

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
June 30, 2019

**OFFICE OF THE TREASURER**

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



**Date:** July 18, 2019  
**To:** Pooled Money Investment Board  
**From:** William T. Dowell, Director  
Investment Division  
**Subject:** PMIA Quarterly Report

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

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

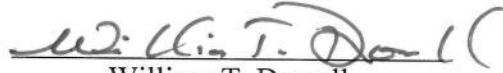
The required information is contained in the following two sections:

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

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

**Compliance with Investment Policy**

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2019, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

  
William T. Dowell

7-18-19  
Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**June 30, 2019**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 105,739,565
Effective Yield	2.394%	
Quarter-to-date Yield	2.441%	
Year-to-date Yield	2.266%	
Average Life (in days)	173	
<b>Demand Bank Account Balances</b>		\$ 853,829
<b>Total PMIA Resources</b>		<u><u>\$ 106,593,394</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## ANALYSIS OF THE PORTFOLIO

June 30, 2019

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 23,918,024	22.62%
Bonds	-	0.00%
Notes	28,035,937	26.51%
Strips	-	0.00%
Total Governments	\$ 51,953,961	49.13%
Federal Agency Debentures	\$ 4,026,531	3.82%
Certificates of Deposit	17,975,000	16.99%
Bank Notes	600,000	0.57%
Repurchases	-	0.00%
Federal Agency Discount Notes	18,590,094	17.58%
Time Deposits	4,854,740	4.59%
GNMAs	-	0.00%
Commercial Paper	6,738,625	6.37%
FHLMC / REMICS	21,841	0.02%
Corporate Bonds	-	0.00%
AB 55 Loans	778,773	0.74%
GF Loans	-	
Other	200,000	0.19%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 105,739,565</b>	<b>100.00%</b>

# Section II

**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**6/30/2019**

	Carrying Cost Plus				
	Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 23,918,024,321.09	\$ 24,115,845,160.16	\$ 24,142,790,000.00	NA
	Notes	\$ 27,621,433,111.61	\$ 27,606,428,208.13	\$ 27,725,679,500.00	\$ 112,016,945.00
1*	Federal Agency:				
	SBA	\$ 658,202,155.36	\$ 658,202,155.36	\$ 656,508,632.63	\$ 1,513,884.88
	MBS-REMICs	\$ 21,840,826.04	\$ 21,840,826.04	\$ 22,510,770.11	\$ 102,118.93
	Debentures	\$ 2,529,170,529.05	\$ 2,528,402,612.39	\$ 2,540,481,800.00	\$ 12,002,880.70
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,819,000.00	\$ 672,542.00
	Discount Notes	\$ 18,590,094,499.95	\$ 18,690,188,861.19	\$ 18,695,685,000.00	NA
1*	Supranational Debentures	\$ 538,905,703.78	\$ 538,905,703.78	\$ 543,312,900.00	\$ 2,578,584.50
1*	Supranational Debentures FR	\$ 200,251,812.61	\$ 200,251,812.61	\$ 200,385,641.07	\$ 887,652.30
2*	CDs and YCDs FR	\$ 500,000,000.00	\$ 500,000,000.00	\$ 500,000,000.00	\$ 1,600,616.08
2*	Bank Notes	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,272,961.97	\$ 5,545,041.68
2*	CDs and YCDs	\$ 17,475,000,000.00	\$ 17,475,000,000.00	\$ 17,485,383,524.93	\$ 95,083,513.93
2*	Commercial Paper	\$ 6,738,624,722.19	\$ 6,765,082,125.03	\$ 6,767,140,361.11	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 4,854,740,000.00	\$ 4,854,740,000.00	\$ 4,854,740,000.00	NA
	AB 55 & GF Loans	\$ 778,773,000.00	\$ 778,773,000.00	\$ 778,773,000.00	NA
	<b>TOTAL</b>	<b>\$ 105,325,060,681.68</b>	<b>\$ 105,633,660,464.69</b>	<b>\$ 105,814,483,091.82</b>	<b>\$ 232,003,780.00</b>

Fair Value Including Accrued Interest

\$ 106,046,486,871.82

\* Governmental Accounting Standards Board (GASB) Statement #72

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

The value of each participating dollar equals the fair value divided by the amortized cost (1.001711790). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$20,034,235.80 or \$20,000,000.00 x 1.001711790.

*The difference between the "Portfolio Amount" on the Summary of Resources and the "Carrying Cost Plus Accrued Interest" on the Market Valuation is due to Treasury Notes that matured on a weekend (Sunday, June 30).*



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 06/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796VK2	U S TREAS BILL	07/09/2019	0.0000	500,000,000.00	499,353,444.44	0.99957 CITIBANK	499,785,000.00
912796RZ4	U S TREAS BILL	07/11/2019	0.0000	1,050,000,000.00	1,038,855,559.76	0.99947 CITIBANK	1,049,443,500.00
912796VL0	U S TREAS BILL	07/16/2019	0.0000	700,000,000.00	698,638,777.80	0.99915 CITIBANK	699,405,000.00
912796QR3	U S TREAS BILL	07/18/2019	0.0000	800,000,000.00	781,432,484.70	0.99903 CITIBANK	799,224,000.00
912796VM8	U S TREAS BILL	07/23/2019	0.0000	400,000,000.00	399,162,500.00	0.99874 CITIBANK	399,496,000.00
912796SA8	U S TREAS BILL	07/25/2019	0.0000	200,000,000.00	198,872,444.44	0.99870 CITIBANK	199,740,000.00
912796VN6	U S TREAS BILL	07/30/2019	0.0000	300,000,000.00	299,019,305.54	0.99827 CITIBANK	299,481,000.00
912796SB6	U S TREAS BILL	08/01/2019	0.0000	2,750,000,000.00	2,719,978,984.70	0.99827 CITIBANK	2,745,242,500.00
912796SC4	U S TREAS BILL	08/08/2019	0.0000	1,050,000,000.00	1,039,171,374.99	0.99782 CITIBANK	1,047,711,000.00
912796VQ9	U S TREAS BILL	08/13/2019	0.0000	100,000,000.00	99,698,194.44	0.99754 CITIBANK	99,754,000.00
912796QV4	U S TREAS BILL	08/15/2019	0.0000	900,000,000.00	880,541,577.78	0.99738 CITIBANK	897,642,000.00
912796SE0	U S TREAS BILL	08/22/2019	0.0000	100,000,000.00	99,251,083.34	0.99697 CITIBANK	99,697,000.00
912796RA9	U S TREAS BILL	09/12/2019	0.0000	1,500,000,000.00	1,472,519,256.92	0.99582 CITIBANK	1,493,730,000.00
912796SK6	U S TREAS BILL	09/26/2019	0.0000	1,100,000,000.00	1,087,385,131.98	0.99499 CITIBANK	1,094,489,000.00
912796SL4	U S TREAS BILL	10/03/2019	0.0000	400,000,000.00	395,189,951.40	0.99454 CITIBANK	397,816,000.00
912796RF8	U S TREAS BILL	10/10/2019	0.0000	950,000,000.00	931,610,452.81	0.99412 CITIBANK	944,414,000.00
912796SN0	U S TREAS BILL	10/17/2019	0.0000	500,000,000.00	493,970,238.88	0.99386 CITIBANK	496,930,000.00
912796SP5	U S TREAS BILL	10/24/2019	0.0000	1,300,000,000.00	1,284,424,388.92	0.99365 CITIBANK	1,291,745,000.00
912796RM3	U S TREAS BILL	11/07/2019	0.0000	900,000,000.00	876,915,201.38	0.99261 CITIBANK	893,349,000.00
912796SS9	U S TREAS BILL	11/14/2019	0.0000	850,000,000.00	840,086,838.85	0.99224 CITIBANK	843,404,000.00
912796ST7	U S TREAS BILL	11/21/2019	0.0000	300,000,000.00	296,480,180.56	0.99182 CITIBANK	297,546,000.00
912796RN1	U S TREAS BILL	12/05/2019	0.0000	650,000,000.00	634,135,804.18	0.99122 CITIBANK	644,293,000.00
912796SW0	U S TREAS BILL	12/12/2019	0.0000	700,000,000.00	692,549,644.44	0.99072 CITIBANK	693,504,000.00
912796RT8	U S TREAS BILL	01/02/2020	0.0000	2,500,000,000.00	2,442,479,345.80	0.98961 CITIBANK	2,474,025,000.00
912796RY7	U S TREAS BILL	01/30/2020	0.0000	500,000,000.00	488,459,482.22	0.98874 CITIBANK	494,370,000.00
912796SD2	U S TREAS BILL	02/27/2020	0.0000	400,000,000.00	390,440,211.10	0.98696 CITIBANK	394,784,000.00

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 MARKET VALUATION REPORT FOR 06/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796SH3	U S TREAS BILL	03/26/2020	0.0000	850,000,000.00	830,778,124.99	0.98541 CITIBANK	837,598,500.00
912796SM2	U S TREAS BILL	04/23/2020	0.0000	400,000,000.00	390,719,097.24	0.98409 CITIBANK	393,636,000.00
912796SR1	U S TREAS BILL	05/21/2020	0.0000	800,000,000.00	782,005,824.96	0.98273 CITIBANK	786,184,000.00
912796SV2	U S TREAS BILL	06/18/2020	0.0000	850,000,000.00	833,899,412.53	0.98159 CITIBANK	834,351,500.00
				24,300,000,000.00	23,918,024,321.09		24,142,790,000.00
AIP:			0.00				
Book + AIP:			23,918,024,321.09	TREASURY BILL			

