

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2017

OFFICE OF THE TREASURER

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



Date: July 17, 2017
To: Pooled Money Investment Board
From: William T. Dowell, Director
Investment Division
Subject: PMIA Quarterly Report

California Government Code Section 16481.2 requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following:

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

The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2017, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

William T. Dowell

William T. Dowell

7-17-17

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2017

(Dollars in thousands)

Portfolio Amount		\$	77,559,119
Effective Yield	1.026%		
Quarter-to-date Yield	0.929%		
Year-to-date Yield	0.754%		
Average Life (in days)	194		
Demand Bank Account Balances		\$	786,630
Total PMIA Resources		<u>\$</u>	<u>78,345,749</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

June 30, 2017

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 13,692,767	17.65%
Bonds	-	0.00%
Notes	19,630,327	25.31%
Strips	-	0.00%
Total Governments	\$ 33,323,094	42.96%
Federal Agency Debentures	\$ 2,471,923	3.19%
Certificates of Deposit	15,300,000	19.73%
Bank Notes	600,000	0.77%
Bankers Acceptances	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	11,150,617	14.38%
Time Deposits	5,604,740	7.23%
GNMAs	-	0.00%
Commercial Paper	8,224,098	10.60%
FHLMC / REMICS	38,997	0.05%
Corporate Bonds	-	0.00%
AB 55 Loans	645,650	0.83%
GF Loans	-	0.00%
NOW Accounts	-	0.00%
Other	200,000	0.26%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 77,559,119	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
6/30/2017**

		Carrying Cost Plus			
Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest	
1*	United States Treasury:				
	Bills	\$ 13,692,767,254.60	\$ 13,728,751,205.31	\$ 13,719,815,500.00	NA
	Notes	\$ 19,630,327,075.06	\$ 19,625,299,421.83	\$ 19,577,358,000.00	\$ 41,280,649.00
1*	Federal Agency:				
	SBA	\$ 882,589,733.26	\$ 882,570,192.18	\$ 872,312,288.85	\$ 926,565.11
	MBS-REMICs	\$ 38,996,383.12	\$ 38,996,383.12	\$ 40,714,810.85	\$ 182,997.66
	Debentures	\$ 1,239,486,796.46	\$ 1,239,125,268.67	\$ 1,235,188,600.00	\$ 2,639,104.30
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 150,000,000.00	\$ 150,000,000.00	\$ 149,687,000.00	\$ 77,152.50
	Discount Notes	\$ 11,150,617,374.66	\$ 11,169,310,958.04	\$ 11,165,630,000.00	NA
	GNMA	\$ -	\$ -	\$ -	\$ -
1*	Supranational Debentures	\$ 349,845,968.23	\$ 349,845,968.23	\$ 348,153,000.00	\$ 891,562.00
1*	Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,080,000.00	\$ 137,713.46
2*	CDs and YCDs FR	\$ 625,000,000.00	\$ 625,000,000.00	\$ 625,000,000.00	\$ 1,178,642.35
2*	Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 599,802,348.48	\$ 1,899,500.00
2*	CDs and YCDs	\$ 14,675,000,000.00	\$ 14,675,000,000.00	\$ 14,669,085,986.46	\$ 28,253,569.48
2*	Commercial Paper	\$ 8,224,098,486.16	\$ 8,237,153,416.71	\$ 8,235,998,611.13	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 5,604,740,000.00	\$ 5,604,740,000.00	\$ 5,604,740,000.00	NA
	AB 55 & GF Loans	\$ 645,650,000.00	\$ 645,650,000.00	\$ 645,650,000.00	NA
	TOTAL	\$ 77,559,119,071.55	\$ 77,621,442,814.09	\$ 77,539,216,145.77	\$ 77,467,455.86

Fair Value Including Accrued Interest

\$ 77,616,683,601.63

* 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 (0.998940671).

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 \$19,978,813.41 or \$20,000,000.00 x 0.998940671.

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
912796KB4	U S TREAS BILL	07/20/2017	0.0000	500,000,000.00	497,361,916.66	0.99963	CITIBANK	499,815,000.00
912796LL1	U S TREAS BILL	07/27/2017	0.0000	1,000,000,000.00	996,963,322.18	0.99945	CITIBANK	999,450,000.00
912796KF5	U S TREAS BILL	08/17/2017	0.0000	500,000,000.00	497,131,638.90	0.99887	CITIBANK	499,435,000.00
912796KL2	U S TREAS BILL	09/14/2017	0.0000	700,000,000.00	695,684,966.68	0.99808	CITIBANK	698,656,000.00
912796LV9	U S TREAS BILL	09/28/2017	0.0000	400,000,000.00	398,840,777.76	0.99756	CITIBANK	399,024,000.00
912796KR9	U S TREAS BILL	10/12/2017	0.0000	500,000,000.00	496,760,072.22	0.99710	CITIBANK	498,550,000.00
912796LZ0	U S TREAS BILL	10/26/2017	0.0000	400,000,000.00	398,100,611.12	0.99668	CITIBANK	398,672,000.00
912796MA4	U S TREAS BILL	11/02/2017	0.0000	550,000,000.00	547,453,213.89	0.99647	CITIBANK	548,058,500.00
912796KX6	U S TREAS BILL	11/09/2017	0.0000	550,000,000.00	546,170,605.55	0.99624	CITIBANK	547,932,000.00
912796LB3	U S TREAS BILL	12/07/2017	0.0000	800,000,000.00	793,421,413.90	0.99533	CITIBANK	796,264,000.00
912796LC1	U S TREAS BILL	01/04/2018	0.0000	700,000,000.00	694,853,127.80	0.99429	CITIBANK	696,003,000.00
912796LJ6	U S TREAS BILL	02/01/2018	0.0000	1,700,000,000.00	1,686,866,311.81	0.99365	CITIBANK	1,689,205,000.00
912796LN7	U S TREAS BILL	03/01/2018	0.0000	1,700,000,000.00	1,684,740,917.80	0.99284	CITIBANK	1,687,828,000.00
912796LS6	U S TREAS BILL	03/29/2018	0.0000	700,000,000.00	692,931,511.14	0.99158	CITIBANK	694,106,000.00
912796LX5	U S TREAS BILL	04/26/2018	0.0000	1,150,000,000.00	1,138,138,006.93	0.99040	CITIBANK	1,138,960,000.00
912796MB2	U S TREAS BILL	05/24/2018	0.0000	850,000,000.00	840,462,062.50	0.98922	CITIBANK	840,837,000.00
912796MF3	U S TREAS BILL	06/21/2018	0.0000	1,100,000,000.00	1,086,886,777.76	0.98820	CITIBANK	1,087,020,000.00

Book Value:	13,692,767,254.60	13,719,815,500.00
AIP:	0.00	
Book + AIP:	13,692,767,254.60	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828XP0	U S TREAS NOTE	07/31/2017	0.6250	800,000,000.00	799,998,957.46	0.99980	0.00260704	CITIBANK	799,840,000.00	2,085,632.00
912828TM2	U S TREAS NOTE	08/31/2017	0.6250	800,000,000.00	799,839,321.06	0.99938	0.00208899	CITIBANK	799,504,000.00	1,671,192.00
912828TS9	U S TREAS NOTE	09/30/2017	0.6250	1,700,000,000.00	1,698,708,935.76	0.99889	0.00157104	CITIBANK	1,698,113,000.00	2,670,768.00
912828TW0	U S TREAS NOTE	10/31/2017	0.7500	200,000,000.00	200,032,466.56	0.99886	0.00126359	CITIBANK	199,772,000.00	252,718.00
912828N55	U S TREAS NOTE	12/31/2017	1.0000	400,000,000.00	399,952,426.08	0.99922	0.00002717	CITIBANK	399,688,000.00	10,868.00
912828P20	U S TREAS NOTE	01/31/2018	0.7500	200,000,000.00	200,047,573.68	0.99753	0.00312845	CITIBANK	199,506,000.00	625,690.00
912828H94	U S TREAS NOTE	02/15/2018	1.0000	400,000,000.00	399,939,375.86	0.99860	0.00375691	CITIBANK	399,440,000.00	1,502,764.00
912828UR9	U S TREAS NOTE	02/28/2018	0.7500	3,500,000,000.00	3,496,672,112.34	0.99695	0.00250679	CITIBANK	3,489,325,000.00	8,773,765.00
912828Q94	U S TREAS NOTE	04/30/2018	0.7500	300,000,000.00	299,649,399.50	0.99563	0.00126359	CITIBANK	298,689,000.00	379,077.00
912828XA3	U S TREAS NOTE	05/15/2018	1.0000	400,000,000.00	400,240,370.86	0.99758	0.00127717	CITIBANK	399,032,000.00	510,868.00
912828R93	U S TREAS NOTE	06/30/2018	0.6250	1,100,000,000.00	1,099,001,880.28	0.99363	0.00001698	CITIBANK	1,092,993,000.00	18,678.00
912828S68	U S TREAS NOTE	07/31/2018	0.7500	400,000,000.00	399,416,880.14	0.99414	0.00312845	CITIBANK	397,656,000.00	1,251,380.00
912828K82	U S TREAS NOTE	08/15/2018	1.0000	550,000,000.00	551,279,592.15	0.99660	0.00375691	CITIBANK	548,130,000.00	2,066,300.50
9128282C3	U S TREAS NOTE	08/31/2018	0.7500	700,000,000.00	698,836,175.78	0.99344	0.00250679	CITIBANK	695,408,000.00	1,754,753.00
912828T42	U S TREAS NOTE	09/30/2018	0.7500	900,000,000.00	897,044,964.26	0.99293	0.00188525	CITIBANK	893,637,000.00	1,696,725.00
912828T83	U S TREAS NOTE	10/31/2018	0.7500	800,000,000.00	798,975,071.52	0.99227	0.00126359	CITIBANK	793,816,000.00	1,010,872.00
912828U40	U S TREAS NOTE	11/30/2018	1.0000	600,000,000.00	598,908,660.38	0.99516	0.00084699	CITIBANK	597,096,000.00	508,194.00
912828U99	U S TREAS NOTE	12/31/2018	1.2500	500,000,000.00	500,214,600.40	0.99840	0.00003397	CITIBANK	499,200,000.00	16,985.00
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,293,600.16	0.99637	0.00469268	CITIBANK	647,640,500.00	3,050,242.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,540,941.92	1.00012	0.00459579	CITIBANK	200,024,000.00	919,158.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	1,350,000,000.00	1,346,570,154.48	0.99621	0.00376019	CITIBANK	1,344,883,500.00	5,076,256.50
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,581,395.52	0.99754	0.00210598	CITIBANK	399,016,000.00	842,392.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	700,000,000.00	698,793,247.44	0.99758	0.00105874	CITIBANK	698,306,000.00	741,118.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	596,469,909.26	0.99258	0.00002717	CITIBANK	595,548,000.00	16,302.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	100,000,000.00	99,773,747.86	0.99727	0.00003397	CITIBANK	99,727,000.00	3,397.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	400,000,000.00	399,954,629.72	0.99055	0.00210383	CITIBANK	396,220,000.00	841,532.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	300,000,000.00	298,115,825.50	0.98949	0.00127717	CITIBANK	296,847,000.00	383,151.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	298,686,162.00	0.99789	0.00060109	CITIBANK	299,367,000.00	180,327.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,247,282.76	0.99750	0.00634323	CITIBANK	299,250,000.00	1,902,969.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,513,761.14	0.99684	0.00516575	CITIBANK	99,684,000.00	516,575.00
Book Value:					19,625,299,421.83				19,577,358,000.00	41,280,649.00
AIP:					5,027,653.23					
Book + AIP:					19,630,327,075.06					

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2017

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164CNK3	SBA POOL #502194	03/25/2018	2.0000	21,162.32	21,162.32	0.99977	CITIBANK	21,157.45	35.27
83164KPA5	SBA POOL #508517 FR	05/25/2018	1.5000	212,846.08	212,846.08	0.99680	CITIBANK	212,164.97	266.06
83164KWM1	SBA POOL #508752 FR	10/25/2019	1.7500	397,835.04	397,835.04	0.99961	CITIBANK	397,679.88	580.18
83164DS83	SBA POOL #503243	02/25/2021	1.6250	231,707.00	231,707.00	1.00314	CITIBANK	232,434.56	313.77
83164DX79	SBA POOL #503402	07/25/2021	1.6250	3,740.28	3,740.28	0.99725	CITIBANK	3,729.99	5.06
83164DY60	SBA POOL #503433	08/25/2021	1.6250	198,309.64	198,309.64	0.99820	CITIBANK	197,952.68	268.54
83164DZ77	SBA POOL #503466	10/25/2021	1.6250	122,036.37	122,036.37	0.99632	CITIBANK	121,587.28	165.26
83164D5T2	SBA POOL #503558	12/25/2021	1.6250	277,734.33	277,734.33	0.99625	CITIBANK	276,692.83	376.10
83164D3V9	SBA POOL #503512	01/25/2022	1.6250	332,858.40	332,858.40	0.99798	CITIBANK	332,186.03	450.75
83164D6Z7	SBA POOL #503588	01/25/2022	1.6250	230,129.96	230,129.96	0.99851	CITIBANK	229,787.07	311.63
83164D6G9	SBA POOL #503571	01/25/2022	1.6250	74,761.41	74,761.41	0.99826	CITIBANK	74,631.33	101.24
83164EBL0	SBA POOL #503643	02/25/2022	1.6250	269,461.27	269,461.27	0.99853	CITIBANK	269,065.16	364.90
83164EBF3	SBA POOL #503638	02/25/2022	1.6250	38,552.59	38,552.59	0.99793	CITIBANK	38,472.79	52.21
83164EDV6	SBA POOL #503716	05/25/2022	1.6250	223,535.72	223,535.72	0.99809	CITIBANK	223,108.77	302.70
83164EF36	SBA POOL #503786	05/25/2022	1.6250	128,930.84	128,930.84	0.99809	CITIBANK	128,684.58	174.59
83164EE29	SBA POOL #503753	05/25/2022	1.6250	84,483.48	84,483.48	0.99752	CITIBANK	84,273.96	114.40
83164EN94	SBA POOL #504016	01/25/2023	1.5000	342,360.55	342,360.55	0.99454	CITIBANK	340,491.26	427.95
83164ESW8	SBA POOL #504133	05/25/2023	1.3750	375,547.17	375,547.17	0.99328	CITIBANK	373,023.49	430.31
83164ETV9	SBA POOL #504164	06/25/2023	1.3750	471,751.90	471,751.90	0.99273	CITIBANK	468,322.26	540.55
83164EVS3	SBA POOL #504225	08/25/2023	1.3750	246,089.00	246,089.00	0.99130	CITIBANK	243,948.03	281.98
83164EUN5	SBA POOL #504189	08/25/2023	1.3750	289,650.88	289,650.88	0.99262	CITIBANK	287,513.26	331.89
83164EWC7	SBA POOL #504243	09/25/2023	1.3750	383,974.19	383,974.19	0.99338	CITIBANK	381,432.28	439.97
83164EWH6	SBA POOL #504248	09/25/2023	1.3750	351,018.92	351,018.92	0.99252	CITIBANK	348,393.30	402.21
83164EXA0	SBA POOL #504273	10/25/2023	1.3750	303,247.20	303,247.20	0.98981	CITIBANK	300,157.11	347.47

