00	100,000,000.00	0.5300	1.0000863641	MESIROW	100,008,636.41	70,416.67
65602UEA2	NORINCHUK YCD	10/27/2016	09/23/2016	0.48000	100,000,000.00	100,000,000.00	0.5300	0.9999638619	MESIROW	99,996,386.19	10,666.67
78009NB88	RB CANADA YCD	10/27/2016	04/19/2016	0.84000	100,000,000.00	100,000,000.00	0.5300	1.0002223301	MESIROW	100,022,233.01	385,000.00
78009NC20	RB CANADA YCD	10/27/2016	04/21/2016	0.83500	100,000,000.00	100,000,000.00	0.5300	1.0002187469	MESIROW	100,021,874.69	378,069.44
86958JDM8	SVENSKA YCD	10/27/2016	09/27/2016	0.47000	100,000,000.00	100,000,000.00	0.5300	0.9999566633	MESIROW	99,995,666.33	5,222.22
87019URJ0	SWEDBANK YCD	10/27/2016	09/27/2016	0.39000	100,000,000.00	100,000,000.00	0.5300	0.9998989110	MESIROW	99,989,891.10	4,333.33
89113E6N1	TORONTO YCD	10/27/2016	04/20/2016	0.82000	200,000,000.00	200,000,000.00	0.5300	1.0002079350	MESIROW	200,041,587.00	747,111.11
05252WLD3	ANZ YCD	11/01/2016	06/28/2016	0.65000	100,000,000.00	100,000,000.00	0.6500	0.9999990405	MESIROW	99,999,904.05	171,527.78
06427E6V8	MONTREAL YCD	11/01/2016	07/19/2016	0.74000	100,000,000.00	100,000,000.00	0.6500	1.0000766057	MESIROW	100,007,660.57	152,111.11
06427KBC0	MONTREAL YCD	11/01/2016	09/22/2016	0.50000	100,000,000.00	100,000,000.00	0.6500	0.9998708357	MESIROW	99,987,083.57	12,500.00
06427KBQ9	MONTREAL YCD	11/01/2016	09/26/2016	0.46000	100,000,000.00	100,000,000.00	0.6500	0.9998364447	MESIROW	99,983,644.47	6,388.89
06741X4F2	BARCLAYS YCD	11/01/2016	08/02/2016	0.77000	100,000,000.00	100,000,000.00	0.6500	1.0001025576	MESIROW	100,010,255.76	128,333.33
21685VNM7	RABOBANK YCD	11/01/2016	04/28/2016	0.86000	200,000,000.00	200,000,000.00	0.6500	1.0001786474	MESIROW	200,035,729.48	745,333.33