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MARKET VALUATION REPORT FOR 06/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828S43	U S TREAS NOTE	07/15/2019	0.7500	600,000,000.00	599,633,803.24	0.99943	0.00345994		CITIBANK	599,658,000.00	2,075,964.00
9128282K5	U S TREAS NOTE	07/31/2019	1.3750	900,000,000.00	899,604,634.32	0.99927	0.00573550		CITIBANK	899,343,000.00	5,161,950.00
9128282B5	U S TREAS NOTE	08/15/2019	0.7500	650,000,000.00	648,960,093.69	0.99812	0.00281768		CITIBANK	648,778,000.00	1,831,492.00
9128282T6	U S TREAS NOTE	08/31/2019	1.2500	600,000,000.00	599,890,194.60	0.99828	0.00417799		CITIBANK	598,968,000.00	2,506,794.00
9128282X7	U S TREAS NOTE	09/30/2019	1.3750	900,000,000.00	898,155,329.37	0.99793	0.00345628		CITIBANK	898,137,000.00	3,110,652.00
912828T59	U S TREAS NOTE	10/15/2019	1.0000	1,000,000,000.00	997,516,723.94	0.99680	0.00210383		CITIBANK	996,800,000.00	2,103,830.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	700,000,000.00	698,650,537.52	0.99793	0.00252717		CITIBANK	698,551,000.00	1,769,019.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	1,250,000,000.00	1,244,688,736.39	0.99578	0.00127717		CITIBANK	1,244,725,000.00	1,596,462.50
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,907,633.21	0.99844	0.00148224		CITIBANK	449,298,000.00	667,008.00
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,755,394.70	0.99684	0.00060109		CITIBANK	299,052,000.00	180,327.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,771,626.84	0.99918	0.00005095		CITIBANK	799,344,000.00	40,760.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,839,398.68	0.99617	0.00634323		CITIBANK	298,851,000.00	1,902,969.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	350,000,000.00	349,470,638.70	0.99969	0.00834254		CITIBANK	349,891,500.00	2,919,889.00
912828W22	U S TREAS NOTE	02/15/2020	1.3750	550,000,000.00	546,947,879.86	0.99570	0.00516575		CITIBANK	547,635,000.00	2,841,162.50
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,816,275.08	1.00129	0.00752038		CITIBANK	700,903,000.00	5,264,266.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	950,000,000.00	944,378,112.74	0.99707	0.00476902		CITIBANK	947,216,500.00	4,530,569.00
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	699,186,835.64	1.00293	0.00400136		CITIBANK	702,051,000.00	2,800,952.00
912828X96	U S TREAS NOTE	05/15/2020	1.5000	400,000,000.00	396,508,692.32	0.99559	0.00191576		CITIBANK	398,236,000.00	766,304.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,861,071.80	1.00441	0.00211749		CITIBANK	401,764,000.00	846,996.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	495,374,786.70	0.99672	0.00004416		CITIBANK	498,360,000.00	22,080.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	2,100,000,000.00	2,099,512,971.06	1.00523	0.00006793		CITIBANK	2,110,983,000.00	142,653.00
9128282J8	U S TREAS NOTE	07/15/2020	1.5000	600,000,000.00	597,333,057.34	0.99539	0.00691989		CITIBANK	597,234,000.00	4,151,934.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,330,040.16	1.00734	0.01094959		CITIBANK	805,872,000.00	8,759,672.00
9128282Q2	U S TREAS NOTE	08/15/2020	1.5000	300,000,000.00	296,881,749.36	0.99539	0.00563536		CITIBANK	298,617,000.00	1,690,608.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,747,472,794.19	1.00820	0.00877378	CITIBANK	1,764,350,000.00	15,354,115.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	700,000,000.00	695,444,304.26	0.99395	0.00403533	CITIBANK	695,765,000.00	2,824,731.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	798,861,389.78	1.01047	0.00691257	CITIBANK	808,376,000.00	5,530,056.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	644,818,503.40	0.99680	0.00341872	CITIBANK	647,920,000.00	2,222,168.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,744,264.57	1.01301	0.00484375	CITIBANK	557,155,500.00	2,664,062.50
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,699,667.66	1.01250	0.00232923	CITIBANK	354,375,000.00	815,230.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,266,414.82	1.00969	0.00006793	CITIBANK	1,413,566,000.00	95,102.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,818,570.84	1.01047	0.01042818	CITIBANK	303,141,000.00	3,128,454.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	150,000,000.00	150,311,876.01	1.00680	0.00845304	CITIBANK	151,020,000.00	1,267,956.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,704,275,366.42	1.01113	0.00835598	CITIBANK	1,718,921,000.00	14,205,166.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	498,403,599.22	1.00965	0.00697011	CITIBANK	504,825,000.00	3,485,055.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,792,212.14	1.00840	0.00379076	CITIBANK	201,680,000.00	758,152.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,565,667.84	1.01543	0.00335258	CITIBANK	203,086,000.00	670,516.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	700,000,000.00	703,323,208.56	1.00680	0.00179986	CITIBANK	704,760,000.00	1,259,902.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	904,654,151.16	1.00719	0.00005774	CITIBANK	906,471,000.00	51,966.00
				27,650,000,000.00	27,606,428,208.13				27,725,679,500.00	112,016,945.00
AIP:		15,004,903.48								
Book + AIP:		27,621,433,111.61	TREASURY NOTE							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	3.1250	107,824.27	107,824.27	0.99996 CITIBANK	107,819.96	280.79
83164DX79	SBA POOL #503402	07/25/2021	3.1250	1,953.52	1,953.52	1.00043 CITIBANK	1,954.36	5.09
83164DY60	SBA POOL #503433	08/25/2021	3.1250	9,926.94	9,926.94	1.00085 CITIBANK	9,935.38	25.85
83164DZ77	SBA POOL #503466	10/25/2021	3.1250	67,269.11	67,269.11	1.00040 CITIBANK	67,296.02	175.18
83164D5T2	SBA POOL #503558	12/25/2021	3.1250	157,950.75	157,950.75	1.00030 CITIBANK	157,998.14	411.33
83164D6Z7	SBA POOL #503588	01/25/2022	3.1250	118,118.92	118,118.92	1.00093 CITIBANK	118,228.77	307.60
83164D6G9	SBA POOL #503571	01/25/2022	3.1250	23,540.63	23,540.63	1.00013 CITIBANK	23,543.69	61.30
83164EBL0	SBA POOL #503643	02/25/2022	3.1250	72,683.57	72,683.57	1.00013 CITIBANK	72,693.02	189.28
83164EE29	SBA POOL #503753	05/25/2022	3.1250	51,302.08	51,302.08	1.00013 CITIBANK	51,308.75	133.60
83164EDV6	SBA POOL #503716	05/25/2022	3.1250	135,740.67	135,740.67	1.00013 CITIBANK	135,758.32	353.49
83164EN94	SBA POOL #504016	01/25/2023	3.0000	224,632.45	224,632.45	0.99848 CITIBANK	224,291.01	561.58
83164ESW8	SBA POOL #504133	05/25/2023	2.8750	120,858.00	120,858.00	0.99539 CITIBANK	120,300.84	289.56
83164ETV9	SBA POOL #504164	06/25/2023	2.8750	321,128.79	321,128.79	0.99764 CITIBANK	320,370.93	769.37
83164EVS3	SBA POOL #504225	08/25/2023	2.8750	169,778.00	169,778.00	0.99599 CITIBANK	169,097.19	406.76
83164EUN5	SBA POOL #504189	08/25/2023	2.8750	199,831.59	199,831.59	0.99747 CITIBANK	199,326.02	478.76
83164EWC7	SBA POOL #504243	09/25/2023	2.8750	116,822.08	116,822.08	0.99791 CITIBANK	116,577.92	279.89
83164EWH6	SBA POOL #504248	09/25/2023	2.8750	237,059.38	237,059.38	0.99795 CITIBANK	236,573.41	567.95
83164EXA0	SBA POOL #504273	10/25/2023	2.8750	211,851.65	211,851.65	0.99647 CITIBANK	211,103.81	507.56
83164E2N6	SBA POOL #504381	01/25/2024	2.8750	11,768.82	11,768.82	0.99646 CITIBANK	11,727.16	28.20
83164EZ67	SBA POOL #504365	01/25/2024	2.8750	474,855.60	474,855.60	0.99652 CITIBANK	473,203.10	1,137.67
83164E4E4	SBA POOL #504421	08/25/2024	2.8750	254,071.13	254,071.13	0.99617 CITIBANK	253,098.04	608.71
83164FKZ6	SBA POOL #504812	01/25/2025	3.0000	676,314.28	676,314.28	0.99989 CITIBANK	676,239.89	1,690.79
83164FLW2	SBA POOL #504841	02/25/2025	3.1250	117,537.88	117,537.88	0.99992 CITIBANK	117,528.48	306.09
83164FMU5	SBA POOL #504871	03/25/2025	3.1250	631,823.22	631,823.22	1.00115 CITIBANK	632,549.82	1,645.37

