

John Chiang

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2018

OFFICE OF THE TREASURER

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



Date: January 18, 2019
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 December 31, 2018, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

 1-18-19
William T. Dowell Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2018

(Dollars in thousands)

Portfolio Amount		\$	83,263,108
Effective Yield	2.319%		
Quarter-to-date Yield	2.213%		
Year-to-date Yield	2.103%		
Average Life (in days)	192		
Demand Bank Account Balances		\$	490,427
Total PMIA Resources		<u>\$</u>	<u>83,753,535</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

December 31, 2018

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 16,494,775	19.81%
Bonds	-	0.00%
Notes	26,084,823	31.33%
Strips	-	0.00%
Total Governments	\$ 42,579,598	51.14%
Federal Agency Debentures	\$ 3,340,573	4.01%
Certificates of Deposit	13,425,000	16.12%
Bank Notes	850,000	1.02%
Repurchases	-	0.00%
Federal Agency Discount Notes	11,645,482	13.99%
Time Deposits	4,647,740	5.58%
GNMAs	-	0.00%
Commercial Paper	5,751,564	6.91%
FHLMC / REMICS	25,253	0.03%
Corporate Bonds	-	0.00%
AB 55 Loans	797,898	0.96%
GF Loans	-	
Other	200,000	0.24%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 83,263,108	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
12/31/2018**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 16,494,774,781.04	\$ 16,650,272,651.45	\$ 16,646,254,000.00	NA
Notes	\$ 26,084,822,813.35	\$ 26,080,601,689.42	\$ 26,027,720,500.00	\$ 95,204,336.00
1* Federal Agency:				
SBA	\$ 733,319,305.60	\$ 733,319,305.60	\$ 725,337,181.24	\$ 1,533,321.99
MBS-REMICs	\$ 25,252,637.32	\$ 25,252,637.32	\$ 25,738,470.69	\$ 117,951.22
Debentures	\$ 2,067,679,296.33	\$ 2,067,564,886.61	\$ 2,060,749,900.00	\$ 9,201,096.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,761,500.00	\$ 594,375.00
Discount Notes	\$ 11,645,482,250.14	\$ 11,720,182,916.69	\$ 11,717,455,500.00	NA
1* Supranational Debentures	\$ 489,261,978.98	\$ 489,261,978.98	\$ 489,012,600.00	\$ 2,258,474.00
1* Supranational Debentures FR	\$ 150,312,991.24	\$ 150,312,991.24	\$ 150,570,884.05	\$ 793,633.61
2* CDs and YCDs FR	\$ 525,000,000.00	\$ 525,000,000.00	\$ 525,074,250.00	\$ 1,941,077.42
2* Bank Notes	\$ 850,000,000.00	\$ 850,000,000.00	\$ 849,554,819.14	\$ 8,304,430.54
2* CDs and YCDs	\$ 12,900,000,000.00	\$ 12,900,000,000.00	\$ 12,895,987,828.73	\$ 77,810,611.13
2* Commercial Paper	\$ 5,751,563,722.24	\$ 5,773,027,569.44	\$ 5,772,338,388.88	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,647,740,000.00	\$ 4,647,740,000.00	\$ 4,647,740,000.00	NA
AB 55 & GF Loans	\$ 797,898,000.00	\$ 797,898,000.00	\$ 797,898,000.00	NA
TOTAL	\$ 83,263,107,776.24	\$ 83,510,434,626.75	\$ 83,431,193,822.73	\$ 197,759,307.11

Fair Value Including Accrued Interest

\$ 83,628,953,129.84

* 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 (**0.999051127**).
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 **\$19,981,022.54** or \$20,000,000.00 x **0.999051127**.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796PK9	U S TREAS BILL	01/03/2019	0.0000	800,000,000.00	786,796,211.10	0.99994 CITIBANK	799,952,000.00
912796QT9	U S TREAS BILL	01/17/2019	0.0000	300,000,000.00	296,896,375.00	0.99905 CITIBANK	299,715,000.00
912796QU6	U S TREAS BILL	01/24/2019	0.0000	400,000,000.00	397,785,258.34	0.99861 CITIBANK	399,444,000.00
912796PP8	U S TREAS BILL	01/31/2019	0.0000	700,000,000.00	687,075,452.76	0.99816 CITIBANK	698,712,000.00
912796PT0	U S TREAS BILL	02/28/2019	0.0000	2,050,000,000.00	2,010,558,041.63	0.99623 CITIBANK	2,042,271,500.00
912796RB7	U S TREAS BILL	03/14/2019	0.0000	400,000,000.00	395,428,513.88	0.99530 CITIBANK	398,120,000.00
912796RC5	U S TREAS BILL	03/21/2019	0.0000	1,350,000,000.00	1,335,054,249.93	0.99493 CITIBANK	1,343,155,500.00
912796PX1	U S TREAS BILL	03/28/2019	0.0000	1,200,000,000.00	1,175,623,694.44	0.99440 CITIBANK	1,193,280,000.00
912796RG6	U S TREAS BILL	04/11/2019	0.0000	750,000,000.00	741,114,700.00	0.99339 CITIBANK	745,042,500.00
912796QC6	U S TREAS BILL	04/25/2019	0.0000	500,000,000.00	489,071,634.68	0.99245 CITIBANK	496,225,000.00
912796RJ0	U S TREAS BILL	05/02/2019	0.0000	1,000,000,000.00	989,166,355.56	0.99196 CITIBANK	991,960,000.00
912796RQ4	U S TREAS BILL	05/16/2019	0.0000	550,000,000.00	543,192,694.44	0.99096 CITIBANK	545,028,000.00
912796QH5	U S TREAS BILL	05/23/2019	0.0000	850,000,000.00	831,157,952.07	0.99049 CITIBANK	841,916,500.00
912796RS0	U S TREAS BILL	06/06/2019	0.0000	150,000,000.00	148,216,500.00	0.98947 CITIBANK	148,420,500.00
912796QM4	U S TREAS BILL	06/20/2019	0.0000	700,000,000.00	684,327,041.66	0.98853 CITIBANK	691,971,000.00
912796RV3	U S TREAS BILL	06/27/2019	0.0000	700,000,000.00	691,513,541.68	0.98808 CITIBANK	691,656,000.00
912796QR3	U S TREAS BILL	07/18/2019	0.0000	800,000,000.00	781,432,484.70	0.98646 CITIBANK	789,168,000.00
912796QV4	U S TREAS BILL	08/15/2019	0.0000	700,000,000.00	683,424,188.90	0.98427 CITIBANK	688,989,000.00
912796RA9	U S TREAS BILL	09/12/2019	0.0000	1,000,000,000.00	975,160,855.52	0.98233 CITIBANK	982,330,000.00
912796RF8	U S TREAS BILL	10/10/2019	0.0000	550,000,000.00	536,327,452.81	0.98034 CITIBANK	539,187,000.00
912796RM3	U S TREAS BILL	11/07/2019	0.0000	900,000,000.00	876,915,201.38	0.97818 CITIBANK	880,362,000.00
912796RN1	U S TREAS BILL	12/05/2019	0.0000	450,000,000.00	438,536,380.56	0.97633 CITIBANK	439,348,500.00
				16,800,000,000.00	16,494,774,781.04		16,646,254,000.00
AIP:		0.00					
Book + AIP:		16,494,774,781.04		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828V56	U S TREAS NOTE	01/31/2019	1.1250	650,000,000.00	649,963,398.99	0.99904	0.00470788	CITIBANK	649,376,000.00	3,060,122.00
912828P53	U S TREAS NOTE	02/15/2019	0.7500	400,000,000.00	399,296,875.04	0.99806	0.00283288	CITIBANK	399,224,000.00	1,133,152.00
912828SH4	U S TREAS NOTE	02/28/2019	1.3750	200,000,000.00	200,051,688.04	0.99837	0.00467196	CITIBANK	199,674,000.00	934,392.00
912828W30	U S TREAS NOTE	02/28/2019	1.1250	2,500,000,000.00	2,498,381,837.73	0.99799	0.00382251	CITIBANK	2,494,975,000.00	9,556,275.00
912828P95	U S TREAS NOTE	03/15/2019	1.0000	900,000,000.00	897,912,279.26	0.99720	0.00298343	CITIBANK	897,480,000.00	2,685,087.00
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,925,428.22	0.99590	0.00214088	CITIBANK	398,360,000.00	856,352.00
912828R44	U S TREAS NOTE	05/15/2019	0.8750	600,000,000.00	597,184,767.46	0.99410	0.00113605	CITIBANK	596,460,000.00	681,630.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	2,200,000,000.00	2,192,325,070.86	0.99488	0.00109890	CITIBANK	2,188,736,000.00	2,417,580.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	499,695,331.82	0.99375	0.00003453	CITIBANK	496,875,000.00	17,265.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	599,128,372.64	0.99250	0.00002762	CITIBANK	595,500,000.00	16,572.00
912828S43	U S TREAS NOTE	07/15/2019	0.7500	600,000,000.00	594,899,402.44	0.99043	0.00346467	CITIBANK	594,258,000.00	2,078,802.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	900,000,000.00	897,219,261.10	0.99316	0.00575408	CITIBANK	893,844,000.00	5,178,672.00
9128282B5	U S TREAS NOTE	08/15/2019	0.7500	650,000,000.00	644,777,359.20	0.98871	0.00283288	CITIBANK	642,661,500.00	1,841,372.00
9128282T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	599,564,378.58	0.99098	0.00424724	CITIBANK	594,588,000.00	2,548,344.00
9128282X7	U S TREAS NOTE	09/30/2019	1.3750	650,000,000.00	646,627,732.04	0.99074	0.00351305	CITIBANK	643,981,000.00	2,283,482.50
912828T59	U S TREAS NOTE	10/15/2019	1.0000	600,000,000.00	597,784,899.98	0.98738	0.00214286	CITIBANK	592,428,000.00	1,285,716.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	600,000,000.00	597,489,554.70	0.99066	0.00256906	CITIBANK	594,396,000.00	1,541,436.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	600,000,000.00	595,866,530.84	0.98594	0.00129834	CITIBANK	591,564,000.00	779,004.00
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,797,643.78	0.99215	0.00153846	CITIBANK	446,467,500.00	692,307.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,490,283.58	0.98809	0.00064217	CITIBANK	296,427,000.00	192,651.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,545,749.56	0.99273	0.00005180	CITIBANK	794,184,000.00	41,440.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,692,586.38	0.98738	0.00635190	CITIBANK	296,214,000.00	1,905,570.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	200,000,000.00	199,725,224.74	0.99348	0.00836957	CITIBANK	198,696,000.00	1,673,914.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,792,118.94	0.98621	0.00519361	CITIBANK	98,621,000.00	519,361.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,679,426.50	0.99598	0.00764503 CITIBANK	697,186,000.00	5,351,521.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	400,000,000.00	396,117,328.20	0.98883	0.00484807 CITIBANK	395,532,000.00	1,939,228.00
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	698,702,681.96	0.99734	0.00406768 CITIBANK	698,138,000.00	2,847,376.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,786,009.10	0.99910	0.00219780 CITIBANK	399,640,000.00	879,120.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	1,200,000,000.00	1,198,329,460.86	0.99922	0.00006906 CITIBANK	1,199,064,000.00	82,872.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	493,081,187.80	0.98648	0.00004489 CITIBANK	493,240,000.00	22,445.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,023,821.16	1.00121	0.01098505 CITIBANK	800,968,000.00	8,788,040.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,746,401,543.04	1.00133	0.00891920 CITIBANK	1,752,327,500.00	15,608,600.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	398,827,941.58	0.98109	0.00410221 CITIBANK	392,436,000.00	1,640,884.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	798,410,430.28	1.00375	0.00702610 CITIBANK	803,000,000.00	5,620,880.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	200,000,000.00	199,633,251.72	0.98441	0.00348214 CITIBANK	196,882,000.00	696,428.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,649,411.85	1.00625	0.00492403 CITIBANK	553,437,500.00	2,708,216.50
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,594,725.27	1.00453	0.00241758 CITIBANK	351,585,500.00	846,153.00
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	400,000,000.00	399,836,161.96	0.99996	0.00006906 CITIBANK	399,984,000.00	27,624.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	497,939,797.34	0.99734	0.00708564 CITIBANK	498,670,000.00	3,542,820.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,450,734.88	1.00320	0.00340815 CITIBANK	200,640,000.00	681,630.00
				26,150,000,000.00	26,080,601,689.42			26,027,720,500.00	95,204,336.00
AIP:		4,221,123.93							
Book + AIP:		26,084,822,813.35	TREASURY NOTE						

