

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2015

OFFICE OF THE TREASURER

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



Date: October 19, 2015
To: Pooled Money Investment Board
From: William T. Dowell, Director
Investment Division
Subject: Chapter 783 Quarterly Report

Chapter 783, Statutes of 1995 (SB 564), 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 information:

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.

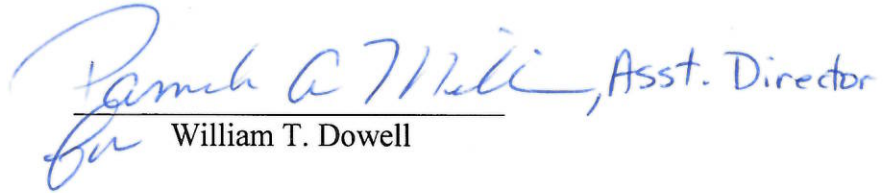
The information required by this statute is contained in the two sections following the cover memo:

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) a summary of market valuations 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

Pursuant to Chapter 783, Statutes of 1995, I confirm, to the best of my knowledge and belief, that during the quarter ended September 30, 2015, 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" and there were no funds, investments, or programs, including loans, that were under the management of contracted parties.

 Pamela A. Miller, Asst. Director
for William T. Dowell

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2015

(Dollars in thousands)

Portfolio Amount		\$	66,494,012
Effective Yield	0.345%		
Quarter-to-date Yield	0.329%		
Year-to-date Yield	0.329%		
Average Life (in days)	210		
Demand Bank Account Balances		\$	2,289,657
Total PMIA Resources		<u>\$</u>	<u>68,783,669</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2015

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 12,871,664	19.36%
Bonds	-	0.00%
Notes	21,753,247	32.71%
Strips	-	0.00%
Total Governments	\$ 34,624,911	52.07%
Federal Agency Debentures	\$ 2,017,427	3.04%
Certificates of Deposit	12,875,011	19.36%
Bank Notes	600,000	0.90%
Bankers Acceptances	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	7,086,977	10.66%
Time Deposits	5,628,540	8.46%
GNMAs	-	0.00%
Commercial Paper	2,822,034	4.24%
FHLMC / REMICS	80,586	0.13%
Corporate Bonds	-	0.00%
AB 55 Loans	458,557	0.69%
GF Loans	-	0.00%
NOW Accounts	-	0.00%
Other	299,969	0.45%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 66,494,012	100.00%

Section II

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MARKET VALUATION REPORT FOR: 09/30/2015

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
912796GG8	U S TREAS BILL	10/01/2015	0.000000	1,650,000,000.00	1,649,225,688.82	1.0000000000	CITIBANK	1,650,000,000.00
912796FB0	U S TREAS BILL	10/15/2015	0.000000	500,000,000.00	499,455,741.66	1.0000200000	CITIBANK	500,010,000.00
912796FG9	U S TREAS BILL	11/12/2015	0.000000	750,000,000.00	748,966,687.52	1.0000100000	CITIBANK	750,007,500.00
912796FN4	U S TREAS BILL	12/10/2015	0.000000	1,250,000,000.00	1,247,522,874.96	1.0000700000	CITIBANK	1,250,087,500.00
912796FP9	U S TREAS BILL	01/07/2016	0.000000	750,000,000.00	748,651,701.39	0.9999800000	CITIBANK	749,985,000.00
912796FV6	U S TREAS BILL	02/04/2016	0.000000	700,000,000.00	698,527,666.64	0.9999300000	CITIBANK	699,951,000.00
912796FZ7	U S TREAS BILL	03/03/2016	0.000000	850,000,000.00	847,993,032.64	0.9998900000	CITIBANK	849,906,500.00
912796GD5	U S TREAS BILL	03/31/2016	0.000000	500,000,000.00	498,930,722.20	0.9996200000	CITIBANK	499,810,000.00
912796GH6	U S TREAS BILL	04/28/2016	0.000000	1,200,000,000.00	1,197,345,469.46	0.9996100000	CITIBANK	1,199,532,000.00
912796GN3	U S TREAS BILL	05/26/2016	0.000000	1,300,000,000.00	1,296,788,384.76	0.9994700000	CITIBANK	1,299,311,000.00
912796GS2	U S TREAS BILL	06/23/2016	0.000000	900,000,000.00	897,521,437.48	0.9987700000	CITIBANK	898,893,000.00
912796GW3	U S TREAS BILL	07/21/2016	0.000000	1,100,000,000.00	1,096,365,443.10	0.9980800000	CITIBANK	1,097,888,000.00
912796HA0	U S TREAS BILL	08/18/2016	0.000000	950,000,000.00	946,594,187.45	0.9974800000	CITIBANK	947,606,000.00
912796HE2	U S TREAS BILL	09/15/2016	0.000000	500,000,000.00	497,775,555.54	0.9970300000	CITIBANK	498,515,000.00
016 - TREASURY BILL				14	12,900,000,000.00	12,871,664,593.62		12,891,502,500.00

Book Value: 12,871,664,593.62
AIP : 0.00
Book + AIP: 12,871,664,593.62

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
912828TT7	U S TREAS NOTE	10/15/2015	0.250000	200,000,000.00	199,993,683.52	0.99999600000	0.00115437	CITIBANK	199,992,000.00	230,874.00
912828WB2	U S TREAS NOTE	10/31/2015	0.250000	200,000,000.00	199,985,983.48	1.00004000000	0.00104620	CITIBANK	200,008,000.00	209,240.00
912828A26	U S TREAS NOTE	11/30/2015	0.250000	400,000,000.00	399,947,570.14	1.00029000000	0.00084016	CITIBANK	400,116,000.00	336,064.00
912828UC2	U S TREAS NOTE	12/15/2015	0.250000	100,000,000.00	99,977,786.34	1.00039000000	0.00073770	CITIBANK	100,039,000.00	73,770.00
912828UG3	U S TREAS NOTE	01/15/2016	0.375000	100,000,000.00	99,982,380.32	1.00085000000	0.00079484	CITIBANK	100,085,000.00	79,484.00
912828UM0	U S TREAS NOTE	02/15/2016	0.375000	100,000,000.00	99,980,450.92	1.00103000000	0.00047894	CITIBANK	100,103,000.00	47,894.00
912828B82	U S TREAS NOTE	02/29/2016	0.250000	3,100,000,000.00	3,099,646,034.46	1.00047000000	0.00021291	CITIBANK	3,101,457,000.00	660,021.00
912828US7	U S TREAS NOTE	03/15/2016	0.375000	200,000,000.00	199,963,909.96	1.00100000000	0.00016484	CITIBANK	200,200,000.00	32,968.00
912828WM8	U S TREAS NOTE	05/31/2016	0.375000	1,100,000,000.00	1,099,629,600.86	1.00082000000	0.00126025	CITIBANK	1,100,902,000.00	1,386,275.00
912828VG2	U S TREAS NOTE	06/15/2016	0.500000	1,200,000,000.00	1,199,998,712.90	1.00174000000	0.00147541	CITIBANK	1,202,088,000.00	1,770,492.00
912828WQ9	U S TREAS NOTE	06/30/2016	0.500000	1,250,000,000.00	1,250,657,051.18	1.00172000000	0.00126359	CITIBANK	1,252,150,000.00	1,579,487.50
912828VL1	U S TREAS NOTE	07/15/2016	0.625000	850,000,000.00	850,716,310.28	1.00237000000	0.00132473	CITIBANK	852,014,500.00	1,126,020.50
912828WX4	U S TREAS NOTE	07/31/2016	0.500000	150,000,000.00	150,216,916.68	1.00139000000	0.00084239	CITIBANK	150,208,500.00	126,358.50
912828D64	U S TREAS NOTE	08/31/2016	0.500000	500,000,000.00	499,883,387.76	1.00111000000	0.00042582	CITIBANK	500,555,000.00	212,910.00
912828RF9	U S TREAS NOTE	08/31/2016	1.000000	900,000,000.00	904,960,829.44	1.00559000000	0.00085165	CITIBANK	905,031,000.00	766,485.00
912828RM4	U S TREAS NOTE	10/31/2016	1.000000	800,000,000.00	803,933,903.86	1.00641000000	0.00418478	CITIBANK	805,128,000.00	3,347,824.00
912828WF3	U S TREAS NOTE	11/15/2016	0.625000	350,000,000.00	350,147,081.87	1.00225000000	0.00236073	CITIBANK	350,787,500.00	826,255.50
912828G46	U S TREAS NOTE	11/30/2016	0.500000	950,000,000.00	949,391,904.96	1.00073000000	0.00168033	CITIBANK	950,693,500.00	1,596,313.50
912828A59	U S TREAS NOTE	12/15/2016	0.625000	400,000,000.00	399,708,472.10	1.00211000000	0.00184426	CITIBANK	400,844,000.00	737,704.00
912828H29	U S TREAS NOTE	12/31/2016	0.625000	300,000,000.00	299,947,695.48	1.00197000000	0.00157948	CITIBANK	300,591,000.00	473,844.00
912828H78	U S TREAS NOTE	01/31/2017	0.500000	500,000,000.00	499,140,207.20	1.00039000000	0.00084239	CITIBANK	500,195,000.00	421,195.00
912828B74	U S TREAS NOTE	02/15/2017	0.625000	450,000,000.00	449,199,638.62	1.00186000000	0.00079823	CITIBANK	450,837,000.00	359,203.50
912828J35	U S TREAS NOTE	02/28/2017	0.500000	2,100,000,000.00	2,099,461,238.33	1.00001000000	0.00042582	CITIBANK	2,100,021,000.00	894,222.00
912828K66	U S TREAS NOTE	04/30/2017	0.500000	1,300,000,000.00	1,297,585,564.40	0.99924000000	0.00209239	CITIBANK	1,299,012,000.00	2,720,107.00
912828SY7	U S TREAS NOTE	05/31/2017	0.625000	600,000,000.00	599,338,833.06	1.00074000000	0.00210041	CITIBANK	600,444,000.00	1,260,246.00
912828WP1	U S TREAS NOTE	06/15/2017	0.875000	750,000,000.00	749,024,909.84	1.00486000000	0.00258197	CITIBANK	753,645,000.00	1,936,477.50
912828TB6	U S TREAS NOTE	06/30/2017	0.750000	1,250,000,000.00	1,252,670,283.42	1.00275000000	0.00189538	CITIBANK	1,253,437,500.00	2,369,225.00
912828XJ4	U S TREAS NOTE	06/30/2017	0.625000	350,000,000.00	349,472,159.00	1.00057000000	0.00157948	CITIBANK	350,199,500.00	552,818.00
912828TM2	U S TREAS NOTE	08/31/2017	0.625000	800,000,000.00	798,156,142.86	0.99996000000	0.00053228	CITIBANK	799,968,000.00	425,824.00
912828H94	U S TREAS NOTE	02/15/2018	1.000000	400,000,000.00	399,770,210.70	1.00536000000	0.00127717	CITIBANK	402,144,000.00	510,868.00
912828XA3	U S TREAS NOTE	05/15/2018	1.000000	100,000,000.00	100,000,000.00	1.00401000000	0.00377717	CITIBANK	100,401,000.00	377,717.00