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83164FNG5	SBA POOL #504891	04/25/2025	3.1250	199,844.11	199,844.11	0.99859 CITIBANK	199,562.33	520.43
83164FQG2	SBA POOL #504955	04/25/2025	3.1250	173,148.91	173,148.91	0.99982 CITIBANK	173,117.74	450.91
83164FT87	SBA POOL #505075	08/25/2025	3.1250	292,890.64	292,890.64	1.00085 CITIBANK	293,139.60	762.74
83164F5H3	SBA POOL #505348	02/25/2026	3.1250	118,297.62	118,297.62	0.99923 CITIBANK	118,206.53	308.07
83164GQ21	SBA POOL #505873	05/25/2027	2.8000	25,230.90	25,230.90	0.99747 CITIBANK	25,167.07	58.87
83164GS94	SBA POOL #505944	05/25/2027	2.8000	76,253.94	76,253.94	0.99747 CITIBANK	76,061.02	177.93
83164GTL6	SBA POOL #505955	07/25/2027	2.8000	344,777.05	344,777.05	0.99747 CITIBANK	343,904.76	804.48
83164GU34	SBA POOL #506002	08/25/2027	2.8000	950,349.28	950,349.28	0.99600 CITIBANK	946,547.88	2,217.48
83164GVQ2	SBA POOL #506023	08/25/2027	2.8000	317,255.79	317,255.79	0.99747 CITIBANK	316,453.13	740.26
83164GV25	SBA POOL #506033	09/25/2027	2.8000	22,869.97	22,869.97	0.99747 CITIBANK	22,812.11	53.36
83164GYW6	SBA POOL #506125	11/25/2027	2.8000	429,970.96	429,970.96	0.99747 CITIBANK	428,883.13	1,003.27
83164GZ96	SBA POOL #506168	11/25/2027	2.8000	530,129.64	530,129.64	0.99747 CITIBANK	528,788.41	1,236.97
83164GXL1	SBA POOL #506083	11/25/2027	2.8000	629,654.39	629,654.39	0.99747 CITIBANK	628,061.36	1,469.19
83164G3E0	SBA POOL #506197	12/25/2027	2.8000	445,207.17	445,207.17	0.99748 CITIBANK	444,085.25	1,038.82
83164G4W9	SBA POOL #506237	01/25/2028	2.8000	237,542.34	237,542.34	0.99747 CITIBANK	236,941.36	554.27
83164HBL3	SBA POOL #506343	02/25/2028	2.8000	516,136.68	516,136.68	0.99747 CITIBANK	514,830.85	1,204.32
83164G6Y3	SBA POOL #506287	02/25/2028	2.8000	21,563.76	21,563.76	0.99748 CITIBANK	21,509.42	50.32
83164HBY5	SBA POOL #506355	05/25/2028	2.8000	451,714.64	451,714.64	0.99747 CITIBANK	450,571.80	1,054.00
83164HC65	SBA POOL #506393	06/25/2028	2.8000	168,800.01	168,800.01	0.99746 CITIBANK	168,371.26	393.87
83164HFC9	SBA POOL #506463	07/25/2028	2.8000	262,729.90	262,729.90	0.99748 CITIBANK	262,067.82	613.04
83164HGN4	SBA POOL #506505	09/25/2028	2.8000	7,154.45	7,154.45	0.99748 CITIBANK	7,136.42	16.69
83164HGT1	SBA POOL #506510	10/25/2028	2.8000	114,364.69	114,364.69	0.99748 CITIBANK	114,076.49	266.85
83164HJY7	SBA POOL #506579	11/25/2028	2.8000	427,255.43	427,255.43	0.99748 CITIBANK	426,178.75	996.93
83164HL57	SBA POOL #506648	12/25/2028	2.8000	80,661.93	80,661.93	0.99748 CITIBANK	80,458.66	188.21

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83164HMP2	SBA POOL #506666	12/25/2028	2.8000	523,392.57	523,392.57	0.99748 CITIBANK	522,073.62	1,221.25
83164HRP7	SBA POOL #506794	02/25/2029	2.8000	184,942.84	184,942.84	0.99748 CITIBANK	184,476.78	431.53
83164HQB9	SBA POOL #506750	02/25/2029	2.8000	1,069,999.45	1,069,999.45	0.99748 CITIBANK	1,067,303.05	2,496.67
83164HT26	SBA POOL #506869	04/25/2029	2.8000	635,207.55	635,207.55	0.99748 CITIBANK	633,606.83	1,482.15
83164HW48	SBA POOL #506967	08/25/2029	2.8000	982,987.69	982,987.69	0.99748 CITIBANK	980,510.56	2,293.64
83164HWH9	SBA POOL #506948	09/25/2029	2.8000	474,290.81	474,290.81	0.99748 CITIBANK	473,095.60	1,106.68
83164HY38	SBA POOL #507030	09/25/2029	2.8000	3,845,424.10	3,845,424.10	0.99748 CITIBANK	3,835,733.63	8,972.66
83164H3K4	SBA POOL #507102	10/25/2029	2.8000	2,907,235.59	2,907,235.59	0.99748 CITIBANK	2,899,909.36	6,783.55
83164H4C1	SBA POOL #507119	01/25/2030	2.8000	3,596,396.65	3,596,396.65	0.99748 CITIBANK	3,587,333.73	8,391.59
83164H5J5	SBA POOL #507149	01/25/2030	2.8000	3,173,019.57	3,173,019.57	0.99747 CITIBANK	3,164,991.83	7,403.71
83164H5X4	SBA POOL #507162	02/25/2030	2.8000	1,933,736.42	1,933,736.42	0.99748 CITIBANK	1,928,863.40	4,512.05
83164JAQ9	SBA POOL #507215	03/25/2030	2.8000	2,855,162.13	2,855,162.13	0.99748 CITIBANK	2,847,967.12	6,662.04
83164JAG1	SBA POOL #507207	03/25/2030	2.8000	2,002,850.57	2,002,850.57	0.99748 CITIBANK	1,997,803.39	4,673.32
83164JB47	SBA POOL #507259	05/25/2030	2.8000	4,427,450.62	4,427,450.62	0.99748 CITIBANK	4,416,293.44	10,330.72
83164JA89	SBA POOL #507231	05/25/2030	2.8000	2,055,803.79	2,055,803.79	0.99748 CITIBANK	2,050,623.16	4,796.88
83164JC61	SBA POOL #507293	06/25/2030	2.8000	1,326,955.60	1,326,955.60	0.99748 CITIBANK	1,323,611.67	3,096.23
83164JEE2	SBA POOL #507333	06/25/2030	2.8000	3,019,548.21	3,019,548.21	0.99748 CITIBANK	3,011,938.95	7,045.61
83164JES1	SBA POOL #507345	07/25/2030	2.8000	1,063,561.55	1,063,561.55	0.99748 CITIBANK	1,060,881.37	2,481.64
83164JGN0	SBA POOL #507405	08/25/2030	2.8000	2,332,877.88	2,332,877.88	0.99748 CITIBANK	2,326,999.03	5,443.38
83164JH82	SBA POOL #507455	09/25/2030	2.8000	2,661,251.02	2,661,251.02	0.99748 CITIBANK	2,654,544.67	6,209.59
83164JG67	SBA POOL #507421	09/25/2030	2.8000	1,152,916.36	1,152,916.36	0.99748 CITIBANK	1,150,011.01	2,690.14
83164JKL9	SBA POOL #507499	10/25/2030	2.8000	1,971,836.44	1,971,836.44	0.99748 CITIBANK	1,966,867.41	4,600.95
83164JMW3	SBA POOL #507573	01/25/2031	2.8000	2,845,994.08	2,845,994.08	0.99748 CITIBANK	2,838,822.17	6,640.65
83164JNE2	SBA POOL #507589	01/25/2031	2.8000	4,476,756.64	4,476,756.64	0.99748 CITIBANK	4,465,475.21	10,445.77

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83164JKU9	SBA POOL #507507	02/25/2031	2.8000	2,365,669.20	2,365,669.20	0.99748 CITIBANK	2,359,707.71	5,519.89
83164JPF7	SBA POOL #507622	02/25/2031	2.8250	2,055,195.68	2,055,195.68	0.99777 CITIBANK	2,050,612.59	4,838.27
83164JPW0	SBA POOL #507637	03/25/2031	2.8250	2,794,268.85	2,794,268.85	0.99778 CITIBANK	2,788,065.57	6,578.17
83164JQS8	SBA POOL #507665	03/25/2031	2.8250	4,204,810.16	4,204,810.16	0.99778 CITIBANK	4,195,475.48	9,898.82
83164JML7	SBA POOL #507563	04/25/2031	2.8000	4,851,558.57	4,851,558.57	0.99748 CITIBANK	4,839,332.64	11,320.30
83164JQV1	SBA POOL #507668	04/25/2031	2.8250	2,037,484.95	2,037,484.95	0.99778 CITIBANK	2,032,961.73	4,796.58
83164JRW8	SBA POOL #507701	05/25/2031	2.8250	892,683.69	892,683.69	0.99778 CITIBANK	890,701.93	2,101.53
83164JSC1	SBA POOL #507715	05/25/2031	2.8250	834,472.92	834,472.92	0.99778 CITIBANK	832,620.39	1,964.49
83164JSZ0	SBA POOL #507736	06/25/2031	2.8250	561,653.31	561,653.31	0.99778 CITIBANK	560,406.44	1,322.23
83164JTZ9	SBA POOL #507768	07/25/2031	2.8250	371,394.07	371,394.07	0.99778 CITIBANK	370,569.58	874.32
83164JWB8	SBA POOL #507842	09/25/2031	2.8250	1,836,318.58	1,836,318.58	0.99778 CITIBANK	1,832,241.95	4,323.00
83164JWU6	SBA POOL #507859	09/25/2031	2.8250	3,769,481.89	3,769,481.89	0.99778 CITIBANK	3,761,113.64	8,873.99
83164JXB7	SBA POOL #507874	10/25/2031	2.8250	1,017,040.26	1,017,040.26	0.99777 CITIBANK	1,014,772.26	2,394.28
83164JZ25	SBA POOL #507961	01/25/2032	2.8250	3,549,773.69	3,549,773.69	0.99778 CITIBANK	3,541,893.19	8,356.76
83164J2A3	SBA POOL #507969	01/25/2032	2.8250	7,640,624.34	7,640,624.34	0.99748 CITIBANK	7,621,369.97	17,987.30
83164J3Y0	SBA POOL #508015	02/25/2032	2.8250	2,670,063.59	2,670,063.59	0.99778 CITIBANK	2,664,136.05	6,285.77
83164J5J1	SBA POOL #508049	04/25/2032	2.8250	1,011,403.52	1,011,403.52	0.99778 CITIBANK	1,009,158.20	2,381.01
83164J5L6	SBA POOL #508051	04/25/2032	2.8250	1,885,371.56	1,885,371.56	0.99778 CITIBANK	1,881,186.04	4,438.48
83164J7G5	SBA POOL #508095	05/25/2032	2.8250	3,833,181.90	3,833,181.90	0.99778 CITIBANK	3,824,672.24	9,023.95
83164KAK9	SBA POOL #508110	07/25/2032	2.8250	2,104,983.03	2,104,983.03	0.99778 CITIBANK	2,100,309.97	4,955.48
83164KBJ1	SBA POOL #508141	08/25/2032	2.8250	2,346,182.97	2,346,182.97	0.99713 CITIBANK	2,339,449.42	5,523.31
83164KD42	SBA POOL #508223	09/25/2032	2.8250	2,483,636.24	2,483,636.24	0.99778 CITIBANK	2,478,122.57	5,846.89
83164KER0	SBA POOL #508244	11/25/2032	2.8500	2,487,220.16	2,487,220.16	0.99630 CITIBANK	2,478,017.45	5,907.15
83164KFN8	SBA POOL #508273	12/25/2032	2.8500	2,269,769.52	2,269,769.52	0.99390 CITIBANK	2,255,923.93	5,390.70



