

County of Santa Clara

Finance Agency Controller-Treasurer Department



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May 23, 2019

Submitted by:

A blue ink signature of "George Doorley" followed by "Controller-Treasurer" in a smaller font.

TO: BOARD OF TRUSTEES, SANTA CLARA COUNTY SCHOOL DISTRICTS
BOARDS OF DIRECTORS, SANTA CLARA COUNTY SPECIAL PURPOSE DISTRICTS
AM

FROM: ALAN MINATO, DIRECTOR OF FINANCE

SUBJECT: COUNTY OF SANTA CLARA TREASURY INVESTMENT PORTFOLIO STATUS

RECOMMENDATION

Receive and file the March 31, 2019 Detailed Investment Portfolio Listing.

DISCUSSION

In compliance with the State of California Government Code as amended by Chapters 783 and 784, Statutes of 1995 and in compliance with County Policy, the Santa Clara County Treasury Investment Portfolio Report as of March 31, 2019 is submitted for your review and acceptance.

The attached detailed investment reports list each investment of the County Treasury Pool as well as individual reports for specific investment funds that each school district or special district has in the County Treasury. The reports include the respective purchase and maturity dates, par value, amortized cost, market value, and yield to maturity for each investment.

A summary of market value versus cost is provided below for Commingled Investments of the County Pool.

	Cost	Market Value	Increase (Decrease)	Percent
Commingled Investments	\$7,150,681,019	\$ 7,139,350,994	(\$11,330,026)	(0.16%)

TO: SANTA CLARA COUNTY SCHOOL DISTRICTS AND SPECIAL PURPOSE DISTRICT

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The yield of the pool on March 31, 2019 was 2.22%. As a comparison, on March 31, 2019 the yield of a 6-month Treasury Bill was 2.42%. A two-year Treasury Note was 2.26%. The State of California Local Agency Investment Fund (LAIF) yield was 2.44%.

Attached with the current investment strategy is a schedule that lists the average weighted maturities and yield for the Commingled Treasury Pool. Charts outlining investment concentration and distribution of bond maturities are provided for the Pool. Also included is a chart showing the one-year history of the Pool along with interest rates offered by selected comparable instruments.

Securities are purchased with the expectation that they will generally be held to maturity, hence unrealized gains or losses are not reflected in the yield calculations.

The market values of Pool securities were taken from pricing services provided by Bank of New York Mellon, Bloomberg Analytics, dealer quotes, and an independent pricing service.

A combination of securities maturing, new revenues, and tax receipts will adequately cover the anticipated cash flow needs for the next six months. Cash flows are continually monitored and are considered paramount in the selection of securities purchased for the Pool.

Attachments:

March 31, 2019 Quarterly Investment Summary



Quarterly Investment Report

March 31, 2019



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Quarterly Investment Report Table of Contents

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Board of Supervisors: Mike Wasserman, Cindy Chavez, Dave Cortese, Ken Yeager, S. Joseph Simitian

County Executive: Jeffrey V. Smith

Santa Clara County Commingled Pool and Segregated Investments



March 31, 2019

Fund	Cost Value**	Market Value	Variance	% Variance
Commingled Investment Pool	\$7,150,681,019	\$7,139,350,994	-\$11,330,026	-0.16%
Worker's Compensation	\$28,691,332	\$28,797,125	\$105,793	0.37%
Park Charter Fund	\$4,214,199	\$4,220,392	\$6,193	0.15%
San Jose-Evergreen	\$17,104,617	\$17,095,676	-\$8,941	-0.05%
Medical Malpractice Insurance Fund (1)	\$9,337,386	\$9,309,795	-\$27,591	-0.30%
Total	\$7,210,028,553	\$7,198,773,982	-\$11,254,571	-0.16%

(1) Managed by Chandler Asset Management, Inc.

Summary of Yields* for Select Santa Clara County Investment Funds

Fund	2019			2018
	Jan 31	Feb 28	Mar 31	Mar 31
Commingled Investment Pool	2.15%	2.16%	2.22%	1.60%
Worker's Compensation	2.31%	2.32%	2.41%	1.44%
Weighted Yield	2.15%	2.16%	2.22%	1.60%

*Yield to maturity (YTM) is the rate of return paid on a bond, note, or other fixed income security if the investor buys and holds it to its maturity date and if the coupon interest paid over the life of the bond is reinvested at the same rate as the coupon rate. The calculation for YTM is based on the coupon rate, length of time to maturity, and market price at time of purchase.

Yield is a snapshot measure of the yield of the portfolio on the day it was measured based on the current portfolio holdings on that day. This is not a measure of total return, and is not intended to be, since it does not factor in unrealized capital gains and losses and reinvestment rates are dependent upon interest rate changes

**Cost Value is the amortized book value of the securities as of the date of this report.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Strategy

March 31, 2019

The outlook for the U.S. domestic economy remains positive. Economic growth, in the first quarter ended March 31, 2019, accelerated at a much stronger rate than expected. Gross domestic product (GDP), the total dollar value of all goods and services produced, expanded at a 3.2 percent annualized rate in the January through March period, according to Commerce Department data. GDP had advanced 2.2 percent in the prior quarter. The step-up in first quarter growth came despite the federal government shutdown through most of January, tariffs emanating from trade tensions with China and slower economic growth abroad. Gains in U.S. equity markets in the first quarter, the most since 2009 provided further assurance in validating growth in the underlying economy. The S&P 500 index, widely regarded as the best single gauge of large-cap U.S. equities returned 13.6 percent first quarter 2019, a strong reversal from the negative return of 5.7 percent posted by the index for 2018.

Low unemployment and solid wage gains supporting consumer spending continue to define the economy's underlying strength. With unemployment at 3.8 percent, a multidecade low, the March rebound in U.S. consumer spending corroborated the expected relation of strong labor markets fueling growth. Consumer purchases which make up more than two-thirds of the economy, rose 0.9 percent in March from the prior month, reflecting the best gain in nearly a decade. Wage and salary gains were solid with a 0.4 percent monthly rise in March following a 0.3 percent increase in February. March retail sales boosted by gains in motor vehicles sharply rose 1.6 percent. In fact, retail expansion spanned multiple spending categories. Twelve of thirteen major retail categories increased.

Even with a strengthening economy and tightness in the labor markets, Federal Reserve Bank (Fed) policy makers have communicated they will remain patient while considering any policy rate changes and intend to keep interest rates unchanged throughout 2019. Tepid inflation growth continues to explain the Fed's reluctance to further raise interest rates since no urgency exists to act. Previously, policy makers lifted borrowing costs four times in 2018 and nine times since the Fed's initial rate hike in 2015. Most recently, Federal Reserve policy makers' preferred inflation measure, the core-price gauge barely changed in March from the previous month. The measure increased only 1.6 percent from a year earlier, the lowest since January 2018 and clearly below the Fed's 2 percent healthy inflation target.



Santa Clara County Commingled Pool and Segregated Investments

Portfolio Strategy

March 31, 2019

The portfolio strategy continues to focus on the:

- (1) acquisition of high-quality issuers;
- (2) identifying and selecting bonds with attractive valuations;
- (3) appropriately sizing the liquidity portion of the portfolio to ensure adequate cash for near term obligations; and
- (4) ensuring that monies targeted for longer term investments are deployed in vehicles with favorable risk-adjusted yields.

Broker-dealers have generally down-sized the amount of securities carried in inventories in response to risk-curbing rules crafted after the 2008 financial crisis. These risk curbing rules include the international regulatory framework for banks called Basel III and the U.S. 2010 Dodd-Frank Law. The Treasury Division has increased its capability to review a larger volume of inventory listings to find attractive bonds. Portfolio structuring does not solely rely on interest rate anticipation strategies, which primarily speculate on the direction of interest rates to earn favorable returns.

Santa Clara County Commingled Pool and Segregated Investments



Portfolio Compliance, Review, and Monitoring

March 31, 2019

Yield and Weighted Average Maturity

The yield of the Commingled Pool is 2.22 and the weighted average life is 496 days.

Compliance

The County Treasurer believes the Commingled Pool contains sufficient cash flow from liquid and maturing securities, bank deposits and incoming cash to meet the next six months of expected expenditures.

Review and Monitoring

FTN Financial Main Street Advisors, the County's investment advisor, currently monitors the Treasury Department's investment activities.

Additional Information

Securities are purchased with the expectation that they will be held to maturity, so unrealized gains or losses are not reflected in the yield calculations.

The market values of securities were taken from pricing services provided by the Bank of New York Mellon, Bloomberg Analytics, dealer quotes, and an independent pricing service.

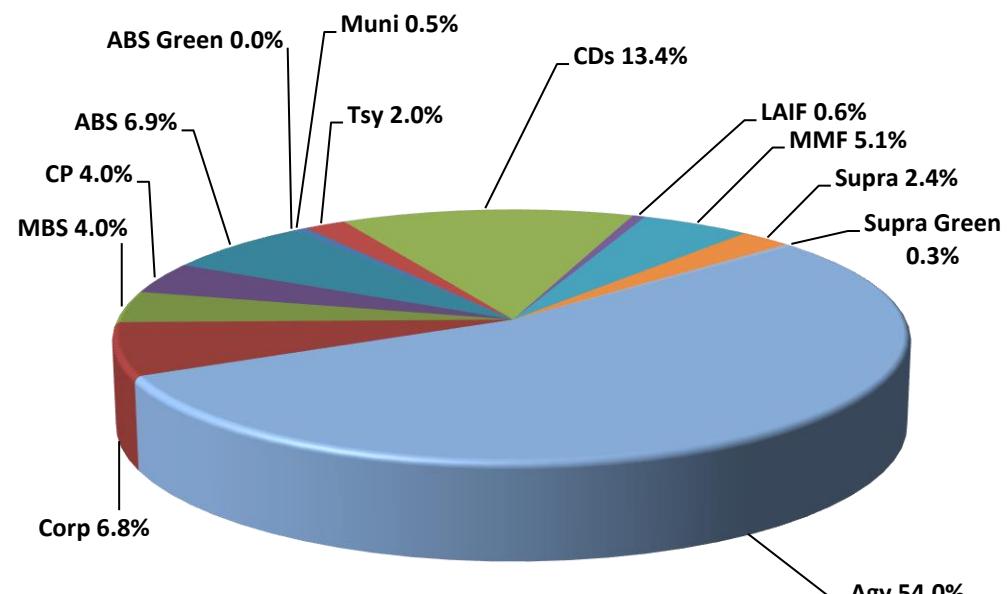


Santa Clara County Commingled Pool

Allocation by Security Types

March 31, 2019

Sector	3/31/2019	12/31/2018	% Chng
Federal Agencies	53.97%	49.86%	4.1%
Corporate Bonds	6.81%	6.09%	0.7%
Mortgage Backed Securities	4.03%	1.89%	2.1%
Commercial Paper	4.02%	7.60%	-3.6%
ABS	6.90%	5.44%	1.5%
ABS Green Bonds	0.01%	0.01%	0.0%
Municipal Securities	0.53%	0.39%	0.1%
U.S. Treasuries	1.95%	3.40%	-1.5%
Negotiable CDs	13.43%	11.10%	2.3%
LAIF	0.58%	0.50%	0.1%
Money Market Funds	5.05%	10.79%	-5.7%
Supranationals	2.38%	2.08%	0.3%
Supranationals Green Bonds	0.35%	0.85%	-0.5%
Total	100.00%	100.00%	



Sector	3/31/2019	12/31/2018
Federal Agencies	3,858,898,880	4,087,750,692
Corporate Bonds	487,053,767	498,895,940
Mortgage Backed Securities	287,861,462	155,243,940
Commercial Paper	287,618,194	623,225,009
ABS	493,457,483	445,793,370
ABS Green Bonds	516,634	1,035,737
Municipal Securities	37,693,061	32,001,276
U.S. Treasuries	139,576,407	279,065,937
Negotiable CDs	960,000,000	910,000,000
LAIF	41,520,182	41,270,791
Money Market Funds	361,362,983	884,353,094
Supranational	170,121,967	170,127,986
Supranationals Green Bonds	25,000,000	70,000,000
Total	7,150,681,019	8,198,763,772

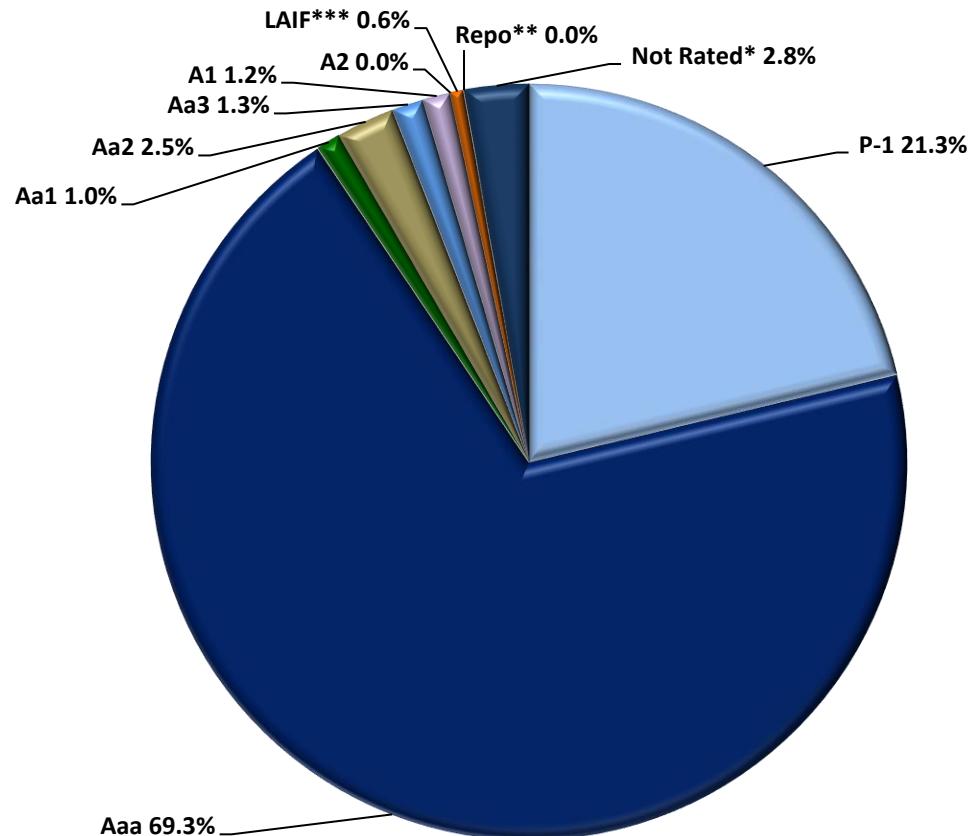
Amounts are based on book value



Santa Clara County Commingled Pool

Allocation by Ratings

March 31, 2019



Moody's Rating	Portfolio \$	Portfolio %
P-1	1,521,972,869	21.3%
Aaa	4,953,700,628	69.3%
Aa1	74,976,263	1.0%
Aa2	179,289,903	2.5%
Aa3	95,817,741	1.3%
A1	85,046,770	1.2%
A2	-	0.0%
A3	-	0.0%
LAIFFF***	41,520,182	0.6%
Repo**	-	0.0%
Not Rated*	198,356,665	2.8%
Total	7,150,681,019	100.0%

*Not Rated by Moody's but A-1+ by S&P

**Repurchase Agreements are not rated, but are collateralized by U.S. Treasury securities or securities issued by the Federal Agencies of the U.S.

***LAIFF is not rated, but is comprised of State Code allowable securities

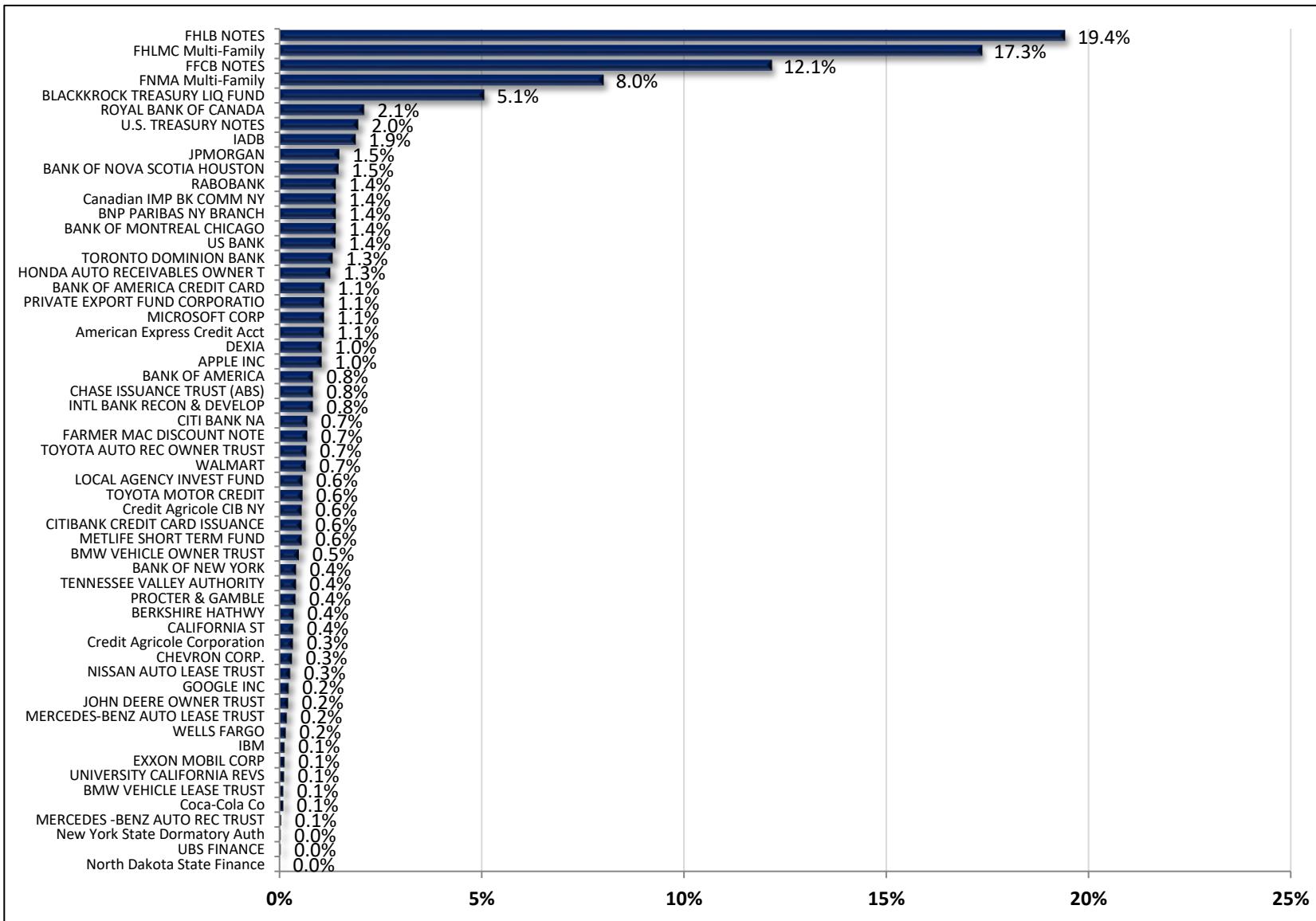
Amounts are based on book values



Santa Clara County Commingled Pool

Holdings by Issuer - Percent of Commingled Pool

March 31, 2019



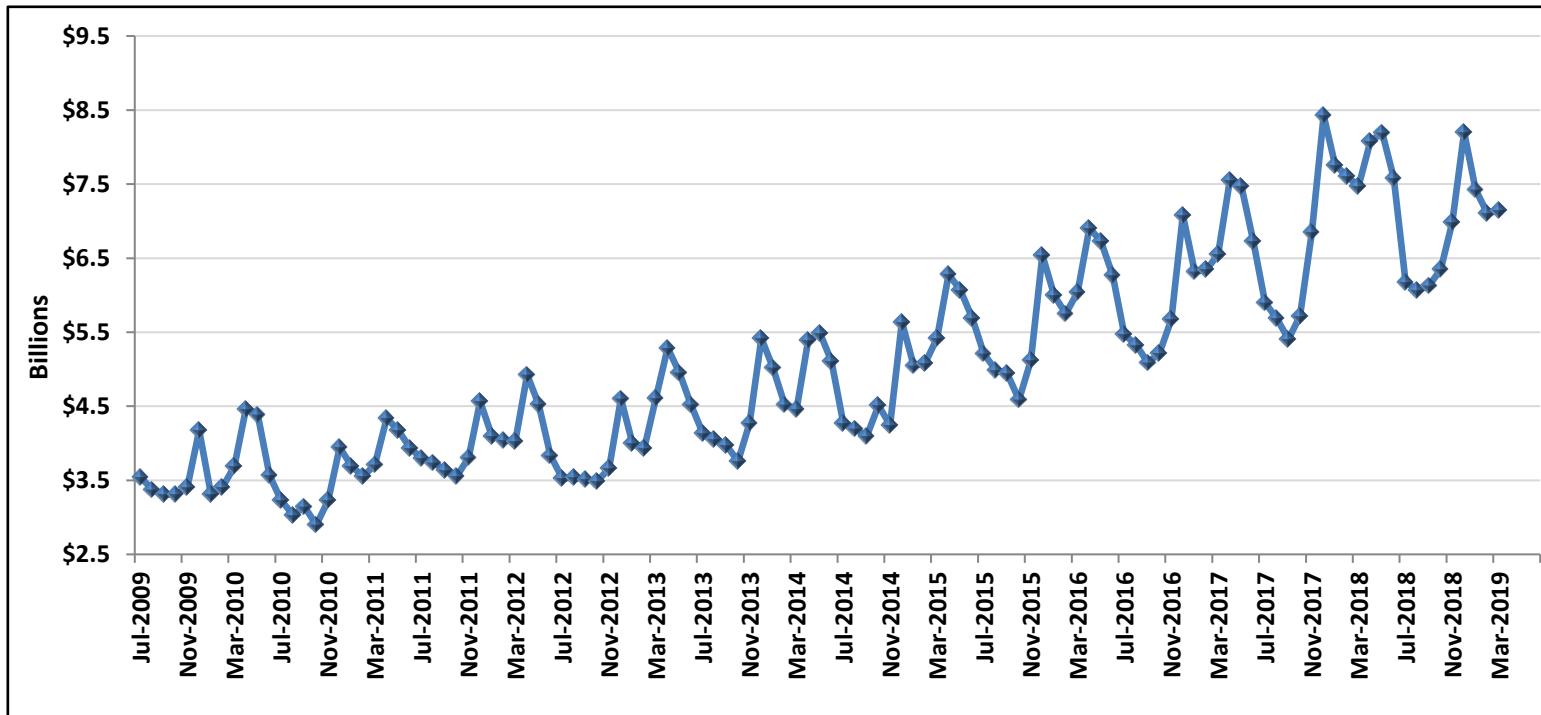
Amounts are based on book values



Santa Clara County Commingled Pool

Historical Month End Book Values

March 31, 2019



Fiscal Year	Jul	Aug	Sep	Oct	Nov	Dec	Jan	Feb	Mar	Apr	May	Jun
FY 2010	\$3.541	\$3.373	\$3.307	\$3.307	\$3.408	\$4.175	\$3.307	\$3.408	\$3.687	\$4.463	\$4.384	\$3.536
FY 2011	\$3.230	\$3.032	\$3.143	\$2.898	\$3.227	\$3.943	\$3.695	\$3.551	\$3.712	\$4.339	\$4.179	\$3.935
FY 2012	\$3.801	\$3.736	\$3.637	\$3.555	\$3.805	\$4.567	\$4.097	\$4.040	\$4.032	\$4.926	\$4.525	\$3.833
FY 2013	\$3.508	\$3.517	\$3.515	\$3.469	\$3.645	\$4.600	\$3.918	\$3.982	\$4.606	\$5.286	\$4.952	\$4.521
FY 2014	\$4.133	\$4.052	\$3.975	\$3.758	\$4.271	\$5.419	\$5.019	\$4.520	\$4.461	\$5.386	\$5.487	\$5.108
FY 2015	\$4.267	\$4.194	\$4.096	\$4.051	\$4.247	\$5.639	\$5.045	\$5.085	\$5.420	\$6.284	\$6.065	\$5.690
FY 2016	\$5.212	\$4.990	\$4.941	\$4.587	\$5.120	\$6.543	\$5.997	\$5.752	\$6.040	\$6.911	\$6.728	\$6.263
FY 2017	\$5.469	\$5.328	\$5.088	\$5.220	\$5.671	\$7.082	\$6.319	\$6.348	\$6.550	\$7.556	\$7.469	\$6.730
FY 2018	\$5.898	\$5.689	\$5.408	\$5.720	\$6.850	\$8.427	\$7.754	\$7.608	\$7.472	\$8.079	\$8.192	\$7.584
FY 2019	\$6.180	\$6.068	\$6.127	\$6.350	\$6.987	\$8.199	\$7.425	\$7.105	\$7.151			

Amounts in billions

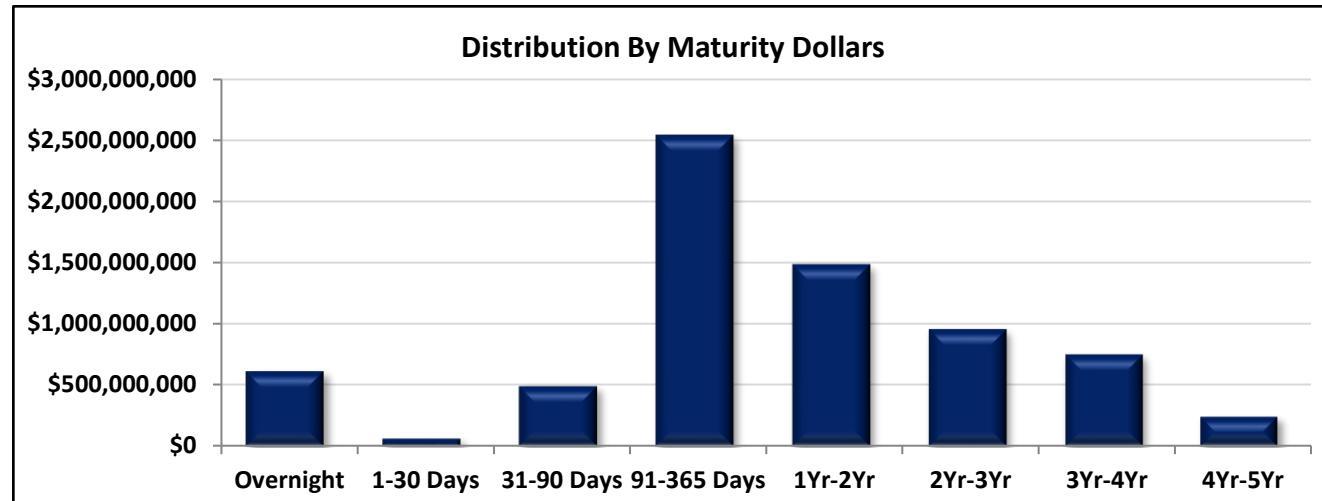


Santa Clara County Commingled Pool

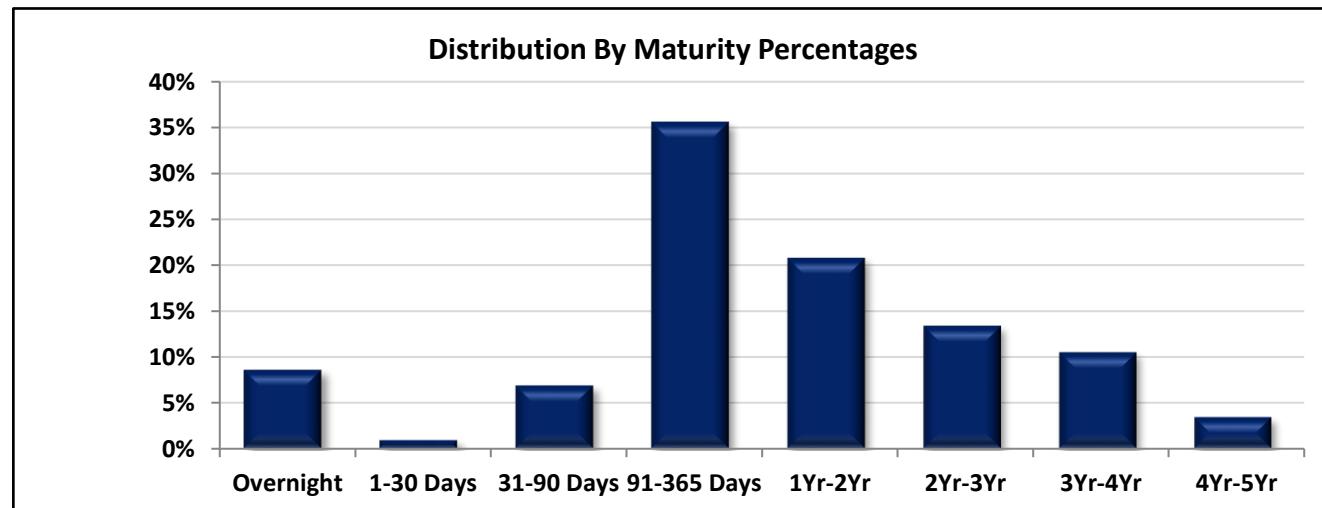
Distribution by Maturity

March 31, 2019

Maturity	Amount*
Overnight	612,833,164
1-30 Days	63,847,404
31-90 Days	491,672,432
91-365 Days	2,543,445,214
1Yr-2Yr	1,486,398,428
2Yr-3Yr	958,584,079
3Yr-4Yr	751,066,624
4Yr-5Yr	242,833,675
	7,150,681,019



Maturity	Amount*
Overnight	8.57%
1-30 Days	0.89%
31-90 Days	6.88%
91-365 Days	35.57%
1Yr-2Yr	20.79%
2Yr-3Yr	13.41%
3Yr-4Yr	10.50%
4Yr-5Yr	3.40%
	100.00%



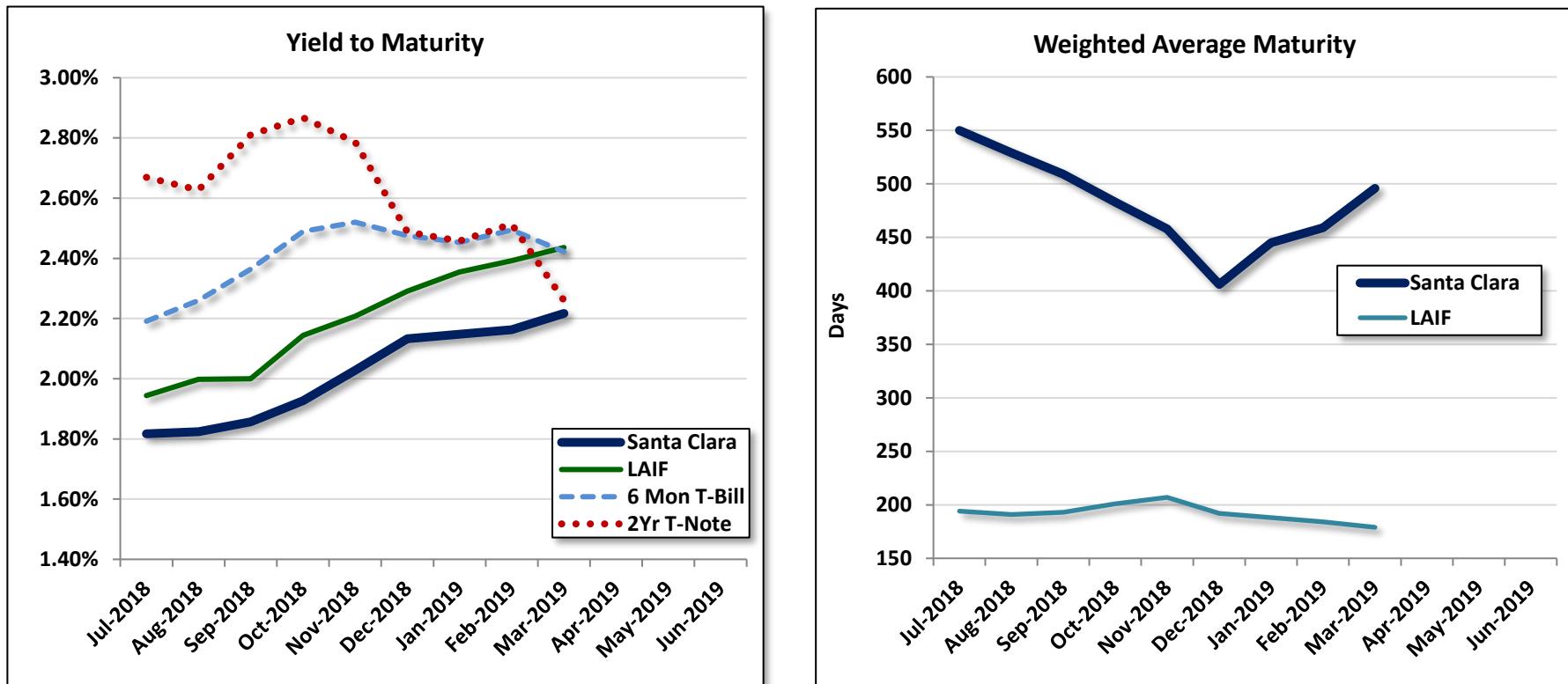
*Amounts are based on book value



Santa Clara County Commingled Pool

Yield to Maturity and Weighted Average Maturity

March 31, 2019



Item	Jul-18	Aug-18	Sep-18	Oct-18	Nov-18	Dec-18	Jan-19	Feb-19	Mar-19	Apr-19	May-19	Jun-19
SCC YTM	1.82%	1.82%	1.86%	1.93%	2.03%	2.13%	2.15%	2.16%	2.22%			
LAIF YTM	1.94%	2.00%	2.00%	2.14%	2.21%	2.29%	2.36%	2.39%	2.44%			
6 Mon T-Bill	2.19%	2.26%	2.36%	2.49%	2.52%	2.48%	2.45%	2.49%	2.42%			
2Yr T-Note	2.67%	2.63%	2.81%	2.87%	2.79%	2.49%	2.46%	2.51%	2.26%			
SCC WAM	550	529	509	483	458	406	445	459	496			
LAIF WAM	194	191	193	201	207	192	188	184	179			