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164E2N6	SBA POOL #504381	01/25/2024	1.3750	16,556.31	16,556.31	0.98966	CITIBANK	16,385.12	18.97
83164EZ67	SBA POOL #504365	01/25/2024	1.3750	668,019.60	668,019.60	0.99050	CITIBANK	661,673.41	765.44
83164E4E4	SBA POOL #504421	08/25/2024	1.3750	345,179.67	345,179.67	0.98959	CITIBANK	341,586.35	395.52
83164FKZ6	SBA POOL #504812	01/25/2025	1.5000	1,031,305.20	1,031,305.20	0.99630	CITIBANK	1,027,489.37	1,289.13
83164FLW2	SBA POOL #504841	02/25/2025	1.6250	155,391.23	155,391.23	0.99727	CITIBANK	154,967.01	210.43
83164FMU5	SBA POOL #504871	03/25/2025	1.6250	937,127.93	937,127.93	1.00043	CITIBANK	937,530.90	1,269.03
83164FQG2	SBA POOL #504955	04/25/2025	1.6250	227,209.56	227,209.56	0.99804	CITIBANK	226,764.23	307.68
83164FNG5	SBA POOL #504891	04/25/2025	1.6250	487,014.09	487,014.09	0.99958	CITIBANK	486,809.54	659.50
83164FT87	SBA POOL #505075	08/25/2025	1.6250	411,055.69	411,055.69	0.99938	CITIBANK	410,800.84	556.64
83164FXW9	SBA POOL #505193	12/25/2025	1.6250	242,063.31	242,063.31	1.00025	CITIBANK	242,123.83	327.79
83164F5H3	SBA POOL #505348	02/25/2026	1.6250	150,290.46	150,290.46	0.99730	CITIBANK	149,884.68	203.52
83164GS94	SBA POOL #505944	05/25/2027	1.3000	152,515.11	152,515.11	0.98742	CITIBANK	150,596.47	165.22
83164GQ21	SBA POOL #505873	05/25/2027	1.3000	169,244.74	169,244.74	0.98940	CITIBANK	167,450.75	183.35
83164GTL6	SBA POOL #505955	07/25/2027	1.3000	537,931.53	537,931.53	0.98945	CITIBANK	532,256.35	582.76
83164GU34	SBA POOL #506002	08/25/2027	1.3000	1,331,262.13	1,331,262.13	0.98940	CITIBANK	1,317,150.75	1,442.20
83164GVQ2	SBA POOL #506023	08/25/2027	1.3000	387,199.23	387,199.23	0.98659	CITIBANK	382,006.89	419.47
83164GV25	SBA POOL #506033	09/25/2027	1.3000	27,856.72	27,856.72	0.98680	CITIBANK	27,489.01	30.18
83164GZ96	SBA POOL #506168	11/25/2027	1.3000	643,235.43	643,235.43	0.98722	CITIBANK	635,014.88	696.84
83164GYW6	SBA POOL #506125	11/25/2027	1.3000	521,707.05	521,707.05	0.98722	CITIBANK	515,039.63	565.18
83164GXL1	SBA POOL #506083	11/25/2027	1.3000	786,593.72	786,593.72	0.99096	CITIBANK	779,482.91	852.14
83164G3E0	SBA POOL #506197	12/25/2027	1.3000	539,180.77	539,180.77	0.98722	CITIBANK	532,290.04	584.11
83164G4W9	SBA POOL #506237	01/25/2028	1.3000	660,668.97	660,668.97	0.99002	CITIBANK	654,075.49	715.72
83164HBL3	SBA POOL #506343	02/25/2028	1.3000	722,487.95	722,487.95	0.98971	CITIBANK	715,053.55	782.70
83164G6Y3	SBA POOL #506287	02/25/2028	1.3000	26,020.06	26,020.06	0.98660	CITIBANK	25,671.39	28.19

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83164HBY5	SBA POOL #506355	05/25/2028	1.3000	904,217.04	904,217.04	0.99065	CITIBANK	895,762.61	979.57
83164HC65	SBA POOL #506393	06/25/2028	1.3000	208,188.01	208,188.01	0.98853	CITIBANK	205,800.09	225.54
83164HFC9	SBA POOL #506463	07/25/2028	1.3000	466,199.39	466,199.39	0.98971	CITIBANK	461,402.20	505.05
83164HGN4	SBA POOL #506505	09/25/2028	1.3000	8,531.08	8,531.08	0.98620	CITIBANK	8,413.35	9.24
83164HGT1	SBA POOL #506510	10/25/2028	1.3000	136,157.50	136,157.50	0.98600	CITIBANK	134,251.30	147.50
83164HJY7	SBA POOL #506579	11/25/2028	1.3000	507,879.93	507,879.93	0.98659	CITIBANK	501,069.26	550.20
83164HMP2	SBA POOL #506666	12/25/2028	1.3000	1,006,941.90	1,006,941.90	0.99034	CITIBANK	997,214.84	1,090.85
83164HL57	SBA POOL #506648	12/25/2028	1.3000	95,736.27	95,736.27	0.98590	CITIBANK	94,386.39	103.71
83164HRP7	SBA POOL #506794	02/25/2029	1.3000	218,850.12	218,850.12	0.98590	CITIBANK	215,764.33	237.09
83164HQB9	SBA POOL #506750	02/25/2029	1.3000	1,899,096.71	1,899,096.71	0.99034	CITIBANK	1,880,751.44	2,057.35
83164HT26	SBA POOL #506869	04/25/2029	1.3000	818,929.63	818,929.63	0.98940	CITIBANK	810,248.98	887.17
83164HW48	SBA POOL #506967	08/25/2029	1.3000	1,425,301.22	1,425,301.22	0.99034	CITIBANK	1,411,532.81	1,544.08
83164HY38	SBA POOL #507030	09/25/2029	1.3000	5,064,655.48	5,064,655.48	0.99002	CITIBANK	5,014,110.22	5,486.71
83164HWH9	SBA POOL #506948	09/25/2029	1.3000	985,647.68	985,647.68	0.98909	CITIBANK	974,894.26	1,067.78
83164HYT1	SBA POOL #507022	10/25/2029	1.3000	2,791,954.02	2,791,954.02	0.98634	CITIBANK	2,753,815.93	3,024.62
83164H3K4	SBA POOL #507102	10/25/2029	1.3000	4,847,108.54	4,847,108.54	0.99002	CITIBANK	4,798,734.40	5,251.03
83164H5J5	SBA POOL #507149	01/25/2030	1.3000	3,699,258.31	3,699,258.31	0.99002	CITIBANK	3,662,339.71	4,007.53
83164H4C1	SBA POOL #507119	01/25/2030	1.3000	5,385,213.31	5,385,213.31	0.98909	CITIBANK	5,326,460.63	5,833.98
83164H5X4	SBA POOL #507162	02/25/2030	1.3000	2,251,657.10	2,251,657.10	0.98597	CITIBANK	2,220,066.35	2,439.30
83164JAG1	SBA POOL #507207	03/25/2030	1.3000	2,329,293.96	2,329,293.96	0.98597	CITIBANK	2,296,613.97	2,523.40
83164JAQ9	SBA POOL #507215	03/25/2030	1.3000	3,320,523.33	3,320,523.33	0.98597	CITIBANK	3,273,936.39	3,597.23
83164JA89	SBA POOL #507231	05/25/2030	1.3000	2,385,181.66	2,385,181.66	0.98877	CITIBANK	2,358,396.07	2,583.95
83164JQC7	SBA POOL #507279	05/25/2030	1.3000	2,081,283.62	2,081,283.62	0.98565	CITIBANK	2,051,417.20	2,254.72
83164JB47	SBA POOL #507259	05/25/2030	1.3000	5,784,555.70	5,784,555.70	0.99096	CITIBANK	5,732,263.32	6,266.60

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83164JC61	SBA POOL #507293	06/25/2030	1.3000	2,164,468.46	2,164,468.46	0.98878	CITIBANK	2,140,183.12	2,344.84
83164JEE2	SBA POOL #507333	06/25/2030	1.3000	3,499,247.55	3,499,247.55	0.98565	CITIBANK	3,449,033.35	3,790.85
83164JES1	SBA POOL #507345	07/25/2030	1.3000	3,305,291.34	3,305,291.34	0.98753	CITIBANK	3,264,074.36	3,580.73
83164JGN0	SBA POOL #507405	08/25/2030	1.3000	2,697,315.13	2,697,315.13	0.98753	CITIBANK	2,663,679.61	2,922.09
83164JH82	SBA POOL #507455	09/25/2030	1.3000	3,073,542.80	3,073,542.80	0.98753	CITIBANK	3,035,215.72	3,329.67
83164JG67	SBA POOL #507421	09/25/2030	1.3000	1,331,530.84	1,331,530.84	0.98512	CITIBANK	1,311,717.66	1,442.49
83164JKL9	SBA POOL #507499	10/25/2030	1.3000	2,274,807.72	2,274,807.72	0.98409	CITIBANK	2,238,615.53	2,464.38
83164JNE2	SBA POOL #507589	01/25/2031	1.3000	5,147,982.24	5,147,982.24	0.98940	CITIBANK	5,093,413.63	5,576.98
83164JMW3	SBA POOL #507573	01/25/2031	1.3000	4,727,770.70	4,727,770.70	0.98831	CITIBANK	4,672,503.06	5,121.75
83164JKU9	SBA POOL #507507	02/25/2031	1.3000	3,437,337.05	3,437,337.05	0.98740	CITIBANK	3,394,026.60	3,723.78
83164JPF7	SBA POOL #507622	02/25/2031	1.3250	2,360,333.20	2,360,333.20	0.98617	CITIBANK	2,327,689.79	2,606.20
83164JQS8	SBA POOL #507665	03/25/2031	1.3250	4,824,122.05	4,824,122.05	0.98815	CITIBANK	4,766,956.20	5,326.63
83164JPW0	SBA POOL #507637	03/25/2031	1.3250	3,779,064.34	3,779,064.34	0.98815	CITIBANK	3,734,282.43	4,172.72
83164JML7	SBA POOL #507563	04/25/2031	1.3000	6,455,924.52	6,455,924.52	0.99112	CITIBANK	6,398,595.91	6,993.92
83164JQV1	SBA POOL #507668	04/25/2031	1.3250	2,335,199.19	2,335,199.19	0.98503	CITIBANK	2,300,241.26	2,578.45
83164JRW8	SBA POOL #507701	05/25/2031	1.3250	2,275,067.49	2,275,067.49	0.98503	CITIBANK	2,241,009.73	2,512.05
83164JSC1	SBA POOL #507715	05/25/2031	1.3250	1,721,035.68	1,721,035.68	0.98825	CITIBANK	1,700,813.51	1,900.31
83164JSZ0	SBA POOL #507736	06/25/2031	1.3250	1,567,879.12	1,567,879.12	0.98815	CITIBANK	1,549,299.75	1,731.20
83164JTZ9	SBA POOL #507768	07/25/2031	1.3250	1,371,247.11	1,371,247.11	0.98472	CITIBANK	1,350,294.45	1,514.09
83164JWU6	SBA POOL #507859	09/25/2031	1.3250	5,741,197.92	5,741,197.92	0.98962	CITIBANK	5,681,604.29	6,339.24
83164JWB8	SBA POOL #507842	09/25/2031	1.3250	2,622,637.47	2,622,637.47	0.98815	CITIBANK	2,591,559.22	2,895.83
83164JXB7	SBA POOL #507874	10/25/2031	1.3250	1,521,094.15	1,521,094.15	0.98815	CITIBANK	1,503,069.18	1,679.54
83164J2A3	SBA POOL #507969	01/25/2032	1.3250	11,143,851.72	11,143,851.72	0.99236	CITIBANK	11,058,712.69	12,304.67
83164JZ25	SBA POOL #507961	01/25/2032	1.3250	4,033,630.76	4,033,630.76	0.98909	CITIBANK	3,989,623.85	4,453.80

