

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2019

OFFICE OF THE TREASURER

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



Date: April 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.

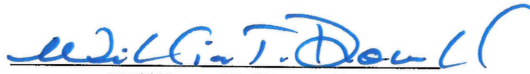
The required information is contained in the following two sections:

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.

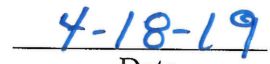
Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

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



William T. Dowell



Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2019

(Dollars in thousands)

Portfolio Amount		\$	86,862,149
Effective Yield	2.440%		
Quarter-to-date Yield	2.394%		
Year-to-date Yield	2.201%		
Average Life (in days)	179		
Demand Bank Account Balances		\$	344,736
Total PMIA Resources		<u>\$</u>	<u>87,206,885</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

March 31, 2019

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 18,268,335	21.03%
Bonds	-	0.00%
Notes	25,652,017	29.53%
Strips	-	0.00%
Total Governments	\$ 43,920,352	50.56%
Federal Agency Debentures	\$ 3,566,772	4.12%
Certificates of Deposit	13,275,000	15.28%
Bank Notes	800,000	0.92%
Repurchases	-	0.00%
Federal Agency Discount Notes	14,136,370	16.27%
Time Deposits	4,712,240	5.42%
GNMAs	-	0.00%
Commercial Paper	5,404,503	6.22%
FHLMC / REMICS	23,501	0.03%
Corporate Bonds	-	0.00%
AB 55 Loans	823,411	0.95%
GF Loans	-	
Other	200,000	0.23%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 86,862,149	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
3/31/2019**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 18,268,335,075.90	\$ 18,421,895,178.00	\$ 18,429,875,500.00	NA
Notes	\$ 25,650,500,423.41	\$ 25,640,314,068.85	\$ 25,649,099,000.00	\$ 105,035,099.00
1* Federal Agency:				
SBA	\$ 685,086,049.69	\$ 685,086,049.69	\$ 677,449,271.41	\$ 1,575,687.26
MBS-REMICs	\$ 23,500,952.01	\$ 23,500,952.01	\$ 24,042,372.38	\$ 109,926.43
Debentures	\$ 2,242,313,243.48	\$ 2,242,253,139.31	\$ 2,242,445,400.00	\$ 9,207,506.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,959,500.00	\$ -
Discount Notes	\$ 14,136,370,014.06	\$ 14,231,832,485.95	\$ 14,231,987,000.00	NA
1* Supranational Debentures	\$ 589,090,035.96	\$ 588,653,024.84	\$ 590,131,500.00	\$ 2,789,751.00
1* Supranational Debentures FR	\$ 150,282,570.93	\$ 150,282,570.93	\$ 150,509,181.43	\$ 877,279.89
2* CDs and YCDs FR	\$ 575,000,000.00	\$ 575,000,000.00	\$ 575,048,000.00	\$ 1,833,890.28
2* Bank Notes	\$ 800,000,000.00	\$ 800,000,000.00	\$ 800,000,661.88	\$ 8,034,486.09
2* CDs and YCDs	\$ 12,700,000,000.00	\$ 12,700,000,000.00	\$ 12,700,302,887.53	\$ 77,895,083.28
2* Commercial Paper	\$ 5,404,503,333.42	\$ 5,427,427,944.55	\$ 5,428,198,069.44	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,712,240,000.00	\$ 4,712,240,000.00	\$ 4,712,240,000.00	NA
AB 55 & GF Loans	\$ 823,411,000.00	\$ 823,411,000.00	\$ 823,411,000.00	NA
TOTAL	\$ 86,860,632,698.86	\$ 87,121,896,414.13	\$ 87,134,699,344.07	\$ 207,358,709.43

Fair Value Including Accrued Interest

\$ 87,342,058,053.50

* Governmental Accounting Standards Board (GASB) Statement #72

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (1.000146954).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,002,939.08 or \$20,000,000.00 x 1.000146954.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796UW7	U S TREAS BILL	04/09/2019	0.0000	100,000,000.00	99,906,277.78	0.99947 CITIBANK	99,947,000.00
912796RG6	U S TREAS BILL	04/11/2019	0.0000	750,000,000.00	741,114,700.00	0.99934 CITIBANK	749,505,000.00
912796QC6	U S TREAS BILL	04/25/2019	0.0000	500,000,000.00	489,071,634.68	0.99844 CITIBANK	499,220,000.00
912796RJ0	U S TREAS BILL	05/02/2019	0.0000	1,000,000,000.00	989,166,355.56	0.99798 CITIBANK	997,980,000.00
912796RQ4	U S TREAS BILL	05/16/2019	0.0000	650,000,000.00	642,437,444.44	0.99705 CITIBANK	648,082,500.00
912796QH5	U S TREAS BILL	05/23/2019	0.0000	850,000,000.00	831,157,952.07	0.99661 CITIBANK	847,118,500.00
912796RR2	U S TREAS BILL	05/30/2019	0.0000	150,000,000.00	149,363,733.33	0.99615 CITIBANK	149,422,500.00
912796RS0	U S TREAS BILL	06/06/2019	0.0000	250,000,000.00	247,331,680.56	0.99567 CITIBANK	248,917,500.00
912796QM4	U S TREAS BILL	06/20/2019	0.0000	700,000,000.00	684,327,041.66	0.99475 CITIBANK	696,325,000.00
912796RV3	U S TREAS BILL	06/27/2019	0.0000	1,000,000,000.00	988,221,427.78	0.99433 CITIBANK	994,330,000.00
912796RZ4	U S TREAS BILL	07/11/2019	0.0000	850,000,000.00	839,801,559.76	0.99335 CITIBANK	844,347,500.00
912796QR3	U S TREAS BILL	07/18/2019	0.0000	800,000,000.00	781,432,484.70	0.99292 CITIBANK	794,336,000.00
912796SB6	U S TREAS BILL	08/01/2019	0.0000	2,450,000,000.00	2,422,083,318.02	0.99197 CITIBANK	2,430,326,500.00
912796SC4	U S TREAS BILL	08/08/2019	0.0000	850,000,000.00	840,680,749.99	0.99151 CITIBANK	842,783,500.00
912796QV4	U S TREAS BILL	08/15/2019	0.0000	900,000,000.00	880,541,577.78	0.99100 CITIBANK	891,900,000.00
912796RA9	U S TREAS BILL	09/12/2019	0.0000	1,000,000,000.00	975,160,855.52	0.98922 CITIBANK	989,220,000.00
912796SK6	U S TREAS BILL	09/26/2019	0.0000	700,000,000.00	691,617,131.98	0.98828 CITIBANK	691,796,000.00
912796RF8	U S TREAS BILL	10/10/2019	0.0000	550,000,000.00	536,327,452.81	0.98762 CITIBANK	543,191,000.00
912796RM3	U S TREAS BILL	11/07/2019	0.0000	900,000,000.00	876,915,201.38	0.98579 CITIBANK	887,211,000.00
912796RN1	U S TREAS BILL	12/05/2019	0.0000	650,000,000.00	634,135,804.18	0.98400 CITIBANK	639,600,000.00
912796RT8	U S TREAS BILL	01/02/2020	0.0000	2,200,000,000.00	2,147,040,165.26	0.98216 CITIBANK	2,160,752,000.00
912796RY7	U S TREAS BILL	01/30/2020	0.0000	400,000,000.00	390,060,315.56	0.98035 CITIBANK	392,140,000.00
912796SD2	U S TREAS BILL	02/27/2020	0.0000	400,000,000.00	390,440,211.10	0.97856 CITIBANK	391,424,000.00

18,600,000,000.00 18,268,335,075.90 18,429,875,500.00

AIP: 0.00

Book + AIP: 18,268,335,075.90 TREASURY BILL

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
912828ST8	U S TREAS NOTE	04/30/2019	1.2500	400,000,000.00	399,981,827.06	0.99895	0.00524862 CITIBANK	399,580,000.00	2,099,448.00
912828R44	U S TREAS NOTE	05/15/2019	0.8750	600,000,000.00	599,075,595.30	0.99808	0.00331146 CITIBANK	598,848,000.00	1,986,876.00
912828XS4	U S TREAS NOTE	05/31/2019	1.2500	2,350,000,000.00	2,346,638,980.72	0.99800	0.00418956 CITIBANK	2,345,300,000.00	9,845,466.00
912828WLO	U S TREAS NOTE	05/31/2019	1.5000	400,000,000.00	399,408,653.88	0.99840	0.00502747 CITIBANK	399,360,000.00	2,010,988.00
912828TC4	U S TREAS NOTE	06/30/2019	1.0000	600,000,000.00	599,564,186.34	0.99625	0.00251381 CITIBANK	597,750,000.00	1,508,286.00
912828XV7	U S TREAS NOTE	06/30/2019	1.2500	500,000,000.00	499,847,665.92	0.99688	0.00314227 CITIBANK	498,440,000.00	1,571,135.00
912828S43	U S TREAS NOTE	07/15/2019	0.7500	600,000,000.00	597,253,524.40	0.99496	0.00157459 CITIBANK	596,976,000.00	944,754.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	900,000,000.00	898,405,358.28	0.99633	0.00227901 CITIBANK	896,697,000.00	2,051,109.00
9128282B5	U S TREAS NOTE	08/15/2019	0.7500	650,000,000.00	646,857,171.90	0.99348	0.00093232 CITIBANK	645,762,000.00	606,008.00
9128282T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	599,726,386.54	0.99484	0.00108696 CITIBANK	596,904,000.00	652,176.00
9128282X7	U S TREAS NOTE	09/30/2019	1.3750	900,000,000.00	896,310,658.67	0.99457	0.00003757 CITIBANK	895,113,000.00	33,813.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	700,000,000.00	697,668,079.40	0.99215	0.00461538 CITIBANK	694,505,000.00	3,230,766.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	700,000,000.00	697,643,971.22	0.99441	0.00629834 CITIBANK	696,087,000.00	4,408,838.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	800,000,000.00	795,162,357.16	0.99098	0.00378453 CITIBANK	792,784,000.00	3,027,624.00
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,852,334.64	0.99547	0.00586538 CITIBANK	447,961,500.00	2,639,421.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,622,106.80	0.99258	0.00404190 CITIBANK	297,774,000.00	1,212,570.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,658,064.28	0.99578	0.00471340 CITIBANK	796,624,000.00	3,770,720.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,765,586.98	0.99172	0.00288674 CITIBANK	297,516,000.00	866,022.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	200,000,000.00	199,787,831.78	0.99668	0.00331492 CITIBANK	199,336,000.00	662,984.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	100,000,000.00	99,837,751.38	0.99090	0.00170925 CITIBANK	99,090,000.00	170,925.00
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,747,472.74	0.99859	0.00195652 CITIBANK	699,013,000.00	1,369,564.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	650,000,000.00	644,721,756.87	0.99262	0.00075068 CITIBANK	645,203,000.00	487,942.00
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	698,943,421.40	0.99965	0.00997238 CITIBANK	699,755,000.00	6,980,666.00
912828X96	U S TREAS NOTE	05/15/2020	1.5000	400,000,000.00	395,512,739.36	0.99020	0.00567680 CITIBANK	396,080,000.00	2,270,720.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,823,333.08	1.00125	0.00837912	CITIBANK	400,500,000.00	3,351,648.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	494,221,651.34	0.99047	0.00408494	CITIBANK	495,235,000.00	2,042,470.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	1,900,000,000.00	1,898,262,663.40	1.00125	0.00628453	CITIBANK	1,902,375,000.00	11,940,607.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,176,084.76	1.00320	0.00435083	CITIBANK	802,560,000.00	3,480,664.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,746,934,209.35	1.00328	0.00228261	CITIBANK	1,755,740,000.00	3,994,567.50
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	400,000,000.00	398,997,259.82	0.98625	0.00063519	CITIBANK	394,500,000.00	254,076.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	798,634,664.24	1.00566	0.00007514	CITIBANK	804,528,000.00	60,112.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	350,000,000.00	347,456,697.87	0.98902	0.00750000	CITIBANK	346,157,000.00	2,625,000.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,696,576.21	1.00809	0.01207182	CITIBANK	554,449,500.00	6,639,501.00
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,646,906.56	1.00668	0.00921703	CITIBANK	352,338,000.00	3,225,960.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,144,818.64	1.00301	0.00628453	CITIBANK	1,404,214,000.00	8,798,342.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,790,105.20	1.00344	0.00414365	CITIBANK	301,032,000.00	1,243,095.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	200,000,000.00	199,857,314.44	1.00387	0.00217391	CITIBANK	200,774,000.00	434,782.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	498,170,417.04	1.00168	0.00109715	CITIBANK	500,840,000.00	548,575.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,507,883.88	1.00699	0.00993439	CITIBANK	201,398,000.00	1,986,878.00
				25,700,000,000.00	25,640,314,068.85				25,649,099,000.00	105,035,099.00
AIP:		10,186,354.56								
Book + AIP:		25,650,500,423.41	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	3.1250	123,519.59	123,519.59	0.99887	CITIBANK	123,380.01	321.67
83164DX79	SBA POOL #503402	07/25/2021	3.1250	2,179.57	2,179.57	0.99466	CITIBANK	2,167.93	5.68
83164DY60	SBA POOL #503433	08/25/2021	3.1250	11,029.78	11,029.78	0.99445	CITIBANK	10,968.56	28.72
83164DZ77	SBA POOL #503466	10/25/2021	3.1250	74,190.29	74,190.29	0.99461	CITIBANK	73,790.40	193.20
83164D5T2	SBA POOL #503558	12/25/2021	3.1250	173,078.59	173,078.59	0.99448	CITIBANK	172,123.20	450.73
83164D6Z7	SBA POOL #503588	01/25/2022	3.1250	129,052.45	129,052.45	0.99508	CITIBANK	128,417.51	336.07
83164D6G9	SBA POOL #503571	01/25/2022	3.1250	25,719.64	25,719.64	0.99370	CITIBANK	25,557.61	66.98
83164EBL0	SBA POOL #503643	02/25/2022	3.1250	79,192.61	79,192.61	0.99432	CITIBANK	78,742.80	206.23
83164EE29	SBA POOL #503753	05/25/2022	3.1250	55,485.95	55,485.95	0.99430	CITIBANK	55,169.68	144.49
83164EDV6	SBA POOL #503716	05/25/2022	3.1250	146,810.78	146,810.78	0.99430	CITIBANK	145,973.96	382.32
83164EN94	SBA POOL #504016	01/25/2023	3.0000	239,422.79	239,422.79	0.99374	CITIBANK	237,924.00	598.56
83164ESW8	SBA POOL #504133	05/25/2023	2.8750	128,120.55	128,120.55	0.99076	CITIBANK	126,936.72	306.96
83164ETV9	SBA POOL #504164	06/25/2023	2.8750	340,000.85	340,000.85	0.99292	CITIBANK	337,593.64	814.59
83164EVS3	SBA POOL #504225	08/25/2023	2.8750	179,333.07	179,333.07	0.99132	CITIBANK	177,776.46	429.65
83164EUN5	SBA POOL #504189	08/25/2023	2.8750	211,078.09	211,078.09	0.99275	CITIBANK	209,547.77	505.71
83164EWC7	SBA POOL #504243	09/25/2023	2.8750	123,260.06	123,260.06	0.99286	CITIBANK	122,379.98	295.31
83164EWH6	SBA POOL #504248	09/25/2023	2.8750	250,123.49	250,123.49	0.99226	CITIBANK	248,187.53	599.25
83164EXA0	SBA POOL #504273	10/25/2023	2.8750	223,288.07	223,288.07	0.99177	CITIBANK	221,450.41	534.96
83164E2N6	SBA POOL #504381	01/25/2024	2.8750	12,367.35	12,367.35	0.99175	CITIBANK	12,265.32	29.63
83164EZ67	SBA POOL #504365	01/25/2024	2.8750	499,002.97	499,002.97	0.99186	CITIBANK	494,941.09	1,195.53
83164E4E4	SBA POOL #504421	08/25/2024	2.8750	265,434.57	265,434.57	0.99146	CITIBANK	263,167.76	635.94
83164FKZ6	SBA POOL #504812	01/25/2025	3.0000	704,030.64	704,030.64	0.99506	CITIBANK	700,552.73	1,760.08
83164FLW2	SBA POOL #504841	02/25/2025	3.1250	122,259.82	122,259.82	0.99381	CITIBANK	121,503.03	318.38
83164FMU5	SBA POOL #504871	03/25/2025	3.1250	656,804.92	656,804.92	0.99521	CITIBANK	653,658.82	1,710.43