Santa Clara County

Approved Issuers and Broker/Dealers

March 31, 2019

Direct Commercial Paper Issuers

Toyota Motor Credit
US Bank, NA
Dexia Credit Local, NY

Broker/Dealers

Academy Securities, Inc
Bank of America Merrill Lynch
Barclays Capital, Inc
BMO Capital Markets
BNP Paribas Securities Corp
BNY Mellon Capital Markets, LLC
BOK Financial Securities (Bank of Oklahoma)
Brean Capital LLC
Cantor Fitzgerald & Co
Citigroup Global Markets Inc
Daiwa Capital Markets America Inc
Deutsche Bank Securities Inc
FTN Financial Capital Markets
Incapital LLC
Jefferies & Co
JP Morgan Securities, Inc
Keybanc Capital Markets, Inc
Loop Capital Markets LLC
Mizuho Securities USA, Inc
MUFG Securities USA LLC
Raymond James, Inc.
RBC Capital Markets, Inc
UBS Financial Serviec Inc
Vining Sparks LP
Williams Capital

Santa Clara County Commingled Pool
Compliance with Investment Policy
March 31, 2019



Item/Sector	Parameters	In Compliance
Maturity	Weighted Average Maturity (WAM) must be less than 24 months	Yes
Interest Periods	Securities must pay interest within one year of the initial investment and at least semiannually in subsequent years	Yes
Investment Swaps	Similar maturity swaps, so as not to affect cash flow needs, should have minimum 5 basis point gain	Yes
Issuer Limits	No more than 5% of the portfolio shall be invested in aggregate of any single institution of the following types: Bankers Acceptances, CP, Negotiable CDs, and Corporate Notes	Yes
U.S. Treasuries	No sector limit, no issuer limit, max maturity 5 years	Yes
U.S. Federal Agencies	No sector limit, no issuer limit, max maturity 5 years	Yes
LAIF	No sector limit, no issuer limit, CA State's deposit limit \$65 million	Yes
Repurchase Agreements	No sector limit, no Issuer limit, max maturity 92 days, treasury and agency collateral at 102% of investment, if maturity exceeds 15 days, must be collateralized by securities with 5 years or less maturities	Yes
Commercial Paper	Sector limit 40%, issuer limit 5%, max maturity 270 days, rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), issued by domestic corporation w/ at least \$500 mil of assets, and long term debt rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's)	Yes
Corporate Bonds	Sector limit 30%, issuer limit 5%, max maturity 5 years, rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's), issued by domestic corps/depositories	Yes
Money Market Funds	Sector limit 20%, issuer limit 10%, rated by at least two: AAA-m (S&P/Fitch)/Aaa-mf (Moody's), MMF has at least \$500 mil managed	Yes
Negotiable Certificates of Deposit	Sector limit 30%, issuer limit 5%, max maturity 5 years, if under 1 year rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), if greater than 1 year rated by at least two: AA- (S&P/Fitch)/Aa3 (Moody's)	Yes
Municipal Securities	Sector limit 10%, no issuer limit, State of CA, local CA agencies, and other municipal securities of the other 49 states, if long-term rated, then by at least two: A- (S&P/Fitch)/A3 (Moody's), if short-term rated, then by at least two: SP-1 (S&P), MIG-1 (Moody's), F-1 (Fitch), revenue based bonds payable solely out of the States' or local agencies' revenues	Yes
Mortgage-Backed Securities	Sector limit 20% in aggregate with ABS, no issuer limit, max maturity 5 years, collateralized by pools of conforming residential mortgage loans insured by FHLMC/FNMA and residential mortgages guaranteed by FHA (GNMA)	Yes
Asset-Backed Securities	Sector limit 20% in aggregate with ABS, no issuer limit, max maturity 5 years, collateralized by pools of loans such as installment/receivables, security must be rated by at least two: AA- (S&P/Fitch), Aa3 (Moody's), issuer rated by at least two: A- (S&P/Fitch), A3 (Moody's)	Yes
Supranational Debt Obligations	Sector limit 10%, max maturity 5 years, issued or unconditionally gauranteed by the IBRD, rated by at least two: AAA (S&P/Fitch), Aaa (Moody's)	Yes
Bankers' Acceptances	Sector limit 40%, issuer limit 5%, max maturity 180 days, rated by at least two: A-1 (S&P), P-1 (Moody's), F-1 (Fitch), issued by commercial banks , collateral must exceed market value of security by 2%	Yes, None in Portfolio
Securities Lending	Sector limit 20%, max maturity 92 days for loans and reinvestment, loan counterparty must be a primary dealer, loaned securities must be owned for at least 30 days	Yes, None in Portfolio



Santa Clara County Commingled Pool

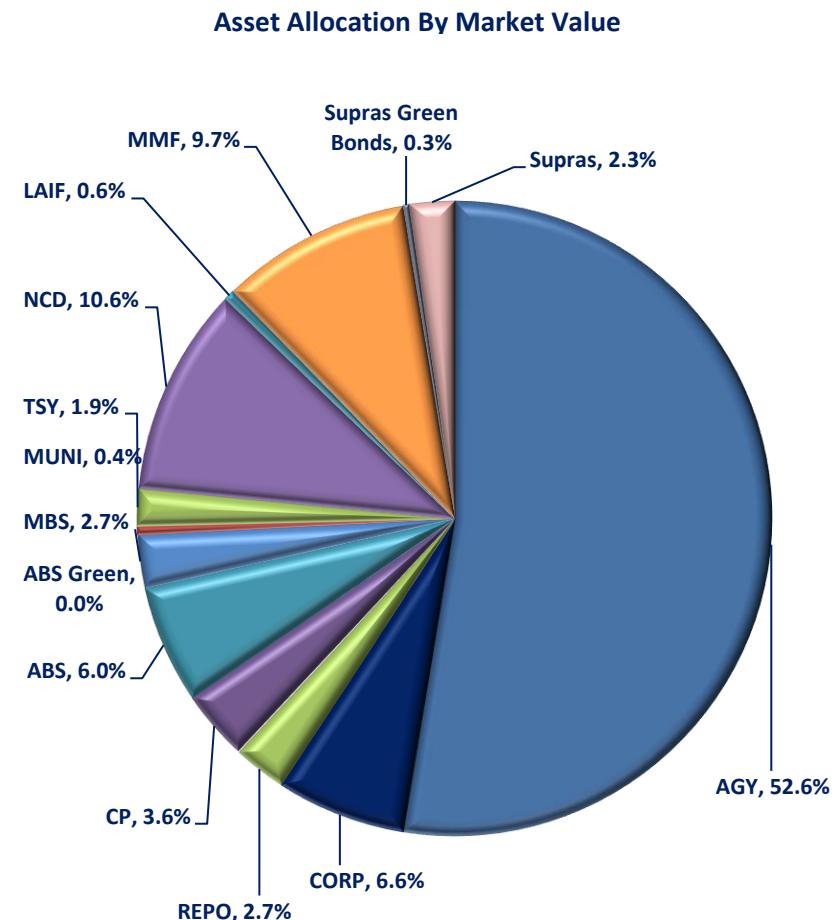
Allocation by Security Types

For the Month Ended January 31, 2019

Average Daily Balance	\$ 7,826,109,442.80
Book Yield	2.148%
Weighted Average Maturity	445 Days

Investment Type	Par Value (Millions)	Book Value* (Millions)	Value (Millions)
Federal Agencies	\$ 3,917.34	\$ 3,914.44	\$ 3,890.13
Corporate Bonds	491.63	490.76	489.36
Repurchase Agreements	200.00	200.00	200.00
Commercial Paper	265.00	264.19	264.21
Asset-Backed Securities	446.73	446.67	445.30
Asset-Backed Sec Green Bds	0.86	0.86	0.86
Mortgage Backed Securities	199.08	199.78	200.12
Municipal Securities	31.97	32.00	31.52
U.S. Treasuries	140.00	139.35	139.17
Negotiable CDs	785.00	785.00	785.53
LAIF	41.52	41.52	41.52
Money Market Funds	715.10	715.10	715.10
Supranationals Green Bonds	25.00	25.00	25.01
Supranationals	170.00	170.13	169.10
Total	\$ 7,429.24	\$ 7,424.79	\$ 7,396.93

*Represents Amortized Book Value





Santa Clara County Commingled Pool

Allocation by Security Types

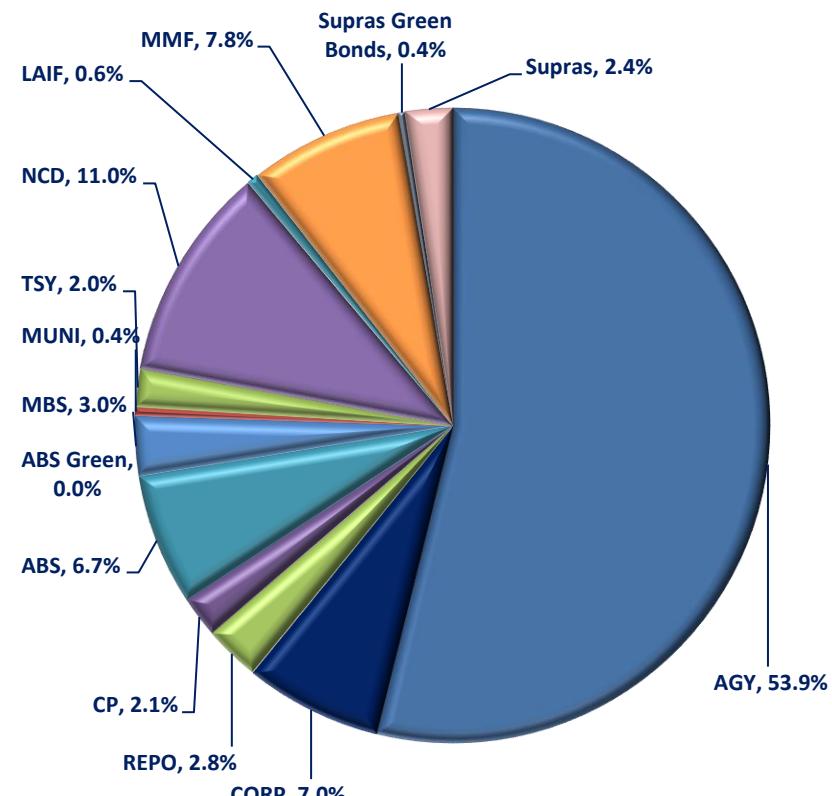
For the Month Ended February 28, 2019

Average Daily Balance	\$ 7,288,761,588.25
Book Yield	2.163%
Weighted Average Maturity	459 Days

Investment Type	Par Value (Millions)	Book Value* (Millions)	Value (Millions)
Federal Agencies	\$ 3,841.75	\$ 3,838.47	\$ 3,814.52
Corporate Bonds	494.63	493.82	492.43
Repurchase Agreements	200.00	200.00	200.00
Commercial Paper	150.00	148.51	148.54
Asset-Backed Securities	474.74	474.61	473.89
Asset-Backed Sec Green Bds	0.68	0.68	0.68
Mortgage Backed Securities	212.76	213.75	214.08
Municipal Securities	31.97	32.00	31.55
U.S. Treasuries	140.00	139.46	139.29
Negotiable CDs	775.00	775.00	775.82
LAIF	41.52	41.52	41.52
Money Market Funds	551.96	551.96	551.96
Supranationals Green Bonds	25.00	25.00	25.01
Supranationals	170.00	170.12	169.19
Total	\$ 7,110.02	\$ 7,104.91	\$ 7,078.49

*Represents Amortized Book Value

Asset Allocation By Market Value



SANTA CLARA COUNTY INVESTMENTS
Fund COMM - COMMINGLED POOL
Investments by Fund
March 31, 2019

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Negotiable CDs										
06052TD80	39143	BANK OF AMERICA	01/09/2019	60,000,000.00	60,000,000.00	60,054,240.00	2.810	2.755	2.794	07/08/2019 98
06370RNQ8	38957	BANK OF MONTREAL CHICAGO	11/07/2018	50,000,000.00	50,000,000.00	50,064,850.00	2.880	2.880	2.920	07/31/2019 121
06370RRU5	39081	BANK OF MONTREAL CHICAGO	12/18/2018	50,000,000.00	50,000,000.00	50,059,250.00	2.880	2.880	2.920	07/15/2019 105
05586FGN1	38949	BNP PARIBAS NY BRANCH	11/05/2018	50,000,000.00	50,000,000.00	50,061,600.00	2.930	2.930	2.970	08/05/2019 126
05586FXA0	39304	BNP PARIBAS NY BRANCH	03/13/2019	50,000,000.00	50,000,000.00	50,020,000.00	2.690	2.690	2.727	02/21/2020 326
06417G3L0	39046	BANK OF NOVA SCOTIA HOUSTON	12/10/2018	60,000,000.00	60,000,000.00	60,055,800.00	2.880	2.880	2.920	07/08/2019 98
06417G5U8	39351	BANK OF NOVA SCOTIA HOUSTON	03/27/2019	45,000,000.00	45,000,000.00	44,996,265.00	2.580	2.580	2.615	01/17/2020 291
22535CAQ4	39008	Credit Agricole CIB NY	11/27/2018	40,000,000.00	40,000,000.00	40,071,640.00	2.980	2.980	3.021	08/26/2019 147
13606BK54	39015	Canadian IMP BK COMM NY	11/28/2018	50,000,000.00	50,000,000.00	50,087,550.00	2.970	2.970	3.011	08/26/2019 147
13606BQ33	39252	Canadian IMP BK COMM NY	02/20/2019	50,000,000.00	50,000,000.00	50,010,600.00	2.580	2.580	2.615	08/26/2019 147
17305TC83	39054	CITI BANK NA	12/11/2018	50,000,000.00	50,000,000.00	50,038,200.00	2.920	2.920	2.960	06/10/2019 70
25215FEK6	39061	DEXIA	12/12/2018	30,000,000.00	30,000,000.00	30,015,480.00	2.750	2.750	2.788	06/07/2019 67
25215FES9	39336	DEXIA	03/22/2019	45,000,000.00	45,000,000.00	44,997,705.00	2.550	2.550	2.585	01/22/2020 296
21685V7C7	39087	RABOBANK	12/18/2018	50,000,000.00	50,000,000.00	50,042,350.00	2.850	2.850	2.889	07/19/2019 109
21685V6U8	38984	RABOBANK	11/20/2018	50,000,000.00	50,000,000.00	50,041,500.00	2.850	2.850	2.889	07/19/2019 109
78012UDV4	38751	ROYAL BANK OF CANADA	05/23/2018	15,000,000.00	15,000,000.00	15,003,030.00	2.660	2.660	2.696	05/24/2019 53
78012UGJ8	38848	ROYAL BANK OF CANADA	08/29/2018	20,000,000.00	20,000,000.00	20,003,000.00	2.630	2.630	2.666	07/05/2019 95
78012UJP1	38908	ROYAL BANK OF CANADA	10/24/2018	25,000,000.00	25,000,000.00	25,027,225.00	2.890	2.890	2.930	08/02/2019 123
78012UKV6	39045	ROYAL BANK OF CANADA	12/07/2018	45,000,000.00	45,000,000.00	45,043,875.00	2.900	2.900	2.940	07/12/2019 102
78012UMJ1	39300	ROYAL BANK OF CANADA	03/12/2019	45,000,000.00	45,000,000.00	45,032,220.00	2.640	2.640	2.676	01/13/2020 287
89114MMK0	38991	TORONTO DOMINION BANK	11/21/2018	45,000,000.00	45,000,000.00	45,066,735.00	3.000	3.000	3.041	08/16/2019 137
90333VZU7	38907	US BANK	10/24/2018	35,000,000.00	35,000,000.00	35,039,935.00	2.910	2.873	2.913	07/22/2019 112
Subtotal and Average				960,000,000.00	960,000,000.00	960,833,050.00	2.810	2.849	148	
Mortgage Backed Securities (MBS)										
3137AYCE9	38387	FHLMC Multi-Family	01/12/2018	20,157,000.00	20,000,000.00	20,075,740.00	2.682	2.199	2.230	10/25/2022 1,303
3137AYCE9	38391	FHLMC Multi-Family	01/16/2018	7,555,078.13	7,500,000.00	7,528,402.50	2.682	2.209	2.239	10/25/2022 1,303
3137AWQH1	38465	FHLMC Multi-Family	02/22/2018	5,460,553.13	5,580,000.00	5,551,528.61	2.307	3.155	3.198	08/25/2022 1,242
3137B36J2	38643	FHLMC Multi-Family	03/20/2018	20,345,312.50	20,000,000.00	20,540,052.00	3.320	2.865	2.905	02/25/2023 1,426
3137AYCE9	38666	FHLMC Multi-Family	04/17/2018	11,616,539.06	11,745,000.00	11,789,478.32	2.682	3.032	3.074	10/25/2022 1,303
3137AYCE9	38744	FHLMC Multi-Family	06/05/2018	19,788,281.25	20,000,000.00	20,075,740.00	2.682	3.070	3.112	10/25/2022 1,303

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Mortgage Backed Securities (MBS)										
3137B4WB8	38854	FHLMC Multi-Family	09/12/2018	4,768,285.16	4,775,000.00	4,859,931.97	3.060	2.968	3.009	07/25/2023 1,576
3137B5JM6	38864	FHLMC Multi-Family	09/25/2018	10,135,937.50	10,000,000.00	10,357,002.00	3.531	2.710	2.748	07/25/2023 1,576
3137B3NA2	38945	FHLMC Multi-Family	11/02/2018	10,605,782.00	10,605,782.00	10,866,870.90	3.250	3.173	3.217	04/25/2023 1,485
3137B5KW2	39026	FHLMC Multi-Family	12/03/2018	10,092,187.50	10,000,000.00	10,326,643.00	3.458	3.164	3.208	08/25/2023 1,607
3137FBUV6	39093	FHLMC Multi-Family	12/20/2018	19,987,500.00	20,000,000.00	19,981,866.00	2.723	2.561	2.597	07/25/2020 481
3137B04Y7	39295	FHLMC Multi-Family	03/11/2019	26,755,312.50	27,000,000.00	26,944,037.10	2.615	2.944	2.985	01/25/2023 1,395
3137BQR90	39342	FHLMC Multi-Family	03/26/2019	23,034,375.00	23,400,000.00	23,015,208.06	2.272	2.637	2.674	01/25/2023 1,395
3138LAYM5	38477	FNMA Multi-Family	02/27/2018	3,485,565.08	3,525,223.86	3,516,411.15	2.550	2.795	2.834	09/01/2022 1,249
3136B1XP4	38664	FNMA Multi-Family	04/30/2018	3,521,409.37	3,452,731.10	3,496,253.47	3.560	2.746	2.784	09/25/2021 908
3136B1XP4	38665	FNMA Multi-Family	04/30/2018	3,521,409.37	3,452,731.10	3,496,253.47	3.560	2.746	2.784	09/25/2021 908
31381N7G2	38884	FNMA Multi-Family	10/11/2018	3,457,984.00	3,448,823.06	3,473,292.25	3.270	3.045	3.088	10/01/2020 549
31381TYT1	39150	FNMA Multi-Family	01/14/2019	29,935,825.37	29,993,234.29	30,203,836.88	2.750	2.670	2.707	03/01/2022 1,065
31381RZ23	39158	FNMA Multi-Family	01/16/2019	14,864,761.32	14,531,557.26	14,845,993.71	3.840	2.825	2.865	08/01/2021 853
31381RLL6	39218	FNMA Multi-Family	02/07/2019	12,137,037.54	11,882,674.05	12,192,350.56	3.840	2.833	2.872	07/01/2021 822
31381RLL6	39219	FNMA Multi-Family	02/07/2019	2,025,951.65	1,983,492.51	2,035,184.67	3.840	2.833	2.872	07/01/2021 822
3138LGKH8	39319	FNMA Multi-Family	03/19/2019	24,609,375.00	25,000,000.00	24,800,556.75	2.470	2.794	2.833	01/01/2024 1,736
Subtotal and Average				287,861,462.43	287,876,249.23	289,972,633.37		2.783	2.821	1,246
Federal Agency Bonds										
3133EEWG1	35799	FFCB NOTES	04/01/2015	9,950,000.00	9,950,000.00	9,950,000.00	1.300	1.353	1.371	04/01/2019 0
3133EFY0	36726	FFCB NOTES	04/27/2016	26,852,656.72	26,855,000.00	26,829,407.19	1.000	1.112	1.128	04/26/2019 25
3133EGWH4	37018	FFCB NOTES	09/30/2016	10,004,692.16	10,000,000.00	9,745,900.00	1.280	1.243	1.260	09/29/2021 912
3133EGT47	37194	FFCB NOTES	12/08/2016	10,000,000.00	10,000,000.00	9,918,120.00	2.010	1.982	2.010	12/08/2021 982
3133EG2D6	37305	FFCB NOTES	12/30/2016	25,004,680.85	25,000,000.00	24,905,000.00	1.550	1.490	1.511	09/27/2019 179
3133EG5D3	37378	FFCB NOTES	01/27/2017	5,000,000.00	5,000,000.00	4,960,740.00	2.030	2.002	2.030	01/27/2022 1,032
3133EG6C4	37404	FFCB NOTES	02/03/2017	14,999,412.78	15,000,000.00	14,896,395.00	1.550	1.533	1.554	02/03/2020 308
3133EHBA0	37502	FFCB NOTES	03/02/2017	19,993,134.81	20,000,000.00	19,841,480.00	1.520	1.537	1.558	03/02/2020 336
3133EHEZ2	37639	FFCB NOTES	04/06/2017	15,000,000.00	15,000,000.00	14,883,000.00	1.600	1.578	1.600	04/06/2020 371
3133EHFL2	37665	FFCB NOTES	04/13/2017	14,998,021.17	15,000,000.00	14,865,765.00	1.550	1.541	1.563	04/13/2020 378
3133EHFL2	37666	FFCB NOTES	04/13/2017	9,998,932.22	10,000,000.00	9,910,510.00	1.550	1.539	1.560	04/13/2020 378
3133EHFL2	37667	FFCB NOTES	04/13/2017	9,998,932.22	10,000,000.00	9,910,510.00	1.550	1.539	1.560	04/13/2020 378
3133EHGA5	37725	FFCB NOTES	04/21/2017	25,001,833.33	25,000,000.00	24,875,075.00	1.440	1.406	1.426	10/21/2019 203

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Federal Agency Bonds										
3133EHHG1	37761	FFCB NOTES	05/03/2017	5,000,000.00	5,000,000.00	4,938,820.00	1.750	1.726	1.750	05/03/2021 763
3133EHHG1	37762	FFCB NOTES	05/03/2017	10,000,000.00	10,000,000.00	9,877,640.00	1.750	1.726	1.750	05/03/2021 763
3133EHJA2	37793	FFCB NOTES	05/08/2017	34,995,882.96	35,000,000.00	34,696,025.00	1.550	1.539	1.561	05/08/2020 403
3133EHKH5	37841	FFCB NOTES	05/23/2017	12,004,123.79	12,000,000.00	11,879,424.00	1.570	1.522	1.543	07/23/2020 479
3133EHMR1	37901	FFCB NOTES	06/12/2017	5,000,000.00	5,000,000.00	4,990,355.00	1.375	1.356	1.375	06/12/2019 72
3133EHMR1	37905	FFCB NOTES	06/12/2017	5,000,000.00	5,000,000.00	4,990,355.00	1.375	1.356	1.375	06/12/2019 72
3133EHWM1	38024	FFCB NOTES	09/01/2017	3,003,697.50	3,000,000.00	2,955,255.00	1.700	1.624	1.647	09/01/2021 884
3133EHWM1	38025	FFCB NOTES	09/01/2017	5,000,000.00	5,000,000.00	4,925,425.00	1.700	1.676	1.700	09/01/2021 884
3133EHWM1	38026	FFCB NOTES	09/01/2017	7,009,431.04	7,000,000.00	6,895,595.00	1.700	1.619	1.642	09/01/2021 884
3133EHZA4	38046	FFCB NOTES	09/20/2017	9,981,047.01	10,000,000.00	9,838,760.00	1.660	1.715	1.739	09/20/2021 903
3133EHJ95	38081	FFCB NOTES	10/26/2017	9,998,168.98	10,000,000.00	9,910,560.00	1.750	1.737	1.762	10/26/2020 574
3133EHJ95	38082	FFCB NOTES	10/26/2017	4,997,645.83	5,000,000.00	4,955,280.00	1.750	1.756	1.780	10/26/2020 574
3133EHP31	38126	FFCB NOTES	11/10/2017	9,973,702.97	9,975,000.00	9,880,267.42	1.950	1.928	1.955	11/02/2021 946
3133EHW58	38169	FFCB NOTES	11/27/2017	14,997,516.67	15,000,000.00	14,893,515.00	1.900	1.943	1.970	11/27/2020 606
3133EHW58	38204	FFCB NOTES	12/01/2017	21,521,710.22	21,550,000.00	21,397,016.55	1.900	1.954	1.982	11/27/2020 606
3133EGYC3	38310	FFCB NOTES	12/20/2017	8,368,045.93	8,550,000.00	8,379,461.70	1.730	2.338	2.371	10/12/2022 1,290
3133EJGH6	38506	FFCB NOTES	03/15/2018	23,003,836.30	23,000,000.00	23,037,122.00	2.440	2.395	2.429	10/15/2020 563
3133EJHS1	38544	FFCB NOTES	03/27/2018	24,499,859.53	24,500,000.00	24,496,300.50	2.250	2.222	2.253	06/27/2019 87
3133EJHL6	38545	FFCB NOTES	03/27/2018	9,995,648.89	10,000,000.00	10,020,690.00	2.375	2.387	2.420	03/27/2020 361
3133EJLU1	38629	FFCB NOTES	04/24/2018	14,996,511.90	15,000,000.00	15,004,380.00	2.420	2.829	2.869	01/24/2020 298
3133EJLU1	38630	FFCB NOTES	04/24/2018	29,996,093.33	30,000,000.00	30,008,760.00	2.420	2.814	2.854	01/24/2020 298
3133EJPX1	38718	FFCB NOTES	05/21/2018	4,982,092.73	5,000,000.00	5,097,345.00	2.875	3.253	3.299	12/21/2022 1,360
3133EJSU4	38831	FFCB NOTES	06/29/2018	10,001,332.40	10,000,000.00	10,011,420.00	2.530	2.476	2.511	12/26/2019 269
3133EJTT6	38837	FFCB NOTES	07/05/2018	4,997,041.33	5,000,000.00	5,024,405.00	2.625	2.623	2.659	01/05/2021 645
3133EJTT6	38838	FFCB NOTES	07/05/2018	4,997,041.33	5,000,000.00	5,024,405.00	2.625	2.623	2.659	01/05/2021 645
3133EJZH5	38878	FFCB NOTES	10/05/2018	13,891,968.77	14,000,000.00	14,221,438.00	2.800	2.997	3.038	09/13/2022 1,261
3133EJK24	38943	FFCB NOTES	11/01/2018	14,998,194.94	15,000,000.00	15,246,555.00	3.000	2.963	3.004	10/19/2021 932
3133EJW70	38999	FFCB NOTES	11/26/2018	34,974,984.72	35,000,000.00	35,382,585.00	2.875	2.869	2.909	05/26/2021 786
3133EJW70	39023	FFCB NOTES	11/30/2018	26,802,725.67	26,825,000.00	27,118,224.08	2.875	2.875	2.915	05/26/2021 786
3133EJ3B3	39075	FFCB NOTES	12/17/2018	9,988,613.33	10,000,000.00	10,124,030.00	2.800	2.805	2.844	12/17/2021 991
3133EJY60	39105	FFCB NOTES	12/24/2018	12,599,537.11	12,500,000.00	12,822,700.00	3.020	2.765	2.803	03/03/2023 1,432
3133EJ3B3	39108	FFCB NOTES	12/24/2018	4,307,470.54	4,300,000.00	4,353,332.90	2.800	2.695	2.732	12/17/2021 991

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Federal Agency Bonds										
3133EJ4Q9	39157	FFCB NOTES	01/16/2019	19,983,351.05	20,000,000.00	20,072,440.00	2.550	2.562	2.598	01/11/2021 651
3133EJ5V7	39165	FFCB NOTES	01/18/2019	14,847,323.00	14,875,000.00	15,036,111.13	2.625	2.640	2.676	01/18/2023 1,388
3133EJ5P0	39173	FFCB NOTES	01/25/2019	9,986,016.50	10,000,000.00	10,075,320.00	2.600	2.615	2.652	01/18/2022 1,023
3133EKCS3	39296	FFCB NOTES	03/11/2019	20,016,333.33	20,000,000.00	20,072,260.00	2.550	2.472	2.506	03/11/2021 710
3133EKEW2	39357	FFCB NOTES	03/28/2019	19,986,238.33	20,000,000.00	19,987,480.00	2.280	2.272	2.303	03/28/2022 1,092
313383VN8	35826	FHLB NOTES	04/09/2015	9,487,179.64	9,460,000.00	9,439,623.16	2.000	1.321	1.340	09/13/2019 165
313383VN8	35827	FHLB NOTES	04/09/2015	25,226,045.99	25,155,000.00	25,100,816.13	2.000	1.332	1.351	09/13/2019 165
3130A5Z77	36288	FHLB NOTES	10/21/2015	5,021,688.07	5,000,000.00	4,963,620.00	1.830	1.469	1.490	07/29/2020 485
3130A5Z77	36289	FHLB NOTES	10/19/2015	5,024,650.35	5,000,000.00	4,963,620.00	1.830	1.424	1.444	07/29/2020 485
3130A5Z77	36298	FHLB NOTES	10/23/2015	5,024,136.77	5,000,000.00	4,963,620.00	1.830	1.432	1.452	07/29/2020 485
3130A5Z77	36308	FHLB NOTES	10/26/2015	10,039,624.05	10,000,000.00	9,927,240.00	1.830	1.498	1.519	07/29/2020 485
3130A5Z77	36310	FHLB NOTES	10/26/2015	5,020,342.21	5,000,000.00	4,963,620.00	1.830	1.490	1.511	07/29/2020 485
313379EE5	36402	FHLB NOTES	12/02/2015	17,206,060.84	17,200,000.00	17,172,824.00	1.625	1.243	1.261	06/14/2019 74
313379EE5	36550	FHLB NOTES	02/05/2016	15,015,107.20	15,000,000.00	14,976,300.00	1.625	1.102	1.117	06/14/2019 74
3130A7PU3	36679	FHLB NOTES	04/11/2016	10,005,214.29	10,000,000.00	9,874,990.00	1.200	1.131	1.147	04/06/2020 371
313378J77	36756	FHLB NOTES	05/12/2016	15,104,940.26	15,000,000.00	14,917,770.00	1.875	1.105	1.120	03/13/2020 347
313378J77	36760	FHLB NOTES	05/13/2016	6,040,341.13	6,000,000.00	5,967,108.00	1.875	1.133	1.149	03/13/2020 347
3133834H1	36877	FHLB NOTES	07/12/2016	15,056,121.70	15,000,000.00	14,810,400.00	1.375	1.040	1.055	06/12/2020 438
313378J77	36886	FHLB NOTES	07/15/2016	15,110,890.52	15,000,000.00	14,917,770.00	1.875	1.055	1.069	03/13/2020 347
313380WG8	36993	FHLB NOTES	09/30/2016	19,571,286.84	19,500,000.00	19,224,972.00	1.375	1.100	1.115	09/11/2020 529
313380WG8	37022	FHLB NOTES	10/06/2016	12,024,915.90	12,000,000.00	11,830,752.00	1.375	1.210	1.227	09/11/2020 529
3133834H1	37037	FHLB NOTES	10/13/2016	10,015,488.55	10,000,000.00	9,873,600.00	1.375	1.225	1.242	06/12/2020 438
313380WG8	37054	FHLB NOTES	10/24/2016	10,022,333.57	10,000,000.00	9,858,960.00	1.375	1.199	1.216	09/11/2020 529
313383HU8	37058	FHLB NOTES	10/19/2016	15,102,858.99	15,000,000.00	14,878,275.00	1.750	1.147	1.163	06/12/2020 438
313380WG8	37072	FHLB NOTES	10/28/2016	13,881,161.13	13,860,000.00	13,664,518.56	1.375	1.248	1.266	09/11/2020 529
3130AA3R7	37108	FHLB NOTES	11/17/2016	34,998,327.27	35,000,000.00	34,781,110.00	1.375	1.363	1.382	11/15/2019 228
3130AABG2	37149	FHLB NOTES	11/30/2016	14,968,208.67	15,000,000.00	14,840,400.00	1.875	1.931	1.957	11/29/2021 973
3130AADN5	37289	FHLB NOTES	12/28/2016	40,000,301.60	40,000,000.00	39,899,160.00	1.375	1.353	1.371	06/28/2019 88
3130A8Y72	37372	FHLB NOTES	01/26/2017	34,932,154.68	35,000,000.00	34,808,550.00	0.875	1.430	1.450	08/05/2019 126
313382K69	37711	FHLB NOTES	04/13/2017	25,877,368.78	25,860,000.00	25,573,031.58	1.750	1.690	1.714	03/12/2021 711
313378CR0	37726	FHLB NOTES	04/19/2017	25,301,997.73	25,000,000.00	24,951,925.00	2.250	1.794	1.819	03/11/2022 1,075
313378J77	37778	FHLB NOTES	04/28/2017	14,044,040.35	14,000,000.00	13,923,252.00	1.875	1.513	1.535	03/13/2020 347