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2018

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	2.8750	139,121.39	139,121.39	0.99924	CITIBANK	139,015.66	333.31
83164DX79	SBA POOL #503402	07/25/2021	2.8750	2,404.32	2,404.32	0.99459	CITIBANK	2,391.31	5.76
83164DY60	SBA POOL #503433	08/25/2021	2.8750	128,956.91	128,956.91	0.99501	CITIBANK	128,313.42	308.96
83164DZ77	SBA POOL #503466	10/25/2021	2.8750	81,074.01	81,074.01	0.99455	CITIBANK	80,632.16	194.24
83164D5T2	SBA POOL #503558	12/25/2021	2.8750	188,126.75	188,126.75	0.99442	CITIBANK	187,077.00	450.72
83164D6Z7	SBA POOL #503588	01/25/2022	2.8750	139,929.26	139,929.26	0.99506	CITIBANK	139,238.01	335.25
83164D6G9	SBA POOL #503571	01/25/2022	2.8750	48,358.94	48,358.94	0.99426	CITIBANK	48,081.36	115.86
83164EBL0	SBA POOL #503643	02/25/2022	2.8750	85,668.23	85,668.23	0.99425	CITIBANK	85,175.64	205.25
83164EDV6	SBA POOL #503716	05/25/2022	2.8750	157,826.60	157,826.60	0.99423	CITIBANK	156,915.94	378.13
83164EE29	SBA POOL #503753	05/25/2022	2.8750	59,649.35	59,649.35	0.99423	CITIBANK	59,305.17	142.91
83164EF36	SBA POOL #503786	05/25/2022	2.8750	91,031.13	91,031.13	1.00000	CITIBANK	91,031.13	218.10
83164EN94	SBA POOL #504016	01/25/2023	2.7500	254,153.55	254,153.55	0.99365	CITIBANK	252,539.67	582.44
83164ESW8	SBA POOL #504133	05/25/2023	2.6250	135,358.26	135,358.26	0.99053	CITIBANK	134,076.42	296.10
83164ETV9	SBA POOL #504164	06/25/2023	2.6250	358,809.56	358,809.56	0.99279	CITIBANK	356,222.54	784.90
83164EUN5	SBA POOL #504189	08/25/2023	2.6250	222,288.44	222,288.44	0.99262	CITIBANK	220,647.95	486.26
83164EVS3	SBA POOL #504225	08/25/2023	2.6250	188,857.51	188,857.51	0.99113	CITIBANK	187,182.34	413.13
83164EWH6	SBA POOL #504248	09/25/2023	2.6250	270,537.85	270,537.85	0.99310	CITIBANK	268,671.14	591.80
83164EWC7	SBA POOL #504243	09/25/2023	2.6250	159,978.47	159,978.47	0.99306	CITIBANK	158,868.22	349.95
83164EXA0	SBA POOL #504273	10/25/2023	2.6250	234,689.38	234,689.38	0.99161	CITIBANK	232,720.34	513.38
83164EZ67	SBA POOL #504365	01/25/2024	2.6250	523,081.30	523,081.30	0.99167	CITIBANK	518,724.03	1,144.24
83164E2N6	SBA POOL #504381	01/25/2024	2.6250	12,964.15	12,964.15	0.99160	CITIBANK	12,855.25	28.36
83164E4E4	SBA POOL #504421	08/25/2024	2.6250	276,771.37	276,771.37	0.99130	CITIBANK	274,363.46	605.44
83164FKZ6	SBA POOL #504812	01/25/2025	2.7500	731,683.40	731,683.40	0.99504	CITIBANK	728,054.25	1,676.77
83164FLW2	SBA POOL #504841	02/25/2025	2.8750	126,970.00	126,970.00	0.99378	CITIBANK	126,180.25	304.20

OFFICE OF THE STATE TREASURER
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164FMU5	SBA POOL #504871	03/25/2025	2.8750	761,540.52	761,540.52	0.99521	CITIBANK	757,892.74	1,824.52
83164FNG5	SBA POOL #504891	04/25/2025	2.8750	215,382.34	215,382.34	0.99262	CITIBANK	213,792.82	516.02
83164FQG2	SBA POOL #504955	04/25/2025	2.8750	186,611.64	186,611.64	0.99385	CITIBANK	185,463.98	447.09
83164FT87	SBA POOL #505075	08/25/2025	2.8750	314,320.41	314,320.41	0.99489	CITIBANK	312,714.23	753.06
83164FXW9	SBA POOL #505193	12/25/2025	2.8750	202,496.49	202,496.49	1.00000	CITIBANK	202,496.49	485.15
83164F5H3	SBA POOL #505348	02/25/2026	2.8750	126,241.30	126,241.30	0.99326	CITIBANK	125,390.43	302.45
83164GQ21	SBA POOL #505873	05/25/2027	2.5500	26,649.68	26,649.68	0.99030	CITIBANK	26,391.18	56.63
83164GS94	SBA POOL #505944	05/25/2027	2.5500	80,542.01	80,542.01	0.98855	CITIBANK	79,619.80	171.15
83164GTL6	SBA POOL #505955	07/25/2027	2.5500	363,721.12	363,721.12	0.99030	CITIBANK	360,193.03	772.91
83164GU34	SBA POOL #506002	08/25/2027	2.5500	1,001,973.82	1,001,973.82	0.99024	CITIBANK	992,194.56	2,129.19
83164GVQ2	SBA POOL #506023	08/25/2027	2.5500	334,489.71	334,489.71	0.98819	CITIBANK	330,539.39	710.79
83164GV25	SBA POOL #506033	09/25/2027	2.5500	24,098.34	24,098.34	0.98819	CITIBANK	23,813.74	51.21
83164GYW6	SBA POOL #506125	11/25/2027	2.5500	452,554.29	452,554.29	0.98796	CITIBANK	447,105.54	961.68
83164GZ96	SBA POOL #506168	11/25/2027	2.5500	557,973.71	557,973.71	0.98794	CITIBANK	551,244.55	1,185.69
83164GXL1	SBA POOL #506083	11/25/2027	2.5500	663,724.52	663,724.52	0.98940	CITIBANK	656,689.04	1,410.41
83164G3E0	SBA POOL #506197	12/25/2027	2.5500	468,334.41	468,334.41	0.98823	CITIBANK	462,822.11	995.21
83164G4W9	SBA POOL #506237	01/25/2028	2.5500	473,192.01	473,192.01	0.98856	CITIBANK	467,778.69	1,005.53
83164HBL3	SBA POOL #506343	02/25/2028	2.5500	542,371.28	542,371.28	0.98996	CITIBANK	536,925.87	1,152.54
83164G6Y3	SBA POOL #506287	02/25/2028	2.5500	22,659.80	22,659.80	0.98788	CITIBANK	22,385.16	48.15
83164HBY5	SBA POOL #506355	05/25/2028	2.5500	633,191.85	633,191.85	0.98994	CITIBANK	626,821.94	1,345.53
83164HC65	SBA POOL #506393	06/25/2028	2.5500	177,023.18	177,023.18	0.98799	CITIBANK	174,897.13	376.17
83164HFC9	SBA POOL #506463	07/25/2028	2.5500	399,395.43	399,395.43	0.98976	CITIBANK	395,305.62	848.72
83164HGN4	SBA POOL #506505	09/25/2028	2.5500	7,492.26	7,492.26	0.98757	CITIBANK	7,399.13	15.92
83164HGT1	SBA POOL #506510	10/25/2028	2.5500	119,711.87	119,711.87	0.98756	CITIBANK	118,222.65	254.39

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83164HJY7	SBA POOL #506579	11/25/2028	2.5500	447,032.10	447,032.10	0.98756 CITIBANK	441,471.02	949.94
83164HL57	SBA POOL #506648	12/25/2028	2.5500	84,358.42	84,358.42	0.98755 CITIBANK	83,308.16	179.26
83164HMP2	SBA POOL #506666	12/25/2028	2.5500	547,378.40	547,378.40	0.99007 CITIBANK	541,942.93	1,163.18
83164HRP7	SBA POOL #506794	02/25/2029	2.5500	193,252.51	193,252.51	0.98755 CITIBANK	190,846.52	410.66
83164HQB9	SBA POOL #506750	02/25/2029	2.5500	1,118,075.58	1,118,075.58	0.98984 CITIBANK	1,106,715.93	2,375.91
83164HT26	SBA POOL #506869	04/25/2029	2.5500	724,641.83	724,641.83	0.98965 CITIBANK	717,141.79	1,539.86
83164HW48	SBA POOL #506967	08/25/2029	2.5500	1,024,685.89	1,024,685.89	0.98921 CITIBANK	1,013,629.53	2,177.46
83164HWH9	SBA POOL #506948	09/25/2029	2.5500	847,476.38	847,476.38	0.98874 CITIBANK	837,933.80	1,800.89
83164HY38	SBA POOL #507030	09/25/2029	2.5500	4,007,028.73	4,007,028.73	0.98973 CITIBANK	3,965,876.54	8,514.94
83164H3K4	SBA POOL #507102	10/25/2029	2.5500	3,028,283.93	3,028,283.93	0.98945 CITIBANK	2,996,335.53	6,435.10
83164H4C1	SBA POOL #507119	01/25/2030	2.5500	4,806,256.67	4,806,256.67	0.98874 CITIBANK	4,752,138.22	10,213.30
83164H5J5	SBA POOL #507149	01/25/2030	2.5500	3,301,556.21	3,301,556.21	0.99031 CITIBANK	3,269,564.13	7,015.81
83164H5X4	SBA POOL #507162	02/25/2030	2.5500	2,011,366.68	2,011,366.68	0.98733 CITIBANK	1,985,882.66	4,274.15
83164JAQ9	SBA POOL #507215	03/25/2030	2.5500	2,968,760.06	2,968,760.06	0.98693 CITIBANK	2,929,958.37	6,308.62
83164JAG1	SBA POOL #507207	03/25/2030	2.5500	2,082,537.60	2,082,537.60	0.98692 CITIBANK	2,055,298.01	4,425.39
83164JB47	SBA POOL #507259	05/25/2030	2.5500	5,040,039.31	5,040,039.31	0.99053 CITIBANK	4,992,310.14	10,710.08
83164JA89	SBA POOL #507231	05/25/2030	2.5500	2,136,158.16	2,136,158.16	0.98911 CITIBANK	2,112,895.40	4,539.34
83164JC61	SBA POOL #507293	06/25/2030	2.5500	1,928,020.09	1,928,020.09	0.98945 CITIBANK	1,907,679.48	4,097.04
83164JEE2	SBA POOL #507333	06/25/2030	2.5500	3,136,538.95	3,136,538.95	0.98692 CITIBANK	3,095,513.02	6,665.15
83164JES1	SBA POOL #507345	07/25/2030	2.5500	1,104,410.36	1,104,410.36	0.98693 CITIBANK	1,089,975.72	2,346.87
83164JGN0	SBA POOL #507405	08/25/2030	2.5500	2,421,703.85	2,421,703.85	0.98939 CITIBANK	2,396,009.57	5,146.12
83164JH82	SBA POOL #507455	09/25/2030	2.5500	2,761,710.04	2,761,710.04	0.98902 CITIBANK	2,731,386.46	5,868.63
83164JG67	SBA POOL #507421	09/25/2030	2.5500	1,196,437.64	1,196,437.64	0.98668 CITIBANK	1,180,501.09	2,542.43
83164JKL9	SBA POOL #507499	10/25/2030	2.5500	2,045,635.91	2,045,635.91	0.98698 CITIBANK	2,019,001.73	4,346.98