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21685VPR4	RABOBANK YCD	11/01/2016	06/28/2016	0.63000	100,000,000.00	100,000,000.00	0.6500	0.9999818574	MESIROW	99,998,185.74	166,250.00
65602UCC0	NORINCHUK YCD	11/01/2016	08/16/2016	0.85000	100,000,000.00	100,009,446.78	0.6500	1.0001715183	MESIROW	100,017,151.83	108,611.11
78009NC61	RB CANADA YCD	11/01/2016	05/13/2016	0.83500	100,000,000.00	100,000,000.00	0.6500	1.0001573869	MESIROW	100,015,738.69	327,041.67
83369YBZ8	SOC GEN YCD	11/01/2016	08/31/2016	0.65000	100,000,000.00	100,000,000.00	0.6500	0.9999996869	MESIROW	99,999,968.69	55,972.22
06538NDQ7	TOKYO-MIT YCD	11/04/2016	09/27/2016	0.55000	150,000,000.00	150,000,000.00	0.6500	0.9999055760	MESIROW	149,985,836.40	9,166.67
06427KC96	MONTREAL YCD	11/07/2016	09/29/2016	0.48000	150,000,000.00	150,000,000.00	0.6500	0.9998253766	MESIROW	149,973,806.49	4,000.00
06741X4G0	BARCLAYS YCD	11/07/2016	08/10/2016	0.80000	50,000,000.00	50,000,000.00	0.6500	1.0001532923	MESIROW	50,007,664.62	57,777.78
85325TNC5	STNDRD CH YCD	11/16/2016	09/19/2016	0.69000	100,000,000.00	100,000,000.00	0.6500	1.0000508778	MESIROW	100,005,087.78	23,000.00
86563YCD3	SUMITOMO YCD	11/16/2016	08/19/2016	0.88000	100,000,000.00	100,000,000.00	0.6500	1.0002927727	MESIROW	100,029,277.27	105,111.11
86563YCN1	SUMITOMO YCD	11/16/2016	08/23/2016	0.85000	100,000,000.00	100,000,000.00	0.6500	1.0002545793	MESIROW	100,025,457.93	92,083.33
86958JDA4	SVENSKA YCD	11/16/2016	09/15/2016	0.65000	100,000,000.00	100,000,000.00	0.6500	0.9999997603	MESIROW	99,999,976.03	28,888.89
21685VNZ8	RABOBANK YCD	11/28/2016	05/24/2016	0.92000	100,000,000.00	100,000,000.00	0.6500	1.0004310695	MESIROW	100,043,106.95	332,222.22
60689DF32	MIZUHO YCD	11/28/2016	08/25/2016	0.90000	100,000,000.00	100,000,000.00	0.6500	1.0004013888	MESIROW	100,040,138.88	92,500.00
83050FKNO	SE BANKEN YCD	11/28/2016	08/24/2016	0.79000	100,000,000.00	100,000,000.00	0.6500	1.0002244472	MESIROW	100,022,444.72	83,388.89
86563YCW1	SUMITOMO YCD	11/28/2016	08/25/2016	0.90000	100,000,000.00	100,000,000.00	0.6500	1.0004013888	MESIROW	100,040,138.88	92,500.00
86958JBK4	SVENSKA YCD	11/28/2016	08/18/2016	0.80000	100,000,000.00	100,000,000.00	0.6500	1.0002403910	MESIROW	100,024,039.10	97,777.78
21685VPC7	RABOBANK YCD	12/01/2016	05/25/2016	0.93000	100,000,000.00	100,000,000.00	0.7700	1.0002664155	MESIROW	100,026,641.55	333,250.00
78009ND29	RB CANADA YCD	12/01/2016	05/25/2016	0.91500	100,000,000.00	100,000,000.00	0.7700	1.0002411020	MESIROW	100,024,110.20	327,875.00
05572NT48	BNP YCD	12/05/2016	09/14/2016	0.57000	150,000,000.00	150,000,000.00	0.7700	0.9996390165	MESIROW	149,945,852.48	40,375.00
06741X4R6	BARCLAYS YCD	12/16/2016	09/15/2016	0.75000	100,000,000.00	100,000,000.00	0.7700	0.9999573053	MESIROW	99,995,730.53	33,333.33
65558LSZ6	NORDEA YCD	12/16/2016	09/13/2016	0.81000	100,000,000.00	100,000,000.00	0.7700	1.0000836501	MESIROW	100,008,365.01	40,500.00
05252WLH4	ANZ YCD	12/23/2016	08/18/2016	0.85000	100,000,000.00	100,000,000.00	0.7700	1.0001822765	MESIROW	100,018,227.65	103,888.89
06417GKQ0	SCOTIA YCD	12/23/2016	06/15/2016	0.87000	100,000,000.00	100,000,000.00	0.7700	1.0002255217	MESIROW	100,022,552.17	261,000.00
06538NBQ9	TOKYO-MIT YCD	12/23/2016	09/14/2016	0.86000	100,000,000.00	100,000,000.00	0.7700	1.0002064126	MESIROW	100,020,641.26	40,611.11
65558LTD4	NORDEA YCD	12/23/2016	09/14/2016	0.83000	100,000,000.00	100,000,000.00	0.7700	1.0001373936	MESIROW	100,013,739.36	39,194.44
96121TT81	WESTPAC YCD	12/23/2016	06/22/2016	0.85000	200,000,000.00	200,000,000.00	0.7700	1.0001798915	MESIROW	200,035,978.30	476,944.44
06417GHX9	SCOTIA YCD	01/03/2017	04/19/2016	1.00000	100,000,000.00	100,000,000.00	0.8800	1.0003021077	MESIROW	100,030,210.77	458,333.33
06538NDX2	TOKYO-MIT YCD	01/03/2017	09/29/2016	0.86000	100,000,000.00	100,000,000.00	0.8800	0.9999477880	MESIROW	99,994,778.80	4,777.78
13606AE87	CIBC YCD	01/03/2017	06/30/2016	0.92000	100,000,000.00	100,000,000.00	0.8800	1.0000987565	MESIROW	100,009,875.65	237,666.67
63253TE46	NAT AUB YCD	01/03/2017	05/19/2016	0.88000	100,000,000.00	100,000,000.00	0.8800	0.9999924347	MESIROW	99,999,243.47	330,000.00
83369YDM5	SOC GEN YCD	01/03/2017	09/27/2016	0.85000	100,000,000.00	100,000,000.00	0.8800	0.9999216297	MESIROW	99,992,162.97	9,444.44
05572NU20	BNP YCD	01/27/2017	09/22/2016	0.96000	200,000,000.00	200,000,000.00	0.8800	1.0002607778	MESIROW	200,052,155.56	48,000.00
13606AVL9	CIBC YCD	01/27/2017	04/21/2016	1.00000	100,000,000.00	100,000,000.00	0.8800	1.0003791795	MESIROW	100,037,917.95	452,777.78
63253TE20	NAT AUB YCD	01/27/2017	04/28/2016	1.00000	100,000,000.00	100,000,000.00	0.8800	1.0003797387	MESIROW	100,037,973.87	433,333.33
63307UJK8	NB CANADA YCD	01/27/2017	07/07/2016	0.91000	100,000,000.00	100,000,000.00	0.8800	1.0000917981	MESIROW	100,009,179.81	217,388.89
78009NE77	RB CANADA YCD	01/27/2017	07/07/2016	0.89000	100,000,000.00	100,000,000.00	0.8800	1.0000265685	MESIROW	100,002,656.85	212,611.11
06741X4V7	BARCLAYS YCD	02/27/2017	09/27/2016	1.14000	100,000,000.00	100,000,000.00	0.9500	1.0007828129	MESIROW	100,078,281.29	12,666.67
13606AQ92	CIBC YCD	02/27/2017	08/09/2016	1.17000	100,000,000.00	100,000,000.00	0.9500	1.0009002431	MESIROW	100,090,024.31	172,250.00
78009NG83	RB CANADA YCD	02/27/2017	08/25/2016	1.20000	100,000,000.00	100,000,000.00	0.9500	1.0010258393	MESIROW	100,102,583.93	123,333.33
89113WGH3	TORONTO YCD	02/27/2017	08/10/2016	1.15000	100,000,000.00	100,000,000.00	0.9500	1.0008180299	MESIROW	100,081,802.99	166,111.11