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Federal Agency Bonds										
3130ABDX1	37816	FHLB NOTES	05/24/2017	30,000,000.00	30,000,000.00	29,955,510.00	1.400	1.380	1.400	05/24/2019 53
313379RB7	37961	FHLB NOTES	06/30/2017	5,013,537.30	5,000,000.00	4,948,125.00	1.875	1.722	1.746	06/11/2021 802
3130ACE26	38033	FHLB NOTES	09/08/2017	21,965,524.60	22,000,000.00	21,671,056.00	1.375	1.462	1.482	09/28/2020 546
3130A3UQ5	38102	FHLB NOTES	11/03/2017	10,011,239.71	10,000,000.00	9,921,070.00	1.875	1.781	1.806	12/11/2020 620
3130ACUK8	38178	FHLB NOTES	11/28/2017	25,000,000.00	25,000,000.00	24,779,975.00	2.000	1.972	2.000	05/28/2021 788
313383HU8	38247	FHLB NOTES	12/08/2017	24,946,959.35	25,000,000.00	24,797,125.00	1.750	1.905	1.932	06/12/2020 438
3130A66T9	38269	FHLB NOTES	12/13/2017	24,872,500.00	25,000,000.00	24,736,675.00	1.625	1.961	1.989	09/11/2020 529
3130ADJH6	38418	FHLB NOTES	01/29/2018	7,613,266.53	7,615,000.00	7,593,533.32	2.100	2.099	2.128	01/29/2020 303
313370US5	38436	FHLB NOTES	02/05/2018	5,038,361.11	5,000,000.00	5,033,075.00	2.875	2.292	2.324	09/11/2020 529
313379EE5	38469	FHLB NOTES	02/21/2018	24,972,412.79	25,000,000.00	24,960,500.00	1.625	2.149	2.179	06/14/2019 74
3130ADUY6	38570	FHLB NOTES	04/06/2018	31,570,839.95	31,575,000.00	31,604,112.15	2.450	2.425	2.459	09/21/2020 539
3130ADXU1	38578	FHLB NOTES	04/09/2018	19,992,233.65	20,000,000.00	19,977,480.00	2.320	2.340	2.372	01/09/2020 283
3130A02T6	38596	FHLB NOTES	04/13/2018	25,005,797.06	25,000,000.00	24,990,375.00	2.375	2.289	2.321	09/13/2019 165
3130A8Y72	38615	FHLB NOTES	04/19/2018	24,874,469.96	25,000,000.00	24,863,250.00	0.875	2.330	2.363	08/05/2019 126
3130AECJ7	38733	FHLB NOTES	05/21/2018	9,997,935.08	10,000,000.00	10,021,550.00	2.625	2.607	2.643	05/28/2020 423
3130AFB63	38896	FHLB NOTES	10/22/2018	14,987,341.67	15,000,000.00	15,145,635.00	2.950	2.958	2.999	01/22/2021 662
3130AFB63	38901	FHLB NOTES	10/23/2018	4,995,775.34	5,000,000.00	5,048,545.00	2.950	2.958	2.999	01/22/2021 662
3130AFB63	38920	FHLB NOTES	10/26/2018	25,005,250.00	25,000,000.00	25,242,725.00	2.950	2.898	2.939	01/22/2021 662
3130AFB63	38922	FHLB NOTES	10/26/2018	5,000,686.54	5,000,000.00	5,048,545.00	2.950	2.902	2.943	01/22/2021 662
313370E38	38978	FHLB NOTES	11/19/2018	20,127,386.15	20,000,000.00	20,211,680.00	3.375	2.787	2.826	06/12/2020 438
3130AFE78	39016	FHLB NOTES	11/29/2018	14,343,560.12	14,350,000.00	14,715,953.70	3.000	2.970	3.012	12/09/2022 1,348
3130A0F70	39069	FHLB NOTES	12/14/2018	10,195,688.24	10,000,000.00	10,454,830.00	3.375	2.883	2.923	12/08/2023 1,712
3130A0F70	39106	FHLB NOTES	12/24/2018	3,584,827.54	3,500,000.00	3,659,190.50	3.375	2.778	2.817	12/08/2023 1,712
3130ABFD3	39138	FHLB NOTES	01/08/2019	15,003,776.48	15,000,000.00	15,153,435.00	2.625	2.580	2.616	06/07/2022 1,163
3130AB3H7	39362	FHLB NOTES	03/29/2019	14,319,604.16	14,250,000.00	14,269,650.75	2.375	2.238	2.269	03/08/2024 1,803
3137EADM8	35873	FHLMC NOTES	04/16/2015	29,990,566.81	30,000,000.00	29,817,900.00	1.250	1.296	1.314	10/02/2019 184
3137EADM8	36322	FHLMC NOTES	10/29/2015	9,994,530.29	10,000,000.00	9,939,300.00	1.250	1.343	1.362	10/02/2019 184
3137EADM8	36332	FHLMC NOTES	11/04/2015	18,329,784.11	18,350,000.00	18,238,615.50	1.250	1.456	1.476	10/02/2019 184
3137EADM8	36337	FHLMC NOTES	11/06/2015	7,988,712.60	8,000,000.00	7,951,440.00	1.250	1.519	1.540	10/02/2019 184
3137EADM8	36340	FHLMC NOTES	11/09/2015	9,983,086.89	10,000,000.00	9,939,300.00	1.250	1.576	1.598	10/02/2019 184
3137EAEC9	36989	FHLMC NOTES	09/27/2016	19,929,786.44	20,000,000.00	19,456,500.00	1.125	1.261	1.278	08/12/2021 864
3137EAEC9	36992	FHLMC NOTES	09/29/2016	9,967,862.98	10,000,000.00	9,728,250.00	1.125	1.248	1.265	08/12/2021 864

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Federal Agency Bonds										
3137EAEE5	37443	FHLMC NOTES	02/09/2017	20,003,514.18	20,000,000.00	19,849,740.00	1.500	1.456	1.477	01/17/2020 291
3134G3A91	37454	FHLMC NOTES	01/19/2017	19,999,607.07	20,000,000.00	19,920,040.00	1.400	1.385	1.404	08/22/2019 143
3134GA6W9	37580	FHLMC NOTES	02/28/2017	11,150,000.00	11,150,000.00	11,105,623.00	1.500	1.479	1.500	08/28/2019 149
3137AEF2	37835	FHLMC NOTES	04/20/2017	44,945,992.50	45,000,000.00	44,511,075.00	1.375	1.471	1.491	04/20/2020 385
3137EAEJ4	38057	FHLMC NOTES	09/29/2017	14,986,475.28	15,000,000.00	14,839,245.00	1.625	1.663	1.687	09/29/2020 547
3137EAEK1	38135	FHLMC NOTES	11/15/2017	24,987,001.85	25,000,000.00	24,809,550.00	1.875	1.881	1.908	11/17/2020 596
3137EAEB1	38403	FHLMC NOTES	01/19/2018	24,916,300.00	25,000,000.00	24,880,850.00	0.875	1.985	2.013	07/19/2019 109
3137EAEL9	38462	FHLMC NOTES	02/16/2018	44,925,750.00	45,000,000.00	45,043,515.00	2.375	2.433	2.466	02/16/2021 687
3135G0UU5	35847	FNMA NOTES	04/13/2015	7,015,974.73	7,000,000.00	6,977,733.00	1.750	1.474	1.494	03/06/2020 340
3135G0UU5	35856	FNMA NOTES	04/14/2015	14,617,911.11	14,584,000.00	14,537,608.30	1.750	1.469	1.489	03/06/2020 340
3135G0A78	36347	FNMA NOTES	11/13/2015	9,996,269.23	10,000,000.00	9,935,520.00	1.625	1.650	1.672	01/21/2020 295
3135G0A78	36361	FNMA NOTES	11/18/2015	20,001,196.27	20,000,000.00	19,871,040.00	1.625	1.585	1.607	01/21/2020 295
3135G0A78	36383	FNMA NOTES	11/24/2015	9,997,423.51	10,000,000.00	9,935,520.00	1.625	1.635	1.658	01/21/2020 295
3135G0A78	36384	FNMA NOTES	11/24/2015	9,997,578.49	10,000,000.00	9,935,520.00	1.625	1.633	1.656	01/21/2020 295
3135G0N33	37253	FNMA NOTES	12/19/2016	19,956,578.58	20,000,000.00	19,894,240.00	0.875	1.515	1.536	08/02/2019 123
3135G0S38	37582	FNMA NOTES	02/09/2017	10,028,311.55	10,000,000.00	9,922,430.00	2.000	1.866	1.892	01/05/2022 1,010
3135G0T45	37783	FNMA NOTES	04/10/2017	39,891,539.61	40,000,000.00	39,560,640.00	1.875	1.943	1.970	04/05/2022 1,100
3135G0S38	38079	FNMA NOTES	10/25/2017	9,998,025.17	10,000,000.00	9,922,430.00	2.000	1.979	2.007	01/05/2022 1,010
3135G0S38	38142	FNMA NOTES	11/16/2017	11,391,881.18	11,395,000.00	11,306,608.99	2.000	1.982	2.010	01/05/2022 1,010
3135G0T78	38163	FNMA NOTES	11/22/2017	4,970,292.76	5,000,000.00	4,952,850.00	2.000	2.149	2.179	10/05/2022 1,283
3135G0T60	38209	FNMA NOTES	12/04/2017	9,949,294.14	10,000,000.00	9,884,540.00	1.500	1.866	1.892	07/30/2020 486
3135G0N33	38367	FNMA NOTES	01/05/2018	39,855,226.81	40,000,000.00	39,788,480.00	0.875	1.946	1.973	08/02/2019 123
880591EV0	38503	TENNESSEE VALLEY AUTHORITY	03/08/2018	19,979,558.73	20,000,000.00	19,955,960.00	2.250	2.327	2.360	03/15/2020 349
880591EV0	38815	TENNESSEE VALLEY AUTHORITY	06/21/2018	9,967,364.10	10,000,000.00	9,977,980.00	2.250	2.535	2.570	03/15/2020 349
Subtotal and Average				2,100,780,641.57	2,100,684,000.00	2,093,394,433.11	1.884	1.910	506	
Federal Agency Bonds - CALLABLE										
31422BDZ0	39341	FARMER MAC	03/25/2019	25,000,000.00	25,000,000.00	24,964,525.00	2.610	2.574	2.610	03/25/2022 1,089
3133EF2L0	36688	FFCB NOTES	04/13/2016	20,000,000.00	20,000,000.00	19,787,900.00	1.400	1.380	1.400	04/13/2020 378
3133EF2L0	36689	FFCB NOTES	04/13/2016	15,000,000.00	15,000,000.00	14,840,925.00	1.400	1.380	1.400	04/13/2020 378
3133EF2L0	36690	FFCB NOTES	04/13/2016	15,000,000.00	15,000,000.00	14,840,925.00	1.400	1.380	1.400	04/13/2020 378
3133EGKA2	36866	FFCB NOTES	07/06/2016	20,000,000.00	20,000,000.00	19,629,160.00	1.500	1.479	1.500	07/06/2021 827

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Federal Agency Bonds - CALLABLE										
3133EG2P9	37300	FFCB NOTES	12/29/2016	10,000,000.00	10,000,000.00	9,955,370.00	2.320	2.288	2.320	12/29/2021 1,003
3133EG2P9	37301	FFCB NOTES	12/29/2016	15,000,000.00	15,000,000.00	14,933,055.00	2.320	2.288	2.320	12/29/2021 1,003
3133EHKT9	38272	FFCB NOTES	12/13/2017	10,847,393.15	10,915,000.00	10,758,500.73	2.220	2.368	2.400	11/25/2022 1,334
3133EGG82	38326	FFCB NOTES	12/26/2017	1,961,389.79	2,000,000.00	1,959,078.00	1.520	2.262	2.293	11/15/2021 959
3133EGNK7	38341	FFCB NOTES	12/29/2017	4,406,791.46	4,450,000.00	4,389,649.10	1.320	2.049	2.077	07/27/2020 483
3133EGAH8	38342	FFCB NOTES	12/29/2017	10,736,436.07	10,875,000.00	10,695,018.75	1.550	2.144	2.174	05/17/2021 777
3133EGKD6	38346	FFCB NOTES	12/29/2017	6,900,320.00	7,000,000.00	6,879,670.00	1.625	2.188	2.218	10/05/2021 918
3133EFF28	38368	FFCB NOTES	01/05/2018	5,191,638.13	5,245,000.00	5,177,234.60	1.650	2.171	2.202	03/01/2021 700
3133EHFD0	39022	FFCB NOTES	11/30/2018	4,719,019.13	4,850,000.00	4,823,266.80	2.400	3.079	3.121	04/11/2023 1,471
3133EFX44	39107	FFCB NOTES	12/24/2018	5,344,125.58	5,490,000.00	5,429,736.27	2.050	2.814	2.853	10/05/2022 1,283
3133EGXA8	39206	FFCB NOTES	02/04/2019	17,403,383.97	18,020,000.00	17,636,642.52	1.730	2.658	2.695	01/04/2023 1,374
3133EKDR4	39340	FFCB NOTES	03/25/2019	12,050,000.00	12,050,000.00	12,050,674.80	2.730	2.691	2.728	09/19/2022 1,267
3130A3XL3	36117	FHLB NOTES	07/09/2015	7,241,234.39	7,250,000.00	7,189,078.25	1.500	1.624	1.646	02/10/2020 315
3130A9W49	37131	FHLB NOTES	11/25/2016	15,000,000.00	15,000,000.00	14,839,815.00	1.250	1.232	1.250	02/24/2020 329
3130AANA2	37382	FHLB NOTES	01/30/2017	25,000,000.00	25,000,000.00	24,781,250.00	1.750	1.726	1.750	07/30/2020 486
3130AANA2	37383	FHLB NOTES	01/30/2017	5,000,000.00	5,000,000.00	4,956,250.00	1.750	1.726	1.750	07/30/2020 486
3130AB3T1	37641	FHLB NOTES	04/24/2017	20,000,000.00	20,000,000.00	19,828,340.00	1.750	1.726	1.750	07/24/2020 480
3130ABZE9	38016	FHLB NOTES	08/28/2017	8,400,000.00	8,400,000.00	8,310,514.80	1.650	1.627	1.650	08/28/2020 515
3130ACK52	38389	FHLB NOTES	01/12/2018	24,830,380.47	25,000,000.00	24,737,575.00	1.700	2.134	2.164	10/05/2020 553
3130AEXG0	38855	FHLB NOTES	09/25/2018	15,000,000.00	15,000,000.00	15,077,985.00	3.000	2.958	3.000	03/25/2022 1,089
3130A9MR9	38858	FHLB NOTES	09/17/2018	9,246,222.43	9,685,000.00	9,462,380.59	1.650	2.981	3.023	10/12/2022 1,290
3130AC2P8	38859	FHLB NOTES	09/17/2018	9,854,336.95	10,000,000.00	9,906,670.00	1.800	2.831	2.870	08/28/2020 515
3130AFA72	38921	FHLB NOTES	10/26/2018	12,000,000.00	12,000,000.00	12,149,328.00	3.250	3.205	3.250	04/26/2023 1,486
3130AFC54	38942	FHLB NOTES	11/01/2018	14,997,413.98	15,000,000.00	15,013,275.00	3.250	3.212	3.256	11/08/2021 952
3130A8R54	39014	FHLB NOTES	11/28/2018	4,731,278.48	5,000,000.00	4,814,685.00	1.800	3.102	3.145	07/28/2023 1,579
3130ACF66	39151	FHLB NOTES	01/15/2019	24,472,447.41	25,000,000.00	24,805,300.00	2.150	2.752	2.790	09/26/2022 1,274
3130AG2J3	39301	FHLB NOTES	03/12/2019	50,000,000.00	50,000,000.00	50,022,650.00	2.570	2.534	2.570	03/12/2020 346
3130AG2H7	39358	FHLB NOTES	03/28/2019	20,010,946.77	20,000,000.00	20,006,040.00	2.650	2.582	2.618	12/18/2020 627
3134G8JT7	36583	FHLMC NOTES	02/24/2016	12,500,000.00	12,500,000.00	12,393,225.00	1.500	1.479	1.500	02/24/2020 329
3134G8S83	36648	FHLMC NOTES	03/30/2016	20,000,000.00	20,000,000.00	19,853,740.00	1.500	1.479	1.500	12/30/2019 273
3134G8PD5	36649	FHLMC NOTES	03/30/2016	19,999,431.75	20,000,000.00	19,888,340.00	1.350	1.337	1.355	09/30/2019 182
3134G8PD5	36650	FHLMC NOTES	03/30/2016	3,714,894.45	3,715,000.00	3,694,259.16	1.350	1.337	1.355	09/30/2019 182

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Federal Agency Bonds - CALLABLE										
3134G8PD5	36651	FHLMC NOTES	03/30/2016	6,375,000.00	6,375,000.00	6,339,408.38	1.350	1.331	1.350	09/30/2019 182
3134G8PD5	36654	FHLMC NOTES	03/30/2016	12,499,733.63	12,500,000.00	12,430,212.50	1.350	1.335	1.354	09/30/2019 182
3134G9DD6	36721	FHLMC NOTES	04/26/2016	11,999,722.22	12,000,000.00	11,989,176.00	1.150	1.167	1.184	04/26/2019 25
3134G9AV9	36729	FHLMC NOTES	04/28/2016	14,997,535.71	15,000,000.00	14,893,185.00	1.250	1.261	1.279	10/28/2019 210
3134G9AV9	36730	FHLMC NOTES	04/28/2016	4,249,301.79	4,250,000.00	4,219,735.75	1.250	1.261	1.279	10/28/2019 210
3134G9HM2	36785	FHLMC NOTES	05/26/2016	9,000,000.00	9,000,000.00	8,930,511.00	1.300	1.282	1.300	11/26/2019 239
3134G9HW0	36787	FHLMC NOTES	05/26/2016	5,250,000.00	5,250,000.00	5,207,779.50	1.250	1.232	1.250	11/26/2019 239
3134G9QW0	36823	FHLMC NOTES	06/14/2016	20,000,000.00	20,000,000.00	19,953,080.00	1.280	1.262	1.280	06/14/2019 74
3134G3K90	37344	FHLMC NOTES	01/19/2017	10,001,369.23	10,000,000.00	9,898,110.00	1.700	1.667	1.690	09/25/2020 543
3134GBBM3	37518	FHLMC NOTES	03/29/2017	25,000,000.00	25,000,000.00	24,840,375.00	2.000	1.972	2.000	03/29/2021 728
3134GA5T7	37578	FHLMC NOTES	02/28/2017	3,500,000.00	3,500,000.00	3,485,268.50	2.125	2.095	2.125	01/26/2022 1,031
3134GA5T7	37579	FHLMC NOTES	02/28/2017	20,000,000.00	20,000,000.00	19,915,820.00	2.125	2.096	2.125	01/26/2022 1,031
3134GBEW8	37621	FHLMC NOTES	04/26/2017	25,000,000.00	25,000,000.00	24,922,000.00	1.500	1.479	1.500	07/26/2019 116
3134GBEW8	37668	FHLMC NOTES	04/26/2017	8,000,000.00	8,000,000.00	7,975,040.00	1.500	1.479	1.500	07/26/2019 116
3134GBGZ9	37669	FHLMC NOTES	04/27/2017	15,000,000.00	15,000,000.00	14,887,005.00	2.000	1.972	2.000	01/27/2022 1,032
3134GBEF5	37696	FHLMC NOTES	04/27/2017	3,640,000.00	3,640,000.00	3,612,077.56	1.700	1.676	1.700	04/27/2020 392
3134GBJJ2	37741	FHLMC NOTES	04/26/2017	10,000,000.00	10,000,000.00	9,887,260.00	1.750	1.726	1.750	01/26/2021 666
3134GBJJ2	37742	FHLMC NOTES	04/26/2017	25,000,000.00	25,000,000.00	24,718,150.00	1.750	1.726	1.750	01/26/2021 666
3134GBLR1	37801	FHLMC NOTES	05/25/2017	20,000,000.00	20,000,000.00	19,795,640.00	1.750	1.726	1.750	11/25/2020 604
3134GBLQ3	37804	FHLMC NOTES	05/22/2017	20,000,000.00	20,000,000.00	19,831,080.00	1.650	1.627	1.650	05/22/2020 417
3134GBPM8	37817	FHLMC NOTES	05/24/2017	15,000,000.00	15,000,000.00	14,884,740.00	2.000	1.972	2.000	02/24/2022 1,060
3134GBRR5	37849	FHLMC NOTES	06/15/2017	20,000,000.00	20,000,000.00	19,777,740.00	1.800	1.775	1.800	06/15/2021 806
3134GBRU8	37861	FHLMC NOTES	06/22/2017	30,000,000.00	30,000,000.00	29,716,020.00	1.625	1.602	1.625	06/22/2020 448
3134GBSM5	37880	FHLMC NOTES	06/22/2017	5,450,000.00	5,450,000.00	5,394,742.45	1.700	1.676	1.700	09/22/2020 540
3134GBRZ7	37893	FHLMC NOTES	06/20/2017	15,000,000.00	15,000,000.00	14,893,920.00	1.500	1.479	1.500	12/20/2019 263
3134GBSW3	37894	FHLMC NOTES	06/22/2017	5,000,000.00	5,000,000.00	4,946,590.00	1.750	1.726	1.750	12/22/2020 631
3134GBYF3	37988	FHLMC NOTES	07/27/2017	5,750,000.00	5,750,000.00	5,690,067.75	1.800	1.775	1.800	01/27/2021 667
3134GBF64	38055	FHLMC NOTES	09/28/2017	6,000,000.00	6,000,000.00	5,929,866.00	1.600	1.578	1.600	09/28/2020 546
3134GBU83	38090	FHLMC NOTES	10/30/2017	15,000,000.00	15,000,000.00	14,891,460.00	2.000	1.972	2.000	10/29/2021 942
3134GBZ70	38170	FHLMC NOTES	11/27/2017	25,000,000.00	25,000,000.00	24,765,175.00	1.875	1.849	1.875	11/27/2020 606
3134GBZ70	38171	FHLMC NOTES	11/27/2017	10,000,000.00	10,000,000.00	9,906,070.00	1.875	1.849	1.875	11/27/2020 606
3134GSAC9	38334	FHLMC NOTES	12/28/2017	10,000,000.00	10,000,000.00	9,936,690.00	2.050	2.021	2.050	12/28/2020 637

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Federal Agency Bonds - CALLABLE										
3134GSAX3	38352	FHLMC NOTES	01/08/2018	25,000,000.00	25,000,000.00	24,908,775.00	2.220	2.189	2.220	07/01/2022 1,187
3134G9Q75	38408	FHLMC NOTES	01/23/2018	19,949,171.27	20,000,000.00	19,918,400.00	1.250	2.033	2.062	07/26/2019 116
3134GSFE0	38466	FHLMC NOTES	02/26/2018	20,000,000.00	20,000,000.00	20,083,460.00	2.500	2.465	2.500	02/26/2021 697
3134GSMY8	38796	FHLMC NOTES	06/15/2018	15,000,000.00	15,000,000.00	15,091,470.00	2.750	3.426	3.474	06/15/2023 1,536
3134GSPR0	38827	FHLMC NOTES	06/28/2018	22,000,000.00	22,000,000.00	22,024,530.00	3.000	2.958	3.000	06/28/2022 1,184
3134GSB95	39006	FHLMC NOTES	11/27/2018	10,000,000.00	10,000,000.00	10,029,430.00	3.000	2.958	3.000	11/27/2020 606
3134G94B0	39118	FHLMC NOTES	12/26/2018	1,972,100.00	2,000,000.00	1,988,032.00	2.250	2.824	2.863	08/16/2021 868
3134GSL60	39122	FHLMC NOTES	12/27/2018	25,000,000.00	25,000,000.00	25,090,600.00	3.000	2.959	3.000	09/27/2022 1,275
3134GSJ48	39123	FHLMC NOTES	12/27/2018	30,000,000.00	30,000,000.00	30,114,570.00	3.100	3.057	3.100	06/27/2022 1,183
3134GSS63	39188	FHLMC NOTES	01/30/2019	15,000,000.00	15,000,000.00	15,034,995.00	2.800	2.761	2.800	01/30/2023 1,400
3134GSS63	39189	FHLMC NOTES	01/30/2019	10,000,000.00	10,000,000.00	10,023,330.00	2.800	2.761	2.800	01/30/2023 1,400
3134GSS63	39199	FHLMC NOTES	02/01/2019	10,185,000.00	10,185,000.00	10,208,761.61	2.800	2.761	2.799	01/30/2023 1,400
3134GS6T7	39353	FHLMC NOTES	03/27/2019	15,000,000.00	15,000,000.00	15,023,070.00	2.625	2.589	2.625	09/27/2022 1,275
3134GS6F7	39354	FHLMC NOTES	03/27/2019	30,000,000.00	30,000,000.00	30,049,440.00	2.720	2.682	2.720	03/27/2023 1,456
3136G3NC5	36782	FNMA NOTES	05/24/2016	4,999,877.31	5,000,000.00	4,989,245.00	1.000	1.003	1.016	05/24/2019 53
3136G3QY4	36793	FNMA NOTES	05/27/2016	5,000,000.00	5,000,000.00	4,990,050.00	1.250	1.212	1.229	05/30/2019 59
3136G3QY4	36794	FNMA NOTES	05/27/2016	15,000,000.00	15,000,000.00	14,970,150.00	1.250	1.212	1.229	05/30/2019 59
3136G3QY4	36795	FNMA NOTES	05/27/2016	5,000,000.00	5,000,000.00	4,990,050.00	1.250	1.212	1.229	05/30/2019 59
3136G3PR0	36797	FNMA NOTES	05/27/2016	24,975,229.29	25,000,000.00	24,590,675.00	1.500	1.526	1.548	05/26/2021 786
3136G3TD7	36845	FNMA NOTES	06/28/2016	12,981,045.61	12,980,000.00	12,939,995.64	1.200	1.150	1.165	06/28/2019 88
3136G3TB1	36846	FNMA NOTES	06/28/2016	12,051,213.37	12,050,000.00	12,010,271.15	1.100	1.043	1.057	06/28/2019 88
3136G3SQ9	36849	FNMA NOTES	06/28/2016	25,000,000.00	25,000,000.00	24,920,550.00	1.150	1.134	1.150	06/28/2019 88
3135G0L50	36875	FNMA NOTES	07/12/2016	30,000,000.00	30,000,000.00	29,883,540.00	1.050	1.035	1.050	07/12/2019 102
3136G3SY2	36880	FNMA NOTES	07/13/2016	7,500,000.00	7,500,000.00	7,454,962.50	1.250	1.232	1.250	09/30/2019 182
3136G3A62	36902	FNMA NOTES	07/26/2016	15,000,000.00	15,000,000.00	14,932,890.00	1.050	1.035	1.050	07/26/2019 116
3136G4BV4	37017	FNMA NOTES	09/30/2016	20,005,614.58	20,000,000.00	19,730,060.00	1.450	1.411	1.430	09/30/2020 548
3135G0Q30	37103	FNMA NOTES	10/21/2016	29,999,500.00	30,000,000.00	29,812,620.00	1.180	1.167	1.183	09/27/2019 179
3136G4MD2	37509	FNMA NOTES	03/16/2017	3,000,000.00	3,000,000.00	2,975,763.00	1.850	1.824	1.850	09/16/2020 534
3136G4NP4	38233	FNMA NOTES	12/06/2017	39,894,223.63	40,000,000.00	39,680,600.00	1.800	1.979	2.007	07/24/2020 480
3136G4NP4	38235	FNMA NOTES	12/07/2017	5,983,817.11	6,000,000.00	5,952,090.00	1.800	1.983	2.011	07/24/2020 480
Subtotal and Average				1,458,768,539.11	1,461,875,000.00	1,453,358,403.66		1.968	1.996	656

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US Treasury Notes										
912828S43	38300	U.S. TREASURY NOTES	12/15/2017	19,940,857.89	20,000,000.00	19,899,220.00	0.750	1.770	1.794	07/15/2019 105
912828TN0	38302	U.S. TREASURY NOTES	12/19/2017	24,916,683.47	25,000,000.00	24,846,675.00	1.000	1.792	1.817	08/31/2019 152
912828SX9	38386	U.S. TREASURY NOTES	01/12/2018	19,974,795.39	20,000,000.00	19,955,860.00	1.125	1.878	1.904	05/31/2019 60
9128282K5	38457	U.S. TREASURY NOTES	02/15/2018	24,938,358.86	25,000,000.00	24,908,200.00	1.375	2.102	2.132	07/31/2019 121
912828Y46	39102	U.S. TREASURY NOTES	12/21/2018	14,986,897.12	15,000,000.00	15,048,045.00	2.625	2.654	2.691	07/31/2020 487
912828S43	39103	U.S. TREASURY NOTES	12/21/2018	34,818,814.47	35,000,000.00	34,823,635.00	0.750	2.527	2.562	07/15/2019 105
Subtotal and Average				139,576,407.20	140,000,000.00	139,481,635.00		2.133	2.162	150
Corporate Bonds										
037833CB4	36918	APPLE INC	08/04/2016	29,996,632.65	30,000,000.00	29,848,170.00	1.100	1.118	1.134	08/02/2019 123
037833DJ6	38124	APPLE INC	11/13/2017	44,979,630.00	45,000,000.00	44,675,505.00	2.000	2.001	2.029	11/13/2020 592
06405LAA9	39031	BANK OF NEW YORK	12/04/2018	25,000,000.00	25,000,000.00	25,036,675.00	3.036	2.994	3.036	12/04/2020 613
06405LAA9	39032	BANK OF NEW YORK	12/04/2018	5,000,000.00	5,000,000.00	5,007,335.00	3.036	2.994	3.036	12/04/2020 613
084664CK5	36933	BERKSHIRE HATHWY	08/15/2016	9,998,796.48	10,000,000.00	9,953,100.00	1.300	1.314	1.333	08/15/2019 136
084670BQ0	38830	BERKSHIRE HATHWY	06/29/2018	9,893,173.77	10,000,000.00	9,954,290.00	2.200	2.732	2.770	03/15/2021 714
084670BL1	38832	BERKSHIRE HATHWY	07/02/2018	5,942,266.09	5,953,000.00	5,940,433.22	2.100	2.561	2.597	08/14/2019 135
166764BH2	36765	CHEVRON CORP.	05/16/2016	15,000,000.00	15,000,000.00	14,978,490.00	1.561	1.539	1.561	05/16/2019 45
166764BP4	37503	CHEVRON CORP.	03/03/2017	8,000,000.00	8,000,000.00	7,956,640.00	1.991	1.963	1.991	03/03/2020 337
02079KAA5	38601	GOOGLE INC	04/16/2018	17,025,217.29	16,705,000.00	17,128,004.01	3.625	2.645	2.682	05/19/2021 779
459200JN2	37380	IBM	01/27/2017	9,997,368.89	10,000,000.00	9,937,140.00	1.900	1.906	1.933	01/27/2020 301
48125LRG9	36966	JPMORGAN	09/23/2016	12,497,969.44	12,500,000.00	12,440,037.50	1.650	1.661	1.685	09/23/2019 175
191216BT6	38529	Coca-Cola Co	03/19/2018	7,408,537.90	7,500,000.00	7,432,650.00	1.875	2.646	2.682	10/27/2020 575
594918BN3	36923	MICROSOFT CORP	08/08/2016	9,998,788.80	10,000,000.00	9,948,440.00	1.100	1.119	1.135	08/08/2019 129
594918BV5	37419	MICROSOFT CORP	02/06/2017	14,997,161.81	15,000,000.00	14,911,215.00	1.850	1.847	1.873	02/06/2020 311
594918AY0	38123	MICROSOFT CORP	11/13/2017	14,093,236.38	14,096,000.00	14,028,888.94	1.850	1.847	1.872	02/12/2020 317
594918BW3	39355	MICROSOFT CORP	03/27/2019	20,033,070.94	20,000,000.00	19,971,380.00	2.400	2.305	2.337	02/06/2022 1,042
594918BW3	39361	MICROSOFT CORP	03/29/2019	20,071,061.34	20,000,000.00	19,971,380.00	2.400	2.235	2.266	02/06/2022 1,042
742718EQ8	38524	PROCTER & GAMBLE	03/15/2018	19,477,851.99	20,000,000.00	19,633,760.00	1.700	2.728	2.766	11/03/2021 947
742718EQ8	38526	PROCTER & GAMBLE	03/16/2018	9,743,575.21	10,000,000.00	9,816,880.00	1.700	2.709	2.747	11/03/2021 947
89236TDE2	36776	TOYOTA MOTOR CREDIT	05/20/2016	19,998,729.63	20,000,000.00	19,967,760.00	1.400	1.428	1.447	05/20/2019 49
89236TDH5	37057	TOYOTA MOTOR CREDIT	10/18/2016	4,999,543.98	5,000,000.00	4,970,590.00	1.550	1.545	1.567	10/18/2019 200
89236TDU6	37702	TOYOTA MOTOR CREDIT	04/17/2017	4,999,199.26	5,000,000.00	4,966,865.00	1.950	1.938	1.965	04/17/2020 382