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83164JMW3	SBA POOL #507573	01/25/2031	2.5500	4,261,351.80	4,261,351.80	0.98905 CITIBANK	4,214,690.00	9,055.37
83164JNE2	SBA POOL #507589	01/25/2031	2.5500	4,640,107.25	4,640,107.25	0.98999 CITIBANK	4,593,659.78	9,860.23
83164JKU9	SBA POOL #507507	02/25/2031	2.5500	2,451,270.63	2,451,270.63	0.98902 CITIBANK	2,424,355.68	5,208.95
83164JPF7	SBA POOL #507622	02/25/2031	2.5750	2,129,444.22	2,129,444.22	0.98725 CITIBANK	2,102,293.81	4,569.43
83164JPW0	SBA POOL #507637	03/25/2031	2.5750	2,894,381.76	2,894,381.76	0.98961 CITIBANK	2,864,309.13	6,210.86
83164JQS8	SBA POOL #507665	03/25/2031	2.5750	4,355,459.83	4,355,459.83	0.98962 CITIBANK	4,310,250.16	9,346.09
83164JML7	SBA POOL #507563	04/25/2031	2.5500	5,385,822.88	5,385,822.88	0.99090 CITIBANK	5,336,811.89	11,444.87
83164JQV1	SBA POOL #507668	04/25/2031	2.5750	2,109,882.60	2,109,882.60	0.98758 CITIBANK	2,083,677.86	4,527.46
83164JRW8	SBA POOL #507701	05/25/2031	2.5750	924,143.62	924,143.62	0.98757 CITIBANK	912,656.51	1,983.06
83164JSC1	SBA POOL #507715	05/25/2031	2.5750	1,314,280.55	1,314,280.55	0.98897 CITIBANK	1,299,784.04	2,820.23
83164JSZ0	SBA POOL #507736	06/25/2031	2.5750	581,286.08	581,286.08	0.98758 CITIBANK	574,066.51	1,247.34
83164JTZ9	SBA POOL #507768	07/25/2031	2.5750	1,241,600.52	1,241,600.52	0.98757 CITIBANK	1,226,167.43	2,664.27
83164JWB8	SBA POOL #507842	09/25/2031	2.5750	1,898,970.76	1,898,970.76	0.98841 CITIBANK	1,876,961.69	4,074.87
83164JWU6	SBA POOL #507859	09/25/2031	2.5750	4,228,854.73	4,228,854.73	0.99172 CITIBANK	4,193,839.81	9,074.42
83164JXB7	SBA POOL #507874	10/25/2031	2.5750	1,051,464.08	1,051,464.08	0.99028 CITIBANK	1,041,243.85	2,256.27
83164JZ25	SBA POOL #507961	01/25/2032	2.5750	3,667,110.80	3,667,110.80	0.99156 CITIBANK	3,636,160.38	7,869.01
83164J2A3	SBA POOL #507969	01/25/2032	2.5750	8,665,395.87	8,665,395.87	0.99257 CITIBANK	8,601,011.98	18,594.50
83164J3Y0	SBA POOL #508015	02/25/2032	2.5750	2,757,635.66	2,757,635.66	0.99081 CITIBANK	2,732,292.99	5,917.43
83164J5J1	SBA POOL #508049	04/25/2032	2.5750	1,044,065.55	1,044,065.55	0.98840 CITIBANK	1,031,954.39	2,240.39
83164J5L6	SBA POOL #508051	04/25/2032	2.5750	2,684,200.04	2,684,200.04	0.99080 CITIBANK	2,659,505.40	5,759.85
83164J7G5	SBA POOL #508095	05/25/2032	2.5750	3,956,022.64	3,956,022.64	0.99081 CITIBANK	3,919,666.79	8,488.97
83164KAK9	SBA POOL #508110	07/25/2032	2.5750	2,171,420.63	2,171,420.63	0.99081 CITIBANK	2,151,465.27	4,659.51
83164KBJ1	SBA POOL #508141	08/25/2032	2.5750	2,419,675.76	2,419,675.76	0.99063 CITIBANK	2,397,003.40	5,192.22
83164KD42	SBA POOL #508223	09/25/2032	2.5750	2,560,851.91	2,560,851.91	0.99141 CITIBANK	2,538,854.19	5,495.16

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83164KERO	SBA POOL #508244	11/25/2032	2.6000	2,563,262.20	2,563,262.20	0.99141 CITIBANK	2,541,243.78	5,553.73
83164KFN8	SBA POOL #508273	12/25/2032	2.6000	2,338,650.80	2,338,650.80	0.98899 CITIBANK	2,312,902.25	5,067.08
83164KGM9	SBA POOL #508304	03/25/2033	2.6000	2,606,956.50	2,606,956.50	0.99140 CITIBANK	2,584,536.67	5,648.41
83164KH89	SBA POOL #508355	03/25/2033	2.6000	1,594,304.43	1,594,304.43	0.99062 CITIBANK	1,579,349.85	3,454.33
83164KJW4	SBA POOL #508377	04/25/2033	2.6250	5,737,873.96	5,737,873.96	0.99291 CITIBANK	5,697,192.43	12,551.60
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.6250	4,969,392.95	4,969,392.95	0.99230 CITIBANK	4,931,128.62	10,870.55
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.6750	6,425,295.00	6,425,295.00	0.99562 CITIBANK	6,397,152.21	14,323.05
83164KS38	SBA POOL #508638 FR	01/25/2034	3.3750	2,443,077.56	2,443,077.56	0.99079 CITIBANK	2,420,576.82	6,871.16
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.2500	1,165,693.76	1,165,693.76	0.98623 CITIBANK	1,149,642.16	3,157.09
83164KVK6	SBA POOL #508718	08/25/2034	3.0000	5,262,770.45	5,262,770.45	0.99728 CITIBANK	5,248,455.71	13,156.93
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.8750	1,009,259.54	1,009,259.54	0.98850 CITIBANK	997,653.06	2,418.02
83164KX81	SBA POOL #508803 FR	02/25/2035	2.8500	5,037,506.35	5,037,506.35	0.99887 CITIBANK	5,031,813.97	11,964.08
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.7500	2,828,455.57	2,828,455.57	0.99327 CITIBANK	2,809,420.06	6,481.88
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.5250	4,159,443.66	4,159,443.66	0.99049 CITIBANK	4,119,887.35	8,752.16
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.5250	4,536,344.26	4,536,344.26	0.99092 CITIBANK	4,495,154.25	9,545.22
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.5250	3,935,936.63	3,935,936.63	0.98967 CITIBANK	3,895,278.40	8,281.87
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.5000	6,423,910.26	6,423,910.26	0.98967 CITIBANK	6,357,551.27	13,383.15
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.5000	5,009,586.73	5,009,586.73	0.98876 CITIBANK	4,953,278.98	10,436.64
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.5000	3,106,024.50	3,106,024.50	0.98967 CITIBANK	3,073,939.27	6,470.88
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.5250	4,599,306.36	4,599,306.36	0.98980 CITIBANK	4,552,393.44	9,677.71
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.2500	5,947,071.83	5,947,071.83	0.98169 CITIBANK	5,838,180.94	11,150.76
83164LM81	SBA POOL #509383 FR	06/25/2038	2.2750	7,197,045.83	7,197,045.83	0.98179 CITIBANK	7,065,987.63	13,644.40
83164LNV9	SBA POOL #509404 FR	08/25/2038	2.3500	16,243,138.82	16,243,138.82	0.98532 CITIBANK	16,004,689.54	31,809.48
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.4000	5,155,106.45	5,155,106.45	0.98577 CITIBANK	5,081,749.29	10,310.21

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83164LRF0	SBA POOL #509486	04/25/2039	2.4000	6,385,168.27	6,385,168.27	0.98606 CITIBANK	6,296,159.02	12,770.34
83164LSF9	SBA POOL #509518	06/25/2039	2.4000	11,268,826.95	11,268,826.95	0.98689 CITIBANK	11,121,092.63	22,537.65
83164LVF5	SBA POOL #509614	01/25/2040	2.4000	22,086,937.26	22,086,937.26	0.98638 CITIBANK	21,786,113.17	44,173.87
83164LXC0	SBA POOL #509675	05/25/2040	2.4000	10,905,707.34	10,905,707.34	0.98668 CITIBANK	10,760,443.32	21,811.41
83164LX22	SBA POOL #509697 FR	09/25/2040	2.4000	19,821,532.63	19,821,532.63	0.98598 CITIBANK	19,543,634.74	39,643.07
83164LY96	SBA POOL #509736 FR	10/25/2040	2.4500	24,087,893.54	24,087,893.54	0.98838 CITIBANK	23,807,992.22	49,179.45
83164LZW4	SBA POOL #509757	12/25/2040	2.4500	10,812,741.83	10,812,741.83	0.98763 CITIBANK	10,678,988.21	22,076.01
83164L2Z3	SBA POOL #509792	02/25/2041	2.5000	7,364,233.13	7,364,233.13	0.98995 CITIBANK	7,290,222.59	15,342.15
83164L3S8	SBA POOL #509809	03/25/2041	2.5000	11,079,332.61	11,079,332.61	0.98930 CITIBANK	10,960,783.75	23,081.94
83164L4J7	SBA POOL #509825	04/25/2041	2.5000	25,678,082.21	25,678,082.21	0.99011 CITIBANK	25,424,125.98	53,496.00
83164L4M0	SBA POOL #509828	04/25/2041	2.5000	10,633,822.59	10,633,822.59	0.98905 CITIBANK	10,517,382.23	22,153.80
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.5000	17,643,183.34	17,643,183.34	0.99019 CITIBANK	17,470,103.71	36,756.63
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.5000	43,237,987.18	43,237,987.18	0.98941 CITIBANK	42,780,096.90	90,079.14
83164L5K3	SBA POOL #509850	11/25/2041	2.5000	18,216,330.84	18,216,330.84	0.99016 CITIBANK	18,037,082.14	37,950.69
83164MA82	SBA POOL #509931	12/25/2041	2.5000	15,258,762.44	15,258,762.44	0.98918 CITIBANK	15,093,662.63	31,789.09
83164MBL2	SBA POOL #509943	01/25/2042	2.5000	17,092,820.16	17,092,820.16	0.98939 CITIBANK	16,911,465.34	35,610.04
83164MBK4	SBA POOL #509942	01/25/2042	2.5000	23,641,679.38	23,641,679.38	0.98945 CITIBANK	23,392,259.66	49,253.50
83164MCD9	SBA POOL #509968	03/25/2042	2.5000	23,057,817.38	23,057,817.38	0.98954 CITIBANK	22,816,632.61	48,037.12
83164MCB3	SBA POOL #509966	03/25/2042	2.5000	19,601,357.02	19,601,357.02	0.98944 CITIBANK	19,394,366.69	40,836.16
83164MCX5	SBA POOL #509986	04/25/2042	2.5000	20,786,811.20	20,786,811.20	0.98916 CITIBANK	20,561,482.17	43,305.86
83164MC64	SBA POOL #509993	05/25/2042	2.5000	20,897,467.40	20,897,467.40	0.98941 CITIBANK	20,676,163.22	43,536.39
83164MBC2	SBA POOL #509935	07/25/2042	2.5000	18,662,950.91	18,662,950.91	0.98994 CITIBANK	18,475,201.62	38,881.15
83164MD30	SBA POOL #510022	07/25/2042	2.5000	24,700,795.07	24,700,795.07	0.98897 CITIBANK	24,428,345.30	51,459.99
83164MGH6	SBA POOL #510100	10/25/2042	2.5000	26,878,742.84	26,878,742.84	0.98850 CITIBANK	26,569,637.30	55,997.38