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83164FNG5	SBA POOL #504891	04/25/2025	3.1250	207,622.50	207,622.50	0.99270	CITIBANK	206,106.86	540.68
83164FQG2	SBA POOL #504955	04/25/2025	3.1250	179,888.31	179,888.31	0.99390	CITIBANK	178,790.99	468.46
83164FT87	SBA POOL #505075	08/25/2025	3.1250	303,616.61	303,616.61	0.99490	CITIBANK	302,068.17	790.67
83164F5H3	SBA POOL #505348	02/25/2026	3.1250	122,272.68	122,272.68	0.99332	CITIBANK	121,455.90	318.42
83164GQ21	SBA POOL #505873	05/25/2027	2.8000	25,940.17	25,940.17	0.99041	CITIBANK	25,691.40	60.53
83164GS94	SBA POOL #505944	05/25/2027	2.8000	78,397.65	78,397.65	0.98870	CITIBANK	77,511.76	182.93
83164GTL6	SBA POOL #505955	07/25/2027	2.8000	354,247.13	354,247.13	0.99042	CITIBANK	350,853.44	826.58
83164GU34	SBA POOL #506002	08/25/2027	2.8000	976,155.32	976,155.32	0.99035	CITIBANK	966,735.42	2,277.70
83164GVQ2	SBA POOL #506023	08/25/2027	2.8000	325,870.65	325,870.65	0.98834	CITIBANK	322,071.00	760.36
83164GV25	SBA POOL #506033	09/25/2027	2.8000	23,484.05	23,484.05	0.98833	CITIBANK	23,209.99	54.80
83164GYW6	SBA POOL #506125	11/25/2027	2.8000	441,258.57	441,258.57	0.98812	CITIBANK	436,016.42	1,029.60
83164GZ96	SBA POOL #506168	11/25/2027	2.8000	544,046.76	544,046.76	0.98808	CITIBANK	537,561.72	1,269.44
83164GXL1	SBA POOL #506083	11/25/2027	2.8000	646,184.29	646,184.29	0.98952	CITIBANK	639,412.28	1,507.76
83164G3E0	SBA POOL #506197	12/25/2027	2.8000	456,766.28	456,766.28	0.98837	CITIBANK	451,454.09	1,065.79
83164G4W9	SBA POOL #506237	01/25/2028	2.8000	243,642.42	243,642.42	0.98872	CITIBANK	240,894.13	568.50
83164HBL3	SBA POOL #506343	02/25/2028	2.8000	529,247.77	529,247.77	0.99009	CITIBANK	524,002.92	1,234.91
83164G6Y3	SBA POOL #506287	02/25/2028	2.8000	22,111.51	22,111.51	0.98802	CITIBANK	21,846.61	51.59
83164HBY5	SBA POOL #506355	05/25/2028	2.8000	462,827.06	462,827.06	0.98964	CITIBANK	458,032.17	1,079.93
83164HC65	SBA POOL #506393	06/25/2028	2.8000	172,909.05	172,909.05	0.98832	CITIBANK	170,889.47	403.45
83164HFC9	SBA POOL #506463	07/25/2028	2.8000	269,059.37	269,059.37	0.98933	CITIBANK	266,188.51	627.81
83164HGN4	SBA POOL #506505	09/25/2028	2.8000	7,323.17	7,323.17	0.98770	CITIBANK	7,233.10	17.09
83164HGT1	SBA POOL #506510	10/25/2028	2.8000	117,036.25	117,036.25	0.98769	CITIBANK	115,595.53	273.08
83164HJY7	SBA POOL #506579	11/25/2028	2.8000	437,135.78	437,135.78	0.98769	CITIBANK	431,754.64	1,019.98
83164HL57	SBA POOL #506648	12/25/2028	2.8000	82,508.60	82,508.60	0.98768	CITIBANK	81,492.09	192.52

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83164HMP2	SBA POOL #506666	12/25/2028	2.8000	535,375.40	535,375.40	0.99016 CITIBANK	530,107.31	1,249.21
83164HRP7	SBA POOL #506794	02/25/2029	2.8000	189,093.91	189,093.91	0.98768 CITIBANK	186,764.27	441.22
83164HQB9	SBA POOL #506750	02/25/2029	2.8000	1,094,015.43	1,094,015.43	0.98994 CITIBANK	1,083,009.63	2,552.70
83164HT26	SBA POOL #506869	04/25/2029	2.8000	709,334.60	709,334.60	0.98974 CITIBANK	702,056.83	1,655.11
83164HW48	SBA POOL #506967	08/25/2029	2.8000	1,003,812.85	1,003,812.85	0.98932 CITIBANK	993,092.13	2,342.23
83164HWH9	SBA POOL #506948	09/25/2029	2.8000	830,366.77	830,366.77	0.98884 CITIBANK	821,099.88	1,937.52
83164HY38	SBA POOL #507030	09/25/2029	2.8000	3,926,130.59	3,926,130.59	0.98982 CITIBANK	3,886,162.58	9,160.97
83164H3K4	SBA POOL #507102	10/25/2029	2.8000	2,967,685.66	2,967,685.66	0.98954 CITIBANK	2,936,643.67	6,924.60
83164H4C1	SBA POOL #507119	01/25/2030	2.8000	3,669,142.73	3,669,142.73	0.98884 CITIBANK	3,628,195.10	8,561.33
83164H5J5	SBA POOL #507149	01/25/2030	2.8000	3,237,201.78	3,237,201.78	0.99039 CITIBANK	3,206,092.27	7,553.47
83164H5X4	SBA POOL #507162	02/25/2030	2.8000	1,972,498.16	1,972,498.16	0.98743 CITIBANK	1,947,703.86	4,602.50
83164JAO9	SBA POOL #507215	03/25/2030	2.8000	2,911,880.85	2,911,880.85	0.98705 CITIBANK	2,874,171.99	6,794.39
83164JAG1	SBA POOL #507207	03/25/2030	2.8000	2,042,637.68	2,042,637.68	0.98707 CITIBANK	2,016,226.37	4,766.15
83164JB47	SBA POOL #507259	05/25/2030	2.8000	4,945,104.00	4,945,104.00	0.99061 CITIBANK	4,898,669.47	11,538.58
83164JA89	SBA POOL #507231	05/25/2030	2.8000	2,095,921.12	2,095,921.12	0.98920 CITIBANK	2,073,285.17	4,890.48
83164JC61	SBA POOL #507293	06/25/2030	2.8000	1,892,008.13	1,892,008.13	0.98841 CITIBANK	1,870,079.76	4,414.69
83164JEE2	SBA POOL #507333	06/25/2030	2.8000	3,077,954.04	3,077,954.04	0.98703 CITIBANK	3,038,032.98	7,181.89
83164JES1	SBA POOL #507345	07/25/2030	2.8000	1,083,953.91	1,083,953.91	0.98704 CITIBANK	1,069,905.87	2,529.23
83164JGN0	SBA POOL #507405	08/25/2030	2.8000	2,377,219.56	2,377,219.56	0.98947 CITIBANK	2,352,187.44	5,546.85
83164JH82	SBA POOL #507455	09/25/2030	2.8000	2,711,397.91	2,711,397.91	0.98910 CITIBANK	2,681,843.67	6,326.60
83164JG67	SBA POOL #507421	09/25/2030	2.8000	1,174,641.25	1,174,641.25	0.98677 CITIBANK	1,159,100.75	2,740.83
83164JKL9	SBA POOL #507499	10/25/2030	2.8000	2,008,674.04	2,008,674.04	0.98708 CITIBANK	1,982,721.97	4,686.91
83164JMW3	SBA POOL #507573	01/25/2031	2.8000	2,897,823.85	2,897,823.85	0.98835 CITIBANK	2,864,064.20	6,761.59
83164JNE2	SBA POOL #507589	01/25/2031	2.8000	4,558,285.11	4,558,285.11	0.99006 CITIBANK	4,512,975.76	10,636.00