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Corporate Bonds										
89233P5F9	39332	TOYOTA MOTOR CREDIT	03/21/2019	11,394,836.23	11,213,000.00	11,434,456.75	3.400	2.675	2.712	09/15/2021 898
90331HPA5	39207	UBS FINANCE	02/04/2019	2,997,762.38	3,000,000.00	3,019,125.00	3.000	2.974	3.016	02/04/2021 675
90331HML4	36773	U S BANK	05/19/2016	19,651,312.94	19,589,000.00	19,542,456.54	2.125	1.533	1.554	10/28/2019 210
90331HNJ8	38409	U S BANK	01/23/2018	44,991,787.50	45,000,000.00	44,890,875.00	2.350	2.340	2.373	01/23/2020 297
931142EA7	38076	WALMART	10/20/2017	6,994,509.16	7,000,000.00	6,939,492.00	1.900	1.920	1.947	12/15/2020 624
931142EG4	38826	WALMART	06/27/2018	39,992,345.25	40,000,000.00	40,169,400.00	2.850	2.843	2.882	06/23/2020 449
94988J5D5	36805	WELLS FARGO	06/02/2016	11,999,744.89	12,000,000.00	11,985,384.00	1.750	1.740	1.764	05/24/2019 53
30231GAV4	38852	EXXON MOBIL CORP	09/10/2018	9,879,656.57	10,000,000.00	9,954,600.00	2.222	2.837	2.876	03/01/2021 700
Subtotal and Average				487,053,766.77	487,556,000.00	486,411,417.96	2.145	2.174		466
Asset Backed Securities (ABS)										
02582JHG8	37862	American Express Credit Acct	05/30/2017	33,994,553.20	34,000,000.00	33,946,756.00	1.640	1.602	1.624	12/15/2021 989
02582JHQ6	38646	American Express Credit Acct	03/21/2018	44,994,775.50	45,000,000.00	45,035,365.50	2.670	2.653	2.690	10/17/2022 1,295
05522RCZ9	39062	BANK OF AMERICA CREDIT CARD	12/12/2018	20,147,080.47	20,140,000.00	20,327,952.52	3.000	2.862	2.902	09/15/2023 1,628
05522RDA3	39082	BANK OF AMERICA CREDIT CARD	12/18/2018	15,000,585.94	15,000,000.00	15,179,952.00	3.100	3.064	3.107	12/15/2023 1,719
05522RCY2	39220	BANK OF AMERICA CREDIT CARD	02/08/2019	24,936,523.44	25,000,000.00	25,079,722.50	2.700	2.716	2.753	07/17/2023 1,568
05522RCY2	39320	BANK OF AMERICA CREDIT CARD	03/19/2019	19,987,500.00	20,000,000.00	20,063,778.00	2.700	2.711	2.749	07/17/2023 1,568
05586VAD4	39327	BMW VEHICLE LEASE TRUST	03/20/2019	7,498,898.25	7,500,000.00	7,526,572.50	3.380	3.364	3.411	08/22/2022 1,239
05582QAD9	36893	BMW VEHICLE OWNER TRUST	07/20/2016	2,931,389.80	2,931,402.99	2,918,632.33	1.160	1.147	1.163	11/25/2020 604
09659QAD9	38412	BMW VEHICLE OWNER TRUST	01/24/2018	31,999,680.00	32,000,000.00	31,907,520.00	2.350	2.329	2.362	04/25/2022 1,120
161571HF4	36929	CHASE ISSUANCE TRUST (ABS)	08/11/2016	22,993,668.10	23,000,000.00	22,912,025.00	1.270	1.267	1.285	07/15/2021 836
161571HN7	38708	CHASE ISSUANCE TRUST (ABS)	05/10/2018	37,000,000.00	37,000,000.00	36,977,851.80	2.709	2.583	2.619	04/17/2023 1,477
43814NAC9	36587	HONDA AUTO RECEIVABLES OWNER T	02/25/2016	20,170.94	20,173.81	20,161.56	1.220	1.213	1.230	12/18/2019 261
43814QAC2	36800	HONDA AUTO RECEIVABLES OWNER T	05/31/2016	1,465,304.44	1,465,332.87	1,462,754.03	1.390	1.375	1.395	04/15/2020 380
43814RAC0	37059	HONDA AUTO RECEIVABLES OWNER T	10/25/2016	5,611,026.08	5,611,390.26	5,576,122.67	1.210	1.199	1.216	12/18/2020 627
43814TAC6	37615	HONDA AUTO RECEIVABLES OWNER T	03/28/2017	10,916,980.50	10,917,630.10	10,856,512.11	1.720	1.706	1.729	06/22/2020 448
43811BAC8	37976	HONDA AUTO RECEIVABLES OWNER T	06/27/2017	24,864,326.83	24,866,477.78	24,692,835.17	1.680	1.666	1.690	08/16/2021 868
43814UAG4	38738	HONDA AUTO RECEIVABLES OWNER T	05/30/2018	11,999,738.40	12,000,000.00	12,073,761.60	3.010	2.988	3.030	05/18/2022 1,143
43815AAC6	39013	HONDA AUTO RECEIVABLES OWNER T	11/28/2018	21,746,748.38	21,750,000.00	21,991,057.43	3.160	3.144	3.188	01/17/2023 1,387
43814WAC9	39269	HONDA AUTO RECEIVABLES OWNER T	02/27/2019	13,749,631.50	13,750,000.00	13,834,697.25	2.830	2.809	2.848	03/20/2023 1,449
47788MAC4	36600	JOHN DEERE OWNER TRUST	03/02/2016	437,895.93	437,964.87	437,675.81	1.360	1.353	1.371	04/15/2020 380
47788NAC2	36905	JOHN DEERE OWNER TRUST	07/27/2016	1,689,666.18	1,689,800.69	1,685,348.91	1.250	1.240	1.257	06/15/2020 441

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Asset Backed Securities (ABS)										
47787XAC1	37507	JOHN DEERE OWNER TRUST	03/02/2017	5,668,950.40	5,669,757.77	5,642,603.03	1.780	1.769	1.793	04/15/2021 745
47788CAC6	38476	JOHN DEERE OWNER TRUST	02/28/2018	8,249,406.83	8,250,000.00	8,253,642.38	2.660	2.641	2.678	04/18/2022 1,113
58769DAE0	38785	MERCEDES-BENZ AUTO LEASE TRUST	06/11/2018	3,965,156.25	4,000,000.00	3,986,323.60	2.010	2.701	2.739	01/17/2023 1,387
58772TAC4	39190	MERCEDES-BENZ AUTO LEASE TRUST	01/30/2019	9,999,707.00	10,000,000.00	10,065,401.00	3.100	3.079	3.122	11/15/2021 959
58769BAD6	36956	MERCEDES -BENZ AUTO REC TRUST	09/14/2016	4,027,109.83	4,027,600.79	4,007,502.26	1.260	1.251	1.269	02/16/2021 687
65478UAD1	36557	NISSAN AUTO LEASE TRUST	02/10/2016	1,326,037.79	1,326,339.13	1,322,797.54	1.340	1.335	1.353	10/15/2020 563
65478DAD9	38475	NISSAN AUTO LEASE TRUST	02/28/2018	18,497,885.45	18,500,000.00	18,515,763.85	2.650	2.585	2.621	05/16/2022 1,141
89237KAD5	36601	TOYOTA AUTO REC OWNER TRUST	03/02/2016	976,826.37	976,881.76	975,839.92	1.250	1.238	1.256	03/16/2020 350
89231LAD9	37035	TOYOTA AUTO REC OWNER TRUST	10/12/2016	5,818,198.19	5,818,926.72	5,791,225.72	1.230	1.222	1.239	10/15/2020 563
89238MAD0	37568	TOYOTA AUTO REC OWNER TRUST	03/15/2017	6,947,577.88	6,948,395.71	6,915,269.23	1.730	1.684	1.708	02/16/2021 687
89238KAD4	38137	TOYOTA AUTO REC OWNER TRUST	11/15/2017	23,997,787.20	24,000,000.00	23,826,448.80	1.930	1.914	1.940	01/18/2022 1,023
89231PAD0	38958	TOYOTA AUTO REC OWNER TRUST	11/07/2018	9,997,837.00	10,000,000.00	10,137,019.00	3.180	3.167	3.211	03/15/2023 1,444
Subtotal and Average				453,458,624.07	453,598,075.25	453,946,891.02		2.354	2.386	1,185
Asset Backed Securities-Green Bond										
89231UAD9	36753	TOYOTA AUTO REC OWNER TRUST	05/11/2016	516,633.72	516,640.70	515,723.87	1.300	1.283	1.301	04/15/2020 380
Subtotal and Average				516,633.72	516,640.70	515,723.87		1.284	1.301	380
Municipal Bonds										
13063CSQ4	36313	CALIFORNIA ST	10/27/2015	10,234,218.24	10,220,000.00	10,158,782.20	1.800	1.632	1.655	04/01/2020 366
13063CP87	36731	CALIFORNIA ST	04/28/2016	14,969,786.80	15,000,000.00	14,757,150.00	1.500	1.608	1.630	04/01/2021 731
65887PHS7	37523	North Dakota State Finance	03/06/2017	543,175.38	500,000.00	542,320.00	5.000	1.400	1.420	10/01/2021 914
64990CEM9	36822	New York State Dormitory Auth	06/14/2016	3,000,000.00	3,000,000.00	2,990,040.00	1.456	1.435	1.455	07/01/2019 91
91412GKV3	35763	UNIVERSITY CALIFORNIA REV3	03/25/2015	250,000.00	250,000.00	249,845.00	2.003	1.975	2.002	05/15/2019 44
91412GD36	36710	UNIVERSITY CALIFORNIA REV3	04/20/2016	3,000,000.00	3,000,000.00	2,995,170.00	1.169	1.152	1.168	05/15/2019 44
91412GWY7	39314	UNIVERSITY CALIFORNIA REV3	03/15/2019	4,030,880.42	4,000,000.00	4,040,720.00	2.826	2.530	2.566	05/15/2022 1,140
91412HEX7	39321	UNIVERSITY CALIFORNIA REV3	03/19/2019	1,000,000.00	1,000,000.00	1,004,150.00	2.657	2.620	2.657	05/15/2023 1,505
91412HEW9	39322	UNIVERSITY CALIFORNIA REV3	03/19/2019	665,000.00	665,000.00	667,447.20	2.608	2.571	2.606	05/15/2022 1,140
Subtotal and Average				37,693,060.84	37,635,000.00	37,405,624.40		1.707	1.731	595
Commercial Paper, Discount										
22533UTM5	39254	Credit Agricole Corporation	02/21/2019	24,861,015.93	25,000,000.00	24,849,616.75	2.500	2.521	2.556	06/21/2019 81

Fund COMM - COMMINGLED POOL
Investments by Fund
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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Commercial Paper, Discount										
46640QUS8	38931	JP Morgan Securities	10/29/2018	44,569,342.29	45,000,000.00	44,616,225.15	2.930	3.023	3.065	07/26/2019 116
46640QXX4	39279	JP Morgan Securities	03/04/2019	49,233,852.13	50,000,000.00	49,223,000.00	2.590	2.681	2.718	10/31/2019 213
59157USM3	39292	METLIFE SHORT TERM FUND	03/08/2019	39,862,267.63	40,000,000.00	39,856,802.00	2.500	2.512	2.547	05/21/2019 50
7426M3UF4	39231	PRIVATE EXPORT FUND CORPORATIO	02/12/2019	29,777,936.01	30,000,000.00	29,767,800.00	2.550	2.577	2.613	07/15/2019 105
7426M3UC1	39245	PRIVATE EXPORT FUND CORPORATIO	02/15/2019	49,641,992.72	50,000,000.00	49,623,750.00	2.540	2.566	2.602	07/12/2019 102
89116FU57	39297	TORONTO DOMINION BANK	03/11/2019	49,671,787.14	50,000,000.00	49,666,800.00	2.505	2.525	2.560	07/05/2019 95
Subtotal and Average				287,618,193.85	290,000,000.00	287,603,993.90		2.640	2.676	113
Federal Agency Discount Notes										
313384JX8	39349	FHLB DISCOUNT	03/27/2019	49,585,577.71	50,000,000.00	49,588,300.00	2.410	2.464	2.498	08/02/2019 123
313384KM0	39350	FHLB DISCOUNT	03/27/2019	24,769,097.05	25,000,000.00	24,770,725.00	2.410	2.466	2.501	08/16/2019 137
313384DU0	39360	FHLB DISCOUNT	03/29/2019	200,000,000.00	200,000,000.00	200,000,000.00	2.250	2.281	2.313	04/01/2019 0
31315KDX5	39352	FARMER MAC DISCOUNT NOTE	03/27/2019	24,995,024.70	25,000,000.00	24,994,950.00	2.395	2.429	2.463	04/04/2019 3
Subtotal and Average				299,349,699.46	300,000,000.00	299,353,975.00		2.340	2.372	31
Local Agency Investment Fund										
SYS8506	8506	LOCAL AGENCY INVEST FUND	07/01/2015	41,520,181.91	41,520,181.91	41,520,181.91	2.390	2.357	2.390	1
Subtotal and Average				41,520,181.91	41,520,181.91	41,520,181.91		2.357	2.390	1
Money Market										
SYS37590	37590	JP MORGAN US GOVT MMF	02/27/2017	0.00	0.00	0.00	2.320	2.288	2.320	1
SYS34292	34292	MORGAN STANLEY TRSY INSTL 8304	05/21/2013	0.00	0.00	0.00	2.300	2.268	2.300	1
SYS23519	23519	BLACKKROCK TREASURY LIQ FUND	02/01/2008	361,362,982.50	361,362,982.50	361,362,982.50	2.370	2.337	2.370	1
Subtotal and Average				361,362,982.50	361,362,982.50	361,362,982.50		2.338	2.370	1
Supranationals - Green Bond										
45818WBU9	38324	IADB	12/21/2017	25,000,000.00	25,000,000.00	25,009,250.00	2.837	2.676	2.713	01/15/2022 1,020
Subtotal and Average				25,000,000.00	25,000,000.00	25,009,250.00		2.676	2.713	1,020
Supranationals										
4581X0CX4	37663	IADB	04/12/2017	34,970,033.38	35,000,000.00	34,705,790.00	1.625	1.680	1.704	05/12/2020 407
45818WBP0	38317	IADB	12/21/2017	45,026,260.62	45,000,000.00	45,034,200.00	2.857	2.642	2.679	07/15/2022 1,201
45818WBM7	38385	IADB	01/12/2018	20,085,428.75	20,000,000.00	20,078,600.00	2.987	2.558	2.593	07/15/2021 836

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Fund COMM - COMMINGLED POOL
Investments by Fund
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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Supranationals										
45818WBM7A	38739	IADB	05/30/2018	10,056,514.19	10,000,000.00	10,039,300.00	2.987	2.525	2.560	07/15/2021 836
459058FA6	36653	INTL BANK RECON & DEVELOP	03/30/2016	19,984,742.50	20,000,000.00	19,789,320.00	1.376	1.435	1.455	03/30/2020 364
459058FK4	36881	INTL BANK RECON & DEVELOP	07/13/2016	39,998,987.77	40,000,000.00	39,755,400.00	0.876	0.869	0.881	08/15/2019 136
Subtotal and Average				170,121,967.21	170,000,000.00	169,402,610.00		1.869	1.895	624
ABS - Cont.										
17305EFW0	37208	CITIBANK CREDIT CARD ISSUANCE	12/08/2016	39,998,858.78	40,000,000.00	39,778,188.00	1.750	1.725	1.749	11/19/2021 963
Subtotal and Average				39,998,858.78	40,000,000.00	39,778,188.00		1.726	1.750	963
Total Investments and Average				7,150,681,019.42	7,157,624,129.59	7,139,350,993.70		2.190	2.220	495

Fund WK - WORKERS COMP
Investments by Fund
March 31, 2019

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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Mortgage Backed Securities (MBS)										
3138LGKH8	39318	FNMA Multi-Family	03/19/2019	2,953,125.00	3,000,000.00	2,976,066.81	2.470	2.794	2.833	01/01/2024 1,736
			Subtotal and Average	2,953,125.00	3,000,000.00	2,976,066.81		2.795	2.834	1,736
Federal Agency Bonds										
3133EJZU6	38872	FFCB NOTES	09/27/2018	2,992,493.63	3,000,000.00	3,036,804.00	2.850	2.915	2.956	09/20/2021 903
3133EJZH5	38879	FFCB NOTES	10/05/2018	992,283.48	1,000,000.00	1,015,817.00	2.800	2.997	3.038	09/13/2022 1,261
3133EJ3B3	39112	FFCB NOTES	12/24/2018	2,003,474.67	2,000,000.00	2,024,806.00	2.800	2.695	2.732	12/17/2021 991
3130A0F70	39114	FHLB NOTES	12/24/2018	1,536,354.66	1,500,000.00	1,568,224.50	3.375	2.778	2.817	12/08/2023 1,712
3137EAEC9	37310	FHLMC NOTES	12/30/2016	2,451,446.40	2,500,000.00	2,432,062.50	1.125	1.961	1.988	08/12/2021 864
3135G0R39	37309	FNMA NOTES	12/30/2016	3,490,204.35	3,500,000.00	3,471,394.50	1.000	1.489	1.510	10/24/2019 206
			Subtotal and Average	13,466,257.19	13,500,000.00	13,549,108.50		2.330	2.362	847
Money Market										
SYS34789	34789	BLACKKROCK TREASURY LIQ FUND	12/26/2013	12,271,949.62	12,271,949.62	12,271,949.62	2.370	2.337	2.370	1
			Subtotal and Average	12,271,949.62	12,271,949.62	12,271,949.62		2.338	2.370	1
			Total Investments and Average	28,691,331.81	28,771,949.62	28,797,124.93		2.381	2.414	576

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Fund PCF - PARK CHARTER FUND
Investments by Fund
March 31, 2019

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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Federal Agency Bonds										
3133EJ3B3	39113	FFCB NOTES	12/24/2018	1,702,953.47	1,700,000.00	1,721,085.10	2.800	2.695	2.732	12/17/2021 991
3137EAEC9	37307	FHLMC NOTES	12/30/2016	490,289.28	500,000.00	486,412.50	1.125	1.961	1.988	08/12/2021 864
3135G0R39	37308	FNMA NOTES	12/30/2016	1,495,801.86	1,500,000.00	1,487,740.50	1.000	1.488	1.508	10/24/2019 206
Subtotal and Average				3,689,044.61	3,700,000.00	3,695,238.10		2.108	2.138	655
Money Market										
SYS33657	33657	BLACKKROCK TREASURY LIQ FUND	09/30/2012	525,154.37	525,154.37	525,154.37	2.370	2.337	2.370	1
Subtotal and Average				525,154.37	525,154.37	525,154.37		2.338	2.370	1
Total Investments and Average				4,214,198.98	4,225,154.37	4,220,392.47		2.137	2.167	574

Fund SJE - SAN JOSE- EVERGREEN
Investments by Fund
March 31, 2019

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CUSIP	Investment #	Issuer	Purchase Date	Book Value	Par Value	Market Value	Current Rate	YTM 360	YTM 365	Maturity Days To Date Maturity
Municipal Bonds										
011770Z56	35082	ALASKA ST	05/08/2014	202,398.22	200,000.00	202,260.00	5.000	1.252	1.270	08/01/2019 122
011770Z56	35083	ALASKA ST	05/08/2014	252,997.77	250,000.00	252,825.00	5.000	1.252	1.270	08/01/2019 122
13063C5Q9	37543	CALIFORNIA ST	03/14/2017	549,400.10	500,000.00	556,455.00	5.000	1.844	1.870	08/01/2022 1,218
13063BFJ6	37573	CALIFORNIA ST	03/20/2017	427,709.15	400,000.00	414,004.00	5.250	2.661	2.698	03/01/2022 1,065
13063BAM4	37714	CALIFORNIA ST	03/08/2017	238,311.02	225,000.00	229,322.25	5.250	0.957	0.971	10/01/2021 914
20772JQ96	37546	Connecticut-F	03/09/2017	538,703.44	500,000.00	540,545.00	5.000	1.873	1.900	11/15/2021 959
34153P3H9	34972	FLORIDA STATE BOARD EDUCATION	04/01/2014	352,037.34	350,000.00	351,998.50	5.000	1.351	1.370	06/01/2019 61
341150M31	35185	FLORIDA STATE BOARD EDUCATION	06/27/2014	1,107,849.02	1,065,000.00	1,110,858.90	5.000	1.588	1.610	07/01/2020 457
373384YJ9	34915	GEORGIA ST	03/10/2014	353,352.75	350,000.00	353,027.50	5.000	1.035	1.050	07/01/2019 91
57582PK74	35081	MASSACHUSETTS ST	05/08/2014	530,000.00	530,000.00	530,000.00	5.000	1.242	1.260	04/01/2019 0
57582RKW5	37561	MASSACHUSETTS ST	03/16/2017	219,334.08	200,000.00	220,108.00	5.000	1.607	1.630	04/01/2022 1,096
6041294D5	35288	MINNESOTA ST	08/21/2014	209,094.88	200,000.00	209,210.00	5.000	1.410	1.430	08/01/2020 488
658256T93	35131	NORTH CAROLINA ST	06/05/2014	378,531.28	365,000.00	378,917.45	5.000	1.400	1.420	05/01/2020 396
677521Q82	37526	OHIO ST	03/08/2017	330,460.17	305,000.00	330,501.05	5.000	1.509	1.530	10/01/2021 914
924258ZN9	34946	VERMONT ST	03/21/2014	101,333.66	100,000.00	101,286.00	5.000	1.262	1.280	08/15/2019 136
93974CC65	37524	WASHINGTON ST	03/08/2017	539,509.01	500,000.00	538,095.00	5.000	1.352	1.371	07/01/2021 822
97705L4E4	34880	WISCONSIN STATE	02/13/2014	250,749.52	250,000.00	250,695.00	5.000	1.198	1.214	05/01/2019 30
97705L4E4	34881	WISCONSIN STATE	02/13/2014	100,302.48	100,000.00	100,278.00	5.000	1.169	1.185	05/01/2019 30
97705MFT7	37717	WISCONSIN STATE	03/29/2017	549,013.89	500,000.00	551,760.00	5.000	1.647	1.670	05/01/2022 1,126
Subtotal and Average				7,231,087.78	6,890,000.00	7,222,146.65		1.532	1.553	602
Money Market - Tax Exempt										
SYS33615	33615	Dreyfus Tax Exempt Inst	09/25/2012	9,873,529.57	9,873,529.57	9,873,529.57	1.370	1.351	1.370	1
Subtotal and Average				9,873,529.57	9,873,529.57	9,873,529.57		1.351	1.370	1
Total Investments and Average				17,104,617.35	16,763,529.57	17,095,676.22		1.428	1.447	255

SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
January 1, 2019 - March 31, 2019
Sorted by Transaction Date - Transaction Date
COMMINGLED POOL Fund

Investment #	Fund	CUSIP	Inv Descrip	TransactionDate	Dealer	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
39131	COMM	313384AC3	FHDN DISC NOTE	01/02/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39130	COMM	SYS39130	USTN 3.05% MAT	01/02/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39092	COMM	88580DN26	MMMP DISC NOTE	01/02/2019	CITIGROUP GLOBAL 3M COMPANY			50,000,000.00		50,000,000.00
39129	COMM	313384AB5	FHDN DISC NOTE	01/02/2019	UBS FINANCE	FHLB DISCOUNT		175,000,000.00		175,000,000.00
36822	COMM	64990CEM9	NYSHGR 1.456%	01/02/2019	WELLS FARGO	New York State			21,840.00	21,840.00
38352	COMM	3134GSAX3	FEDERAL HOME LN	01/02/2019	INCAPITAL LLC	FHLMC NOTES			277,500.00	277,500.00
Totals for 01/02/2019							399,986,944.44	225,000,000.00	299,340.00	-174,687,604.44
39133	COMM	313384AD1	FHDN ZERO CPN	01/03/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39132	COMM	SYS39132	USTN 2.7% MAT	01/03/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39130	COMM	SYS39130	USTN 3.05% MAT	01/03/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39131	COMM	313384AC3	FHDN DISC NOTE	01/03/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39130	COMM	SYS39130	USTN 3.05% MAT	01/03/2019	BARCLAYS CAPITAL U.S. TREASURY				16,944.45	16,944.45
34292	COMM	SYS34292	MSTI 0.%	01/03/2019		MORGAN STANLEY			360.73	360.73
34292	COMM	SYS34292	MSTI 0.%	01/03/2019		MORGAN STANLEY		360.73		-360.73
37590	COMM	SYS37590	JPM TE 0.44%	01/03/2019	JPMorganChase	JP MORGAN US			536,734.39	536,734.39
37590	COMM	SYS37590	JPM TE 0.44%	01/03/2019	JPMorganChase	JP MORGAN US		536,734.39		-536,734.39
Totals for 01/03/2019							400,524,039.56	400,000,000.00	554,039.57	30,000.01
39134	COMM	313384AG4	FHDN DISC NOTE	01/04/2019	UBS FINANCE	FHLB DISCOUNT	199,961,000.00			-199,961,000.00
39135	COMM	SYS39135	USTN 2.42% MAT	01/04/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38365	COMM	313384AD1	FHDN ZERO CPN	01/04/2019	LOOP CAPITAL	FHLB DISCOUNT		35,000,000.00		35,000,000.00
38564	COMM	06052TZT0	BANK AMER N A	01/04/2019	MERRILL LYNCH	BANK OF AMERICA		50,000,000.00		50,000,000.00
38577	COMM	89233HN42	TOYO ZERO CPN	01/04/2019	TOYOTA MOTOR	TOYOTA MOTOR		65,000,000.00		65,000,000.00
39132	COMM	SYS39132	USTN 2.7% MAT	01/04/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39133	COMM	313384AD1	FHDN ZERO CPN	01/04/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
38564	COMM	06052TZT0	BANK AMER N A	01/04/2019	MERRILL LYNCH	BANK OF AMERICA			947,583.34	947,583.34
39132	COMM	SYS39132	USTN 2.7% MAT	01/04/2019	BARCLAYS CAPITAL U.S. TREASURY				15,000.02	15,000.02
Totals for 01/04/2019							399,961,000.00	550,000,000.00	962,583.36	151,001,583.36
39137	COMM	313384AH2	FHDN DISC NOTE	01/07/2019	UBS FINANCE	FHLB DISCOUNT	199,987,055.56			-199,987,055.56
39136	COMM	SYS39136	USTN 2.37% MAT	01/07/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39134	COMM	313384AG4	FHDN DISC NOTE	01/07/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39135	COMM	SYS39135	USTN 2.42% MAT	01/07/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
36866	COMM	3133EGKA2	FEDERAL FARM CR	01/07/2019	MERRILL LYNCH	FFCB NOTES			150,000.00	150,000.00
37582	COMM	3135G0S38	FEDERAL NATL MTG	01/07/2019	KEYBANC CAPITAL	FNMA NOTES			100,000.00	100,000.00

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38079	COMM	3135G0S38	FEDERAL NATL MTG01/07/2019		KEYBANC CAPITAL	FNMA NOTES			100,000.00	100,000.00
38142	COMM	3135G0S38	FEDERAL NATL MTG01/07/2019		KEYBANC CAPITAL	FNMA NOTES			113,950.00	113,950.00
38837	COMM	3133EJTT6	FEDERAL FARM CR 01/07/2019		INCAPITAL LLC	FFCB NOTES			65,625.00	65,625.00
38838	COMM	3133EJTT6	FEDERAL FARM CR 01/07/2019		INCAPITAL LLC	FFCB NOTES			65,625.00	65,625.00
39135	COMM	SYS39135	USTN 2.42% MAT	01/07/2019	BARCLAYS CAPITAL U.S. TREASURY				40,333.33	40,333.33
Totals for 01/07/2019							399,987,055.56	400,000,000.00	635,533.33	648,477.77
39140	COMM	313384AJ8	FHDN DISC NOTE	01/08/2019	UBS FINANCE	FHLB DISCOUNT	99,993,694.00			-99,993,694.00
39138	COMM	3130ABFD3	FEDERAL HOME	01/08/2019	INCAPITAL LLC	FHLB NOTES	15,037,956.25			-15,037,956.25
39139	COMM	SYS39139	USTN 2.4% MAT	01/08/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39136	COMM	SYS39136	USTN 2.37% MAT	01/08/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39137	COMM	313384AH2	FHDN DISC NOTE	01/08/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39136	COMM	SYS39136	USTN 2.37% MAT	01/08/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.68	13,166.68
Totals for 01/08/2019							315,031,650.25	400,000,000.00	13,166.68	84,981,516.43
39143	COMM	06052TD80	BA 2.81% MAT	01/09/2019	MERRILL LYNCH	BANK OF AMERICA	60,000,000.00			-60,000,000.00
39142	COMM	313384AK5	FHDN DISC NOTE	01/09/2019	UBS FINANCE	FHLB DISCOUNT	99,993,666.66			-99,993,666.66
39141	COMM	SYS39141	USTN 2.43% MAT	01/09/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38700	COMM	89236TDM4	TOYOTA MOTOR	01/09/2019	KEYBANC CAPITAL	TOYOTA MOTOR	8,200,000.00			8,200,000.00
39139	COMM	SYS39139	USTN 2.4% MAT	01/09/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39140	COMM	313384AJ8	FHDN DISC NOTE	01/09/2019	UBS FINANCE	FHLB DISCOUNT	100,000,000.00			100,000,000.00
38578	COMM	3130ADXU1	FEDERAL HOME	01/09/2019	INCAPITAL LLC	FHLB NOTES	232,000.00			232,000.00
38700	COMM	89236TDM4	TOYOTA MOTOR	01/09/2019	KEYBANC CAPITAL	TOYOTA MOTOR	69,700.00			69,700.00
39139	COMM	SYS39139	USTN 2.4% MAT	01/09/2019	BARCLAYS CAPITAL U.S. TREASURY		13,333.34			13,333.34
Totals for 01/09/2019							359,993,666.66	308,200,000.00	315,033.34	-51,478,633.32
39145	COMM	313384AL3		01/10/2019	UBS FINANCE	FHLB DISCOUNT	99,993,666.66			-99,993,666.66
39144	COMM	SYS39144	USTN 2.41% MAT	01/10/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39141	COMM	SYS39141	USTN 2.43% MAT	01/10/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39142	COMM	313384AK5	FHDN DISC NOTE	01/10/2019	UBS FINANCE	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39141	COMM	SYS39141	USTN 2.43% MAT	01/10/2019	BARCLAYS CAPITAL U.S. TREASURY		13,500.01			13,500.01
Totals for 01/10/2019							299,993,666.66	300,000,000.00	13,500.01	19,833.35
39146	COMM	313384AP4	FHDN DISC NOTE	01/11/2019	UBS FINANCE	FHLB DISCOUNT	99,981,000.00			-99,981,000.00
39147	COMM	SYS39147	USTN 2.37% MAT	01/11/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39144	COMM	SYS39144	USTN 2.41% MAT	01/11/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39145	COMM	313384AL3		01/11/2019	UBS FINANCE	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39144	COMM	SYS39144	USTN 2.41% MAT	01/11/2019	BARCLAYS CAPITAL U.S. TREASURY		13,388.89			13,388.89
Totals for 01/11/2019							299,981,000.00	300,000,000.00	13,388.89	32,388.89
39149	COMM	313384AQ2	FHDN DISC NOTE	01/14/2019	UBS FINANCE	FHLB DISCOUNT	49,996,847.22			-49,996,847.22
39150	COMM	31381TYT1	FNMM 2.75% MAT	01/14/2019	BOK FINANCIAL	FNMA Multi-Family	30,125,581.77			-30,125,581.77
39148	COMM	SYS39148	USTN 2.37% MAT	01/14/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00