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83164MH69	SBA POOL #510153	03/25/2043	2.5000	42,090,880.09	42,090,880.09	0.98839 CITIBANK	41,602,204.97	87,689.33
				733,319,305.60	733,319,305.60		725,337,181.24	1,533,321.99
AIP:			0.00					
Book + AIP:				733,319,305.60		SBA POOL		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2667	333,159,000.00	13,036,678.25	13,036,678.25	1.01524	5.23490000 CITIBANK	13,235,419.80	56,871.42
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	5,672,285.45	5,672,285.45	1.01692	6.00000000 CITIBANK	5,768,275.83	28,361.43
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	6,543,673.62	6,543,673.62	1.02920	6.00000000 CITIBANK	6,734,775.06	32,718.37
				1,108,489,000.00	25,252,637.32				25,738,470.69	117,951.22
AIP:		0.00								
Book + AIP:		25,252,637.32		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0P49	FNMA DEB	08/28/2019	1.0000	35,000,000.00	34,904,548.51	0.98934	0.00341667 CITIBANK	34,626,900.00	119,583.45
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,584,679.54	0.98347	0.00629167 CITIBANK	24,586,750.00	157,291.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	50,000,000.00	49,973,426.61	1.00549	0.00479167 CITIBANK	50,274,500.00	239,583.50
				110,000,000.00	109,462,654.66			109,488,150.00	516,458.70
AIP:		0.00							
Book + AIP:		109,462,654.66		FNMA DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AAE46	FHLB DEB	01/16/2019	1.2500	50,000,000.00	50,000,244.79	0.99950	0.00572917 CITIBANK	49,975,000.00	286,458.50
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.99376	0.00000000 CITIBANK	49,688,000.00	0.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,971,110.90	0.98791	0.00263889 CITIBANK	148,186,500.00	395,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,004,262.31	0.98917	0.00175694 CITIBANK	49,458,500.00	87,847.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,949,250.00	0.99532	0.00826389 CITIBANK	49,766,000.00	413,194.50
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,994,518.48	1.00144	0.00240625 CITIBANK	150,216,000.00	360,937.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	0.99967	0.00210833 CITIBANK	99,967,000.00	210,833.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,543,593.41	1.01191	0.00178125 CITIBANK	50,595,500.00	89,062.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	0.99387	0.00005903 CITIBANK	49,693,500.00	2,951.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,975,306.47	0.99758	0.01106667 CITIBANK	89,782,200.00	996,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	108,934,563.03	0.97978	0.00355208 CITIBANK	107,775,800.00	390,728.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,370,643.13	1.00130	0.00656250 CITIBANK	270,351,000.00	1,771,875.00
				1,170,000,000.00	1,168,743,492.52			1,165,455,000.00	5,005,722.10
AIP:		32,812.50							
Book + AIP:		1,168,776,305.02	FHLB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133EG6Z3	FFCB DEB	02/13/2019	1.2000	25,000,000.00	24,999,419.79	0.99877	0.00460000	CITIBANK	24,969,250.00	115,000.00
3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,997,707.12	0.99860	0.00035139	CITIBANK	49,930,000.00	17,569.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,984,798.08	1.00011	0.00141667	CITIBANK	25,002,750.00	35,416.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.98378	0.00607083	CITIBANK	24,594,500.00	151,770.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	0.99735	0.00515111	CITIBANK	14,960,250.00	77,266.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,990,791.97	0.98725	0.00179444	CITIBANK	49,362,500.00	89,722.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,989,711.61	1.00233	0.00960000	CITIBANK	50,116,500.00	480,000.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,972,829.70	0.99862	0.00833333	CITIBANK	49,931,000.00	416,666.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,021,809.30	1.00386	0.00075833	CITIBANK	50,193,000.00	37,916.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,954,058.39	1.01313	0.00389722	CITIBANK	50,656,500.00	194,861.00
				390,000,000.00	389,911,125.96				389,716,250.00	1,616,189.65
AIP:		0.00								
Book + AIP:		389,911,125.96	FFCB DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
458182DX7	IADB DEB	05/13/2019	1.0000	50,000,000.00	49,982,415.63	0.99393	0.00133333 CITIBANK	49,696,500.00	66,666.50
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,483,438.69	0.98523	0.00347822 CITIBANK	49,261,500.00	173,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,947,695.82	0.98718	0.00221181 CITIBANK	49,359,000.00	110,590.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	0.99601	0.00014500 CITIBANK	49,800,500.00	7,250.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.00403	0.00713778 CITIBANK	200,806,000.00	1,427,556.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,848,428.84	1.00099	0.00525000 CITIBANK	90,089,100.00	472,500.00
				490,000,000.00	489,261,978.98			489,012,600.00	2,258,474.00
AIP:			0.00						
Book + AIP:				489,261,978.98			SUPRANAT'L DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	0.99760	0.00593750 CITIBANK	49,880,000.00	296,875.00
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	0.99763	0.00595000 CITIBANK	49,881,500.00	297,500.00
				100,000,000.00	100,000,000.00			99,761,500.00	594,375.00
AIP:			0.00						
Book + AIP:				100,000,000.00			CALLABLE DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384AX7	FHLB DN	01/22/2019	0.0000	200,000,000.00	198,511,875.00	0.99868 CITIBANK	199,736,000.00
313384BE8	FHLB DN	01/29/2019	0.0000	200,000,000.00	197,818,277.78	0.99822 CITIBANK	199,644,000.00
313384BH1	FHLB DN	02/01/2019	0.0000	100,000,000.00	99,568,222.22	0.99800 CITIBANK	99,800,000.00
313384CM9	FHLB DN	03/01/2019	0.0000	200,000,000.00	198,137,500.00	0.99610 CITIBANK	199,220,000.00
313384CQ0	FHLB DN	03/04/2019	0.0000	200,000,000.00	198,979,750.00	0.99590 CITIBANK	199,180,000.00
313384DP1	FHLB DN	03/27/2019	0.0000	400,000,000.00	396,438,694.44	0.99435 CITIBANK	397,740,000.00
313384DR7	FHLB DN	03/29/2019	0.0000	650,000,000.00	642,694,111.11	0.99422 CITIBANK	646,243,000.00
313384DV8	FHLB DN	04/02/2019	0.0000	450,000,000.00	443,713,458.32	0.99390 CITIBANK	447,255,000.00
313384EV7	FHLB DN	04/26/2019	0.0000	100,000,000.00	99,173,166.66	0.99227 CITIBANK	99,227,000.00
313384FA2	FHLB DN	05/01/2019	0.0000	500,000,000.00	494,995,305.54	0.99190 CITIBANK	495,950,000.00
313384FC8	FHLB DN	05/03/2019	0.0000	100,000,000.00	99,111,666.66	0.99177 CITIBANK	99,177,000.00
313384FH7	FHLB DN	05/08/2019	0.0000	150,000,000.00	148,616,250.00	0.99143 CITIBANK	148,714,500.00
313384GE3	FHLB DN	05/29/2019	0.0000	400,000,000.00	395,036,166.66	0.99000 CITIBANK	396,000,000.00
313384HL6	FHLB DN	06/28/2019	0.0000	600,000,000.00	590,327,194.42	0.98786 CITIBANK	592,716,000.00
313384HP7	FHLB DN	07/01/2019	0.0000	600,000,000.00	589,514,555.56	0.98760 CITIBANK	592,560,000.00
313384HX0	FHLB DN	07/09/2019	0.0000	200,000,000.00	197,382,222.24	0.98705 CITIBANK	197,410,000.00
313384JW0	FHLB DN	08/01/2019	0.0000	100,000,000.00	97,895,472.22	0.98535 CITIBANK	98,535,000.00
313384MK2	FHLB DN	10/01/2019	0.0000	200,000,000.00	194,908,333.34	0.98096 CITIBANK	196,192,000.00
				5,350,000,000.00	5,282,822,222.17		5,305,299,500.00
AIP:		0.00					
Book + AIP:		5,282,822,222.17	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396AB9	FHLMC DN	01/02/2019	0.0000	500,000,000.00	494,042,472.22	1.00000 CITIBANK	500,000,000.00
313396BH5	FHLMC DN	02/01/2019	0.0000	700,000,000.00	690,581,416.64	0.99800 CITIBANK	698,600,000.00
313396CM3	FHLMC DN	03/01/2019	0.0000	1,200,000,000.00	1,181,946,083.34	0.99610 CITIBANK	1,195,320,000.00
313396DV2	FHLMC DN	04/02/2019	0.0000	600,000,000.00	591,137,305.54	0.99390 CITIBANK	596,340,000.00
313396FA6	FHLMC DN	05/01/2019	0.0000	700,000,000.00	688,690,708.36	0.99190 CITIBANK	694,330,000.00
313396FB4	FHLMC DN	05/02/2019	0.0000	200,000,000.00	197,741,333.32	0.99183 CITIBANK	198,366,000.00
313396FZ1	FHLMC DN	05/24/2019	0.0000	100,000,000.00	98,958,055.56	0.99034 CITIBANK	99,034,000.00
313396GE7	FHLMC DN	05/29/2019	0.0000	100,000,000.00	98,542,000.00	0.99000 CITIBANK	99,000,000.00
313396GK3	FHLMC DN	06/03/2019	0.0000	500,000,000.00	491,730,833.56	0.98957 CITIBANK	494,785,000.00
313396HP1	FHLMC DN	07/01/2019	0.0000	650,000,000.00	639,143,305.55	0.98760 CITIBANK	641,940,000.00
313396LB7	FHLMC DN	08/30/2019	0.0000	300,000,000.00	294,113,749.98	0.98333 CITIBANK	294,999,000.00
				5,550,000,000.00	5,466,627,264.07		5,512,714,000.00
AIP:			0.00				
Book + AIP:			5,466,627,264.07	FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588AB1	FNMA DN	01/02/2019	0.0000	200,000,000.00	199,134,625.00	1.00000 CITIBANK	200,000,000.00
313588AJ4	FNMA DN	01/09/2019	0.0000	300,000,000.00	299,077,166.66	0.99954 CITIBANK	299,862,000.00
313588BH7	FNMA DN	02/01/2019	0.0000	100,000,000.00	99,777,361.12	0.99800 CITIBANK	99,800,000.00
313588BL8	FNMA DN	02/04/2019	0.0000	100,000,000.00	99,685,583.34	0.99780 CITIBANK	99,780,000.00
				700,000,000.00	697,674,736.12		699,442,000.00
AIP:			0.00				
Book + AIP:			697,674,736.12	FNMA DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052AB2	IBRD DN	01/02/2019	0.0000	200,000,000.00	198,358,027.78	1.00000 CITIBANK	200,000,000.00
				200,000,000.00	198,358,027.78		200,000,000.00
AIP:		0.00					
Book + AIP:		198,358,027.78	IBRD DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PK97	BOFA BN	01/02/2019	05/02/2018	2.5000	100,000,000.00	100,000,000.00	2.6200	0.999995434 MESIROW	99,999,543.38	1,694,444.44
06053PN86	BOFA BN	01/02/2019	06/07/2018	2.4600	100,000,000.00	100,000,000.00	2.6200	0.999994522 MESIROW	99,999,452.15	1,421,333.33
06053PQ67	BOFA BN	02/01/2019	08/03/2018	2.4600	200,000,000.00	200,000,000.00	2.7500	0.999726491 MESIROW	199,945,298.22	2,063,666.67
06053PS99	BOFA BN	04/02/2019	10/02/2018	2.5900	100,000,000.00	100,000,000.00	2.8900	0.999199686 MESIROW	99,919,968.59	654,694.44
06053PS24	BOFA BN	04/02/2019	08/29/2018	2.5300	100,000,000.00	100,000,000.00	2.8900	0.999032890 MESIROW	99,903,289.02	878,472.22
06053PU39	BOFA BN	04/09/2019	10/16/2018	2.6300	50,000,000.00	50,000,000.00	2.8900	0.999253837 MESIROW	49,962,691.86	281,263.89
06053PU54	BOFA BN	04/09/2019	10/17/2018	2.6500	100,000,000.00	100,000,000.00	2.8900	0.999308097 MESIROW	99,930,809.73	559,444.44
06053PS57	BOFA BN	05/01/2019	09/19/2018	2.6000	100,000,000.00	100,000,000.00	2.9000	0.998937662 MESIROW	99,893,766.19	751,111.11
					850,000,000.00	850,000,000.00			849,554,819.14	8,304,430.54
AIP:			0.00							
Book + AIP:			850,000,000.00				BANK NOTE			

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
33616WBB1	FIRST REP CD	01/09/2019	11/05/2018	2.4200	100,000,000.00	100,000,000.00	2.6000	0.999957811 MESIROW	99,995,781.05	383,166.67
33616WBD7	FIRST REP CD	01/09/2019	11/15/2018	2.4500	100,000,000.00	100,000,000.00	2.6000	0.999964839 MESIROW	99,996,483.89	319,861.11
33616WBC9	FIRST REP CD	01/22/2019	11/14/2018	2.4800	100,000,000.00	100,000,000.00	2.6000	0.999925098 MESIROW	99,992,509.85	330,666.67
62478TP60	MUFG UNION CD	01/22/2019	10/31/2018	2.4500	100,000,000.00	100,000,000.00	2.6000	0.999906243 MESIROW	99,990,624.27	421,944.44
62478TP29	MUFG UNION CD	01/25/2019	10/24/2018	2.4400	100,000,000.00	100,000,000.00	2.6000	0.999885426 MESIROW	99,988,542.57	467,666.67
33616WBA3	FIRST REP CD	01/25/2019	10/31/2018	2.4800	100,000,000.00	100,000,000.00	2.6000	0.999912748 MESIROW	99,991,274.80	427,111.11
06426GQU4	BOWEST CD	01/29/2019	10/29/2018	2.5200	100,000,000.00	100,000,000.00	2.6000	0.999928862 MESIROW	99,992,886.21	448,000.00
90333VXC9	US BANK CD	02/01/2019	03/15/2018	2.2200	100,000,000.00	100,000,000.00	2.6900	0.999554599 MESIROW	99,955,459.91	1,800,666.67
06426GQW0	BOWEST CD	02/01/2019	11/20/2018	2.4800	150,000,000.00	150,000,000.00	2.6900	0.999812898 MESIROW	149,971,934.70	434,000.00
62478TR50	MUFG UNION CD	02/04/2019	12/05/2018	2.4300	100,000,000.00	100,000,000.00	2.6900	0.999750448 MESIROW	99,975,044.83	182,250.00
90333VYH7	US BANK CD	02/27/2019	08/15/2018	2.3900	100,000,000.00	100,000,000.00	2.6900	0.999487877 MESIROW	99,948,787.74	922,805.56
17305TZW5	CITIBANK CD	03/01/2019	09/14/2018	2.4800	150,000,000.00	150,000,000.00	2.6900	0.999624386 MESIROW	149,943,657.83	1,126,333.33
90333VB25	US BANK CD	03/01/2019	10/29/2018	2.5300	100,000,000.00	100,000,000.00	2.6900	0.999719187 MESIROW	99,971,918.68	449,777.78
62478TN47	MUFG UNION CD	03/01/2019	09/27/2018	2.3800	100,000,000.00	100,000,000.00	2.6900	0.999466317 MESIROW	99,946,631.73	634,666.67
90333VE63	US BANK CD	03/27/2019	12/05/2018	2.6900	100,000,000.00	100,000,000.00	2.8100	0.999705237 MESIROW	99,970,523.68	201,750.00
06426GQV2	BOWEST CD	03/27/2019	10/31/2018	2.7000	100,000,000.00	100,000,000.00	2.8100	0.999711341 MESIROW	99,971,134.15	465,000.00
17305TD74	CITIBANK CD	03/27/2019	12/12/2018	2.8200	50,000,000.00	50,000,000.00	2.8100	1.000013130 MESIROW	50,000,656.48	78,333.33
06426GQZ3	BOWEST CD	03/29/2019	12/31/2018	2.7500	100,000,000.00	100,000,000.00	2.8100	0.999855463 MESIROW	99,985,546.28	7,638.89
90333VXN5	US BANK CD	04/02/2019	05/24/2018	2.4000	100,000,000.00	100,000,000.00	2.8300	0.998815654 MESIROW	99,881,565.45	1,480,000.00
06426GQT7	BOWEST CD	04/02/2019	10/03/2018	2.5900	100,000,000.00	100,000,000.00	2.8300	0.999351652 MESIROW	99,935,165.17	647,500.00
06426GQY6	BOWEST CD	05/01/2019	12/11/2018	2.7700	100,000,000.00	100,000,000.00	2.8500	0.999720637 MESIROW	99,972,063.69	161,583.33
62478TQ44	MUFG UNION CD	05/08/2019	11/15/2018	2.6300	100,000,000.00	100,000,000.00	2.8500	0.999197436 MESIROW	99,919,743.59	343,361.11
90333VC57	US BANK CD	05/29/2019	11/15/2018	2.8300	100,000,000.00	100,000,000.00	2.8500	0.999875942 MESIROW	99,987,594.15	369,472.22
90333VZD5	US BANK CD	06/28/2019	09/27/2018	2.6200	100,000,000.00	100,000,000.00	2.9000	0.998536361 MESIROW	99,853,636.15	698,666.67