018 - TREASURY NOTE 31 21,750,000,000.00 21,752,488,853.94 21,783,297,000.00 27,448,187.50

Book Value: 21,752,488,853.94
AIP : 757,884.96
Book + AIP: 21,753,246,738.90

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164B4Y6	SBA POOL #501739	03/25/2017	1.375000	41,172.92	41,172.92	0.9976200000	CITIBANK	41,074.93	94.35
83164CB34	SBA POOL #501858	08/25/2017	1.375000	101,270.25	101,270.25	1.0017900000	CITIBANK	101,451.52	232.08
83164CK26	SBA POOL #502113	01/25/2018	1.250000	37,041.63	37,041.63	1.0000000000	CITIBANK	37,041.63	77.17
83164CLH2	SBA POOL #502128	01/25/2018	1.250000	6,123.16	6,123.16	1.0014000000	CITIBANK	6,131.73	12.76
83164CNK3	SBA POOL #502194	03/25/2018	1.250000	69,625.36	69,625.36	1.0026700000	CITIBANK	69,811.26	145.05
83164KPA5	SBA POOL #508517 FR	05/25/2018	0.750000	863,491.28	863,491.28	0.9942200000	CITIBANK	858,500.30	1,079.36
83164KN66	SBA POOL #508513 FR	09/25/2018	0.750000	536,550.72	536,550.72	0.9936200000	CITIBANK	533,127.53	670.69
83164KWM1	SBA POOL #508752 FR	10/25/2019	1.000000	1,063,880.50	1,063,880.50	0.9993700000	CITIBANK	1,063,210.26	1,773.13
83164DS83	SBA POOL #503243	02/25/2021	0.875000	340,440.64	340,440.64	1.0016000000	CITIBANK	340,985.35	496.48
83164DXA2	SBA POOL #503373	06/25/2021	0.875000	91,873.81	91,873.81	1.0004000000	CITIBANK	91,910.56	133.98
83164DX79	SBA POOL #503402	07/25/2021	0.875000	5,291.39	5,291.39	1.0004800000	CITIBANK	5,293.93	7.72
83164DY60	SBA POOL #503433	08/25/2021	0.875000	278,868.40	278,868.40	0.9995900000	CITIBANK	278,754.06	406.68
83164DZ69	SBA POOL #503465	09/25/2021	0.875000	104,725.44	104,725.44	1.0006500000	CITIBANK	104,793.51	152.72
83164DZ77	SBA POOL #503466	10/25/2021	0.875000	182,674.49	182,674.49	0.9982500000	CITIBANK	182,354.81	266.40
83164DST2	SBA POOL #503558	12/25/2021	0.875000	419,096.85	419,096.85	0.9982700000	CITIBANK	418,371.81	611.18
83164D3V9	SBA POOL #503512	01/25/2022	0.875000	455,492.36	455,492.36	1.0010100000	CITIBANK	455,952.41	664.26
83164D6G9	SBA POOL #503571	01/25/2022	0.875000	102,305.55	102,305.55	1.0010100000	CITIBANK	102,408.88	149.20
83164D6Z7	SBA POOL #503589	01/25/2022	0.875000	314,915.98	314,915.98	1.0009700000	CITIBANK	315,221.45	459.25
83164EBF3	SBA POOL #503638	02/25/2022	0.875000	52,496.15	52,496.15	1.0011000000	CITIBANK	52,553.90	76.56
83164EBL0	SBA POOL #503643	02/25/2022	0.875000	391,336.35	391,336.35	1.0009100000	CITIBANK	391,692.47	570.70
83164EDV6	SBA POOL #503716	05/25/2022	0.875000	300,163.72	300,163.72	1.0013800000	CITIBANK	300,577.95	437.74
83164EE29	SBA POOL #503753	05/25/2022	0.875000	113,444.42	113,444.42	1.0013800000	CITIBANK	113,600.97	165.44
83164EF36	SBA POOL #503786	05/25/2022	0.875000	173,128.33	173,128.33	1.0013800000	CITIBANK	173,367.25	252.48
83164EN94	SBA POOL #504016	01/25/2023	0.750000	445,794.33	445,794.33	0.9994500000	CITIBANK	445,549.14	557.24
83164ESW8	SBA POOL #504133	05/25/2023	0.625000	482,951.83	482,951.83	0.9958500000	CITIBANK	480,947.58	503.07
83164ETV9	SBA POOL #504164	06/25/2023	0.625000	604,747.67	604,747.67	0.9970100000	CITIBANK	602,939.47	629.95
83164EUN5	SBA POOL #504189	08/25/2023	0.625000	630,561.12	630,561.12	0.9889300000	CITIBANK	623,580.81	656.83
83164EVS3	SBA POOL #504225	08/25/2023	0.625000	450,232.93	450,232.93	0.9970800000	CITIBANK	448,918.25	468.99
83164EWC7	SBA POOL #504243	09/25/2023	0.625000	567,978.83	567,978.83	0.9908700000	CITIBANK	562,793.18	591.64
83164EWH6	SBA POOL #504248	09/25/2023	0.625000	812,364.84	812,364.84	0.9971600000	CITIBANK	810,057.72	846.21
83164EXA0	SBA POOL #504273	10/25/2023	0.625000	384,263.80	384,263.80	0.9972500000	CITIBANK	383,207.07	400.27
83164E2N6	SBA POOL #504381	01/25/2024	0.625000	123,963.80	123,963.80	0.9974500000	CITIBANK	123,647.69	129.13
83164E267	SBA POOL #504365	01/25/2024	0.625000	1,230,048.98	1,230,048.98	0.9974700000	CITIBANK	1,226,936.96	1,281.30
83164E4E4	SBA POOL #504421	08/25/2024	0.625000	606,620.20	606,620.20	0.9979200000	CITIBANK	605,358.43	631.90
83164FA46	SBA POOL #504527	10/25/2024	0.625000	314,940.93	314,940.93	0.9980900000	CITIBANK	314,339.39	328.06
83164FKZ6	SBA POOL #504812	01/25/2025	0.750000	1,258,403.02	1,258,403.02	1.0011300000	CITIBANK	1,259,825.02	1,573.00
83164FLW2	SBA POOL #504841	02/25/2025	0.875000	517,182.35	517,182.35	1.0025300000	CITIBANK	518,490.82	754.22
83164FMU5	SBA POOL #504871	03/25/2025	0.875000	1,289,691.19	1,289,691.19	1.0029900000	CITIBANK	1,293,547.37	1,880.80
83164FNG5	SBA POOL #504891	04/25/2025	0.875000	590,077.38	590,077.38	1.0043100000	CITIBANK	592,620.61	860.53
83164FQG2	SBA POOL #504955	04/25/2025	0.875000	275,292.15	275,292.15	1.0033800000	CITIBANK	276,222.64	401.47

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
83164FQQ0	SBA POOL #504963	05/25/2025	0.875000	125,573.76	125,573.76	1.0042700000	CITIBANK	126,109.96	183.13
83164FT87	SBA POOL #505075	08/25/2025	0.875000	494,335.33	494,335.33	1.0050300000	CITIBANK	496,821.84	720.91
83164FXW9	SBA POOL #505193	12/25/2025	0.875000	289,092.52	289,092.52	1.0052200000	CITIBANK	290,601.58	421.59
83164F5H3	SBA POOL #505348	02/25/2026	0.875000	221,055.94	221,055.94	1.0052900000	CITIBANK	222,225.33	322.37
83164GQ21	SBA POOL #505873	05/25/2027	0.550000	197,743.61	197,743.61	0.9976500000	CITIBANK	197,278.91	181.26
83164GS94	SBA POOL #505944	05/25/2027	0.550000	178,196.88	178,196.88	0.9977600000	CITIBANK	177,797.72	163.35
83164GTL6	SBA POOL #505955	07/25/2027	0.550000	626,955.83	626,955.83	0.9975500000	CITIBANK	625,419.79	574.71
83164GU34	SBA POOL #506002	08/25/2027	0.550000	1,549,698.18	1,549,698.18	0.9974500000	CITIBANK	1,545,746.45	1,420.56
83164GVQ2	SBA POOL #506023	08/25/2027	0.550000	450,731.63	450,731.63	0.9964200000	CITIBANK	449,118.01	413.17
83164GV25	SBA POOL #506033	09/25/2027	0.550000	32,388.86	32,388.86	0.9973900000	CITIBANK	32,304.33	29.69
83164GXL1	SBA POOL #506083	11/25/2027	0.550000	1,074,766.00	1,074,766.00	0.9991600000	CITIBANK	1,063,115.54	985.20
83164GYW6	SBA POOL #506125	11/25/2027	0.550000	605,170.64	605,170.64	0.9973100000	CITIBANK	603,542.73	554.74
83164GZ96	SBA POOL #506168	11/25/2027	0.550000	1,009,663.06	1,009,663.06	0.9966800000	CITIBANK	1,006,310.98	925.52
83164G3E0	SBA POOL #506197	12/25/2027	0.550000	624,726.55	624,726.55	0.9929900000	CITIBANK	620,347.22	572.67
83164G4W9	SBA POOL #506237	01/25/2028	0.550000	938,850.98	938,850.98	0.9971300000	CITIBANK	936,156.48	860.61
83164G6Y3	SBA POOL #506287	02/25/2028	0.550000	30,081.17	30,081.17	0.9970500000	CITIBANK	29,992.43	27.57
83164HBL3	SBA POOL #506343	02/25/2028	0.550000	973,396.83	973,396.83	0.9971300000	CITIBANK	970,603.18	892.28
83164HBY5	SBA POOL #506355	05/25/2028	0.550000	1,094,184.73	1,094,184.73	0.9903100000	CITIBANK	1,083,582.08	1,003.00
83164HC65	SBA POOL #506393	06/25/2028	0.550000	415,741.49	415,741.49	0.9939900000	CITIBANK	413,242.88	381.10
83164HFC9	SBA POOL #506463	07/25/2028	0.550000	536,107.55	536,107.55	0.9966700000	CITIBANK	534,322.31	491.43
83164HGN4	SBA POOL #506505	09/25/2028	0.550000	258,813.00	258,813.00	0.9965500000	CITIBANK	257,920.10	237.25
83164HGT1	SBA POOL #506510	10/25/2028	0.550000	156,104.21	156,104.21	0.9964700000	CITIBANK	155,553.16	143.10
83164HJY7	SBA POOL #506579	11/25/2028	0.550000	1,026,489.38	1,026,489.38	0.9947400000	CITIBANK	1,021,090.05	940.95
83164HL57	SBA POOL #506648	12/25/2028	0.550000	109,548.82	109,548.82	0.9952100000	CITIBANK	109,024.08	100.42
83164HMP2	SBA POOL #506666	12/25/2028	0.550000	2,036,808.61	2,036,808.61	0.9930200000	CITIBANK	2,022,591.69	1,867.07
83164HQB9	SBA POOL #506750	02/25/2029	0.550000	2,635,505.55	2,635,505.55	0.9909900000	CITIBANK	2,611,759.64	2,415.88
83164HRP7	SBA POOL #506794	02/25/2029	0.550000	249,952.95	249,952.95	0.9961800000	CITIBANK	248,998.13	229.12
83164HT26	SBA POOL #506869	04/25/2029	0.550000	1,193,121.89	1,193,121.89	0.9959600000	CITIBANK	1,188,301.68	1,093.70
83164HW48	SBA POOL #506967	08/25/2029	0.550000	1,620,785.73	1,620,785.73	0.9885600000	CITIBANK	1,602,243.94	1,485.72
83164HWH9	SBA POOL #506948	09/25/2029	0.550000	1,118,741.86	1,118,741.86	0.9843100000	CITIBANK	1,101,188.80	1,025.51
83164HY38	SBA POOL #507030	09/25/2029	0.550000	6,597,302.09	6,597,302.09	0.9951000000	CITIBANK	6,564,975.31	6,047.53
83164H3K4	SBA POOL #507102	10/25/2029	0.550000	5,734,092.34	5,734,092.34	0.9916000000	CITIBANK	5,685,925.96	5,256.25
83164HYT1	SBA POOL #507022	10/25/2029	0.550000	4,676,536.14	4,676,536.14	0.9940200000	CITIBANK	4,648,570.45	4,286.82
83164H4C1	SBA POOL #507119	01/25/2030	0.550000	6,665,791.51	6,665,791.51	0.9875300000	CITIBANK	6,582,669.09	6,110.31
83164H5J5	SBA POOL #507149	01/25/2030	0.550000	4,333,621.95	4,333,621.95	0.9877900000	CITIBANK	4,280,708.43	3,972.49
83164H5X4	SBA POOL #507162	02/25/2030	0.550000	2,545,205.08	2,545,205.08	0.9954600000	CITIBANK	2,533,649.85	2,333.10
83164JAG1	SBA POOL #507207	03/25/2030	0.550000	2,949,930.62	2,949,930.62	0.9951900000	CITIBANK	2,935,741.45	2,704.10
83164JAO9	SBA POOL #507215	03/25/2030	0.550000	4,300,092.66	4,300,092.66	0.9951900000	CITIBANK	4,279,409.21	3,941.75
83164JAB9	SBA POOL #507231	05/25/2030	0.550000	2,689,809.43	2,689,809.43	0.9931600000	CITIBANK	2,671,411.13	2,465.66
83164JB47	SBA POOL #507259	05/25/2030	0.550000	6,523,340.63	6,523,340.63	0.9915200000	CITIBANK	6,468,022.70	5,979.73