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39146	COMM	313384AP4	FHDN DISC NOTE	01/14/2019	UBS FINANCE	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39147	COMM	SYS39147	USTN 2.37% MAT	01/14/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
36875	COMM	3135G0L50	FEDERAL NATL MTG	01/14/2019	BARCLAYS CAPITAL FNMA NOTES			157,500.00		157,500.00
39147	COMM	SYS39147	USTN 2.37% MAT	01/14/2019	BARCLAYS CAPITAL U.S. TREASURY			39,500.02		39,500.02
Totals for 01/14/2019							280,122,428.99	300,000,000.00	197,000.02	20,074,571.03
39152	COMM	313384AR0	FHDN DISC NOTE	01/15/2019	UBS FINANCE	FHLB DISCOUNT	99,993,694.44			-99,993,694.44
39151	COMM	3130ACF66	FEDERAL HOME	01/15/2019	BREAN CAPITAL LLC	FHLB NOTES	24,603,243.06			-24,603,243.06
39153	COMM	SYS39153	USTN 2.4% MAT	01/15/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
8506	COMM	SYS8506	LAIF 1.65%	01/15/2019	LOCAL AGENCY		249,391.01			-249,391.01
36753	COMM	89231UAD9	TOYO 1.3% MAT	01/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		176,981.74		176,981.74
36753	COMM	89231UAD9	TOYO 1.3% MAT	01/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		9.04		9.04
37065	COMM	58768MAC5	MBALT 1.35% MAT	01/15/2019	BANK OF AMERICA	MERCEDES-BENZ		234,978.27		234,978.27
38998	COMM	912796UJ6	UNITED STATES	01/15/2019	BMO CAPITAL	U S TREASURY BILL		35,000,000.00		35,000,000.00
39148	COMM	SYS39148	USTN 2.37% MAT	01/15/2019	BARCLAYS CAPITAL	U.S. TREASURY	200,000,000.00			200,000,000.00
39149	COMM	313384AQ2	FHDN DISC NOTE	01/15/2019	UBS FINANCE	FHLB DISCOUNT	50,000,000.00			50,000,000.00
36753	COMM	89231UAD9	TOYO 1.3% MAT	01/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		1,122.07		1,122.07
38300	COMM	912828S43	UNITED STATES	01/15/2019	DEUTSCHE BANK	U.S. TREASURY		75,000.00		75,000.00
38317	COMM	45818WBP0	IADB 1.42917% MAT	01/15/2019	BMO CAPITAL	IADB		288,450.00		288,450.00
38324	COMM	45818WBU9	IADB 1.64203% MAT	01/15/2019	BMO CAPITAL	IADB		155,500.00		155,500.00
38385	COMM	45818WBM7	IADB 1.92152% MAT	01/15/2019	MERRILL LYNCH	IADB		134,800.00		134,800.00
38739	COMM	45818WBM7A	IADB 1.92152% MAT	01/15/2019	BMO CAPITAL	IADB		67,400.00		67,400.00
39103	COMM	912828S43	UNITED STATES	01/15/2019	DEUTSCHE BANK	U.S. TREASURY		131,250.00		131,250.00
39103	COMM	912828S43	UNITED STATES	01/15/2019	DEUTSCHE BANK	U.S. TREASURY	113,417.12	-113,417.12		0.00
39148	COMM	SYS39148	USTN 2.37% MAT	01/15/2019	BARCLAYS CAPITAL	U.S. TREASURY		13,166.65		13,166.65
36557	COMM	65478UAD1	NALT 1.34% MAT	01/15/2019	MERRILL LYNCH	NISSAN AUTO		2,346.83		2,346.83
36557	COMM	65478UAD1	NALT 1.34% MAT	01/15/2019	MERRILL LYNCH	NISSAN AUTO	266,563.96			266,563.96
36600	COMM	47788MAC4	JDOT 1.36% MAT	01/15/2019	MERRILL LYNCH	JOHN DEERE		2,169.55		2,169.55
36600	COMM	47788MAC4	JDOT 1.36% MAT	01/15/2019	MERRILL LYNCH	JOHN DEERE	555,416.21			555,416.21
36601	COMM	89237KAD5	TAOT 1.25% MAT	01/15/2019	MERRILL LYNCH	TOYOTA AUTO REC		2,884.59		2,884.59
36601	COMM	89237KAD5	TAOT 1.25% MAT	01/15/2019	MERRILL LYNCH	TOYOTA AUTO REC	619,023.83			619,023.83
36800	COMM	43814QAC2	HAROT 1.39% MAT	01/15/2019	MERRILL LYNCH	HONDA AUTO		3,465.97		3,465.97
36800	COMM	43814QAC2	HAROT 1.39% MAT	01/15/2019	MERRILL LYNCH	HONDA AUTO	521,408.99			521,408.99
36905	COMM	47788NAC2	JDOT 1.25% MAT	01/15/2019	ROYAL BANK OF	JOHN DEERE		3,475.50		3,475.50
36905	COMM	47788NAC2	JDOT 1.25% MAT	01/15/2019	ROYAL BANK OF	JOHN DEERE	570,339.12			570,339.12
36929	COMM	161571HF4	CHAIT 1.27% MAT	01/15/2019	JPMorganChase	CHASE ISSUANCE		24,341.66		24,341.66
36929	COMM	161571HF4	CHAIT 1.27% MAT	01/15/2019	JPMorganChase	CHASE ISSUANCE	840,601.56			840,601.56
36956	COMM	58769BAD6	MBART 1.26% MAT	01/15/2019	CITIGROUP GLOBAL	MERCEDES -BENZ		5,885.09		5,885.09
36956	COMM	58769BAD6	MBART 1.26% MAT	01/15/2019	CITIGROUP GLOBAL	MERCEDES -BENZ	555,313.58			555,313.58
37035	COMM	89231LAD9	TAOT 1.23% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC		8,604.89		8,604.89
37035	COMM	89231LAD9	TAOT 1.23% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC	889,482.33			889,482.33

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37065	COMM	58768MAC5	MBALT 1.35% MAT	01/15/2019	BANK OF AMERICA	MERCEDES-BENZ			264.35	264.35
37065	COMM	58768MAC5	MBALT 1.35% MAT	01/15/2019	BANK OF AMERICA	MERCEDES-BENZ	30,207.08			30,207.08
37065	COMM	58768MAC5	MBALT 1.35% MAT	01/15/2019	BANK OF AMERICA	MERCEDES-BENZ				0.00
37065	COMM	58768MAC5	MBALT 1.35% MAT	01/15/2019	BANK OF AMERICA	MERCEDES-BENZ				0.00
37507	COMM	47787XAC1	JDOT 1.78% MAT	01/15/2019	BANK OF AMERICA	JOHN DEERE			11,104.17	11,104.17
37507	COMM	47787XAC1	JDOT 1.78% MAT	01/15/2019	BANK OF AMERICA	JOHN DEERE	622,373.90			622,373.90
37568	COMM	89238MAD0	TAOT 1.73% MAT	01/15/2019	BANK OF AMERICA	TOYOTA AUTO REC			12,960.87	12,960.87
37568	COMM	89238MAD0	TAOT 1.73% MAT	01/15/2019	BANK OF AMERICA	TOYOTA AUTO REC	693,912.96			693,912.96
37862	COMM	02582JHG8	AMXCA 1.64% MAT	01/15/2019	ROYAL BANK OF	American Express			46,466.68	46,466.68
37862	COMM	02582JHG8	AMXCA 1.64% MAT	01/15/2019	ROYAL BANK OF	American Express	1,034,215.49			1,034,215.49
37976	COMM	43811BAC8	HAROT 1.68% MAT	01/15/2019	CITIGROUP GLOBAL HONDA AUTO				39,200.00	39,200.00
37976	COMM	43811BAC8	HAROT 1.68% MAT	01/15/2019	CITIGROUP GLOBAL HONDA AUTO		917,125.57			917,125.57
38137	COMM	89238KAD4	TAOT 1.93% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC			38,599.99	38,599.99
38137	COMM	89238KAD4	TAOT 1.93% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC	668,204.32			668,204.32
38475	COMM	65478DAD9	NALT 2.65% MAT	01/15/2019	MERRILL LYNCH	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	01/15/2019	MERRILL LYNCH	NISSAN AUTO	454,282.83			454,282.83
38476	COMM	47788CAC6	JDOT 2.66% MAT	01/15/2019	ROYAL BANK OF	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	01/15/2019	ROYAL BANK OF	JOHN DEERE	205,976.19			205,976.19
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	01/15/2019	BARCLAYS CAPITAL American Express				100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	01/15/2019	BARCLAYS CAPITAL American Express		983,373.12			983,373.12
38708	COMM	161571HN7	CHAIT 2.1227% MAT	01/15/2019	BARCLAYS CAPITAL CHASE ISSUANCE				79,137.64	79,137.64
38708	COMM	161571HN7	CHAIT 2.1227% MAT	01/15/2019	BARCLAYS CAPITAL CHASE ISSUANCE		707,564.97			707,564.97
38785	COMM	58769DAE0	MBALT 2.01% MAT	01/15/2019	BOK FINANCIAL	MERCEDES-BENZ			6,700.00	6,700.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	01/15/2019	BOK FINANCIAL	MERCEDES-BENZ	89,302.48			89,302.48
38958	COMM	89231PAD0	TAOT 3.18% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PAD0	TAOT 3.18% MAT	01/15/2019	JPMorganChase	TOYOTA AUTO REC	186,623.93			186,623.93
39013	COMM	43815AAC6	HAROT 3.16% MAT	01/15/2019	JPMorganChase	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	01/15/2019	JPMorganChase	HONDA AUTO	414,627.65			414,627.65
39062	COMM	05522RCZ9	BACCT 3.% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA			50,350.00	50,350.00
39062	COMM	05522RCZ9	BACCT 3.% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA	352,582.93			352,582.93
39082	COMM	05522RDA3	BACCT 3.1% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA	241,338.87			241,338.87
39082	COMM	05522RDA3	BACCT 3.1% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA			-3,875.00	-3,875.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	01/15/2019	ROYAL BANK OF	BANK OF AMERICA				0.00
8506	COMM	SYS8506	LAIF 1.65%	01/15/2019		LOCAL AGENCY			249,391.01	249,391.01
Totals for 01/15/2019							324,846,328.51	297,945,248.04	1,618,537.04	-25,282,543.43

39157	COMM	3133EJ4Q9	FEDERAL FARM CR	01/16/2019	KEYBANC CAPITAL	FFCB NOTES	19,988,483.33			-19,988,483.33
39156	COMM	313384AS8	FHDN DISC NOTE	01/16/2019	UBS FINANCE	FHLB DISCOUNT	149,990,541.66			-149,990,541.66
39158	COMM	31381RZ23	FNMAM 3.84% MAT	01/16/2019	KEYBANC CAPITAL	FNMA Multi-Family	14,969,566.21			-14,969,566.21
39155	COMM	63873KNH6	NATXNY DISC NOTE	01/16/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22

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39154	COMM	SYS39154	USTN 2.37% MAT	01/16/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
37190	COMM	3130AAE46	FEDERAL HOME	01/16/2019	BANK OF AMERICA	FHLB NOTES		50,000,000.00		50,000,000.00
38202	COMM	3130AAE46	FEDERAL HOME	01/16/2019	KEYBANC CAPITAL	FHLB NOTES		25,000,000.00		25,000,000.00
39152	COMM	313384AR0	FHDN DISC NOTE	01/16/2019	UBS FINANCE	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39153	COMM	SYS39153	USTN 2.4% MAT	01/16/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
37190	COMM	3130AAE46	FEDERAL HOME	01/16/2019	BANK OF AMERICA	FHLB NOTES			312,500.00	312,500.00
38202	COMM	3130AAE46	FEDERAL HOME	01/16/2019	KEYBANC CAPITAL	FHLB NOTES			156,250.00	156,250.00
39153	COMM	SYS39153	USTN 2.4% MAT	01/16/2019	BARCLAYS CAPITAL U.S. TREASURY				13,333.32	13,333.32
Totals for 01/16/2019							434,945,313.42	375,000,000.00	482,083.32	-59,463,230.10
39160	COMM	313384AT6	FHDN DISC NOTE	01/17/2019	UBS FINANCE	FHLB DISCOUNT	99,993,722.22			-99,993,722.22
39161	COMM	313384AY5	FHDN DISC NOTE	01/17/2019	MIZUHO	FHLB DISCOUNT	49,981,166.67			-49,981,166.67
39159	COMM	63873KNP8	NATXNY DISC NOTE	01/17/2019	MERRILL LYNCH	Natixis NY Branch	49,980,333.33			-49,980,333.33
39162	COMM	SYS39162	USTN 2.36% MAT	01/17/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
37466	COMM	3133EG3X1	FEDERAL FARM CR	01/17/2019	Daiwa Capital Market	FFCB NOTES		15,000,000.00		15,000,000.00
37628	COMM	3133EG3X1	FEDERAL FARM CR	01/17/2019	KEYBANC CAPITAL	FFCB NOTES		25,000,000.00		25,000,000.00
39154	COMM	SYS39154	USTN 2.37% MAT	01/17/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39155	COMM	63873KNH6	NATXNY DISC NOTE	01/17/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39156	COMM	313384AS8	FHDN DISC NOTE	01/17/2019	UBS FINANCE	FHLB DISCOUNT		150,000,000.00		150,000,000.00
37443	COMM	3137EAEE5	FEDERAL HOME LN	01/17/2019	KEYBANC CAPITAL	FHLMC NOTES			150,000.00	150,000.00
37466	COMM	3133EG3X1	FEDERAL FARM CR	01/17/2019	Daiwa Capital Market	FFCB NOTES			93,750.00	93,750.00
37628	COMM	3133EG3X1	FEDERAL FARM CR	01/17/2019	KEYBANC CAPITAL	FFCB NOTES			156,250.00	156,250.00
39154	COMM	SYS39154	USTN 2.37% MAT	01/17/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.67	13,166.67
Totals for 01/17/2019							399,955,222.22	440,000,000.00	413,166.67	40,457,944.45
39165	COMM	3133EJ5V7	FEDERAL FARM CR	01/18/2019	INCAPITAL LLC	FFCB NOTES	14,845,845.00			-14,845,845.00
39164	COMM	313384AX7	FHDN DISC NOTE	01/18/2019	UBS FINANCE	FHLB DISCOUNT	149,962,166.67			-149,962,166.67
39163	COMM	SYS39163	USTN 2.36% MAT	01/18/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38687	COMM	7426M3NJ4	PEFCO ZERO CPN	01/18/2019	WILLIAMS CAPITAL	PRIVATE EXPORT		50,000,000.00		50,000,000.00
38987	COMM	16677KNJ8	CHEVRO DISC NOTE	01/18/2019	CITIGROUP GLOBAL	CHEVRON		15,000,000.00		15,000,000.00
38988	COMM	16677KNJ8	CHEVRO DISC NOTE	01/18/2019	CITIGROUP GLOBAL	CHEVRON		40,000,000.00		40,000,000.00
39160	COMM	313384AT6	FHDN DISC NOTE	01/18/2019	UBS FINANCE	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39162	COMM	SYS39162	USTN 2.36% MAT	01/18/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39162	COMM	SYS39162	USTN 2.36% MAT	01/18/2019	BARCLAYS CAPITAL U.S. TREASURY				13,111.10	13,111.10
36587	COMM	43814NAC9	HAROT 1.22% MAT	01/18/2019	JPMorganChase	HONDA AUTO			1,744.06	1,744.06
36587	COMM	43814NAC9	HAROT 1.22% MAT	01/18/2019	JPMorganChase	HONDA AUTO			575,095.86	575,095.86
37059	COMM	43814RAC0	HAROT 1.21% MAT	01/18/2019	BARCLAYS CAPITAL	HONDA AUTO			7,636.41	7,636.41
37059	COMM	43814RAC0	HAROT 1.21% MAT	01/18/2019	BARCLAYS CAPITAL	HONDA AUTO			661,605.93	661,605.93
38738	COMM	43814UAG4	HAROT 3.01% MAT	01/18/2019	BARCLAYS CAPITAL	HONDA AUTO			30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	01/18/2019	BARCLAYS CAPITAL	HONDA AUTO			293,995.82	293,995.82
Totals for 01/18/2019							364,808,011.67	406,530,697.61	52,591.57	41,775,277.51

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39166	COMM	313384AY5	FHDN DISC NOTE	01/22/2019	UBS FINANCE	FHLB DISCOUNT	149,990,500.50			-149,990,500.50
39167	COMM	SYS39167	USTN 2.37% MAT	01/22/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39163	COMM	SYS39163	USTN 2.36% MAT	01/22/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39164	COMM	313384AX7	FHDN DISC NOTE	01/22/2019	UBS FINANCE	FHLB DISCOUNT		150,000,000.00		150,000,000.00
36347	COMM	3135G0A78	FEDERAL NATL MTG01/22/2019		CITIGROUP GLOBAL FNMA NOTES				81,250.00	81,250.00
36361	COMM	3135G0A78	FEDERAL NATL MTG01/22/2019		KEYBANC CAPITAL FNMA NOTES				162,500.00	162,500.00
36383	COMM	3135G0A78	FEDERAL NATL MTG01/22/2019		BARCLAYS CAPITAL FNMA NOTES				81,250.00	81,250.00
36384	COMM	3135G0A78	FEDERAL NATL MTG01/22/2019		KEYBANC CAPITAL FNMA NOTES				81,250.00	81,250.00
38403	COMM	3137EAEB1	FEDERAL HOME LN	01/22/2019	KEYBANC CAPITAL FHLMC NOTES				109,375.00	109,375.00
38896	COMM	3130AFB63	FEDERAL HOME	01/22/2019	INCAPITAL LLC	FHLB NOTES			110,625.00	110,625.00
38901	COMM	3130AFB63	FEDERAL HOME	01/22/2019	INCAPITAL LLC	FHLB NOTES			36,875.00	36,875.00
38901	COMM	3130AFB63	FEDERAL HOME	01/22/2019	INCAPITAL LLC	FHLB NOTES	409.72		-409.72	0.00
38920	COMM	3130AFB63	FEDERAL HOME	01/22/2019	KEYBANC CAPITAL FHLB NOTES				184,375.00	184,375.00
38920	COMM	3130AFB63	FEDERAL HOME	01/22/2019	KEYBANC CAPITAL FHLB NOTES		8,194.44		-8,194.44	0.00
38922	COMM	3130AFB63	FEDERAL HOME	01/22/2019	KEYBANC CAPITAL FHLB NOTES				36,875.00	36,875.00
38922	COMM	3130AFB63	FEDERAL HOME	01/22/2019	KEYBANC CAPITAL FHLB NOTES		1,638.89		-1,638.89	0.00
39163	COMM	SYS39163	USTN 2.36% MAT	01/22/2019	BARCLAYS CAPITAL U.S. TREASURY				52,444.43	52,444.43
37036	COMM	05582XAD4	BMWLT 1.43% MAT	01/22/2019	MIZUHO	BMW VEHICLE			2,403.30	2,403.30
37036	COMM	05582XAD4	BMWLT 1.43% MAT	01/22/2019	MIZUHO	BMW VEHICLE	909,081.87			909,081.87
37615	COMM	43814TAC6	HAROT 1.72% MAT	01/22/2019	BANK OF AMERICA	HONDA AUTO			19,430.10	19,430.10
37615	COMM	43814TAC6	HAROT 1.72% MAT	01/22/2019	BANK OF AMERICA	HONDA AUTO		895,209.17		895,209.17
Totals for 01/22/2019							349,990,500.50	351,814,534.09	948,409.78	2,772,443.37
39168	COMM	SYS39168	USTN 2.37% MAT	01/23/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39159	COMM	63873KNP8	NATXNY DISC NOTE	01/23/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39161	COMM	313384AY5	FHDN DISC NOTE	01/23/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39166	COMM	313384AY5	FHDN DISC NOTE	01/23/2019	UBS FINANCE	FHLB DISCOUNT	150,000,000.00			150,000,000.00
39167	COMM	SYS39167	USTN 2.37% MAT	01/23/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
37841	COMM	3133EHKH5	FEDERAL FARM CR	01/23/2019	INCAPITAL LLC	FFCB NOTES		94,200.00		94,200.00
38409	COMM	90331HNJ8	USB 2.35% MAT	01/23/2019	BARCLAYS CAPITAL U S BANK			528,750.00		528,750.00
39167	COMM	SYS39167	USTN 2.37% MAT	01/23/2019	BARCLAYS CAPITAL U.S. TREASURY			13,166.66		13,166.66
Totals for 01/23/2019							200,000,000.00	450,000,000.00	636,116.66	250,636,116.66
39169	COMM	313384BA6	FHDN DISC NOTE	01/24/2019	UBS FINANCE	FHLB DISCOUNT	149,990,416.68			-149,990,416.68
39171	COMM	SYS39171	USTN 2.39% MAT	01/24/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38915	COMM	912796QU6	UNITED STATES	01/24/2019	MIZUHO	U S TREASURY BILL		35,000,000.00		35,000,000.00
39168	COMM	SYS39168	USTN 2.37% MAT	01/24/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
37590	COMM	SYS37590	JPM TE 0.44%	01/24/2019	JPMorganChase	JP MORGAN US	150,000,000.00			150,000,000.00
38233	COMM	3136G4NP4	FEDERAL NATL MTG01/24/2019		DEUTSCHE BANK	FNMA NOTES		360,000.00		360,000.00
38235	COMM	3136G4NP4	FEDERAL NATL MTG01/24/2019		DEUTSCHE BANK	FNMA NOTES		54,000.00		54,000.00
38629	COMM	3133EJLU1	FEDERAL FARM CR	01/24/2019	Daiwa Capital Market	FFCB NOTES		181,500.00		181,500.00

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38630	COMM	3133EJLU1	FEDERAL FARM CR	01/24/2019	INCAPITAL LLC	FFCB NOTES			363,000.00	363,000.00
39168	COMM	SYS39168	USTN 2.37% MAT	01/24/2019		BARCLAYS CAPITAL U.S. TREASURY			13,166.66	13,166.66
Totals for 01/24/2019							349,990,416.68	385,000,000.00	971,666.66	35,981,249.98
39173	COMM	3133EJ5P0	FEDERAL FARM CR	01/25/2019	INCAPITAL LLC	FFCB NOTES	9,990,155.56			-9,990,155.56
39172	COMM	313384BD0	FHDN DISC NOTE	01/25/2019	UBS FINANCE	FHLB DISCOUNT	199,961,666.00			-199,961,666.00
39174	COMM	SYS39174	USTN 2.38% MAT	01/25/2019		BARCLAYS CAPITAL U.S. TREASURY	200,000,000.00			-200,000,000.00
38961	COMM	3134GSZX6	FEDERAL HOME LN	01/25/2019		BARCLAYS CAPITAL FHLMC NOTES		19,967,000.00		19,967,000.00
38961	COMM	3134GSZX6	FEDERAL HOME LN	01/25/2019		BARCLAYS CAPITAL FHLMC NOTES		33,000.00		33,000.00
39169	COMM	313384BA6	FHDN DISC NOTE	01/25/2019	UBS FINANCE	FHLB DISCOUNT	150,000,000.00			150,000,000.00
39171	COMM	SYS39171	USTN 2.39% MAT	01/25/2019		BARCLAYS CAPITAL U.S. TREASURY	200,000,000.00			200,000,000.00
38961	COMM	3134GSZX6	FEDERAL HOME LN	01/25/2019		BARCLAYS CAPITAL FHLMC NOTES			151,000.00	151,000.00
38961	COMM	3134GSZX6	FEDERAL HOME LN	01/25/2019		BARCLAYS CAPITAL FHLMC NOTES	21,811.11		-21,811.11	0.00
39171	COMM	SYS39171	USTN 2.39% MAT	01/25/2019		BARCLAYS CAPITAL U.S. TREASURY			13,277.76	13,277.76
36893	COMM	05582QAD9	BMWOT 1.16% MAT	01/25/2019	JPMorganChase	BMW VEHICLE				4,381.75
36893	COMM	05582QAD9	BMWOT 1.16% MAT	01/25/2019	JPMorganChase	BMW VEHICLE	558,366.67			558,366.67
38387	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			44,700.00	44,700.00
38387	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	508,793.21			508,793.21
38391	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			16,762.50	16,762.50
38391	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	190,701.62			190,701.62
38412	COMM	09659QAD9	BMWOT 2.35% MAT	01/25/2019	JPMorganChase	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWOT 2.35% MAT	01/25/2019	JPMorganChase	BMW VEHICLE	833,008.12			833,008.12
38465	COMM	3137AWQH1	FHLBCM 2.307%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			10,727.55	10,727.55
38465	COMM	3137AWQH1	FHLBCM 2.307%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	143,774.49			143,774.49
38477	COMM	3138LAYM5	FHLBCM 2.55% MAT	01/25/2019	BOK FINANCIAL	FNMA Multi-Family			7,779.69	7,779.69
38477	COMM	3138LAYM5	FHLBCM 2.55% MAT	01/25/2019	BOK FINANCIAL	FNMA Multi-Family	5,464.50			5,464.50
38643	COMM	3137B36J2	FHLBCM 3.32% MAT	01/25/2019		BARCLAYS CAPITAL FHLMC Multi-Family			55,333.34	55,333.34
38643	COMM	3137B36J2	FHLBCM 3.32% MAT	01/25/2019		BARCLAYS CAPITAL FHLMC Multi-Family	474,718.69			474,718.69
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	01/25/2019		VINING SPARKS IBG FNMA Multi-Family			11,993.45	11,993.45
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	01/25/2019		VINING SPARKS IBG FNMA Multi-Family	217,228.90			217,228.90
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	01/25/2019	JPMorganChase	FNMA Multi-Family			11,993.45	11,993.45
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	01/25/2019	JPMorganChase	FNMA Multi-Family	217,228.90			217,228.90
38666	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			26,250.08	26,250.08
38666	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	293,219.04			293,219.04
38744	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			44,700.00	44,700.00
38744	COMM	3137AYCE9	FHLBCM 2.682%	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	499,486.19			499,486.19
38854	COMM	3137B4WB8	FHLBCM 3.06% MAT	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family			12,176.25	12,176.25
38854	COMM	3137B4WB8	FHLBCM 3.06% MAT	01/25/2019		BREAN CAPITAL LLCFHLMC Multi-Family	103,436.77			103,436.77
38864	COMM	3137B5JM6	FHLBCM 3.531%	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family			29,425.00	29,425.00
38864	COMM	3137B5JM6	FHLBCM 3.531%	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family	218,032.91			218,032.91
38884	COMM	31381N7G2	FNMMAM 3.27% MAT	01/25/2019	BOK FINANCIAL	FNMA Multi-Family			9,767.06	9,767.06

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38884	COMM	31381N7G2	FNMMAM 3.27% MAT	01/25/2019	BOK FINANCIAL	FNMA Multi-Family		6,154.49		6,154.49
38945	COMM	3137B3NA2	FHLMC REMIC	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family			28,723.99	28,723.99
38945	COMM	3137B3NA2	FHLMC REMIC	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family		239,948.18		239,948.18
39026	COMM	3137B5KW2	FHLMC SERIES	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family			28,816.67	28,816.67
39026	COMM	3137B5KW2	FHLMC SERIES	01/25/2019	INCAPITAL LLC	FHLMC Multi-Family		214,232.15		214,232.15
39093	COMM	3137FBUV6	FHLMCM 2.52688%	01/25/2019	BOK FINANCIAL	FHLMC Multi-Family			44,208.42	44,208.42
39093	COMM	3137FBUV6	FHLMCM 2.52688%	01/25/2019	BOK FINANCIAL	FHLMC Multi-Family		1,076,983.94		1,076,983.94
Totals for 01/25/2019							409,951,821.56	375,822,589.88	592,872.51	-33,536,359.17
39176	COMM	313384BE8	FHDN DISC NOTE	01/28/2019	UBS FINANCE	FHLB DISCOUNT	199,987,277.76			-199,987,277.76
39175	COMM	SYS39175	USTN 2.37% MAT	01/28/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
36505	COMM	3135G0H63	FEDERAL NATL MTG01/28/2019		DEUTSCHE BANK	FNMA NOTES		25,000,000.00		25,000,000.00
38685	COMM	46640QNU1	JPMSCC ZERO CPN	01/28/2019	JPMorganChase	JP Morgan Securities		40,000,000.00		40,000,000.00
38688	COMM	25215FDD3	DEXIA CR LOC N Y	01/28/2019	DEXIA	DEXIA		40,000,000.00		40,000,000.00
39000	COMM	59157UNU0	METSHR DISC NOTE01/28/2019		CITIGROUP GLOBAL METLIFE SHORT		23,250,000.00			23,250,000.00
39172	COMM	313384BD0	FHDN DISC NOTE	01/28/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39174	COMM	SYS39174	USTN 2.38% MAT	01/28/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
36505	COMM	3135G0H63	FEDERAL NATL MTG01/28/2019		DEUTSCHE BANK	FNMA NOTES		171,875.00		171,875.00
36902	COMM	3136G3A62	FEDERAL NATL MTG01/28/2019		INCAPITAL LLC	FNMA NOTES		78,750.00		78,750.00
37378	COMM	3133EG5D3	FEDERAL FARM CR	01/28/2019	INCAPITAL LLC	FFCB NOTES		50,750.00		50,750.00
37380	COMM	459200JN2	INTERNATIONAL	01/28/2019	ROYAL BANK OF	IBM		95,000.00		95,000.00
37669	COMM	3134GBGZ9	FEDERAL HOME LN	01/28/2019	INCAPITAL LLC	FHLMC NOTES		150,000.00		150,000.00
37741	COMM	3134GBJJ2	FEDERAL HOME LN	01/28/2019	INCAPITAL LLC	FHLMC NOTES		87,500.00		87,500.00
37742	COMM	3134GBJJ2	FEDERAL HOME LN	01/28/2019	INCAPITAL LLC	FHLMC NOTES		218,750.00		218,750.00
37988	COMM	3134GBYF3	FEDERAL HOME LN	01/28/2019	INCAPITAL LLC	FHLMC NOTES		51,750.00		51,750.00
38341	COMM	3133EGNK7	FEDERAL FARM CR	01/28/2019	BREAN CAPITAL LLCFFCB NOTES			29,370.00		29,370.00
38408	COMM	3134G9Q75	FHLMC 1.25% MAT	01/28/2019	DEUTSCHE BANK	FHLMC NOTES		125,000.00		125,000.00
38688	COMM	25215FDD3	DEXIA CR LOC N Y	01/28/2019	DEXIA	DEXIA		744,233.33		744,233.33
39014	COMM	3130A8R54	FEDERAL HOME	01/28/2019	BREAN CAPITAL LLCFHLB NOTES			45,000.00		45,000.00
39014	COMM	3130A8R54	FEDERAL HOME	01/28/2019	BREAN CAPITAL LLCFHLB NOTES		30,000.00	-30,000.00		0.00
39174	COMM	SYS39174	USTN 2.38% MAT	01/28/2019	BARCLAYS CAPITAL U.S. TREASURY			39,666.68		39,666.68
Totals for 01/28/2019							399,987,277.76	528,280,000.00	1,857,645.01	130,150,367.25
39177	COMM	313384BF5	FHDN DISC NOTE	01/29/2019	UBS FINANCE	FHLB DISCOUNT	199,987,388.88			-199,987,388.88
39178	COMM	313384BF5	FHDN DISC NOTE	01/29/2019	MIZUHO	FHLB DISCOUNT	49,996,847.22			-49,996,847.22
39180	COMM	63873KNW3	NATXNY DISC NOTE	01/29/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39179	COMM	SYS39179	USTN 2.37% MAT	01/29/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39181	COMM	30229BNW3	XON DISC NOTE	01/29/2019	CITIGROUP GLOBAL	Exxon Mobil Group	119,992,200.00			-119,992,200.00
36643	COMM	45905UVR2	IBRD 1.17% MAT	01/29/2019	BMO CAPITAL	INTL BANK RECON &		45,000,000.00		45,000,000.00
38883	COMM	313312BE9	FFCBND DISC NOTE	01/29/2019	MIZUHO	FFCB DISC NOTE		25,000,000.00		25,000,000.00
39040	COMM	912796UL1	UNITED STATES	01/29/2019	MIZUHO	U S TREASURY BILL		45,000,000.00		45,000,000.00

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39175	COMM	SYS39175	USTN 2.37% MAT	01/29/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39176	COMM	313384BE8	FHDN DISC NOTE	01/29/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
36288	COMM	3130A5Z77	FEDERAL HOME	01/29/2019	KEYBANC CAPITAL	FHLB NOTES			45,750.00	45,750.00
36289	COMM	3130A5Z77	FEDERAL HOME	01/29/2019	KEYBANC CAPITAL	FHLB NOTES			45,750.00	45,750.00
36298	COMM	3130A5Z77	FEDERAL HOME	01/29/2019	KEYBANC CAPITAL	FHLB NOTES			45,750.00	45,750.00
36308	COMM	3130A5Z77	FEDERAL HOME	01/29/2019	KEYBANC CAPITAL	FHLB NOTES			91,500.00	91,500.00
36310	COMM	3130A5Z77	FEDERAL HOME	01/29/2019	KEYBANC CAPITAL	FHLB NOTES			45,750.00	45,750.00
36643	COMM	45905UVR2	IBRD 1.17% MAT	01/29/2019	BMO CAPITAL	INTL BANK RECON &			263,250.00	263,250.00
38418	COMM	3130ADJH6	FHLB 2.1% MAT	01/29/2019	INCAPITAL LLC	FHLB NOTES			79,957.50	79,957.50
39175	COMM	SYS39175	USTN 2.37% MAT	01/29/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.66	13,166.66
Totals for 01/29/2019							619,973,158.32	515,000,000.00	630,874.16	-104,342,284.16
39187	COMM	04249LNX0	ARMEXH DISC NOTE	01/30/2019	CITIGROUP GLOBAL	ARMY & AIR FORCE	18,998,743.89			-18,998,743.89
39185	COMM	313384BG3	FHDN DISC NOTE	01/30/2019	MIZUHO	FHLB DISCOUNT	49,996,902.78			-49,996,902.78
39186	COMM	313384BG3	FHDN DISC NOTE	01/30/2019	UBS FINANCE	FHLB DISCOUNT	199,987,611.11			-199,987,611.11
39188	COMM	3134GSS63	FEDERAL HOME LN	01/30/2019	INCAPITAL LLC	FHLMC NOTES	15,000,000.00			-15,000,000.00
39189	COMM	3134GSS63	FEDERAL HOME LN	01/30/2019	INCAPITAL LLC	FHLMC NOTES	10,000,000.00			-10,000,000.00
39190	COMM	58772TAC4	MBALT 3.1% MAT	01/30/2019	MERRILL LYNCH	MERCEDES-BENZ	9,999,707.00			-9,999,707.00
39184	COMM	63873KNX1	NATXNY DISC NOTE	01/30/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39183	COMM	21687BNX5	RABO DISC NOTE	01/30/2019	MERRILL LYNCH	RABOBANK	49,996,736.11			-49,996,736.11
39182	COMM	SYS39182	USTN 2.35% MAT	01/30/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
36088	COMM	3136FTZZ5	FEDERAL NATL MTG	01/30/2019	KEYBANC CAPITAL	FNMA NOTES		7,370,000.00		7,370,000.00
37620	COMM	3136FTZZ5	FEDERAL NATL MTG	01/30/2019	KEYBANC CAPITAL	FNMA NOTES		10,865,000.00		10,865,000.00
38936	COMM	313384BF5	FHDN DISC NOTE	01/30/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39007	COMM	59157UNW6	METSHR DISC NOTE	01/30/2019	CITIGROUP GLOBAL	METLIFE SHORT		16,750,000.00		16,750,000.00
39035	COMM	313384BF5	FHDN DISC NOTE	01/30/2019	MIZUHO	FHLB DISCOUNT		40,000,000.00		40,000,000.00
39060	COMM	24422MNW7	JDCPP DISC NOTE	01/30/2019	CITIGROUP GLOBAL	John Deere Capital C		60,000,000.00		60,000,000.00
39177	COMM	313384BF5	FHDN DISC NOTE	01/30/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39178	COMM	313384BF5	FHDN DISC NOTE	01/30/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39179	COMM	SYS39179	USTN 2.37% MAT	01/30/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39180	COMM	63873KNW3	NATXNY DISC NOTE	01/30/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39181	COMM	30229BNW3	XON DISC NOTE	01/30/2019	CITIGROUP GLOBAL	Exxon Mobil Group		120,000,000.00		120,000,000.00
36088	COMM	3136FTZZ5	FEDERAL NATL MTG	01/30/2019	KEYBANC CAPITAL	FNMA NOTES			64,487.50	64,487.50
37382	COMM	3130AANA2	FEDERAL HOME	01/30/2019	INCAPITAL LLC	FHLB NOTES			218,750.00	218,750.00
37383	COMM	3130AANA2	FEDERAL HOME	01/30/2019	INCAPITAL LLC	FHLB NOTES			43,750.00	43,750.00
37620	COMM	3136FTZZ5	FEDERAL NATL MTG	01/30/2019	KEYBANC CAPITAL	FNMA NOTES			95,068.75	95,068.75
38209	COMM	3135G0T60	FEDERAL NATL MTG	01/30/2019	BREAN CAPITAL	LLCFNMA NOTES			75,000.00	75,000.00
39179	COMM	SYS39179	USTN 2.37% MAT	01/30/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.68	13,166.68
Totals for 01/30/2019							603,976,423.11	804,985,000.00	510,222.93	201,518,799.82
39193	COMM	313384BH1	FHDN DISC NOTE	01/31/2019	UBS FINANCE	FHLB DISCOUNT		195,074,752.87		-195,074,752.87