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83164J3Y0	SBA POOL #508015	02/25/2032	1.3250	3,544,840.13	3,544,840.13	0.98909	CITIBANK	3,506,165.92	3,914.09
83164J5L6	SBA POOL #508051	04/25/2032	1.3250	3,383,525.84	3,383,525.84	0.98821	CITIBANK	3,343,634.07	3,735.98
83164J5J1	SBA POOL #508049	04/25/2032	1.3250	1,325,497.66	1,325,497.66	0.98443	CITIBANK	1,304,859.66	1,463.57
83164J7G5	SBA POOL #508095	05/25/2032	1.3250	5,300,759.23	5,300,759.23	0.98784	CITIBANK	5,236,302.00	5,852.92
83164KAK9	SBA POOL #508110	07/25/2032	1.3250	2,679,421.21	2,679,421.21	0.98784	CITIBANK	2,646,839.45	2,958.53
83164KBJ1	SBA POOL #508141	08/25/2032	1.3250	3,129,995.25	3,129,995.25	0.98877	CITIBANK	3,094,845.40	3,456.04
83164KD42	SBA POOL #508223	09/25/2032	1.3250	4,804,166.71	4,804,166.71	0.99058	CITIBANK	4,758,911.46	5,304.60
83164KERO	SBA POOL #508244	11/25/2032	1.3500	2,801,715.71	2,801,715.71	0.98877	CITIBANK	2,770,252.44	3,151.93
83164KFN8	SBA POOL #508273	12/25/2032	1.3500	2,554,738.68	2,554,738.68	0.98534	CITIBANK	2,517,286.21	2,874.08
83164KGM9	SBA POOL #508304	03/25/2033	1.3500	2,897,790.40	2,897,790.40	0.98877	CITIBANK	2,865,248.21	3,260.01
83164KH89	SBA POOL #508355	03/25/2033	1.3500	3,443,930.55	3,443,930.55	0.99002	CITIBANK	3,409,560.12	3,874.42
83164KJW4	SBA POOL #508377	04/25/2033	1.3750	6,252,972.23	6,252,972.23	0.99204	CITIBANK	6,203,198.57	7,164.86
83164KNM1	SBA POOL #508496 FR	07/25/2033	1.3750	7,329,467.77	7,329,467.77	0.99272	CITIBANK	7,276,109.24	8,398.35
83164KPV9	SBA POOL #508536 FR	09/25/2033	1.4250	7,040,666.21	7,040,666.21	0.99613	CITIBANK	7,013,418.83	8,360.79
83164KS38	SBA POOL #508638 FR	01/25/2034	2.1250	5,365,702.37	5,365,702.37	1.01517	CITIBANK	5,447,100.07	9,501.76
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.0000	4,426,009.45	4,426,009.45	1.00891	CITIBANK	4,465,445.19	7,376.68
83164KVK6	SBA POOL #508718	08/25/2034	1.7500	6,439,160.22	6,439,160.22	1.00819	CITIBANK	6,491,896.94	9,390.44
83164KWN9	SBA POOL #508753 FR	11/25/2034	1.6250	4,351,098.87	4,351,098.87	1.00152	CITIBANK	4,357,712.54	5,892.11
83164KZF3	SBA POOL #508842 FR	02/25/2035	1.5000	6,332,393.41	6,332,393.41	0.99720	CITIBANK	6,314,662.71	7,915.49
83164KX81	SBA POOL #508803 FR	02/25/2035	1.6000	6,525,115.11	6,525,115.11	1.00344	CITIBANK	6,547,561.51	8,700.15
83164K6Q1	SBA POOL #508979 FR	01/25/2036	1.2750	11,540,748.80	11,540,748.80	0.98846	CITIBANK	11,407,568.56	12,262.05
83164LAG6	SBA POOL #509007 FR	03/25/2036	1.2750	6,264,171.16	6,264,171.16	0.98846	CITIBANK	6,191,882.62	6,655.68
83164LCE9	SBA POOL #509069 FR	05/25/2036	1.2750	7,399,401.29	7,399,401.29	0.98815	CITIBANK	7,311,718.38	7,861.86
83164LEA5	SBA POOL #509129 FR	08/25/2036	1.2500	7,272,773.03	7,272,773.03	0.98659	CITIBANK	7,175,245.14	7,575.81

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83164LFJ5	SBA POOL #509169 FR	01/25/2037	1.2500	6,085,670.99	6,085,670.99	0.98534	CITIBANK	5,996,455.05	6,339.24
83164LJC6	SBA POOL #509259 FR	01/25/2037	1.2500	7,383,100.88	7,383,100.88	0.98534	CITIBANK	7,274,864.62	7,690.73
83164LGK1	SBA POOL #509202 FR	02/25/2037	1.2750	6,871,792.58	6,871,792.58	0.98659	CITIBANK	6,779,641.84	7,301.28
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.0000	9,941,480.74	9,941,480.74	0.97535	CITIBANK	9,696,423.24	8,284.57
83164LM81	SBA POOL #509383 FR	06/25/2038	1.0250	16,110,940.67	16,110,940.67	0.97660	CITIBANK	15,733,944.66	13,761.43
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.1000	28,405,684.36	28,405,684.36	0.98065	CITIBANK	27,856,034.37	26,038.54
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.1500	11,639,112.71	11,639,112.71	0.98315	CITIBANK	11,442,993.66	11,154.15
83164LRF0	SBA POOL #509486	04/25/2039	1.1500	18,015,953.90	18,015,953.90	0.98315	CITIBANK	17,712,385.08	17,265.29
83164LSF9	SBA POOL #509518	06/25/2039	1.1500	16,453,187.54	16,453,187.54	0.98315	CITIBANK	16,175,951.33	15,767.64
83164LVF5	SBA POOL #509614	01/25/2040	1.1500	37,720,935.45	37,720,935.45	0.98315	CITIBANK	37,085,337.69	36,149.23
83164LXC0	SBA POOL #509675	05/25/2040	1.1500	17,675,016.01	17,675,016.01	0.98284	CITIBANK	17,371,712.74	16,938.56
83164LX22	SBA POOL #509697 FR	09/25/2040	1.1500	28,036,125.34	28,036,125.34	0.98284	CITIBANK	27,555,025.43	26,867.95
83164LY96	SBA POOL #509736 FR	10/25/2040	1.2000	30,311,559.79	30,311,559.79	0.98565	CITIBANK	29,876,588.91	30,311.56
83164LZW4	SBA POOL #509757	12/25/2040	1.2000	17,054,442.37	17,054,442.37	0.98534	CITIBANK	16,804,424.24	17,054.44
83164L2Z3	SBA POOL #509792	02/25/2041	1.2500	11,627,201.03	11,627,201.03	0.98815	CITIBANK	11,489,418.70	12,111.67
83164L3S8	SBA POOL #509809	03/25/2041	1.2500	13,761,211.42	13,761,211.42	0.98752	CITIBANK	13,589,471.50	14,334.60
83164L4J7	SBA POOL #509825	04/25/2041	1.2500	32,523,810.26	32,523,810.26	0.98843	CITIBANK	32,147,509.78	33,878.97
83164L4M0	SBA POOL #509828	04/25/2041	1.2500	14,469,604.51	14,469,604.51	0.98783	CITIBANK	14,293,509.42	15,072.50
83164L5Q0	SBA POOL #509855 FR	07/25/2041	1.2500	28,067,327.74	28,067,327.74	0.98886	CITIBANK	27,754,657.71	29,236.80
83164L7H8	SBA POOL #509896 FR	10/25/2041	1.2500	51,268,427.75	51,268,427.75	0.99033	CITIBANK	50,772,662.05	53,404.61
83164L5K3	SBA POOL #509850	11/25/2041	1.2500	27,464,095.67	27,464,095.67	0.98815	CITIBANK	27,138,646.14	28,608.43
83164MA82	SBA POOL #509931	12/25/2041	1.2500	16,375,142.70	16,375,142.70	0.99025	CITIBANK	16,215,485.06	17,057.44
83164MBL2	SBA POOL #509943	01/25/2042	1.2500	19,624,565.50	19,624,565.50	0.99170	CITIBANK	19,461,681.61	20,442.26
83164MBK4	SBA POOL #509942	01/25/2042	1.2500	28,670,787.01	28,670,787.01	0.99198	CITIBANK	28,440,847.30	29,865.40

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83164MCB3	SBA POOL #509966	03/25/2042	1.2500	22,960,786.29	22,960,786.29	0.99147	CITIBANK	22,764,930.78	23,917.49
83164MCD9	SBA POOL #509968	03/25/2042	1.2500	27,107,795.78	27,107,795.78	0.99195	CITIBANK	26,889,578.02	28,237.29
83164MCX5	SBA POOL #509986	04/25/2042	1.2500	21,851,694.59	21,851,694.59	0.99138	CITIBANK	21,663,332.98	22,762.18
83164MC64	SBA POOL #509993	05/25/2042	1.2500	23,449,291.00	23,449,291.00	0.99251	CITIBANK	23,273,655.81	24,426.34
83164MBC2	SBA POOL #509935	07/25/2042	1.2500	20,414,605.25	20,414,605.25	0.98877	CITIBANK	20,185,349.23	21,265.21
Book Value:				882,570,192.18				872,312,288.85	926,565.11
AIP:				19,541.08					
Book + AIP:				882,589,733.26					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2570	333,159,000.00	18,796,384.35	18,796,384.35	1.04072	5.23490000	CITIBANK	19,561,791.92	81,997.66
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	8,974,119.31	8,974,119.31	1.03832	6.00000000	CITIBANK	9,318,034.48	44,870.60
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	11,225,879.46	11,225,879.46	1.05426	6.00000000	CITIBANK	11,834,984.45	56,129.40
Book Value:				38,996,383.12						40,714,810.85	182,997.66
AIP:				0.00							
Book + AIP:				38,996,383.12							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest	
3135G0ZL0	FNMA DEB	09/27/2017	1.0000	100,000,000.00	100,057,608.05	0.99975	0.00261111	CITIBANK	99,975,000.00	261,111.00	
3135G0J61	FNMA DEB	03/28/2018	0.8750	80,000,000.00	79,863,882.56	0.99736	0.00226042	CITIBANK	79,788,800.00	180,833.60	
3135G0WJ8	FNMA DEB	05/21/2018	0.8750	150,000,000.00	149,619,569.04	0.99658	0.00097222	CITIBANK	149,487,000.00	145,833.00	
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,685,289.66	0.99023	0.00341667	CITIBANK	34,658,050.00	119,583.45	
Book Value:				364,226,349.31							
AIP:				153,368.07							
Book + AIP:				364,379,717.38							
								363,908,850.00		707,361.05	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3130A6LZ8	FHLB DEB	10/26/2017	0.6250	50,000,000.00	49,984,788.44	0.99849	0.00112847	CITIBANK	49,924,500.00	56,423.50
3130A6SA6	FHLB DEB	11/17/2017	0.9400	50,000,000.00	50,002,440.60	0.99927	0.00114889	CITIBANK	49,963,500.00	57,444.50
313378A43	FHLB DEB	03/09/2018	1.3750	50,000,000.00	50,058,797.24	1.00100	0.00427778	CITIBANK	50,050,000.00	213,889.00
313379DT3	FHLB DEB	06/08/2018	1.2500	50,000,000.00	50,045,262.32	0.99963	0.00079861	CITIBANK	49,981,500.00	39,930.50
3130A8BD4	FHLB DEB	06/29/2018	0.8750	25,000,000.00	24,915,815.89	0.99582	0.00004861	CITIBANK	24,895,500.00	1,215.25
3130A9AE1	FHLB DEB	10/01/2018	0.8750	175,000,000.00	174,933,865.52	0.99396	0.00218750	CITIBANK	173,943,000.00	382,812.50
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,009,204.42	0.99797	0.00572917	CITIBANK	49,898,500.00	286,458.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.99863	0.00000000	CITIBANK	49,931,500.00	0.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,911,931.33	0.98984	0.00263889	CITIBANK	148,476,000.00	395,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,011,620.82	0.99693	0.00175694	CITIBANK	49,846,500.00	87,847.00
Book Value:					699,873,726.58				696,910,500.00	1,521,854.25
AIP:					208,159.72					
Book + AIP:					700,081,886.30					

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4581X0CLO	IADB DEB	01/16/2018	1.2500	50,000,000.00	50,046,768.41	0.99971	0.00288194	CITIBANK	49,985,500.00	144,097.00	
45905UWE0	IBRD DEB	10/01/2018	1.0050	200,000,000.00	200,000,000.00	0.99415	0.00251250	CITIBANK	198,830,000.00	502,500.00	
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,909,280.64	0.98936	0.00133333	CITIBANK	49,468,000.00	66,666.50	
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,889,919.18	0.99739	0.00356597	CITIBANK	49,869,500.00	178,298.50	
Book Value:				349,845,968.23							
AIP:				0.00							
Book + AIP:				349,845,968.23							

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3134GBMS8	FHLMC DEB-CL	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.99792	0.00007639	CITIBANK	49,896,000.00	3,819.50
3134GBUU4	FHLMC DEB-CL	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.99791	0.00073333	CITIBANK	99,791,000.00	73,333.00
Book Value:				150,000,000.00						149,687,000.00
AIP:										0.00
Book + AIP:				150,000,000.00						77,152.50

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313385HRO	FHLB DN	07/03/2017	0.0000	300,000,000.00	299,345,833.34	1.00000	CITIBANK	300,000,000.00
313385JN7	FHLB DN	07/24/2017	0.0000	200,000,000.00	199,808,277.76	0.99942	CITIBANK	199,884,000.00
313385JS6	FHLB DN	07/28/2017	0.0000	200,000,000.00	199,636,361.12	0.99931	CITIBANK	199,862,000.00
313385JW7	FHLB DN	08/01/2017	0.0000	100,000,000.00	99,763,749.92	0.99918	CITIBANK	99,918,000.00
313385KM7	FHLB DN	08/16/2017	0.0000	100,000,000.00	99,681,000.00	0.99875	CITIBANK	99,875,000.00
313385LD6	FHLB DN	09/01/2017	0.0000	400,000,000.00	398,718,125.00	0.99828	CITIBANK	399,312,000.00
313385MA1	FHLB DN	09/22/2017	0.0000	600,000,000.00	597,945,666.66	0.99768	CITIBANK	598,608,000.00
313385MF0	FHLB DN	09/27/2017	0.0000	400,000,000.00	398,542,694.44	0.99754	CITIBANK	399,016,000.00
313385MH6	FHLB DN	09/29/2017	0.0000	500,000,000.00	498,431,041.66	0.99748	CITIBANK	498,740,000.00
313385ML7	FHLB DN	10/02/2017	0.0000	200,000,000.00	199,119,055.56	0.99732	CITIBANK	199,464,000.00
313385NC6	FHLB DN	10/18/2017	0.0000	100,000,000.00	99,537,444.44	0.99685	CITIBANK	99,685,000.00
313385NM4	FHLB DN	10/27/2017	0.0000	500,000,000.00	498,140,222.22	0.99658	CITIBANK	498,290,000.00
313385NS1	FHLB DN	11/01/2017	0.0000	100,000,000.00	99,636,638.88	0.99640	CITIBANK	99,640,000.00
313385PY6	FHLB DN	12/01/2017	0.0000	100,000,000.00	99,507,083.34	0.99530	CITIBANK	99,530,000.00
Book Value:					3,787,813,194.34			3,791,824,000.00
AIP:					0.00			
Book + AIP:					3,787,813,194.34			