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83164JCQ7	SBA POOL #507279	05/25/2030	0.550000	2,616,703.03	2,616,703.03	0.9949800000	CITIBANK	2,603,567.18	2,398.64
83164JC61	SBA POOL #507293	06/25/2030	0.550000	2,443,134.09	2,443,134.09	0.9850900000	CITIBANK	2,406,706.96	2,239.54
83164JEE2	SBA POOL #507333	06/25/2030	0.550000	4,750,283.99	4,750,283.99	0.9901300000	CITIBANK	4,703,398.69	4,354.43
83164JES1	SBA POOL #507345	07/25/2030	0.550000	3,888,375.69	3,888,375.69	0.9947900000	CITIBANK	3,868,117.25	3,564.34
83164JGN0	SBA POOL #507405	08/25/2030	0.550000	4,559,177.65	4,559,177.65	0.9871400000	CITIBANK	4,500,546.63	4,179.25
83164JG67	SBA POOL #507421	09/25/2030	0.550000	1,635,023.29	1,635,023.29	0.9947300000	CITIBANK	1,626,406.72	1,498.77
83164JH82	SBA POOL #507455	09/25/2030	0.550000	3,455,692.97	3,455,692.97	0.9945800000	CITIBANK	3,436,963.11	3,167.72
83164JKL9	SBA POOL #507499	10/25/2030	0.550000	2,769,785.55	2,769,785.55	0.9943600000	CITIBANK	2,754,163.96	2,538.97
83164JMW3	SBA POOL #507573	01/25/2031	0.550000	5,300,399.15	5,300,399.15	0.9938600000	CITIBANK	5,267,854.70	4,858.70
83164JNE2	SBA POOL #507589	01/25/2031	0.550000	5,771,506.56	5,771,506.56	0.9903700000	CITIBANK	5,715,926.95	5,290.55
83164JKU9	SBA POOL #507507	02/25/2031	0.550000	4,601,800.47	4,601,800.47	0.9896700000	CITIBANK	4,554,263.87	4,218.32
83164JPF7	SBA POOL #507622	02/25/2031	0.575000	2,883,225.08	2,883,225.08	0.9935700000	CITIBANK	2,864,685.94	2,763.09
83164JPW0	SBA POOL #507637	03/25/2031	0.575000	4,872,638.38	4,872,638.38	0.9944700000	CITIBANK	4,845,692.69	4,669.61
83164JQS6	SBA POOL #507665	03/25/2031	0.575000	5,439,441.62	5,439,441.62	0.9868300000	CITIBANK	5,367,804.17	5,212.80
83164JML7	SBA POOL #507563	04/25/2031	0.550000	7,366,246.41	7,366,246.41	0.9940500000	CITIBANK	7,322,417.24	6,752.39
83164JQV1	SBA POOL #507668	04/25/2031	0.575000	3,799,662.58	3,799,662.58	0.9943900000	CITIBANK	3,778,346.47	3,641.34
83164JRW8	SBA POOL #507701	05/25/2031	0.575000	2,835,779.72	2,835,779.72	0.9951200000	CITIBANK	2,821,941.11	2,717.62
83164JSC1	SBA POOL #507715	05/25/2031	0.575000	1,923,815.71	1,923,815.71	0.9944000000	CITIBANK	1,913,042.34	1,843.66
83164JSZ0	SBA POOL #507736	06/25/2031	0.575000	2,498,076.52	2,498,076.52	0.9950400000	CITIBANK	2,485,686.06	2,393.99
83164J TZ9	SBA POOL #507768	07/25/2031	0.575000	2,441,704.11	2,441,704.11	0.9950100000	CITIBANK	2,429,520.01	2,339.97
83164JWB8	SBA POOL #507842	09/25/2031	0.575000	2,923,998.01	2,923,998.01	0.9931800000	CITIBANK	2,904,056.34	2,802.16
83164JWU6	SBA POOL #507859	09/25/2031	0.575000	7,612,961.37	7,612,961.37	0.9906600000	CITIBANK	7,541,856.31	7,295.75
83164JXB7	SBA POOL #507874	10/25/2031	0.575000	2,364,845.82	2,364,845.82	0.9950400000	CITIBANK	2,353,116.18	2,266.31
83164JZ A3	SBA POOL #507969	01/25/2032	0.575000	12,605,121.09	12,605,121.09	0.9949200000	CITIBANK	12,541,087.07	12,079.91
83164JZ25	SBA POOL #507961	01/25/2032	0.575000	5,087,898.63	5,087,898.63	0.9870200000	CITIBANK	5,021,857.71	4,875.90
83164JZY0	SBA POOL #508015	02/25/2032	0.575000	3,948,271.64	3,948,271.64	0.9949000000	CITIBANK	3,928,135.45	3,783.76
83164J5J1	SBA POOL #508049	04/25/2032	0.575000	1,471,459.95	1,471,459.95	0.9949700000	CITIBANK	1,464,058.51	1,410.15
83164J5L6	SBA POOL #508051	04/25/2032	0.575000	5,259,287.60	5,259,287.60	0.9861300000	CITIBANK	5,186,341.28	5,040.15
83164J7G5	SBA POOL #508095	05/25/2032	0.575000	6,012,737.36	6,012,737.36	0.9883000000	CITIBANK	5,942,388.33	5,762.21
83164KAK9	SBA POOL #508110	07/25/2032	0.575000	3,235,368.87	3,235,368.87	0.9948500000	CITIBANK	3,218,706.72	3,100.56
83164KBJ1	SBA POOL #508141	08/25/2032	0.575000	3,560,656.57	3,560,656.57	0.9863800000	CITIBANK	3,512,160.43	3,412.30
83164KD42	SBA POOL #508223	09/25/2032	0.575000	5,571,266.64	5,571,266.64	0.9910000000	CITIBANK	5,521,125.24	5,339.13
83164KER0	SBA POOL #508244	11/25/2032	0.600000	3,281,634.47	3,281,634.47	0.9951800000	CITIBANK	3,265,816.99	3,281.63
83164KFN8	SBA POOL #508273	12/25/2032	0.600000	2,822,621.51	2,822,621.51	0.9956700000	CITIBANK	2,810,399.56	2,822.62
83164KGM9	SBA POOL #508304	03/25/2033	0.600000	3,316,929.72	3,316,929.72	0.9865600000	CITIBANK	3,272,350.18	3,316.93
83164KH89	SBA POOL #508355	03/25/2033	0.600000	3,960,886.58	3,960,886.58	0.9916500000	CITIBANK	3,927,813.18	3,960.89
83164KJW4	SBA POOL #508377	04/25/2033	0.625000	6,970,980.59	6,970,980.59	0.9925100000	CITIBANK	6,918,767.95	7,261.44
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.625000	9,042,049.59	9,042,049.59	0.9967200000	CITIBANK	9,012,391.67	9,418.80
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.675000	8,204,110.58	8,204,110.58	0.9990800000	CITIBANK	8,196,562.80	9,229.62
83164KS38	SBA POOL #508638 FR	01/25/2034	1.375000	6,585,442.61	6,585,442.61	1.0325800000	CITIBANK	6,799,996.33	15,091.64

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83164KUG6	SBA POOL #508683 FR	06/25/2034	1.250000	5,408,345.49	5,408,345.49	1.0274900000	CITIBANK	5,557,020.91	11,267.39
83164KVK6	SBA POOL #508718	08/25/2034	1.000000	7,253,053.76	7,253,053.76	1.0135300000	CITIBANK	7,351,187.58	12,088.42
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.875000	5,660,652.79	5,660,652.79	1.0098100000	CITIBANK	5,716,183.79	8,255.12
83164KXB1	SBA POOL #508803 FR	02/25/2035	0.850000	7,727,380.81	7,727,380.81	1.0038200000	CITIBANK	7,756,899.40	10,947.12
83164KZF3	SBA POOL #508842 FR	02/25/2035	0.750000	7,103,400.28	7,103,400.28	0.9977100000	CITIBANK	7,087,133.49	8,879.25
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.525000	13,002,140.33	13,002,140.33	0.9914300000	CITIBANK	12,890,711.99	11,376.87
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.525000	7,067,545.96	7,067,545.96	0.9921300000	CITIBANK	7,011,924.37	6,184.10
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.525000	8,342,921.30	8,342,921.30	0.9917700000	CITIBANK	8,274,259.06	7,300.06
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.500000	9,493,958.58	9,493,958.58	0.9901800000	CITIBANK	9,400,727.91	7,911.63
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.500000	7,458,096.66	7,458,096.66	0.9900900000	CITIBANK	7,384,186.92	6,215.08
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.500000	10,039,834.96	10,039,834.96	0.9892900000	CITIBANK	9,932,308.33	8,366.53
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.525000	8,301,167.07	8,301,167.07	0.9912100000	CITIBANK	8,228,199.81	7,263.52
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.250000	11,758,536.89	11,758,536.89	0.9747800000	CITIBANK	11,461,986.59	4,899.39
83164LM81	SBA POOL #509383 FR	06/25/2038	0.275000	23,811,663.70	23,811,663.70	0.9757300000	CITIBANK	23,233,754.62	10,913.68
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.350000	39,452,508.79	39,452,508.79	0.9826500000	CITIBANK	38,768,007.76	23,013.96
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.400000	15,392,781.38	15,392,781.38	0.9820100000	CITIBANK	15,115,865.24	10,261.85
83164LRF0	SBA POOL #509486	04/25/2039	0.400000	25,223,263.89	25,223,263.89	0.9810300000	CITIBANK	24,744,778.57	16,815.51
83164LSF9	SBA POOL #509518	06/25/2039	0.400000	22,136,163.79	22,136,163.79	0.9793900000	CITIBANK	21,679,937.45	14,757.44
83164LVF5	SBA POOL #509614	01/25/2040	0.400000	51,573,007.71	51,573,007.71	0.9883600000	CITIBANK	50,972,697.90	34,382.01
83164LXC0	SBA POOL #509675	05/25/2040	0.400000	18,919,852.70	18,919,852.70	0.9959700000	CITIBANK	18,843,605.69	12,613.24
83164LX22	SBA POOL #509697	09/25/2040	0.400000	32,355,508.00	32,355,508.00	0.9853500000	CITIBANK	31,881,499.81	21,570.34

060 - SBA POOL	141	602,693,367.65	602,693,367.65	596,900,482.69	522,669.38
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Book Value: 602,693,367.65
AIP : 8,268.63
Book + AIP: 602,701,636.28

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31394U6P2	FNMA CMO SER 2005-99 CLAS	09/25/2035	5.221500	333,159,000.00	31,878,345.57	31,878,345.57	1.0599580000	5.2349%	CITIBANK	33,789,707.41	139,066.63
31396LUX4	FNMA CMO SER 2006-105 CLA	09/25/2036	6.000000	377,000,000.00	18,097,538.16	18,097,538.16	1.0650910000	6.0000%	CITIBANK	19,275,525.02	90,487.69
31396XWK6	FNMA CMO SER 2007-93 CLAS	08/25/2037	6.000000	398,330,000.00	30,609,605.12	30,609,605.12	1.0828020000	6.0000%	CITIBANK	33,144,141.64	153,048.03

	059 - FNMA CMO		3	1,108,489,000.00	80,585,488.85					86,209,374.07	382,602.35

Book Value:				80,585,488.85							
AIP				0.00							
Book + AIP:				80,585,488.85							

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31359MH89	FNMA DEB	03/15/2016	5.000000	200,000,000.00	204,183,516.20	1.0217200000	0.002222222	CITIBANK	204,344,000.00	444,444.00
3135G0XP3	FNMA DEB	07/05/2016	0.375000	80,000,000.00	79,945,929.70	1.0000200000	0.00089583	CITIBANK	80,001,600.00	71,666.40
3135G0CM3	FNMA DEB	09/28/2016	1.250000	25,000,000.00	25,190,254.02	1.0080100000	0.00010417	CITIBANK	25,200,250.00	2,604.25
		012 - FNMA DEB	3	305,000,000.00	309,319,699.92				309,545,850.00	518,714.65
Book Value:				309,319,699.92						
AIP	:			0.00						
Book + AIP:				309,319,699.92						