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39194	COMM	313384BH1	FHDN DISC NOTE	01/31/2019	UBS FINANCE	FHLB DISCOUNT	4,912,699.76			-4,912,699.76
39192	COMM	313384BH1	FHDN DISC NOTE	01/31/2019	MIZUHO	FHLB DISCOUNT	49,996,861.11			-49,996,861.11
39195	COMM	63873KP19	NATXNY DISC NOTE	01/31/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39191	COMM	SYS39191	USTN 2.55% MAT	01/31/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38309	COMM	912828B33	UNITED STATES	01/31/2019	Daiwa Capital Market	U.S. TREASURY		25,000,000.00		25,000,000.00
38562	COMM	22534H3T6	CREDIT AGRICOLE	01/31/2019	JPMorganChase	Credit Agricole CIB		45,000,000.00		45,000,000.00
38563	COMM	89113XE26	TORONTO	01/31/2019	JPMorganChase	TORONTO		50,000,000.00		50,000,000.00
39019	COMM	313312BG4	FCDN DISC NOTE	01/31/2019	MIZUHO	FFCB DISCOUNT		30,000,000.00		30,000,000.00
39099	COMM	63873KNX1	NATXNY DISC NOTE	01/31/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39182	COMM	SYS39182	USTN 2.35% MAT	01/31/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39183	COMM	21687BNX5	RABO DISC NOTE	01/31/2019	MERRILL LYNCH	RABOBANK		50,000,000.00		50,000,000.00
39184	COMM	63873KNX1	NATXNY DISC NOTE	01/31/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39185	COMM	313384BG3	FHDN DISC NOTE	01/31/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39186	COMM	313384BG3	FHDN DISC NOTE	01/31/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39187	COMM	04249LNX0	ARMEXH DISC NOTE	01/31/2019	CITIGROUP GLOBAL ARMY & AIR FORCE			19,000,000.00		19,000,000.00
38309	COMM	912828B33	UNITED STATES	01/31/2019	Daiwa Capital Market	U.S. TREASURY			187,500.00	187,500.00
38457	COMM	912828K5	UNITED STATES	01/31/2019	JEFFERIES & CO,	U.S. TREASURY			171,875.00	171,875.00
38562	COMM	22534H3T6	CREDIT AGRICOLE	01/31/2019	JPMorganChase	Credit Agricole CIB			944,387.50	944,387.50
38563	COMM	89113XE26	TORONTO	01/31/2019	JPMorganChase	TORONTO			1,066,041.67	1,066,041.67
39102	COMM	912828Y46	UNITED STATES	01/31/2019	MERRILL LYNCH	U.S. TREASURY			196,875.00	196,875.00
39102	COMM	912828Y46	UNITED STATES	01/31/2019	MERRILL LYNCH	U.S. TREASURY			153,006.11	-153,006.11
39182	COMM	SYS39182	USTN 2.35% MAT	01/31/2019	BARCLAYS CAPITAL U.S. TREASURY					13,055.56
Totals for 01/31/2019							499,981,035.96	769,153,006.11	2,426,728.62	271,598,698.77
39197	COMM	313384BL2	FHDN DISC NOTE	02/01/2019	UBS FINANCE	FHLB DISCOUNT	199,961,666.68			-199,961,666.68
39198	COMM	313384BL2	FHDN DISC NOTE	02/01/2019	MIZUHO	FHLB DISCOUNT	49,990,416.67			-49,990,416.67
39199	COMM	3134GSS63	FEDERAL HOME LN	02/01/2019	INCAPITAL LLC	FHLMC NOTES	10,185,792.17			-10,185,792.17
39201	COMM	63873KP43	NATXNY DISC NOTE	02/01/2019	MERRILL LYNCH	Natixis NY Branch	49,990,166.67			-49,990,166.67
39196	COMM	SYS39196	USTN 2.44% MAT	02/01/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39200	COMM	93114FPR9	WMTPP DISC NOTE	02/01/2019	CITIGROUP GLOBAL WALMART STORES		74,880,500.00			-74,880,500.00
37399	COMM	3133EG5Q4	FFCB 1.3% MAT	02/01/2019	INCAPITAL LLC	FFCB NOTES		20,000,000.00		20,000,000.00
38456	COMM	34959TMZ6	BNP 2.29% MAT	02/01/2019	UBS FINANCE	BNP PARIBAS NY		60,000,000.00		60,000,000.00
39191	COMM	SYS39191	USTN 2.55% MAT	02/01/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39192	COMM	313384BH1	FHDN DISC NOTE	02/01/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39193	COMM	313384BH1	FHDN DISC NOTE	02/01/2019	UBS FINANCE	FHLB DISCOUNT		195,087,000.00		195,087,000.00
39194	COMM	313384BH1	FHDN DISC NOTE	02/01/2019	UBS FINANCE	FHLB DISCOUNT			4,913,000.00	4,913,000.00
39195	COMM	63873KP19	NATXNY DISC NOTE	02/01/2019	MERRILL LYNCH	Natixis NY Branch			50,000,000.00	50,000,000.00
37399	COMM	3133EG5Q4	FFCB 1.3% MAT	02/01/2019	INCAPITAL LLC	FFCB NOTES			130,000.00	130,000.00
38456	COMM	34959TMZ6	BNP 2.29% MAT	02/01/2019	UBS FINANCE	BNP PARIBAS NY			1,339,650.00	1,339,650.00
39191	COMM	SYS39191	USTN 2.55% MAT	02/01/2019	BARCLAYS CAPITAL U.S. TREASURY					14,166.67

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Totals for 02/01/2019									585,008,542.19	580,000,000.00
39206	COMM	3133EGXA8	FEDERAL FARM CR	02/04/2019	DEUTSCHE BANK	FFCB NOTES	17,403,385.63			-17,403,385.63
39204	COMM	313384BM0	FHDN DISC NOTE	02/04/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39205	COMM	313384BM0	FHDN DISC NOTE	02/04/2019	MIZUHO	FHLB DISCOUNT	49,996,833.33			-49,996,833.33
39202	COMM	63873KP50	NATXNY DISC NOTE	02/04/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39207	COMM	90331HPA5	UBS F 3% MAT	02/04/2019	Academy Securities	UBS FINANCE	2,997,570.00			-2,997,570.00
39203	COMM	SYS39203	USTN 2.37% MAT	02/04/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39196	COMM	SYS39196	USTN 2.44% MAT	02/04/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39197	COMM	313384BL2	FHDN DISC NOTE	02/04/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39198	COMM	313384BL2	FHDN DISC NOTE	02/04/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
39201	COMM	63873KP43	NATXNY DISC NOTE	02/04/2019	MERRILL LYNCH	Natixis NY Branch	50,000,000.00			50,000,000.00
36918	COMM	037833CB4	APPLE INC, SR GLBL	02/04/2019	MERRILL LYNCH	APPLE INC		165,000.00		165,000.00
37253	COMM	3135G0N33	FNMA 0.875% MAT	02/04/2019	KEYBANC CAPITAL	FNMA NOTES		87,500.00		87,500.00
37404	COMM	3133EG6C4	FEDERAL FARM CR	02/04/2019	INCAPITAL LLC	FFCB NOTES		116,250.00		116,250.00
38367	COMM	3135G0N33	FNMA 0.875% MAT	02/04/2019	DEUTSCHE BANK	FNMA NOTES		175,000.00		175,000.00
39196	COMM	SYS39196	USTN 2.44% MAT	02/04/2019	BARCLAYS CAPITAL U.S. TREASURY			40,666.66		40,666.66
34292	COMM	SYS34292	MSTI 0%	02/04/2019		MORGAN STANLEY			379.23	379.23
34292	COMM	SYS34292	MSTI 0%	02/04/2019		MORGAN STANLEY	379.23			-379.23
37590	COMM	SYS37590	JPM TE 0.44%	02/04/2019	JPMorganChase	JP MORGAN US			644,465.71	644,465.71
37590	COMM	SYS37590	JPM TE 0.44%	02/04/2019	JPMorganChase	JP MORGAN US	644,465.71			-644,465.71
Totals for 02/04/2019									521,026,689.44	500,000,000.00
39210	COMM	313384BN8	FHDN DISC NOTE	02/05/2019	UBS FINANCE	FHLB DISCOUNT	199,987,388.88			-199,987,388.88
39211	COMM	313384BN8	FHDN DISC NOTE	02/05/2019	MIZUHO	FHLB DISCOUNT	49,996,847.22			-49,996,847.22
39208	COMM	63873KP68	NATXNY DISC NOTE	02/05/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39209	COMM	SYS39209	USTN 2.35% MAT	02/05/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38980	COMM	313312BM1	FCDN DISC NOTE	02/05/2019	MIZUHO	FFCB DISCOUNT	25,000,000.00			25,000,000.00
39202	COMM	63873KP50	NATXNY DISC NOTE	02/05/2019	MERRILL LYNCH	Natixis NY Branch	50,000,000.00			50,000,000.00
39203	COMM	SYS39203	USTN 2.37% MAT	02/05/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39204	COMM	313384BM0	FHDN DISC NOTE	02/05/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39205	COMM	313384BM0	FHDN DISC NOTE	02/05/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
37372	COMM	3130A8Y72	FEDERAL HOME	02/05/2019		CITIGROUP GLOBAL FHLB NOTES		153,125.00		153,125.00
38615	COMM	3130A8Y72	FEDERAL HOME	02/05/2019	KEYBANC CAPITAL	FHLB NOTES		109,375.00		109,375.00
39203	COMM	SYS39203	USTN 2.37% MAT	02/05/2019	BARCLAYS CAPITAL U.S. TREASURY			13,166.67		13,166.67
Totals for 02/05/2019									499,980,958.32	525,000,000.00
39212	COMM	313384BP3	FHDN DISC NOTE	02/06/2019	MIZUHO	FHLB DISCOUNT	49,996,888.89			-49,996,888.89
39213	COMM	313384BP3	FHDN DISC NOTE	02/06/2019	UBS FINANCE	FHLB DISCOUNT	199,987,555.56			-199,987,555.56
39214	COMM	SYS39214	USTN 2.35% MAT	02/06/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39208	COMM	63873KP68	NATXNY DISC NOTE	02/06/2019	MERRILL LYNCH	Natixis NY Branch	50,000,000.00			50,000,000.00
39209	COMM	SYS39209	USTN 2.35% MAT	02/06/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00

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39210	COMM	313384BN8	FHDN DISC NOTE	02/06/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39211	COMM	313384BN8	FHDN DISC NOTE	02/06/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
37419	COMM	594918BV5	MICROSOFT CORP,	02/06/2019	BARCLAYS CAPITAL	MICROSOFT CORP			138,750.00	138,750.00
39209	COMM	SYS39209	USTN 2.35% MAT	02/06/2019	BARCLAYS CAPITAL U.S. TREASURY				13,055.56	13,055.56
Totals for 02/06/2019							449,984,444.45	500,000,000.00	151,805.56	50,167,361.11
39216	COMM	313384BQ1	FHDN DISC NOTE	02/07/2019	UBS FINANCE	FHLB DISCOUNT	199,987,388.88			-199,987,388.88
39217	COMM	313384BQ1	FHDN DISC NOTE	02/07/2019	MIZUHO	FHLB DISCOUNT	49,996,847.22			-49,996,847.22
39219	COMM	31381RLL6	FNMMAM 3.84% MAT	02/07/2019	BOK FINANCIAL	FNMA Multi-Family	2,032,580.02			-2,032,580.02
39218	COMM	31381RLL6	FNMMAM 3.84% MAT	02/07/2019	BOK FINANCIAL	FNMA Multi-Family	12,176,746.71			-12,176,746.71
39215	COMM	SYS39215	USTN 2.35% MAT	02/07/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39212	COMM	313384BP3	FHDN DISC NOTE	02/07/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39213	COMM	313384BP3	FHDN DISC NOTE	02/07/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39214	COMM	SYS39214	USTN 2.35% MAT	02/07/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39214	COMM	SYS39214	USTN 2.35% MAT	02/07/2019	BARCLAYS CAPITAL U.S. TREASURY				13,055.56	13,055.56
Totals for 02/07/2019							464,193,562.83	450,000,000.00	13,055.56	-14,180,507.27
39220	COMM	05522RCY2	BACCT 2.7% MAT	02/08/2019	MERRILL LYNCH	BANK OF AMERICA	25,022,773.44			-25,022,773.44
39223	COMM	313384BT5	FHDN DISC NOTE	02/08/2019	UBS FINANCE	FHLB DISCOUNT	199,963,333.32			-199,963,333.32
39222	COMM	313384BT5	FHDN DISC NOTE	02/08/2019	MIZUHO	FHLB DISCOUNT	49,990,541.67			-49,990,541.67
39224	COMM	63873KPB7	NATXNY DISC NOTE	02/08/2019	MERRILL LYNCH	Natixis NY Branch	49,990,166.67			-49,990,166.67
39221	COMM	SYS39221	USTN 2.35% MAT	02/08/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38974	COMM	63763QP84	NSCCPP DISC NOTE	02/08/2019	ROYAL BANK OF	NATL SEC		45,000,000.00		45,000,000.00
39215	COMM	SYS39215	USTN 2.35% MAT	02/08/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39216	COMM	313384BQ1	FHDN DISC NOTE	02/08/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39217	COMM	313384BQ1	FHDN DISC NOTE	02/08/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
36923	COMM	594918BN3	MICROSOFT CORP,	02/08/2019	MERRILL LYNCH	MICROSOFT CORP			55,000.00	55,000.00
39215	COMM	SYS39215	USTN 2.35% MAT	02/08/2019	BARCLAYS CAPITAL U.S. TREASURY				13,055.56	13,055.56
Totals for 02/08/2019							524,966,815.10	495,000,000.00	68,055.56	-29,898,759.54
39225	COMM	313384BU2	FHDN DISC NOTE	02/11/2019	MIZUHO	FHLB DISCOUNT	49,996,833.33			-49,996,833.33
39226	COMM	313384BU2	FHDN DISC NOTE	02/11/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39228	COMM	63873KPC5	NATXNY DISC NOTE	02/11/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39227	COMM	SYS39227	USTN 2.38% MAT	02/11/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38610	COMM	313312BT6	FCDN ZERO CPN	02/11/2019	MIZUHO	FFCB DISCOUNT		36,000,000.00		36,000,000.00
38788	COMM	7426M3PB9	PEFCO ZERO CPN	02/11/2019	WILLIAMS CAPITAL	PRIVATE EXPORT		30,000,000.00		30,000,000.00
39221	COMM	SYS39221	USTN 2.35% MAT	02/11/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39222	COMM	313384BT5	FHDN DISC NOTE	02/11/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39223	COMM	313384BT5	FHDN DISC NOTE	02/11/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39224	COMM	63873KPB7	NATXNY DISC NOTE	02/11/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
36117	COMM	3130A3XL3	FEDERAL HOME	02/11/2019	INCAPITAL LLC	FHLB NOTES			54,375.00	54,375.00
39221	COMM	SYS39221	USTN 2.35% MAT	02/11/2019	BARCLAYS CAPITAL U.S. TREASURY				39,166.65	39,166.65

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Totals for 02/11/2019									499,980,888.87	566,000,000.00
39229	COMM	313384BV0	FHDN DISC NOTE	02/12/2019	MIZUHO	FHLB DISCOUNT	49,996,833.33			-49,996,833.33
39230	COMM	313384BV0	FHDN DISC NOTE	02/12/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39232	COMM	63873KPD3	NATXNY DISC NOTE	02/12/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39231	COMM	7426M3UF4	PEFCO DISC NOTE	02/12/2019	WILLIAMS CAPITAL	PRIVATE EXPORT	29,674,875.00			-29,674,875.00
39233	COMM	SYS39233	USTN 2.34% MAT	02/12/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
36584	COMM	3133EFZN0	FEDERAL FARM CR	02/12/2019	INCAPITAL LLC	FFCB NOTES		15,000,000.00		15,000,000.00
39225	COMM	313384BU2	FHDN DISC NOTE	02/12/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39226	COMM	313384BU2	FHDN DISC NOTE	02/12/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39227	COMM	SYS39227	USTN 2.38% MAT	02/12/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39228	COMM	63873KPC5	NATXNY DISC NOTE	02/12/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
36584	COMM	3133EFZN0	FEDERAL FARM CR	02/12/2019	INCAPITAL LLC	FFCB NOTES			77,250.00	77,250.00
36989	COMM	3137EAEC9	FEDERAL HOME LN	02/12/2019	KEYBANC CAPITAL	FHLMC NOTES			112,500.00	112,500.00
36992	COMM	3137EAEC9	FEDERAL HOME LN	02/12/2019	KEYBANC CAPITAL	FHLMC NOTES			56,250.00	56,250.00
38123	COMM	594918AY0	MICROSOFT CORP,	02/12/2019	INCAPITAL LLC	MICROSOFT CORP			130,388.00	130,388.00
39227	COMM	SYS39227	USTN 2.38% MAT	02/12/2019	BARCLAYS CAPITAL U.S. TREASURY				13,222.22	13,222.22
Totals for 02/12/2019									529,655,763.87	515,000,000.00
										389,610.22
										-14,266,153.65
39234	COMM	313384BW8	FHDN DISC NOTE	02/13/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39235	COMM	313384BW8	FHDN DISC NOTE	02/13/2019	MIZUHO	FHLB DISCOUNT	99,993,666.66			-99,993,666.66
39236	COMM	63873KPE1	NATXNY DISC NOTE	02/13/2019	MERRILL LYNCH	Natixis NY Branch	49,996,722.22			-49,996,722.22
39237	COMM	SYS39237	USTN 2.36% MAT	02/13/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39229	COMM	313384BV0	FHDN DISC NOTE	02/13/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39230	COMM	313384BV0	FHDN DISC NOTE	02/13/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39232	COMM	63873KPD3	NATXNY DISC NOTE	02/13/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39233	COMM	SYS39233	USTN 2.34% MAT	02/13/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
39233	COMM	SYS39233	USTN 2.34% MAT	02/13/2019	BARCLAYS CAPITAL U.S. TREASURY				13,000.00	13,000.00
Totals for 02/13/2019									549,977,722.20	500,000,000.00
										13,000.00
										-49,964,722.20
39239	COMM	313384BX6	FHDN DISC NOTE	02/14/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39240	COMM	313384BX6	FHDN DISC NOTE	02/14/2019	MIZUHO	FHLB DISCOUNT	99,993,667.00			-99,993,667.00
39238	COMM	SYS39238	USTN 2.36% MAT	02/14/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39234	COMM	313384BW8	FHDN DISC NOTE	02/14/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39235	COMM	313384BW8	FHDN DISC NOTE	02/14/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39236	COMM	63873KPE1	NATXNY DISC NOTE	02/14/2019	MERRILL LYNCH	Natixis NY Branch		50,000,000.00		50,000,000.00
39237	COMM	SYS39237	USTN 2.36% MAT	02/14/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00
38832	COMM	084670BL1	BERKSHIRE	02/14/2019	INCAPITAL LLC	BERKSHIRE			62,506.50	62,506.50
39237	COMM	SYS39237	USTN 2.36% MAT	02/14/2019	BARCLAYS CAPITAL U.S. TREASURY				13,111.11	13,111.11
Totals for 02/14/2019									499,981,000.32	550,000,000.00
										75,617.61
										50,094,617.29
39242	COMM	313384CB3	FHDN DISC NOTE	02/15/2019	UBS FINANCE	FHLB DISCOUNT	199,948,888.88			-199,948,888.88

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39243	COMM	313384CB3	FHDN DISC NOTE	02/15/2019	MIZUHO	FHLB DISCOUNT	99,974,444.00			-99,974,444.00	
39244	COMM	63873KPK7	NATXNY DISC NOTE	02/15/2019	MERRILL LYNCH	Natixis NY Branch	49,986,888.89			-49,986,888.89	
39245	COMM	7426M3UC1	PEFCO DISC NOTE	02/15/2019		PRIVATE EXPORT	49,481,416.67			-49,481,416.67	
39241	COMM	SYS39241	USTN 2.41% MAT	02/15/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00	
36753	COMM	89231UAD9	TOYO 1.3% MAT	02/15/2019	CITIGROUP GLOBAL TOYOTA AUTO REC			177,201.60		177,201.60	
36753	COMM	89231UAD9	TOYO 1.3% MAT	02/15/2019	CITIGROUP GLOBAL TOYOTA AUTO REC			9.06		9.06	
38766	COMM	7426M3PF0	PEFCO ZERO CPN	02/15/2019	WILLIAMS CAPITAL PRIVATE EXPORT		50,000,000.00			50,000,000.00	
39238	COMM	SYS39238	USTN 2.36% MAT	02/15/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			200,000,000.00	
39239	COMM	313384BX6	FHDN DISC NOTE	02/15/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00	
39240	COMM	313384BX6	FHDN DISC NOTE	02/15/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00	
36753	COMM	89231UAD9	TOYO 1.3% MAT	02/15/2019	CITIGROUP GLOBAL TOYOTA AUTO REC				930.33	930.33	
36881	COMM	459058FK4	IBRD 0.875% MAT	02/15/2019		INTL BANK RECON &			175,200.00	175,200.00	
36933	COMM	084664CK5	BERKSHIRE	02/15/2019	BANK OF AMERICA	BERKSHIRE			65,000.00	65,000.00	
39238	COMM	SYS39238	USTN 2.36% MAT	02/15/2019	BARCLAYS CAPITAL U.S. TREASURY				13,111.11	13,111.11	
36557	COMM	65478UAD1	NALT 1.34% MAT	02/15/2019	MERRILL LYNCH	NISSAN AUTO				2,049.16	2,049.16
36557	COMM	65478UAD1	NALT 1.34% MAT	02/15/2019	MERRILL LYNCH	NISSAN AUTO		273,199.81			273,199.81
36600	COMM	47788MAC4	JDOT 1.36% MAT	02/15/2019	MERRILL LYNCH	JOHN DEERE				1,540.09	1,540.09
36600	COMM	47788MAC4	JDOT 1.36% MAT	02/15/2019	MERRILL LYNCH	JOHN DEERE		594,787.46			594,787.46
36601	COMM	89237KAD5	TAOT 1.25% MAT	02/15/2019	MERRILL LYNCH	TOYOTA AUTO REC				2,239.77	2,239.77
36601	COMM	89237KAD5	TAOT 1.25% MAT	02/15/2019	MERRILL LYNCH	TOYOTA AUTO REC		611,623.16			611,623.16
36800	COMM	43814QAC2	HAROT 1.39% MAT	02/15/2019	MERRILL LYNCH	HONDA AUTO				2,862.00	2,862.00
36800	COMM	43814QAC2	HAROT 1.39% MAT	02/15/2019	MERRILL LYNCH	HONDA AUTO		518,484.19			518,484.19
36905	COMM	47788NAC2	JDOT 1.25% MAT	02/15/2019	ROYAL BANK OF	JOHN DEERE				2,881.39	2,881.39
36905	COMM	47788NAC2	JDOT 1.25% MAT	02/15/2019	ROYAL BANK OF	JOHN DEERE		690,869.65			690,869.65
36929	COMM	161571HF4	CHAIT 1.27% MAT	02/15/2019	JPMorganChase	CHASE ISSUANCE				24,341.66	24,341.66
36929	COMM	161571HF4	CHAIT 1.27% MAT	02/15/2019	JPMorganChase	CHASE ISSUANCE				869,132.98	869,132.98
36956	COMM	58769BAD6	MBART 1.26% MAT	02/15/2019	CITIGROUP GLOBAL MERCEDES -BENZ					5,302.01	5,302.01
36956	COMM	58769BAD6	MBART 1.26% MAT	02/15/2019	CITIGROUP GLOBAL MERCEDES -BENZ					541,763.10	541,763.10
37035	COMM	89231LAD9	TAOT 1.23% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC				7,693.17	7,693.17
37035	COMM	89231LAD9	TAOT 1.23% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC				885,914.44	885,914.44
37507	COMM	47787XAC1	JDOT 1.78% MAT	02/15/2019	BANK OF AMERICA	JOHN DEERE				10,180.98	10,180.98
37507	COMM	47787XAC1	JDOT 1.78% MAT	02/15/2019	BANK OF AMERICA	JOHN DEERE		747,981.73			747,981.73
37568	COMM	89238MAD0	TAOT 1.73% MAT	02/15/2019	BANK OF AMERICA	TOYOTA AUTO REC				11,960.48	11,960.48
37568	COMM	89238MAD0	TAOT 1.73% MAT	02/15/2019	BANK OF AMERICA	TOYOTA AUTO REC		704,083.51			704,083.51
37862	COMM	02582JHG8	AMXCA 1.64% MAT	02/15/2019	ROYAL BANK OF	American Express				46,466.68	46,466.68
37862	COMM	02582JHG8	AMXCA 1.64% MAT	02/15/2019	ROYAL BANK OF	American Express		1,066,839.84			1,066,839.84
37976	COMM	43811BAC8	HAROT 1.68% MAT	02/15/2019	CITIGROUP GLOBAL HONDA AUTO					39,200.00	39,200.00
37976	COMM	43811BAC8	HAROT 1.68% MAT	02/15/2019	CITIGROUP GLOBAL HONDA AUTO					1,454,501.38	1,454,501.38
38137	COMM	89238KAD4	TAOT 1.93% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC				38,599.99	38,599.99
38137	COMM	89238KAD4	TAOT 1.93% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC		689,241.76			689,241.76

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38475	COMM	65478DAD9	NALT 2.65% MAT	02/15/2019	MERRILL LYNCH	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	02/15/2019	MERRILL LYNCH	NISSAN AUTO		468,085.34		468,085.34
38476	COMM	47788CAC6	JDOT 2.66% MAT	02/15/2019	ROYAL BANK OF	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	02/15/2019	ROYAL BANK OF	JOHN DEERE		212,368.41		212,368.41
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	02/15/2019	BARCLAYS CAPITAL American Express				100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	02/15/2019	BARCLAYS CAPITAL American Express		1,011,642.76			1,011,642.76
38708	COMM	161571HN7	CHAIT 2.1227% MAT	02/15/2019	BARCLAYS CAPITAL CHASE ISSUANCE				86,309.83	86,309.83
38708	COMM	161571HN7	CHAIT 2.1227% MAT	02/15/2019	BARCLAYS CAPITAL CHASE ISSUANCE		726,342.14			726,342.14
38785	COMM	58769DAE0	MBALT 2.01% MAT	02/15/2019	BOK FINANCIAL	MERCEDES-BENZ			6,700.00	6,700.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	02/15/2019	BOK FINANCIAL	MERCEDES-BENZ		91,589.09		91,589.09
38958	COMM	89231PADO	TAOT 3.18% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PADO	TAOT 3.18% MAT	02/15/2019	JPMorganChase	TOYOTA AUTO REC		192,185.33		192,185.33
39013	COMM	43815AAC6	HAROT 3.16% MAT	02/15/2019	JPMorganChase	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	02/15/2019	JPMorganChase	HONDA AUTO	427,071.49			427,071.49
39062	COMM	05522RCZ9	BACCT 3% MAT	02/15/2019	ROYAL BANK OF	BANK OF AMERICA			50,350.00	50,350.00
39062	COMM	05522RCZ9	BACCT 3% MAT	02/15/2019	ROYAL BANK OF	BANK OF AMERICA		362,232.66		362,232.66
39082	COMM	05522RDA3	BACCT 3.1% MAT	02/15/2019	ROYAL BANK OF	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	02/15/2019	ROYAL BANK OF	BANK OF AMERICA		248,051.93		248,051.93
39190	COMM	58772TAC4	MBALT 3.1% MAT	02/15/2019	MERRILL LYNCH	MERCEDES-BENZ			12,916.67	12,916.67
39190	COMM	58772TAC4	MBALT 3.1% MAT	02/15/2019	MERRILL LYNCH	MERCEDES-BENZ		283,382.43		283,382.43
39220	COMM	05522RCY2	BACCT 2.7% MAT	02/15/2019	MERRILL LYNCH	BANK OF AMERICA			56,250.00	56,250.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	02/15/2019	MERRILL LYNCH	BANK OF AMERICA	471,820.18			471,820.18
39220	COMM	05522RCY2	BACCT 2.7% MAT	02/15/2019	MERRILL LYNCH	BANK OF AMERICA			-43,125.00	-43,125.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	02/15/2019	MERRILL LYNCH	BANK OF AMERICA				0.00
Totals for 02/15/2019							599,391,638.44	564,320,405.43	900,751.97	-34,170,481.04
39246	COMM	313384CC1	FHDN DISC NOTE	02/19/2019	MIZUHO	FHLB DISCOUNT	99,993,611.12			-99,993,611.12
39247	COMM	313384CC1	FHDN DISC NOTE	02/19/2019	UBS FINANCE	FHLB DISCOUNT	199,987,222.24			-199,987,222.24
39248	COMM	SYS39248	USTN 2.37% MAT	02/19/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39241	COMM	SYS39241	USTN 2.41% MAT	02/19/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39242	COMM	313384CB3	FHDN DISC NOTE	02/19/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39243	COMM	313384CB3	FHDN DISC NOTE	02/19/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39244	COMM	63873KPK7	NATXNY DISC NOTE	02/19/2019	MERRILL LYNCH	Natixis NY Branch	50,000,000.00			50,000,000.00
38462	COMM	3137EAEL9	FEDERAL HOME LN	02/19/2019	BARCLAYS CAPITAL FHLMC NOTES			534,375.00		534,375.00
39118	COMM	3134G94B0	FEDERAL HOME LN	02/19/2019	BREAN CAPITAL LLCFHLMC NOTES			22,500.00		22,500.00
39118	COMM	3134G94B0	FEDERAL HOME LN	02/19/2019	BREAN CAPITAL LLCFHLMC NOTES		16,250.00	-16,250.00		0.00
39241	COMM	SYS39241	USTN 2.41% MAT	02/19/2019	BARCLAYS CAPITAL U.S. TREASURY			53,555.55		53,555.55
36587	COMM	43814NAC9	HAROT 1.22% MAT	02/19/2019	JPMorganChase	HONDA AUTO			1,159.38	1,159.38
36587	COMM	43814NAC9	HAROT 1.22% MAT	02/19/2019	JPMorganChase	HONDA AUTO	578,859.11			578,859.11
37059	COMM	43814RAC0	HAROT 1.21% MAT	02/19/2019	BARCLAYS CAPITAL HONDA AUTO			6,969.29		6,969.29
37059	COMM	43814RAC0	HAROT 1.21% MAT	02/19/2019	BARCLAYS CAPITAL HONDA AUTO		679,137.49			679,137.49