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313397HR5	FHLMC DN	07/03/2017	0.0000	100,000,000.00	99,643,722.22	1.00000	CITIBANK	100,000,000.00
313397JW2	FHLMC DN	08/01/2017	0.0000	300,000,000.00	299,152,263.90	0.99918	CITIBANK	299,754,000.00
313397KZ3	FHLMC DN	08/28/2017	0.0000	100,000,000.00	99,664,166.66	0.99841	CITIBANK	99,841,000.00
313397LD1	FHLMC DN	09/01/2017	0.0000	600,000,000.00	597,598,361.14	0.99828	CITIBANK	598,968,000.00
313397MA6	FHLMC DN	09/22/2017	0.0000	100,000,000.00	99,550,222.22	0.99768	CITIBANK	99,768,000.00
313397MF5	FHLMC DN	09/27/2017	0.0000	300,000,000.00	298,631,055.56	0.99754	CITIBANK	299,262,000.00
313397ML2	FHLMC DN	10/02/2017	0.0000	600,000,000.00	597,148,430.56	0.99732	CITIBANK	598,392,000.00
313397NM9	FHLMC DN	10/27/2017	0.0000	200,000,000.00	199,053,138.90	0.99658	CITIBANK	199,316,000.00
313397NS6	FHLMC DN	11/01/2017	0.0000	300,000,000.00	298,282,805.54	0.99640	CITIBANK	298,920,000.00
313397NT4	FHLMC DN	11/02/2017	0.0000	100,000,000.00	99,529,777.78	0.99637	CITIBANK	99,637,000.00
313397PV7	FHLMC DN	11/28/2017	0.0000	300,000,000.00	298,455,208.34	0.99560	CITIBANK	298,680,000.00
313397PY1	FHLMC DN	12/01/2017	0.0000	300,000,000.00	297,989,250.02	0.99530	CITIBANK	298,590,000.00
313397RG8	FHLMC DN	01/02/2018	0.0000	200,000,000.00	198,448,833.34	0.99426	CITIBANK	198,852,000.00
313397SN2	FHLMC DN	02/01/2018	0.0000	100,000,000.00	99,175,000.00	0.99326	CITIBANK	99,326,000.00
313397VA6	FHLMC DN	04/02/2018	0.0000	500,000,000.00	495,339,527.80	0.99098	CITIBANK	495,490,000.00
313397WF4	FHLMC DN	05/01/2018	0.0000	200,000,000.00	197,993,625.00	0.98977	CITIBANK	197,954,000.00
313397XN6	FHLMC DN	06/01/2018	0.0000	200,000,000.00	197,768,958.00	0.98853	CITIBANK	197,706,000.00
Book Value:					4,473,424,346.98			4,480,456,000.00
AIP:					0.00			
Book + AIP:					4,473,424,346.98			

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313589HR7	FNMA DN	07/03/2017	0.0000	300,000,000.00	298,931,166.66	1.00000	CITIBANK	300,000,000.00
313589JW4	FNMA DN	08/01/2017	0.0000	200,000,000.00	199,451,833.34	0.99918	CITIBANK	199,836,000.00
313589LD3	FNMA DN	09/01/2017	0.0000	300,000,000.00	298,970,055.56	0.99828	CITIBANK	299,484,000.00
313589MF7	FNMA DN	09/27/2017	0.0000	200,000,000.00	199,417,000.00	0.99754	CITIBANK	199,508,000.00
313589ML4	FNMA DN	10/02/2017	0.0000	400,000,000.00	398,764,333.32	0.99732	CITIBANK	398,928,000.00
313589NM1	FNMA DN	10/27/2017	0.0000	200,000,000.00	199,309,250.00	0.99658	CITIBANK	199,316,000.00
313589PY3	FNMA DN	12/01/2017	0.0000	100,000,000.00	99,260,472.22	0.99530	CITIBANK	99,530,000.00
Book Value:				1,694,104,111.10				1,696,602,000.00
AIP:				0.00				
Book + AIP:				1,694,104,111.10				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
459053HR8	IBRD DN	07/03/2017	0.0000	100,000,000.00	99,700,000.00	1.00000	CITIBANK	100,000,000.00
459053KM5	IBRD DN	08/16/2017	0.0000	100,000,000.00	99,822,611.12	0.99875	CITIBANK	99,875,000.00
459053KZ6	IBRD DN	08/28/2017	0.0000	100,000,000.00	99,692,000.00	0.99841	CITIBANK	99,841,000.00
459053MH4	IBRD DN	09/29/2017	0.0000	100,000,000.00	99,647,222.22	0.99748	CITIBANK	99,748,000.00
459053ML5	IBRD DN	10/02/2017	0.0000	100,000,000.00	99,636,111.12	0.99732	CITIBANK	99,732,000.00
459053NM2	IBRD DN	10/27/2017	0.0000	400,000,000.00	398,022,916.66	0.99658	CITIBANK	398,632,000.00
459053NS9	IBRD DN	11/01/2017	0.0000	300,000,000.00	298,754,861.12	0.99640	CITIBANK	298,920,000.00
Book Value:				1,195,275,722.24				1,196,748,000.00
AIP:				0.00				
Book + AIP:				1,195,275,722.24				

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06053PWL7	BOFA BN	09/22/2017	04/19/2017	1.2100	100,000,000.00	100,000,000.00	1.3000	0.999785788	MESIROW	99,978,578.80	245,361.11
06053PVH7	BOFA BN	09/22/2017	03/09/2017	1.2200	100,000,000.00	100,000,000.00	1.3000	0.999804562	MESIROW	99,980,456.21	386,333.33
06053PUY1	BOFA BN	10/02/2017	02/24/2017	1.2800	200,000,000.00	200,000,000.00	1.4000	0.999674845	MESIROW	199,934,968.94	903,111.11
06053PVX2	BOFA BN	10/02/2017	04/05/2017	1.2700	100,000,000.00	100,000,000.00	1.4000	0.999654317	MESIROW	99,965,431.67	306,916.67
06053PXJ1	BOFA BN	11/15/2017	06/15/2017	1.3000	100,000,000.00	100,000,000.00	1.4500	0.999429129	MESIROW	99,942,912.86	57,777.78
Book Value:						600,000,000.00				599,802,348.48	1,899,500.00
AIP:										0.00	
Book + AIP:						600,000,000.00					

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90333VSV3	US BANK CD	07/03/2017	01/31/2017	0.9800	100,000,000.00	100,000,000.00	1.3000	0.999981927	MESIROW	99,998,192.67	411,055.56
06426GMW4	BOWEST CD	07/03/2017	01/27/2017	1.1300	100,000,000.00	100,000,000.00	1.3000	0.999990205	MESIROW	99,999,020.49	486,527.78
06052TUE8	BOFA CD	07/03/2017	07/19/2016	1.2000	100,000,000.00	100,000,000.00	1.3000	0.999993610	MESIROW	99,999,360.95	1,156,666.67
06426GNJ2	BOWEST CD	07/14/2017	03/22/2017	1.1900	100,000,000.00	100,000,000.00	1.3000	0.999958730	MESIROW	99,995,872.99	333,861.11
17305TLL4	CITIBANK CD	08/02/2017	04/18/2017	1.1100	150,000,000.00	150,000,000.00	1.3500	0.999784188	MESIROW	149,967,628.15	342,250.00
17305TKZ4	CITIBANK CD	09/01/2017	03/16/2017	1.3000	100,000,000.00	100,000,000.00	1.3800	0.999853387	MESIROW	99,985,338.75	386,388.89
90333VSR2	US BANK CD	09/01/2017	12/13/2016	1.1500	100,000,000.00	100,000,000.00	1.3800	0.999589680	MESIROW	99,958,967.98	638,888.89
62478TWH8	MUFG UNION CD	09/01/2017	04/25/2017	1.0000	100,000,000.00	100,000,000.00	1.3800	0.999342695	MESIROW	99,934,269.45	186,111.11
62478TWPO	MUFG UNION CD	09/01/2017	05/25/2017	1.0300	100,000,000.00	100,000,000.00	1.3800	0.999396141	MESIROW	99,939,614.14	105,861.11
06426GNQ6	BOWEST CD	09/01/2017	04/18/2017	1.2500	200,000,000.00	200,000,000.00	1.3800	0.999770550	MESIROW	199,954,109.94	513,888.89
17305TLS9	CITIBANK CD	09/22/2017	04/18/2017	1.1800	150,000,000.00	150,000,000.00	1.3800	0.999532659	MESIROW	149,929,898.78	363,833.33
62478TWY1	MUFG UNION CD	09/22/2017	06/14/2017	1.1100	200,000,000.00	200,000,000.00	1.3800	0.999377812	MESIROW	199,875,562.37	104,833.33
17305TMA7	CITIBANK CD	09/22/2017	04/20/2017	1.1800	50,000,000.00	50,000,000.00	1.3800	0.999532866	MESIROW	49,976,643.32	118,000.00
06426GNG8	BOWEST CD	09/29/2017	03/09/2017	1.4300	100,000,000.00	100,000,000.00	1.4000	1.000058945	MESIROW	100,005,894.45	452,833.33
17305TPG1	CITIBANK CD	10/02/2017	06/07/2017	1.2400	100,000,000.00	100,000,000.00	1.4000	0.999585177	MESIROW	99,958,517.72	82,666.67
90333VVSZ4	US BANK CD	10/02/2017	02/24/2017	1.0400	100,000,000.00	100,000,000.00	1.4000	0.999060130	MESIROW	99,906,013.00	366,888.89
17305TQQ8	CITIBANK CD	10/02/2017	06/22/2017	1.2900	200,000,000.00	200,000,000.00	1.4000	0.999715695	MESIROW	199,943,139.04	64,500.00
06052TWY2	BOFA CD	10/10/2017	04/11/2017	1.2900	100,000,000.00	100,000,000.00	1.4000	0.999681241	MESIROW	99,968,124.05	290,250.00
06426GNN3	BOWEST CD	10/27/2017	04/06/2017	1.5000	100,000,000.00	100,000,000.00	1.4000	1.000309912	MESIROW	100,030,991.21	358,333.33
62478TWZ8	MUFG UNION CD	10/27/2017	06/20/2017	1.2200	150,000,000.00	150,000,000.00	1.4000	0.999410992	MESIROW	149,911,648.84	55,916.67
90333VTY6	US BANK CD	11/01/2017	06/28/2017	1.2100	100,000,000.00	100,000,000.00	1.4150	0.999302468	MESIROW	99,930,246.81	10,083.33
62478TXB0	MUFG UNION CD	11/01/2017	06/26/2017	1.2200	100,000,000.00	100,000,000.00	1.4150	0.999336140	MESIROW	99,933,614.03	16,944.44
06426GNY9	BOWEST CD	11/01/2017	05/31/2017	1.3500	100,000,000.00	100,000,000.00	1.4150	0.999773392	MESIROW	99,977,339.20	116,250.00
06426GPD3	BOWEST CD	12/01/2017	06/27/2017	1.4300	100,000,000.00	100,000,000.00	1.4300	0.999999040	MESIROW	99,999,904.02	15,888.89

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17305TQU9	CITIBANK CD	12/22/2017	06/26/2017	1.4000	100,000,000.00	100,000,000.00	1.4300	0.999854661	MESIROW	99,985,466.06	19,444.44
90333VTH3	US BANK CD	01/02/2018	04/18/2017	1.2100	100,000,000.00	100,000,000.00	1.4900	0.998553145	MESIROW	99,855,314.51	248,722.22
90333VTJ9	US BANK CD	04/02/2018	04/18/2017	1.3000	100,000,000.00	100,000,000.00	1.6700	0.997175553	MESIROW	99,717,555.30	267,222.22
90333VTM2	US BANK CD	05/01/2018	06/15/2017	1.2600	100,000,000.00	100,000,000.00	1.7400	0.995997252	MESIROW	99,599,725.21	56,000.00
Book Value:				3,200,000,000.00						3,198,237,973.43	7,570,111.10
AIP:				0.00							
Book + AIP:				3,200,000,000.00							

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96121TZ43	WESTPAC YCD	07/03/2017	12/15/2016	1.1900	50,000,000.00	50,000,000.00	1.2300	0.999997331	MESIROW	49,999,866.54	327,250.00
23340QWX7	DNB YCD	07/03/2017	01/19/2017	1.1500	100,000,000.00	100,000,000.00	1.2300	0.999995200	MESIROW	99,999,520.01	520,694.44
60689D6J7	MIZUHO YCD	07/03/2017	04/05/2017	1.1200	100,000,000.00	100,000,000.00	1.2300	0.999993704	MESIROW	99,999,370.44	270,666.67
65590ABJ4	NORDEA AB YCD	07/03/2017	01/30/2017	1.0250	100,000,000.00	100,000,000.00	1.2300	0.999988316	MESIROW	99,998,831.62	432,777.78
21685VWV6	RABOBANK YCD	07/03/2017	01/27/2017	1.0900	100,000,000.00	100,000,000.00	1.2300	0.999991902	MESIROW	99,999,190.21	469,305.56
86563YWU3	SUMITOMO YCD	07/03/2017	05/25/2017	0.9300	150,000,000.00	150,000,000.00	1.2300	0.999983269	MESIROW	149,997,490.37	143,375.00
83050FRK9	SE BANKEN YCD	07/03/2017	02/24/2017	0.9800	100,000,000.00	100,000,000.00	1.2300	0.999985876	MESIROW	99,998,587.58	345,722.22
83050FSB8	SE BANKEN YCD	07/03/2017	03/14/2017	1.0000	100,000,000.00	100,000,000.00	1.2300	0.999987016	MESIROW	99,998,701.62	302,777.78
65590ADX1	NORDEA AB YCD	07/03/2017	03/09/2017	1.0300	100,000,000.00	100,000,000.00	1.2300	0.999988667	MESIROW	99,998,866.68	326,166.67
86958JKP3	SVENSKA YCD	07/10/2017	03/09/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999951502	MESIROW	99,995,150.22	329,333.33
87019UZL6	SWEDBANK YCD	07/10/2017	03/29/2017	0.9900	150,000,000.00	150,000,000.00	1.2300	0.999939224	MESIROW	149,990,883.57	387,750.00
21685VWV5	RABOBANK YCD	07/10/2017	03/10/2017	1.1300	50,000,000.00	50,000,000.00	1.2300	0.999973917	MESIROW	49,998,695.87	177,347.22
06538N3C9	TOKYO-MIT YCD	07/11/2017	06/08/2017	1.0800	100,000,000.00	100,000,000.00	1.2300	0.999958112	MESIROW	99,995,811.19	69,000.00
06371EBS5	MONTREAL YCD	07/11/2017	06/23/2017	1.1200	150,000,000.00	150,000,000.00	1.2300	0.999969370	MESIROW	149,995,405.48	37,333.33
86563YXR8	SUMITOMO YCD	07/11/2017	06/26/2017	1.1400	100,000,000.00	100,000,000.00	1.2300	0.999974954	MESIROW	99,997,495.45	15,833.33
60700ABU7	MIZUHO YCD	07/11/2017	06/14/2017	0.9000	100,000,000.00	100,000,000.00	1.2300	0.999908219	MESIROW	99,990,821.95	42,500.00
63307ULM1	NB CANADA YCD	07/14/2017	04/13/2017	1.0700	100,000,000.00	100,000,000.00	1.2300	0.999941205	MESIROW	99,994,120.54	234,805.56
23340QB51	DNB YCD	07/14/2017	03/28/2017	1.0700	100,000,000.00	100,000,000.00	1.2300	0.999940994	MESIROW	99,994,099.43	282,361.11
65590AHJ8	NORDEA AB YCD	07/14/2017	06/13/2017	1.1400	100,000,000.00	100,000,000.00	1.2300	0.999967261	MESIROW	99,996,726.14	57,000.00
87019UYS2	SWEDBANK YCD	07/14/2017	03/16/2017	1.0000	100,000,000.00	100,000,000.00	1.2300	0.999915662	MESIROW	99,991,566.17	297,222.22
65590AEP7	NORDEA AB YCD	07/14/2017	03/22/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999930124	MESIROW	99,993,012.39	291,777.78
06538N2N6	TOKYO-MIT YCD	07/14/2017	06/01/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999931035	MESIROW	99,993,103.46	86,666.67
86563YWH2	SUMITOMO YCD	07/14/2017	05/11/2017	1.0000	100,000,000.00	100,000,000.00	1.2300	0.999916352	MESIROW	99,991,635.24	141,666.67
65602UTD0	NORINCHUK YCD	07/19/2017	06/15/2017	1.1600	200,000,000.00	200,000,000.00	1.2300	0.999964705	MESIROW	199,992,940.93	103,111.11