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83164JKU9	SBA POOL #507507	02/25/2031	2.8000	2,408,391.30	2,408,391.30	0.98910 CITIBANK	2,382,139.83	5,619.58
83164JPF7	SBA POOL #507622	02/25/2031	2.8250	2,092,252.90	2,092,252.90	0.98738 CITIBANK	2,065,848.67	4,925.51
83164JPW0	SBA POOL #507637	03/25/2031	2.8250	2,844,232.97	2,844,232.97	0.98969 CITIBANK	2,814,908.93	6,695.80
83164JQS8	SBA POOL #507665	03/25/2031	2.8250	4,279,995.94	4,279,995.94	0.98969 CITIBANK	4,235,869.18	10,075.82
83164JML7	SBA POOL #507563	04/25/2031	2.8000	5,293,097.75	5,293,097.75	0.99096 CITIBANK	5,245,248.15	12,350.56
83164JQV1	SBA POOL #507668	04/25/2031	2.8250	2,073,615.59	2,073,615.59	0.98767 CITIBANK	2,048,047.91	4,881.64
83164JRW8	SBA POOL #507701	05/25/2031	2.8250	908,383.41	908,383.41	0.98766 CITIBANK	897,173.96	2,138.49
83164JSC1	SBA POOL #507715	05/25/2031	2.8250	1,291,867.01	1,291,867.01	0.98905 CITIBANK	1,277,721.07	3,041.27
83164JSZ0	SBA POOL #507736	06/25/2031	2.8250	571,450.41	571,450.41	0.98768 CITIBANK	564,410.14	1,345.29
83164JTZ9	SBA POOL #507768	07/25/2031	2.8250	377,819.78	377,819.78	0.98581 CITIBANK	372,458.52	889.45
83164JWB8	SBA POOL #507842	09/25/2031	2.8250	1,867,579.59	1,867,579.59	0.98849 CITIBANK	1,846,083.75	4,396.59
83164JWU6	SBA POOL #507859	09/25/2031	2.8250	4,009,504.34	4,009,504.34	0.99177 CITIBANK	3,976,506.12	9,439.04
83164JXB7	SBA POOL #507874	10/25/2031	2.8250	1,034,215.74	1,034,215.74	0.99035 CITIBANK	1,024,235.56	2,434.72
83164JZ25	SBA POOL #507961	01/25/2032	2.8250	3,608,311.29	3,608,311.29	0.99161 CITIBANK	3,578,037.56	8,494.57
83164J2A3	SBA POOL #507969	01/25/2032	2.8250	7,766,622.01	7,766,622.01	0.99262 CITIBANK	7,709,304.34	18,283.92
83164J3Y0	SBA POOL #508015	02/25/2032	2.8250	2,713,750.24	2,713,750.24	0.99087 CITIBANK	2,688,973.70	6,388.62
83164J5J1	SBA POOL #508049	04/25/2032	2.8250	1,027,696.20	1,027,696.20	0.98848 CITIBANK	1,015,857.14	2,419.37
83164J5L6	SBA POOL #508051	04/25/2032	2.8250	2,642,115.70	2,642,115.70	0.99085 CITIBANK	2,617,940.34	6,219.98
83164J7G5	SBA POOL #508095	05/25/2032	2.8250	3,894,455.57	3,894,455.57	0.99086 CITIBANK	3,858,860.25	9,168.20
83164KAK9	SBA POOL #508110	07/25/2032	2.8250	2,138,119.88	2,138,119.88	0.99086 CITIBANK	2,118,577.46	5,033.49
83164KBJ1	SBA POOL #508141	08/25/2032	2.8250	2,382,837.30	2,382,837.30	0.99069 CITIBANK	2,360,653.08	5,609.60
83164KD42	SBA POOL #508223	09/25/2032	2.8250	2,522,145.75	2,522,145.75	0.99145 CITIBANK	2,500,581.40	5,937.55
83164KER0	SBA POOL #508244	11/25/2032	2.8500	2,525,142.54	2,525,142.54	0.99145 CITIBANK	2,503,552.57	5,997.21
83164KFN8	SBA POOL #508273	12/25/2032	2.8500	2,304,119.42	2,304,119.42	0.98906 CITIBANK	2,278,912.35	5,472.28

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83164KGM9	SBA POOL #508304	03/25/2033	2.8500	2,569,273.13	2,569,273.13	0.99145	CITIBANK	2,547,305.84	6,102.02
83164KH89	SBA POOL #508355	03/25/2033	2.8500	1,571,258.91	1,571,258.91	0.99067	CITIBANK	1,556,599.06	3,731.74
83164KJW4	SBA POOL #508377	04/25/2033	2.8750	5,655,667.62	5,655,667.62	0.99294	CITIBANK	5,615,738.61	13,550.04
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.8750	4,899,668.67	4,899,668.67	0.99233	CITIBANK	4,862,088.21	11,738.79
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.9250	6,336,718.71	6,336,718.71	0.99562	CITIBANK	6,308,963.88	15,445.75
83164KS38	SBA POOL #508638 FR	01/25/2034	3.6250	2,412,084.88	2,412,084.88	0.99082	CITIBANK	2,389,941.94	7,286.51
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.5000	1,151,267.04	1,151,267.04	0.98630	CITIBANK	1,135,494.68	3,357.86
83164KVK6	SBA POOL #508718	08/25/2034	3.2500	5,197,171.16	5,197,171.16	0.99727	CITIBANK	5,182,982.88	14,075.67
83164KWN9	SBA POOL #508753 FR	11/25/2034	3.1250	996,797.40	996,797.40	0.98855	CITIBANK	985,384.07	2,595.83
83164KX81	SBA POOL #508803 FR	02/25/2035	3.1000	4,291,457.53	4,291,457.53	0.99885	CITIBANK	4,286,522.35	11,086.27
83164KZF3	SBA POOL #508842 FR	02/25/2035	3.0000	2,098,489.23	2,098,489.23	0.99113	CITIBANK	2,079,875.63	5,246.22
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.7750	4,110,959.37	4,110,959.37	0.99053	CITIBANK	4,072,028.58	9,506.59
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.7750	3,505,858.29	3,505,858.29	0.99029	CITIBANK	3,471,816.41	8,107.30
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.7750	3,891,145.31	3,891,145.31	0.98895	CITIBANK	3,848,148.15	8,998.27
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.7500	3,776,121.63	3,776,121.63	0.98907	CITIBANK	3,734,848.62	8,653.61
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.7500	4,955,059.04	4,955,059.04	0.98881	CITIBANK	4,899,611.93	11,355.34
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.7500	3,072,216.44	3,072,216.44	0.98971	CITIBANK	3,040,603.33	7,040.50
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.7750	4,549,651.63	4,549,651.63	0.98984	CITIBANK	4,503,427.17	10,521.07
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.5000	4,852,472.08	4,852,472.08	0.98147	CITIBANK	4,762,555.77	10,109.32
83164LM81	SBA POOL #509383 FR	06/25/2038	2.5250	7,124,136.21	7,124,136.21	0.98187	CITIBANK	6,994,975.62	14,990.37
83164LNV9	SBA POOL #509404 FR	08/25/2038	2.6000	14,232,591.16	14,232,591.16	0.98534	CITIBANK	14,023,941.37	30,837.28
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.6500	5,104,914.74	5,104,914.74	0.98582	CITIBANK	5,032,527.05	11,273.35
83164LRF0	SBA POOL #509486	04/25/2039	2.6500	6,324,614.06	6,324,614.06	0.98612	CITIBANK	6,236,828.42	13,966.86
83164LSF9	SBA POOL #509518	06/25/2039	2.6500	10,049,252.07	10,049,252.07	0.98646	CITIBANK	9,913,185.20	22,192.10

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83164LVF5	SBA POOL #509614	01/25/2040	2.6500	18,578,321.30	18,578,321.30	0.98592 CITIBANK	18,316,738.54	41,027.13
83164LXC0	SBA POOL #509675	05/25/2040	2.6500	9,598,510.29	9,598,510.29	0.98631 CITIBANK	9,467,106.68	21,196.71
83164LX22	SBA POOL #509697 FR	09/25/2040	2.6500	18,897,881.88	18,897,881.88	0.98566 CITIBANK	18,626,886.25	41,732.82
83164LY96	SBA POOL #509736 FR	10/25/2040	2.7000	23,563,505.21	23,563,505.21	0.98816 CITIBANK	23,284,513.31	53,017.89
83164LZW4	SBA POOL #509757	12/25/2040	2.7000	8,838,803.28	8,838,803.28	0.98733 CITIBANK	8,726,815.64	19,887.31
83164L2Z3	SBA POOL #509792	02/25/2041	2.7500	5,556,891.63	5,556,891.63	0.98940 CITIBANK	5,497,988.58	12,734.54
83164L3S8	SBA POOL #509809	03/25/2041	2.7500	6,972,460.02	6,972,460.02	0.98772 CITIBANK	6,886,838.21	15,978.55
83164L4J7	SBA POOL #509825	04/25/2041	2.7500	21,716,361.27	21,716,361.27	0.99007 CITIBANK	21,500,717.80	49,766.66
83164L4M0	SBA POOL #509828	04/25/2041	2.7500	10,545,521.82	10,545,521.82	0.98908 CITIBANK	10,430,364.72	24,166.82
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.7500	16,507,499.46	16,507,499.46	0.99003 CITIBANK	16,342,919.69	37,829.69
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.7500	41,336,730.12	41,336,730.12	0.98905 CITIBANK	40,884,092.93	94,730.01
83164L5K3	SBA POOL #509850	11/25/2041	2.7500	16,894,774.27	16,894,774.27	0.98988 CITIBANK	16,723,799.15	38,717.19
83164MA82	SBA POOL #509931	12/25/2041	2.7500	12,598,176.88	12,598,176.88	0.98883 CITIBANK	12,457,455.24	28,870.82
83164MBL2	SBA POOL #509943	01/25/2042	2.7500	16,956,946.19	16,956,946.19	0.98899 CITIBANK	16,770,250.21	38,859.67
83164MBK4	SBA POOL #509942	01/25/2042	2.7500	23,453,747.56	23,453,747.56	0.98910 CITIBANK	23,198,101.71	53,748.17
83164MCD9	SBA POOL #509968	03/25/2042	2.7500	22,876,270.12	22,876,270.12	0.98919 CITIBANK	22,628,977.64	52,424.79
83164MCB3	SBA POOL #509966	03/25/2042	2.7500	18,371,228.08	18,371,228.08	0.98909 CITIBANK	18,170,797.98	42,100.73
83164MCX5	SBA POOL #509986	04/25/2042	2.7500	20,623,921.84	20,623,921.84	0.98881 CITIBANK	20,393,140.15	47,263.15
83164MC64	SBA POOL #509993	05/25/2042	2.7500	20,734,486.38	20,734,486.38	0.98906 CITIBANK	20,507,651.10	47,516.53
83164MBC2	SBA POOL #509935	07/25/2042	2.7500	17,743,586.37	17,743,586.37	0.98996 CITIBANK	17,565,440.76	40,662.39
83164MD30	SBA POOL #510022	07/25/2042	2.7500	24,509,965.19	24,509,965.19	0.98858 CITIBANK	24,230,061.39	56,168.67
83164MGH6	SBA POOL #510100	10/25/2042	2.7500	25,409,771.70	25,409,771.70	0.98800 CITIBANK	25,104,854.44	58,230.73