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38738	COMM	43814UAG4	HAROT 3.01% MAT	02/19/2019	BARCLAYS CAPITAL HONDA AUTO				30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	02/19/2019	BARCLAYS CAPITAL HONDA AUTO			303,289.08		303,289.08
Totals for 02/19/2019							499,980,833.36	551,577,535.68	632,409.22	52,229,111.54
39252	COMM	13606BQ33	CIBCNY 2.58% MAT	02/20/2019	JPMorganChase	Canadian IMP BK	50,000,000.00			-50,000,000.00
39250	COMM	313384CD9	FHDN DISC NOTE	02/20/2019	MIZUHO	FHLB DISCOUNT	99,993,611.12			-99,993,611.12
39251	COMM	313384CD9	FHDN DISC NOTE	02/20/2019	UBS FINANCE	FHLB DISCOUNT	199,987,222.24			-199,987,222.24
39249	COMM	SYS39249	USTN 2.37% MAT	02/20/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39246	COMM	313384CC1	FHDN DISC NOTE	02/20/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39247	COMM	313384CC1	FHDN DISC NOTE	02/20/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39248	COMM	SYS39248	USTN 2.37% MAT	02/20/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39248	COMM	SYS39248	USTN 2.37% MAT	02/20/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.68	13,166.68
37036	COMM	05582XAD4	BMWLT 1.43% MAT	02/20/2019	MIZUHO	BMW VEHICLE			1,319.98	1,319.98
37036	COMM	05582XAD4	BMWLT 1.43% MAT	02/20/2019	MIZUHO	BMW VEHICLE				1,014,318.96
Totals for 02/20/2019							549,980,833.36	501,014,318.96	14,486.66	-48,952,027.74
39254	COMM	22533UTM5	CACPNY DISC NOTE	02/21/2019	JPMorganChase	Credit Agricole Corp	24,791,666.67			-24,791,666.67
39255	COMM	313384CE7	FHDN DISC NOTE	02/21/2019	UBS FINANCE	FHLB DISCOUNT	199,987,222.24			-199,987,222.24
39256	COMM	313384CE7	FHDN DISC NOTE	02/21/2019	MIZUHO	FHLB DISCOUNT	99,993,611.12			-99,993,611.12
39253	COMM	SYS39253	USTN 2.37% MAT	02/21/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39249	COMM	SYS39249	USTN 2.37% MAT	02/21/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39250	COMM	313384CD9	FHDN DISC NOTE	02/21/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39251	COMM	313384CD9	FHDN DISC NOTE	02/21/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39249	COMM	SYS39249	USTN 2.37% MAT	02/21/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.67	13,166.67
37615	COMM	43814TAC6	HAROT 1.72% MAT	02/21/2019	BANK OF AMERICA	HONDA AUTO			18,146.98	18,146.98
37615	COMM	43814TAC6	HAROT 1.72% MAT	02/21/2019	BANK OF AMERICA	HONDA AUTO				891,530.24
Totals for 02/21/2019							524,772,500.03	500,891,530.24	31,313.65	-23,849,656.14
39258	COMM	313384CH0	FHDN ZERO CPN	02/22/2019	UBS FINANCE	FHLB DISCOUNT	199,961,666.68			-199,961,666.68
39259	COMM	313384CH0	FHDN ZERO CPN	02/22/2019	MIZUHO	FHLB DISCOUNT	99,980,833.34			-99,980,833.34
39257	COMM	SYS39257	BC 2.37% MAT	02/22/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
36576	COMM	3136G2WX1	FEDERAL NATL MTG	02/22/2019	INCAPITAL LLC	FNMA NOTES		15,500,000.00		15,500,000.00
39253	COMM	SYS39253	USTN 2.37% MAT	02/22/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39255	COMM	313384CE7	FHDN DISC NOTE	02/22/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39256	COMM	313384CE7	FHDN DISC NOTE	02/22/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
36576	COMM	3136G2WX1	FEDERAL NATL MTG	02/22/2019	INCAPITAL LLC	FNMA NOTES			96,875.00	96,875.00
37454	COMM	3134G3A91	FEDERAL HOME LN	02/22/2019	INCAPITAL LLC	FHLMC NOTES			140,000.00	140,000.00
39253	COMM	SYS39253	USTN 2.37% MAT	02/22/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.66	13,166.66
Totals for 02/22/2019							499,942,500.02	515,500,000.00	250,041.66	15,807,541.64
39260	COMM	313384CJ6	FHDN DISC NOTE	02/25/2019	UBS FINANCE	FHLB DISCOUNT	199,987,222.24			-199,987,222.24
39261	COMM	313384CJ6	FHDN DISC NOTE	02/25/2019	MIZUHO	FHLB DISCOUNT	99,993,611.00			-99,993,611.00

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39262	COMM	SYS39262	USTN 2.37% MAT	02/25/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
38543	COMM	313384CH0	FHDN ZERO CPN	02/25/2019	LOOP CAPITAL	FHLB DISCOUNT		17,300,000.00		17,300,000.00
39200	COMM	93114FPR9	WMTPP DISC NOTE	02/25/2019	CITIGROUP GLOBAL WALMART STORES			75,000,000.00		75,000,000.00
39257	COMM	SYS39257	BC 2.37% MAT	02/25/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39258	COMM	313384CH0	FHDN ZERO CPN	02/25/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39259	COMM	313384CH0	FHDN ZERO CPN	02/25/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
36583	COMM	3134G8JT7	FEDERAL HOME LN	02/25/2019	INCAPITAL LLC	FHLMC NOTES			93,750.00	93,750.00
37817	COMM	3134GBPM8	FEDERAL HOME LN	02/25/2019	INCAPITAL LLC	FHLMC NOTES			150,000.00	150,000.00
39257	COMM	SYS39257	BC 2.37% MAT	02/25/2019	BARCLAYS CAPITAL U.S. TREASURY				39,500.01	39,500.01
36893	COMM	05582QAD9	BMWOT 1.16% MAT	02/25/2019	JPMorganChase	BMW VEHICLE			3,842.00	3,842.00
36893	COMM	05582QAD9	BMWOT 1.16% MAT	02/25/2019	JPMorganChase	BMW VEHICLE		556,654.89		556,654.89
38387	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				44,700.00	44,700.00
38387	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			518,070.60		518,070.60
38391	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				16,762.50	16,762.50
38391	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			194,178.89		194,178.89
38412	COMM	09659QAD9	BMWOT 2.35% MAT	02/25/2019	JPMorganChase	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWOT 2.35% MAT	02/25/2019	JPMorganChase	BMW VEHICLE		858,812.77		858,812.77
38465	COMM	3137AWQH1	FHLMCM 2.307%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				10,727.55	10,727.55
38465	COMM	3137AWQH1	FHLMCM 2.307%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			146,519.14		146,519.14
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family			7,767.69	7,767.69
38477	COMM	3138LAYM5	FHLMCM 2.55% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family		5,484.60		5,484.60
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	02/25/2019	BARCLAYS CAPITAL FHLMC Multi-Family				55,333.34	55,333.34
38643	COMM	3137B36J2	FHLMCM 3.32% MAT	02/25/2019	BARCLAYS CAPITAL FHLMC Multi-Family			482,654.31		482,654.31
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	02/25/2019	VINING SPARKS IBG FNMA Multi-Family				10,819.94	10,819.94
38664	COMM	3136B1XP4	FNMAM 3.56% MAT	02/25/2019	VINING SPARKS IBG FNMA Multi-Family			59,531.13		59,531.13
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	02/25/2019	JPMorganChase	FNMA Multi-Family			10,819.94	10,819.94
38665	COMM	3136B1XP4	FNMAM 3.56% MAT	02/25/2019	JPMorganChase	FNMA Multi-Family		59,531.13		59,531.13
38666	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				26,250.08	26,250.08
38666	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			298,565.63		298,565.63
38744	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				44,700.00	44,700.00
38744	COMM	3137AYCE9	FHLMCM 2.682%	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			508,593.87		508,593.87
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family				12,176.25	12,176.25
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	02/25/2019	BREAN CAPITAL LLCFHLMC Multi-Family			104,976.35		104,976.35
38864	COMM	3137B5JM6	FHLMCM 3.531%	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family			29,425.00	29,425.00
38864	COMM	3137B5JM6	FHLMCM 3.531%	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family		221,304.43		221,304.43
38884	COMM	31381N7G2	FNMAM 3.27% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family			9,749.73	9,749.73
38884	COMM	31381N7G2	FNMAM 3.27% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family		6,177.72		6,177.72
38945	COMM	3137B3NA2	FHLMC REMIC	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family			28,723.99	28,723.99
38945	COMM	3137B3NA2	FHLMC REMIC	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family		243,775.39		243,775.39
39026	COMM	3137B5KW2	FHLMC SERIES	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family			28,816.67	28,816.67

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39026	COMM	3137B5KW2	FHLMC SERIES	02/25/2019	INCAPITAL LLC	FHLMC Multi-Family		217,375.20		217,375.20
39093	COMM	3137FBUV6	FHLMCM 2.52688%	02/25/2019	BOK FINANCIAL	FHLMC Multi-Family			46,890.78	46,890.78
39093	COMM	3137FBUV6	FHLMCM 2.52688%	02/25/2019	BOK FINANCIAL	FHLMC Multi-Family		1,137,063.39		1,137,063.39
39150	COMM	31381TYT1	FNMAM 2.75% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family			71,333.91	71,333.91
39150	COMM	31381TYT1	FNMAM 2.75% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family		59,706.74		59,706.74
39150	COMM	31381TYT1	FNMAM 2.75% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family			-29,914.22	-29,914.22
39150	COMM	31381TYT1	FNMAM 2.75% MAT	02/25/2019	BOK FINANCIAL	FNMA Multi-Family				0.00
39158	COMM	31381RZ23	FNMAM 3.84% MAT	02/25/2019	KEYBANC CAPITAL	FNMA Multi-Family			48,238.90	48,238.90
39158	COMM	31381RZ23	FNMAM 3.84% MAT	02/25/2019	KEYBANC CAPITAL	FNMA Multi-Family		25,136.27		25,136.27
39158	COMM	31381RZ23	FNMAM 3.84% MAT	02/25/2019	KEYBANC CAPITAL	FNMA Multi-Family			-23,341.40	-23,341.40
39158	COMM	31381RZ23	FNMAM 3.84% MAT	02/25/2019	KEYBANC CAPITAL	FNMA Multi-Family				0.00
Totals for 02/25/2019							499,980,833.24	598,004,112.45	799,739.32	98,823,018.53
39263	COMM	313384CK3	FHDN DISC NOTE	02/26/2019	UBS FINANCE	FHLB DISCOUNT		199,987,222.24		-199,987,222.24
39264	COMM	313384CK3	FHDN DISC NOTE	02/26/2019	MIZUHO	FHLB DISCOUNT		99,993,611.00		-99,993,611.00
39265	COMM	SYS39265	USTN 2.37% MAT	02/26/2019	BARCLAYS CAPITAL U.S. TREASURY		200,000,000.00			-200,000,000.00
39065	COMM	45113VPS3	IBM DISC NOTE MAT	02/26/2019	CITIGROUP GLOBAL IBM			45,000,000.00		45,000,000.00
39260	COMM	313384CJ6	FHDN DISC NOTE	02/26/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39261	COMM	313384CJ6	FHDN DISC NOTE	02/26/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39262	COMM	SYS39262	USTN 2.37% MAT	02/26/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
38466	COMM	3134GSFE0	FEDERAL HOME LN	02/26/2019	INCAPITAL LLC	FHLMC NOTES			250,000.00	250,000.00
39262	COMM	SYS39262	USTN 2.37% MAT	02/26/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.65	13,166.65
Totals for 02/26/2019							499,980,833.24	545,000,000.00	263,166.65	45,282,333.41
39266	COMM	SYS39266	USTN 2.36% MAT	02/27/2019	BARCLAYS CAPITAL BARCLAYS CAPITAL		200,000,000.00			-200,000,000.00
39267	COMM	313384CL1	FHDN DISC NOTE	02/27/2019	UBS FINANCE	FHLB DISCOUNT		199,987,333.32		-199,987,333.32
39268	COMM	313384CL1	FHDN DISC NOTE	02/27/2019	MIZUHO	FHLB DISCOUNT		99,993,667.00		-99,993,667.00
39269	COMM	43814WAC9	HAROT 2.83% MAT	02/27/2019	MERRILL LYNCH	HONDA AUTO		13,749,631.50		-13,749,631.50
39263	COMM	313384CK3	FHDN DISC NOTE	02/27/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39264	COMM	313384CK3	FHDN DISC NOTE	02/27/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39265	COMM	SYS39265	USTN 2.37% MAT	02/27/2019	BARCLAYS CAPITAL U.S. TREASURY			200,000,000.00		200,000,000.00
39265	COMM	SYS39265	USTN 2.37% MAT	02/27/2019	BARCLAYS CAPITAL U.S. TREASURY				13,166.67	13,166.67
Totals for 02/27/2019							513,730,631.82	500,000,000.00	13,166.67	-13,717,465.15
39270	COMM	SYS39270	BCREPO (USTN)	02/28/2019	BARCLAYS CAPITAL BARCLAYS CAPITAL		200,000,000.00			-200,000,000.00
39271	COMM	313384CM9	FHDN DISC NOTE	02/28/2019	UBS FINANCE	FHLB DISCOUNT		199,987,500.00		-199,987,500.00
39272	COMM	313384CM9	FHDN DISC NOTE	02/28/2019	MIZUHO	FHLB DISCOUNT		99,993,750.00		-99,993,750.00
39128	COMM	313384CL1	FHDN DISC NOTE	02/28/2019	UBS FINANCE	FHLB DISCOUNT			25,000,000.00	25,000,000.00
39266	COMM	SYS39266	USTN 2.36% MAT	02/28/2019	BARCLAYS CAPITAL BARCLAYS CAPITAL			200,000,000.00		200,000,000.00
39267	COMM	313384CL1	FHDN DISC NOTE	02/28/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39268	COMM	313384CL1	FHDN DISC NOTE	02/28/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
37578	COMM	3134GA5T7	FHLMC 2.125% MAT	02/28/2019	INCAPITAL LLC	FHLMC NOTES			37,187.50	37,187.50

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37579	COMM	3134GA5T7	FHLMC 2.125% MAT	02/28/2019	INCAPITAL LLC	FHLMC NOTES			212,500.00	212,500.00
37580	COMM	3134GA6W9	FEDERAL HOME LN	02/28/2019	INCAPITAL LLC	FHLMC NOTES			83,625.00	83,625.00
38016	COMM	3130ABZE9	FEDERAL HOME	02/28/2019	INCAPITAL LLC	FHLB NOTES			69,300.00	69,300.00
38302	COMM	912828TN0	UNITED STATES	02/28/2019	DEUTSCHE BANK	U.S. TREASURY			125,000.00	125,000.00
38859	COMM	3130AC2P8	FEDERAL HOME	02/28/2019	KEYBANC CAPITAL	FHLB NOTES			90,000.00	90,000.00
38859	COMM	3130AC2P8	FEDERAL HOME	02/28/2019	KEYBANC CAPITAL	FHLB NOTES	9,500.00		-9,500.00	0.00
39266	COMM	SYS39266	USTN 2.36% MAT	02/28/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,111.12	13,111.12
Totals for 02/28/2019							499,981,250.00	525,009,500.00	621,223.62	25,649,473.62
39275	COMM	SYS39275	BCREPO (USTN)	03/01/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39274	COMM	313384CQ0	FHDN DISC NOTE	03/01/2019	UBS FINANCE	FHLB DISCOUNT	199,961,666.00			-199,961,666.00
39273	COMM	313384CQ0	FHDN DISC NOTE	03/01/2019	MIZUHO	FHLB DISCOUNT	99,980,833.00			-99,980,833.00
38495	COMM	30231GAP7	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL			6,744,000.00	6,744,000.00
38504	COMM	478160BR4	JOHNSON &	03/01/2019	INCAPITAL LLC	JOHNSON &			25,282,000.00	25,282,000.00
38505	COMM	30231GAP7	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL			8,265,000.00	8,265,000.00
39270	COMM	SYS39270	BCREPO (USTN)	03/01/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39271	COMM	313384CM9	FHDN DISC NOTE	03/01/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39272	COMM	313384CM9	FHDN DISC NOTE	03/01/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
38024	COMM	3133EHWM1	FEDERAL FARM CR	03/01/2019	INCAPITAL LLC	FFCB NOTES			25,500.00	25,500.00
38025	COMM	3133EHWM1	FEDERAL FARM CR	03/01/2019	INCAPITAL LLC	FFCB NOTES			42,500.00	42,500.00
38026	COMM	3133EHWM1	FEDERAL FARM CR	03/01/2019	INCAPITAL LLC	FFCB NOTES			59,500.00	59,500.00
38368	COMM	3133EFF28	FEDERAL FARM CR	03/01/2019	INCAPITAL LLC	FFCB NOTES			43,271.25	43,271.25
38495	COMM	30231GAP7	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL			57,593.76	57,593.76
38504	COMM	478160BR4	JOHNSON &	03/01/2019	INCAPITAL LLC	JOHNSON &			142,211.25	142,211.25
38505	COMM	30231GAP7	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL			70,583.10	70,583.10
38852	COMM	30231GAV4	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL			111,100.00	111,100.00
38852	COMM	30231GAV4	EXXON MOBIL	03/01/2019	INCAPITAL LLC	EXXON MOBIL	5,555.00		-5,555.00	0.00
39270	COMM	SYS39270	BCREPO (USTN)	03/01/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			14,166.67	14,166.67
Totals for 03/01/2019							499,942,499.00	540,296,555.00	560,871.03	40,914,927.03
39276	COMM	SYS39276	BCREPO (USTN)	03/04/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39277	COMM	313384CR8	FHDN DISC NOTE	03/04/2019	MIZUHO	FHLB DISCOUNT	99,993,667.00			-99,993,667.00
39278	COMM	313384CR8	FHDN DISC NOTE	03/04/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39279	COMM	46640QXX4	JPMSCC ZERO CPN	03/04/2019	JPMorganChase	JP Morgan Securities	49,133,069.44			-49,133,069.44
39273	COMM	313384CQ0	FHDN DISC NOTE	03/04/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39274	COMM	313384CQ0	FHDN DISC NOTE	03/04/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39275	COMM	SYS39275	BCREPO (USTN)	03/04/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
37502	COMM	3133EHBA0	FEDERAL FARM CR	03/04/2019	INCAPITAL LLC	FFCB NOTES			152,000.00	152,000.00
37503	COMM	166764BP4	CHEVRON CORP	03/04/2019	CITIGROUP GLOBAL	CHEVRON CORP.			79,640.00	79,640.00
39031	COMM	06405LAA9	BANK NEW YORK	03/04/2019	CITIGROUP GLOBAL	BANK OF NEW			189,758.13	189,758.13
39032	COMM	06405LAA9	BANK NEW YORK	03/04/2019	Academy Securities	BANK OF NEW			37,951.63	37,951.63

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39105	COMM	3133EJY60	FEDERAL FARM CR	03/04/2019	INCITAL LLC	FFCB NOTES			94,375.00	94,375.00
39105	COMM	3133EJY60	FEDERAL FARM CR	03/04/2019	INCITAL LLC	FFCB NOTES		22,020.83	-22,020.83	0.00
39275	COMM	SYS39275	BCREPO (USTN)	03/04/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			39,333.33	39,333.33
34292	COMM	SYS34292	MSTI 0.%	03/04/2019		MORGAN STANLEY			339.63	339.63
34292	COMM	SYS34292	MSTI 0.%	03/04/2019		MORGAN STANLEY	339.63			-339.63
37590	COMM	SYS37590	JPM TE 0.44%	03/04/2019	JPMorganChase	JP MORGAN US			391,684.69	391,684.69
37590	COMM	SYS37590	JPM TE 0.44%	03/04/2019	JPMorganChase	JP MORGAN US	391,684.69			-391,684.69
Totals for 03/04/2019							549,506,094.08	500,022,020.83	963,061.58	-48,521,011.67
39280	COMM	SYS39280	BCREPO (USTN)	03/05/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39281	COMM	313384CS6	FHDN DISC NOTE	03/05/2019	MIZUHO	FHLB DISCOUNT	99,993,667.00			-99,993,667.00
39282	COMM	313384CS6	FHDN DISC NOTE	03/05/2019	UBS FINANCE	FHLB DISCOUNT	199,987,500.00			-199,987,500.00
39276	COMM	SYS39276	BCREPO (USTN)	03/05/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39277	COMM	313384CR8	FHDN DISC NOTE	03/05/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39278	COMM	313384CR8	FHDN DISC NOTE	03/05/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39276	COMM	SYS39276	BCREPO (USTN)	03/05/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,111.10	13,111.10
Totals for 03/05/2019							499,981,167.00	500,000,000.00	13,111.10	31,944.10
39283	COMM	SYS39283	BCREPO (USTN)	03/06/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39284	COMM	313384CT4	FHDN DISC NOTE	03/06/2019	MIZUHO	FHLB DISCOUNT	99,993,667.00			-99,993,667.00
39285	COMM	313384CT4	FHDN DISC NOTE	03/06/2019	UBS FINANCE	FHLB DISCOUNT	199,987,333.32			-199,987,333.32
39280	COMM	SYS39280	BCREPO (USTN)	03/06/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39281	COMM	313384CS6	FHDN DISC NOTE	03/06/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39282	COMM	313384CS6	FHDN DISC NOTE	03/06/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
35847	COMM	3135G0UU5	FEDERAL NATL MTG03/06/2019		BREAN CAPITAL	LLCFNMA NOTES			61,250.00	61,250.00
35856	COMM	3135G0UU5	FEDERAL NATL MTG03/06/2019		BREAN CAPITAL	LLCFNMA NOTES			127,610.00	127,610.00
39280	COMM	SYS39280	BCREPO (USTN)	03/06/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,111.10	13,111.10
Totals for 03/06/2019							499,981,000.32	500,000,000.00	201,971.10	220,970.78
39286	COMM	SYS39286	BCREPO (USTN)	03/07/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39287	COMM	313384CU1	FHDN DISC NOTE	03/07/2019	UBS FINANCE	FHLB DISCOUNT	149,990,583.33			-149,990,583.33
39288	COMM	313384CU1	FHDN DISC NOTE	03/07/2019	MIZUHO	FHLB DISCOUNT	49,996,861.11			-49,996,861.11
39283	COMM	SYS39283	BCREPO (USTN)	03/07/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39284	COMM	313384CT4	FHDN DISC NOTE	03/07/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39285	COMM	313384CT4	FHDN DISC NOTE	03/07/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39283	COMM	SYS39283	BCREPO (USTN)	03/07/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,055.56	13,055.56
Totals for 03/07/2019							399,987,444.44	500,000,000.00	13,055.56	100,025,611.12
39291	COMM	SYS39291	BCREPO (USTN)	03/08/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39289	COMM	313384CX5	FHDN DISC NOTE	03/08/2019	MIZUHO	FHLB DISCOUNT	49,990,500.00			-49,990,500.00
39290	COMM	313384CX5	FHDN DISC NOTE	03/08/2019	UBS FINANCE	FHLB DISCOUNT	149,971,500.00			-149,971,500.00
39292	COMM	59157USM3	METSHR DISC NOTE	03/08/2019	CITIGROUP GLOBAL	METLIFE SHORT	39,794,444.44			-39,794,444.44

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35867	COMM	313378QK0	FEDERAL HOME	03/08/2019	UBS FINANCE	FHLB NOTES	10,000,000.00			10,000,000.00
36707	COMM	3133782M2	FEDERAL HOME	03/08/2019	MERRILL LYNCH	FHLB NOTES	20,015,000.00			20,015,000.00
39286	COMM	SYS39286	BCREPO (USTN)	03/08/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39287	COMM	313384CU1	FHDN DISC NOTE	03/08/2019	UBS FINANCE	FHLB DISCOUNT	150,000,000.00			150,000,000.00
39288	COMM	313384CU1	FHDN DISC NOTE	03/08/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
35867	COMM	313378QK0	FEDERAL HOME	03/08/2019	UBS FINANCE	FHLB NOTES		93,750.00		93,750.00
36707	COMM	3133782M2	FEDERAL HOME	03/08/2019	MERRILL LYNCH	FHLB NOTES		150,112.50		150,112.50
39138	COMM	3130ABFD3	FEDERAL HOME	03/08/2019	INCAPITAL LLC	FHLB NOTES		98,437.50		98,437.50
39138	COMM	3130ABFD3	FEDERAL HOME	03/08/2019	INCAPITAL LLC	FHLB NOTES	33,906.25	-33,906.25		0.00
39286	COMM	SYS39286	BCREPO (USTN)	03/08/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		13,111.13		13,111.13
Totals for 03/08/2019							439,756,444.44	430,048,906.25	321,504.88	-9,386,033.31
39298	COMM	SYS39298	BCREPO (USTN)	03/11/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39296	COMM	3133EKCS3	FEDERAL FARM CR	03/11/2019	INCAPITAL LLC	FFCB NOTES	20,016,800.00			-20,016,800.00
39293	COMM	313384CY3	FHDN DISC NOTE	03/11/2019	UBS FINANCE	FHLB DISCOUNT	149,990,499.99			-149,990,499.99
39294	COMM	313384CY3	FHDN DISC NOTE	03/11/2019	MIZUHO	FHLB DISCOUNT	49,996,833.33			-49,996,833.33
39295	COMM	3137B04Y7	FHLMCM 2.615%	03/11/2019	JPMorganChase	FHLMC Multi-Family	26,794,537.50			-26,794,537.50
39297	COMM	89116FU57	TDNY DISC NOTE	03/11/2019	CITIGROUP GLOBAL	TORONTO	49,596,416.67			-49,596,416.67
39289	COMM	313384CX5	FHDN DISC NOTE	03/11/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
39290	COMM	313384CX5	FHDN DISC NOTE	03/11/2019	UBS FINANCE	FHLB DISCOUNT	150,000,000.00			150,000,000.00
39291	COMM	SYS39291	BCREPO (USTN)	03/11/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
36993	COMM	313380WG8	FEDERAL HOME	03/11/2019	INCAPITAL LLC	FHLB NOTES		134,062.50		134,062.50
37022	COMM	313380WG8	FEDERAL HOME	03/11/2019		FHLB NOTES		82,500.00		82,500.00
37054	COMM	313380WG8	FEDERAL HOME	03/11/2019	KEYBANC CAPITAL	FHLB NOTES		68,750.00		68,750.00
37072	COMM	313380WG8	FEDERAL HOME	03/11/2019	KEYBANC CAPITAL	FHLB NOTES		95,287.50		95,287.50
37726	COMM	313378CR0	FHLB 2.25% MAT	03/11/2019	KEYBANC CAPITAL	FHLB NOTES		281,250.00		281,250.00
38269	COMM	3130A66T9	FEDERAL HOME	03/11/2019	KEYBANC CAPITAL	FHLB NOTES		203,125.00		203,125.00
38436	COMM	313370US5	FEDERAL HOME	03/11/2019	KEYBANC CAPITAL	FHLB NOTES		71,875.00		71,875.00
39291	COMM	SYS39291	BCREPO (USTN)	03/11/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		39,333.34		39,333.34
Totals for 03/11/2019							496,395,087.49	400,000,000.00	976,183.34	-95,418,904.15
39302	COMM	SYS39302	BCREPO (USTN)	03/12/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39299	COMM	313384CZ0	FHDN DISC NOTE	03/12/2019	UBS FINANCE	FHLB DISCOUNT	49,996,833.33			-49,996,833.33
39301	COMM	3130AG2J3	FEDERAL HOME	03/12/2019	DEUTSCHE BANK	FHLB NOTES	50,000,000.00			-50,000,000.00
39300	COMM	78012UMJ1	RBCNY 2.64% MAT	03/12/2019	RBC CAPITAL	ROYAL BANK OF	45,000,000.00			-45,000,000.00
39293	COMM	313384CY3	FHDN DISC NOTE	03/12/2019	UBS FINANCE	FHLB DISCOUNT	150,000,000.00			150,000,000.00
39294	COMM	313384CY3	FHDN DISC NOTE	03/12/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
39298	COMM	SYS39298	BCREPO (USTN)	03/12/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
37711	COMM	313382K69	FEDERAL HOME	03/12/2019	KEYBANC CAPITAL	FHLB NOTES		226,275.00		226,275.00
39298	COMM	SYS39298	BCREPO (USTN)	03/12/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		13,111.11		13,111.11
Totals for 03/12/2019							344,996,833.33	400,000,000.00	239,386.11	55,242,552.78

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39303	COMM	SYS39303	BCREPO (USTN)	03/13/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39304	COMM	05586FXA0	BNP P 2.69% MAT	03/13/2019	JPMorganChase	BNP PARIBAS NY	50,000,000.00			-50,000,000.00
39299	COMM	313384CZ0	FHDN DISC NOTE	03/13/2019	UBS FINANCE	FHLB DISCOUNT		50,000,000.00		50,000,000.00
39302	COMM	SYS39302	BCREPO (USTN)	03/13/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
35826	COMM	313383VN8	FEDERAL HOME	03/13/2019	WELLS FARGO	FHLB NOTES			94,600.00	94,600.00
35827	COMM	313383VN8	FEDERAL HOME	03/13/2019	KEYBANC CAPITAL	FHLB NOTES			251,550.00	251,550.00
36756	COMM	313378J77	FEDERAL HOME	03/13/2019	INCAPITAL LLC	FHLB NOTES			140,625.00	140,625.00
36760	COMM	313378J77	FEDERAL HOME	03/13/2019	INCAPITAL LLC	FHLB NOTES			56,250.00	56,250.00
36886	COMM	313378J77	FEDERAL HOME	03/13/2019	KEYBANC CAPITAL	FHLB NOTES			140,625.00	140,625.00
37778	COMM	313378J77	FEDERAL HOME	03/13/2019	KEYBANC CAPITAL	FHLB NOTES			131,250.00	131,250.00
38596	COMM	3130A02T6	FEDERAL HOME	03/13/2019	KEYBANC CAPITAL	FHLB NOTES			296,875.00	296,875.00
38878	COMM	3133EJZH5	FEDERAL FARM CR	03/13/2019	INCAPITAL LLC	FFCB NOTES			196,000.00	196,000.00
38878	COMM	3133EJZH5	FEDERAL FARM CR	03/13/2019	INCAPITAL LLC	FFCB NOTES			23,955.56	-23,955.56
39302	COMM	SYS39302	BCREPO (USTN)	03/13/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,111.12	13,111.12
Totals for 03/13/2019							250,000,000.00	250,023,955.56	1,296,930.56	1,320,886.12
39305	COMM	SYS39305	BCREPO 2.38% MAT	03/14/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39306	COMM	313384DB2	FHDN DISC NOTE	03/14/2019	UBS FINANCE	FHLB DISCOUNT	149,991,041.67			-149,991,041.67
39307	COMM	313384DB2	FHDN DISC NOTE	03/14/2019	MIZUHO	FHLB DISCOUNT	49,996,861.11			-49,996,861.11
39303	COMM	SYS39303	BCREPO (USTN)	03/14/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
34292	COMM	SYS34292	MSTI 0.%	03/14/2019		MORGAN STANLEY			194,723.68	194,723.68
37590	COMM	SYS37590	JPM TE 0.44%	03/14/2019	JPMorganChase	JP MORGAN US			226,572,923.13	226,572,923.13
39303	COMM	SYS39303	BCREPO (USTN)	03/14/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,222.21	13,222.21
Totals for 03/14/2019							399,987,902.78	426,767,646.81	13,222.21	26,792,966.24
39308	COMM	SYS39308	BCREPO 2.42% MAT	03/15/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39309	COMM	313384DE6	FHDN DISC NOTE	03/15/2019	UBS FINANCE	FHLB DISCOUNT	199,961,666.68			-199,961,666.68
39310	COMM	313384DE6	FHDN DISC NOTE	03/15/2019	MIZUHO	FHLB DISCOUNT	49,990,416.67			-49,990,416.67
39314	COMM	91412GWY7	UNIVERSITY CALIF	03/15/2019	UBS FINANCE	UNIVERSITY	4,069,000.00			-4,069,000.00
36620	COMM	084664CG4	BERKSHIRE	03/15/2019	JPMorganChase	BERKSHIRE		5,000,000.00		5,000,000.00
36753	COMM	89231UAD9	TOYO 1.3% MAT	03/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		164,904.16		164,904.16
36753	COMM	89231UAD9	TOYO 1.3% MAT	03/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		8.43		8.43
36896	COMM	3130A7L37	FEDERAL HOME	03/15/2019	WELLS FARGO	FHLB NOTES		5,000,000.00		5,000,000.00
38515	COMM	30231GAD4	EXXON MOBIL	03/15/2019	INCAPITAL LLC	EXXON MOBIL		13,000,000.00		13,000,000.00
39305	COMM	SYS39305	BCREPO 2.38% MAT	03/15/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39306	COMM	313384DB2	FHDN DISC NOTE	03/15/2019	UBS FINANCE	FHLB DISCOUNT		150,000,000.00		150,000,000.00
39307	COMM	313384DB2	FHDN DISC NOTE	03/15/2019	MIZUHO	FHLB DISCOUNT		50,000,000.00		50,000,000.00
36620	COMM	084664CG4	BERKSHIRE	03/15/2019	JPMorganChase	BERKSHIRE		42,500.00		42,500.00
36753	COMM	89231UAD9	TOYO 1.3% MAT	03/15/2019	CITIGROUP GLOBAL	TOYOTA AUTO REC		738.35		738.35
36896	COMM	3130A7L37	FEDERAL HOME	03/15/2019	WELLS FARGO	FHLB NOTES		31,250.00		31,250.00
38503	COMM	880591EV0	TENNESSEE	03/15/2019	BARCLAYS CAPITAL	TENNESSEE		225,000.00		225,000.00