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06741X7E2	BARCLAYS YCD	07/19/2017	05/19/2017	1.0500	100,000,000.00	100,000,000.00	1.2300	0.999909284	MESIROW	99,990,928.45	125,416.67
06538N3K1	TOKYO-MIT YCD	07/19/2017	06/13/2017	1.1300	100,000,000.00	100,000,000.00	1.2300	0.999949683	MESIROW	99,994,968.35	56,500.00
86958JMA4	SVENSKA YCD	07/19/2017	04/20/2017	1.0200	100,000,000.00	100,000,000.00	1.2300	0.999893811	MESIROW	99,989,381.07	204,000.00
65590AFT8	NORDEA AB YCD	07/21/2017	04/21/2017	1.0200	100,000,000.00	100,000,000.00	1.2300	0.999882039	MESIROW	99,988,203.93	201,166.67
23340QE66	DNB YCD	07/21/2017	04/21/2017	1.0600	100,000,000.00	100,000,000.00	1.2300	0.999904192	MESIROW	99,990,419.25	209,055.56
87019UM55	SWEDBANK YCD	07/24/2017	06/16/2017	1.1600	100,000,000.00	100,000,000.00	1.2300	0.999954933	MESIROW	99,995,493.34	48,333.33
23340QT29	DNB YCD	07/26/2017	06/29/2017	1.1400	100,000,000.00	100,000,000.00	1.2300	0.999937499	MESIROW	99,993,749.93	6,333.33
96121TZ27	WESTPAC YCD	07/27/2017	12/13/2016	1.1800	100,000,000.00	100,000,000.00	1.2300	0.999958103	MESIROW	99,995,810.26	655,555.56
23340QS87	DNB YCD	07/28/2017	06/27/2017	1.1500	100,000,000.00	100,000,000.00	1.2300	0.999939938	MESIROW	99,993,993.75	12,777.78
65602URZ3	NORINCHUK YCD	07/28/2017	04/28/2017	1.1100	150,000,000.00	150,000,000.00	1.2300	0.999908264	MESIROW	149,986,239.63	296,000.00
05252WMC4ANZ	YCD	07/28/2017	04/24/2017	0.9500	100,000,000.00	100,000,000.00	1.2300	0.999788540	MESIROW	99,978,853.97	179,444.44
63253TH92	NAT AUB YCD	07/28/2017	01/27/2017	1.1300	100,000,000.00	100,000,000.00	1.2300	0.999920585	MESIROW	99,992,058.50	486,527.78
83369YQN9	SOC GEN YCD	07/28/2017	04/24/2017	1.0400	100,000,000.00	100,000,000.00	1.2300	0.999855821	MESIROW	99,985,582.08	196,444.44
83369YQV1	SOC GEN YCD	07/28/2017	04/26/2017	1.0400	50,000,000.00	50,000,000.00	1.2300	0.999855874	MESIROW	49,992,793.70	95,333.33
06538N3V7	TOKYO-MIT YCD	08/01/2017	06/16/2017	1.1900	100,000,000.00	100,000,000.00	1.2600	0.999939250	MESIROW	99,993,925.02	49,583.33
86563YXA6	SUMITOMO YCD	08/01/2017	06/02/2017	1.0300	100,000,000.00	100,000,000.00	1.2600	0.999801260	MESIROW	99,980,125.98	82,972.22
05572N4A1	BNP YCD	08/01/2017	06/28/2017	1.2000	150,000,000.00	150,000,000.00	1.2600	0.999948281	MESIROW	149,992,242.14	15,000.00
83369YQQ2	SOC GEN YCD	08/01/2017	04/25/2017	1.0800	100,000,000.00	100,000,000.00	1.2600	0.999842990	MESIROW	99,984,298.95	201,000.00
06741X6Y9	BARCLAYS YCD	08/02/2017	04/27/2017	1.3200	100,000,000.00	100,000,000.00	1.2600	1.000050607	MESIROW	100,005,060.73	238,333.33
86563YXL2	SUMITOMO YCD	08/02/2017	06/14/2017	1.1200	100,000,000.00	100,000,000.00	1.2600	0.999875103	MESIROW	99,987,510.31	52,888.89
86958JMK2	SVENSKA YCD	08/16/2017	04/25/2017	1.0600	100,000,000.00	100,000,000.00	1.2600	0.999741684	MESIROW	99,974,168.42	197,277.78
13606BJF4	CIBC YCD	08/16/2017	06/15/2017	1.1800	100,000,000.00	100,000,000.00	1.2600	0.999897099	MESIROW	99,989,709.91	52,444.44
83050FWG2	SE BANKEN YCD	08/16/2017	06/15/2017	1.1700	200,000,000.00	200,000,000.00	1.2600	0.999884349	MESIROW	199,976,869.80	104,000.00
65602USL3	NORINCHUK YCD	08/16/2017	05/18/2017	1.1300	100,000,000.00	100,000,000.00	1.2600	0.999831936	MESIROW	99,983,193.59	138,111.11

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23340QF81	DNB YCD	08/28/2017	04/26/2017	1.1100	100,000,000.00	100,000,000.00	1.2600	0.999754700	MESIROW	99,975,470.02	203,500.00
06742TAC0	BARCLAYS YCD	08/28/2017	06/29/2017	1.1800	50,000,000.00	50,000,000.00	1.2600	0.999871239	MESIROW	49,993,561.97	3,277.78
06427KZ75	MONTREAL YCD	08/28/2017	05/18/2017	1.1600	100,000,000.00	100,000,000.00	1.2600	0.999836343	MESIROW	99,983,634.30	141,777.78
05572N2T2	BNP YCD	09/01/2017	04/25/2017	1.1800	150,000,000.00	150,000,000.00	1.3000	0.999788889	MESIROW	149,968,333.37	329,416.67
86958JLU1	SVENSKA YCD	09/01/2017	04/12/2017	1.0600	100,000,000.00	100,000,000.00	1.3000	0.999582328	MESIROW	99,958,232.80	235,555.56
53945GMU2	LLOYDS YCD	09/01/2017	05/25/2017	1.1500	100,000,000.00	100,000,000.00	1.3000	0.999739603	MESIROW	99,973,960.34	118,194.44
83369YSG2	SOC GEN YCD	09/01/2017	06/16/2017	1.2300	150,000,000.00	150,000,000.00	1.3000	0.999878569	MESIROW	149,981,785.33	76,875.00
87019UA33	SWDEBANK YCD	09/01/2017	04/10/2017	1.0700	100,000,000.00	100,000,000.00	1.3000	0.999599329	MESIROW	99,959,932.93	243,722.22
89113W3Q7	TORONTO YCD	09/01/2017	06/14/2017	1.2000	100,000,000.00	100,000,000.00	1.3000	0.999826897	MESIROW	99,982,689.66	56,666.67
60700ABS2	MIZUHO YCD	09/01/2017	06/08/2017	1.1000	100,000,000.00	100,000,000.00	1.3000	0.999654755	MESIROW	99,965,475.51	70,277.78
89113WM78	TORONTO YCD	09/01/2017	04/12/2017	1.1600	100,000,000.00	100,000,000.00	1.3000	0.999753669	MESIROW	99,975,366.90	257,777.78
89113WY83	TORONTO YCD	09/01/2017	05/25/2017	1.1100	100,000,000.00	100,000,000.00	1.3000	0.999670960	MESIROW	99,967,096.03	114,083.33
06427KZG5	MONTREAL YCD	09/01/2017	05/24/2017	1.1500	100,000,000.00	100,000,000.00	1.3000	0.999739532	MESIROW	99,973,953.21	121,388.89
21685VWX3	RABOBANK YCD	09/05/2017	03/14/2017	1.1500	50,000,000.00	50,000,000.00	1.3000	0.999717375	MESIROW	49,985,868.75	174,097.22
53945GMZ1	LLOYDS YCD	09/05/2017	06/07/2017	1.1800	100,000,000.00	100,000,000.00	1.3000	0.999778653	MESIROW	99,977,865.27	78,666.67
05252WLJ0	ANZ YCD	09/13/2017	09/13/2016	1.2500	100,000,000.00	100,000,000.00	1.3000	0.999870568	MESIROW	99,987,056.75	1,010,416.67
86958JPX1	SVENSKA YCD	09/22/2017	06/16/2017	1.2200	100,000,000.00	100,000,000.00	1.3000	0.999814588	MESIROW	99,981,458.77	50,833.33
83050FTN1	SE BANKEN YCD	09/22/2017	04/20/2017	1.0600	100,000,000.00	100,000,000.00	1.3000	0.999441985	MESIROW	99,944,198.51	212,000.00
53945GNA5	LLOYDS YCD	09/22/2017	06/15/2017	1.2500	50,000,000.00	50,000,000.00	1.3000	0.999883407	MESIROW	49,994,170.33	27,777.78
13606BJE7	CIBC YCD	09/22/2017	06/15/2017	1.2000	100,000,000.00	100,000,000.00	1.3000	0.999768540	MESIROW	99,976,853.97	53,333.33
05252WLW1	ANZ YCD	09/22/2017	03/23/2017	1.1000	100,000,000.00	100,000,000.00	1.3000	0.999531136	MESIROW	99,953,113.60	305,555.56
89113WV86	TORONTO YCD	09/22/2017	05/18/2017	1.1500	100,000,000.00	100,000,000.00	1.3000	0.999651000	MESIROW	99,965,099.99	140,555.56
60700ACC6	MIZUHO YCD	09/22/2017	06/21/2017	1.2500	200,000,000.00	200,000,000.00	1.3000	0.999884029	MESIROW	199,976,805.82	69,444.44
05572N3Z7	BNP YCD	09/27/2017	06/27/2017	1.2400	100,000,000.00	100,000,000.00	1.3000	0.999853361	MESIROW	99,985,336.15	13,777.78

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86563YYL1	SUMITOMO YCD	09/27/2017	06/23/2017	1.2500	100,000,000.00	100,000,000.00	1.3000	0.999877285	MESIROW	99,987,728.50	27,777.78
63253TJ66	NAT AUB YCD	09/27/2017	03/14/2017	1.1200	100,000,000.00	100,000,000.00	1.3000	0.999550652	MESIROW	99,955,065.17	339,111.11
89113WQ41	TORONTO YCD	09/29/2017	05/02/2017	1.1500	100,000,000.00	100,000,000.00	1.4000	0.999370495	MESIROW	99,937,049.49	191,666.67
83050FWD9	SE BANKEN YCD	09/29/2017	06/14/2017	1.1700	100,000,000.00	100,000,000.00	1.4000	0.999425078	MESIROW	99,942,507.85	55,250.00
87019UP52	SWEDBANK YCD	09/29/2017	06/23/2017	1.1900	100,000,000.00	100,000,000.00	1.4000	0.999475909	MESIROW	99,947,590.88	26,444.44
89113WH74	TORONTO YCD	10/02/2017	04/06/2017	1.2000	100,000,000.00	100,000,000.00	1.4000	0.999474865	MESIROW	99,947,486.48	286,666.67
06427KZW0	MONTREAL YCD	10/02/2017	06/02/2017	1.1900	100,000,000.00	100,000,000.00	1.4000	0.999456000	MESIROW	99,945,600.05	95,861.11
63307ULJ8	NB CANADA YCD	10/02/2017	04/05/2017	1.2600	100,000,000.00	100,000,000.00	1.4000	0.999628664	MESIROW	99,962,866.36	304,500.00
13606BGU4	CIBC YCD	10/02/2017	05/18/2017	1.1200	100,000,000.00	100,000,000.00	1.4000	0.999274340	MESIROW	99,927,434.03	136,888.89
86958JLL1	SVENSKA YCD	10/02/2017	04/04/2017	1.1700	100,000,000.00	100,000,000.00	1.4000	0.999397668	MESIROW	99,939,766.81	286,000.00
05252WME0	ANZ YCD	10/23/2017	04/25/2017	1.0500	100,000,000.00	100,000,000.00	1.4000	0.998887933	MESIROW	99,888,793.34	195,416.67
05572N3P9	BNP YCD	10/27/2017	06/16/2017	1.3000	100,000,000.00	100,000,000.00	1.4000	0.999671245	MESIROW	99,967,124.52	54,166.67
21685VXN4	RABOBANK YCD	10/27/2017	04/10/2017	1.2100	100,000,000.00	100,000,000.00	1.4000	0.999367477	MESIROW	99,936,747.73	275,611.11
21685VXZ7	RABOBANK YCD	10/27/2017	04/19/2017	1.1900	100,000,000.00	100,000,000.00	1.4000	0.999303788	MESIROW	99,930,378.83	241,305.56
78009NT30	RB CANADA YCD	10/27/2017	04/27/2017	1.2000	100,000,000.00	100,000,000.00	1.4000	0.999337542	MESIROW	99,933,754.18	216,666.67
83050FTW1	SE BANKEN YCD	10/27/2017	04/28/2017	1.1400	100,000,000.00	100,000,000.00	1.4000	0.999142413	MESIROW	99,914,241.30	202,666.67
63253TK31	NAT AUB YCD	10/27/2017	04/20/2017	1.1400	100,000,000.00	100,000,000.00	1.4000	0.999141256	MESIROW	99,914,125.58	228,000.00
65590AFV3	NORDEA AB YCD	10/27/2017	04/24/2017	1.1900	100,000,000.00	100,000,000.00	1.4000	0.999304543	MESIROW	99,930,454.32	224,777.78
20271EMJ5	CB AUS YCD	10/27/2017	04/20/2017	1.1400	100,000,000.00	100,000,000.00	1.4000	0.999141256	MESIROW	99,914,125.58	228,000.00
63307ULN9	NB CANADA YCD	10/27/2017	04/06/2017	1.2700	100,000,000.00	100,000,000.00	1.4000	0.999561977	MESIROW	99,956,197.67	303,388.89
21685VZE2	RABOBANK YCD	11/01/2017	06/12/2017	1.2600	100,000,000.00	100,000,000.00	1.4250	0.999435759	MESIROW	99,943,575.94	66,500.00
13606BJW7	CIBC YCD	12/01/2017	06/26/2017	1.2500	150,000,000.00	150,000,000.00	1.4500	0.999154143	MESIROW	149,873,121.41	26,041.67
20271EME6	CB AUS YCD	12/01/2017	03/09/2017	1.3000	100,000,000.00	100,000,000.00	1.4500	0.999341191	MESIROW	99,934,119.10	411,666.67
78009NT97	RB CANADA YCD	12/01/2017	05/25/2017	1.2400	100,000,000.00	100,000,000.00	1.4500	0.999105161	MESIROW	99,910,516.07	127,444.44