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63307UJA0	NB CANADA YCD	02/28/2017	05/19/2016	1.06000	100,000,000.00	100,000,000.00	1.0500	1.0000241703	MESIROW	100,002,417.03	397,500.00
83050FLU3	SE BANKEN YCD	03/01/2017	09/22/2016	1.00000	100,000,000.00	100,000,000.00	1.0500	0.9997901012	MESIROW	99,979,010.12	25,000.00
05252WLK7	ANZ YCD	03/23/2017	09/13/2016	1.05000	100,000,000.00	100,000,000.00	1.0500	0.9999973642	MESIROW	99,999,736.42	52,500.00
20271ELP2	CB AUS YCD	03/28/2017	08/24/2016	1.26000	100,000,000.00	100,000,000.00	1.0500	1.0010261012	MESIROW	100,102,610.12	133,000.00
63307UJC6	NB CANADA YCD	03/29/2017	06/14/2016	1.03000	100,000,000.00	100,000,000.00	1.0500	0.9998848749	MESIROW	99,988,487.49	311,861.11
20271ELH0	CB AUS YCD	04/03/2017	07/07/2016	0.94000	100,000,000.00	100,000,000.00	1.1200	0.9990724551	MESIROW	99,907,245.51	224,555.56
63253TE95	NAT AUB YCD	04/03/2017	06/15/2016	0.98000	100,000,000.00	100,000,000.00	1.1200	0.9992717832	MESIROW	99,927,178.32	294,000.00
63253TF29	NAT AUB YCD	04/03/2017	06/28/2016	0.91000	100,000,000.00	100,000,000.00	1.1200	0.9989191076	MESIROW	99,891,910.76	240,138.89
20271ELM9	CB AUS YCD	05/26/2017	08/09/2016	1.20000	100,000,000.00	100,000,000.00	1.1800	1.0001170335	MESIROW	100,011,703.35	176,666.67
96121TT40	WESTPAC YCD	06/15/2017	06/15/2016	1.12000	100,000,000.00	100,000,000.00	1.2200	0.9992632639	MESIROW	99,926,326.39	336,000.00
05252WLJ0	ANZ YCD	09/13/2017	09/13/2016	1.25000	100,000,000.00	100,000,000.00	1.5000	0.9976157141	MESIROW	99,761,571.41	62,500.00
				001 - CD YANKEE	91	9,750,000,000.00	9,750,009,446.78			9,750,508,057.27	16,365,013.86

Book Value: 9,750,009,446.78
AIP : 18,888.88
Book + AIP: 9,750,028,335.66

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06417JK35	SCOTIA NY CP	10/03/2016	0.000000	200,000,000.00	199,356,222.22	0.0055	2	MESIROW	199,993,888.89
1247P2K37	CAFCO CP	10/03/2016	0.000000	50,000,000.00	49,899,166.67	0.0055	2	MESIROW	49,998,472.22
46640PK36	JPM LLC CP	10/03/2016	0.000000	100,000,000.00	99,584,333.34	0.0055	2	MESIROW	99,996,944.44
65475LK35	NISSAN CP	10/03/2016	0.000000	50,000,000.00	49,971,583.33	0.0055	2	MESIROW	49,998,472.22
67983TK39	OLD LINE CP	10/03/2016	0.000000	50,000,000.00	49,895,277.78	0.0055	2	MESIROW	49,998,472.22
89116EK36	TD USA CP	10/03/2016	0.000000	250,000,000.00	249,568,527.79	0.0055	2	MESIROW	249,992,361.11
89233GK39	TOYOTA CP	10/03/2016	0.000000	50,000,000.00	49,870,000.00	0.0055	2	MESIROW	49,998,472.22
06538BK77	TOKYO NY CP	10/07/2016	0.000000	100,000,000.00	99,947,500.00	0.0055	6	MESIROW	99,990,833.33
09659BK74	BNP NY CP	10/07/2016	0.000000	100,000,000.00	99,962,138.88	0.0055	6	MESIROW	99,990,833.33
06538BKB8	TOKYO NY CP	10/11/2016	0.000000	200,000,000.00	199,923,750.01	0.0055	10	MESIROW	199,969,444.44
09659BKB5	BNP NY CP	10/11/2016	0.000000	100,000,000.00	99,970,055.56	0.0055	10	MESIROW	99,984,722.22
53127TKB8	LIBERTY CP	10/11/2016	0.000000	50,000,000.00	49,908,000.00	0.0055	10	MESIROW	49,992,361.11
71344TKB7	PEPSICO CP	10/11/2016	0.000000	50,000,000.00	49,985,375.00	0.0055	10	MESIROW	49,992,361.11
89116EKB8	TD USA CP	10/11/2016	0.000000	100,000,000.00	99,841,666.66	0.0055	10	MESIROW	99,984,722.22
89233GKB1	TOYOTA CP	10/11/2016	0.000000	100,000,000.00	99,889,166.66	0.0055	10	MESIROW	99,984,722.22
09659BKE9	BNP NY CP	10/14/2016	0.000000	150,000,000.00	149,939,750.01	0.0055	13	MESIROW	149,970,208.33
09659BKH2	BNP NY CP	10/17/2016	0.000000	100,000,000.00	99,954,666.66	0.0055	16	MESIROW	99,975,555.56
06538BKK8	TOKYO NY CP	10/19/2016	0.000000	100,000,000.00	99,955,694.44	0.0055	18	MESIROW	99,972,500.00
09659BKK5	BNP NY CP	10/19/2016	0.000000	150,000,000.00	149,946,916.68	0.0055	18	MESIROW	149,958,750.00
89233GKK1	TOYOTA CP	10/19/2016	0.000000	50,000,000.00	49,979,222.22	0.0055	18	MESIROW	49,986,250.00
06538BKQ5	TOKYO NY CP	10/24/2016	0.000000	100,000,000.00	99,951,111.12	0.0055	23	MESIROW	99,964,861.11
09659BKQ2	BNP NY CP	10/24/2016	0.000000	100,000,000.00	99,965,000.00	0.0055	23	MESIROW	99,964,861.11
46640PKQ5	JPM LLC CP	10/24/2016	0.000000	100,000,000.00	99,567,416.66	0.0055	23	MESIROW	99,964,861.11
53127TKQ5	LIBERTY CP	10/24/2016	0.000000	100,000,000.00	99,837,305.56	0.0055	23	MESIROW	99,964,861.11
60689FKQ0	MIZUHO NY CP	10/24/2016	0.000000	100,000,000.00	99,894,944.44	0.0055	23	MESIROW	99,964,861.11
67983TKQ8	OLD LINE CP	10/24/2016	0.000000	50,000,000.00	49,887,611.11	0.0055	23	MESIROW	49,982,430.56
88602TKQ5	THUNDER CP	10/24/2016	0.000000	50,000,000.00	49,890,194.44	0.0055	23	MESIROW	49,982,430.56
89233GKQ8	TOYOTA CP	10/24/2016	0.000000	100,000,000.00	99,838,666.66	0.0055	23	MESIROW	99,964,861.11
06538BKT9	TOKYO NY CP	10/27/2016	0.000000	150,000,000.00	149,928,958.32	0.0055	26	MESIROW	149,940,416.67
06417JL18	SCOTIA NY CP	11/01/2016	0.000000	100,000,000.00	99,764,583.34	0.0071	31	MESIROW	99,938,861.11
06538BL19	TOKYO NY CP	11/01/2016	0.000000	200,000,000.00	199,845,944.44	0.0071	31	MESIROW	199,877,722.22
13607EL15	CIBC HLD CP	11/01/2016	0.000000	100,000,000.00	99,795,833.34	0.0071	31	MESIROW	99,938,861.11
36164JL10	GE CTS CP	11/01/2016	0.000000	100,000,000.00	99,919,500.00	0.0071	31	MESIROW	99,938,861.11
46640PL19	JPM LLC CP	11/01/2016	0.000000	100,000,000.00	99,584,444.44	0.0071	31	MESIROW	99,938,861.11
89233GL12	TOYOTA CP	11/01/2016	0.000000	150,000,000.00	149,659,680.56	0.0071	31	MESIROW	149,908,291.67
36164JL77	GECTS CP	11/07/2016	0.000000	100,000,000.00	99,920,777.78	0.0071	37	MESIROW	99,927,027.78
89233GL79	TOYOTA CP	11/07/2016	0.000000	100,000,000.00	99,879,111.12	0.0071	37	MESIROW	99,927,027.78
1247P2L85	CAFCO CP	11/08/2016	0.000000	50,000,000.00	49,945,555.56	0.0071	38	MESIROW	49,962,527.78
65475LL83	NISSAN CP	11/08/2016	0.000000	50,000,000.00	49,958,791.67	0.0071	38	MESIROW	49,962,527.78
67983TL87	OLD LINE CP	11/08/2016	0.000000	100,000,000.00	99,768,611.12	0.0071	38	MESIROW	99,925,055.56