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83164MH69	SBA POOL #510153	03/25/2043	2.7500	41,777,622.12	41,777,622.12	0.98740 CITIBANK	41,251,224.08	95,740.38
				685,086,049.69	685,086,049.69		677,449,271.41	1,575,687.26
AIP:		0.00						
Book + AIP:		685,086,049.69		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	5.2725	333,159,000.00	11,886,017.03	11,886,017.03	1.02066	5.23490000 CITIBANK	12,131,618.99	51,851.76
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	5,173,194.00	5,173,194.00	1.01856	6.00000000 CITIBANK	5,269,190.89	25,865.97
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	6,441,740.98	6,441,740.98	1.03102	6.00000000 CITIBANK	6,641,562.50	32,208.70
				1,108,489,000.00	23,500,952.01				24,042,372.38	109,926.43
AIP:		0.00								
Book + AIP:		23,500,952.01		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	85,000,000.00	84,628,828.53	0.99403	0.00091667 CITIBANK	84,492,550.00	77,916.95
3135G0T29	FNMA DEB	02/28/2020	1.5000	50,000,000.00	49,547,758.18	0.99169	0.00137500 CITIBANK	49,584,500.00	68,750.00
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,649,573.36	0.98845	0.00254167 CITIBANK	24,711,250.00	63,541.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	50,000,000.00	49,977,006.86	1.00844	0.01197917 CITIBANK	50,422,000.00	598,958.50
				210,000,000.00	208,803,166.93			209,210,300.00	809,167.20
AIP:		16,666.67							
Book + AIP:		208,819,833.60	FNMA DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	0.99730	0.00335000 CITIBANK	49,865,000.00	167,500.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,980,812.46	0.99305	0.00013889 CITIBANK	148,957,500.00	20,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,003,055.99	0.99375	0.00519444 CITIBANK	49,687,500.00	259,722.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,960,500.00	0.99721	0.00295139 CITIBANK	49,860,500.00	147,569.50
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,995,480.15	1.00216	0.00896875 CITIBANK	150,324,000.00	1,345,312.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	1.00099	0.00843333 CITIBANK	100,099,000.00	843,333.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,450,935.44	1.01058	0.01021875 CITIBANK	50,529,000.00	510,937.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	0.99618	0.00537153 CITIBANK	49,809,000.00	268,576.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,979,268.00	0.99897	0.00506667 CITIBANK	89,907,300.00	456,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,085,332.41	0.98505	0.00011458 CITIBANK	108,355,500.00	12,603.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,459,284.94	1.00417	0.00000000 CITIBANK	271,125,900.00	0.00
				1,120,000,000.00	1,118,914,669.39			1,118,520,200.00	4,032,388.60
AIP:			32,812.50						
Book + AIP:			1,118,947,481.89	FHLB DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GBMS8	FHLMC DEB	06/28/2019	1.3750	50,000,000.00	50,000,000.00	0.99741	0.00351389 CITIBANK	49,870,500.00	175,694.50
3137EADK2	FHLMC DEB	08/01/2019	1.2500	50,000,000.00	49,787,750.79	0.99598	0.00208333 CITIBANK	49,799,000.00	104,166.50
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,991,289.80	1.00054	0.01097222 CITIBANK	75,040,500.00	822,916.50
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.99062	0.00407917 CITIBANK	99,062,000.00	407,917.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.98840	0.00000000 CITIBANK	98,840,000.00	0.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,847,189.43	1.00097	0.00296875 CITIBANK	25,024,250.00	74,218.75
				400,000,000.00	399,626,230.02			397,636,250.00	1,584,913.25
AIP:			0.00						
Book + AIP:			399,626,230.02						

FHLMC DEB

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,998,281.93	1.00114	0.00667639 CITIBANK	50,057,000.00	333,819.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,987,394.23	1.00222	0.00779167 CITIBANK	25,055,500.00	194,791.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.98920	0.00219583 CITIBANK	24,730,000.00	54,895.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00161	0.01125111 CITIBANK	15,024,150.00	168,766.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,991,982.66	0.99290	0.00654444 CITIBANK	49,645,000.00	327,222.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,990,892.67	1.00488	0.00285000 CITIBANK	50,244,000.00	142,500.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,975,925.05	1.00298	0.00208333 CITIBANK	50,149,000.00	104,166.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,033,549.45	1.00361	0.00141667 CITIBANK	50,180,500.00	70,833.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,019,633.21	1.00822	0.00758333 CITIBANK	50,411,000.00	379,166.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,958,000.00	1.01823	0.01152222 CITIBANK	50,911,500.00	576,111.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,986,465.78	1.00753	0.00527222 CITIBANK	50,376,500.00	263,611.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,966,947.99	1.00589	0.00330306 CITIBANK	50,294,500.00	165,153.00
				515,000,000.00	514,909,072.97			517,078,650.00	2,781,037.15
AIP:		10,625.00							
Book + AIP:		514,919,697.97	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	49,994,404.97	0.99808	0.00383333 CITIBANK	49,904,000.00	191,666.50
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,585,840.71	0.98947	0.00003822 CITIBANK	49,473,500.00	1,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,957,167.41	0.99159	0.00627431 CITIBANK	49,579,500.00	313,715.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	0.99696	0.00667000 CITIBANK	49,848,000.00	333,500.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.00641	0.00000000 CITIBANK	201,282,000.00	0.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,250,923.80	0.99599	0.00885833 CITIBANK	99,599,000.00	885,833.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,864,687.95	1.00495	0.01181250 CITIBANK	90,445,500.00	1,063,125.00
				590,000,000.00	588,653,024.84			590,131,500.00	2,789,751.00
AIP:		437,011.12							
Book + AIP:		589,090,035.96					SUPRANAT'L DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	0.99958	0.00000000 CITIBANK	49,979,000.00	0.00
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	0.99961	0.00000000 CITIBANK	49,980,500.00	0.00
				100,000,000.00	100,000,000.00			99,959,500.00	0.00
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
313384DV8	FHLB DN	04/02/2019	0.0000	750,000,000.00	742,190,291.66	0.99993 CITIBANK	749,947,500.00
313384EB1	FHLB DN	04/08/2019	0.0000	300,000,000.00	299,298,277.78	0.99953 CITIBANK	299,859,000.00
313384EV7	FHLB DN	04/26/2019	0.0000	300,000,000.00	297,845,388.90	0.99832 CITIBANK	299,496,000.00
313384FA2	FHLB DN	05/01/2019	0.0000	600,000,000.00	594,332,555.54	0.99798 CITIBANK	598,788,000.00
313384FC8	FHLB DN	05/03/2019	0.0000	400,000,000.00	396,955,805.56	0.99785 CITIBANK	399,140,000.00
313384FH7	FHLB DN	05/08/2019	0.0000	500,000,000.00	496,683,375.01	0.99751 CITIBANK	498,755,000.00
313384FZ7	FHLB DN	05/24/2019	0.0000	500,000,000.00	496,812,500.02	0.99644 CITIBANK	498,220,000.00
313384GE3	FHLB DN	05/29/2019	0.0000	700,000,000.00	692,130,388.88	0.99610 CITIBANK	697,270,000.00
313384GS2	FHLB DN	06/10/2019	0.0000	100,000,000.00	99,305,222.22	0.99529 CITIBANK	99,529,000.00
313384HH5	FHLB DN	06/25/2019	0.0000	50,000,000.00	49,689,500.00	0.99429 CITIBANK	49,714,500.00
313384HL6	FHLB DN	06/28/2019	0.0000	1,150,000,000.00	1,134,798,013.86	0.99408 CITIBANK	1,143,192,000.00
313384HP7	FHLB DN	07/01/2019	0.0000	900,000,000.00	886,518,944.46	0.99388 CITIBANK	894,492,000.00
313384HQ5	FHLB DN	07/02/2019	0.0000	200,000,000.00	198,577,833.32	0.99382 CITIBANK	198,764,000.00
313384HX0	FHLB DN	07/09/2019	0.0000	200,000,000.00	197,382,222.24	0.99335 CITIBANK	198,670,000.00
313384JF7	FHLB DN	07/17/2019	0.0000	200,000,000.00	198,191,138.88	0.99281 CITIBANK	198,562,000.00
313384JL4	FHLB DN	07/22/2019	0.0000	300,000,000.00	296,963,972.22	0.99247 CITIBANK	297,741,000.00
313384JW0	FHLB DN	08/01/2019	0.0000	100,000,000.00	97,895,472.22	0.99183 CITIBANK	99,183,000.00
313384LB3	FHLB DN	08/30/2019	0.0000	500,000,000.00	493,453,888.88	0.98989 CITIBANK	494,945,000.00
313384LF4	FHLB DN	09/03/2019	0.0000	300,000,000.00	296,511,166.68	0.98962 CITIBANK	296,886,000.00
313384MK2	FHLB DN	10/01/2019	0.0000	300,000,000.00	293,557,166.68	0.98780 CITIBANK	296,340,000.00