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90333VA42	US BANK CD	08/30/2019	10/25/2018	2.9400	100,000,000.00	100,000,000.00	2.9900	0.999562870 MESIROW	99,956,286.99	555,333.33
90333VZE3	US BANK CD	09/26/2019	09/27/2018	2.7800	100,000,000.00	100,000,000.00	2.9900	0.998309287 MESIROW	99,830,928.75	741,333.33
90333VD49	US BANK CD	10/01/2019	11/26/2018	3.0000	100,000,000.00	100,000,000.00	3.0200	0.999784562 MESIROW	99,978,456.22	300,000.00
06426GQX8	BOWEST CD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	3.0200	1.000154120 MESIROW	100,015,412.03	305,000.00
					2,850,000,000.00	2,850,000,000.00			2,848,920,250.84	14,703,888.89
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65602VEW2	NORINCHUK YCD	01/02/2019	12/26/2018	2.4100	200,000,000.00	200,000,000.00	2.5100	0.999997194 MESIROW	199,999,438.88	80,333.33
78012UBK0	RB CANADA YCD	01/02/2019	03/15/2018	2.4400	100,000,000.00	100,000,000.00	2.5100	0.999996676 MESIROW	99,999,667.59	1,979,111.11
05252WMZ3	ANZ YCD	01/02/2019	01/03/2018	1.9700	100,000,000.00	100,000,000.00	2.5100	0.999983616 MESIROW	99,998,361.62	1,986,416.67
96121T5W4	WESTPAC YCD	01/02/2019	01/02/2018	2.0300	100,000,000.00	100,000,000.00	2.5100	0.999985237 MESIROW	99,998,523.66	2,052,555.56
83369YU46	SOC GEN YCD	01/02/2019	09/20/2018	2.3000	100,000,000.00	100,000,000.00	2.5100	0.999993708 MESIROW	99,999,370.83	658,055.56
55379WUN4	MUFG BK YCD	01/02/2019	12/24/2018	2.3800	100,000,000.00	100,000,000.00	2.5100	0.999996352 MESIROW	99,999,635.23	52,888.89
13606BRV0	CIBC YCD	01/02/2019	01/05/2018	2.0700	100,000,000.00	100,000,000.00	2.5100	0.999986331 MESIROW	99,998,633.15	2,075,750.00
55379WUR5	MUFG BK YCD	01/02/2019	12/26/2018	2.3800	100,000,000.00	100,000,000.00	2.5100	0.999996361 MESIROW	99,999,636.15	39,666.67
55379WQZ2	MUFG BK YCD	01/09/2019	10/31/2018	2.4400	100,000,000.00	100,000,000.00	2.5100	0.999982111 MESIROW	99,998,211.05	420,222.22
06370RMK2	MONTREAL YCD	01/09/2019	10/10/2018	2.3500	100,000,000.00	100,000,000.00	2.5100	0.999961444 MESIROW	99,996,144.39	541,805.56
22535CBC4	CR AG CIB YCD	01/11/2019	12/17/2018	2.3200	100,000,000.00	100,000,000.00	2.5100	0.999946585 MESIROW	99,994,658.55	96,666.67
4823TAT64	KBC YCD	01/16/2019	12/11/2018	2.3800	100,000,000.00	100,000,000.00	2.5100	0.999944439 MESIROW	99,994,443.95	138,833.33
86565BRS2	SUMITOMO YCD	01/17/2019	12/12/2018	2.4000	100,000,000.00	100,000,000.00	2.5100	0.999949680 MESIROW	99,994,967.98	133,333.33
65602VEK8	NORINCHUK YCD	01/17/2019	12/12/2018	2.4500	100,000,000.00	100,000,000.00	2.5100	0.999971846 MESIROW	99,997,184.63	136,111.11
06370RTA7	MONTREAL YCD	01/17/2019	12/27/2018	2.4700	100,000,000.00	100,000,000.00	2.5100	0.999981860 MESIROW	99,998,185.98	34,305.56
86565BRV5	SUMITOMO YCD	01/17/2019	12/18/2018	2.4200	100,000,000.00	100,000,000.00	2.5100	0.999958996 MESIROW	99,995,899.59	94,111.11
60700AZ56	MIZUHO YCD	01/22/2019	10/18/2018	2.5200	100,000,000.00	100,000,000.00	2.5100	0.999998149 MESIROW	99,999,814.92	525,000.00
83369YY83	SOC GEN YCD	01/22/2019	11/20/2018	2.4000	100,000,000.00	100,000,000.00	2.5100	0.999931833 MESIROW	99,993,183.35	280,000.00
4823TAU70	KBC YCD	01/22/2019	12/20/2018	2.4500	100,000,000.00	100,000,000.00	2.5100	0.999963857 MESIROW	99,996,385.72	81,666.67
65602VER3	NORINCHUK YCD	01/22/2019	12/19/2018	2.4800	100,000,000.00	100,000,000.00	2.5100	0.999981216 MESIROW	99,998,121.63	89,555.56
22534H7E5	CR AG CIB YCD	01/22/2019	10/15/2018	2.4200	100,000,000.00	100,000,000.00	2.5100	0.999939911 MESIROW	99,993,991.09	524,333.33
65590AE85	NORDEA AB YCD	01/22/2019	08/23/2018	2.3400	100,000,000.00	100,000,000.00	2.5100	0.999888529 MESIROW	99,988,852.92	851,500.00
23341VQF1	DNB YCD	01/22/2019	12/18/2018	2.3600	100,000,000.00	100,000,000.00	2.5100	0.999911286 MESIROW	99,991,128.61	91,777.78
65602VCS3	NORINCHUK YCD	01/24/2019	10/24/2018	2.4500	100,000,000.00	100,000,000.00	2.5100	0.999954210 MESIROW	99,995,420.98	469,583.33

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06370RSH3	MONTREAL YCD	01/25/2019	12/20/2018	2.5200	100,000,000.00	100,000,000.00	2.5100	1.000005252 MESIROW	100,000,525.23	84,000.00
63307UNP2	NB CANADA YCD	01/29/2019	08/02/2018	2.4400	100,000,000.00	100,000,000.00	2.5100	0.999925589 MESIROW	99,992,558.86	1,030,222.22
60700A2H6	MIZUHO YCD	01/29/2019	10/30/2018	2.6100	100,000,000.00	100,000,000.00	2.5100	1.000068727 MESIROW	100,006,872.68	456,750.00
78012UFS9	RB CANADA YCD	01/29/2019	07/31/2018	2.4300	100,000,000.00	100,000,000.00	2.5100	0.999917645 MESIROW	99,991,764.52	1,039,500.00
23341VNT4	DNB YCD	01/29/2019	11/14/2018	2.4200	100,000,000.00	100,000,000.00	2.5100	0.999923849 MESIROW	99,992,384.95	322,666.67
65558TAD7	NORDEA ABP YCD	01/29/2019	10/17/2018	2.2900	100,000,000.00	100,000,000.00	2.5100	0.999819803 MESIROW	99,981,980.28	483,444.44
06370RMR7	MONTREAL YCD	01/29/2019	10/25/2018	2.4700	100,000,000.00	100,000,000.00	2.5100	0.999959859 MESIROW	99,995,985.91	466,555.56
89113XR30	TORONTO YCD	01/29/2019	07/31/2018	2.4300	250,000,000.00	250,000,000.00	2.5100	0.999917645 MESIROW	249,979,411.30	2,598,750.00
86565BRY9	SUMITOMO YCD	01/29/2019	12/20/2018	2.4500	100,000,000.00	100,000,000.00	2.5100	0.999951833 MESIROW	99,995,183.31	81,666.67
78012UFW0	RB CANADA YCD	01/29/2019	08/02/2018	2.4200	100,000,000.00	100,000,000.00	2.5100	0.999910228 MESIROW	99,991,022.79	1,021,777.78
06742TJX5	BARCLAYS YCD	02/01/2019	11/05/2018	2.6000	100,000,000.00	100,000,000.00	2.6100	0.999982177 MESIROW	99,998,217.67	411,666.67
05252WPK3	ANZ YCD	02/01/2019	07/19/2018	2.3300	100,000,000.00	100,000,000.00	2.6100	0.999735337 MESIROW	99,973,533.68	1,074,388.89
86565BRM5	SUMITOMO YCD	02/04/2019	12/03/2018	2.5200	100,000,000.00	100,000,000.00	2.6100	0.999910217 MESIROW	99,991,021.74	203,000.00
22535CAH4	CR AG CIB YCD	02/08/2019	11/15/2018	2.6100	100,000,000.00	100,000,000.00	2.6100	0.999990638 MESIROW	99,999,063.81	340,750.00
05576T3G2	BNP YCD	02/13/2019	11/15/2018	2.5600	150,000,000.00	150,000,000.00	2.6100	0.999930076 MESIROW	149,989,511.46	501,333.33
60700A4C5	MIZUHO YCD	02/20/2019	12/18/2018	2.5900	100,000,000.00	100,000,000.00	2.6100	0.999968685 MESIROW	99,996,868.46	100,722.22
06742TJL1	BARCLAYS YCD	02/27/2019	09/25/2018	2.5400	100,000,000.00	100,000,000.00	2.6100	0.999861166 MESIROW	99,986,116.65	691,444.44
55379WST4	MUFG BK YCD	02/27/2019	11/26/2018	2.6600	100,000,000.00	100,000,000.00	2.6100	1.000067894 MESIROW	100,006,789.36	266,000.00
89114MNX1	TORONTO YCD	03/01/2019	12/03/2018	2.7000	100,000,000.00	100,000,000.00	2.6100	1.000137608 MESIROW	100,013,760.78	217,500.00
60700A3S1	MIZUHO YCD	03/01/2019	12/03/2018	2.7500	100,000,000.00	100,000,000.00	2.6100	1.000219032 MESIROW	100,021,903.17	221,527.78
34959TNV4	FORTIS YCD	03/01/2019	10/30/2018	2.6000	100,000,000.00	100,000,000.00	2.6100	0.999964301 MESIROW	99,996,430.12	455,000.00
21685V6K0	RABOBANK YCD	03/01/2019	10/30/2018	2.6000	50,000,000.00	50,000,000.00	2.6100	0.999964301 MESIROW	49,998,215.06	227,500.00
22535CAY7	CR AG CIB YCD	03/01/2019	12/06/2018	2.7100	100,000,000.00	100,000,000.00	2.6100	1.000154854 MESIROW	100,015,485.45	195,722.22
86958JZ77	SVENSKA YCD	03/01/2019	11/26/2018	2.6400	100,000,000.00	100,000,000.00	2.6100	1.000037713 MESIROW	100,003,771.28	264,000.00