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3130A36S8	FHLB DEB	10/01/2015	0.200000	100,000,000.00	100,000,000.00	1.0000000000	0.00000000	CITIBANK	100,000,000.00	0.00
3130A3Z31	FHLB DEB	10/27/2015	0.180000	100,000,000.00	99,999,142.86	1.0000600000	0.00077000	CITIBANK	100,006,000.00	77,000.00
3130A1235	FHLB DEB	11/23/2015	0.230000	50,000,000.00	49,998,793.26	1.0001500000	0.00078222	CITIBANK	50,007,500.00	39,111.00
3130A2Y42	FHLB DEB	12/01/2015	0.270000	50,000,000.00	50,001,245.48	1.0002200000	0.00090000	CITIBANK	50,011,000.00	45,000.00
3130A3LZ5	FHLB DEB	12/01/2015	0.125000	100,000,000.00	99,985,343.28	1.0000100000	0.00041667	CITIBANK	100,001,000.00	41,667.00
3130A24D5	FHLB DEB	12/18/2015	0.230000	100,000,000.00	99,997,867.72	1.0002600000	0.00065806	CITIBANK	100,026,000.00	65,806.00
3130A3FB4	FHLB DEB	01/04/2016	0.230000	50,000,000.00	49,996,307.04	1.0003000000	0.00055583	CITIBANK	50,015,000.00	27,791.50
3130A2VV5	FHLB DEB	02/22/2016	0.340000	30,000,000.00	29,999,606.56	1.0003500000	0.00036833	CITIBANK	30,010,500.00	11,049.90
313375RN9	FHLB DEB	03/11/2016	1.000000	100,000,000.00	100,262,994.46	1.0034800000	0.00055556	CITIBANK	100,348,000.00	55,556.00
3130A5EJ4	FHLB DEB	05/18/2016	0.250000	50,000,000.00	49,979,629.48	0.9999100000	0.00092361	CITIBANK	49,995,500.00	46,180.50
3130A5GB9	FHLB DEB	06/20/2016	0.340000	50,000,000.00	49,992,443.31	0.9999000000	0.00095389	CITIBANK	49,995,000.00	47,694.50
023 - FHLB DEB			11	780,000,000.00	780,213,373.45				780,415,500.00	456,856.40

Book Value: 780,213,373.45
AIP : 1,041.67
Book + AIP: 780,214,415.12

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3137EADH9	FHLMC DEB	06/29/2017	1.000000	100,000,000.00	99,993,111.80	1.0068200000	0.00255556	CITIBANK	100,682,000.00	255,556.00
	007 - FHLMC DEB		1	100,000,000.00	99,993,111.80				100,682,000.00	255,556.00

Book Value: 99,993,111.80

AIP : 0.00

Book + AIP: 99,993,111.80

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
3133EEZD5	FFCB DEB	04/20/2016	0.300000	75,000,000.00	75,000,000.00	0.9998000000	0.00134167	CITIBANK	74,985,000.00	100,625.25
3133EFCF2	FFCB DEB	09/08/2016	0.440000	50,000,000.00	50,000,000.00	1.0013100000	0.00028111	CITIBANK	50,065,500.00	14,055.50
3133EFAN7	FFCB DEB	04/24/2017	0.750000	50,000,000.00	50,000,000.00	1.0025900000	0.00077083	CITIBANK	50,129,500.00	38,541.50
	005 - FFCB DEB		3	175,000,000.00	175,000,000.00				175,180,000.00	153,222.25
Book Value:				175,000,000.00						
AIP :				611.11						
Book + AIP:				175,000,611.11						

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313384MT3	FHLB DN	10/09/2015	0.000000	100,000,000.00	99,996,000.00	0.9999900000	CITIBANK	99,999,000.00
313384XH7	FHLB DN	05/26/2016	0.000000	50,000,000.00	49,853,388.89	0.9984100000	CITIBANK	49,920,500.00
313384XP9	FHLB DN	06/01/2016	0.000000	350,000,000.00	348,942,083.34	0.9982700000	CITIBANK	349,394,500.00
	031 - FHLB DN		3	500,000,000.00	498,791,472.23			499,314,000.00

Book Value: 498,791,472.23
 AIP : 0.00
 Book + AIP: 498,791,472.23

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	VAL ACCRUED	SOURCE	FAIR VALUE	ACCRUED INT
45905UQE7	IBRD DEB	09/23/2016	0.650000	250,000,000.00	250,000,000.00	1.0019700000	0.00014444	CITIBANK	250,492,500.00	36,110.00
45950VCP9	IFC DEB	11/15/2016	0.625000	50,000,000.00	49,969,875.00	1.0003300000	0.00236111	CITIBANK	50,016,500.00	118,055.50
4581X0CL0	IADB DEB	01/16/2018	1.250000	50,000,000.00	50,196,944.35	1.0088200000	0.00600694	CITIBANK	50,441,000.00	300,347.00
	110 - SUPRANAT'L DEB		3	350,000,000.00	350,165,819.35				350,950,000.00	454,512.50

Book Value: 350,165,819.35
AIP : 0.00
Book + AIP: 350,165,819.35

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313396PY3	FHLMC DN	12/01/2015	0.000000	300,000,000.00	299,747,138.88	0.9998100000	CITIBANK	299,943,000.00
313396RC9	FHLMC DN	12/29/2015	0.000000	200,000,000.00	199,864,222.24	0.9997300000	CITIBANK	199,946,000.00
313396RJ4	FHLMC DN	01/04/2016	0.000000	200,000,000.00	199,643,111.12	0.9996600000	CITIBANK	199,932,000.00
313396SN4	FHLMC DN	02/01/2016	0.000000	400,000,000.00	399,495,500.00	0.9994200000	CITIBANK	399,768,000.00
313396TS2	FHLMC DN	02/29/2016	0.000000	100,000,000.00	99,877,694.44	0.9992800000	CITIBANK	99,928,000.00
313396T0	FHLMC DN	03/01/2016	0.000000	600,000,000.00	598,821,333.32	0.9991300000	CITIBANK	599,478,000.00
313396VA8	FHLMC DN	04/01/2016	0.000000	200,000,000.00	199,529,333.32	0.9988300000	CITIBANK	199,766,000.00
313396WC3	FHLMC DN	04/27/2016	0.000000	100,000,000.00	99,788,666.66	0.9986600000	CITIBANK	99,866,000.00
313396WH2	FHLMC DN	05/02/2016	0.000000	400,000,000.00	399,205,458.32	0.9985700000	CITIBANK	399,428,000.00
313396XP3	FHLMC DN	06/01/2016	0.000000	400,000,000.00	398,962,569.44	0.9982700000	CITIBANK	399,308,000.00
048 - FHLMC DN			10	2,900,000,000.00	2,894,935,027.74			2,897,363,000.00

Book Value: 2,894,935,027.74

AIP : 0.00

Book + AIP: 2,894,935,027.74

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
313588RJ6	FNMA DN	01/04/2016	0.000000	700,000,000.00	698,853,611.12	0.9996600000	CITIBANK	699,762,000.00
313588SN6	FNMA DN	02/01/2016	0.000000	600,000,000.00	599,252,555.54	0.9994200000	CITIBANK	599,652,000.00
313588TT2	FNMA DN	03/01/2016	0.000000	350,000,000.00	349,057,777.76	0.9991300000	CITIBANK	349,695,500.00
313588VA0	FNMA DN	04/01/2016	0.000000	1,250,000,000.00	1,247,569,458.34	0.9988300000	CITIBANK	1,248,537,500.00
313588WC5	FNMA DN	04/27/2016	0.000000	100,000,000.00	99,788,666.66	0.9986600000	CITIBANK	99,866,000.00
313588WH4	FNMA DN	05/02/2016	0.000000	400,000,000.00	399,073,055.56	0.9985700000	CITIBANK	399,428,000.00
313588YV1	FNMA DN	07/01/2016	0.000000	100,000,000.00	99,706,861.12	0.9979800000	CITIBANK	99,798,000.00
	013 - FNMA DN		7	3,500,000,000.00	3,493,301,986.10			3,496,739,000.00

Book Value: 3,493,301,986.10

AIP : 0.00

Book + AIP: 3,493,301,986.10

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
459052NT9	IBRD DN	11/02/2015	0.000000	200,000,000.00	199,948,888.88	0.9999400000	CITIBANK	199,988,000.00
	108 - IBRD DN		1	200,000,000.00	199,948,888.88			199,988,000.00

Book Value: 199,948,888.88

AIP : 0.00

Book + AIP: 199,948,888.88

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
06053PFQ5	BOFA BN	10/01/2015	04/15/2015	0.30000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	140,833.33
06053PHC4	BOFA BN	10/01/2015	06/16/2015	0.26000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	77,277.78
06053PHJ9	BOFA BN	11/02/2015	06/23/2015	0.29000	100,000,000.00	100,000,000.00	0.2400	1.0000442631	BOFA/ML	100,004,426.31	80,555.56
06053PHL4	BOFA BN	11/02/2015	07/02/2015	0.28000	200,000,000.00	200,000,000.00	0.2400	1.0000353970	BOFA/ML	200,007,079.40	141,555.56
06053PKJ5	BOFA BN	01/27/2016	09/16/2015	0.40000	100,000,000.00	100,000,000.00	0.3800	1.0000652667	BOFA/ML	100,006,526.67	16,666.67
076 - BANK NOTE				5	600,000,000.00	600,000,000.00				600,018,032.38	456,888.90

Book Value: 600,000,000.00
 AIP : 0.00
 Book + AIP: 600,000,000.00

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
06426GGY7	BOWEST CD	10/01/2015	04/09/2015	0.20000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	97,222.22
06426GHA8	BOWEST CD	10/01/2015	04/15/2015	0.28000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	131,444.44
62478TJED	MUFG UNION CD	10/01/2015	08/21/2015	0.20000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	22,777.78
62478TJG5	MUFG UNION CD	10/01/2015	08/26/2015	0.16000	150,000,000.00	150,000,000.00	0.2000	1.0000000000	BOFA/ML	150,000,000.00	24,000.00
62478TJM2	MUFG UNION CD	10/05/2015	09/08/2015	0.12000	100,000,000.00	100,000,000.00	0.2000	0.9999911096	BOFA/ML	99,999,110.96	7,666.67
62478TJT7	MUFG UNION CD	11/02/2015	09/18/2015	0.16000	150,000,000.00	150,000,000.00	0.2400	0.9999288917	BOFA/ML	149,989,333.76	6,666.67
90333VQK9	US BANK CD	11/02/2015	06/24/2015	0.13000	100,000,000.00	100,000,000.00	0.2400	0.9999021668	BOFA/ML	99,990,216.68	35,750.00
90333VQP8	US BANK CD	12/01/2015	08/24/2015	0.16000	100,000,000.00	100,000,000.00	0.3100	0.9997458781	BOFA/ML	99,974,587.81	16,888.89
94988EF29	WELLS FGO CD	12/01/2015	02/24/2015	0.30000	100,000,000.00	100,000,000.00	0.3100	0.9999821063	BOFA/ML	99,998,210.63	182,500.00
94988EF86	WELLS FGO CD	12/01/2015	03/05/2015	0.28000	100,000,000.00	100,000,000.00	0.3100	0.9999483359	BOFA/ML	99,994,833.59	163,333.33
17304UX21	CITIBANK CD	12/07/2015	09/09/2015	0.31000	200,000,000.00	200,000,000.00	0.3100	0.9999998908	BOFA/ML	199,999,978.16	37,888.89
06426GHU4	BOWEST CD	12/24/2015	07/23/2015	0.27000	100,000,000.00	100,000,000.00	0.3100	0.9999063547	BOFA/ML	99,990,635.47	52,500.00
17304UT59	CITIBANK CD	12/24/2015	06/30/2015	0.40000	100,000,000.00	100,000,000.00	0.3100	1.0002091013	BOFA/ML	100,020,910.13	103,333.33
90333VQL7	US BANK CD	12/24/2015	06/30/2015	0.20000	100,000,000.00	100,000,000.00	0.3100	0.9997431454	BOFA/ML	99,974,314.54	51,666.67
90333VQM5	US BANK CD	12/29/2015	06/30/2015	0.21000	100,000,000.00	100,000,000.00	0.3100	0.9997525517	BOFA/ML	99,975,255.17	54,250.00
16144RVB6	CHASE USA CD	01/04/2016	06/22/2015	0.41000	150,000,000.00	150,000,000.00	0.3800	1.0000779350	BOFA/ML	150,011,690.25	172,541.67
16144RVC4	CHASE USA CD	01/04/2016	06/24/2015	0.41000	100,000,000.00	100,000,000.00	0.3800	1.0000779579	BOFA/ML	100,007,795.79	112,750.00
94988EG69	WELLS FGO CD	01/04/2016	04/10/2015	0.30000	100,000,000.00	100,000,000.00	0.3800	0.9997876478	BOFA/ML	99,978,764.78	145,000.00
94988EHL5	WELLS FGO CD	01/27/2016	07/21/2015	0.34000	250,000,000.00	250,000,000.00	0.3800	0.9998682061	BOFA/ML	249,967,051.53	170,000.00
06426GJB4	BOWEST CD	02/01/2016	09/17/2015	0.37000	100,000,000.00	100,000,000.00	0.4200	0.9998292053	BOFA/ML	99,982,920.53	14,388.89
16144RVAB	CHASE USA CD	02/01/2016	06/19/2015	0.46000	100,000,000.00	100,000,000.00	0.4200	1.0001345666	BOFA/ML	100,013,456.66	132,888.89
16144RVD2	CHASE USA CD	02/02/2016	06/24/2015	0.46000	100,000,000.00	100,000,000.00	0.4200	1.0001357514	BOFA/ML	100,013,575.14	126,500.00
90333VQQ6	US BANK CD	02/29/2016	09/09/2015	0.29000	200,000,000.00	200,000,000.00	0.5000	0.9991206392	BOFA/ML	199,824,127.84	35,444.44
16144RVED	CHASE USA CD	03/01/2016	06/24/2015	0.51000	100,000,000.00	100,000,000.00	0.5000	1.0000391787	BOFA/ML	100,003,917.87	140,250.00