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71344TL83	PEPSICO CP	11/08/2016	0.000000	100,000,000.00	99,924,750.00	0.0071	38	MESIROW	99,925,055.56
60689FLG1	MIZUHO NY CP	11/16/2016	0.000000	200,000,000.00	199,784,722.22	0.0071	46	MESIROW	199,818,555.56
88602TLG6	THUNDER CP	11/16/2016	0.000000	50,000,000.00	49,783,805.56	0.0071	46	MESIROW	49,954,638.89
89233GLG9	TOYOTA CP	11/16/2016	0.000000	100,000,000.00	99,834,000.00	0.0071	46	MESIROW	99,909,277.78
06417JLU4	SCOTIA NY CP	11/28/2016	0.000000	100,000,000.00	99,790,194.44	0.0071	58	MESIROW	99,885,611.11
21687AM18	RABO NY CP	12/01/2016	0.000000	100,000,000.00	99,529,777.78	0.0085	61	MESIROW	99,855,972.22
46640PM18	JPM LLC CP	12/01/2016	0.000000	100,000,000.00	99,540,000.00	0.0085	61	MESIROW	99,855,972.22
89233GM11	TOYOTA CP	12/01/2016	0.000000	150,000,000.00	149,738,416.68	0.0085	61	MESIROW	149,783,958.33
53127TM26	LIBERTY CP	12/02/2016	0.000000	100,000,000.00	99,866,000.00	0.0085	62	MESIROW	99,853,611.11
36164JM50	GE CTS CP	12/05/2016	0.000000	100,000,000.00	99,882,416.66	0.0085	65	MESIROW	99,846,527.78
53127TM59	LIBERTY CP	12/05/2016	0.000000	100,000,000.00	99,867,861.12	0.0085	65	MESIROW	99,846,527.78
60689FM54	MIZUHO NY CP	12/05/2016	0.000000	100,000,000.00	99,847,888.88	0.0085	65	MESIROW	99,846,527.78
83369BM52	SOC GEN NY CP	12/05/2016	0.000000	100,000,000.00	99,813,250.00	0.0085	65	MESIROW	99,846,527.78
88602TM59	THUNDER CP	12/05/2016	0.000000	50,000,000.00	49,906,625.00	0.0085	65	MESIROW	49,923,263.89
89233GM52	TOYOTA CP	12/05/2016	0.000000	100,000,000.00	99,831,694.44	0.0085	65	MESIROW	99,846,527.78
53127TMG5	LIBERTY CP	12/16/2016	0.000000	100,000,000.00	99,772,555.56	0.0085	76	MESIROW	99,820,555.56
67983TMG8	OLD LINE CP	12/16/2016	0.000000	50,000,000.00	49,873,680.56	0.0085	76	MESIROW	49,910,277.78
1247P2MP6	CAFCO CP	12/23/2016	0.000000	50,000,000.00	49,778,750.00	0.0085	83	MESIROW	49,902,013.89
21687AMP5	RABO NY CP	12/23/2016	0.000000	200,000,000.00	199,449,583.32	0.0085	83	MESIROW	199,608,055.56
46640PMP5	JPM LLC CP	12/23/2016	0.000000	200,000,000.00	199,076,833.32	0.0085	83	MESIROW	199,608,055.56
60689FMP0	MIZUHO NY CP	12/23/2016	0.000000	150,000,000.00	149,670,000.00	0.0085	83	MESIROW	149,706,041.67
89116EMP5	TD USA CP	12/23/2016	0.000000	100,000,000.00	99,555,333.34	0.0085	83	MESIROW	99,804,027.78
1247P2P16	CAFCO CP	02/01/2017	0.000000	100,000,000.00	99,461,166.66	0.0109	123	MESIROW	99,627,583.33
12619TP16	CRC CP	02/01/2017	0.000000	50,000,000.00	49,799,222.22	0.0109	123	MESIROW	49,813,791.67
46640PPF4	JPM LLC CP	02/15/2017	0.000000	100,000,000.00	99,517,000.00	0.0109	137	MESIROW	99,585,194.44
06417JPT3	SCOTIA NY CP	02/27/2017	0.000000	100,000,000.00	99,357,666.66	0.0109	149	MESIROW	99,548,861.11
12619TPT5	CRC CP	02/27/2017	0.000000	100,000,000.00	99,376,666.66	0.0109	149	MESIROW	99,548,861.11
89233GQ17	TOYOTA CP	03/01/2017	0.000000	100,000,000.00	99,522,194.44	0.0119	151	MESIROW	99,500,861.11
46640PQP1	JPM LLC CP	03/23/2017	0.000000	100,000,000.00	99,477,777.78	0.0119	173	MESIROW	99,428,138.89
06417JR38	SCOTIA NY CP	04/03/2017	0.000000	100,000,000.00	99,193,666.66	0.0125	184	MESIROW	99,361,111.11
46640PR39	JPM LLC CP	04/03/2017	0.000000	100,000,000.00	99,242,500.00	0.0125	184	MESIROW	99,361,111.11
003 - COMMER PAPER			71	7,350,000,000.00	7,333,219,055.55				7,340,803,513.90