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65590AHU3	NORDEA AB YCD	12/22/2017	06/20/2017	1.3000	100,000,000.00	100,000,000.00	1.4500	0.999277281	MESIROW	99,927,728.12	39,722.22
06417GVS4	SCOTIA YCD	12/22/2017	06/27/2017	1.3500	100,000,000.00	100,000,000.00	1.4500	0.999518987	MESIROW	99,951,898.65	15,000.00
06417GVF2	SCOTIA YCD	12/22/2017	06/15/2017	1.3500	100,000,000.00	100,000,000.00	1.4500	0.999515855	MESIROW	99,951,585.47	60,000.00
78009NV37	RB CANADA YCD	12/22/2017	06/26/2017	1.3250	100,000,000.00	100,000,000.00	1.4500	0.999398757	MESIROW	99,939,875.73	18,402.78
05252WVG5	ANZ YCD	12/22/2017	06/28/2017	1.2700	100,000,000.00	100,000,000.00	1.4500	0.999135318	MESIROW	99,913,531.83	10,583.33
06417GVM7	SCOTIA YCD	12/22/2017	06/20/2017	1.3300	100,000,000.00	100,000,000.00	1.4500	0.999421208	MESIROW	99,942,120.83	40,638.89
21685VZK8	RABOBANK YCD	12/22/2017	06/15/2017	1.3100	100,000,000.00	100,000,000.00	1.4500	0.999323991	MESIROW	99,932,399.06	58,222.22
13606BJR8	CIBC YCD	12/22/2017	06/21/2017	1.3500	100,000,000.00	100,000,000.00	1.4500	0.999517421	MESIROW	99,951,742.06	37,500.00
96121T2E7	WESTPAC YCD	12/29/2017	12/29/2016	1.5000	100,000,000.00	100,000,000.00	1.5150	0.999867197	MESIROW	99,986,719.73	766,666.67
78009NV45	RB CANADA YCD	01/02/2018	06/26/2017	1.3350	100,000,000.00	100,000,000.00	1.5150	0.999080713	MESIROW	99,908,071.35	18,541.67
05252WLT8	ANZ YCD	02/28/2018	02/28/2017	1.3500	100,000,000.00	100,000,000.00	1.6250	0.998121523	MESIROW	99,812,152.35	461,250.00
06417GUJ5	SCOTIA YCD	04/02/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.6800	0.998377873	MESIROW	99,837,787.26	302,166.67
05252WLY7	ANZ YCD	04/02/2018	04/19/2017	1.3000	100,000,000.00	100,000,000.00	1.6800	0.997100601	MESIROW	99,710,060.11	263,611.11
96121T3J5	WESTPAC YCD	04/18/2018	04/18/2017	1.4700	100,000,000.00	100,000,000.00	1.6800	0.998284759	MESIROW	99,828,475.87	302,166.67
96121T3N6	WESTPAC YCD	06/21/2018	06/21/2017	1.5000	75,000,000.00	75,000,000.00	1.7900	0.997182653	MESIROW	74,788,698.98	31,250.00
Book Value:						11,475,000,000.00				11,470,848,013.03	20,683,458.38
AIP:						0.00					
Book + AIP:						11,475,000,000.00					

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CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
13606A6F0	CIBC YCD FR	12/08/2017	100,000,000.00	100,000,000.00	1.00000	1.5190	06/08/2017	3MO LIBOR + 30	CITIBANK	100,000,000.00	97,047.22
06417GSW9	SCOTIA YCD FR	01/05/2018	100,000,000.00	100,000,000.00	1.00000	1.4698	04/05/2017	3MO LIBOR + 32	CITIBANK	100,000,000.00	355,208.92
78009NU46	RB CANADA YCD FR	06/12/2018	100,000,000.00	100,000,000.00	1.00000	1.3581	06/12/2017	3MO LIBOR + 13	CITIBANK	100,000,000.00	71,678.03
63307ULK5	NB CANADA YCD FR	10/11/2018	100,000,000.00	100,000,000.00	1.00000	1.3976	04/11/2017	3MO LIBOR + 24	CITIBANK	100,000,000.00	314,462.25
06427KXK8	MONTREAL YCD FR	10/12/2018	100,000,000.00	100,000,000.00	1.00000	1.4084	04/19/2017	3MO LIBOR + 25	CITIBANK	100,000,000.00	285,600.33
13606BKG0	CIBC YCD FR	01/03/2019	50,000,000.00	50,000,000.00	1.00000	1.5314	06/30/2017	3MO LIBOR +23.5	CITIBANK	50,000,000.00	2,126.93
06371EAR8	MONTREAL YCD FR	06/12/2019	75,000,000.00	75,000,000.00	1.00000	1.5756	06/15/2017	3MO LIBOR + 33	CITIBANK	75,000,000.00	52,518.67
Book Value:				625,000,000.00						625,000,000.00	1,178,642.35
AIP:				0.00							
Book + AIP:				625,000,000.00							

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06538BU35	TOKYO NY CP	07/03/2017	0.0000	300,000,000.00	299,670,111.11	0.0124	2	MESIROW	299,979,333.33
36164JU36	GE CTS CP	07/03/2017	0.0000	100,000,000.00	99,676,138.88	0.0124	2	MESIROW	99,993,111.11
89116EU35	TD USA CP	07/03/2017	0.0000	150,000,000.00	149,443,250.01	0.0124	2	MESIROW	149,989,666.67
19121AU33	COCA COLA CP	07/03/2017	0.0000	100,000,000.00	99,564,583.34	0.0124	2	MESIROW	99,993,111.11
13607EU31	CIBC HLD CP	07/03/2017	0.0000	100,000,000.00	99,894,916.66	0.0124	2	MESIROW	99,993,111.11
53127TUA9	LIBERTY CP	07/10/2017	0.0000	100,000,000.00	99,696,527.78	0.0124	9	MESIROW	99,969,000.00
71344TUA8	PEPSICO CP	07/10/2017	0.0000	50,000,000.00	49,912,638.89	0.0124	9	MESIROW	49,984,500.00
83369BUB0	SOC GEN NY CP	07/11/2017	0.0000	250,000,000.00	249,835,000.00	0.0124	10	MESIROW	249,913,888.89
09659BUB4	BNP NY CP	07/11/2017	0.0000	200,000,000.00	199,847,055.56	0.0124	10	MESIROW	199,931,111.11
06538BUB7	TOKYO NY CP	07/11/2017	0.0000	300,000,000.00	299,768,361.12	0.0124	10	MESIROW	299,896,666.67
09659BUC2	BNP NY CP	07/12/2017	0.0000	50,000,000.00	49,945,555.56	0.0124	11	MESIROW	49,981,055.56
89116EUC5	TD USA CP	07/12/2017	0.0000	100,000,000.00	99,895,000.00	0.0124	11	MESIROW	99,962,111.11
46640PUE1	JPM LLC CP	07/14/2017	0.0000	50,000,000.00	49,851,458.33	0.0124	13	MESIROW	49,977,611.11
89116EUE1	TD USA CP	07/14/2017	0.0000	200,000,000.00	199,201,000.00	0.0124	13	MESIROW	199,910,444.44
53127TUE1	LIBERTY CP	07/14/2017	0.0000	100,000,000.00	99,559,027.78	0.0124	13	MESIROW	99,955,222.22
13607EUH0	CIBC HLD CP	07/17/2017	0.0000	100,000,000.00	99,905,555.56	0.0124	16	MESIROW	99,944,888.89
46640PUH4	JPM LLC CP	07/17/2017	0.0000	50,000,000.00	49,854,652.78	0.0124	16	MESIROW	49,972,444.44
09659BUH1	BNP NY CP	07/17/2017	0.0000	100,000,000.00	99,895,166.66	0.0124	16	MESIROW	99,944,888.89
83369BUH7	SOC GEN NY CP	07/17/2017	0.0000	100,000,000.00	99,903,750.00	0.0124	16	MESIROW	99,944,888.89
06538BUH4	TOKYO NY CP	07/17/2017	0.0000	100,000,000.00	99,892,083.34	0.0124	16	MESIROW	99,944,888.89
46640PUJ0	JPM LLC CP	07/18/2017	0.0000	150,000,000.00	149,563,958.34	0.0124	17	MESIROW	149,912,166.67
60689FUK2	MIZUHO NY CP	07/19/2017	0.0000	200,000,000.00	199,639,583.34	0.0124	18	MESIROW	199,876,000.00
19121AUK5	COCA COLA CP	07/19/2017	0.0000	50,000,000.00	49,760,750.00	0.0124	18	MESIROW	49,969,000.00
89116EUK7	TD USA CP	07/19/2017	0.0000	100,000,000.00	99,885,916.66	0.0124	18	MESIROW	99,938,000.00

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83369BUK0	SOC GEN NY CP	07/19/2017	0.0000	100,000,000.00	99,906,500.00	0.0124	18	MESIROW	99,938,000.00
09659BUK4	BNP NY CP	07/19/2017	0.0000	100,000,000.00	99,887,972.22	0.0124	18	MESIROW	99,938,000.00
06538BUK7	TOKYO NY CP	07/19/2017	0.0000	200,000,000.00	199,706,388.88	0.0124	18	MESIROW	199,876,000.00
09659BUQ1	BNP NY CP	07/24/2017	0.0000	150,000,000.00	149,826,458.34	0.0124	23	MESIROW	149,881,166.67
46640PUQ4	JPM LLC CP	07/24/2017	0.0000	50,000,000.00	49,941,666.67	0.0124	23	MESIROW	49,960,388.89
09659BUS7	BNP NY CP	07/26/2017	0.0000	100,000,000.00	99,905,750.00	0.0124	25	MESIROW	99,913,888.89
09659BV15	BNP NY CP	08/01/2017	0.0000	300,000,000.00	299,547,083.32	0.0127	31	MESIROW	299,671,916.67
06538BV18	TOKYO NY CP	08/01/2017	0.0000	100,000,000.00	99,882,361.12	0.0127	31	MESIROW	99,890,638.89
12619TV19	CRC CP	08/01/2017	0.0000	50,000,000.00	49,710,000.00	0.0127	31	MESIROW	49,945,319.44
36164JV19	GE CTS CP	08/01/2017	0.0000	50,000,000.00	49,780,555.56	0.0127	31	MESIROW	49,945,319.44
19121AV16	COCA COLA CP	08/01/2017	0.0000	50,000,000.00	49,938,500.00	0.0127	31	MESIROW	49,945,319.44
71344TV25	PEPSICO CP	08/02/2017	0.0000	100,000,000.00	99,856,000.00	0.0127	32	MESIROW	99,887,111.11
09659BV23	BNP NY CP	08/02/2017	0.0000	50,000,000.00	49,943,333.33	0.0127	32	MESIROW	49,943,555.56
59515MV28	MICROSOFT CP	08/02/2017	0.0000	100,000,000.00	99,837,250.00	0.0127	32	MESIROW	99,887,111.11
36164JV27	GE CTS CP	08/02/2017	0.0000	50,000,000.00	49,862,777.78	0.0127	32	MESIROW	49,943,555.56
89233GV78	TOYOTA CP	08/07/2017	0.0000	100,000,000.00	99,788,277.78	0.0127	37	MESIROW	99,869,472.22
83369BV86	SOC GEN NY CP	08/08/2017	0.0000	100,000,000.00	99,745,361.12	0.0127	38	MESIROW	99,865,944.44
88602TVF7	THUNDER CP	08/15/2017	0.0000	50,000,000.00	49,901,722.22	0.0127	45	MESIROW	49,920,625.00
46640PVG5	JPM LLC CP	08/16/2017	0.0000	200,000,000.00	199,201,833.34	0.0127	46	MESIROW	199,675,444.44
89233GVG8	TOYOTA CP	08/16/2017	0.0000	200,000,000.00	198,998,194.46	0.0127	46	MESIROW	199,675,444.44
89116EVG5	TD USA CP	08/16/2017	0.0000	100,000,000.00	99,795,250.00	0.0127	46	MESIROW	99,837,722.22
60689FVG0	MIZUHO NY CP	08/16/2017	0.0000	100,000,000.00	99,777,555.56	0.0127	46	MESIROW	99,837,722.22
89233GW10	TOYOTA CP	09/01/2017	0.0000	100,000,000.00	99,757,000.00	0.0128	62	MESIROW	99,779,555.56
36164JW18	GE CTS CP	09/01/2017	0.0000	100,000,000.00	99,452,444.44	0.0128	62	MESIROW	99,779,555.56