002 - CD DOMESTIC

24 2,900,000,000.00 2,900,000,000.00

2,899,710,687.29 2,039,652.78

Book Value: 2,900,000,000.00

AIP : 0.00

Book + AIP: 2,900,000,000.00

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CUSIP	SECURITY NAME	MATURITY	ISSUED	RATE	PAR VALUE	BOOK VALUE	INDEX RATE	PRICE	SOURCE	FAIR VALUE	ACCRUED INT
05572NB88	BNY YCD	10/01/2015	09/04/2015	0.17000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	12,750.00
06417H3A2	SCOTIA YCD	10/01/2015	06/30/2015	0.23000	150,000,000.00	150,000,000.00	0.2000	1.0000000000	BOFA/ML	150,000,000.00	89,125.00
06538J6R2	TOKYO-MIT YCD	10/01/2015	09/21/2015	0.14000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	3,888.89
06741XT57	BARCLAYS YCD	10/01/2015	04/15/2015	0.47000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	220,638.89
21685VET2	RABOBANK YCD	10/01/2015	03/30/2015	0.28000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	143,888.89
21685VEW5	RABOBANK YCD	10/01/2015	04/09/2015	0.27000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	131,250.00
63253TYR3	NAT AUB YCD	10/01/2015	02/26/2015	0.27000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	162,750.00
65558LDA7	NORDEA YCD	10/01/2015	04/15/2015	0.28000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	131,444.44
65558LPM9	NORDEA YCD	10/01/2015	06/11/2015	0.24000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	74,666.67
83051H4X1	SE BANKEN YCD	10/01/2015	08/20/2015	0.12000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	14,000.00
83051H5F9	SE BANKEN YCD	10/01/2015	08/27/2015	0.11000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	10,694.44
83369TWL7	SOC GEN YCD	10/01/2015	06/25/2015	0.26000	50,000,000.00	50,000,000.00	0.2000	1.0000000000	BOFA/ML	50,000,000.00	35,388.89
83369TYQ4	SOC GEN YCD	10/01/2015	08/21/2015	0.18000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	20,500.00
85325TBX2	STNDRD CH YCD	10/01/2015	06/24/2015	0.26000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	71,500.00
86563R2X5	SUMITOMO YCD	10/01/2015	09/03/2015	0.19000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	14,777.78
89113ELR5	TORONTO YCD	10/01/2015	04/16/2015	0.30000	100,000,000.00	100,000,000.00	0.2000	1.0000000000	BOFA/ML	100,000,000.00	140,000.00
05572NB96	BNP YCD	10/02/2015	09/09/2015	0.16000	100,000,000.00	100,000,000.00	0.2000	0.9999988884	BOFA/ML	99,999,888.84	9,777.78
06427EDB4	MONTREAL YCD	10/02/2015	09/10/2015	0.10000	150,000,000.00	150,000,000.00	0.2000	0.9999972219	BOFA/ML	149,999,583.29	8,750.00
13606ABS6	CIBC YCD	10/02/2015	09/17/2015	0.13000	200,000,000.00	200,000,000.00	0.2000	0.9999980553	BOFA/ML	199,999,611.06	10,111.11
05572NC46	BNP YCD	10/05/2015	09/14/2015	0.16000	100,000,000.00	100,000,000.00	0.2000	0.9999955540	BOFA/ML	99,999,555.40	7,555.56
05572NC53	BNP YCD	10/05/2015	09/22/2015	0.13000	100,000,000.00	100,000,000.00	0.2000	0.9999922217	BOFA/ML	99,999,222.17	3,250.00
05572NC87	BNP YCD	10/05/2015	09/28/2015	0.10000	100,000,000.00	100,000,000.00	0.2000	0.9999888890	BOFA/ML	99,998,888.90	833.33
13606ABJ6	CIBC YCD	10/05/2015	09/14/2015	0.13000	200,000,000.00	200,000,000.00	0.2000	0.9999922210	BOFA/ML	199,998,444.20	12,277.78
86563R3M8	SUMITOMO YCD	10/05/2015	09/09/2015	0.19000	100,000,000.00	100,000,000.00	0.2000	0.9999988863	BOFA/ML	99,999,888.63	11,611.11
86563R4F2	SUMITOMO YCD	10/05/2015	09/15/2015	0.17000	200,000,000.00	200,000,000.00	0.2000	0.9999966651	BOFA/ML	199,999,333.02	15,111.11
06538J5V4	TOKYO MIT YCD	10/08/2015	09/15/2015	0.16000	100,000,000.00	100,000,000.00	0.2000	0.9999922198	BOFA/ML	99,999,221.98	7,111.11
65602TVV0	NORINCHUK YCD	10/08/2015	09/08/2015	0.18000	200,000,000.00	200,000,000.00	0.2000	0.9999961068	BOFA/ML	199,999,221.36	23,000.00
06427EEG2	MONTREAL YCD	10/09/2015	09/22/2015	0.09000	100,000,000.00	100,000,000.00	0.2000	0.9999755556	BOFA/ML	99,997,555.56	2,250.00
06427EFU0	MONTREAL YCD	10/09/2015	09/28/2015	0.10000	100,000,000.00	100,000,000.00	0.2000	0.9999777784	BOFA/ML	99,997,777.84	833.33
23290QX57	DNB YCD	10/09/2015	09/14/2015	0.13000	100,000,000.00	100,000,000.00	0.2000	0.9999844424	BOFA/ML	99,998,444.24	6,138.89
83051H5W2	SE BANKEN YCD	10/09/2015	09/09/2015	0.11000	100,000,000.00	100,000,000.00	0.2000	0.9999799979	BOFA/ML	99,997,999.79	6,722.22
87019T5J7	SWEDBANK YCD	10/09/2015	09/09/2015	0.14000	100,000,000.00	100,000,000.00	0.2000	0.9999866635	BOFA/ML	99,998,666.35	8,555.56
05572NC95	BNP YCD	10/13/2015	09/30/2015	0.11000	100,000,000.00	100,000,000.00	0.2000	0.9999700018	BOFA/ML	99,997,000.18	305.56
87019T6A5	SWEDBANK YCD	10/19/2015	09/18/2015	0.14000	100,000,000.00	100,000,000.00	0.2000	0.9999699979	BOFA/ML	99,996,999.79	5,055.56
06427EDH1	MONTREAL YCD	10/21/2015	09/15/2015	0.10000	200,000,000.00	200,000,000.00	0.2000	0.9999444457	BOFA/ML	199,988,889.14	8,888.89
21685VFX2	RABOBANK YCD	10/21/2015	06/15/2015	0.27500	100,000,000.00	100,000,000.00	0.2000	1.0000415704	BOFA/ML	100,004,157.04	82,500.00
86563R5T1	SUMITOMO YCD	10/23/2015	09/23/2015	0.19000	100,000,000.00	100,000,000.00	0.2000	0.9999938845	BOFA/ML	99,999,388.45	4,222.22
13606ADC9	CIBC YCD	10/26/2015	09/28/2015	0.12000	100,000,000.00	100,000,000.00	0.2000	0.9999444508	BOFA/ML	99,994,445.08	1,000.00
21685VFB0	RABOBANK YCD	10/26/2015	04/29/2015	0.29000	100,000,000.00	100,000,000.00	0.2000	1.0000623179	BOFA/ML	100,006,231.79	124,861.11
87019T6F4	SWEDBANK YCD	10/26/2015	09/22/2015	0.14000	100,000,000.00	100,000,000.00	0.2000	0.9999583343	BOFA/ML	99,995,833.43	3,500.00

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23290QZ22	DNB YCD	10/28/2015	09/28/2015	0.08000	100,000,000.00	100,000,000.00	0.2000	0.9999100125	BOFA/ML	99,991,001.25	666.67
65602TWB3	NORINCHUK YCD	10/28/2015	09/16/2015	0.20000	100,000,000.00	100,000,000.00	0.2000	0.9999999875	BOFA/ML	99,999,998.75	8,333.33
83369TB63	SOC GEN YCD	10/28/2015	09/22/2015	0.16000	100,000,000.00	100,000,000.00	0.2000	0.9999699985	BOFA/ML	99,996,999.85	4,000.00
26563R6P8	SUMITOMO YCD	10/28/2015	09/28/2015	0.18000	100,000,000.00	100,000,000.00	0.2000	0.9999850000	BOFA/ML	99,998,500.00	1,500.00
89113ETK2	TORONTO YCD	10/28/2015	06/24/2015	0.22000	100,000,000.00	100,000,000.00	0.2000	1.0000149070	BOFA/ML	100,001,490.70	60,500.00
65602TWC1	NORINCHUK YCD	10/30/2015	09/16/2015	0.20000	100,000,000.00	100,000,000.00	0.2000	0.9999999866	BOFA/ML	99,999,998.66	8,333.33
83051H4R4	SE BANKEN YCD	11/02/2015	08/11/2015	0.24000	100,000,000.00	100,000,000.00	0.2400	0.9999999275	BOFA/ML	99,999,992.75	34,000.00
83369TC62	SOC GEN YCD	11/02/2015	09/28/2015	0.19000	200,000,000.00	200,000,000.00	0.2400	0.9999555617	BOFA/ML	199,991,112.34	3,166.67
85325TCK9	STNDRD CH YCD	11/02/2015	07/07/2015	0.28000	100,000,000.00	100,000,000.00	0.2400	1.0000354053	BOFA/ML	100,003,540.53	66,888.89
86958DTT9	SVENSKA YCD	11/02/2015	04/30/2015	0.29000	200,000,000.00	200,000,000.00	0.2400	1.0000441704	BOFA/ML	200,008,834.08	248,111.11
89113EYJ9	TORONTO YCD	11/02/2015	08/25/2015	0.19000	150,000,000.00	150,000,000.00	0.2400	0.9999555234	BOFA/ML	149,993,328.51	29,291.67
96121TCT1	WESTPAC YCD	11/02/2015	07/07/2015	0.25000	100,000,000.00	100,000,000.00	0.2400	1.0000087596	BOFA/ML	100,000,875.96	59,722.22
20271EKS7	CB AUS YCD	11/24/2015	11/25/2014	0.33000	100,000,000.00	100,000,000.00	0.2400	1.0001339288	BOFA/ML	100,013,392.88	284,166.67
06741XY93	BARCLAYS YCD	12/01/2015	09/28/2015	0.18000	200,000,000.00	200,000,000.00	0.3100	0.9997798300	BOFA/ML	199,955,966.00	3,000.00
60689DJY0	MIZUHO YCD	12/01/2015	08/24/2015	0.32000	100,000,000.00	100,000,000.00	0.3100	1.0000167582	BOFA/ML	100,001,675.82	33,777.78
63253TZK7	NAT AUB YCD	12/01/2015	09/03/2015	0.28000	100,000,000.00	100,000,000.00	0.3100	0.9999490790	BOFA/ML	99,994,907.90	21,777.78
65558LFY3	NORDEA YCD	12/01/2015	07/07/2015	0.32000	100,000,000.00	100,000,000.00	0.3100	1.0000165342	BOFA/ML	100,001,653.42	76,444.44
65558LHF2	NORDEA YCD	12/01/2015	08/24/2015	0.28000	100,000,000.00	100,000,000.00	0.3100	0.9999490382	BOFA/ML	99,994,903.82	29,555.56
78009NVA1	RB CANADA YCD	12/01/2015	06/15/2015	0.30500	200,000,000.00	200,000,000.00	0.3100	0.9999910518	BOFA/ML	199,998,210.36	183,000.00
83051H6T8	SE BANKEN YCD	12/01/2015	09/28/2015	0.15000	100,000,000.00	100,000,000.00	0.3100	0.9997290247	BOFA/ML	99,972,902.47	1,250.00
86958DYV2	SVENSKA YCD	12/01/2015	09/17/2015	0.27000	125,000,000.00	125,000,000.00	0.3100	0.9999322027	BOFA/ML	124,991,525.34	13,125.00
96121TYL6	WESTPAC YCD	12/01/2015	12/15/2014	0.42000	100,000,000.00	100,000,000.00	0.3100	1.0001845148	BOFA/ML	100,018,451.48	338,333.33
06741XY85	BARCLAYS YCD	12/23/2015	09/23/2015	0.20000	100,000,000.00	100,000,000.00	0.3100	0.9997465383	BOFA/ML	99,974,653.83	4,444.44
60689DKL6	MIZUHO YCD	12/23/2015	09/17/2015	0.31000	100,000,000.00	100,000,000.00	0.3100	0.9999999139	BOFA/ML	99,999,991.39	12,055.56
78009NVG8	RB CANADA YCD	12/24/2015	06/30/2015	0.35500	200,000,000.00	200,000,000.00	0.3100	1.0001042612	BOFA/ML	200,020,852.24	183,416.67
78009NVF0	RB CANADA YCD	12/29/2015	06/24/2015	0.35500	100,000,000.00	100,000,000.00	0.3100	1.0001104172	BOFA/ML	100,011,041.72	97,625.00
96121TB80	WEST PAC YCD	12/29/2015	06/29/2015	0.33000	100,000,000.00	100,000,000.00	0.3100	1.0000487467	BOFA/ML	100,004,874.67	86,166.67
05252WJW4	ANZ YCD	01/04/2016	06/15/2015	0.18000	200,000,000.00	200,000,000.00	0.3800	1.0000000000	BOFA/ML	200,000,000.00	108,000.00
06417HQ33	SCOTIA YCD	01/04/2016	04/22/2015	0.35000	50,000,000.00	50,000,000.00	0.3800	0.9999193348	BOFA/ML	49,995,966.74	78,750.00
78009NTG1	RB CANADA YCD	01/04/2016	01/15/2015	0.40000	100,000,000.00	100,000,000.00	0.3800	1.0000498420	BOFA/ML	100,004,984.20	287,777.78
96121TYX8	WESTPAC YCD	01/04/2016	01/15/2015	0.41000	100,000,000.00	100,000,000.00	0.3800	1.0000761324	BOFA/ML	100,007,613.24	294,972.22
05252WJX2	ANZ YCD	01/27/2016	07/02/2015	0.20000	100,000,000.00	100,000,000.00	0.3800	0.9994101050	BOFA/ML	99,941,010.50	50,555.56
06417H5N2	SCOTIA YCD	02/01/2016	09/09/2015	0.36000	100,000,000.00	100,000,000.00	0.4300	0.9997608615	BOFA/ML	99,976,086.15	22,000.00
53945GK99	LLOYDS YCD	03/01/2016	09/09/2015	0.48000	100,000,000.00	100,000,000.00	0.5400	0.9997465757	BOFA/ML	99,974,657.57	29,333.33
63307UGF2	NB CANADA YCD	03/01/2016	03/18/2015	0.56000	100,000,000.00	100,000,000.00	0.5400	1.0000772813	BOFA/ML	100,007,728.13	306,444.44
65558LJC7	NORDEA YCD	03/28/2016	09/28/2015	0.43000	100,000,000.00	100,000,000.00	0.5400	0.9994544242	BOFA/ML	99,945,442.42	3,583.33
13606JZL6	CIBC YCD	04/01/2016	04/15/2015	0.46500	100,000,000.00	100,000,000.00	0.6400	0.9991062227	BOFA/ML	99,910,622.27	218,291.67
63253TZN1	NAT AUB YCD	04/01/2016	09/09/2015	0.45000	100,000,000.00	100,000,000.00	0.6400	0.9990364069	BOFA/ML	99,903,640.69	27,500.00
63307UGH8	NB CANADA YCD	04/27/2016	04/29/2015	0.50000	200,000,000.00	200,000,000.00	0.6400	0.9991822618	BOFA/ML	199,836,452.36	430,555.56
96121TZH4	WESTPAC YCD	04/27/2016	04/15/2015	0.47000	100,000,000.00	100,000,000.00	0.6400	0.9990085414	BOFA/ML	99,900,854.14	220,638.89