Book Value: 7,333,219,055.55
AIP : 0.00
Book + AIP: 7,333,219,055.55

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SYS043299	COMMUNITY 1ST BANK TD	10/05/2016	0.370000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043302	HANMI BANK TD	10/05/2016	0.350000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043588	FINANCIAL PARTNERS CREDIT	10/05/2016	0.310000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043590	BANK OF THE SIERRA TD	10/05/2016	0.290000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043591	CALIFORNIA BANK OF COMMER	10/05/2016	0.290000	13,500,000.00	13,500,000.00	1.0000000000		13,500,000.00
SYS043592	CITIZENS BUSINESS BANK TD	10/05/2016	0.270000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043595	FARMERS & MERCHANTS BANK	10/05/2016	0.270000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043598	SAFE CREDIT UNION TD	10/05/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043696	BANK OF THE SIERRA TD	10/05/2016	0.300000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043309	TRAVIS CREDIT UNION TD	10/06/2016	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043599	BBCN BANK TD	10/06/2016	0.290000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS043600	MALAGA BANK FSB TD	10/06/2016	0.270000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043316	PACIFIC WESTERN BANK TD	10/07/2016	0.370000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043603	BANK LEUMI USA TD	10/07/2016	0.320000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043604	COMMONWEALTH BUSINESS BAN	10/07/2016	0.290000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043605	FIRST FOUNDATION BANK TD	10/07/2016	0.310000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043606	MANUFACTURERS BANK TD	10/07/2016	0.310000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043607	PACIFIC CITY BANK TD	10/07/2016	0.290000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043327	FIVE STAR BANK TD	10/12/2016	0.340000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043331	PACIFIC ALLIANCE BANK TD	10/12/2016	0.340000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043610	BBCN BANK TD	10/12/2016	0.330000	45,000,000.00	45,000,000.00	1.0000000000		45,000,000.00
SYS043611	COMMUNITY BANK TD	10/12/2016	0.330000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043612	COMMUNITY WEST BANK TD	10/12/2016	0.330000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS043613	FOLSOM LAKE BANK TD	10/12/2016	0.330000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS043614	MECHANICS BANK TD	10/12/2016	0.330000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043615	MISSION FEDERAL CREDIT UN	10/12/2016	0.310000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043617	SUMMIT STATE BANK TD	10/12/2016	0.330000	14,000,000.00	14,000,000.00	1.0000000000		14,000,000.00
SYS043341	METROPOLITAN BANK TD	10/13/2016	0.370000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043430	SAN DIEGO COUNTY CREDIT U	10/13/2016	0.310000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043468	COMMUNITY BUSINESS BANK T	10/13/2016	0.420000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043622	COMMERCEWEST BANK TD	10/13/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043624	EAST WEST BANK TD	10/13/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043625	GRANDPOINT BANK TD	10/13/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043626	PROVIDENT CREDIT UNION TD	10/13/2016	0.330000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043628	BENEFICIAL STATE BANK TD	10/14/2016	0.350000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043629	FARMERS & MERCHANTS BANK	10/14/2016	0.320000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043630	MANUFACTURERS BANK TD	10/14/2016	0.340000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043631	SANTA CRUZ COUNTY BANK TD	10/14/2016	0.320000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043632	AMERICAN RIVER BANK TD	10/19/2016	0.350000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043634	BANK LEUMI USA TD	10/19/2016	0.360000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00