8,350,000,000.00 8,259,093,125.01 8,309,494,000.00

AIP: 0.00
Book + AIP: 8,259,093,125.01

FHLB DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396DV2	FHLMC DN	04/02/2019	0.0000	600,000,000.00	591,137,305.54	0.99993 CITIBANK	599,958,000.00
313396EV1	FHLMC DN	04/26/2019	0.0000	400,000,000.00	397,344,611.10	0.99832 CITIBANK	399,328,000.00
313396FA6	FHLMC DN	05/01/2019	0.0000	700,000,000.00	688,690,708.36	0.99798 CITIBANK	698,586,000.00
313396FB4	FHLMC DN	05/02/2019	0.0000	200,000,000.00	197,741,333.32	0.99792 CITIBANK	199,584,000.00
313396FZ1	FHLMC DN	05/24/2019	0.0000	300,000,000.00	297,361,138.90	0.99644 CITIBANK	298,932,000.00
313396GE7	FHLMC DN	05/29/2019	0.0000	200,000,000.00	197,660,875.00	0.99610 CITIBANK	199,220,000.00
313396GK3	FHLMC DN	06/03/2019	0.0000	500,000,000.00	491,730,833.56	0.99577 CITIBANK	497,885,000.00
313396HP1	FHLMC DN	07/01/2019	0.0000	650,000,000.00	639,143,305.55	0.99388 CITIBANK	646,022,000.00
313396LB7	FHLMC DN	08/30/2019	0.0000	400,000,000.00	392,917,194.42	0.98989 CITIBANK	395,956,000.00
313396LF8	FHLMC DN	09/03/2019	0.0000	100,000,000.00	98,928,888.88	0.98962 CITIBANK	98,962,000.00
313396MB6	FHLMC DN	09/23/2019	0.0000	500,000,000.00	493,655,000.00	0.98829 CITIBANK	494,145,000.00
				4,550,000,000.00	4,486,311,194.63		4,528,578,000.00
AIP:			0.00				
Book + AIP:			4,486,311,194.63	FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588DV4	FNMA DN	04/02/2019	0.0000	100,000,000.00	99,503,888.88	0.99993 CITIBANK	99,993,000.00
313588FQ3	FNMA DN	05/15/2019	0.0000	500,000,000.00	498,376,083.32	0.99704 CITIBANK	498,520,000.00
				600,000,000.00	597,879,972.20		598,513,000.00
AIP:		0.00					
Book + AIP:		597,879,972.20		FNMA DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052EB8	IBRD DN	04/08/2019	0.0000	100,000,000.00	99,780,888.88	0.99953 CITIBANK	99,953,000.00
459052EV4	IBRD DN	04/26/2019	0.0000	100,000,000.00	99,392,916.66	0.99832 CITIBANK	99,832,000.00
459052FZ4	IBRD DN	05/24/2019	0.0000	100,000,000.00	99,280,000.00	0.99644 CITIBANK	99,644,000.00
459052HL3	IBRD DN	06/28/2019	0.0000	200,000,000.00	198,185,805.56	0.99408 CITIBANK	198,816,000.00
459052HP4	IBRD DN	07/01/2019	0.0000	100,000,000.00	99,152,777.78	0.99388 CITIBANK	99,388,000.00
459052LB0	IBRD DN	08/30/2019	0.0000	100,000,000.00	98,673,333.34	0.98989 CITIBANK	98,989,000.00
459052MK9	IBRD DN	10/01/2019	0.0000	100,000,000.00	98,620,000.00	0.98780 CITIBANK	98,780,000.00
				800,000,000.00	793,085,722.22		795,402,000.00
AIP:		0.00					
Book + AIP:		793,085,722.22	IBRD DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PS24	BOFA BN	04/02/2019	08/29/2018	2.5300	100,000,000.00	100,000,000.00	2.5600	0.999998092 MESIROW	99,999,809.23	1,510,972.22
06053PS99	BOFA BN	04/02/2019	10/02/2018	2.5900	100,000,000.00	100,000,000.00	2.5600	0.999999907 MESIROW	99,999,990.73	1,302,194.44
06053PU54	BOFA BN	04/09/2019	10/17/2018	2.6500	100,000,000.00	100,000,000.00	2.5600	1.000013041 MESIROW	100,001,304.11	1,221,944.44
06053PU39	BOFA BN	04/09/2019	10/16/2018	2.6300	50,000,000.00	50,000,000.00	2.5600	1.000008610 MESIROW	50,000,430.50	610,013.89
06053PS57	BOFA BN	05/01/2019	09/19/2018	2.6000	100,000,000.00	100,000,000.00	2.6800	0.999902260 MESIROW	99,990,226.01	1,401,111.11
06053PW52	BOFA BN	07/01/2019	01/03/2019	2.8200	100,000,000.00	100,000,000.00	2.7100	1.000229264 MESIROW	100,022,926.38	689,333.33
06053PW45	BOFA BN	07/01/2019	01/03/2019	2.8200	100,000,000.00	100,000,000.00	2.7100	1.000229264 MESIROW	100,022,926.38	689,333.33
06053PY50	BOFA BN	08/05/2019	02/05/2019	2.6600	150,000,000.00	150,000,000.00	2.7200	0.999753657 MESIROW	149,963,048.54	609,583.33
					800,000,000.00	800,000,000.00			800,000,661.88	8,034,486.09
AIP:			0.00							
Book + AIP:			800,000,000.00					BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06426GQT7	BOWEST CD	04/02/2019	10/03/2018	2.5900	100,000,000.00	100,000,000.00	2.5600	0.999999912 MESIROW	99,999,991.25	1,295,000.00
90333VXN5	US BANK CD	04/02/2019	05/24/2018	2.4000	100,000,000.00	100,000,000.00	2.5600	0.999994077 MESIROW	99,999,407.69	2,080,000.00
33616WBQ8	FIRST REP CD	04/08/2019	03/14/2019	2.4300	100,000,000.00	100,000,000.00	2.5600	0.999974130 MESIROW	99,997,413.03	121,500.00
33616WBPO	FIRST REP CD	04/08/2019	03/06/2019	2.4400	100,000,000.00	100,000,000.00	2.5600	0.999975802 MESIROW	99,997,580.15	176,222.22
33616WBR6	FIRST REP CD	04/09/2019	03/14/2019	2.4300	100,000,000.00	100,000,000.00	2.5600	0.999970437 MESIROW	99,997,043.67	121,500.00
62478TX79	MUFG UNION CD	04/09/2019	03/14/2019	2.3800	100,000,000.00	100,000,000.00	2.5600	0.999959346 MESIROW	99,995,934.61	119,000.00
62478TT25	MUFG BK CD	04/26/2019	01/15/2019	2.5500	100,000,000.00	100,000,000.00	2.5600	0.999983514 MESIROW	99,998,351.45	538,333.33
06426GRC3	BOWEST CD	05/01/2019	02/28/2019	2.5400	100,000,000.00	100,000,000.00	2.6800	0.999878562 MESIROW	99,987,856.22	225,777.78
06426GQY6	BOWEST CD	05/01/2019	12/11/2018	2.7700	100,000,000.00	100,000,000.00	2.6800	1.000055801 MESIROW	100,005,580.09	854,083.33
62478TQ44	MUFG UNION CD	05/08/2019	11/15/2018	2.6300	100,000,000.00	100,000,000.00	2.6800	0.999921260 MESIROW	99,992,125.98	1,000,861.11
62478TY37	MUFG UNION CD	05/15/2019	03/20/2019	2.5100	100,000,000.00	100,000,000.00	2.6800	0.999790169 MESIROW	99,979,016.90	83,666.67
62478TT74	MUFG UNION CD	05/29/2019	01/29/2019	2.5800	100,000,000.00	100,000,000.00	2.6800	0.999820479 MESIROW	99,982,047.87	444,333.33
90333VC57	US BANK CD	05/29/2019	11/15/2018	2.8300	100,000,000.00	100,000,000.00	2.6800	1.000194326 MESIROW	100,019,432.63	1,076,972.22
90333VZD5	US BANK CD	06/28/2019	09/27/2018	2.6200	100,000,000.00	100,000,000.00	2.6900	0.999741577 MESIROW	99,974,157.71	1,353,666.67
06426GRA7	BOWEST CD	06/28/2019	01/17/2019	2.7900	100,000,000.00	100,000,000.00	2.6900	1.000205383 MESIROW	100,020,538.31	573,500.00
33616WBM7	FIRST REP CD	07/01/2019	02/26/2019	2.5500	100,000,000.00	100,000,000.00	2.7000	0.999607078 MESIROW	99,960,707.81	240,833.33
62478TU80	MUFG UNIOIN CD	07/01/2019	02/05/2019	2.5400	100,000,000.00	100,000,000.00	2.7000	0.999571992 MESIROW	99,957,199.19	388,055.56
33616WCD6	FIRST REP CD	07/01/2019	03/21/2019	2.5700	50,000,000.00	50,000,000.00	2.7000	0.999668293 MESIROW	49,983,414.66	39,263.89
33616WCA2	FIRST REP CD	07/17/2019	03/19/2019	2.5600	100,000,000.00	100,000,000.00	2.7000	0.999579842 MESIROW	99,957,984.20	92,444.44
06426GRD1	BOWEST CD	07/17/2019	03/18/2019	2.6200	100,000,000.00	100,000,000.00	2.7000	0.999756004 MESIROW	99,975,600.37	101,888.89
94989R5W4	WELLS FGO CD	08/30/2019	03/01/2019	2.5800	100,000,000.00	100,000,000.00	2.7400	0.999311271 MESIROW	99,931,127.12	222,166.67
90333VA42	US BANK CD	08/30/2019	10/25/2018	2.9400	100,000,000.00	100,000,000.00	2.7400	1.000682747 MESIROW	100,068,274.71	1,290,333.33
94989R6N3	WELLS FGO CD	09/23/2019	03/25/2019	2.5500	100,000,000.00	100,000,000.00	2.7400	0.999082012 MESIROW	99,908,201.18	49,583.33
94989R6E3	WELLS FGO CD	09/26/2019	03/14/2019	2.5800	100,000,000.00	100,000,000.00	2.7400	0.999202220 MESIROW	99,920,222.04	129,000.00

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90333VZE3	US BANK CD	09/26/2019	09/27/2018	2.7800	100,000,000.00	100,000,000.00	2.7400	1.000003144 MESIROW	100,000,314.39	1,436,333.33
94989R6R4	WELLS FGO CD	09/27/2019	03/29/2019	2.5200	150,000,000.00	150,000,000.00	2.7400	0.998917991 MESIROW	149,837,698.69	31,500.00
90333VK66	US BANK CD	10/01/2019	02/26/2019	2.6300	100,000,000.00	100,000,000.00	2.7500	0.999364166 MESIROW	99,936,416.57	248,388.89
90333VD49	US BANK CD	10/01/2019	11/26/2018	3.0000	100,000,000.00	100,000,000.00	2.7500	1.001108555 MESIROW	100,110,855.54	1,050,000.00
06426GQX8	BOWEST CD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.7500	1.001356805 MESIROW	100,135,680.54	1,067,500.00
94989R5U8	WELLS FGO CD	10/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.7500	0.999264161 MESIROW	99,926,416.11	246,500.00
90333VM31	US BANK CD	12/02/2019	03/14/2019	2.6300	100,000,000.00	100,000,000.00	2.7900	0.998906898 MESIROW	99,890,689.78	131,500.00
					3,100,000,000.00	3,100,000,000.00			3,099,447,280.46	16,829,708.32
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83050FW64	SE BANKEN YCD	04/02/2019	06/18/2018	2.4900	100,000,000.00	100,000,000.00	2.4900	0.999998627 MESIROW	99,999,862.71	1,985,083.33
21685V5Z8	RABOBANK YCD	04/02/2019	09/05/2018	2.5000	100,000,000.00	100,000,000.00	2.4900	0.999999279 MESIROW	99,999,927.88	1,444,444.44
06417GU71	SCOTIA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.4900	1.000001602 MESIROW	100,000,160.18	2,101,666.67
05252WPU1	ANZ YCD	04/02/2019	09/13/2018	2.4800	100,000,000.00	100,000,000.00	2.4900	0.999998769 MESIROW	99,999,876.93	1,377,777.78
89113X2X1	TORONTO YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.4900	1.000001602 MESIROW	100,000,160.18	2,101,666.67
23341VTP6	DNB YCD	04/02/2019	03/25/2019	2.3800	100,000,000.00	100,000,000.00	2.4900	0.999996913 MESIROW	99,999,691.26	46,277.78
13606BXM3	CIBC YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.4900	1.000001602 MESIROW	100,000,160.18	2,101,666.67
06742TKG0	BARCLAYS YCD	04/02/2019	01/03/2019	2.8000	100,000,000.00	100,000,000.00	2.4900	1.000008137 MESIROW	100,000,813.71	684,444.44
63307UNJ6	NB CANADA YCD	04/02/2019	06/14/2018	2.6000	100,000,000.00	100,000,000.00	2.4900	1.000001602 MESIROW	100,000,160.18	2,101,666.67
78012UDK8	RB CANADA YCD	04/02/2019	04/26/2018	2.6500	100,000,000.00	100,000,000.00	2.4900	1.000002713 MESIROW	100,000,271.32	2,502,777.78
83050FN98	SE BANKEN YCD	04/02/2019	04/10/2018	2.5200	100,000,000.00	100,000,000.00	2.4900	0.999999110 MESIROW	99,999,910.98	2,492,000.00
86565BXN6	ICAP YCD	04/05/2019	03/28/2019	2.3700	100,000,000.00	100,000,000.00	2.4900	0.999986598 MESIROW	99,998,659.75	26,333.33
06370RXA2	MONTREAL YCD	04/05/2019	03/25/2019	2.4300	100,000,000.00	100,000,000.00	2.4900	0.999993204 MESIROW	99,999,320.45	47,250.00
55379WB39	MUFG BK YCD	04/08/2019	03/11/2019	2.4200	100,000,000.00	100,000,000.00	2.4900	0.999985712 MESIROW	99,998,571.23	141,166.67
4823TA3D7	KBC YCD	04/08/2019	03/08/2019	2.4200	100,000,000.00	100,000,000.00	2.4900	0.999985615 MESIROW	99,998,561.47	161,333.33
87019VWE3	SWEDBANK YCD	04/08/2019	03/18/2019	2.3800	100,000,000.00	100,000,000.00	2.4900	0.999978174 MESIROW	99,997,817.36	92,555.56
13606BR32	CIBC YCD	04/08/2019	03/08/2019	2.4000	100,000,000.00	100,000,000.00	2.4900	0.999981734 MESIROW	99,998,173.42	160,000.00
4823TA3F2	KBC YCD	04/08/2019	03/11/2019	2.4000	100,000,000.00	100,000,000.00	2.4900	0.999981831 MESIROW	99,998,183.10	140,000.00
65602VJJ6	NORINCHUK YCD	04/08/2019	03/13/2019	2.4500	100,000,000.00	100,000,000.00	2.4900	0.999991600 MESIROW	99,999,160.02	129,305.56
65558TFP5	NORDEA ABP YCD	04/08/2019	03/13/2019	2.3900	100,000,000.00	100,000,000.00	2.4900	0.999979955 MESIROW	99,997,995.45	126,138.89
86565BWS6	SUMITOMO YCD	04/08/2019	03/11/2019	2.4300	100,000,000.00	100,000,000.00	2.4900	0.999987653 MESIROW	99,998,765.30	141,750.00
4823TA3A3	KBC YCD	04/08/2019	03/06/2019	2.4200	100,000,000.00	100,000,000.00	2.4900	0.999985550 MESIROW	99,998,554.97	174,777.78
22535CDG3	CR AG CIB YCD	04/08/2019	03/12/2019	2.3900	100,000,000.00	100,000,000.00	2.4900	0.999979922 MESIROW	99,997,992.24	132,777.78
23341VTB7	DNB YCD	04/08/2019	03/07/2019	2.4100	100,000,000.00	100,000,000.00	2.4900	0.999983642 MESIROW	99,998,364.21	167,361.11