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63307UGN5	NB CANADA YCD	05/02/2016	06/17/2015	0.56000	100,000,000.00	100,000,000.00	0.7000	0.9991643936	BOFA/ML	99,916,439.36	164,888.89
20271EKU2	CB AUS YCD	06/01/2016	06/22/2015	0.47500	100,000,000.00	100,003,373.70	0.8000	0.9978019149	BOFA/ML	99,780,191.49	133,263.89
63307UGM7	NB CANADA YCD	06/01/2016	06/10/2015	0.60000	100,000,000.00	100,000,000.00	0.8000	0.9986415981	BOFA/ML	99,864,159.81	188,333.33
63307UGP0	NB CANADA YCD	06/01/2016	06/17/2015	0.60000	100,000,000.00	100,000,000.00	0.8000	0.9986422273	BOFA/ML	99,864,222.73	176,666.67
96121TA99	WEST PAC YCD	06/01/2016	06/15/2015	0.60000	100,000,000.00	100,000,000.00	0.8000	0.9986420476	BOFA/ML	99,864,204.76	180,000.00
20271EKV0	CB AUS YCD	06/30/2016	06/26/2015	0.48500	100,000,000.00	100,003,773.06	0.8500	0.9972414411	BOFA/ML	99,724,144.11	130,680.56
20271EKW8	CB AUS YCD	07/01/2016	06/26/2015	0.48500	100,000,000.00	100,003,786.82	0.8500	0.9972314014	BOFA/ML	99,723,140.14	130,680.56

001 - CD YANKEE 87 9,975,000,000.00 9,975,010,933.58

9,973,048,485.06 6,717,055.59

Book Value: 9,975,010,933.58

AIP : 0.00

Book + AIP: 9,975,010,933.58

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36959JX16	GECC CP	10/01/2015	0.000000	100,000,000.00	99,961,777.78	0.0020	0	BOFA/ML	100,000,000.00
65475MX13	NISSAN CP	10/01/2015	0.000000	50,000,000.00	49,981,527.78	0.0020	0	BOFA/ML	50,000,000.00
89233HX17	TOYOTA CP	10/01/2015	0.000000	350,000,000.00	349,715,666.68	0.0020	0	BOFA/ML	350,000,000.00
65475MX21	NISSAN CP	10/02/2015	0.000000	50,000,000.00	49,983,958.33	0.0020	1	BOFA/ML	49,999,722.22
89233HXM1	TOYOTA CP	10/21/2015	0.000000	150,000,000.00	149,876,041.68	0.0020	20	BOFA/ML	149,983,333.33
46640QXS5	JPM LLC CP	10/26/2015	0.000000	100,000,000.00	99,840,888.88	0.0020	25	BOFA/ML	99,986,111.11
89233HXS8	TOYOTA CP	10/26/2015	0.000000	100,000,000.00	99,948,888.88	0.0020	25	BOFA/ML	99,986,111.11
46640QXT3	JPM LLC CP	10/27/2015	0.000000	200,000,000.00	199,680,000.00	0.0020	26	BOFA/ML	199,971,111.11
36959JXU2	GECC CP	10/28/2015	0.000000	100,000,000.00	99,985,333.34	0.0020	27	BOFA/ML	99,985,000.00
89116FXU9	TD USA CP	10/28/2015	0.000000	200,000,000.00	199,931,111.12	0.0020	27	BOFA/ML	199,970,000.00
06743CY22	BARCLY US CP	11/02/2015	0.000000	100,000,000.00	99,936,805.56	0.0024	32	BOFA/ML	99,978,666.67
67983UY23	OLD LINE CP	11/02/2015	0.000000	50,000,000.00	49,955,583.33	0.0024	32	BOFA/ML	49,989,333.33
89116FY20	TD USA CP	11/02/2015	0.000000	100,000,000.00	99,988,888.88	0.0024	32	BOFA/ML	99,978,666.67
89233HY24	TOYOTA CP	11/02/2015	0.000000	50,000,000.00	49,976,041.67	0.0024	32	BOFA/ML	49,989,333.33
06945MY91	BARTON CP	11/09/2015	0.000000	50,000,000.00	49,980,513.89	0.0024	39	BOFA/ML	49,987,000.00
36960MY98	GE CO CP	11/09/2015	0.000000	100,000,000.00	99,982,666.66	0.0024	39	BOFA/ML	99,974,000.00
89233HY99	TOYOTA CP	11/09/2015	0.000000	150,000,000.00	149,915,027.78	0.0024	39	BOFA/ML	149,961,000.00
67983UYJ6	OLD LINE CP	11/18/2015	0.000000	50,000,000.00	49,965,500.00	0.0024	48	BOFA/ML	49,984,000.00
06945MZ17	BARTON CP	12/01/2015	0.000000	25,000,000.00	24,983,333.33	0.0031	61	BOFA/ML	24,986,868.06
12476FZ74	CAFCO CP	12/07/2015	0.000000	50,000,000.00	49,910,069.44	0.0031	67	BOFA/ML	49,971,152.78
12622VZ72	CRC CP	12/07/2015	0.000000	50,000,000.00	49,908,013.89	0.0031	67	BOFA/ML	49,971,152.78
46640QZ79	JPM LLC CP	12/07/2015	0.000000	100,000,000.00	99,795,833.34	0.0031	67	BOFA/ML	99,942,305.56
67983UZ71	OLD LINE CP	12/07/2015	0.000000	50,000,000.00	49,908,166.67	0.0031	67	BOFA/ML	49,971,152.78
46640QZQ7	JPM LLC CP	12/24/2015	0.000000	100,000,000.00	99,792,333.34	0.0031	84	BOFA/ML	99,927,666.67
89233GAT3	TOYOTA CP	01/27/2016	0.000000	50,000,000.00	49,913,888.89	0.0038	118	BOFA/ML	49,937,722.22
12476EB16	CAFCO CP	02/01/2016	0.000000	100,000,000.00	99,771,277.78	0.0042	123	BOFA/ML	99,856,500.00
12622UBH8	CRC CP	02/17/2016	0.000000	50,000,000.00	49,882,666.67	0.0042	139	BOFA/ML	49,918,916.67
89233GBV7	TOYOTA CP	02/29/2016	0.000000	50,000,000.00	49,894,277.78	0.0050	151	BOFA/ML	49,895,138.89
12476EC15	CAFCO CP	03/01/2016	0.000000	50,000,000.00	49,880,902.78	0.0050	152	BOFA/ML	49,894,444.44
89233GC12	TOYOTA CP	03/01/2016	0.000000	100,000,000.00	99,787,333.34	0.0050	152	BOFA/ML	99,788,888.89
003 - COMMER PAPER			30	2,825,000,000.00	2,822,034,319.49				2,823,785,298.62

Book Value: 2,822,034,319.49

AIP : 0.00

Book + AIP: 2,822,034,319.49

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SYS042356	CALIFORNIA UNITED BANK TD	10/01/2015	0.160000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042361	COMMUNITY BANK TD	10/02/2015	0.160000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042573	COMMONWEALTH BUSINESS BAN	10/02/2015	0.040000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042367	COMMUNITY 1ST BANK TD	10/07/2015	0.140000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042371	HANMI BANK TD	10/07/2015	0.110000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042372	MERCHANTS NATIONAL BANK O	10/07/2015	0.110000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042574	AMERICAN RIVER BANK TD	10/07/2015	0.060000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042575	CITIZENS BUSINESS BANK TD	10/07/2015	0.060000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042576	COMERICA BANK TD	10/07/2015	0.060000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042578	FARMERS & MERCHANTS BANK	10/07/2015	0.040000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042579	NEW OMNI BANK NA TD	10/07/2015	0.040000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042585	BANK OF THE SIERRA TD	10/07/2015	0.060000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042376	STATE BANK OF INDIA (CALI	10/08/2015	0.150000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042586	BBCN BANK TD	10/08/2015	0.060000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS042587	MALAGA BANK FSB TD	10/08/2015	0.040000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042378	FIRST FOUNDATION BANK TD	10/09/2015	0.140000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042590	COMMONWEALTH BUSINESS BAN	10/09/2015	0.040000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042591	MANUFACTURERS BANK TD	10/09/2015	0.060000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS042593	PACIFIC CITY BANK TD	10/09/2015	0.040000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS012594	PACIFIC WESTERN BANK TD	10/09/2015	0.040000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042595	WILSHIRE BANK TD	10/09/2015	0.040000	78,000,000.00	78,000,000.00	1.0000000000		78,000,000.00
SYS042388	MISSION VALLEY BANK TD	10/14/2015	0.120000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS042389	PACIFIC ALLIANCE BANK TD	10/14/2015	0.140000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042391	STATE BANK OF INDIA (CALI	10/14/2015	0.140000	23,000,000.00	23,000,000.00	1.0000000000		23,000,000.00
SYS042596	COMMUNITY WEST BANK TD	10/14/2015	0.030000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042597	1ST CENTURY BANK NA TD	10/14/2015	0.050000	26,000,000.00	26,000,000.00	1.0000000000		26,000,000.00
SYS042598	BBCN BANK TD	10/14/2015	0.050000	45,000,000.00	45,000,000.00	1.0000000000		45,000,000.00
SYS042600	COMERICA BANK TD	10/14/2015	0.050000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS042602	FIVE STAR BANK TD	10/14/2015	0.030000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042603	FOLSOM LAKE BANK TD	10/14/2015	0.050000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS042604	MECHANICS BANK TD	10/14/2015	0.050000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042605	MISSION FEDERAL CREDIT UN	10/14/2015	0.030000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042606	SAN DIEGO COUNTY CREDIT U	10/14/2015	0.010000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042393	NEW OMNI BANK NA TD	10/15/2015	0.110000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042394	PROVIDENT CREDIT UNION TD	10/15/2015	0.130000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042396	SAN DIEGO COUNTY CREDIT U	10/15/2015	0.090000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042609	COMMERCEWEST BANK TD	10/15/2015	0.040000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042613	SAN DIEGO COUNTY CREDIT U	10/15/2015	0.020000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042615	WILSHIRE BANK TD	10/15/2015	0.040000	74,000,000.00	74,000,000.00	1.0000000000		74,000,000.00
SYS042617	AMERICAN RIVER BANK TD	10/16/2015	0.060000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00