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83164KGM9	SBA POOL #508304	03/25/2033	2.8500	2,531,796.65	2,531,796.65	0.99630 CITIBANK	2,522,429.00	6,013.02
83164KH89	SBA POOL #508355	03/25/2033	2.8500	1,156,763.68	1,156,763.68	0.99552 CITIBANK	1,151,581.38	2,747.31
83164KJW4	SBA POOL #508377	04/25/2033	2.8750	5,573,914.13	5,573,914.13	0.99780 CITIBANK	5,561,651.52	13,354.17
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.8750	4,830,344.92	4,830,344.92	0.99720 CITIBANK	4,816,819.95	11,572.70
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.9250	5,752,035.42	5,752,035.42	1.00009 CITIBANK	5,752,553.10	14,020.59
83164KS38	SBA POOL #508638 FR	01/25/2034	3.6250	2,381,233.75	2,381,233.75	0.99085 CITIBANK	2,359,445.46	7,193.31
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.5000	1,136,916.03	1,136,916.03	0.98636 CITIBANK	1,121,408.50	3,316.01
83164KVK6	SBA POOL #508718	08/25/2034	3.2500	5,131,962.33	5,131,962.33	1.00328 CITIBANK	5,148,795.17	13,899.06
83164KWN9	SBA POOL #508753 FR	11/25/2034	3.1250	984,415.89	984,415.89	0.99452 CITIBANK	979,021.29	2,563.58
83164KX81	SBA POOL #508803 FR	02/25/2035	3.1000	4,239,099.40	4,239,099.40	1.00486 CITIBANK	4,259,701.42	10,951.01
83164KZF3	SBA POOL #508842 FR	02/25/2035	3.0000	2,072,669.24	2,072,669.24	0.99816 CITIBANK	2,068,855.53	5,181.67
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.7750	4,062,878.98	4,062,878.98	0.99674 CITIBANK	4,049,633.99	9,395.41
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.7750	3,465,357.82	3,465,357.82	0.99748 CITIBANK	3,456,625.12	8,013.64
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.7750	1,354,809.84	1,354,809.84	0.99748 CITIBANK	1,351,395.72	3,133.00
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.7500	3,584,276.28	3,584,276.28	0.99748 CITIBANK	3,575,243.90	8,213.97
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.7500	4,901,040.47	4,901,040.47	0.99748 CITIBANK	4,888,689.85	11,231.55
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.7500	3,038,724.10	3,038,724.10	0.99748 CITIBANK	3,031,066.52	6,963.74
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.7750	4,336,872.41	4,336,872.41	0.99748 CITIBANK	4,325,943.49	10,029.02
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.5000	4,801,012.39	4,801,012.39	0.99652 CITIBANK	4,784,304.87	10,002.11
83164LM81	SBA POOL #509383 FR	06/25/2038	2.5250	7,052,039.36	7,052,039.36	0.99699 CITIBANK	7,030,812.72	14,838.67
83164LNV9	SBA POOL #509404 FR	08/25/2038	2.6000	13,165,097.86	13,165,097.86	0.99699 CITIBANK	13,125,470.92	28,524.38
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.6500	5,055,289.96	5,055,289.96	0.99699 CITIBANK	5,040,073.54	11,163.77
83164LRF0	SBA POOL #509486	04/25/2039	2.6500	6,264,768.19	6,264,768.19	0.99699 CITIBANK	6,245,911.24	13,834.70
83164LSF9	SBA POOL #509518	06/25/2039	2.6500	9,955,171.19	9,955,171.19	0.99699 CITIBANK	9,925,206.12	21,984.34

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83164LVF5	SBA POOL #509614	01/25/2040	2.6500	18,410,678.25	18,410,678.25	0.99699 CITIBANK	18,355,262.11	40,656.91
83164LXC0	SBA POOL #509675	05/25/2040	2.6500	9,267,635.44	9,267,635.44	0.99682 CITIBANK	9,238,164.36	20,466.03
83164LX22	SBA POOL #509697 FR	09/25/2040	2.6500	16,634,635.45	16,634,635.45	0.99693 CITIBANK	16,583,567.12	36,734.82
83164LY96	SBA POOL #509736 FR	10/25/2040	2.7000	23,361,663.27	23,361,663.27	0.99699 CITIBANK	23,291,344.66	52,563.74
83164LZW4	SBA POOL #509757	12/25/2040	2.7000	8,763,856.42	8,763,856.42	0.99699 CITIBANK	8,737,477.21	19,718.68
83164L2Z3	SBA POOL #509792	02/25/2041	2.7500	4,441,301.48	4,441,301.48	0.99748 CITIBANK	4,430,109.40	10,177.98
83164L3S8	SBA POOL #509809	03/25/2041	2.7500	6,914,572.79	6,914,572.79	0.99683 CITIBANK	6,892,653.59	15,845.90
83164L4J7	SBA POOL #509825	04/25/2041	2.7500	20,486,170.40	20,486,170.40	0.99742 CITIBANK	20,433,316.08	46,947.47
83164L4M0	SBA POOL #509828	04/25/2041	2.7500	9,211,923.26	9,211,923.26	0.99748 CITIBANK	9,188,709.21	21,110.66
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.7500	16,373,173.71	16,373,173.71	0.99736 CITIBANK	16,329,948.53	37,521.86
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.7500	40,488,919.11	40,488,919.11	0.99746 CITIBANK	40,386,077.26	92,787.11
83164L5K3	SBA POOL #509850	11/25/2041	2.7500	16,760,000.98	16,760,000.98	0.99748 CITIBANK	16,717,765.78	38,408.34
83164MA82	SBA POOL #509931	12/25/2041	2.7500	12,498,172.84	12,498,172.84	0.99748 CITIBANK	12,466,677.44	28,641.65
83164MBL2	SBA POOL #509943	01/25/2042	2.7500	14,796,294.74	14,796,294.74	0.99742 CITIBANK	14,758,120.30	33,908.18
83164MBK4	SBA POOL #509942	01/25/2042	2.7500	22,655,498.26	22,655,498.26	0.99748 CITIBANK	22,598,406.40	51,918.85
83164MCD9	SBA POOL #509968	03/25/2042	2.7500	22,697,332.21	22,697,332.21	0.99748 CITIBANK	22,640,134.93	52,014.72
83164MCB3	SBA POOL #509966	03/25/2042	2.7500	16,850,928.10	16,850,928.10	0.99731 CITIBANK	16,805,599.10	38,616.71
83164MCX5	SBA POOL #509986	04/25/2042	2.7500	20,463,387.38	20,463,387.38	0.99744 CITIBANK	20,411,001.11	46,895.26
83164MC64	SBA POOL #509993	05/25/2042	2.7500	19,529,193.76	19,529,193.76	0.99748 CITIBANK	19,479,980.19	44,754.40
83164MBC2	SBA POOL #509935	07/25/2042	2.7500	17,607,469.63	17,607,469.63	0.99747 CITIBANK	17,562,922.73	40,350.45
83164MD30	SBA POOL #510022	07/25/2042	2.7500	24,321,941.24	24,321,941.24	0.99748 CITIBANK	24,260,649.95	55,737.78
83164MGH6	SBA POOL #510100	10/25/2042	2.7500	24,617,448.99	24,617,448.99	0.99748 CITIBANK	24,555,413.02	56,414.99

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83164MH69	SBA POOL #510153	03/25/2043	2.7500	41,469,179.05	41,469,179.05	0.99748 CITIBANK	41,364,676.72	95,033.54
				658,202,155.36	658,202,155.36		656,508,632.63	1,513,884.88
AIP:		0.00						
Book + AIP:		658,202,155.36		SBA POOL				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2769	333,159,000.00	11,112,575.08	11,112,575.08	1.03206	5.23490000 CITIBANK	11,468,896.47	48,477.68
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	4,969,542.37	4,969,542.37	1.02357	6.00000000 CITIBANK	5,086,681.94	24,847.71
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	5,758,708.59	5,758,708.59	1.03412	6.00000000 CITIBANK	5,955,191.70	28,793.54
				1,108,489,000.00	21,840,826.04				22,510,770.11	102,118.93
AIP:		0.00								
Book + AIP:		21,840,826.04		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0P49	FNMA DEB	08/28/2019	1.0000	85,000,000.00	84,855,517.15	0.99810	0.00341667 CITIBANK	84,838,500.00	290,416.95
3135G0T29	FNMA DEB	02/28/2020	1.5000	50,000,000.00	49,671,343.78	0.99616	0.00512500 CITIBANK	49,808,000.00	256,250.00
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,715,188.22	0.99501	0.00629167 CITIBANK	24,875,250.00	157,291.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	50,000,000.00	49,980,626.89	1.01270	0.00487153 CITIBANK	50,635,000.00	243,576.50
				210,000,000.00	209,222,676.04			210,156,750.00	947,535.20
AIP:		16,666.67							
Book + AIP:		209,239,342.71	FNMA DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3130ABHJ8	FHLB DEB	07/01/2019	1.3400	50,000,000.00	50,000,000.00	1.00000	0.00000000	CITIBANK	50,000,000.00	0.00
3130A9EP2	FHLB DEB	09/26/2019	1.0000	150,000,000.00	149,990,621.81	0.99710	0.00263889	CITIBANK	149,565,000.00	395,833.50
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,001,836.28	0.99726	0.00175694	CITIBANK	49,863,000.00	87,847.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,971,875.00	1.00042	0.00826389	CITIBANK	50,021,000.00	413,194.50
3133XXP50	FHLB DEB	03/13/2020	4.1250	40,000,000.00	40,557,315.82	1.01429	0.01237500	CITIBANK	40,571,600.00	495,000.00
3130ADUJ9	FHLB DEB	03/30/2020	2.3750	100,000,000.00	99,955,668.06	1.00290	0.00600347	CITIBANK	100,290,000.00	600,347.00
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,996,452.50	1.00531	0.00240625	CITIBANK	150,796,500.00	360,937.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	1.00441	0.00210833	CITIBANK	100,441,000.00	210,833.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,357,247.94	1.01265	0.00178125	CITIBANK	50,632,500.00	89,062.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	1.00112	0.00005903	CITIBANK	50,056,000.00	2,951.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,983,273.55	1.00395	0.01106667	CITIBANK	90,355,500.00	996,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,237,777.00	0.99340	0.00355208	CITIBANK	109,274,000.00	390,728.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,548,911.67	1.00857	0.00656250	CITIBANK	272,313,900.00	1,771,875.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,265,430.16	1.00736	0.00125000	CITIBANK	45,331,200.00	56,250.00
				1,305,000,000.00	1,304,866,409.79				1,309,511,200.00	5,870,860.60
AIP:					660,416.66					
Book + AIP:					1,305,526,826.45			FHLB DEB		