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23341VTG6	DNB YCD	04/09/2019	03/15/2019	2.4000	100,000,000.00	100,000,000.00	2.4900	0.999979384 MESIROW	99,997,938.43	113,333.33
06370RTZ2	MONTREAL YCD	04/09/2019	01/09/2019	2.5500	100,000,000.00	100,000,000.00	2.4900	1.000010114 MESIROW	100,001,011.38	580,833.33
87019VUR6	SWEDBANK YCD	04/22/2019	01/15/2019	2.6300	200,000,000.00	200,000,000.00	2.4900	1.000073495 MESIROW	200,014,699.06	1,110,444.44
86565BXE6	SUMITOMO YCD	04/22/2019	03/20/2019	2.4300	100,000,000.00	100,000,000.00	2.4900	0.999963876 MESIROW	99,996,387.59	81,000.00
4823TA3R6	KBC YCD	04/22/2019	03/21/2019	2.4200	100,000,000.00	100,000,000.00	2.4900	0.999958153 MESIROW	99,995,815.34	73,944.44
65558TDE2	NORDEA ABP YCD	04/22/2019	01/17/2019	2.6200	100,000,000.00	100,000,000.00	2.4900	1.000067912 MESIROW	100,006,791.22	538,555.56
4823TA3S4	KBC YCD	04/22/2019	03/22/2019	2.4200	100,000,000.00	100,000,000.00	2.4900	0.999958251 MESIROW	99,995,825.09	67,222.22
05576T3P2	BNP YCD	04/26/2019	03/26/2019	2.4000	100,000,000.00	100,000,000.00	2.4900	0.999936917 MESIROW	99,993,691.74	40,000.00
22535CCH2	CR AG CIB YCD	04/26/2019	01/29/2019	2.6200	100,000,000.00	100,000,000.00	2.4900	1.000082333 MESIROW	100,008,233.30	451,222.22
63253TR42	NAT AUB YCD	04/26/2019	10/25/2018	2.6400	100,000,000.00	100,000,000.00	2.4900	1.000083986 MESIROW	100,008,398.62	1,158,666.67
60700A7D0	MIZUHO YCD	04/26/2019	01/30/2019	2.6200	100,000,000.00	100,000,000.00	2.4900	1.000082459 MESIROW	100,008,245.87	443,944.44
65558TDJ1	NORDEA ABP YCD	04/26/2019	01/25/2019	2.5700	100,000,000.00	100,000,000.00	2.4900	1.000047326 MESIROW	100,004,732.65	471,166.67
63253TQ50	NAT AUB YCD	05/01/2019	08/14/2018	2.5000	100,000,000.00	100,000,000.00	2.5600	0.999916105 MESIROW	99,991,610.49	1,597,222.22
55379WC79	MUFG BK YCD	05/01/2019	03/20/2019	2.4600	100,000,000.00	100,000,000.00	2.5600	0.999915098 MESIROW	99,991,509.85	82,000.00
05576T3J6	BNP YCD	05/01/2019	12/19/2018	2.7700	150,000,000.00	150,000,000.00	2.5600	1.000157756 MESIROW	150,023,663.43	1,188,791.67
55379WD29	MUFG BK YCD	05/01/2019	03/21/2019	2.4500	50,000,000.00	50,000,000.00	2.5600	0.999906935 MESIROW	49,995,346.74	37,430.56
22535CBZ3	CR AG CIB YCD	05/01/2019	01/14/2019	2.7100	150,000,000.00	150,000,000.00	2.5600	1.000112395 MESIROW	150,016,859.19	869,458.33
23341VQQ7	DNB YCD	05/01/2019	12/28/2018	2.7100	100,000,000.00	100,000,000.00	2.5600	1.000109670 MESIROW	100,010,967.03	707,611.11
86565B XK2	SUMITOMO YCD	05/03/2019	03/26/2019	2.4400	100,000,000.00	100,000,000.00	2.5600	0.999892652 MESIROW	99,989,265.22	40,666.67
65558TDF9	NORDEA ABP YCD	05/08/2019	01/18/2019	2.6300	150,000,000.00	150,000,000.00	2.5600	1.000057761 MESIROW	150,008,664.09	799,958.33
06370RVM8	MONTREAL YCD	05/08/2019	03/05/2019	2.4300	100,000,000.00	100,000,000.00	2.5600	0.999861957 MESIROW	99,986,195.69	182,250.00
06742TMA1	BARCLAYS YCD	05/13/2019	03/14/2019	2.5000	100,000,000.00	100,000,000.00	2.5600	0.999926486 MESIROW	99,992,648.62	125,000.00
05576T3N7	BNP YCD	05/15/2019	03/21/2019	2.4100	50,000,000.00	50,000,000.00	2.5600	0.999814942 MESIROW	49,990,747.08	36,819.44
89114MVT1	TORONTO YCD	05/24/2019	02/26/2019	2.5100	100,000,000.00	100,000,000.00	2.5600	0.999917764 MESIROW	99,991,776.45	237,055.56

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06742TMC7	BARCLAYS YCD	05/24/2019	03/18/2019	2.5000	50,000,000.00	50,000,000.00	2.5600	0.999908348 MESIROW	49,995,417.39	48,611.11
86565BVW8	SUMITOMO YCD	05/24/2019	02/25/2019	2.5500	100,000,000.00	100,000,000.00	2.5600	0.999976024 MESIROW	99,997,602.44	247,916.67
06417GY69	SCOTIA YCD	05/29/2019	08/16/2018	2.5900	100,000,000.00	100,000,000.00	2.5600	0.999980758 MESIROW	99,998,075.81	1,640,333.33
63253TQ68	NAT AUB YCD	05/29/2019	08/16/2018	2.5000	100,000,000.00	100,000,000.00	2.5600	0.999838695 MESIROW	99,983,869.49	1,583,333.33
22535CCN9	CR AG CIB YCD	05/29/2019	01/31/2019	2.6300	100,000,000.00	100,000,000.00	2.5600	1.000094310 MESIROW	100,009,431.00	438,333.33
86958JH77	SVENSKA YCD	05/31/2019	05/31/2018	2.5800	100,000,000.00	100,000,000.00	2.5900	0.999889455 MESIROW	99,988,945.54	2,185,833.33
63307UNL1	NB CANADA YCD	06/03/2019	06/27/2018	2.6900	100,000,000.00	100,000,000.00	2.5900	1.000080483 MESIROW	100,008,048.26	2,077,277.78
96130AAB4	WESTPAC YCD	06/14/2019	06/15/2018	2.6900	100,000,000.00	100,000,000.00	2.5900	1.000089712 MESIROW	100,008,971.22	2,166,944.44
83369Y4E3	SOC GEN YCD	06/25/2019	03/28/2019	2.4900	100,000,000.00	100,000,000.00	2.5900	0.999763642 MESIROW	99,976,364.24	27,666.67
06742TKS4	BARCLAYS YCD	06/28/2019	01/15/2019	2.9200	150,000,000.00	150,000,000.00	2.5900	1.000762809 MESIROW	150,114,421.42	924,666.67
83369Y3W4	SOC GEN YCD	06/28/2019	02/26/2019	2.5300	100,000,000.00	100,000,000.00	2.5900	0.999839223 MESIROW	99,983,922.34	238,944.44
87019VVA2	SWEDBANK YCD	06/28/2019	01/28/2019	2.6400	100,000,000.00	100,000,000.00	2.5900	1.000092388 MESIROW	100,009,238.76	462,000.00
89114MQF7	TORONTO YCD	06/28/2019	12/12/2018	2.8700	50,000,000.00	50,000,000.00	2.5900	1.000624967 MESIROW	50,031,248.37	438,472.22
13606BG67	CIBC YCD	06/28/2019	10/18/2018	2.8300	100,000,000.00	100,000,000.00	2.5900	1.000501373 MESIROW	100,050,137.26	1,297,083.33
83050F5X5	SE BANKEN YCD	06/28/2019	01/30/2019	2.6400	100,000,000.00	100,000,000.00	2.5900	1.000093310 MESIROW	100,009,331.03	447,333.33
06742TLV6	BARCLAYS YCD	06/28/2019	02/26/2019	2.8300	50,000,000.00	50,000,000.00	2.5900	1.000566161 MESIROW	50,028,308.03	133,638.89
21685V7J2	RABOBANK YCD	06/28/2019	01/28/2019	2.6300	50,000,000.00	50,000,000.00	2.5900	1.000068207 MESIROW	50,003,410.35	230,125.00
55379WC46	MUFG BK YCD	06/28/2019	03/15/2019	2.5600	150,000,000.00	150,000,000.00	2.5900	0.999919523 MESIROW	149,987,928.39	181,333.33
60710A4P4	MIZUHO YCD	06/28/2019	03/14/2019	2.6000	200,000,000.00	200,000,000.00	2.5900	1.000016112 MESIROW	200,003,222.40	260,000.00
86958J6C8	SVENSKA YCD	07/01/2019	03/22/2019	2.5100	100,000,000.00	100,000,000.00	2.6100	0.999744309 MESIROW	99,974,430.92	69,722.22
83050F7D7	SE BANKEN YCD	07/01/2019	03/25/2019	2.5300	100,000,000.00	100,000,000.00	2.6100	0.999795879 MESIROW	99,979,587.89	49,194.44
86958J3X5	SVENSKA YCD	07/01/2019	01/15/2019	2.7200	100,000,000.00	100,000,000.00	2.6100	1.000238597 MESIROW	100,023,859.71	574,222.22
21685V7K9	RABOBANK YCD	07/01/2019	01/29/2019	2.6200	50,000,000.00	50,000,000.00	2.6100	0.999995538 MESIROW	49,999,776.89	225,611.11
21685V7F0	RABOBANK YCD	07/01/2019	01/16/2019	2.7100	50,000,000.00	50,000,000.00	2.6100	1.000214117 MESIROW	50,010,705.84	282,291.67

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13606BS23	CIBC YCD	07/01/2019	03/15/2019	2.4500	100,000,000.00	100,000,000.00	2.6100	0.999590623 MESIROW	99,959,062.35	115,694.44
05576T3M9	BNP YCD	07/01/2019	03/14/2019	2.5400	100,000,000.00	100,000,000.00	2.6100	0.999815891 MESIROW	99,981,589.14	127,000.00
89114MXU6	TORONTO YCD	07/17/2019	03/18/2019	2.5700	100,000,000.00	100,000,000.00	2.6100	0.999874333 MESIROW	99,987,433.28	99,944.44
63307UNU1	NB CANADA YCD	08/01/2019	03/19/2019	2.5300	100,000,000.00	100,000,000.00	2.6300	0.999656034 MESIROW	99,965,603.40	91,361.11
05252WPP2	ANZ YCD	08/01/2019	08/02/2018	2.6000	100,000,000.00	100,000,000.00	2.6300	0.999744832 MESIROW	99,974,483.20	1,747,777.78
06370RUY3	MONTREAL YCD	08/30/2019	03/01/2019	2.5500	100,000,000.00	100,000,000.00	2.6500	0.999561028 MESIROW	99,956,102.76	219,583.33
06417G4X3	SCOTIA YCD	08/30/2019	02/12/2019	2.6400	100,000,000.00	100,000,000.00	2.6500	0.999919821 MESIROW	99,991,982.10	352,000.00
63307UNT4	NB CANADA YCD	09/03/2019	03/05/2019	2.6200	100,000,000.00	100,000,000.00	2.6500	0.999850123 MESIROW	99,985,012.33	196,500.00
83050F6V8	SE BANKEN YCD	09/03/2019	03/05/2019	2.6100	100,000,000.00	100,000,000.00	2.6500	0.999807638 MESIROW	99,980,763.80	195,750.00
63307UNR8	NB CANADA YCD	09/20/2019	09/20/2018	2.8600	100,000,000.00	100,000,000.00	2.6500	1.000799086 MESIROW	100,079,908.60	1,533,277.78
89114MNE3	TORONTO YCD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.6600	1.001813633 MESIROW	100,181,363.29	1,067,500.00
86958J2U2	SVENSKA YCD	10/01/2019	12/19/2018	2.9100	100,000,000.00	100,000,000.00	2.6600	1.001142802 MESIROW	100,114,280.16	832,583.33
78012ULF0	RB CANADA YCD	10/01/2019	12/28/2018	2.8400	150,000,000.00	150,000,000.00	2.6600	1.000803860 MESIROW	150,120,578.97	1,112,333.33
06417G5E4	SCOTIA YCD	10/01/2019	02/21/2019	2.6300	100,000,000.00	100,000,000.00	2.6600	0.999811523 MESIROW	99,981,152.30	284,916.67
06370RSB6	MONTREAL YCD	10/01/2019	12/19/2018	2.9000	100,000,000.00	100,000,000.00	2.6600	1.001093028 MESIROW	100,109,302.82	829,722.22
21685V7D5	RABOBANK YCD	10/01/2019	12/19/2018	2.9000	150,000,000.00	150,000,000.00	2.6600	1.001093028 MESIROW	150,163,954.22	1,244,583.33
21684XAL0	RABOBANK YCD	10/01/2019	03/14/2019	2.5900	50,000,000.00	50,000,000.00	2.6600	0.999631637 MESIROW	49,981,581.85	64,750.00
96130AAH1	WESTPAC YCD	10/01/2019	10/18/2018	2.9700	100,000,000.00	100,000,000.00	2.6600	1.001373202 MESIROW	100,137,320.17	1,361,250.00
13606BN51	CIBC YCD	10/01/2019	01/10/2019	2.8300	100,000,000.00	100,000,000.00	2.6600	1.000767687 MESIROW	100,076,768.70	636,750.00
83050F5K3	SE BANKEN YCD	10/01/2019	01/14/2019	2.8000	100,000,000.00	100,000,000.00	2.6600	1.000622273 MESIROW	100,062,227.27	598,888.89
78012UMA0	RB CANADA YCD	11/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.6700	0.999610393 MESIROW	99,961,039.34	246,500.00
89114MXH5	TORONTO YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.6700	0.999628517 MESIROW	99,962,851.69	130,500.00