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19121AW15	COCA COLA CP	09/01/2017	0.0000	100,000,000.00	99,496,444.44	0.0128	62	MESIROW	99,779,555.56
46640PW17	JPM LLC CP	09/01/2017	0.0000	100,000,000.00	99,693,333.34	0.0128	62	MESIROW	99,779,555.56
89116EW17	TD USA CP	09/01/2017	0.0000	200,000,000.00	199,516,666.66	0.0128	62	MESIROW	199,559,111.11
60689FW12	MIZUHO NY CP	09/01/2017	0.0000	100,000,000.00	99,751,888.88	0.0128	62	MESIROW	99,779,555.56
36164JW59	GE CTS CP	09/05/2017	0.0000	50,000,000.00	49,836,111.11	0.0128	66	MESIROW	49,882,666.67
19121AWN7	COCA COLA CP	09/22/2017	0.0000	50,000,000.00	49,729,583.33	0.0128	83	MESIROW	49,852,444.44
89233GWN2	TOYOTA CP	09/22/2017	0.0000	100,000,000.00	99,531,333.34	0.0128	83	MESIROW	99,704,888.89
89233GWT9	TOYOTA CP	09/27/2017	0.0000	100,000,000.00	99,511,250.00	0.0128	88	MESIROW	99,687,111.11
12619TWT7	CRC CP	09/27/2017	0.0000	50,000,000.00	49,835,958.33	0.0128	88	MESIROW	49,843,555.56
46640PWT6	JPM LLC CP	09/27/2017	0.0000	100,000,000.00	99,310,666.66	0.0128	88	MESIROW	99,687,111.11
46640PWV1	JPM LLC CP	09/29/2017	0.0000	100,000,000.00	99,622,527.78	0.0131	90	MESIROW	99,672,500.00
53127TX24	LIBERTY CP	10/02/2017	0.0000	100,000,000.00	99,516,694.44	0.0131	93	MESIROW	99,661,583.33
46640PX24	JPM LLC CP	10/02/2017	0.0000	200,000,000.00	198,340,111.12	0.0131	93	MESIROW	199,323,166.67
46640PXA6	JPM LLC CP	10/10/2017	0.0000	100,000,000.00	99,570,000.00	0.0131	101	MESIROW	99,632,472.22
46640XPX3	JPM LLC CP	10/23/2017	0.0000	100,000,000.00	99,509,250.00	0.0131	114	MESIROW	99,585,166.67
06417JXT4	SCOTIA NY CP	10/27/2017	0.0000	100,000,000.00	99,352,722.22	0.0131	118	MESIROW	99,570,611.11
36164JXT6	GE CTS CP	10/27/2017	0.0000	50,000,000.00	49,759,250.00	0.0131	118	MESIROW	49,785,305.56
46640PXT5	JPM LLC CP	10/27/2017	0.0000	200,000,000.00	198,573,888.88	0.0131	118	MESIROW	199,141,222.22
89233GXT8	TOYOTA CP	10/27/2017	0.0000	100,000,000.00	99,377,222.22	0.0131	118	MESIROW	99,570,611.11
89233GY18	TOYOTA CP	11/01/2017	0.0000	100,000,000.00	99,480,000.00	0.0134	123	MESIROW	99,542,166.67
12619TYF5	CRC CP	11/15/2017	0.0000	50,000,000.00	49,674,666.67	0.0134	137	MESIROW	49,745,027.78
89233GYF7	TOYOTA CP	11/15/2017	0.0000	100,000,000.00	99,411,750.00	0.0134	137	MESIROW	99,490,055.56
89233GYU4	TOYOTA CP	11/28/2017	0.0000	100,000,000.00	99,358,722.22	0.0137	150	MESIROW	99,429,166.67
46640PZN6	JPM LLC CP	12/22/2017	0.0000	100,000,000.00	99,279,333.34	0.0137	174	MESIROW	99,337,833.33

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06417KA25	SCOTIA NY CP	01/02/2018	0.0000	100,000,000.00	99,046,833.34	0.0142	185	MESIROW	99,270,277.78
Book Value:		8,224,098,486.16							8,235,998,611.13
AIP:		0.00							
Book + AIP:		8,224,098,486.16							

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SYS044219	CTBC BANK CORP (USA) TD	07/05/2017	0.7900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044004	AMERICAN RIVER BANK TD	07/05/2017	0.6500	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044009	MISSION NATIONAL BANK TD	07/05/2017	0.6500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044012	WESTERN ALLIANCE BANK TD	07/05/2017	0.6500	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044243	FIVE STAR BANK TD	07/05/2017	0.8200	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044008	MERCHANTS NATIONAL BANK OF SA	07/05/2017	0.6500	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044221	FIVE STAR BANK TD	07/05/2017	0.7700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044010	OPEN BANK TD	07/05/2017	0.6300	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044020	WESTERN ALLIANCE BANK TD	07/05/2017	0.6500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044011	UNITI BANK TD	07/05/2017	0.6300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044003	AMERICAN PLUS BANK NA TD	07/05/2017	0.6300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044017	SAN DIEGO COUNTY CREDIT UNION	07/06/2017	0.6100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044228	BENEFICIAL STATE BANK TD	07/06/2017	0.8400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044231	WESCOM CENTRAL CREDIT UNION TI	07/06/2017	0.8400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044018	TRAVIS CREDIT UNION TD	07/06/2017	0.6500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044230	MALAGA BANK FSB TD	07/06/2017	0.8100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044229	FIRST FOUNDATION BANK TD	07/06/2017	0.8300	44,000,000.00	44,000,000.00	1.00000		44,000,000.00
SYS044028	MANUFACTURERS BANK TD	07/07/2017	0.6700	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044029	PACIFIC CITY BANK TD	07/07/2017	0.6500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044232	BANK LEUMI USA TD	07/07/2017	0.8500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044234	CALIFORNIA UNITED BANK TD	07/07/2017	0.8300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044034	FARMERS & MERCHANTS BANK OF CA	07/12/2017	0.6000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044240	CALIFORNIA BANK OF COMMERCE TI	07/12/2017	0.8400	13,500,000.00	13,500,000.00	1.00000		13,500,000.00
SYS044242	COMMUNITY WEST BANK TD	07/12/2017	0.8400	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044239	BANK OF THE SIERRA TD	07/12/2017	0.8400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044244	FOLSOM LAKE BANK TD	07/12/2017	0.8400	1,500,000.00	1,500,000.00	1.00000		1,500,000.00

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SYS044245	MECHANICS BANK TD	07/12/2017	0.8400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044037	SAFE CREDIT UNION TD	07/12/2017	0.6300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044056	FARMERS & MERCHANTS BANK OF CA	07/12/2017	0.6200	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044248	COMMUNITY BUSINESS BANK TD	07/13/2017	0.8300	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044249	EAST WEST BANK TD	07/13/2017	0.8500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044247	COMMERCEWEST BANK TD	07/13/2017	0.8300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044049	SAN DIEGO COUNTY CREDIT UNION	07/13/2017	0.5900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044250	GRANDPOINT BANK TD	07/13/2017	0.8500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044264	SUMMIT STATE BANK TD	07/14/2017	0.8500	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044262	MISSION FEDERAL CREDIT UNION T	07/14/2017	0.8300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044263	SANTA CRUZ COUNTY BANK TD	07/14/2017	0.8300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044261	MANUFACTURERS BANK TD	07/14/2017	0.8500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044258	BANK OF HOPE TD	07/14/2017	0.8500	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044260	COMMUNITY BANK TD	07/14/2017	0.8500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044259	BENEFICIAL STATE BANK TD	07/14/2017	0.8600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044052	WOORI AMERICA BANK TD	07/14/2017	0.6400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044266	AMERICAS UNITED BANK TD	07/19/2017	0.8500	4,500,000.00	4,500,000.00	1.00000		4,500,000.00
SYS044062	AMERICAN RIVER BANK TD	07/19/2017	0.6400	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044061	AMERICAN PLUS BANK NA TD	07/19/2017	0.6200	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044268	BANK LEUMI USA TD	07/19/2017	0.8700	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044269	EAST WEST BANK TD	07/19/2017	0.8500	175,000,000.00	175,000,000.00	1.00000		175,000,000.00
SYS044271	BANC OF CALIFORNIA NA TD	07/20/2017	0.8600	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044070	HERITAGE BANK OF COMMERCE TD	07/20/2017	0.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044068	CALIFORNIA COAST CREDIT UNION	07/20/2017	0.6200	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044273	FARMERS & MERCHANTS BANK OF CA	07/20/2017	0.8600	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044272	BANC OF CALIFORNIA NA TD	07/20/2017	0.8600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00

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SYS044069	COMMUNITY WEST BANK TD	07/20/2017	0.6400	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044274	MECHANICS BANK TD	07/20/2017	0.8600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044275	MERIWEST CREDIT UNION TD	07/20/2017	0.8700	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044270	BANC OF CALIFORNIA NA TD	07/20/2017	0.8600	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044277	PROVIDENT CREDIT UNION TD	07/20/2017	0.8400	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044282	TRANS PACIFIC NATIONAL BANK TD	07/21/2017	0.8400	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044079	RIVER CITY BANK TD	07/21/2017	0.6500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044280	MALAGA BANK FSB TD	07/21/2017	0.8200	46,000,000.00	46,000,000.00	1.00000		46,000,000.00
SYS044281	SUMMIT STATE BANK TD	07/21/2017	0.8400	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044279	FIRST FOUNDATION BANK TD	07/21/2017	0.8400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044283	BANK OF THE SIERRA TD	07/21/2017	0.8400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044288	WESCOM CENTRAL CREDIT UNION TD	07/26/2017	0.8400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044084	PACIFIC WESTERN BANK TD	07/26/2017	0.6200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044287	PROVIDENT CREDIT UNION TD	07/26/2017	0.8100	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044290	GRANDPOINT BANK TD	07/27/2017	0.8600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044289	CTBC BANK CORP (USA) TD	07/27/2017	0.8300	60,000,000.00	60,000,000.00	1.00000		60,000,000.00
SYS044088	MISSION NATIONAL BANK TD	07/27/2017	0.6400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044292	COMMERCEWEST BANK TD	07/28/2017	0.8300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044294	FOLSOM LAKE BANK TD	07/28/2017	0.8500	3,500,000.00	3,500,000.00	1.00000		3,500,000.00
SYS044094	OPUS BANK TD	07/28/2017	0.6600	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044295	MALAGA BANK FSB TD	07/28/2017	0.8300	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044097	FIRST REPUBLIC BANK TD	08/02/2017	0.6700	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS044299	SUMMIT STATE BANK TD	08/02/2017	0.8500	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044298	PRESIDIO BANK TD	08/02/2017	0.8500	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044296	BANK LEUMI USA TD	08/02/2017	0.8700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044098	MERCHANTS NATIONAL BANK OF SA	08/02/2017	0.6600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00

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SYS044303	MALAGA BANK FSB TD	08/03/2017	0.8800	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044302	GRANDPOINT BANK TD	08/03/2017	0.9000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044104	HANMI BANK TD	08/03/2017	0.6500	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044101	AMERICAN RIVER BANK TD	08/03/2017	0.6700	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044301	BANK OF THE SIERRA TD	08/03/2017	0.9000	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044305	GOLDEN VALLEY BANK TD	08/04/2017	0.8800	8,000,000.00	8,000,000.00	1.00000		8,000,000.00
SYS044304	EAST WEST BANK TD	08/04/2017	0.9000	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044307	CALIFORNIA BANK OF COMMERCE TD	08/09/2017	0.9200	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044309	PACIFIC CITY BANK TD	08/09/2017	0.9000	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044311	COMMUNITY BANK TD	08/10/2017	0.9400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044313	MANUFACTURERS BANK TD	08/10/2017	0.9400	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044110	CALIFORNIA BANK OF COMMERCE TD	08/10/2017	0.6600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044314	MECHANICS BANK TD	08/10/2017	0.9400	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044117	UNITI BANK TD	08/11/2017	0.6400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044116	COMMUNITY BUSINESS BANK TD	08/11/2017	0.6400	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044120	SAN DIEGO COUNTY CREDIT UNION	08/16/2017	0.6400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044267	AMERICAN RIVER BANK TD	08/16/2017	0.8500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044320	EVERTRUST BANK TD	08/16/2017	0.9000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044123	PRESIDIO BANK TD	08/17/2017	0.7000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044330	SANTA CRUZ COUNTY BANK TD	08/17/2017	0.9200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044331	TRI-VALLEY BANK TD	08/17/2017	0.9500	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044332	WESCOM CENTRAL CREDIT UNION TD	08/17/2017	0.9500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044130	COMMUNITY VALLEY BANK TD	08/18/2017	0.6800	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044129	COMMONWEALTH BUSINESS BANK TD	08/18/2017	0.6800	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044137	PACIFIC WESTERN BANK TD	08/23/2017	0.6700	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044138	US METRO BANK TD	08/23/2017	0.6700	5,000,000.00	5,000,000.00	1.00000		5,000,000.00