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SYS043636	EAST WEST BANK TD	10/19/2016	0.350000	125,000,000.00	125,000,000.00	1.0000000000		125,000,000.00
SYS043371	FARMERS & MERCHANTS BANK	10/20/2016	0.370000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043503	COMMUNITY WEST BANK TD	10/20/2016	0.470000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS043638	BANC OF CALIFORNIA NA TD	10/20/2016	0.370000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043640	MECHANICS BANK TD	10/20/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043641	MERIWEST CREDIT UNION TD	10/20/2016	0.370000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043642	NEW OMNI BANK NA TD	10/20/2016	0.340000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043643	PROVIDENT CREDIT UNION TD	10/20/2016	0.340000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043644	BANK OF THE SIERRA TD	10/21/2016	0.370000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043645	BENEFICIAL STATE BANK TD	10/21/2016	0.380000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043646	EAST WEST BANK TD	10/21/2016	0.370000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043647	FIRST FOUNDATION BANK TD	10/21/2016	0.370000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043648	MALAGA BANK FSB TD	10/21/2016	0.350000	46,000,000.00	46,000,000.00	1.0000000000		46,000,000.00
SYS043650	SUMMIT STATE BANK TD	10/21/2016	0.370000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043651	TRANS PACIFIC NATIONAL BA	10/21/2016	0.370000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043656	SUMMIT STATE BANK TD	10/21/2016	0.350000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043655	PROVIDENT CREDIT UNION TD	10/26/2016	0.330000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043657	WESCOM CENTRAL CREDIT UNI	10/26/2016	0.370000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043395	CTBC BANK CORP (USA) TD	10/27/2016	0.450000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043658	NEW OMNI BANK NA TD	10/27/2016	0.340000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043660	COMMERCEWEST BANK TD	10/28/2016	0.330000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043661	COMMONWEALTH BUSINESS BAN	10/28/2016	0.330000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043662	FOLSOM LAKE BANK TD	10/28/2016	0.350000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043663	MALAGA BANK FSB TD	10/28/2016	0.330000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS043665	SANTA CRUZ COUNTY BANK TD	10/28/2016	0.330000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043666	BANK LEUMI USA TD	11/02/2016	0.310000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043667	COMMUNITY BANK TD	11/02/2016	0.300000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043669	MERCHANTS NATIONAL BANK O	11/02/2016	0.300000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043671	SUMMIT STATE BANK TD	11/02/2016	0.300000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS043675	BANK OF THE SIERRA TD	11/03/2016	0.330000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043676	GRANDPOINT BANK TD	11/03/2016	0.330000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043678	MALAGA BANK FSB TD	11/03/2016	0.310000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043697	BANK OF THE SIERRA TD	11/03/2016	0.320000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043679	EAST WEST BANK TD	11/04/2016	0.320000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS043422	OPEN BANK TD	11/09/2016	0.380000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043680	PACIFIC CITY BANK TD	11/09/2016	0.280000	18,700,000.00	18,700,000.00	1.0000000000		18,700,000.00
SYS043431	UMPQUA BANK TD	11/10/2016	0.410000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043434	COMMUNITY BUSINESS BANK T	11/10/2016	0.390000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043682	BANK OF THE SIERRA TD	11/10/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043684	FIRST FOUNDATION BANK TD	11/10/2016	0.340000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00

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SYS043685	MANUFACTURERS BANK TD	11/10/2016	0.340000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043686	MECHANICS BANK TD	11/10/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043687	WESTERN ALLIANCE BANK TD	11/10/2016	0.340000	65,000,000.00	65,000,000.00	1.0000000000		65,000,000.00
SYS043690	COMMONWEALTH BUSINESS BAN	11/10/2016	0.320000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043691	COMMUNITY BANK TD	11/10/2016	0.340000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043692	NEW OMNI BANK NA TD	11/10/2016	0.320000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043693	RIVER CITY BANK TD	11/10/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043444	AMERICAN PLUS BANK NA TD	11/16/2016	0.380000	500,000.00	500,000.00	1.0000000000		500,000.00
SYS043450	WESTERN ALLIANCE BANK TD	11/16/2016	0.400000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS043470	HERITAGE BANK OF COMMERCE	11/16/2016	0.500000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043616	SAN DIEGO COUNTY CREDIT U	11/16/2016	0.300000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043698	EVERTRUST BANK TD	11/16/2016	0.300000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043699	MISSION FEDERAL CREDIT UN	11/16/2016	0.300000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043700	PROVIDENT CREDIT UNION TD	11/16/2016	0.300000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043452	FIRST REPUBLIC BANK TD	11/17/2016	0.410000	150,000,000.00	150,000,000.00	1.0000000000		150,000,000.00
SYS043453	PACIFIC WESTERN BANK TD	11/17/2016	0.390000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043454	PRESIDIO BANK TD	11/17/2016	0.410000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043474	HANMI BANK TD	11/17/2016	0.490000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043475	AMERICAN RIVER BANK TD	11/17/2016	0.510000	6,500,000.00	6,500,000.00	1.0000000000		6,500,000.00
SYS043702	TRI-VALLEY BANK TD	11/17/2016	0.350000	6,000,000.00	6,000,000.00	1.0000000000		6,000,000.00
SYS043703	WESCOM CENTRAL CREDIT UNI	11/17/2016	0.360000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043704	BANC OF CALIFORNIA NA TD	11/18/2016	0.350000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043705	COMMONWEALTH BUSINESS BAN	11/18/2016	0.320000	18,000,000.00	18,000,000.00	1.0000000000		18,000,000.00
SYS043708	RIVER CITY BANK TD	11/18/2016	0.340000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043484	CALIFORNIA COAST CREDIT U	11/30/2016	0.470000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043486	FIRST NATIONAL BANK OF NO	11/30/2016	0.490000	19,000,000.00	19,000,000.00	1.0000000000		19,000,000.00
SYS043489	UNITI BANK TD	11/30/2016	0.470000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043490	MERCHANTS NATIONAL BANK O	11/30/2016	0.490000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043653	MERCHANTS NATIONAL BANK O	11/30/2016	0.360000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043714	FIRST FOUNDATION BANK TD	11/30/2016	0.330000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043716	SCHOOLS FINANCIAL CREDIT	11/30/2016	0.310000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043717	TRI VALLEY BANK TD	11/30/2016	0.340000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043719	CORNERSTONE COMMUNITY BAN	11/30/2016	0.310000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS043727	BANK OF HOPE TD	11/30/2016	0.360000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS043728	BOFI FEDERAL BANK TD	11/30/2016	0.340000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043729	FARMERS & MERCHANTS BANK	11/30/2016	0.340000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043730	FOLSOM LAKE BANK TD	11/30/2016	0.360000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043731	MALAGA BANK FSB TD	11/30/2016	0.340000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043493	COMMUNITY WEST BANK TD	12/01/2016	0.490000	14,000,000.00	14,000,000.00	1.0000000000		14,000,000.00
SYS043495	NEW OMNI BANK NA TD	12/01/2016	0.470000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00