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38515	COMM	30231GAD4	EXXON MOBIL	03/15/2019	INCAPITAL LLC	EXXON MOBIL			118,235.00	118,235.00
38815	COMM	880591EV0	TENNESSEE	03/15/2019	KEYBANC CAPITAL	TENNESSEE			112,500.00	112,500.00
38830	COMM	084670BQ0	BERKSHIRE	03/15/2019	INCAPITAL LLC	BERKSHIRE			110,000.00	110,000.00
39305	COMM	SYS39305	BCREPO 2.38% MAT	03/15/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,222.22	13,222.22
36557	COMM	65478UAD1	NALT 1.34% MAT	03/15/2019	MERRILL LYNCH	NISSAN AUTO			1,744.09	1,744.09
36557	COMM	65478UAD1	NALT 1.34% MAT	03/15/2019	MERRILL LYNCH	NISSAN AUTO	235,533.88			235,533.88
36600	COMM	47788MAC4	JDOT 1.36% MAT	03/15/2019	MERRILL LYNCH	JOHN DEERE			865.99	865.99
36600	COMM	47788MAC4	JDOT 1.36% MAT	03/15/2019	MERRILL LYNCH	JOHN DEERE	326,145.67			326,145.67
36601	COMM	89237KAD5	TAOT 1.25% MAT	03/15/2019	MERRILL LYNCH	TOYOTA AUTO REC			1,602.66	1,602.66
36601	COMM	89237KAD5	TAOT 1.25% MAT	03/15/2019	MERRILL LYNCH	TOYOTA AUTO REC	561,673.14			561,673.14
36800	COMM	43814QAC2	HAROT 1.39% MAT	03/15/2019	MERRILL LYNCH	HONDA AUTO			2,261.42	2,261.42
36800	COMM	43814QAC2	HAROT 1.39% MAT	03/15/2019	MERRILL LYNCH	HONDA AUTO	486,975.46			486,975.46
36905	COMM	47788NAC2	JDOT 1.25% MAT	03/15/2019	ROYAL BANK OF	JOHN DEERE			2,161.74	2,161.74
36905	COMM	47788NAC2	JDOT 1.25% MAT	03/15/2019	ROYAL BANK OF	JOHN DEERE	385,466.66			385,466.66
36929	COMM	161571HF4	CHAIT 1.27% MAT	03/15/2019	JPMorganChase	CHASE ISSUANCE			24,341.66	24,341.66
36929	COMM	161571HF4	CHAIT 1.27% MAT	03/15/2019	JPMorganChase	CHASE ISSUANCE	895,438.34			895,438.34
36956	COMM	58769BAD6	MBART 1.26% MAT	03/15/2019	CITIGROUP GLOBAL	MERCEDES -BENZ			4,733.16	4,733.16
36956	COMM	58769BAD6	MBART 1.26% MAT	03/15/2019	CITIGROUP GLOBAL	MERCEDES -BENZ	480,166.50			480,166.50
37035	COMM	89231LAD9	TAOT 1.23% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC			6,785.11	6,785.11
37035	COMM	89231LAD9	TAOT 1.23% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC	800,694.37			800,694.37
37507	COMM	47787XAC1	JDOT 1.78% MAT	03/15/2019	BANK OF AMERICA	JOHN DEERE			9,071.47	9,071.47
37507	COMM	47787XAC1	JDOT 1.78% MAT	03/15/2019	BANK OF AMERICA	JOHN DEERE	445,843.08			445,843.08
37568	COMM	89238MAD0	TAOT 1.73% MAT	03/15/2019	BANK OF AMERICA	TOYOTA AUTO REC			10,945.42	10,945.42
37568	COMM	89238MAD0	TAOT 1.73% MAT	03/15/2019	BANK OF AMERICA	TOYOTA AUTO REC	643,804.45			643,804.45
37862	COMM	02582JHG8	AMXCA 1.64% MAT	03/15/2019	ROYAL BANK OF	American Express			46,466.68	46,466.68
37862	COMM	02582JHG8	AMXCA 1.64% MAT	03/15/2019	ROYAL BANK OF	American Express	1,101,047.99			1,101,047.99
37976	COMM	43811BAC8	HAROT 1.68% MAT	03/15/2019	CITIGROUP GLOBAL	HONDA AUTO			37,163.70	37,163.70
37976	COMM	43811BAC8	HAROT 1.68% MAT	03/15/2019	CITIGROUP GLOBAL	HONDA AUTO	1,679,020.84			1,679,020.84
38137	COMM	89238KAD4	TAOT 1.93% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC			38,599.99	38,599.99
38137	COMM	89238KAD4	TAOT 1.93% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC	711,227.34			711,227.34
38475	COMM	65478DAD9	NALT 2.65% MAT	03/15/2019	MERRILL LYNCH	NISSAN AUTO			40,854.16	40,854.16
38475	COMM	65478DAD9	NALT 2.65% MAT	03/15/2019	MERRILL LYNCH	NISSAN AUTO	482,426.49			482,426.49
38476	COMM	47788CAC6	JDOT 2.66% MAT	03/15/2019	ROYAL BANK OF	JOHN DEERE			18,287.50	18,287.50
38476	COMM	47788CAC6	JDOT 2.66% MAT	03/15/2019	ROYAL BANK OF	JOHN DEERE	219,019.20			219,019.20
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	03/15/2019	BARCLAYS CAPITAL	American Express			100,125.00	100,125.00
38646	COMM	02582JHQ6	AMXCA 2.67% MAT	03/15/2019	BARCLAYS CAPITAL	American Express	1,040,843.49			1,040,843.49
38708	COMM	161571HN7	CHAIT 2.1227% MAT	03/15/2019	BARCLAYS CAPITAL	CHASE ISSUANCE			77,376.25	77,376.25
38708	COMM	161571HN7	CHAIT 2.1227% MAT	03/15/2019	BARCLAYS CAPITAL	CHASE ISSUANCE	754,970.30			754,970.30
38785	COMM	58769DAE0	MBALT 2.01% MAT	03/15/2019	BOK FINANCIAL	MERCEDES-BENZ			6,700.00	6,700.00
38785	COMM	58769DAE0	MBALT 2.01% MAT	03/15/2019	BOK FINANCIAL	MERCEDES-BENZ	93,943.67			93,943.67

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38958	COMM	89231PADO	TAOT 3.18% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC			26,500.00	26,500.00
38958	COMM	89231PADO	TAOT 3.18% MAT	03/15/2019	JPMorganChase	TOYOTA AUTO REC		197,908.57		197,908.57
39013	COMM	43815AAC6	HAROT 3.16% MAT	03/15/2019	JPMorganChase	HONDA AUTO			57,274.99	57,274.99
39013	COMM	43815AAC6	HAROT 3.16% MAT	03/15/2019	JPMorganChase	HONDA AUTO		439,889.03		439,889.03
39062	COMM	05522RCZ9	BACCT 3% MAT	03/15/2019	ROYAL BANK OF	BANK OF AMERICA			50,350.00	50,350.00
39062	COMM	05522RCZ9	BACCT 3% MAT	03/15/2019	ROYAL BANK OF	BANK OF AMERICA		372,115.96		372,115.96
39082	COMM	05522RDA3	BACCT 3.1% MAT	03/15/2019	ROYAL BANK OF	BANK OF AMERICA			38,750.00	38,750.00
39082	COMM	05522RDA3	BACCT 3.1% MAT	03/15/2019	ROYAL BANK OF	BANK OF AMERICA		254,914.34		254,914.34
39190	COMM	58772TAC4	MBALT 3.1% MAT	03/15/2019	MERRILL LYNCH	MERCEDES-BENZ			25,833.33	25,833.33
39190	COMM	58772TAC4	MBALT 3.1% MAT	03/15/2019	MERRILL LYNCH	MERCEDES-BENZ		293,921.92		293,921.92
39220	COMM	05522RCY2	BACCT 2.7% MAT	03/15/2019	MERRILL LYNCH	BANK OF AMERICA			56,250.00	56,250.00
39220	COMM	05522RCY2	BACCT 2.7% MAT	03/15/2019	MERRILL LYNCH	BANK OF AMERICA		484,371.36		484,371.36
Totals for 03/15/2019							454,021,083.35	436,552,274.64	1,338,489.89	-16,130,318.82
39311	COMM	SYS39311	BCREPO 2.37% MAT	03/18/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39312	COMM	313384DF3	FHDN DISC NOTE	03/18/2019	UBS FINANCE	FHLB DISCOUNT	199,987,222.24			-199,987,222.24
39313	COMM	313384DF3	FHDN DISC NOTE	03/18/2019	MIZUHO	FHLB DISCOUNT	99,993,611.00			-99,993,611.00
37548	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	BANK OF AMERICA	FHLB NOTES		20,000,000.00		20,000,000.00
37549	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	DEUTSCHE BANK	FHLB NOTES		20,000,000.00		20,000,000.00
37614	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	JEFFERIES & CO,	FHLB NOTES		25,000,000.00		25,000,000.00
39308	COMM	SYS39308	BCREPO 2.42% MAT	03/18/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39309	COMM	313384DE6	FHDN DISC NOTE	03/18/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39310	COMM	313384DE6	FHDN DISC NOTE	03/18/2019	MIZUHO	FHLB DISCOUNT	50,000,000.00			50,000,000.00
37509	COMM	3136G4MD2	FEDERAL NATL MTG03/18/2019		INCAPITAL LLC	FNMA NOTES		27,750.00		27,750.00
37548	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	BANK OF AMERICA	FHLB NOTES		137,500.00		137,500.00
37549	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	DEUTSCHE BANK	FHLB NOTES		137,500.00		137,500.00
37614	COMM	3130AAXX1	FHLB 1.4918% MAT	03/18/2019	JEFFERIES & CO,	FHLB NOTES		171,875.00		171,875.00
39308	COMM	SYS39308	BCREPO 2.42% MAT	03/18/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		40,333.32		40,333.32
36587	COMM	43814NAC9	HAROT 1.22% MAT	03/18/2019	JPMorganChase	HONDA AUTO			570.88	570.88
36587	COMM	43814NAC9	HAROT 1.22% MAT	03/18/2019	JPMorganChase	HONDA AUTO		541,342.94		541,342.94
37059	COMM	43814RAC0	HAROT 1.21% MAT	03/18/2019	BARCLAYS CAPITAL	HONDA AUTO			6,284.50	6,284.50
37059	COMM	43814RAC0	HAROT 1.21% MAT	03/18/2019	BARCLAYS CAPITAL	HONDA AUTO		621,164.69		621,164.69
38738	COMM	43814UAG4	HAROT 3.01% MAT	03/18/2019	BARCLAYS CAPITAL	HONDA AUTO			30,100.00	30,100.00
38738	COMM	43814UAG4	HAROT 3.01% MAT	03/18/2019	BARCLAYS CAPITAL	HONDA AUTO		312,958.64		312,958.64
39269	COMM	43814WAC9	HAROT 2.83% MAT	03/18/2019	MERRILL LYNCH	HONDA AUTO			22,698.95	22,698.95
39269	COMM	43814WAC9	HAROT 2.83% MAT	03/18/2019	MERRILL LYNCH	HONDA AUTO		261,672.28		261,672.28
Totals for 03/18/2019							499,980,833.24	516,737,138.55	574,612.65	17,330,917.96
39320	COMM	05522RCY2	BACCT 2.7% MAT	03/19/2019	MERRILL LYNCH	BANK OF AMERICA	19,999,500.00			-19,999,500.00
39317	COMM	SYS39317	BCREPO 2.39% MAT	03/19/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39315	COMM	313384DG1	FHDN DISC NOTE	03/19/2019	UBS FINANCE	FHLB DISCOUNT	199,987,111.12			-199,987,111.12

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39316	COMM	313384DG1	FHDN DISC NOTE	03/19/2019	MIZUHO	FHLB DISCOUNT	99,993,556.00			-99,993,556.00
39319	COMM	3138LGKH8	FNMMAM 2.47% MAT	03/19/2019	BOK FINANCIAL	FNMA Multi-Family	24,671,125.00			-24,671,125.00
39321	COMM	91412HEX7	UNIVCA 2.657% MAT	03/19/2019	UBS FINANCE	UNIVERSITY	1,000,000.00			-1,000,000.00
39322	COMM	91412HEW9	UNIVERSITY CALIF	03/19/2019	UBS FINANCE	UNIVERSITY	665,000.00			-665,000.00
39311	COMM	SYS39311	BCREPO 2.37% MAT	03/19/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39312	COMM	313384DF3	FHDN DISC NOTE	03/19/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39313	COMM	313384DF3	FHDN DISC NOTE	03/19/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39311	COMM	SYS39311	BCREPO 2.37% MAT	03/19/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,166.66	13,166.66
Totals for 03/19/2019							546,316,292.12	500,000,000.00	13,166.66	-46,303,125.46
39323	COMM	SYS39323	BCREPO 2.44% MAT	03/20/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39327	COMM	05586VAD4	BMWLT 3.38% MAT	03/20/2019	CITIGROUP GLOBAL	BMW VEHICLE	7,498,898.25			-7,498,898.25
39324	COMM	313384DH9	FHDN DISC NOTE	03/20/2019	MIZUHO	FHLB DISCOUNT	99,993,472.00			-99,993,472.00
39325	COMM	313384DH9	FHDN DISC NOTE	03/20/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39326	COMM	63873KQM2	NATXNY DISC NOTE	03/20/2019	MERRILL LYNCH	Natixis NY Branch	99,993,444.44			-99,993,444.44
37566	COMM	3133EHCX9	FEDERAL FARM CR	03/20/2019	INCAPITAL LLC	FFCB NOTES		13,475,000.00		13,475,000.00
37574	COMM	3133EHCX9	FEDERAL FARM CR	03/20/2019	KEYBANC CAPITAL	FFCB NOTES		25,000,000.00		25,000,000.00
39315	COMM	313384DG1	FHDN DISC NOTE	03/20/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39316	COMM	313384DG1	FHDN DISC NOTE	03/20/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39317	COMM	SYS39317	BCREPO 2.39% MAT	03/20/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
37566	COMM	3133EHCX9	FEDERAL FARM CR	03/20/2019	INCAPITAL LLC	FFCB NOTES		97,693.75		97,693.75
37574	COMM	3133EHCX9	FEDERAL FARM CR	03/20/2019	KEYBANC CAPITAL	FFCB NOTES		181,250.00		181,250.00
38046	COMM	3133EHZA4	FEDERAL FARM CR	03/20/2019	INCAPITAL LLC	FFCB NOTES		83,000.00		83,000.00
39317	COMM	SYS39317	BCREPO 2.39% MAT	03/20/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,277.78	13,277.78
37036	COMM	05582XAD4	BMWLT 1.43% MAT	03/20/2019	MIZUHO	BMW VEHICLE			111.24	111.24
37036	COMM	05582XAD4	BMWLT 1.43% MAT	03/20/2019	MIZUHO	BMW VEHICLE		93,351.78		93,351.78
Totals for 03/20/2019							607,472,759.13	538,568,351.78	375,332.77	-68,529,074.58
39328	COMM	SYS39328	BCREPO 2.42% MAT	03/21/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39329	COMM	313384DJ5	FHDN DISC NOTE	03/21/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39330	COMM	313384DJ5	FHDN DISC NOTE	03/21/2019	BARCLAYS CAPITAL	FHLB DISCOUNT	99,993,472.00			-99,993,472.00
39331	COMM	63873KQN0	NATXNY DISC NOTE	03/21/2019	MERRILL LYNCH	Natixis NY Branch	99,993,444.44			-99,993,444.44
39332	COMM	89233P5F9	TOYO 3.4% MAT	03/21/2019	INCAPITAL LLC	TOYOTA MOTOR	11,403,247.23			-11,403,247.23
37036	COMM	05582XAD4	BMWLT 1.43% MAT	03/21/2019	MIZUHO	BMW VEHICLE			0.01	0.01
39323	COMM	SYS39323	BCREPO 2.44% MAT	03/21/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39324	COMM	313384DH9	FHDN DISC NOTE	03/21/2019	MIZUHO	FHLB DISCOUNT		100,000,000.00		100,000,000.00
39325	COMM	313384DH9	FHDN DISC NOTE	03/21/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
39326	COMM	63873KQM2	NATXNY DISC NOTE	03/21/2019	MERRILL LYNCH	Natixis NY Branch		100,000,000.00		100,000,000.00
38570	COMM	3130ADUY6	FEDERAL HOME	03/21/2019	KEYBANC CAPITAL	FFCB NOTES			386,793.75	386,793.75
39323	COMM	SYS39323	BCREPO 2.44% MAT	03/21/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,555.54	13,555.54
37036	COMM	05582XAD4	BMWLT 1.43% MAT	03/21/2019	MIZUHO	BMW VEHICLE				0.00

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37036	COMM	05582XAD4	BMWLT 1.43% MAT	03/21/2019	MIZUHO	BMW VEHICLE				0.00
37615	COMM	43814TAC6	HAROT 1.72% MAT	03/21/2019	BANK OF AMERICA	HONDA AUTO			16,869.12	16,869.12
37615	COMM	43814TAC6	HAROT 1.72% MAT	03/21/2019	BANK OF AMERICA	HONDA AUTO		851,520.35		851,520.35
Totals for 03/21/2019							611,377,108.11	600,851,520.36	417,218.41	-10,108,369.34
39333	COMM	SYS39333	BCREPO 2.38% MAT	03/22/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39336	COMM	25215FES9	DX 2.55% MAT	03/22/2019	DEXIA	DEXIA	45,000,000.00			-45,000,000.00
39334	COMM	313384DM8	FHDN DISC NOTE	03/22/2019	UBS FINANCE	FHLB DISCOUNT	199,960,833.32			-199,960,833.32
39335	COMM	313384DM8	FHDN DISC NOTE	03/22/2019	MIZUHO	FHLB DISCOUNT	99,980,417.00			-99,980,417.00
39328	COMM	SYS39328	BCREPO 2.42% MAT	03/22/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39329	COMM	313384DJ5	FHDN DISC NOTE	03/22/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39330	COMM	313384DJ5	FHDN DISC NOTE	03/22/2019	BARCLAYS CAPITAL	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39331	COMM	63873KQN0	NATXNY DISC NOTE	03/22/2019	MERRILL LYNCH	Natixis NY Branch	100,000,000.00			100,000,000.00
39328	COMM	SYS39328	BCREPO 2.42% MAT	03/22/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,444.46	13,444.46
Totals for 03/22/2019							544,941,250.32	600,000,000.00	13,444.46	55,072,194.14
39337	COMM	SYS39337	BCREPO 2.36% MAT	03/25/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39341	COMM	31422BDZ0	FAMCA 2.61% MAT	03/25/2019	MIZUHO	FARMER MAC	25,000,000.00			-25,000,000.00
39340	COMM	3133EKDR4	FEDERAL FARM CR	03/25/2019	BREAN CAPITAL	LLCFFCB NOTES	12,055,482.75			-12,055,482.75
39338	COMM	313384DN6	FHDN DISC NOTE	03/25/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39339	COMM	313384DN6	FHDN DISC NOTE	03/25/2019	MIZUHO	FHLB DISCOUNT	99,993,472.00			-99,993,472.00
39333	COMM	SYS39333	BCREPO 2.38% MAT	03/25/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39334	COMM	313384DM8	FHDN DISC NOTE	03/25/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39335	COMM	313384DM8	FHDN DISC NOTE	03/25/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
36966	COMM	48125LRG9	JPMCC 1.65% MAT	03/25/2019	JPMorganChase	JPMORGAN			103,125.00	103,125.00
37344	COMM	3134G3K90	FEDERAL HOME LN	03/25/2019	INCAPITAL LLC	FHLMC NOTES			85,000.00	85,000.00
38855	COMM	3130AEXG0	FEDERAL HOME	03/25/2019	INCAPITAL LLC	FHLB NOTES			225,000.00	225,000.00
39333	COMM	SYS39333	BCREPO 2.38% MAT	03/25/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			39,666.65	39,666.65
36893	COMM	05582QAD9	BMWWT 1.16% MAT	03/25/2019	JPMorganChase	BMW VEHICLE			3,303.90	3,303.90
36893	COMM	05582QAD9	BMWWT 1.16% MAT	03/25/2019	JPMorganChase	BMW VEHICLE			486,424.66	486,424.66
38387	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family			44,700.00	44,700.00
38387	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family			527,760.68	527,760.68
38391	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family			16,762.50	16,762.50
38391	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family				0.00
38412	COMM	09659QAD9	BMWWT 2.35% MAT	03/25/2019	JPMorganChase	BMW VEHICLE			62,666.66	62,666.66
38412	COMM	09659QAD9	BMWWT 2.35% MAT	03/25/2019	JPMorganChase	BMW VEHICLE			885,698.57	885,698.57
38465	COMM	3137AWQH1	FHLMCM 2.307%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family			10,727.55	10,727.55
38465	COMM	3137AWQH1	FHL MCM 2.307%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family			149,391.51	149,391.51
38477	COMM	3138LAYM5	FHL MCM 2.55% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family			7,005.10	7,005.10
38477	COMM	3138LAYM5	FHL MCM 2.55% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family			6,761.55	6,761.55
38643	COMM	3137B36J2	FHL MCM 3.32% MAT	03/25/2019	BARCLAYS CAPITAL	FHL MCM Multi-Family			55,333.34	55,333.34

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38643	COMM	3137B36J2	FHLMCM 3.32% MAT	03/25/2019	BARCLAYS CAPITAL	FHLMC Multi-Family	490,914.35			490,914.35
38664	COMM	3136B1XP4	FNMMAM 3.56% MAT	03/25/2019	VINING SPARKS IBG	FNMA Multi-Family		10,660.85	10,660.85	
38664	COMM	3136B1XP4	FNMMAM 3.56% MAT	03/25/2019	VINING SPARKS IBG	FNMA Multi-Family	70,215.48			70,215.48
38665	COMM	3136B1XP4	FNMMAM 3.56% MAT	03/25/2019	JPMorganChase	FNMA Multi-Family		10,660.85	10,660.85	
38665	COMM	3136B1XP4	FNMMAM 3.56% MAT	03/25/2019	JPMorganChase	FNMA Multi-Family	70,215.48		10,660.85	70,215.48
38666	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family		26,250.07	26,250.07	
38666	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family	490,914.35		0.00	0.00
38744	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family		44,700.00	44,700.00	
38744	COMM	3137AYCE9	FHLMCM 2.682%	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family	70,215.48		0.00	0.00
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family		12,176.25	12,176.25	
38854	COMM	3137B4WB8	FHLMCM 3.06% MAT	03/25/2019	BREAN CAPITAL	LLCFHLMC Multi-Family	106,573.04			106,573.04
38864	COMM	3137B5JM6	FHLMCM 3.531%	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family		29,425.00	29,425.00	
38864	COMM	3137B5JM6	FHLMCM 3.531%	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family	224,697.40			224,697.40
38884	COMM	31381N7G2	FNMMAM 3.27% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		8,790.49	8,790.49	
38884	COMM	31381N7G2	FNMMAM 3.27% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family	7,465.49			7,465.49
38945	COMM	3137B3NA2	FHLMC REMIC	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family		28,723.99	28,723.99	
38945	COMM	3137B3NA2	FHLMC REMIC	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family	247,752.94			247,752.94
39026	COMM	3137B5KW2	FHLMC SERIES	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family		28,816.67	28,816.67	
39026	COMM	3137B5KW2	FHLMC SERIES	03/25/2019	INCAPITAL LLC	FHLMC Multi-Family	211,297.99			211,297.99
39093	COMM	3137FBUV6	FHLMCM 2.52688%	03/25/2019	BOK FINANCIAL	FHLMC Multi-Family		42,525.00	42,525.00	
39093	COMM	3137FBUV6	FHLMCM 2.52688%	03/25/2019	BOK FINANCIAL	FHLMC Multi-Family	1,207,023.13			1,207,023.13
39150	COMM	31381TYT1	FNMMAM 2.75% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		64,302.93	64,302.93	
39150	COMM	31381TYT1	FNMMAM 2.75% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family	70,470.39			70,470.39
39158	COMM	31381RZ23	FNMMAM 3.84% MAT	03/25/2019	KEYBANC CAPITAL	FNMA Multi-Family		43,495.54	43,495.54	
39158	COMM	31381RZ23	FNMMAM 3.84% MAT	03/25/2019	KEYBANC CAPITAL	FNMA Multi-Family	31,682.97			31,682.97
39218	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		35,561.14	35,561.14	
39218	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family	23,955.88			23,955.88
39218	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		-7,620.24	-7,620.24	
39218	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family	31,682.97		0.00	0.00
39219	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		5,935.97	5,935.97	
39219	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family	3,998.79			3,998.79
39219	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family		-1,271.99	-1,271.99	
39219	COMM	31381RLL6	FNMMAM 3.84% MAT	03/25/2019	BOK FINANCIAL	FNMA Multi-Family			0.00	0.00
39295	COMM	3137B04Y7	FHLMCM 2.615%	03/25/2019	JPMorganChase	FHLMC Multi-Family		-19,612.50	-19,612.50	
39295	COMM	3137B04Y7	FHLMCM 2.615%	03/25/2019	JPMorganChase	FHLMC Multi-Family			0.00	
Totals for 03/25/2019							537,035,899.19	504,822,300.30	1,016,810.72	-31,196,788.17
39344	COMM	SYS39344	BCREPO 2.37% MAT	03/26/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39343	COMM	313384DP1	FHDN DISC NOTE	03/26/2019	UBS FINANCE	FHLB DISCOUNT	199,986,944.44			-199,986,944.44
39345	COMM	313384DP1	FHDN DISC NOTE	03/26/2019	MIZUHO	FHLB DISCOUNT	99,993,472.00			-99,993,472.00
39342	COMM	3137BQR90	FHLMCM 2.272%	03/26/2019	BOK FINANCIAL	FHLMC Multi-Family	23,108,215.00			-23,108,215.00

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39337	COMM	SYS39337	BCREPO 2.36% MAT	03/26/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39338	COMM	313384DN6	FHDN DISC NOTE	03/26/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39339	COMM	313384DN6	FHDN DISC NOTE	03/26/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
39151	COMM	3130ACF66	FEDERAL HOME	03/26/2019	BREAN CAPITAL	LLCFHLB NOTES		268,750.00	268,750.00	
39151	COMM	3130ACF66	FEDERAL HOME	03/26/2019	BREAN CAPITAL	LLCFHLB NOTES	162,743.06	-162,743.06	0.00	
39337	COMM	SYS39337	BCREPO 2.36% MAT	03/26/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		13,111.11	13,111.11	
Totals for 03/26/2019							523,088,631.44	500,162,743.06	119,118.05	-22,806,770.33
39346	COMM	SYS39346	BCREPO 2.37% MAT	03/27/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39351	COMM	06417G5U8	BNSHOU 2.58% MAT	03/27/2019	JPMorganChase	BANK OF NOVA	45,000,000.00			-45,000,000.00
39347	COMM	313384DQ9	FHDN DISC NOTE	03/27/2019	UBS FINANCE	FHLB DISCOUNT	199,987,000.00			-199,987,000.00
39348	COMM	313384DQ9	FHDN DISC NOTE	03/27/2019	MIZUHO	FHLB DISCOUNT	99,993,500.00			-99,993,500.00
39349	COMM	313384JX8	FHDN DISC NOTE	03/27/2019	MIZUHO	FHLB DISCOUNT	49,571,555.56			-49,571,555.56
39350	COMM	313384KM0	FHDN DISC NOTE	03/27/2019	MIZUHO	FHLB DISCOUNT	24,762,347.22			-24,762,347.22
39353	COMM	3134GS6T7	FEDERAL HOME LN	03/27/2019	INCAPITAL LLC	FHLMC NOTES	15,000,000.00			-15,000,000.00
39354	COMM	3134GS6F7	FEDERAL HOME LN	03/27/2019	INCAPITAL LLC	FHLMC NOTES	30,000,000.00			-30,000,000.00
39352	COMM	31315KDX5	FRMDN DISC NOTE	03/27/2019	MIZUHO	FARMER MAC	24,986,694.44			-24,986,694.44
39355	COMM	594918BW3	MICROSOFT CORP,	03/27/2019	INCAPITAL LLC	MICROSOFT CORP	20,101,200.00			-20,101,200.00
39343	COMM	313384DP1	FHDN DISC NOTE	03/27/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39344	COMM	SYS39344	BCREPO 2.37% MAT	03/27/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39345	COMM	313384DP1	FHDN DISC NOTE	03/27/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
37103	COMM	3135G0Q30	FEDERAL NATL MTG	03/27/2019	INCAPITAL LLC	FNMA NOTES		177,000.00	177,000.00	
37305	COMM	3133EG2D6	FEDERAL FARM CR	03/27/2019	KEYBANC CAPITAL	FFCB NOTES		193,750.00	193,750.00	
38545	COMM	3133EJHL6	FEDERAL FARM CR	03/27/2019	INCAPITAL LLC	FFCB NOTES		118,750.00	118,750.00	
39344	COMM	SYS39344	BCREPO 2.37% MAT	03/27/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		13,166.68	13,166.68	
Totals for 03/27/2019							709,402,297.22	500,000,000.00	502,666.68	-208,899,630.54
39356	COMM	SYS39356	BCREPO 2.42% MAT	03/28/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			-200,000,000.00
39357	COMM	3133EKEW2	FEDERAL FARM CR	03/28/2019	INCAPITAL LLC	FFCB NOTES	19,986,200.00			-19,986,200.00
39359	COMM	313384DR7	FHDN DISC NOTE	03/28/2019	UBS FINANCE	FHLB DISCOUNT	199,987,055.56			-199,987,055.56
39358	COMM	3130AG2H7	FEDERAL HOME	03/28/2019	KEYBANC CAPITAL	FHLB NOTES	20,025,722.22			-20,025,722.22
39346	COMM	SYS39346	BCREPO 2.37% MAT	03/28/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL	200,000,000.00			200,000,000.00
39347	COMM	313384DQ9	FHDN DISC NOTE	03/28/2019	UBS FINANCE	FHLB DISCOUNT	200,000,000.00			200,000,000.00
39348	COMM	313384DQ9	FHDN DISC NOTE	03/28/2019	MIZUHO	FHLB DISCOUNT	100,000,000.00			100,000,000.00
38033	COMM	3130ACE26	FEDERAL HOME	03/28/2019	BARCLAYS CAPITAL	FHLB NOTES		151,250.00	151,250.00	
38055	COMM	3134GBF64	FEDERAL HOME LN	03/28/2019	INCAPITAL LLC	FHLMC NOTES		48,000.00	48,000.00	
39346	COMM	SYS39346	BCREPO 2.37% MAT	03/28/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		13,166.67	13,166.67	
Totals for 03/28/2019							439,998,977.78	500,000,000.00	212,416.67	60,213,438.89
39360	COMM	313384DU0	FHDN DISC NOTE	03/29/2019	UBS FINANCE	FHLB DISCOUNT	199,962,500.00			-199,962,500.00
39362	COMM	3130AB3H7	FEDERAL HOME	03/29/2019	Daiwa Capital Market	FHLB NOTES	14,339,424.69			-14,339,424.69
39361	COMM	594918BW3	MICROSOFT CORP,	03/29/2019	INCAPITAL LLC	MICROSOFT CORP	20,141,866.67			-20,141,866.67

Portfolio SCL2

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SANTA CLARA COUNTY INVESTMENTS
Transaction Activity Report
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Investment #	Fund	CUSIP	Inv Descrip	TransactionDate	Dealer	Issuer	New Principal	Principal Paydowns	Interest	Total Cash
36641	COMM	3130A7HMO	FEDERAL HOME	03/29/2019	INCAPITAL LLC	FHLB NOTES		20,000,000.00		20,000,000.00
36644	COMM	3134G8TV1	FHLMC 1.22% MAT	03/29/2019	INCAPITAL LLC	FHLMC NOTES		7,000,000.00		7,000,000.00
38496	COMM	3134GSGS8	FHLMC 2.7% MAT	03/29/2019	INCAPITAL LLC	FHLMC NOTES		20,000,000.00		20,000,000.00
39356	COMM	SYS39356	BCREPO 2.42% MAT	03/29/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL		200,000,000.00		200,000,000.00
39359	COMM	313384DR7	FHDN DISC NOTE	03/29/2019	UBS FINANCE	FHLB DISCOUNT		200,000,000.00		200,000,000.00
36641	COMM	3130A7HMO	FEDERAL HOME	03/29/2019	INCAPITAL LLC	FHLB NOTES			125,000.00	125,000.00
36644	COMM	3134G8TV1	FHLMC 1.22% MAT	03/29/2019	INCAPITAL LLC	FHLMC NOTES			42,700.00	42,700.00
37018	COMM	3133EGWH4	FEDERAL FARM CR	03/29/2019	INCAPITAL LLC	FFCB NOTES			64,000.00	64,000.00
37518	COMM	3134GBBM3	FEDERAL HOME LN	03/29/2019	INCAPITAL LLC	FHLMC NOTES			250,000.00	250,000.00
38057	COMM	3137EAEJ4	FEDERAL HOME LN	03/29/2019	KEYBANC CAPITAL	FHLMC NOTES			121,875.00	121,875.00
38496	COMM	3134GSGS8	FHLMC 2.7% MAT	03/29/2019	INCAPITAL LLC	FHLMC NOTES			270,000.00	270,000.00
39356	COMM	SYS39356	BCREPO 2.42% MAT	03/29/2019	BARCLAYS CAPITAL	BARCLAYS CAPITAL			13,444.46	13,444.46
Totals for 03/29/2019							234,443,791.36	447,000,000.00	887,019.46	213,443,228.10
36648	COMM	3134G8S83	FEDERAL HOME LN	04/01/2019	INCAPITAL LLC	FHLMC NOTES			150,000.00	150,000.00
36649	COMM	3134G8PD5	FEDERAL HOME LN	04/01/2019	INCAPITAL LLC	FHLMC NOTES			135,000.00	135,000.00
36650	COMM	3134G8PD5	FEDERAL HOME LN	04/01/2019	INCAPITAL LLC	FHLMC NOTES			25,076.25	25,076.25
36651	COMM	3134G8PD5	FEDERAL HOME LN	04/01/2019	INCAPITAL LLC	FHLMC NOTES			43,031.25	43,031.25
36653	COMM	459058FA6	IBRD 1.375% MAT	04/01/2019	MERRILL LYNCH	INTL BANK RECON &			137,600.00	137,600.00
36654	COMM	3134G8PD5	FEDERAL HOME LN	04/01/2019	SUNTRUST	FHLMC NOTES			84,375.00	84,375.00
36880	COMM	3136G3SY2	FEDERAL NATL MTG	04/01/2019	INCAPITAL LLC	FNMA NOTES			46,875.00	46,875.00
37017	COMM	3136G4BV4	FEDERAL NATL MTG	04/01/2019	BREAN CAPITAL	LLCFNMA NOTES			145,000.00	145,000.00
Totals for 04/01/2019									766,957.50	766,957.50
Grand Total							28,015,098,599.	28,956,901,891.	32,300,782.04	974,104,074.60