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3137EADK2	FHLMC DEB	08/01/2019	1.2500	50,000,000.00	49,946,067.82	0.99916	0.00520833 CITIBANK	49,958,000.00	260,416.50
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,993,332.65	1.00438	0.00472222 CITIBANK	75,328,500.00	354,166.50
3137EADR7	FHLMC DEB	05/01/2020	1.3750	50,000,000.00	49,699,910.22	0.99429	0.00229167 CITIBANK	49,714,500.00	114,583.50
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.99740	0.00820417 CITIBANK	99,740,000.00	820,417.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.99629	0.00401250 CITIBANK	99,629,000.00	401,250.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,867,430.71	1.00866	0.00890625 CITIBANK	25,216,500.00	222,656.25
				400,000,000.00	399,506,741.40			399,586,500.00	2,173,489.75
AIP:		80,208.33							
Book + AIP:		399,586,949.73		FHLMC DEB					

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3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,998,863.14	1.00181	0.00035139 CITIBANK	50,090,500.00	17,569.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,990,019.23	1.00411	0.00141667 CITIBANK	25,102,750.00	35,416.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.99464	0.00607083 CITIBANK	24,866,000.00	151,770.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00664	0.00515111 CITIBANK	15,099,600.00	77,266.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,993,186.59	1.00025	0.00179444 CITIBANK	50,012,500.00	89,722.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,992,086.86	1.01430	0.00960000 CITIBANK	50,715,000.00	480,000.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,979,054.79	1.01130	0.00833333 CITIBANK	50,565,000.00	416,666.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,029,249.45	1.01245	0.00779167 CITIBANK	50,622,500.00	389,583.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,971,635.37	1.00145	0.00075833 CITIBANK	50,072,500.00	37,916.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,017,432.94	1.01818	0.00075833 CITIBANK	50,909,000.00	37,916.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,961,985.40	1.02877	0.00389722 CITIBANK	51,438,500.00	194,861.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,987,669.71	1.01936	0.01177222 CITIBANK	50,968,000.00	588,611.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,969,812.50	1.01843	0.00962806 CITIBANK	50,921,500.00	481,403.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,915,789.18	0.99688	0.00024583 CITIBANK	49,844,000.00	12,291.50
				615,000,000.00	614,806,785.16			621,227,350.00	3,010,995.15
AIP:		10,625.00							
Book + AIP:		614,817,410.16	FFCB DEB						



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459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,689,380.53	0.99467	0.00347822 CITIBANK	49,733,500.00	173,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,966,744.23	0.99616	0.00221181 CITIBANK	49,808,000.00	110,590.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	1.00229	0.00014500 CITIBANK	50,114,500.00	7,250.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.01137	0.00730000 CITIBANK	202,274,000.00	1,460,000.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,368,451.28	1.00212	0.00354333 CITIBANK	100,212,000.00	354,333.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,881,127.74	1.01301	0.00525000 CITIBANK	91,170,900.00	472,500.00
				540,000,000.00	538,905,703.78			543,312,900.00	2,578,584.50
AIP:			0.00						
Book + AIP:				538,905,703.78					
				SUPRANAT'L DEB					



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	1.00233	0.00595000 CITIBANK	50,116,500.00	297,500.00
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	1.00303	0.00593750 CITIBANK	50,151,500.00	296,875.00
3134GTVA8	FHLMC DEB-CL	06/30/2021	2.0100	100,000,000.00	100,000,000.00	1.00007	0.00078167 CITIBANK	100,007,000.00	78,167.00
3134GTKC6	FHLMC DEB-CL	07/01/2021	2.4750	100,000,000.00	100,000,000.00	1.00544	0.00000000 CITIBANK	100,544,000.00	0.00
				300,000,000.00	300,000,000.00			300,819,000.00	672,542.00
AIP:		0.00							
Book + AIP:		300,000,000.00	CALLABLE DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384HP7	FHLB DN	07/01/2019	0.0000	900,000,000.00	886,518,944.46	1.00000 CITIBANK	900,000,000.00
313384HQ5	FHLB DN	07/02/2019	0.0000	200,000,000.00	198,577,833.32	0.99994 CITIBANK	199,988,000.00
313384HX0	FHLB DN	07/09/2019	0.0000	600,000,000.00	594,832,888.88	0.99951 CITIBANK	599,706,000.00
313384JF7	FHLB DN	07/17/2019	0.0000	400,000,000.00	396,996,138.88	0.99902 CITIBANK	399,608,000.00
313384JL4	FHLB DN	07/22/2019	0.0000	750,000,000.00	744,113,388.86	0.99872 CITIBANK	749,040,000.00
313384JN0	FHLB DN	07/24/2019	0.0000	200,000,000.00	199,174,625.00	0.99859 CITIBANK	199,718,000.00
313384JQ3	FHLB DN	07/26/2019	0.0000	100,000,000.00	99,761,125.00	0.99847 CITIBANK	99,847,000.00
313384JW0	FHLB DN	08/01/2019	0.0000	100,000,000.00	97,895,472.22	0.99810 CITIBANK	99,810,000.00
313384JX8	FHLB DN	08/02/2019	0.0000	100,000,000.00	99,276,361.12	0.99804 CITIBANK	99,804,000.00
313384KA6	FHLB DN	08/05/2019	0.0000	200,000,000.00	198,522,222.24	0.99785 CITIBANK	199,570,000.00
313384KQ1	FHLB DN	08/19/2019	0.0000	100,000,000.00	99,441,750.00	0.99699 CITIBANK	99,699,000.00
313384LB3	FHLB DN	08/30/2019	0.0000	1,775,000,000.00	1,758,071,319.39	0.99632 CITIBANK	1,768,468,000.00
313384LF4	FHLB DN	09/03/2019	0.0000	400,000,000.00	395,914,444.46	0.99616 CITIBANK	398,464,000.00
313384MB2	FHLB DN	09/23/2019	0.0000	400,000,000.00	397,087,013.90	0.99496 CITIBANK	397,984,000.00
313384MF3	FHLB DN	09/27/2019	0.0000	400,000,000.00	397,330,000.00	0.99472 CITIBANK	397,888,000.00
313384MK2	FHLB DN	10/01/2019	0.0000	1,800,000,000.00	1,780,579,111.09	0.99456 CITIBANK	1,790,208,000.00
313384NS4	FHLB DN	11/01/2019	0.0000	800,000,000.00	792,639,000.02	0.99283 CITIBANK	794,264,000.00
313384PS2	FHLB DN	11/25/2019	0.0000	100,000,000.00	98,886,222.22	0.99143 CITIBANK	99,143,000.00
				9,325,000,000.00	9,235,617,861.06		9,293,209,000.00
AIP:		0.00					
Book + AIP:		9,235,617,861.06	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396HP1	FHLMC DN	07/01/2019	0.0000	650,000,000.00	639,143,305.55	1.00000 CITIBANK	650,000,000.00
313396LB7	FHLMC DN	08/30/2019	0.0000	400,000,000.00	392,917,194.42	0.99632 CITIBANK	398,528,000.00
313396LF8	FHLMC DN	09/03/2019	0.0000	100,000,000.00	98,928,888.88	0.99616 CITIBANK	99,616,000.00
313396MB6	FHLMC DN	09/23/2019	0.0000	1,100,000,000.00	1,087,189,722.24	0.99496 CITIBANK	1,094,456,000.00
313396MF7	FHLMC DN	09/27/2019	0.0000	300,000,000.00	296,740,972.24	0.99472 CITIBANK	298,416,000.00
313396NF6	FHLMC DN	10/21/2019	0.0000	400,000,000.00	395,362,500.00	0.99337 CITIBANK	397,348,000.00
313396NP4	FHLMC DN	10/29/2019	0.0000	100,000,000.00	98,757,111.12	0.99290 CITIBANK	99,290,000.00
313396NS8	FHLMC DN	11/01/2019	0.0000	200,000,000.00	197,933,833.32	0.99283 CITIBANK	198,566,000.00
313396NX7	FHLMC DN	11/06/2019	0.0000	100,000,000.00	99,025,000.00	0.99253 CITIBANK	99,253,000.00
313396PE7	FHLMC DN	11/13/2019	0.0000	100,000,000.00	98,922,000.00	0.99213 CITIBANK	99,213,000.00
313396PS6	FHLMC DN	11/25/2019	0.0000	500,000,000.00	495,317,944.44	0.99143 CITIBANK	495,715,000.00
313396PU1	FHLMC DN	11/27/2019	0.0000	1,000,000,000.00	990,405,249.98	0.99131 CITIBANK	991,310,000.00
313396PZ0	FHLMC DN	12/02/2019	0.0000	300,000,000.00	296,360,055.58	0.99115 CITIBANK	297,345,000.00
313396SQ7	FHLMC DN	02/03/2020	0.0000	100,000,000.00	98,443,750.00	0.98782 CITIBANK	98,782,000.00
313396TU7	FHLMC DN	03/02/2020	0.0000	100,000,000.00	98,276,444.44	0.98646 CITIBANK	98,646,000.00
313396VA8	FHLMC DN	04/01/2020	0.0000	200,000,000.00	196,249,583.34	0.98503 CITIBANK	197,006,000.00
				5,650,000,000.00	5,579,973,555.55		5,613,490,000.00
AIP:		0.00					
Book + AIP:		5,579,973,555.55	FHLMC DN				