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SYS043508	NEW OMNI BANK NA TD	12/01/2016	0.490000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043723	PROVIDENT CREDIT UNION TD	12/01/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043733	BANK OF THE SIERRA TD	12/01/2016	0.380000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043734	FIRST FOUNDATION BANK TD	12/01/2016	0.380000	32,000,000.00	32,000,000.00	1.0000000000		32,000,000.00
SYS043735	OAK VALLEY COMMUNITY BANK	12/01/2016	0.380000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS043736	PACIFIC ENTERPRISES BANK	12/01/2016	0.380000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043502	COMMUNITY BANK OF THE BAY	12/02/2016	0.510000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043724	EVERTRUST BANK TD	12/02/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043739	RIVER CITY BANK TD	12/02/2016	0.370000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043740	SAFE CREDIT UNION TD	12/02/2016	0.380000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043741	SUMMIT STATE BANK TD	12/02/2016	0.370000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS043742	TRAVIS CREDIT UNION TD	12/02/2016	0.370000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043753	COMMUNITY BANK TD	12/07/2016	0.360000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043754	EVERTRUST BANK TD	12/07/2016	0.340000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043755	FARMERS & MERCHANTS BANK	12/07/2016	0.340000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043756	HERITAGE OAKS BANK TD	12/07/2016	0.360000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043757	TRI COUNTIES BANK TD	12/07/2016	0.360000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043516	AMERICAN PLUS BANK NA TD	12/08/2016	0.450000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043593	COMMUNITY BUSINESS BANK T	12/08/2016	0.310000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043681	AMERICAN RIVER BANK TD	12/08/2016	0.330000	7,500,000.00	7,500,000.00	1.0000000000		7,500,000.00
SYS043759	1ST CAPITAL BANK TD	12/08/2016	0.350000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043760	BANK OF THE SIERRA TD	12/08/2016	0.350000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043761	MANUFACTURERS BANK TD	12/08/2016	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043762	MECHANICS BANK TD	12/08/2016	0.350000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043764	OPEN BANK TD	12/08/2016	0.330000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043765	PACIFIC CITY BANK TD	12/08/2016	0.330000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043766	PROSPECTORS FEDERAL CREDI	12/08/2016	0.350000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS043526	WESTERN ALLIANCE BANK TD	12/09/2016	0.470000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043769	BANK OF HOPE TD	12/09/2016	0.380000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS043770	CALIFORNIA BANK OF COMMER	12/09/2016	0.380000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043771	COMMERCEWEST BANK TD	12/09/2016	0.360000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043772	COMMONWEALTH BUSINESS BAN	12/09/2016	0.360000	8,500,000.00	8,500,000.00	1.0000000000		8,500,000.00
SYS043773	PROVIDENT CREDIT UNION TD	12/09/2016	0.360000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043530	WOORI AMERICA BANK TD	12/14/2016	0.430000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043544	OPEN BANK TD	12/14/2016	0.400000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043776	FIRST COMMUNITY BANK TD	12/14/2016	0.370000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043777	COMMUNITY BANK TD	12/14/2016	0.410000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043779	PROVIDENT CREDIT UNION TD	12/14/2016	0.390000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043780	UMPQUA BANK TD	12/14/2016	0.410000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS043532	NEW OMNI BANK NA TD	12/15/2016	0.410000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
SYS043533	SAN DIEGO COUNTY CREDIT U	12/15/2016	0.390000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043674	AMERICAN RIVER BANK TD	12/15/2016	0.310000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043781	AMERICAN PLUS BANK NA TD	12/15/2016	0.380000	2,240,000.00	2,240,000.00	1.0000000000		2,240,000.00
SYS043784	WESCOM CENTRAL CREDIT UNI	12/15/2016	0.420000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043539	WESTERN ALLIANCE BANK TD	12/16/2016	0.420000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043540	WOORI AMERICA BANK TD	12/16/2016	0.420000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043547	HERITAGE BANK OF COMMERCE	12/16/2016	0.440000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043785	BANK OF SAN FRANCISCO TD	12/16/2016	0.370000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043786	COMMONWEALTH BUSINESS BAN	12/16/2016	0.350000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043787	COMMUNITY 1ST BANK TD	12/16/2016	0.380000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043789	SUMMIT STATE BANK TD	12/16/2016	0.370000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS043790	TRANS PACIFIC NATIONAL BA	12/16/2016	0.370000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043572	AMERICAN PLUS BANK NA TD	01/04/2017	0.430000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043574	FIVE STAR BANK TD	01/04/2017	0.430000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043575	UNITI BANK TD	01/04/2017	0.430000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043580	MISSION NATIONAL BANK TD	01/04/2017	0.380000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043581	WESTERN ALLIANCE BANK TD	01/04/2017	0.380000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS043589	AMERICAN RIVER BANK TD	01/04/2017	0.380000	4,500,000.00	4,500,000.00	1.0000000000		4,500,000.00
SYS043594	CTBC BANK CORP (USA) TD	01/04/2017	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043596	MERCHANTS NATIONAL BANK O	01/04/2017	0.380000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS043597	OPEN BANK TD	01/04/2017	0.360000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS043792	OPEN BANK TD	01/04/2017	0.280000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043793	BANC OF CALIFORNIA NA TD	01/04/2017	0.350000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043601	WESTERN ALLIANCE BANK TD	01/05/2017	0.380000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043796	BENEFICIAL STATE BANK TD	01/05/2017	0.230000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043797	FIVE STAR BANK TD	01/05/2017	0.210000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043799	WESCOM CENTRAL CREDIT UNI	01/05/2017	0.330000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043800	SAN DIEGO COUNTY CREDIT U	01/05/2017	0.270000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043803	BANK OF SANTA CLARITA TD	01/06/2017	0.320000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043804	CALIFORNIA UNITED BANK TD	01/06/2017	0.320000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043805	COMMUNITY BANK TD	01/06/2017	0.320000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043621	CALIFORNIA BANK OF COMMER	01/12/2017	0.430000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043623	CTBC BANK CORP (USA) TD	01/12/2017	0.430000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043694	SAN DIEGO COUNTY CREDIT U	01/12/2017	0.380000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043633	AMERICAN RIVER BANK TD	01/18/2017	0.460000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043635	COMMUNITY 1ST BANK TD	01/18/2017	0.470000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043637	CALIFORNIA COAST CREDIT U	01/19/2017	0.450000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS043639	HERITAGE BANK OF COMMERCE	01/19/2017	0.470000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043649	RIVER CITY BANK TD	01/20/2017	0.480000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS043654	PACIFIC WESTERN BANK TD	01/25/2017	0.440000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00