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SYS042618	COMMONWEALTH BUSINESS BAN	10/16/2015	0.040000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS042619	FARMERS & MERCHANTS BANK	10/16/2015	0.040000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042620	MANUFACTURERS BANK TD	10/16/2015	0.060000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042409	COMMUNITY 1ST BANK TD	10/21/2015	0.130000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042623	AMERICAN RIVER BANK TD	10/21/2015	0.070000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042624	BANK LEUMI USA TD	10/21/2015	0.080000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042625	CITIZENS BUSINESS BANK TD	10/21/2015	0.070000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042626	EAST WEST BANK TD	10/21/2015	0.070000	125,000,000.00	125,000,000.00	1.0000000000		125,000,000.00
SYS042415	HERITAGE BANK OF COMMERCE	10/22/2015	0.120000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042417	NEW OMNI BANK NA TD	10/22/2015	0.120000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042418	STATE BANK OF INDIA (CALI	10/22/2015	0.140000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042629	1ST CAPITAL BANK TD	10/22/2015	0.080000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042630	FARMERS & MERCHANTS BANK	10/22/2015	0.060000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042631	MECHANICS BANK TD	10/22/2015	0.080000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042632	NEW OMNI BANK NA TD	10/22/2015	0.060000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042422	EAST WEST BANK TD	10/23/2015	0.140000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042634	BANK OF THE SIERRA TD	10/23/2015	0.080000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042635	BENEFICIAL STATE BANK TD	10/23/2015	0.090000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042638	MALAGA BANK FSB TD	10/23/2015	0.060000	46,000,000.00	46,000,000.00	1.0000000000		46,000,000.00
SYS042640	SUMMIT STATE BANK TD	10/23/2015	0.060000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS042641	TRANS PACIFIC NATIONAL BA	10/23/2015	0.060000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042426	MERCHANTS NATIONAL BANK O	10/28/2015	0.120000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042427	PROVIDENT CREDIT UNION TD	10/28/2015	0.140000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042642	1ST CAPITAL BANK TD	10/28/2015	0.080000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS042644	SAN DIEGO COUNTY CREDIT U	10/28/2015	0.040000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042645	SUMMIT STATE BANK TD	10/28/2015	0.060000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042646	WEŞCOM CENTRAL CREDIT UNI	10/28/2015	0.100000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042431	NEW OMNI BANK NA TD	10/29/2015	0.110000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042653	COMMERCEWEST BANK TD	10/30/2015	0.080000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042654	COMMONWEALTH BUSINESS BAN	10/30/2015	0.080000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042656	FOLSOM LAKE BANK TD	10/30/2015	0.110000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS042657	MALAGA BANK FSB TD	10/30/2015	0.080000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS042794	SANTA CRUZ COUNTY BANK TD	10/30/2015	0.030000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042440	COMMUNITY BANK TD	11/04/2015	0.070000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042441	MERCHANTS NATIONAL BANK O	11/04/2015	0.050000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042442	PRESIDIO BANK TD	11/04/2015	0.070000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042443	SEACOAST COMMERCE BANK TD	11/04/2015	0.050000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042445	SUMMIT STATE BANK TD	11/04/2015	0.050000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS042660	BANK LEUMI USA TD	11/04/2015	0.120000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042662	COMERICA BANK TD	11/04/2015	0.110000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00

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SYS042664	AMERICAN RIVER BANK TD	11/05/2015	0.120000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042666	BANK OF THE SIERRA TD	11/05/2015	0.120000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042667	COMMERCEWEST BANK TD	11/05/2015	0.100000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042669	MALAGA BANK FSB TD	11/05/2015	0.100000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042670	NEW OMNI BANK NA TD	11/05/2015	0.100000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042671	STATE BANK OF INDIA (CALI	11/05/2015	0.130000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042672	EAST WEST BANK TD	11/06/2015	0.130000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS042674	KINECTA FEDERAL CREDIT UN	11/06/2015	0.150000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042462	CALIFORNIA BANK OF COMMER	11/12/2015	0.110000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042466	UMPQUA BANK TD	11/12/2015	0.130000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042467	WESTERN ALLIANCE BANK TD	11/12/2015	0.130000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042665	AMERICAN RIVER BANK TD	11/12/2015	0.120000	7,500,000.00	7,500,000.00	1.0000000000		7,500,000.00
SYS042675	CITIZENS BUSINESS BANK TD	11/12/2015	0.120000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042676	COMERICA BANK TD	11/12/2015	0.120000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042677	FIRST FOUNDATION BANK TD	11/12/2015	0.120000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042679	PACIFIC CITY BANK TD	11/12/2015	0.100000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042684	AMERICAN RIVER BANK TD	11/12/2015	0.150000	6,500,000.00	6,500,000.00	1.0000000000		6,500,000.00
SYS042685	BANK OF THE SIERRA TD	11/12/2015	0.150000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042686	MANUFACTURERS BANK TD	11/12/2015	0.150000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042687	MECHANICS BANK TD	11/12/2015	0.150000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042472	HERITAGE BANK OF COMMERCE	11/13/2015	0.130000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042474	RIVER CITY BANK TD	11/13/2015	0.130000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042475	SAN DIEGO COUNTY CREDIT U	11/13/2015	0.090000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042690	1ST CENTURY BANK NA TD	11/13/2015	0.140000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042691	COMMONWEALTH BUSINESS BAN	11/13/2015	0.120000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042693	NEW OMNI BANK NA TD	11/13/2015	0.120000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042694	WILSHIRE BANK TD	11/13/2015	0.120000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042478	AMERICAN PLUS BANK NA TD	11/18/2015	0.100000	500,000.00	500,000.00	1.0000000000		500,000.00
SYS042483	SIERRA VISTA BANK TD	11/18/2015	0.120000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042485	WESTERN ALLIANCE BANK TD	11/18/2015	0.120000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042697	CITIZENS BUSINESS BANK TD	11/18/2015	0.110000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042698	EVERTRUST BANK TD	11/18/2015	0.090000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042699	MERCHANTS NATIONAL BANK O	11/18/2015	0.110000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042700	MISSION FEDERAL CREDIT UN	11/18/2015	0.090000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042701	PACIFIC CITY BANK TD	11/18/2015	0.090000	1,800,000.00	1,800,000.00	1.0000000000		1,800,000.00
SYS042702	PROVIDENT CREDIT UNION TD	11/18/2015	0.090000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042703	STATE BANK OF INDIA (CALI	11/18/2015	0.120000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042489	PROVIDENT CREDIT UNION TD	11/19/2015	0.100000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042500	CATHAY BANK TD	11/19/2015	0.120000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042501	KINECTA FEDERAL CREDIT UN	11/19/2015	0.130000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00

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SYS042704	AMERICAN RIVER BANK TD	11/19/2015	0.140000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042705	PRESIDIO BANK TD	11/19/2015	0.140000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042707	STATE BANK OF INDIA (CALI	11/19/2015	0.150000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042490	BANC OF CALIFORNIA NA TD	11/20/2015	0.130000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS042494	EVERTRUST BANK TD	11/20/2015	0.110000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042495	RIVER CITY BANK TD	11/20/2015	0.130000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042708	COMMONWEALTH BUSINESS BAN	11/20/2015	0.090000	11,000,000.00	11,000,000.00	1.0000000000		11,000,000.00
SYS042507	FIRST NATIONAL BANK OF NO	12/02/2015	0.080000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042510	MERCHANTS NATIONAL BANK O	12/02/2015	0.080000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042711	CALIFORNIA COAST CREDIT U	12/02/2015	0.070000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042712	CENTRAL VALLEY COMMUNITY	12/02/2015	0.080000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042723	UNITI BANK TD	12/02/2015	0.080000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042724	BECN BANK TD	12/02/2015	0.090000	90,000,000.00	90,000,000.00	1.0000000000		90,000,000.00
SYS042725	FARMERS & MERCHANTS BANK	12/02/2015	0.070000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042726	FOLSOM LAKE BANK TD	12/02/2015	0.100000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042727	MALAGA BANK FSB TD	12/02/2015	0.070000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042511	COMMUNITY WEST BANK TD	12/03/2015	0.090000	14,000,000.00	14,000,000.00	1.0000000000		14,000,000.00
SYS042716	PACIFIC ENTERPRISES BANK	12/03/2015	0.080000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042717	COMERICA BANK TD	12/03/2015	0.100000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS042719	NEW OMNI BANK NA TD	12/03/2015	0.080000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS042728	BANK OF THE SIERRA TD	12/03/2015	0.090000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042729	FIRST FOUNDATION BANK TD	12/03/2015	0.090000	22,000,000.00	22,000,000.00	1.0000000000		22,000,000.00
SYS042730	OAK VALLEY COMMUNITY BANK	12/03/2015	0.090000	3,500,000.00	3,500,000.00	1.0000000000		3,500,000.00
SYS042731	WILSHIRE BANK TD	12/03/2015	0.070000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042517	COMMUNITY BANK OF THE BAY	12/04/2015	0.110000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042518	FIRST FOUNDATION BANK TD	12/04/2015	0.110000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042520	RIVER CITY BANK TD	12/04/2015	0.110000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042523	UNITI BANK TD	12/04/2015	0.090000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042673	KINECTA FEDERAL CREDIT UN	12/04/2015	0.180000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042720	COMMUNITY WEST BANK TD	12/04/2015	0.080000	13,000,000.00	13,000,000.00	1.0000000000		13,000,000.00
SYS042721	WESCOM CENTRAL CREDIT UNI	12/04/2015	0.120000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042733	CITIZENS BUSINESS BANK TD	12/04/2015	0.090000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042734	COMMONWEALTH BUSINESS BAN	12/04/2015	0.070000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042735	MALAGA BANK FSB TD	12/04/2015	0.070000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042736	NEW OMNI BANK NA TD	12/04/2015	0.070000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042737	SAFE CREDIT UNION TD	12/04/2015	0.110000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042738	SUMMIT STATE BANK TD	12/04/2015	0.070000	12,000,000.00	12,000,000.00	1.0000000000		12,000,000.00
SYS042739	TRAVIS CREDIT UNION TD	12/04/2015	0.070000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042526	COMERICA BANK TD	12/09/2015	0.120000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042527	COMMUNITY BANK TD	12/09/2015	0.120000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00