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313588JE6	FNMA DN	07/16/2019	0.0000	300,000,000.00	298,489,027.78	0.99908 CITIBANK	299,724,000.00
313588JF3	FNMA DN	07/17/2019	0.0000	300,000,000.00	298,469,319.46	0.99902 CITIBANK	299,706,000.00
313588JL0	FNMA DN	07/22/2019	0.0000	200,000,000.00	199,196,541.66	0.99872 CITIBANK	199,744,000.00
313588JN6	FNMA DN	07/24/2019	0.0000	400,000,000.00	398,529,666.66	0.99859 CITIBANK	399,436,000.00
313588KJ3	FNMA DN	08/13/2019	0.0000	100,000,000.00	99,552,305.56	0.99736 CITIBANK	99,736,000.00
313588KX2	FNMA DN	08/26/2019	0.0000	100,000,000.00	99,531,333.34	0.99656 CITIBANK	99,656,000.00
313588KY0	FNMA DN	08/27/2019	0.0000	100,000,000.00	99,525,166.66	0.99650 CITIBANK	99,650,000.00
313588KZ7	FNMA DN	08/28/2019	0.0000	100,000,000.00	99,556,250.00	0.99644 CITIBANK	99,644,000.00
313588LB9	FNMA DN	08/30/2019	0.0000	100,000,000.00	99,506,666.66	0.99632 CITIBANK	99,632,000.00
313588LJ2	FNMA DN	09/06/2019	0.0000	200,000,000.00	199,104,416.66	0.99598 CITIBANK	199,196,000.00
				1,900,000,000.00	1,891,460,694.44		1,896,124,000.00
AIP:		0.00					
Book + AIP:		1,891,460,694.44	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052HP4	IBRD DN	07/01/2019	0.0000	100,000,000.00	99,152,777.78	1.00000 CITIBANK	100,000,000.00
459052JF4	IBRD DN	07/17/2019	0.0000	200,000,000.00	198,754,833.32	0.99902 CITIBANK	199,804,000.00
459052JL1	IBRD DN	07/22/2019	0.0000	100,000,000.00	99,264,250.00	0.99872 CITIBANK	99,872,000.00
459052JN7	IBRD DN	07/24/2019	0.0000	100,000,000.00	99,350,638.88	0.99859 CITIBANK	99,859,000.00
459052JX5	IBRD DN	08/02/2019	0.0000	100,000,000.00	99,668,750.00	0.99804 CITIBANK	99,804,000.00
459052KQ8	IBRD DN	08/19/2019	0.0000	100,000,000.00	99,525,000.00	0.99699 CITIBANK	99,699,000.00
459052LB0	IBRD DN	08/30/2019	0.0000	200,000,000.00	197,962,333.34	0.99632 CITIBANK	199,264,000.00
459052MK9	IBRD DN	10/01/2019	0.0000	1,000,000,000.00	989,363,805.58	0.99456 CITIBANK	994,560,000.00
				1,900,000,000.00	1,883,042,388.90		1,892,862,000.00
AIP:		0.00					
Book + AIP:		1,883,042,388.90	IBRD DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PW52	BOFA BN	07/01/2019	01/03/2019	2.8200	100,000,000.00	100,000,000.00	2.2900	1.000000000 MESIROW	100,000,000.00	1,402,166.67
06053PW45	BOFA BN	07/01/2019	01/03/2019	2.8200	100,000,000.00	100,000,000.00	2.2900	1.000000000 MESIROW	100,000,000.00	1,402,166.67
06053PY50	BOFA BN	08/05/2019	02/05/2019	2.6600	150,000,000.00	150,000,000.00	2.2800	1.000344767 MESIROW	150,051,715.10	1,618,166.67
06053PZ83	BOFA BN	10/01/2019	04/03/2019	2.5700	150,000,000.00	150,000,000.00	2.2300	1.000827962 MESIROW	150,124,194.29	953,041.67
06053P3J4	BOFA BN	02/28/2020	06/04/2019	2.2600	100,000,000.00	100,000,000.00	2.1100	1.000970526 MESIROW	100,097,052.58	169,500.00
					600,000,000.00	600,000,000.00			600,272,961.97	5,545,041.68
AIP:				0.00						
Book + AIP:					600,000,000.00			BANK NOTE		



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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
33616WBM7	FIRST REP CD	07/01/2019	02/26/2019	2.5500	100,000,000.00	100,000,000.00	2.2800	1.000000000 MESIROW	100,000,000.00	885,416.67
62478TU80	MUFG UNION CD	07/01/2019	02/05/2019	2.5400	100,000,000.00	100,000,000.00	2.2800	1.000000000 MESIROW	100,000,000.00	1,030,111.11
33616WCD6	FIRST REP CD	07/01/2019	03/21/2019	2.5700	50,000,000.00	50,000,000.00	2.2800	1.000000000 MESIROW	50,000,000.00	364,083.33
06426GRD1	BOWEST CD	07/17/2019	03/18/2019	2.6200	100,000,000.00	100,000,000.00	2.2800	1.000143222 MESIROW	100,014,322.24	764,166.67
33616WCA2	FIRST REP CD	07/17/2019	03/19/2019	2.5600	100,000,000.00	100,000,000.00	2.2800	1.000116832 MESIROW	100,011,683.19	739,555.56
06426GRH2	BOWEST CD	07/17/2019	04/12/2019	2.5700	100,000,000.00	100,000,000.00	2.2800	1.000122977 MESIROW	100,012,297.70	571,111.11
33616WCH7	FIRST REP CD	07/17/2019	06/17/2019	2.3600	150,000,000.00	150,000,000.00	2.2800	1.000034590 MESIROW	150,005,188.57	137,666.67
06426GRJ8	BOWEST CD	07/17/2019	04/19/2019	2.5500	200,000,000.00	200,000,000.00	2.2800	1.000114644 MESIROW	200,022,928.81	1,034,166.67
17305TG89	CITIBANK CD	07/24/2019	04/24/2019	2.5300	200,000,000.00	200,000,000.00	2.2800	1.000152539 MESIROW	200,030,507.76	955,777.78
33616WCF1	FIRST REP CD	08/05/2019	05/06/2019	2.5000	100,000,000.00	100,000,000.00	2.2600	1.000224296 MESIROW	100,022,429.58	388,888.89
33616WCE4	FIRST REP CD	08/13/2019	05/23/2019	2.4800	100,000,000.00	100,000,000.00	2.2600	1.000254837 MESIROW	100,025,483.74	268,666.67
94989R5W4	WELLS FGO CD	08/30/2019	03/01/2019	2.5800	100,000,000.00	100,000,000.00	2.2100	1.000582317 MESIROW	100,058,231.72	874,333.33
90333VA42	US BANK CD	08/30/2019	10/25/2018	2.9400	100,000,000.00	100,000,000.00	2.2100	1.001137576 MESIROW	100,113,757.60	2,033,500.00
62478T3H0	MUFG UNION CD	09/06/2019	05/30/2019	2.5000	100,000,000.00	100,000,000.00	2.2100	1.000528409 MESIROW	100,052,840.87	222,222.22
62478T3X5	MUFG UNION CD	09/17/2019	06/11/2019	2.3700	100,000,000.00	100,000,000.00	2.2100	1.000338740 MESIROW	100,033,874.00	131,666.67
94989R6N3	WELLS FGO CD	09/23/2019	03/25/2019	2.5500	100,000,000.00	100,000,000.00	2.2100	1.000753651 MESIROW	100,075,365.11	694,166.67
94989R6E3	WELLS FGO CD	09/26/2019	03/14/2019	2.5800	100,000,000.00	100,000,000.00	2.2100	1.000847917 MESIROW	100,084,791.73	781,166.67
90333VZE3	US BANK CD	09/26/2019	09/27/2018	2.7800	100,000,000.00	100,000,000.00	2.2100	1.001256546 MESIROW	100,125,654.56	2,139,055.56
90333VQ94	US BANK CD	09/27/2019	04/30/2019	2.5100	100,000,000.00	100,000,000.00	2.2100	1.000706166 MESIROW	100,070,616.59	432,277.78
94989R6R4	WELLS FGO CD	09/27/2019	03/29/2019	2.5200	150,000,000.00	150,000,000.00	2.2100	1.000718350 MESIROW	150,107,752.57	987,000.00
94989R5U8	WELLS FGO CD	10/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.2300	1.000914255 MESIROW	100,091,425.47	906,250.00
62478T2G3	MUFG UNION CD	10/01/2019	04/19/2019	2.5500	200,000,000.00	200,000,000.00	2.2300	1.000783843 MESIROW	200,156,768.55	1,034,166.67
62478T2B4	MUFG UNION CD	10/01/2019	04/16/2019	2.5500	100,000,000.00	100,000,000.00	2.2300	1.000782639 MESIROW	100,078,263.86	538,333.33
33616WCG9	FIRST REP CD	10/01/2019	05/23/2019	2.4900	100,000,000.00	100,000,000.00	2.2300	1.000645394 MESIROW	100,064,539.37	269,750.00