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78012UMK8	RB CANADA YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.6700	0.999628517 MESIROW	99,962,851.69	130,500.00
					9,600,000,000.00	9,600,000,000.00			9,600,855,607.07	61,065,374.96
AIP:				0.00						
Book + AIP:					9,600,000,000.00			CD YANKEE		

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89233HR22	TOYOTA CP	04/02/2019	0.0000	100,000,000.00	99,095,333.34	0.0249	1	MESIROW	99,993,083.33
12619UR29	CRC CP	04/02/2019	0.0000	100,000,000.00	99,119,555.56	0.0249	1	MESIROW	99,993,083.33
09659CR59	BNP NY CP	04/05/2019	0.0000	100,000,000.00	99,880,500.00	0.0249	4	MESIROW	99,972,333.33
22533UR54	CR AG NY CP	04/05/2019	0.0000	150,000,000.00	149,882,833.33	0.0249	4	MESIROW	149,958,500.00
09659CR83	BNP NY CP	04/08/2019	0.0000	200,000,000.00	199,606,666.68	0.0249	7	MESIROW	199,903,166.67
83369CR89	SOC GEN NY CP	04/08/2019	0.0000	100,000,000.00	99,840,666.66	0.0249	7	MESIROW	99,951,583.33
62479MR88	MUFG BK CP	04/08/2019	0.0000	150,000,000.00	149,745,041.67	0.0249	7	MESIROW	149,927,375.00
62479MR96	MUFG BK CP	04/09/2019	0.0000	100,000,000.00	99,905,888.88	0.0249	8	MESIROW	99,944,666.67
13607FRN8	CIBC HLD CP	04/22/2019	0.0000	100,000,000.00	99,791,180.56	0.0249	21	MESIROW	99,854,750.00
83369CRN6	SOC GEN NY CP	04/22/2019	0.0000	100,000,000.00	99,407,472.22	0.0249	21	MESIROW	99,854,750.00
02665KRQ2	AM HONDA CP	04/24/2019	0.0000	100,000,000.00	99,342,777.78	0.0249	23	MESIROW	99,840,916.67
45826FRS4	INTEL CP	04/26/2019	0.0000	100,000,000.00	99,712,138.88	0.0249	25	MESIROW	99,827,083.33
06417KRS0	SCOTIA NY CP	04/26/2019	0.0000	100,000,000.00	98,617,333.34	0.0249	25	MESIROW	99,827,083.33
46640QRS2	JPM LLC CP	04/26/2019	0.0000	200,000,000.00	197,625,944.44	0.0249	25	MESIROW	199,654,166.67
22533URS4	CR AG NY CP	04/26/2019	0.0000	100,000,000.00	99,330,444.44	0.0249	25	MESIROW	99,827,083.33
83369CRS5	SOC GEN NY CP	04/26/2019	0.0000	100,000,000.00	99,338,111.12	0.0249	25	MESIROW	99,827,083.33
09659CS17	BNP NY CP	05/01/2019	0.0000	100,000,000.00	99,754,361.12	0.0253	30	MESIROW	99,789,166.67
83369CS13	SOC GEN NY CP	05/01/2019	0.0000	100,000,000.00	99,347,833.34	0.0253	30	MESIROW	99,789,166.67
03785ES13	APPLE CP	05/01/2019	0.0000	50,000,000.00	49,680,236.11	0.0253	30	MESIROW	49,894,583.33
89233HS13	TOYOTA CP	05/01/2019	0.0000	100,000,000.00	98,852,583.34	0.0253	30	MESIROW	99,789,166.67
60689GS23	MIZUHO NY CP	05/02/2019	0.0000	150,000,000.00	149,017,958.34	0.0253	31	MESIROW	149,673,208.33
62479MS38	MUFG BK CP	05/03/2019	0.0000	200,000,000.00	198,671,111.12	0.0253	32	MESIROW	199,550,222.22
89233HSD7	TOYOTA CP	05/13/2019	0.0000	50,000,000.00	49,783,000.00	0.0253	42	MESIROW	49,852,416.67
45826FSG9	INTEL CP	05/16/2019	0.0000	50,000,000.00	49,684,388.89	0.0253	45	MESIROW	49,841,875.00

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89116FSQ4	TD USA CP	05/24/2019	0.0000	150,000,000.00	149,370,000.00	0.0253	53	MESIROW	149,441,291.67
62479MSQ7	MUFG BK CP	05/24/2019	0.0000	150,000,000.00	149,301,500.01	0.0253	53	MESIROW	149,441,291.67
89233HSQ8	TOYOTA CP	05/24/2019	0.0000	100,000,000.00	99,309,833.34	0.0253	53	MESIROW	99,627,527.78
53127USQ4	LIBERTY CP	05/24/2019	0.0000	50,000,000.00	49,698,958.33	0.0253	53	MESIROW	49,813,763.89
46640QSQ5	JPM LLC CP	05/24/2019	0.0000	100,000,000.00	98,490,555.56	0.0253	53	MESIROW	99,627,527.78
62479MSV6	MUFG BK CP	05/29/2019	0.0000	100,000,000.00	99,571,305.56	0.0253	58	MESIROW	99,592,388.89
60689GSV9	MIZUHO NY CP	05/29/2019	0.0000	100,000,000.00	99,502,000.00	0.0253	58	MESIROW	99,592,388.89
89233HTA2	TOYOTA CP	06/10/2019	0.0000	100,000,000.00	98,664,055.56	0.0257	70	MESIROW	99,500,277.78
12619UTA9	CRC CP	06/10/2019	0.0000	100,000,000.00	99,263,333.34	0.0257	70	MESIROW	99,500,277.78
89233HTR5	TOYOTA CP	06/25/2019	0.0000	100,000,000.00	99,190,138.88	0.0257	85	MESIROW	99,393,194.44
88602UTR1	THUNDER CP	06/25/2019	0.0000	50,000,000.00	49,686,250.00	0.0257	85	MESIROW	49,696,597.22
53127UTR1	LIBERTY CP	06/25/2019	0.0000	50,000,000.00	49,635,208.33	0.0257	85	MESIROW	49,696,597.22
60689GTR7	MIZUHO NY CP	06/25/2019	0.0000	200,000,000.00	198,632,555.56	0.0257	85	MESIROW	198,786,388.89
19121BTT6	COCA COLA CP	06/27/2019	0.0000	50,000,000.00	49,280,555.56	0.0257	87	MESIROW	49,689,458.33
12619UTU5	CRC CP	06/28/2019	0.0000	50,000,000.00	49,652,125.00	0.0257	88	MESIROW	49,685,888.89
06417KTU3	SCOTIA NY CP	06/28/2019	0.0000	100,000,000.00	98,067,361.12	0.0257	88	MESIROW	99,371,777.78
46640QTU5	JPM LLC CP	06/28/2019	0.0000	200,000,000.00	196,782,333.32	0.0257	88	MESIROW	198,743,555.56
03785ETU8	APPLE CP	06/28/2019	0.0000	150,000,000.00	148,675,263.90	0.0257	88	MESIROW	149,057,666.67
46640QU17	JPM LLC CP	07/01/2019	0.0000	100,000,000.00	98,260,500.00	0.0258	91	MESIROW	99,347,833.33
13607FU12	CIBC HLD CP	07/01/2019	0.0000	100,000,000.00	98,712,750.00	0.0258	91	MESIROW	99,347,833.33
88602UUN8	THUNDER CP	07/22/2019	0.0000	100,000,000.00	98,617,361.12	0.0258	112	MESIROW	99,197,333.33
03785EUQ5	APPLE CP	07/24/2019	0.0000	50,000,000.00	49,530,805.56	0.0258	114	MESIROW	49,591,500.00
46640QV16	JPM LLC CP	08/01/2019	0.0000	50,000,000.00	48,979,166.67	0.0259	122	MESIROW	49,561,138.89
89233HVV1	TOYOTA CP	08/30/2019	0.0000	100,000,000.00	98,670,000.00	0.0260	151	MESIROW	98,909,444.44

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46640QVW8	JPM LLC CP	08/30/2019	0.0000	50,000,000.00	48,902,333.33	0.0260	151	MESIROW	49,454,722.22
46640QW31	JPM LLC CP	09/03/2019	0.0000	50,000,000.00	48,917,916.67	0.0260	155	MESIROW	49,440,277.78
89233HWP5	TOYOTA CP	09/23/2019	0.0000	100,000,000.00	98,657,888.88	0.0260	175	MESIROW	98,736,111.11
46640QX14	JPM LLC CP	10/01/2019	0.0000	100,000,000.00	98,164,583.33	0.0260	183	MESIROW	98,678,333.33
89233HX17	TOYOTA CP	10/01/2019	0.0000	50,000,000.00	49,283,333.33	0.0260	183	MESIROW	49,339,166.67
				5,450,000,000.00	5,404,503,333.42				5,428,198,069.44
AIP:		0.00							
Book + AIP:		5,404,503,333.42		COMMER PAPER					