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89114MPZ4	TORONTO YCD	03/01/2019	12/11/2018	2.7000	100,000,000.00	100,000,000.00	2.6100	1.000140163 MESIROW	100,014,016.34	157,500.00
63307UNB3	NB CANADA YCD	03/01/2019	03/15/2018	2.5000	100,000,000.00	100,000,000.00	2.6100	0.999734121 MESIROW	99,973,412.13	2,027,777.78
83050F3K5	SE BANKEN YCD	03/01/2019	11/08/2018	2.6000	100,000,000.00	100,000,000.00	2.6100	0.999967070 MESIROW	99,996,706.97	390,000.00
34959TNY8	FORTIS YCD	03/01/2019	12/06/2018	2.7100	100,000,000.00	100,000,000.00	2.6100	1.000154854 MESIROW	100,015,485.45	195,722.22
05576T3F4	BNP YCD	03/01/2019	10/11/2018	2.4400	100,000,000.00	100,000,000.00	2.6100	0.999698903 MESIROW	99,969,890.34	555,777.78
96121T7G7	WESTPAC YCD	03/01/2019	03/13/2018	2.5200	100,000,000.00	100,000,000.00	2.6100	0.999765472 MESIROW	99,976,547.22	2,058,000.00
13606BWB8	CIBC YCD	03/01/2019	04/26/2018	2.6000	100,000,000.00	100,000,000.00	2.6100	0.999906777 MESIROW	99,990,677.72	1,805,555.56
87019VTX5	SWEDBANK YCD	03/08/2019	12/06/2018	2.5500	100,000,000.00	100,000,000.00	2.7900	0.999552867 MESIROW	99,955,286.70	184,166.67
05576T3H0	BNP YCD	03/27/2019	12/13/2018	2.7100	150,000,000.00	150,000,000.00	2.7900	0.999802987 MESIROW	149,970,448.05	214,541.67
05252WPW7	ANZ YCD	03/27/2019	09/26/2018	2.5000	50,000,000.00	50,000,000.00	2.7900	0.999275675 MESIROW	49,963,783.76	336,805.56
55379WUM6	MUFG BK YCD	03/27/2019	12/24/2018	2.7800	100,000,000.00	100,000,000.00	2.7900	0.999972500 MESIROW	99,997,250.04	61,777.78
83369Y2D7	SOC GEN YCD	03/27/2019	12/20/2018	2.7600	100,000,000.00	100,000,000.00	2.7900	0.999923609 MESIROW	99,992,360.94	92,000.00
78012UHL2	RB CANADA YCD	03/29/2019	09/13/2018	2.5200	100,000,000.00	100,000,000.00	2.7900	0.999300300 MESIROW	99,930,030.05	770,000.00
65558TCG8	NORDEA ABP YCD	03/29/2019	12/21/2018	2.7900	100,000,000.00	100,000,000.00	2.7900	0.999994291 MESIROW	99,999,429.05	85,250.00
34959TNT9	FORTIS YCD	03/29/2019	10/10/2018	2.5100	100,000,000.00	100,000,000.00	2.7900	0.999289108 MESIROW	99,928,910.80	578,694.44
86958JX53	SVENSKA YCD	03/29/2019	10/31/2018	2.6700	100,000,000.00	100,000,000.00	2.7900	0.999681146 MESIROW	99,968,114.56	459,833.33
06417G2E7	SCOTIA YCD	03/29/2019	09/25/2018	2.5900	100,000,000.00	100,000,000.00	2.7900	0.999472684 MESIROW	99,947,268.37	705,055.56
34959TNS1	FORTIS YCD	03/29/2019	10/03/2018	2.5100	100,000,000.00	100,000,000.00	2.7900	0.999285839 MESIROW	99,928,583.94	627,500.00
23341VQP9	DNB YCD	03/29/2019	12/20/2018	2.7700	100,000,000.00	100,000,000.00	2.7900	0.999945806 MESIROW	99,994,580.65	92,333.33
86958JU98	SVENSKA YCD	03/29/2019	10/11/2018	2.5000	100,000,000.00	100,000,000.00	2.7900	0.999265723 MESIROW	99,926,572.27	569,444.44
63253TQ92	NAT AUB YCD	03/29/2019	10/15/2018	2.4700	100,000,000.00	100,000,000.00	2.7900	0.999196004 MESIROW	99,919,600.40	535,166.67
06417GU71	SCOTIA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.8200	0.999345078 MESIROW	99,934,507.78	1,451,666.67
05252WPU1	ANZ YCD	04/02/2019	09/13/2018	2.4800	100,000,000.00	100,000,000.00	2.8200	0.999093004 MESIROW	99,909,300.40	757,777.78
21685V5Z8	RABOBANK YCD	04/02/2019	09/05/2018	2.5000	100,000,000.00	100,000,000.00	2.8200	0.999138837 MESIROW	99,913,883.70	819,444.44

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83050FW64	SE BANKEN YCD	04/02/2019	06/18/2018	2.4900	100,000,000.00	100,000,000.00	2.8200	0.999075295 MESIROW	99,907,529.55	1,362,583.33
89113X2X1	TORONTO YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.8200	0.999345078 MESIROW	99,934,507.78	1,451,666.67
13606BXM3	CIBC YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.8200	0.999345078 MESIROW	99,934,507.78	1,451,666.67
63307UNJ6	NB CANADA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.8200	0.999345078 MESIROW	99,934,507.78	1,451,666.67
78012UDK8	RB CANADA YCD	04/02/2019	04/26/2018	2.6500	100,000,000.00	100,000,000.00	2.8200	0.999443067 MESIROW	99,944,306.67	1,840,277.78
83050FN98	SE BANKEN YCD	04/02/2019	04/10/2018	2.5200	100,000,000.00	100,000,000.00	2.8200	0.999115244 MESIROW	99,911,524.39	1,862,000.00
63253TR42	NAT AUB YCD	04/26/2019	10/25/2018	2.6400	100,000,000.00	100,000,000.00	2.8200	0.999385613 MESIROW	99,938,561.30	498,666.67
05576T3J6	BNP YCD	05/01/2019	12/19/2018	2.7700	150,000,000.00	150,000,000.00	2.8400	0.999759474 MESIROW	149,963,921.15	150,041.67
63253TQ50	NAT AUB YCD	05/01/2019	08/14/2018	2.5000	100,000,000.00	100,000,000.00	2.8400	0.998786121 MESIROW	99,878,612.10	972,222.22
23341VQQ7	DNB YCD	05/01/2019	12/28/2018	2.7100	100,000,000.00	100,000,000.00	2.8400	0.999567907 MESIROW	99,956,790.66	30,111.11
63253TQ68	NAT AUB YCD	05/29/2019	08/16/2018	2.5000	100,000,000.00	100,000,000.00	2.8400	0.998507754 MESIROW	99,850,775.43	958,333.33
06417GY69	SCOTIA YCD	05/29/2019	08/16/2018	2.5900	100,000,000.00	100,000,000.00	2.8400	0.998869503 MESIROW	99,886,950.26	992,833.33
86958JH77	SVENSKA YCD	05/31/2019	05/31/2018	2.5800	100,000,000.00	100,000,000.00	2.8700	0.998623865 MESIROW	99,862,386.50	1,540,833.33
63307UNL1	NB CANADA YCD	06/03/2019	06/27/2018	2.6900	100,000,000.00	100,000,000.00	2.8700	0.999074936 MESIROW	99,907,493.57	1,404,777.78
96130AAB4	WESTPAC YCD	06/14/2019	06/15/2018	2.6900	100,000,000.00	100,000,000.00	2.8700	0.998997714 MESIROW	99,899,771.40	1,494,444.44
89114MQF7	TORONTO YCD	06/28/2019	12/12/2018	2.8700	50,000,000.00	50,000,000.00	2.8700	0.999977691 MESIROW	49,998,884.53	79,722.22
13606BG67	CIBC YCD	06/28/2019	10/18/2018	2.8300	100,000,000.00	100,000,000.00	2.8700	0.999722495 MESIROW	99,972,249.50	589,583.33
05252WPP2	ANZ YCD	08/01/2019	08/02/2018	2.6000	100,000,000.00	100,000,000.00	2.9200	0.997961834 MESIROW	99,796,183.40	1,097,777.78
63307UNR8	NB CANADA YCD	09/20/2019	09/20/2018	2.8600	100,000,000.00	100,000,000.00	2.9450	0.999222668 MESIROW	99,922,266.76	818,277.78
78012ULF0	RB CANADA YCD	10/01/2019	12/28/2018	2.8400	150,000,000.00	150,000,000.00	2.9700	0.999028930 MESIROW	149,854,339.57	47,333.33
96130AAH1	WESTPAC YCD	10/01/2019	10/18/2018	2.9700	100,000,000.00	100,000,000.00	2.9700	0.999863712 MESIROW	99,986,371.16	618,750.00
86958J2U2	SVENSKA YCD	10/01/2019	12/19/2018	2.9100	100,000,000.00	100,000,000.00	2.9700	0.999531876 MESIROW	99,953,187.59	105,083.33
89114MNE3	TORONTO YCD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.9700	1.000526123 MESIROW	100,052,612.34	305,000.00
06370RSB6	MONTREAL YCD	10/01/2019	12/19/2018	2.9000	100,000,000.00	100,000,000.00	2.9700	0.999457792 MESIROW	99,945,779.25	104,722.22

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
21685V7D5	RABOBANK YCD	10/01/2019	12/19/2018	2.9000	150,000,000.00	150,000,000.00	2.9700	0.999457792 MESIROW	149,918,668.87	157,083.33
					10,050,000,000.00	10,050,000,000.00			10,047,067,577.89	63,106,722.24
AIP:				0.00						
Book + AIP:					10,050,000,000.00			CD YANKEE		

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CUSIP	Security Name	Maturity	Par Value	Book Value	Price	Coupon	Int Date	Index Spread	Source	Fair Value	Accrued Interest
13606BKG0	CIBC YCD FR	01/03/2019	50,000,000.00	50,000,000.00	1.00000	2.6331	10/03/2018	3MO LIBOR +23.5	CITIBANK	50,000,000.00	329,141.25
06371EAR8	MONTREAL YCD FR	06/12/2019	75,000,000.00	75,000,000.00	1.00099	3.1059	12/12/2018	3MO LIBOR + 33	CITIBANK	75,074,250.00	129,414.17
78012UJN6	RB CANADA YCD FR	07/22/2019	100,000,000.00	100,000,000.00	1.00000	2.5890	10/22/2018	3MO LIBOR + 12	CITIBANK	100,000,000.00	510,608.33
06417GX37	SCOTIA YCD FR	10/09/2019	100,000,000.00	100,000,000.00	1.00000	2.5881	10/09/2018	3MO LIBOR + 18	CITIBANK	100,000,000.00	603,880.67
96130ABD9	WESTPAC YCD FR	12/06/2019	100,000,000.00	100,000,000.00	1.00000	2.9189	12/06/2018	3MO LIBOR + 18	CITIBANK	100,000,000.00	210,808.00
78012UEG6	RB CANADA YCD FR	12/13/2019	100,000,000.00	100,000,000.00	1.00000	2.9790	12/13/2018	3MO LIBOR + 20	CITIBANK	100,000,000.00	157,225.00
			525,000,000.00	525,000,000.00						525,074,250.00	1,941,077.42
AIP:				0.00							
Book + AIP:			525,000,000.00	CD FR							