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90333VS43	US BANK CD	10/01/2019	06/07/2019	2.3300	50,000,000.00	50,000,000.00	2.2300	1.000245305 MESIROW	50,012,265.27	77,666.67
90333VP53	US BANK CD	10/01/2019	04/12/2019	2.4800	150,000,000.00	150,000,000.00	2.2300	1.000604039 MESIROW	150,090,605.90	826,666.67
90333VK66	US BANK CD	10/01/2019	02/26/2019	2.6300	100,000,000.00	100,000,000.00	2.2300	1.000964683 MESIROW	100,096,468.27	913,194.44
06426GRG4	BOWEST CD	10/01/2019	04/09/2019	2.6300	100,000,000.00	100,000,000.00	2.2300	1.000982070 MESIROW	100,098,206.97	606,361.11
06426GQX8	BOWEST CD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.2300	1.001979502 MESIROW	100,197,950.21	1,838,472.22
90333VD49	US BANK CD	10/01/2019	11/26/2018	3.0000	100,000,000.00	100,000,000.00	2.2300	1.001854156 MESIROW	100,185,415.62	1,808,333.33
94989R7C6	WELLS FGO CD	10/11/2019	04/12/2019	2.5200	200,000,000.00	200,000,000.00	2.2300	1.000781347 MESIROW	200,156,269.44	1,120,000.00
62478T2F5	MUFG UNION CD	10/24/2019	04/18/2019	2.5700	100,000,000.00	100,000,000.00	2.2300	1.001041063 MESIROW	100,104,106.25	528,277.78
62478T4F3	MUFG UNION CD	10/25/2019	06/27/2019	2.2300	50,000,000.00	50,000,000.00	2.2300	0.999998232 MESIROW	49,999,911.61	12,388.89
17305TH54	CITIBANK CD	11/01/2019	05/02/2019	2.5600	125,000,000.00	125,000,000.00	2.2000	1.001188992 MESIROW	125,148,623.95	533,333.33
62478T4A4	MUFG UNION CD	11/01/2019	06/20/2019	2.3200	100,000,000.00	100,000,000.00	2.2000	1.000401652 MESIROW	100,040,165.24	70,888.89
90333VM31	US BANK CD	12/02/2019	03/14/2019	2.6300	100,000,000.00	100,000,000.00	2.1500	1.001962050 MESIROW	100,196,204.99	796,305.56
94989R7E2	WELLS FGO CD	02/28/2020	04/15/2019	2.5900	200,000,000.00	200,000,000.00	2.0500	1.003505354 MESIROW	200,701,070.77	1,107,944.44
95001KBZ6	WELLS FGO CD	02/28/2020	06/26/2019	2.1000	100,000,000.00	100,000,000.00	2.0500	1.000327578 MESIROW	100,032,757.76	29,166.67
06426GRN9	BOWEST CD	02/28/2020	06/19/2019	2.2800	100,000,000.00	100,000,000.00	2.0500	1.001514764 MESIROW	100,151,476.36	76,000.00
90333VS68	US BANK CD	02/28/2020	06/19/2019	2.1300	100,000,000.00	100,000,000.00	2.0500	1.000520816 MESIROW	100,052,081.64	71,000.00
					4,525,000,000.00	4,525,000,000.00			4,528,522,303.84	28,599,500.03
AIP:			0.00							
Book + AIP:		4,525,000,000.00			CD DOMESTIC					

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21685V7F0	RABOBANK YCD	07/01/2019	01/16/2019	2.7100	50,000,000.00	50,000,000.00	2.3900	1.000000000 MESIROW	50,000,000.00	624,805.56
13606BS23	CIBC YCD	07/01/2019	03/15/2019	2.4500	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	735,000.00
06370RXT1	MONTREAL YCD	07/01/2019	04/03/2019	2.4800	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	613,111.11
86958J6C8	SVENSKA YCD	07/01/2019	03/22/2019	2.5100	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	704,194.44
86958J3X5	SVENSKA YCD	07/01/2019	01/15/2019	2.7200	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	1,261,777.78
23341VTX9	DNB YCD	07/01/2019	04/04/2019	2.5000	50,000,000.00	50,000,000.00	2.3900	1.000000000 MESIROW	50,000,000.00	305,555.56
83369Y4F0	SOC GEN YCD	07/01/2019	04/03/2019	2.4900	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	615,583.33
21685V7K9	RABOBANK YCD	07/01/2019	01/29/2019	2.6200	50,000,000.00	50,000,000.00	2.3900	1.000000000 MESIROW	50,000,000.00	556,750.00
4823TA6B8	KBC YCD	07/01/2019	06/10/2019	2.3800	200,000,000.00	200,000,000.00	2.3900	1.000000000 MESIROW	200,000,000.00	277,666.67
05576T3M9	BNP YCD	07/01/2019	03/14/2019	2.5400	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	769,055.56
05576T3S6	BNP YCD	07/01/2019	06/07/2019	2.3500	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	156,666.67
34959TPD2	FORTIS YCD	07/01/2019	04/03/2019	2.5200	200,000,000.00	200,000,000.00	2.3900	1.000000000 MESIROW	200,000,000.00	1,246,000.00
83050F7D7	SE BANKEN YCD	07/01/2019	03/25/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000000000 MESIROW	100,000,000.00	688,722.22
60710A4Z2	MIZUHO YCD	07/02/2019	04/04/2019	2.5000	150,000,000.00	150,000,000.00	2.3900	1.000002650 MESIROW	150,000,397.45	916,666.67
4823TA5U7	KBC YCD	07/02/2019	06/03/2019	2.3800	100,000,000.00	100,000,000.00	2.3900	0.999999599 MESIROW	99,999,959.94	185,111.11
86565BB75	SUMITOMO YCD	07/08/2019	06/03/2019	2.3800	100,000,000.00	100,000,000.00	2.3900	0.999997197 MESIROW	99,999,719.66	185,111.11
23341VVV0	DNB YCD	07/08/2019	06/17/2019	2.3400	100,000,000.00	100,000,000.00	2.3900	0.999989860 MESIROW	99,998,985.96	91,000.00
4823TA5Z6	KBC YCD	07/09/2019	06/07/2019	2.3900	100,000,000.00	100,000,000.00	2.3900	0.999999154 MESIROW	99,999,915.42	159,333.33
4823TA5X1	KBC YCD	07/09/2019	06/05/2019	2.3900	100,000,000.00	100,000,000.00	2.3900	0.999999084 MESIROW	99,999,908.37	172,611.11
86565BC66	SUMITOMO YCD	07/09/2019	06/10/2019	2.3400	100,000,000.00	100,000,000.00	2.3900	0.999988170 MESIROW	99,998,817.02	136,500.00
65602VMV5	NORINCHUK YCD	07/12/2019	06/11/2019	2.3700	200,000,000.00	200,000,000.00	2.3900	0.999992933 MESIROW	199,998,586.50	263,333.33
86565BD65	SUMITOMO YCD	07/12/2019	06/18/2019	2.3200	100,000,000.00	100,000,000.00	2.3900	0.999978015 MESIROW	99,997,801.54	83,777.78
65602VKT2	NORINCHUK YCD	07/16/2019	04/15/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000052892 MESIROW	100,005,289.18	541,138.89
06370RYT0	MONTREAL YCD	07/17/2019	04/12/2019	2.4500	150,000,000.00	150,000,000.00	2.3900	1.000020861 MESIROW	150,003,129.19	816,666.67

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60710A5Y4	MIZUHO YCD	07/17/2019	04/17/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000056563 MESIROW	100,005,656.33	527,083.33
89114MXU6	TORONTO YCD	07/17/2019	03/18/2019	2.5700	100,000,000.00	100,000,000.00	2.3900	1.000071961 MESIROW	100,007,196.13	749,583.33
65558TGX7	NORDEA ABP YCD	07/22/2019	04/23/2019	2.5200	100,000,000.00	100,000,000.00	2.3900	1.000069003 MESIROW	100,006,900.33	483,000.00
65602VLC8	NORINCHUK YCD	07/22/2019	04/23/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000074802 MESIROW	100,007,480.18	484,916.67
55379WJ49	MUFG BK YCD	07/22/2019	04/24/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000074900 MESIROW	100,007,489.97	477,888.89
89114MF44	TORONTO YCD	07/24/2019	04/25/2019	2.5100	100,000,000.00	100,000,000.00	2.3900	1.000069428 MESIROW	100,006,942.77	467,138.89
34959TPF7	FORTIS YCD	07/24/2019	04/25/2019	2.5300	100,000,000.00	100,000,000.00	2.3900	1.000082129 MESIROW	100,008,212.93	470,861.11
65602VNF9	NORINCHUK YCD	07/24/2019	06/19/2019	2.3900	100,000,000.00	100,000,000.00	2.3900	0.999998785 MESIROW	99,999,878.54	79,666.67
63253TR83	NAT AUB YCD	07/24/2019	04/30/2019	2.4400	200,000,000.00	200,000,000.00	2.3900	1.000025489 MESIROW	200,005,097.79	840,444.44
23341VWA5	DNB YCD	07/26/2019	06/21/2019	2.3200	100,000,000.00	100,000,000.00	2.3900	0.999950402 MESIROW	99,995,040.16	64,444.44
05252WPP2	ANZ YCD	08/01/2019	08/02/2018	2.6000	100,000,000.00	100,000,000.00	2.3300	1.000183877 MESIROW	100,018,387.74	2,405,000.00
63307UNU1	NB CANADA YCD	08/01/2019	03/19/2019	2.5300	100,000,000.00	100,000,000.00	2.3300	1.000157242 MESIROW	100,015,724.23	730,888.89
65558THG3	NORDEA ABP YCD	08/05/2019	05/01/2019	2.4800	100,000,000.00	100,000,000.00	2.3300	1.000136006 MESIROW	100,013,600.60	420,222.22
63873NZ95	NATIXIS YCD	08/12/2019	06/10/2019	2.3400	50,000,000.00	50,000,000.00	2.3300	1.000007935 MESIROW	50,000,396.73	68,250.00
34959TPG5	FORTIS YCD	08/14/2019	05/14/2019	2.5000	100,000,000.00	100,000,000.00	2.3300	1.000197722 MESIROW	100,019,772.21	333,333.33
55379WN44	MUFG BK YCD	08/19/2019	05/21/2019	2.4800	100,000,000.00	100,000,000.00	2.3300	1.000194592 MESIROW	100,019,459.21	282,444.44
22535CEP2	CR AG CIB YCD	08/19/2019	04/30/2019	2.4600	150,000,000.00	150,000,000.00	2.3300	1.000162991 MESIROW	150,024,448.71	635,500.00
86565BD57	SUMITOMO YCD	08/19/2019	06/18/2019	2.3500	100,000,000.00	100,000,000.00	2.3300	1.000024453 MESIROW	100,002,445.34	84,861.11
06742TNF9	BARCLAYS YCD	08/19/2019	04/18/2019	2.6200	100,000,000.00	100,000,000.00	2.3300	1.000376449 MESIROW	100,037,644.87	538,555.56
05576T3R8	BNP YCD	08/26/2019	05/24/2019	2.4800	100,000,000.00	100,000,000.00	2.3300	1.000223037 MESIROW	100,022,303.70	261,777.78
86565BB67	SUMITOMO YCD	08/26/2019	05/29/2019	2.4400	100,000,000.00	100,000,000.00	2.3300	1.000162416 MESIROW	100,016,241.58	223,666.67
63253TS58	NAT AUB YCD	08/30/2019	05/23/2019	2.3800	100,000,000.00	100,000,000.00	2.3100	1.000106331 MESIROW	100,010,633.07	257,833.33
06370RUY3	MONTREAL YCD	08/30/2019	03/01/2019	2.5500	100,000,000.00	100,000,000.00	2.3100	1.000365323 MESIROW	100,036,532.31	864,166.67
06417G4X3	SCOTIA YCD	08/30/2019	02/12/2019	2.6400	100,000,000.00	100,000,000.00	2.3100	1.000508797 MESIROW	100,050,879.68	1,019,333.33