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SYS044338	BANK OF THE SIERRA TD	08/24/2017	0.9600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044339	FIRST FOUNDATION BANK TD	08/24/2017	0.9600	42,000,000.00	42,000,000.00	1.00000		42,000,000.00
SYS044142	NEW OMNI BANK NA TD	08/24/2017	0.6800	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044141	METROPOLITAN BANK TD	08/24/2017	0.6800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044335	AMERICAN PLUS BANK NA TD	08/30/2017	0.9200	500,000.00	500,000.00	1.00000		500,000.00
SYS044139	AMERICAN PLUS BANK NA TD	08/30/2017	0.6800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044348	SCHOOLS FINANCIAL CREDIT UNION	08/30/2017	0.9400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044344	CORNERSTONE COMMUNITY BANK TI	08/30/2017	0.9400	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044143	CALIFORNIA COAST CREDIT UNION T	08/30/2017	0.6600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044346	FOLSOM LAKE BANK TD	08/30/2017	0.9600	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044146	FARMERS & MERCHANTS BANK OF C	08/30/2017	0.7100	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044354	PACIFIC ENTERPRISES BANK TD	08/31/2017	0.9600	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044351	COMMUNITY WEST BANK TD	08/31/2017	0.9600	14,000,000.00	14,000,000.00	1.00000		14,000,000.00
SYS044356	SAN DIEGO COUNTY CREDIT UNION	08/31/2017	0.9200	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044361	SUMMIT STATE BANK TD	09/01/2017	1.0000	12,000,000.00	12,000,000.00	1.00000		12,000,000.00
SYS044350	BANK OF THE SIERRA TD	09/01/2017	0.9600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044358	EVERTRUST BANK TD	09/01/2017	0.9800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044366	TRI COUNTIES BANK TD	09/06/2017	1.0100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044365	FARMERS & MERCHANTS BANK OF C	09/06/2017	1.0100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044172	UNITI BANK TD	09/06/2017	0.8500	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044168	COMMUNITY BANK TD	09/06/2017	0.8700	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044370	BANK OF THE SIERRA TD	09/07/2017	1.0100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044373	MECHANICS BANK TD	09/07/2017	1.0200	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044174	1ST CAPITAL BANK TD	09/07/2017	0.8800	1,000,000.00	1,000,000.00	1.00000		1,000,000.00
SYS044178	METROPOLITAN BANK TD	09/07/2017	0.8600	6,000,000.00	6,000,000.00	1.00000		6,000,000.00
SYS044179	PROSPECTORS FEDERAL CREDIT UNI	09/07/2017	0.8800	4,000,000.00	4,000,000.00	1.00000		4,000,000.00

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SYS044329	SAN DIEGO COUNTY CREDIT UNION	09/07/2017	0.9100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044182	COMMONWEALTH BUSINESS BANK TI	09/08/2017	0.8800	8,500,000.00	8,500,000.00	1.00000		8,500,000.00
SYS044183	PROVIDENT CREDIT UNION TD	09/08/2017	0.8800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044184	TRI-VALLEY BANK TD	09/08/2017	0.9100	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044215	TRI-VALLEY BANK TD	09/08/2017	0.9000	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044379	COMMERCEWEST BANK TD	09/08/2017	1.0000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044389	MALAGA BANK FSB TD	09/13/2017	1.0100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044197	PACIFIC WESTERN BANK TD	09/13/2017	0.9200	40,000,000.00	40,000,000.00	1.00000		40,000,000.00
SYS044199	UMPQUA BANK TD	09/13/2017	0.9400	100,000,000.00	100,000,000.00	1.00000		100,000,000.00
SYS044198	PROVIDENT CREDIT UNION TD	09/13/2017	0.9200	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044395	SAN DIEGO COUNTY CREDIT UNION	09/14/2017	0.9900	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044396	WESCOM CENTRAL CREDIT UNION TI	09/14/2017	1.0500	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044393	BOFI FEDERAL BANK TD	09/14/2017	0.9900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044203	COMMUNITY BUSINESS BANK TD	09/14/2017	0.9400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044200	PREFERRED BANK TD	09/14/2017	0.9400	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044208	COMMONWEALTH BUSINESS BANK TI	09/15/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044403	TRANS PACIFIC NATIONAL BANK TD	09/15/2017	1.0400	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044209	COMMUNITY 1ST BANK TD	09/15/2017	0.9600	2,000,000.00	2,000,000.00	1.00000		2,000,000.00
SYS044211	PACIFIC COMMERCE BANK TD	09/15/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044400	FIRST CHOICE BANK TD	09/15/2017	1.0100	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044402	SUMMIT STATE BANK TD	09/15/2017	1.0300	7,000,000.00	7,000,000.00	1.00000		7,000,000.00
SYS044401	HERITAGE BANK OF COMMERCE TD	09/15/2017	1.0300	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044409	EVERTRUST BANK TD	09/20/2017	1.0200	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044216	PREFERRED BANK TD	09/22/2017	0.9000	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044414	GRANDPOINT BANK TD	09/27/2017	0.9900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044217	PREMIER BUSINESS BANK TD	09/27/2017	0.9200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00

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SYS044413	FIRST CHOICE BANK TD	09/27/2017	0.9700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044222	FIVE STAR BANK TD	10/04/2017	0.9100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044223	HANMI BANK TD	10/04/2017	0.9100	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044220	FINANCIAL PARTNERS CREDIT UNIOI	10/04/2017	0.9400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044224	NEW OMNI BANK NA TD	10/04/2017	0.9100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044227	BANK OF HOPE TD	10/05/2017	0.9400	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044233	BANK OF SANTA CLARITA TD	10/06/2017	0.9500	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044235	COMMONWEALTH BUSINESS BANK TI	10/06/2017	0.9300	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044236	COMMUNITY BANK TD	10/06/2017	0.9500	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044237	PACIFIC WESTERN BANK TD	10/06/2017	0.9300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044241	COMMUNITY BANK TD	10/11/2017	0.9900	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044246	PACIFIC ALLIANCE BANK TD	10/11/2017	0.9600	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044238	TRAVIS CREDIT UNION TD	10/11/2017	0.9800	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044251	METROPOLITAN BANK TD	10/12/2017	0.9500	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044252	PROVIDENT CREDIT UNION TD	10/12/2017	0.9500	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044398	MERIWEST CREDIT UNION TD	10/19/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044276	NEW OMNI BANK NA TD	10/19/2017	0.9400	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044286	COMMUNITY BUSINESS BANK TD	10/25/2017	0.9600	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044285	CORNERSTONE COMMUNITY BANK TI	10/25/2017	0.9600	9,000,000.00	9,000,000.00	1.00000		9,000,000.00
SYS044291	NEW OMNI BANK NA TD	10/26/2017	0.9800	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044293	COMMONWEALTH BUSINESS BANK TI	10/27/2017	0.9800	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044297	COMMUNITY BANK TD	11/01/2017	1.0100	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044308	OPEN BANK TD	11/08/2017	1.0300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044317	WESTERN ALLIANCE BANK TD	11/09/2017	1.0400	65,000,000.00	65,000,000.00	1.00000		65,000,000.00
SYS044316	UMPQUA BANK TD	11/09/2017	1.0600	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044315	RIVER CITY BANK TD	11/09/2017	1.0600	20,000,000.00	20,000,000.00	1.00000		20,000,000.00

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SYS044312	COMMUNITY BUSINESS BANK TD	11/09/2017	1.0400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044310	COMMONWEALTH BUSINESS BANK TI	11/09/2017	1.0400	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044319	BANK OF SANTA CLARITA TD	11/10/2017	1.0600	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044323	WESTERN ALLIANCE BANK TD	11/15/2017	1.0300	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044322	PROVIDENT CREDIT UNION TD	11/15/2017	1.0300	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044321	HANMI BANK TD	11/15/2017	1.0300	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044326	HANMI BANK TD	11/15/2017	1.0400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044336	COMMUNITY WEST BANK TD	11/15/2017	1.0700	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044325	FIRST REPUBLIC BANK TD	11/16/2017	1.0600	150,000,000.00	150,000,000.00	1.00000		150,000,000.00
SYS044391	AMERICAN PLUS BANK NA TD	11/16/2017	1.1000	4,240,000.00	4,240,000.00	1.00000		4,240,000.00
SYS044327	PACIFIC PREMIER BANK TD	11/16/2017	1.0400	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044328	PACIFIC WESTERN BANK TD	11/16/2017	1.0400	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044324	AMERICAN RIVER BANK TD	11/16/2017	1.0600	6,500,000.00	6,500,000.00	1.00000		6,500,000.00
SYS044333	RIVER CITY BANK TD	11/17/2017	1.0300	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044343	BANK OF HOPE TD	11/29/2017	1.1000	90,000,000.00	90,000,000.00	1.00000		90,000,000.00
SYS044347	MERCHANTS NATIONAL BANK OF SA(11/29/2017	1.1000	4,000,000.00	4,000,000.00	1.00000		4,000,000.00
SYS044345	FIRST NATIONAL BANK OF NORTHER	11/29/2017	1.1000	19,000,000.00	19,000,000.00	1.00000		19,000,000.00
SYS044349	CALIFORNIA COAST CREDIT UNION 1	11/29/2017	1.1000	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044352	FIVE STAR BANK TD	11/30/2017	1.0800	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044353	NEW OMNI BANK NA TD	11/30/2017	1.0800	13,000,000.00	13,000,000.00	1.00000		13,000,000.00
SYS044355	PROVIDENT CREDIT UNION TD	11/30/2017	1.0800	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044362	TRAVIS CREDIT UNION TD	12/01/2017	1.1000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044357	COMMUNITY BANK OF THE BAY TD	12/01/2017	1.1000	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044360	SAFE CREDIT UNION TD	12/01/2017	1.1100	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044359	RIVER CITY BANK TD	12/01/2017	1.1000	15,000,000.00	15,000,000.00	1.00000		15,000,000.00
SYS044372	MANUFACTURERS BANK TD	12/07/2017	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
SYS044371	COMMUNITY BUSINESS BANK TD	12/07/2017	1.0900	3,000,000.00	3,000,000.00	1.00000		3,000,000.00
SYS044369	AMERICAN RIVER BANK TD	12/07/2017	1.1100	7,500,000.00	7,500,000.00	1.00000		7,500,000.00
SYS044375	PACIFIC CITY BANK TD	12/07/2017	1.0900	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044376	PACIFIC PREMIER BANK TD	12/07/2017	1.0900	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044374	OPEN BANK TD	12/07/2017	1.0900	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044380	WESTERN ALLIANCE BANK TD	12/08/2017	1.1100	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
SYS044378	CALIFORNIA BANK OF COMMERCE TL	12/08/2017	1.1300	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044377	BANK OF HOPE TD	12/08/2017	1.1300	75,000,000.00	75,000,000.00	1.00000		75,000,000.00
SYS044386	US METRO BANK TD	12/13/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044387	WOORI AMERICA BANK TD	12/13/2017	1.1400	30,000,000.00	30,000,000.00	1.00000		30,000,000.00
SYS044415	PREMIER BUSINESS BANK TD	12/13/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044385	RIVER CITY BANK TD	12/13/2017	1.1400	25,000,000.00	25,000,000.00	1.00000		25,000,000.00
SYS044384	OPEN BANK TD	12/13/2017	1.1200	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044383	FIRST COMMUNITY BANK TD	12/13/2017	1.1200	45,000,000.00	45,000,000.00	1.00000		45,000,000.00
SYS044382	COMMUNITY BANK TD	12/13/2017	1.1400	35,000,000.00	35,000,000.00	1.00000		35,000,000.00
SYS044388	FIVE STAR BANK TD	12/13/2017	1.1200	18,000,000.00	18,000,000.00	1.00000		18,000,000.00
SYS044411	UMPQUA BANK TD	12/14/2017	1.1700	20,000,000.00	20,000,000.00	1.00000		20,000,000.00
SYS044394	NEW OMNI BANK NA TD	12/14/2017	1.1300	5,000,000.00	5,000,000.00	1.00000		5,000,000.00
SYS044392	AMERICAN RIVER BANK TD	12/14/2017	1.1500	2,500,000.00	2,500,000.00	1.00000		2,500,000.00
SYS044399	BANK OF SAN FRANCISCO TD	12/15/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044397	AMERICAN PLUS BANK NA TD	12/15/2017	1.1000	10,000,000.00	10,000,000.00	1.00000		10,000,000.00
SYS044404	WESTERN ALLIANCE BANK TD	12/15/2017	1.1000	50,000,000.00	50,000,000.00	1.00000		50,000,000.00
Book Value:				5,604,740,000.00				5,604,740,000.00
AIP:				0.00				
Book + AIP:				5,604,740,000.00				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1670002	08/18/2017	0.61600000	18,477,000.00	1.000	18,477,000.00
AB55 1670004	08/18/2017	0.61600000	27,750,000.00	1.000	27,750,000.00
AB55 1670005	08/18/2017	0.61600000	8,555,000.00	1.000	8,555,000.00
AB55 1670006	10/20/2017	0.65300000	28,758,000.00	1.000	28,758,000.00
AB55 1670007	10/20/2017	0.65300000	95,089,000.00	1.000	95,089,000.00
AB55 1670008	10/20/2017	0.65300000	17,569,000.00	1.000	17,569,000.00
AB55 1670009	11/17/2017	0.68100000	23,532,000.00	1.000	23,532,000.00
AB55 1670010	11/17/2017	0.68100000	25,995,000.00	1.000	25,995,000.00
AB55 1670012	02/16/2018	0.77800000	5,100,000.00	1.000	5,100,000.00
AB55 1670013	02/16/2018	0.77800000	16,044,000.00	1.000	16,044,000.00
AB55 1670014	02/16/2018	0.77800000	8,254,000.00	1.000	8,254,000.00
AB55 1670015	02/16/2018	0.77800000	4,561,000.00	1.000	4,561,000.00
AB55 1670016	02/16/2018	0.77800000	2,016,000.00	1.000	2,016,000.00
AB55 1670017	03/16/2018	0.82300000	25,280,000.00	1.000	25,280,000.00
AB55 1670018	03/16/2018	0.82300000	80,389,000.00	1.000	80,389,000.00
AB55 1670019	03/16/2018	0.82300000	38,023,000.00	1.000	38,023,000.00
AB55 1670020	03/16/2018	0.82300000	9,523,000.00	1.000	9,523,000.00
AB55 1670021	04/20/2018	0.89600000	85,128,000.00	1.000	85,128,000.00
AB55 1670022	04/20/2018	0.89600000	49,239,000.00	1.000	49,239,000.00
AB55 1670023	04/20/2018	0.89600000	20,145,000.00	1.000	20,145,000.00
AB55 1670024	04/20/2018	0.89600000	18,155,000.00	1.000	18,155,000.00
AB55 1670025	05/18/2018	0.92600000	5,844,000.00	1.000	5,844,000.00
AB55 1670026	05/18/2018	0.92600000	10,787,000.00	1.000	10,787,000.00
AB55 1670027	05/18/2018	0.92600000	18,437,000.00	1.000	18,437,000.00
AB55 1670028	06/22/2018	0.99800000	3,000,000.00	1.000	3,000,000.00
			645,650,000.00		645,650,000.00

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Total # of items:	723
Par Value:	78,831,449,192.18
Book Value:	77,553,710,349.45
Fair Value:	77,539,216,145.77
Accrual:	77,467,455.86
Total Book Value:	77,553,710,349.45
AIP:	5,408,722.10
Book + AIP:	77,559,119,071.55