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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
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
SYS045543	FIRST FOUNDATION BANK TD	04/05/2019	2.4400	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS045540	AMERICAN FIRST CREDIT UNION TD	04/05/2019	2.4300	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045544	WESCOM CENTRAL CREDIT UNION TD	04/05/2019	2.4400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045546	BANK OF THE SIERRA TD	04/10/2019	2.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045550	PACIFIC ALLIANCE BANK TD	04/10/2019	2.3900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045547	COMMUNITY WEST BANK TD	04/10/2019	2.4100	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045378	CALIFORNIA BANK OF COMMERCE TD	04/10/2019	2.4000	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS045381	PROVIDENT SAVINGS BANK TD	04/10/2019	2.4100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045384	EAST WEST BANK TD	04/11/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045555	FIRST CHOICE BANK TD	04/11/2019	2.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045383	COMMERCEWEST BANK TD	04/11/2019	2.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045560	PROVIDENT CREDIT UNION TD	04/11/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045557	OPEN BANK TD	04/11/2019	2.4300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045554	FINANCIAL PARTNERS CREDIT UNION TD	04/11/2019	2.4800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045556	MALAGA BANK FSB TD	04/11/2019	2.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045559	PACIFIC PREMIER BANK TD	04/11/2019	2.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045563	BENEFICIAL STATE BANK TD	04/12/2019	2.4700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045567	SANTA CRUZ COUNTY BANK TD	04/12/2019	2.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045564	MANUFACTURERS BANK TD	04/12/2019	2.4500	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
SYS045572	BANC OF CALIFORNIA NA TD	04/18/2019	2.4500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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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
SYS045575	MECHANICS BANK TD	04/18/2019	2.4500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045573	CALIFORNIA COAST CREDIT UNION T	04/18/2019	2.4200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045574	COMMUNITY WEST BANK TD	04/18/2019	2.4400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045396	MERIWEST CREDIT UNION TD	04/18/2019	2.4600	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS045576	PROVIDENT CREDIT UNION TD	04/18/2019	2.4200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045561	AMERICAN PLUS BANK NA TD	04/19/2019	2.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045581	BEACON BUSINESS BANK TD	04/19/2019	2.4300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045584	PACIFIC PREMIER BANK TD	04/19/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045583	MALAGA BANK FSB TD	04/19/2019	2.4000	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045585	SUMMIT STATE BANK TD	04/19/2019	2.4200	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045582	FIRST FOUNDATION BANK TD	04/19/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045580	BANK OF THE SIERRA TD	04/19/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045588	WESCOM CENTRAL CREDIT UNION TI	04/24/2019	2.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045407	PROVIDENT CREDIT UNION TD	04/24/2019	2.4600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045586	AXOS BANK TD	04/24/2019	2.3800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
SYS045406	CORNERSTONE COMMUNITY BANK TI	04/24/2019	2.4400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045592	PACIFIC PREMIER BANK TD	04/25/2019	2.4000	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
SYS045595	MALAGA BANK FSB TD	04/26/2019	2.3900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045414	TRAVIS CREDIT UNION TD	04/26/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045596	OPUS BANK TD	04/26/2019	2.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045594	FIRST FOUNDATION BANK TD	04/26/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045421	PRESIDIO BANK TD	05/01/2019	2.4400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045599	MISSION FEDERAL CREDIT UNION TI	05/01/2019	2.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045419	TRI COUNTIES BANK TD	05/01/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045602	MALAGA BANK FSB TD	05/02/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045423	AMERICAN RIVER BANK TD	05/02/2019	2.4800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045603	BANK OF THE SIERRA TD	05/03/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045426	GOLDEN VALLEY BANK TD	05/03/2019	2.4800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045589	AMERICAN PLUS BANK NA TD	05/03/2019	2.3900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045610	PACIFIC CITY BANK TD	05/08/2019	2.3700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045608	MISSION VALLEY BANK TD	05/08/2019	2.3700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045429	CALIFORNIA BANK OF COMMERCE TI	05/08/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045609	OPEN BANK TD	05/08/2019	2.3700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045612	COMMONWEALTH BUSINESS BANK TI	05/09/2019	2.4000	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
SYS045613	MECHANICS BANK TD	05/09/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045614	NORTHROP GRUMMAN FEDERAL CRE	05/09/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045616	UNITI BANK TD	05/10/2019	2.4000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
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
SYS045443	TRAVIS CREDIT UNION TD	05/10/2019	2.4700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045621	CATHAY BANK TD	05/15/2019	2.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
SYS045445	COMMUNITY WEST BANK TD	05/15/2019	2.5000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045634	CATHAY BANK TD	05/15/2019	2.4000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045625	CALIFORNIA COAST CREDIT UNION T	05/16/2019	2.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045454	PACIFIC WESTERN BANK TD	05/16/2019	2.4700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045451	AMERICAN RIVER BANK TD	05/16/2019	2.5000	6,500,000.00	6,500,000.00	1.00000	6,500,000.00

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SYS045453	PACIFIC PREMIER BANK TD	05/16/2019	2.4700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045628	WESCOM CENTRAL CREDIT UNION TI	05/16/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045626	SANTA CRUZ COUNTY BANK TD	05/16/2019	2.4100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045624	BANC OF CALIFORNIA NA TD	05/16/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045630	BANK OF THE SIERRA TD	05/17/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045461	TRAVIS CREDIT UNION TD	05/17/2019	2.4800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045648	AMERICAN PLUS BANK NA TD	05/17/2019	2.4200	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045633	RIVER CITY BANK TD	05/17/2019	2.4300	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045631	CATHAY BANK TD	05/17/2019	2.4100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045629	AMERICAN PLUS BANK NA TD	05/17/2019	2.4100	4,240,000.00	4,240,000.00	1.00000	4,240,000.00
SYS045643	SCHOOLS FINANCIAL CREDIT UNION	05/29/2019	2.4200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045641	BANK OF HOPE TD	05/29/2019	2.4400	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045642	CALIFORNIA COAST CREDIT UNION 1	05/29/2019	2.4200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045470	CALIFORNIA COAST CREDIT UNION 1	05/29/2019	2.5100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045646	FIRST FOUNDATION BANK TD	05/30/2019	2.4600	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
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
SYS045647	PACIFIC ENTERPRISE BANK TD	05/30/2019	2.4500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045645	COMMUNITY WEST BANK TD	05/30/2019	2.4500	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045653	UNITI BANK TD	05/31/2019	2.4200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
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
SYS045485	CALIFORNIA COAST CREDIT UNION 1	06/05/2019	2.5000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045486	POPPY BANK TD	06/05/2019	2.5000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS045652	BANK OF THE SIERRA TD	06/05/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045651	AXOS BANK TD	06/05/2019	2.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045658	OPEN BANK TD	06/06/2019	2.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045644	AMERICAN PLUS BANK NA TD	06/06/2019	2.4300	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045659	PACIFIC CITY BANK TD	06/06/2019	2.4300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045656	MECHANICS BANK TD	06/06/2019	2.4600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045498	PROSPECTORS FEDERAL CREDIT UNI	06/06/2019	2.5400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045493	MANUFACTURERS BANK TD	06/06/2019	2.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045490	1ST CAPITAL BANK TD	06/06/2019	2.5400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045497	PACIFIC PREMIER BANK TD	06/06/2019	2.5400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
SYS045663	PROVIDENT CREDIT UNION TD	06/07/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045660	BANK OF HOPE TD	06/07/2019	2.4600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045504	MISSION NATIONAL BANK TD	06/12/2019	2.5200	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
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
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
SYS045510	SUNCREST BANK TD	06/12/2019	2.5200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045675	RIVER CITY BANK TD	06/12/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045671	MALAGA BANK FSB TD	06/12/2019	2.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045511	FIVE STAR BANK TD	06/12/2019	2.5000	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS045669	AXOS BANK TD	06/12/2019	2.4100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045674	PROVIDENT CREDIT UNION TD	06/12/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045672	OPEN BANK TD	06/12/2019	2.4100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045670	FIRST FOUNDATION BANK TD	06/12/2019	2.4400	22,000,000.00	22,000,000.00	1.00000	22,000,000.00

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SYS045668	AMERICAN FIRST CREDIT UNION TD	06/12/2019	2.4300	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045516	POPPY BANK TD	06/12/2019	2.5000	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS045679	BENEFICIAL STATE BANK TD	06/13/2019	2.4500	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045677	BANC OF CALIFORNIA NA TD	06/13/2019	2.4500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045526	PACIFIC PREMIER BANK TD	06/13/2019	2.5300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045521	AMERICAN RIVER BANK TD	06/13/2019	2.5400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045680	WESCOM CENTRAL CREDIT UNION TI	06/13/2019	2.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045678	BANK OF THE SIERRA TD	06/13/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045676	COMMONWEALTH BUSINESS BANK TI	06/13/2019	2.4200	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045682	BEACON BUSINESS BANK TD	06/14/2019	2.4500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045532	FIRST CHOICE BANK TD	06/14/2019	2.5100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS045531	FIRST CHOICE BANK TD	06/14/2019	2.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045683	TRAVIS CREDIT UNION TD	06/14/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045689	EVERTRUST BANK TD	06/19/2019	2.4000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045687	MISSION BANK TD	06/19/2019	2.4200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045688	PACIFIC CITY BANK TD	06/19/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045686	LUTHER BURBANK SAVINGS TD	06/19/2019	2.4500	5,500,000.00	5,500,000.00	1.00000	5,500,000.00
SYS045598	MERCHANTS NATIONAL BANK OF SAC	06/21/2019	2.4500	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045541	AMERICAN PLUS BANK NA TD	07/05/2019	2.4800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045542	BANK OF SANTA CLARITA TD	07/05/2019	2.5000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045551	SAFE CREDIT UNION TD	07/10/2019	2.4900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045549	MECHANICS BANK TD	07/10/2019	2.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045548	FARMERS & MERCHANTS BANK OF CE	07/10/2019	2.4900	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045553	BANK OF HOPE TD	07/11/2019	2.5100	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045558	PACIFIC CITY BANK TD	07/11/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00

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SYS045562	BANK OF HOPE TD	07/11/2019	2.5100	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045568	SUMMIT STATE BANK TD	07/12/2019	2.5100	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045566	PROVIDENT SAVINGS BANK TD	07/12/2019	2.5200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045565	MISSION FEDERAL CREDIT UNION TI	07/12/2019	2.4700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045569	HANMI BANK TD	07/17/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045577	US METRO BANK TD	07/18/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045587	PACIFIC WESTERN BANK TD	07/24/2019	2.4600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045590	COMMERCIAL BANK OF CALIFORNIA	07/25/2019	2.4700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045593	STRATA FEDERAL CREDIT UNION TD	07/25/2019	2.4500	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045591	MISSION NATIONAL BANK TD	07/25/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045597	US METRO BANK TD	07/31/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045600	SUMMIT STATE BANK TD	07/31/2019	2.4900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045601	HANMI BANK TD	08/01/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045604	EAST WEST BANK TD	08/02/2019	2.4800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045607	PRESIDIO BANK TD	08/07/2019	2.4400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045615	NUVISION FEDERAL CREDIT UNION T	08/08/2019	2.5000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045611	TECHNOLOGY CREDIT UNION TD	08/08/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045622	AMERICAN RIVER BANK TD	08/14/2019	2.4900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045627	US METRO BANK TD	08/15/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045632	CORNERSTONE COMMUNITY BANK TI	08/16/2019	2.4700	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS045636	REDDING BANK OF COMMERCE TD	08/21/2019	2.4800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045635	PACIFIC WESTERN BANK TD	08/21/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045639	POPPY BANK TD	08/22/2019	2.4600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045637	METROPOLITAN BANK TD	08/22/2019	2.4600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045638	NEW OMNI BANK NA TD	08/22/2019	2.4600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045649	SUMMIT STATE BANK TD	08/30/2019	2.5000	6,000,000.00	6,000,000.00	1.00000	6,000,000.00

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SYS045657	METROPOLITAN BANK TD	09/05/2019	2.5000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045655	BANC OF CALIFORNIA NA TD	09/05/2019	2.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045662	COMMERCEWEST BANK TD	09/06/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045661	CALIFORNIA BANK OF COMMERCE TT	09/06/2019	2.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045673	PACIFIC WESTERN BANK TD	09/11/2019	2.4800	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045681	POPPY BANK TD	09/13/2019	2.4700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045690	CALIFORNIA BANK OF COMMERCE TT	09/19/2019	2.4900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				4,712,240,000.00	4,712,240,000.00		4,712,240,000.00
AIP:			0.00				
Book + AIP:			4,712,240,000.00				
				TIME DEPOSIT			

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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 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
AB55 1890015	01/17/2020	2.364000	46,333,000.00	1.000	46,333,000.00
AB55 1890016	01/17/2020	2.364000	14,620,000.00	1.000	14,620,000.00
AB55 1890017	02/21/2020	2.392000	33,297,000.00	1.000	33,297,000.00
AB55 1890018	02/21/2020	2.392000	57,676,000.00	1.000	57,676,000.00
AB55 1890019	02/21/2020	2.392000	96,669,000.00	1.000	96,669,000.00
AB55 1890020	02/21/2020	2.392000	7,000,000.00	1.000	7,000,000.00
AB55 1890021	03/20/2020	2.441000	9,366,000.00	1.000	9,366,000.00
AB55 1890022	03/20/2020	2.441000	12,947,000.00	1.000	12,947,000.00
AB55 1890023	03/20/2020	2.441000	22,161,000.00	1.000	22,161,000.00
			823,411,000.00		823,411,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2019

Total # of items:	675
Par Value:	88,539,226,049.69
Book Value:	86,849,949,229.01
Fair Value:	87,134,699,344.07
Accrual:	207,358,709.43
Total Book Value:	86,849,949,229.01
AIP:	10,683,469.85
Book + AIP:	86,860,632,698.86