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12619UN23	CRC CP	01/02/2019	0.0000	50,000,000.00	49,595,750.00	0.0252	1	MESIROW	49,996,500.00
22533UN25	CR AG NY CP	01/02/2019	0.0000	100,000,000.00	99,355,555.56	0.0252	1	MESIROW	99,993,000.00
62479MN25	MUFG BK CP	01/02/2019	0.0000	300,000,000.00	299,583,972.22	0.0252	1	MESIROW	299,979,000.00
53127UN22	LIBERTY CP	01/02/2019	0.0000	50,000,000.00	49,696,666.67	0.0252	1	MESIROW	49,996,500.00
22533UN74	CR AG NY CP	01/07/2019	0.0000	100,000,000.00	99,879,500.00	0.0252	6	MESIROW	99,958,000.00
83369CN75	SOC GEN NY CP	01/07/2019	0.0000	300,000,000.00	299,617,722.24	0.0252	6	MESIROW	299,874,000.00
65475MN97	NISSAN CP	01/09/2019	0.0000	50,000,000.00	49,816,444.44	0.0252	8	MESIROW	49,972,000.00
53127UN97	LIBERTY CP	01/09/2019	0.0000	50,000,000.00	49,597,222.22	0.0252	8	MESIROW	49,972,000.00
19121BN96	COCA COLA CP	01/09/2019	0.0000	50,000,000.00	49,753,000.00	0.0252	8	MESIROW	49,972,000.00
62479MNB5	MUFG BK CP	01/11/2019	0.0000	150,000,000.00	149,623,833.33	0.0252	10	MESIROW	149,895,000.00
62479MNH2	MUFG BK CP	01/17/2019	0.0000	150,000,000.00	149,623,833.33	0.0252	16	MESIROW	149,832,000.00
53127UNN6	LIBERTY CP	01/22/2019	0.0000	50,000,000.00	49,598,333.33	0.0252	21	MESIROW	49,926,500.00
22533UNN9	CR AG NY CP	01/22/2019	0.0000	100,000,000.00	99,347,944.44	0.0252	21	MESIROW	99,853,000.00
83369CNN0	SOC GEN NY CP	01/22/2019	0.0000	100,000,000.00	99,239,722.22	0.0252	21	MESIROW	99,853,000.00
83369CNP5	SOC GEN NY CP	01/23/2019	0.0000	100,000,000.00	99,363,000.00	0.0252	22	MESIROW	99,846,000.00
03785ENQ3	APPLE CP	01/24/2019	0.0000	50,000,000.00	49,705,513.89	0.0252	23	MESIROW	49,919,500.00
38346MNQ3	GOTHAM CP	01/24/2019	0.0000	100,000,000.00	99,368,055.56	0.0252	23	MESIROW	99,839,000.00
60689GNR3	MIZUHO NY CP	01/25/2019	0.0000	200,000,000.00	198,845,222.22	0.0252	24	MESIROW	199,664,000.00
03785ENR1	APPLE CP	01/25/2019	0.0000	50,000,000.00	49,714,000.00	0.0252	24	MESIROW	49,916,000.00
89233HNV2	TOYOTA CP	01/29/2019	0.0000	150,000,000.00	148,830,000.00	0.0252	28	MESIROW	149,706,000.00
46640QNV9	JPM LLC CP	01/29/2019	0.0000	150,000,000.00	148,080,833.34	0.0252	28	MESIROW	149,706,000.00
19121BNV7	COCA COLA CP	01/29/2019	0.0000	50,000,000.00	49,632,750.00	0.0252	28	MESIROW	49,902,000.00
60689GP18	MIZUHO NY CP	02/01/2019	0.0000	100,000,000.00	99,357,111.12	0.0271	31	MESIROW	99,766,638.89
46640QP13	JPM LLC CP	02/01/2019	0.0000	150,000,000.00	147,802,083.33	0.0271	31	MESIROW	149,649,958.33

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03785EP16	APPLE CP	02/01/2019	0.0000	50,000,000.00	49,719,305.56	0.0271	31	MESIROW	49,883,319.44
03785EP40	APPLE CP	02/04/2019	0.0000	50,000,000.00	49,648,777.78	0.0271	34	MESIROW	49,872,027.78
22533UP49	CR AG NY CP	02/04/2019	0.0000	100,000,000.00	99,513,888.88	0.0271	34	MESIROW	99,744,055.56
89233HP40	TOYOTA CP	02/04/2019	0.0000	100,000,000.00	99,314,000.00	0.0271	34	MESIROW	99,744,055.56
03785EP65	APPLE CP	02/06/2019	0.0000	50,000,000.00	49,790,750.00	0.0271	36	MESIROW	49,864,500.00
19121BPB9	COCA COLA CP	02/11/2019	0.0000	50,000,000.00	49,696,888.89	0.0271	41	MESIROW	49,845,680.56
09659CPL6	BNP NY CP	02/20/2019	0.0000	100,000,000.00	99,400,388.88	0.0271	50	MESIROW	99,623,611.11
60689GPL4	MIZUHO NY CP	02/20/2019	0.0000	150,000,000.00	149,322,750.00	0.0271	50	MESIROW	149,435,416.67
53127UPT1	LIBERTY CP	02/27/2019	0.0000	100,000,000.00	99,309,916.66	0.0271	57	MESIROW	99,570,916.67
89233HPT5	TOYOTA CP	02/27/2019	0.0000	100,000,000.00	99,307,666.66	0.0271	57	MESIROW	99,570,916.67
89233HQ15	TOYOTA CP	03/01/2019	0.0000	100,000,000.00	99,033,611.12	0.0271	59	MESIROW	99,555,861.11
53127UQ11	LIBERTY CP	03/01/2019	0.0000	100,000,000.00	99,376,750.00	0.0271	59	MESIROW	99,555,861.11
03785EQ15	APPLE CP	03/01/2019	0.0000	50,000,000.00	49,722,125.00	0.0271	59	MESIROW	49,777,930.56
19121BQ85	COCA COLA CP	03/08/2019	0.0000	50,000,000.00	49,689,444.44	0.0276	66	MESIROW	49,747,000.00
19121BQK8	COCA COLA CP	03/19/2019	0.0000	50,000,000.00	49,679,777.78	0.0276	77	MESIROW	49,704,833.33
89233HQT4	TOYOTA CP	03/27/2019	0.0000	150,000,000.00	148,288,500.00	0.0276	85	MESIROW	149,022,500.00
53127UQT0	LIBERTY CP	03/27/2019	0.0000	100,000,000.00	99,187,444.44	0.0276	85	MESIROW	99,348,333.33
06417KQV4	SCOTIA NY CP	03/29/2019	0.0000	150,000,000.00	147,693,750.00	0.0276	87	MESIROW	148,999,500.00
62479MQV8	MUFG BK CP	03/29/2019	0.0000	100,000,000.00	99,184,388.88	0.0276	87	MESIROW	99,333,000.00
89233HR22	TOYOTA CP	04/02/2019	0.0000	100,000,000.00	99,095,333.34	0.0281	91	MESIROW	99,289,694.44
12619UR29	CRC CP	04/02/2019	0.0000	100,000,000.00	99,119,555.56	0.0281	91	MESIROW	99,289,694.44
46640QRS2	JPM LLC CP	04/26/2019	0.0000	200,000,000.00	197,625,944.44	0.0281	115	MESIROW	198,204,722.22
06417KRS0	SCOTIA NY CP	04/26/2019	0.0000	100,000,000.00	98,617,333.34	0.0281	115	MESIROW	99,102,361.11
89233HS13	TOYOTA CP	05/01/2019	0.0000	100,000,000.00	98,852,583.34	0.0285	120	MESIROW	99,050,000.00

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46640QSQ5	JPM LLC CP	05/24/2019	0.0000	100,000,000.00	98,490,555.56	0.0285	143	MESIROW	98,867,916.67
89233HTA2	TOYOTA CP	06/10/2019	0.0000	100,000,000.00	98,664,055.56	0.0290	160	MESIROW	98,711,111.11
19121BTT6	COCA COLA CP	06/27/2019	0.0000	50,000,000.00	49,280,555.56	0.0290	177	MESIROW	49,287,083.33
06417KTU3	SCOTIA NY CP	06/28/2019	0.0000	100,000,000.00	98,067,361.12	0.0290	178	MESIROW	98,566,111.11
46640QTU5	JPM LLC CP	06/28/2019	0.0000	200,000,000.00	196,782,333.32	0.0290	178	MESIROW	197,132,222.22
46640QU17	JPM LLC CP	07/01/2019	0.0000	100,000,000.00	98,260,500.00	0.0293	181	MESIROW	98,526,861.11
46640QV16	JPM LLC CP	08/01/2019	0.0000	50,000,000.00	48,979,166.67	0.0296	212	MESIROW	49,128,444.44
46640QVW8	JPM LLC CP	08/30/2019	0.0000	50,000,000.00	48,902,333.33	0.0297	241	MESIROW	49,005,875.00
46640QW31	JPM LLC CP	09/03/2019	0.0000	50,000,000.00	48,917,916.67	0.0297	245	MESIROW	48,989,375.00
				5,800,000,000.00	5,751,563,722.24				5,772,338,388.88
AIP:		0.00							
Book + AIP:		5,751,563,722.24		COMMER PAPER					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045363	FIRST FOUNDATION BANK TD	01/04/2019	2.2200	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS045354	AMERICAN PLUS BANK NA TD	01/04/2019	2.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045194	BANK OF SANTA CLARITA TD	01/04/2019	2.1200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045361	AMERICAN FIRST CREDIT UNION TD	01/04/2019	2.2400	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045195	COMMONWEALTH BUSINESS BANK TI	01/04/2019	2.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045374	WESCOM CENTRAL CREDIT UNION TI	01/04/2019	2.2300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045379	MECHANICS BANK TD	01/09/2019	2.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045205	COMMUNITY WEST BANK TD	01/09/2019	2.1100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045206	FARMERS & MERCHANTS BANK OF CA	01/09/2019	2.1100	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045210	SAFE CREDIT UNION TD	01/09/2019	2.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045377	BANK OF THE SIERRA TD	01/09/2019	2.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045376	AMERICAN PLUS BANK NA TD	01/09/2019	2.2000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045380	PACIFIC ALLIANCE BANK TD	01/09/2019	2.2000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045214	PROVIDENT CREDIT UNION TD	01/10/2019	2.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045372	PACIFIC CITY BANK TD	01/10/2019	2.2200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045371	OPEN BANK TD	01/10/2019	2.2000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045213	PACIFIC PREMIER BANK TD	01/10/2019	2.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045367	FINANCIAL PARTNERS CREDIT UNION	01/10/2019	2.2500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045369	MALAGA BANK FSB TD	01/10/2019	2.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045368	FIRST CHOICE BANK TD	01/10/2019	2.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045366	BANK OF HOPE TD	01/10/2019	2.2200	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045388	MISSION FEDERAL CREDIT UNION TI	01/11/2019	2.2300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045389	SANTA CRUZ COUNTY BANK TD	01/11/2019	2.2500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045387	AMERICAN PLUS BANK NA TD	01/11/2019	2.2500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045390	SUMMIT STATE BANK TD	01/11/2019	2.2700	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045219	BENEFICIAL STATE BANK TD	01/11/2019	2.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS045216	PROVIDENT SAVINGS BANK TD	01/11/2019	2.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045218	BANK OF HOPE TD	01/11/2019	2.1300	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045220	MANUFACTURERS BANK TD	01/11/2019	2.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045420	MERCHANTS NATIONAL BANK OF SAC	01/16/2019	2.2900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045225	HANMI BANK TD	01/16/2019	2.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045227	PREFERRED BANK TD	01/16/2019	2.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045394	COMMUNITY WEST BANK TD	01/17/2019	2.3100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045235	PROVIDENT CREDIT UNION TD	01/17/2019	2.1700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045395	MECHANICS BANK TD	01/17/2019	2.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045231	BANC OF CALIFORNIA NA TD	01/17/2019	2.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045232	CALIFORNIA COAST CREDIT UNION	01/17/2019	2.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045236	US METRO BANK TD	01/17/2019	2.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045241	RIVER CITY BANK TD	01/18/2019	2.1600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045240	PACIFIC PREMIER BANK TD	01/18/2019	2.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045401	MALAGA BANK FSB TD	01/18/2019	2.2900	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045399	BEACON BUSINESS BANK TD	01/18/2019	2.2900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045400	FIRST FOUNDATION BANK TD	01/18/2019	2.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045402	SUMMIT STATE BANK TD	01/18/2019	2.3100	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045398	BANK OF THE SIERRA TD	01/18/2019	2.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045408	WESCOM CENTRAL CREDIT UNION TI	01/23/2019	2.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045404	AXOS BANK TD	01/23/2019	2.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045245	PACIFIC WESTERN BANK TD	01/23/2019	2.1200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045250	MISSION NATIONAL BANK TD	01/24/2019	2.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045248	COMMERCIAL BANK OF CALIFORNIA	01/24/2019	2.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045410	KERN FEDERAL CREDIT UNION TD	01/24/2019	2.3300	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045251	PACIFIC PREMIER BANK TD	01/24/2019	2.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS045249	CTBC BANK CORP (USA) TD	01/24/2019	2.1600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045409	AMERICAN PLUS BANK NA TD	01/24/2019	2.3100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045413	OPUS BANK TD	01/25/2019	2.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045412	MALAGA BANK FSB TD	01/25/2019	2.3200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045471	MERCHANTS NATIONAL BANK OF SA	01/30/2019	2.3100	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045418	MISSION FEDERAL CREDIT UNION TI	01/30/2019	2.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045422	SUMMIT STATE BANK TD	01/30/2019	2.3200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045261	HANMI BANK TD	01/31/2019	2.1800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045425	MALAGA BANK FSB TD	01/31/2019	2.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045263	EAST WEST BANK TD	02/01/2019	2.1800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045424	BANK OF THE SIERRA TD	02/01/2019	2.3400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045430	OPEN BANK TD	02/06/2019	2.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045428	MISSION VALLEY BANK TD	02/06/2019	2.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045431	PACIFIC CITY BANK TD	02/06/2019	2.3200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045436	NORTHROP GRUMMAN FEDERAL CRE	02/07/2019	2.3700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045437	NUVISION FEDERAL CREDIT UNION T	02/07/2019	2.3800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045435	MECHANICS BANK TD	02/07/2019	2.3700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045433	COMMONWEALTH BUSINESS BANK TI	02/07/2019	2.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045444	UNITI BANK TD	02/08/2019	2.3400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045283	AMERICAN RIVER BANK TD	02/13/2019	2.2200	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045456	WESCOM CENTRAL CREDIT UNION TI	02/14/2019	2.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045452	BANC OF CALIFORNIA NA TD	02/14/2019	2.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045288	CALIFORNIA COAST CREDIT UNION T	02/14/2019	2.2000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045455	SANTA CRUZ COUNTY BANK TD	02/14/2019	2.3300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045291	US METRO BANK TD	02/14/2019	2.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045312	CORNERSTONE COMMUNITY BANK TI	02/15/2019	2.2200	7,000,000.00	7,000,000.00	1.00000	7,000,000.00