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SYS043713	COMMUNITY BUSINESS BANK T	01/25/2017	0.410000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043664	OPUS BANK TD	01/27/2017	0.450000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043668	FIRST REPUBLIC BANK TD	02/01/2017	0.420000	150,000,000.00	150,000,000.00	1.0000000000		150,000,000.00
SYS043670	PRESIDIO BANK TD	02/01/2017	0.420000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043673	AMERICAN RIVER BANK TD	02/02/2017	0.440000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS043677	HANMI BANK TD	02/02/2017	0.420000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043683	CALIFORNIA BANK OF COMMER	02/09/2017	0.480000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043783	SAN DIEGO COUNTY CREDIT U	02/16/2017	0.470000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043706	COMMUNITY VALLEY BANK TD	02/17/2017	0.480000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS043707	PREFERRED BANK TD	02/17/2017	0.480000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS043715	PACIFIC WESTERN BANK TD	02/22/2017	0.460000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS043718	US METRO BANK TD	02/22/2017	0.460000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043712	AMERICAN PLUS BANK NA TD	02/23/2017	0.460000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043722	METROPOLITAN BANK TD	02/23/2017	0.500000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS043763	METROPOLITAN BANK TD	03/09/2017	0.480000	6,000,000.00	6,000,000.00	1.0000000000		6,000,000.00
SYS043778	PACIFIC WESTERN BANK TD	03/15/2017	0.550000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS043782	COMMUNITY BUSINESS BANK T	03/16/2017	0.550000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS043788	PACIFIC COMMERCE BANK TD	03/17/2017	0.550000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS043794	UMPQUA BANK TD	03/23/2017	0.530000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS043798	PREMIER BUSINESS BANK TD	03/29/2017	0.410000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
057 - TIME DEPOSIT				220	5,222,440,000.00	5,222,440,000.00		5,222,440,000.00

Book Value: 5,222,440,000.00
AIP : 0.00
Book + AIP: 5,222,440,000.00

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SECURITY NAME	MATURITY	RATE	PAR/BOOK VALUE	PRICE	FAIR VALUE
AB55 1560011	11/18/2016	0.37700000	27,016,000.00	1.00	27,016,000.00
AB55 1560012	11/18/2016	0.37700000	49,979,000.00	1.00	49,979,000.00
AB55 1560013	12/16/2016	0.39800000	12,524,000.00	1.00	12,524,000.00
AB55 1560014	12/16/2016	0.39800000	14,546,000.00	1.00	14,546,000.00
AB55 1560015	12/16/2016	0.39800000	24,718,000.00	1.00	24,718,000.00
AB55 1560016	12/16/2016	0.39800000	18,824,000.00	1.00	18,824,000.00
AB55 1560017	02/17/2017	0.46800000	8,180,000.00	1.00	8,180,000.00
AB55 1560018	02/17/2017	0.46800000	7,867,000.00	1.00	7,867,000.00
AB55 1560019	03/17/2017	0.50800000	28,343,000.00	1.00	28,343,000.00
AB55 1560020	03/17/2017	0.50800000	26,500,000.00	1.00	26,500,000.00
AB55 1560021	03/17/2017	0.50800000	16,017,000.00	1.00	16,017,000.00
AB55 1560022	03/17/2017	0.50800000	5,100,000.00	1.00	5,100,000.00
AB55 1560023	03/17/2017	0.50800000	4,305,000.00	1.00	4,305,000.00
AB55 1560024	03/17/2017	0.50800000	3,302,000.00	1.00	3,302,000.00
AB55 1560025	03/17/2017	0.50800000	1,908,000.00	1.00	1,908,000.00
AB55 1560026	04/21/2017	0.52600000	23,929,000.00	1.00	23,929,000.00
AB55 1560027	04/21/2017	0.52600000	75,360,000.00	1.00	75,360,000.00
AB55 1560028	04/21/2017	0.52600000	18,000,000.00	1.00	18,000,000.00
AB55 1560029	05/19/2017	0.54900000	52,977,000.00	1.00	52,977,000.00
AB55 1560030	05/19/2017	0.54900000	33,042,000.00	1.00	33,042,000.00
AB55 1560031	05/19/2017	0.54900000	3,165,000.00	1.00	3,165,000.00
AB55 1560032	05/19/2017	0.54900000	21,575,000.00	1.00	21,575,000.00
AB55 1560033	05/19/2017	0.54900000	11,290,000.00	1.00	11,290,000.00
AB55 1670002	08/18/2017	0.61600000	18,477,000.00	1.00	18,477,000.00
AB55 1670003	08/18/2017	0.61600000	13,161,000.00	1.00	13,161,000.00
AB55 1670004	08/18/2017	0.61600000	27,750,000.00	1.00	27,750,000.00
AB55 1670005	08/18/2017	0.61600000	8,555,000.00	1.00	8,555,000.00
GF LOAN 01	--/--/----	0.64200000	247,100,000.00	1.00	247,100,000.00
			803,510,000.00		803,510,000.00

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Total # of Items : 658
Par Value : 69,430,300,955.68
Book Value : 68,280,957,213.76
Fair Value : 68,343,956,736.34
Accrual : 56,604,385.16

Total Book Value : 68,280,957,213.76
AIP : 1,801,196.75
Book + AIP : 68,282,758,410.51