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SYS042528	EVERTRUST BANK TD	12/09/2015	0.100000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042530	FIRST NATIONAL BANK OF NO	12/09/2015	0.120000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042531	HERITAGE BANK OF COMMERCE	12/09/2015	0.120000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042741	CITIZENS BUSINESS BANK TD	12/09/2015	0.080000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042742	FARMERS & MERCHANTS BANK	12/09/2015	0.060000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042743	HERITAGE OAKS BANK TD	12/09/2015	0.080000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042744	TRI COUNTIES BANK TD	12/09/2015	0.080000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042745	WILSHIRE BANK TD	12/09/2015	0.060000	39,000,000.00	39,000,000.00	1.0000000000		39,000,000.00
SYS042540	METROPOLITAN BANK TD	12/10/2015	0.110000	4,500,000.00	4,500,000.00	1.0000000000		4,500,000.00
SYS042541	OPEN BANK TD	12/10/2015	0.110000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042746	1ST CAPITAL BANK TD	12/10/2015	0.080000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042747	AMERICAN RIVER BANK TD	12/10/2015	0.080000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS042748	BANK OF THE SIERRA TD	12/10/2015	0.080000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042749	CENTRAL VALLEY COMMUNITY	12/10/2015	0.090000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042750	MANUFACTURERS BANK TD	12/10/2015	0.080000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042751	MECHANICS BANK TD	12/10/2015	0.080000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042752	PACIFIC CITY BANK TD	12/10/2015	0.060000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042546	PROVIDENT CREDIT UNION TD	12/11/2015	0.110000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042754	BANK OF THE WEST TD	12/11/2015	0.090000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS042755	BECN BANK TD	12/11/2015	0.090000	75,000,000.00	75,000,000.00	1.0000000000		75,000,000.00
SYS042756	CALIFORNIA BANK OF COMMER	12/11/2015	0.090000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042757	COMMERCEWEST BANK TD	12/11/2015	0.070000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042758	COMMONWEALTH BUSINESS BAN	12/11/2015	0.070000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042759	NEW OMNI BANK NA TD	12/11/2015	0.070000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042552	SAN DIEGO COUNTY CREDIT U	12/16/2015	0.110000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042765	TRI COUNTIES BANK TD	12/16/2015	0.080000	45,000,000.00	45,000,000.00	1.0000000000		45,000,000.00
SYS042768	PROVIDENT CREDIT UNION TD	12/16/2015	0.060000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042551	AMERICAN PLUS BANK NA TD	12/17/2015	0.130000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042682	AMERICAN PLUS BANK NA TD	12/17/2015	0.160000	240,000.00	240,000.00	1.0000000000		240,000.00
SYS042772	MALAGA BANK FSB TD	12/17/2015	0.090000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042773	NEW OMNI BANK NA TD	12/17/2015	0.090000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042787	WESCOM CENTRAL CREDIT UNI	12/17/2015	0.070000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042561	SUMMIT STATE BANK TD	12/18/2015	0.140000	7,000,000.00	7,000,000.00	1.0000000000		7,000,000.00
SYS042563	WESTERN ALLIANCE BANK TD	12/18/2015	0.160000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042776	CATHAY BANK TD	12/18/2015	0.100000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042777	COMMONWEALTH BUSINESS BAN	12/18/2015	0.080000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042778	COMMUNITY 1ST BANK TD	12/18/2015	0.100000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042780	PACIFIC CITY BANK TD	12/18/2015	0.080000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042782	TRANS PACIFIC NATIONAL BA	12/18/2015	0.110000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042783	WILSHIRE BANK TD	12/18/2015	0.080000	29,000,000.00	29,000,000.00	1.0000000000		29,000,000.00

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
SYS042788	WOORI AMERICA BANK TD	12/18/2015	0.050000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042790	BANK OF SAN FRANCISCO TD	12/18/2015	0.030000	8,000,000.00	8,000,000.00	1.0000000000		8,000,000.00
SYS042791	COMMONWEALTH BUSINESS BAN	12/18/2015	0.030000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042795	SIERRA VISTA BANK TD	12/18/2015	0.050000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042572	CTBC BANK CORP (USA) TD	01/06/2016	0.110000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042577	COMMUNITY BUSINESS BANK T	01/06/2016	0.120000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042580	OPEN BANK TD	01/06/2016	0.120000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042796	SAFE CREDIT UNION TD	01/06/2016	0.060000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042588	TRAVIS CREDIT UNION TD	01/07/2016	0.110000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042589	WESTERN ALLIANCE BANK TD	01/07/2016	0.130000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042592	METROPOLITAN BANK TD	01/08/2016	0.110000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS042601	COMMUNITY BANK TD	01/13/2016	0.130000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042607	SUMMIT STATE BANK TD	01/13/2016	0.110000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042608	CALIFORNIA BANK OF COMMER	01/14/2016	0.150000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042610	CTBC BANK CORP (USA) TD	01/14/2016	0.130000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042611	EAST WEST BANK TD	01/14/2016	0.150000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042612	METROPOLITAN BANK TD	01/14/2016	0.130000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042614	SUMMIT STATE BANK TD	01/14/2016	0.130000	9,000,000.00	9,000,000.00	1.0000000000		9,000,000.00
SYS042616	BENEFICIAL STATE BANK TD	01/15/2016	0.160000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042633	PROVIDENT CREDIT UNION TD	01/21/2016	0.160000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042636	BENEFICIAL STATE BANK TD	01/22/2016	0.190000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042637	CATHAY BANK TD	01/22/2016	0.180000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042639	RIVER CITY BANK TD	01/22/2016	0.180000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
SYS042643	PACIFIC WESTERN BANK TD	01/27/2016	0.160000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042648	BANC OF CALIFORNIA NA TD	01/28/2016	0.190000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042650	CTBC BANK CORP (USA) TD	01/28/2016	0.170000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042651	AMERICAN RIVER BANK TD	01/29/2016	0.190000	2,500,000.00	2,500,000.00	1.0000000000		2,500,000.00
SYS042652	CITIZENS BUSINESS BANK TD	01/29/2016	0.190000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042655	COMMUNITY 1ST BANK TD	01/29/2016	0.200000	3,000,000.00	3,000,000.00	1.0000000000		3,000,000.00
SYS042658	METROPOLITAN BANK TD	01/29/2016	0.170000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042659	OPUS BANK TD	01/29/2016	0.190000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042661	CITIZENS BUSINESS BANK TD	02/03/2016	0.190000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042663	SIERRA VISTA BANK TD	02/03/2016	0.190000	1,500,000.00	1,500,000.00	1.0000000000		1,500,000.00
SYS042649	BANK OF THE WEST TD	02/04/2016	0.180000	134,000,000.00	134,000,000.00	1.0000000000		134,000,000.00
SYS042668	HANMI BANK TD	02/04/2016	0.220000	30,000,000.00	30,000,000.00	1.0000000000		30,000,000.00
SYS042678	OPEN BANK TD	02/10/2016	0.250000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042689	WESTERN ALLIANCE BANK TD	02/11/2016	0.270000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042692	COMMUNITY BANK TD	02/12/2016	0.260000	25,000,000.00	25,000,000.00	1.0000000000		25,000,000.00
SYS042695	WESTERN ALLIANCE BANK TD	02/17/2016	0.280000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042709	AMERICAN PLUS BANK NA TD	02/24/2016	0.220000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00

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CUSIP	SECURITY NAME	MATURITY	RATE	PAR VALUE	BOOK VALUE	PRICE	SOURCE	FAIR VALUE
SYS042713	PACIFIC WESTERN BANK TD	02/24/2016	0.220000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042718	METROPOLITAN BANK TD	02/25/2016	0.230000	1,000,000.00	1,000,000.00	1.0000000000		1,000,000.00
SYS042753	PROSPECTORS FEDERAL CREDI	03/10/2016	0.290000	4,000,000.00	4,000,000.00	1.0000000000		4,000,000.00
SYS042760	OPEN BANK TD	03/11/2016	0.280000	5,000,000.00	5,000,000.00	1.0000000000		5,000,000.00
SYS042761	WESTERN ALLIANCE BANK TD	03/11/2016	0.300000	50,000,000.00	50,000,000.00	1.0000000000		50,000,000.00
SYS042766	COMMUNITY BANK TD	03/16/2016	0.290000	35,000,000.00	35,000,000.00	1.0000000000		35,000,000.00
SYS042767	PACIFIC WESTERN BANK TD	03/16/2016	0.260000	40,000,000.00	40,000,000.00	1.0000000000		40,000,000.00
SYS042769	UMPQUA BANK TD	03/16/2016	0.280000	100,000,000.00	100,000,000.00	1.0000000000		100,000,000.00
SYS042770	WOORI AMERICA BANK TD	03/16/2016	0.280000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042779	OPEN BANK TD	03/18/2016	0.270000	2,000,000.00	2,000,000.00	1.0000000000		2,000,000.00
SYS042781	PACIFIC COMMERCE BANK TD	03/18/2016	0.290000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042785	OPEN BANK TD	03/23/2016	0.120000	10,000,000.00	10,000,000.00	1.0000000000		10,000,000.00
SYS042786	UMPQUA BANK TD	03/24/2016	0.150000	20,000,000.00	20,000,000.00	1.0000000000		20,000,000.00
SYS042792	HERITAGE BANK OF COMMERCE	03/25/2016	0.120000	15,000,000.00	15,000,000.00	1.0000000000		15,000,000.00
057 - TIME DEPOSIT				254	5,628,540,000.00	5,628,540,000.00		5,628,540,000.00

Book Value: 5,628,540,000.00

AIP : 0.00

Book + AIP: 5,628,540,000.00

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SECURITY NAME	MATURITY	RATE	PAR/BOOK VALUE	PRICE	FAIR VALUE
AB55 1450011	11/20/2015	0.26200000	8,313,000.00	1.00	8,313,000.00
AB55 1450012	11/20/2015	0.26200000	6,582,000.00	1.00	6,582,000.00
AB55 1450013	11/20/2015	0.26200000	13,508,000.00	1.00	13,508,000.00
AB55 1450014	12/11/2015	0.27200000	1,418,000.00	1.00	1,418,000.00
AB55 1450015	12/11/2015	0.27200000	1,355,000.00	1.00	1,355,000.00
AB55 1450016	12/11/2015	0.27200000	1,136,000.00	1.00	1,136,000.00
AB55 1450018	12/11/2015	0.27200000	35,005,000.00	1.00	35,005,000.00
AB55 1450019	01/22/2016	0.25900000	23,458,000.00	1.00	23,458,000.00
AB55 1450020	01/22/2016	0.25900000	2,235,000.00	1.00	2,235,000.00
AB55 1450021	01/22/2016	0.25900000	1,904,000.00	1.00	1,904,000.00
AB55 1450022	01/22/2016	0.25900000	17,558,000.00	1.00	17,558,000.00
AB55 1450023	02/19/2016	0.26600000	1,786,000.00	1.00	1,786,000.00
AB55 0780113	03/18/2016	5.00000000	7,195,202.41	1.00	7,195,202.41
AB55 1450024	03/18/2016	0.27200000	1,620,000.00	1.00	1,620,000.00
AB55 1450025	03/18/2016	0.27200000	1,464,000.00	1.00	1,464,000.00
AB55 1450026	04/15/2016	0.27800000	7,507,000.00	1.00	7,507,000.00
AB55 1450027	04/15/2016	0.27800000	19,025,000.00	1.00	19,025,000.00
AB55 1450028	04/15/2016	0.27800000	8,495,000.00	1.00	8,495,000.00
AB55 1450029	04/15/2016	0.27800000	11,711,000.00	1.00	11,711,000.00
AB55 1450030	04/15/2016	0.27800000	17,216,000.00	1.00	17,216,000.00
AB55 1450031	04/15/2016	0.27800000	12,858,000.00	1.00	12,858,000.00
AB55 1450032	04/15/2016	0.27800000	50,406,000.00	1.00	50,406,000.00
AB55 1450033	05/20/2016	0.29000000	17,167,000.00	1.00	17,167,000.00
AB55 1450034	05/20/2016	0.29000000	59,107,000.00	1.00	59,107,000.00
AB55 1450035	06/17/2016	0.29200000	11,766,000.00	1.00	11,766,000.00
AB55 1450036	06/17/2016	0.29200000	33,024,000.00	1.00	33,024,000.00
AB55 1450037	06/17/2016	0.29200000	10,623,000.00	1.00	10,623,000.00
AB55 1450038	06/17/2016	0.29200000	28,236,000.00	1.00	28,236,000.00
AB55 1450039	06/17/2016	0.29200000	1,028,000.00	1.00	1,028,000.00
AB55 1560001	07/15/2016	0.31800000	7,895,000.00	1.00	7,895,000.00
AB55 1560002	08/19/2016	0.33100000	8,757,000.00	1.00	8,757,000.00
AB55 1560003	08/19/2016	0.33100000	13,069,000.00	1.00	13,069,000.00
AB55 1560004	09/16/2016	0.33600000	1,120,000.00	1.00	1,120,000.00
AB55 1560005	09/16/2016	0.33600000	2,529,000.00	1.00	2,529,000.00
AB55 1560006	09/16/2016	0.33600000	12,481,000.00	1.00	12,481,000.00
			458,557,202.41		458,557,202.41

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Total # of Items : 631
Par Value : 67,558,279,570.06
Book Value : 66,493,244,139.01
Fair Value : 66,551,746,412.52
Accrual : 39,405,918.30

Total Book Value : 66,493,244,139.01
AIP : 767,806.37
Book + AIP : 66,494,011,945.38