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SYS045460	RIVER CITY BANK TD	02/15/2019	2.3800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045458	BANK OF THE SIERRA TD	02/15/2019	2.3800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045293	CORNERSTONE COMMUNITY BANK TI	02/15/2019	2.2200	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS045450	AMERICAN PLUS BANK NA TD	02/15/2019	2.3300	4,240,000.00	4,240,000.00	1.00000	4,240,000.00
SYS045459	CATHAY BANK TD	02/15/2019	2.3600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045297	PACIFIC WESTERN BANK TD	02/20/2019	2.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045296	CATHAY BANK TD	02/20/2019	2.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045303	POPPY BANK TD	02/21/2019	2.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045301	METROPOLITAN BANK TD	02/21/2019	2.2100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045302	NEW OMNI BANK NA TD	02/21/2019	2.2100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045469	BANK OF HOPE TD	02/27/2019	2.3900	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045472	SCHOOLS FINANCIAL CREDIT UNION	02/27/2019	2.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045311	CALIFORNIA COAST CREDIT UNION T	02/27/2019	2.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045317	PACIFIC ENTERPRISES BANK TD	02/28/2019	2.2600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045474	FIRST FOUNDATION BANK TD	02/28/2019	2.4200	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045473	COMMUNITY WEST BANK TD	02/28/2019	2.4100	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045320	EVERTRUST BANK TD	03/01/2019	2.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045468	AMERICAN PLUS BANK NA TD	03/01/2019	2.3700	1,500,000.00	1,500,000.00	1.00000	1,500,000.00
SYS045481	SUMMIT STATE BANK TD	03/01/2019	2.4000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045484	BANK OF THE SIERRA TD	03/06/2019	2.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045488	UNITI BANK TD	03/06/2019	2.3400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045483	AXOS BANK TD	03/06/2019	2.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045495	OPEN BANK TD	03/07/2019	2.3900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045496	PACIFIC CITY BANK TD	03/07/2019	2.3900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045494	MECHANICS BANK TD	03/07/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045492	BANC OF CALIFORNIA NA TD	03/07/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS045328	METROPOLITAN BANK TD	03/07/2019	2.2500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045334	COMMERCEWEST BANK TD	03/08/2019	2.2800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045499	BANK OF HOPE TD	03/08/2019	2.4200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045500	PROVIDENT CREDIT UNION TD	03/08/2019	2.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045333	CALIFORNIA BANK OF COMMERCE TI	03/08/2019	2.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045336	AMERICAN FIRST CREDIT UNION TD	03/13/2019	2.3000	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045507	FIRST FOUNDATION BANK TD	03/13/2019	2.3900	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS045518	TRI COUNTIES BANK TD	03/13/2019	2.3800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045517	PROVIDENT CREDIT UNION TD	03/13/2019	2.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045515	OPEN BANK TD	03/13/2019	2.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045513	MALAGA BANK FSB TD	03/13/2019	2.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045506	AXOS BANK TD	03/13/2019	2.3600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045503	AXOS BANK TD	03/13/2019	2.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045340	RIVER CITY BANK TD	03/13/2019	2.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045339	PACIFIC WESTERN BANK TD	03/13/2019	2.2700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045527	WESCOM CENTRAL CREDIT UNION TI	03/14/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045523	BANK OF THE SIERRA TD	03/14/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045524	BENEFICIAL STATE BANK TD	03/14/2019	2.4400	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045522	BANC OF CALIFORNIA NA TD	03/14/2019	2.4300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045351	TRAVIS CREDIT UNION TD	03/15/2019	2.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045534	SUMMIT STATE BANK TD	03/15/2019	2.4300	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045530	BEACON BUSINESS BANK TD	03/15/2019	2.4400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045355	EVERTRUST BANK TD	03/20/2019	2.2900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045359	CALIFORNIA BANK OF COMMERCE TI	03/21/2019	2.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045364	HANMI BANK TD	04/03/2019	2.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045365	MISSION NATIONAL BANK TD	04/03/2019	2.3400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00

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SYS045370	MANUFACTURERS BANK TD	04/04/2019	2.3800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045373	PACIFIC WESTERN BANK TD	04/05/2019	2.3800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045381	PROVIDENT SAVINGS BANK TD	04/10/2019	2.4100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045378	CALIFORNIA BANK OF COMMERCE TT	04/10/2019	2.4000	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS045383	COMMERCEWEST BANK TD	04/11/2019	2.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045384	EAST WEST BANK TD	04/11/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045393	EAST WEST BANK TD	04/17/2019	2.4300	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS045392	AMERICAN RIVER BANK TD	04/17/2019	2.4600	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045396	MERIWEST CREDIT UNION TD	04/18/2019	2.4600	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS045397	NEW OMNI BANK NA TD	04/18/2019	2.4300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045406	CORNERSTONE COMMUNITY BANK TI	04/24/2019	2.4400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045407	PROVIDENT CREDIT UNION TD	04/24/2019	2.4600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045405	BANK OF SOUTHERN CALIFORNIA TD	04/24/2019	2.4400	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS045414	TRAVIS CREDIT UNION TD	04/26/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045411	COMMERCEWEST BANK TD	04/26/2019	2.4500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045421	PRESIDIO BANK TD	05/01/2019	2.4400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045419	TRI COUNTIES BANK TD	05/01/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045423	AMERICAN RIVER BANK TD	05/02/2019	2.4800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045426	GOLDEN VALLEY BANK TD	05/03/2019	2.4800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045429	CALIFORNIA BANK OF COMMERCE TT	05/08/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045434	MANUFACTURERS BANK TD	05/09/2019	2.5000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045443	TRAVIS CREDIT UNION TD	05/10/2019	2.4700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045442	BANK OF SANTA CLARITA TD	05/10/2019	2.4900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045448	US METRO BANK TD	05/15/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045446	HANMI BANK TD	05/15/2019	2.4800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045447	PROVIDENT CREDIT UNION TD	05/15/2019	2.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS045445	COMMUNITY WEST BANK TD	05/15/2019	2.5000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045454	PACIFIC WESTERN BANK TD	05/16/2019	2.4700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045453	PACIFIC PREMIER BANK TD	05/16/2019	2.4700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045451	AMERICAN RIVER BANK TD	05/16/2019	2.5000	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045461	TRAVIS CREDIT UNION TD	05/17/2019	2.4800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045470	CALIFORNIA COAST CREDIT UNION TD	05/29/2019	2.5100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045477	PROVIDENT CREDIT UNION TD	05/30/2019	2.4900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045475	FIVE STAR BANK TD	05/30/2019	2.4900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045478	TECHNOLOGY CREDIT UNION TD	05/30/2019	2.4900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045476	NEW OMNI BANK NA TD	05/30/2019	2.4900	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS045480	SAFE CREDIT UNION TD	05/31/2019	2.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045479	COMMUNITY BANK OF THE BAY TD	05/31/2019	2.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045486	POPPY BANK TD	06/05/2019	2.5000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045485	CALIFORNIA COAST CREDIT UNION TD	06/05/2019	2.5000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045490	1ST CAPITAL BANK TD	06/06/2019	2.5400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045498	PROSPECTORS FEDERAL CREDIT UNION	06/06/2019	2.5400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045497	PACIFIC PREMIER BANK TD	06/06/2019	2.5400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045493	MANUFACTURERS BANK TD	06/06/2019	2.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045491	AMERICAN RIVER BANK TD	06/06/2019	2.5500	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045489	TECHNOLOGY CREDIT UNION TD	06/06/2019	2.5200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045525	FIVE STAR BANK TD	06/12/2019	2.5100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045519	US METRO BANK TD	06/12/2019	2.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045510	SUNCREST BANK TD	06/12/2019	2.5200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045504	MISSION NATIONAL BANK TD	06/12/2019	2.5200	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS045516	POPPY BANK TD	06/12/2019	2.5000	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS045514	NEW OMNI BANK NA TD	06/12/2019	2.5000	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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SYS045511	FIVE STAR BANK TD	06/12/2019	2.5000	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS045521	AMERICAN RIVER BANK TD	06/13/2019	2.5400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045526	PACIFIC PREMIER BANK TD	06/13/2019	2.5300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045532	FIRST CHOICE BANK TD	06/14/2019	2.5100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045531	FIRST CHOICE BANK TD	06/14/2019	2.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045529	BANK OF SAN FRANCISCO TD	06/14/2019	2.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				4,647,740,000.00	4,647,740,000.00		4,647,740,000.00
AIP:			0.00				
Book + AIP:			4,647,740,000.00	TIME DEPOSIT			

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AB55 1780021	02/22/2019	1.424000	13,383,000.00	1.000	13,383,000.00
AB55 1780023	03/22/2019	1.553000	95,514,000.00	1.000	95,514,000.00
AB55 1780024	03/22/2019	1.553000	57,102,000.00	1.000	57,102,000.00
AB55 1780025	03/22/2019	1.553000	19,954,000.00	1.000	19,954,000.00
AB55 1780027	04/19/2019	1.691000	9,261,000.00	1.000	9,261,000.00
AB55 1780028	04/19/2019	1.691000	12,839,000.00	1.000	12,839,000.00
AB55 1780029	04/19/2019	1.691000	21,940,000.00	1.000	21,940,000.00
AB55 1780030	05/17/2019	1.760000	34,000,000.00	1.000	34,000,000.00
AB55 1780031	05/17/2019	1.760000	14,318,000.00	1.000	14,318,000.00
AB55 1780032	06/21/2019	1.890000	44,563,000.00	1.000	44,563,000.00
AB55 1780033	06/21/2019	1.890000	76,325,000.00	1.000	76,325,000.00
AB55 1780034	06/21/2019	1.890000	12,963,000.00	1.000	12,963,000.00
AB55 1780035	06/21/2019	1.890000	13,135,000.00	1.000	13,135,000.00
AB55 1890001	07/19/2019	1.954000	68,764,000.00	1.000	68,764,000.00
AB55 1890003	08/16/2019	2.008000	11,614,000.00	1.000	11,614,000.00
AB55 1890004	10/18/2019	2.155000	77,373,000.00	1.000	77,373,000.00
AB55 1890006	11/15/2019	2.216000	51,273,000.00	1.000	51,273,000.00
AB55 1890007	11/15/2019	2.216000	26,703,000.00	1.000	26,703,000.00
AB55 1890008	11/15/2019	2.216000	13,230,000.00	1.000	13,230,000.00
AB55 1890009	11/15/2019	2.216000	5,011,000.00	1.000	5,011,000.00
AB55 1890010	12/13/2019	2.293000	79,785,000.00	1.000	79,785,000.00
AB55 1890011	12/13/2019	2.293000	4,842,000.00	1.000	4,842,000.00
AB55 1890012	12/13/2019	2.293000	12,323,000.00	1.000	12,323,000.00
AB55 1890013	12/13/2019	2.293000	18,683,000.00	1.000	18,683,000.00
AB55 1890014	12/13/2019	2.293000	3,000,000.00	1.000	3,000,000.00
			797,898,000.00		797,898,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2018

Total # of items:	670
Par Value:	84,922,446,305.60
Book Value:	83,258,772,242.59
Fair Value:	83,431,193,822.73
Accrual:	197,759,307.11
Total Book Value:	83,258,772,242.59
AIP:	4,335,533.65
Book + AIP:	83,263,107,776.24