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
63307UNT4	NB CANADA YCD	09/03/2019	03/05/2019	2.6200	100,000,000.00	100,000,000.00	2.3100	1.000513734 MESIROW	100,051,373.42	858,777.78
60710AAQ5	MIZUHO YCD	09/03/2019	06/05/2019	2.4100	100,000,000.00	100,000,000.00	2.3100	1.000169932 MESIROW	100,016,993.20	174,055.56
83050F6V8	SE BANKEN YCD	09/03/2019	03/05/2019	2.6100	100,000,000.00	100,000,000.00	2.3100	1.000496163 MESIROW	100,049,616.32	855,500.00
65558THK4	NORDEA ABP YCD	09/06/2019	05/08/2019	2.4900	100,000,000.00	100,000,000.00	2.3100	1.000317577 MESIROW	100,031,757.73	373,500.00
06742TNQ5	BARCLAYS YCD	09/06/2019	05/09/2019	2.5100	100,000,000.00	100,000,000.00	2.3100	1.000354810 MESIROW	100,035,481.02	369,527.78
21684XAV8	RABOBANK YCD	09/06/2019	05/09/2019	2.4800	50,000,000.00	50,000,000.00	2.3100	1.000299405 MESIROW	50,014,970.25	182,555.56
63873NZ20	NATIXIS YCD	09/06/2019	06/06/2019	2.3700	50,000,000.00	50,000,000.00	2.3100	1.000104143 MESIROW	50,005,207.16	82,291.67
22535CFA4	CR AG CIB YCD	09/06/2019	05/29/2019	2.4100	100,000,000.00	100,000,000.00	2.3100	1.000175857 MESIROW	100,017,585.75	220,916.67
55379WQ82	MUFG BK YCD	09/06/2019	06/04/2019	2.4200	100,000,000.00	100,000,000.00	2.3100	1.000196076 MESIROW	100,019,607.63	181,500.00
06742TNY8	BARCLAYS YCD	09/17/2019	06/17/2019	2.2700	100,000,000.00	100,000,000.00	2.3100	0.999909369 MESIROW	99,990,936.86	88,277.78
23341VVS7	DNB YCD	09/17/2019	06/11/2019	2.3400	100,000,000.00	100,000,000.00	2.3100	1.000058202 MESIROW	100,005,820.22	130,000.00
63873N2G5	NATIXIS YCD	09/17/2019	06/18/2019	2.3000	150,000,000.00	150,000,000.00	2.3100	0.999974305 MESIROW	149,996,145.75	124,583.33
63307UNR8	NB CANADA YCD	09/20/2019	09/20/2018	2.8600	100,000,000.00	100,000,000.00	2.3100	1.001114441 MESIROW	100,111,444.05	2,256,222.22
63873N2M2	NATIXIS YCD	09/23/2019	06/21/2019	2.2300	100,000,000.00	100,000,000.00	2.3100	0.999811013 MESIROW	99,981,101.32	61,944.44
63307UNX5	NB CANADA YCD	09/23/2019	04/03/2019	2.5600	100,000,000.00	100,000,000.00	2.3100	1.000546276 MESIROW	100,054,627.62	632,888.89
65558TJT3	NORDEA ABP YCD	09/27/2019	06/24/2019	2.2300	150,000,000.00	150,000,000.00	2.3100	0.999803108 MESIROW	149,970,466.17	65,041.67
78012ULF0	RB CANADA YCD	10/01/2019	12/28/2018	2.8400	150,000,000.00	150,000,000.00	2.2750	1.001351183 MESIROW	150,202,677.42	2,189,166.67
06417G6B9	SCOTIA YCD	10/01/2019	04/03/2019	2.5700	200,000,000.00	200,000,000.00	2.2750	1.000712806 MESIROW	200,142,561.11	1,270,722.22
13606BT97	CIBC YCD	10/01/2019	04/05/2019	2.5600	100,000,000.00	100,000,000.00	2.2750	1.000688363 MESIROW	100,068,836.27	618,666.67
22535CEJ6	CR AG CIB YCD	10/01/2019	04/17/2019	2.5400	100,000,000.00	100,000,000.00	2.2750	1.000642720 MESIROW	100,064,272.04	529,166.67
05576T3T4	BNP YCD	10/01/2019	06/10/2019	2.2700	150,000,000.00	150,000,000.00	2.2750	0.999979642 MESIROW	149,996,946.30	198,625.00
06417G5E4	SCOTIA YCD	10/01/2019	02/21/2019	2.6300	100,000,000.00	100,000,000.00	2.2750	1.000847082 MESIROW	100,084,708.16	949,722.22
53947CBM9	LLOYDS YCD	10/01/2019	06/05/2019	2.4200	100,000,000.00	100,000,000.00	2.2750	1.000358311 MESIROW	100,035,831.10	174,777.78
23341VVL2	DNB YCD	10/01/2019	06/03/2019	2.4000	100,000,000.00	100,000,000.00	2.2750	1.000306808 MESIROW	100,030,680.81	186,666.67

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63873NZ87	NATIXIS YCD	10/01/2019	06/07/2019	2.3400	50,000,000.00	50,000,000.00	2.2750	1.000156134 MESIROW	50,007,806.69	78,000.00
96130AAH1	WESTPAC YCD	10/01/2019	10/18/2018	2.9700	100,000,000.00	100,000,000.00	2.2750	1.001643765 MESIROW	100,164,376.51	2,112,000.00
89114MNE3	TORONTO YCD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.2750	1.001862838 MESIROW	100,186,283.85	1,838,472.22
89114MD95	TORONTO YCD	10/01/2019	04/17/2019	2.5600	100,000,000.00	100,000,000.00	2.2750	1.000693295 MESIROW	100,069,329.52	533,333.33
86958J7C7	SVENSKA YCD	10/01/2019	05/10/2019	2.4900	150,000,000.00	150,000,000.00	2.2750	1.000525479 MESIROW	150,078,821.81	539,500.00
83369Y4P8	SOC GEN YCD	10/01/2019	04/30/2019	2.5500	200,000,000.00	200,000,000.00	2.2750	1.000673330 MESIROW	200,134,666.09	878,333.33
86958J2U2	SVENSKA YCD	10/01/2019	12/19/2018	2.9100	100,000,000.00	100,000,000.00	2.2750	1.001522753 MESIROW	100,152,275.32	1,568,166.67
21685V7D5	RABOBANK YCD	10/01/2019	12/19/2018	2.9000	150,000,000.00	150,000,000.00	2.2750	1.001497657 MESIROW	150,224,648.53	2,344,166.67
21684XAY2	RABOBANK YCD	10/01/2019	06/07/2019	2.3100	50,000,000.00	50,000,000.00	2.2750	1.000080026 MESIROW	50,004,001.29	77,000.00
21684XAU0	RABOBANK YCD	10/01/2019	05/02/2019	2.5000	50,000,000.00	50,000,000.00	2.2750	1.000547592 MESIROW	50,027,379.59	208,333.33
21684XAL0	RABOBANK YCD	10/01/2019	03/14/2019	2.5900	50,000,000.00	50,000,000.00	2.2750	1.000755018 MESIROW	50,037,750.91	392,097.22
23341VVJ7	DNB YCD	10/01/2019	05/30/2019	2.4500	100,000,000.00	100,000,000.00	2.2750	1.000432049 MESIROW	100,043,204.90	217,777.78
06370RSB6	MONTREAL YCD	10/01/2019	12/19/2018	2.9000	100,000,000.00	100,000,000.00	2.2750	1.001497657 MESIROW	100,149,765.68	1,562,777.78
13606BN51	CIBC YCD	10/01/2019	01/10/2019	2.8300	100,000,000.00	100,000,000.00	2.2750	1.001331979 MESIROW	100,133,197.91	1,352,111.11
34959TPE0	FORTIS YCD	10/01/2019	04/05/2019	2.5700	100,000,000.00	100,000,000.00	2.2750	1.000713631 MESIROW	100,071,363.08	621,083.33
63253TR67	NAT AUB YCD	10/01/2019	04/05/2019	2.4800	100,000,000.00	100,000,000.00	2.2750	1.000486218 MESIROW	100,048,621.75	599,333.33
78012UMX0	RB CANADA YCD	10/01/2019	04/04/2019	2.5500	50,000,000.00	50,000,000.00	2.2750	1.000662685 MESIROW	50,033,134.25	311,666.67
83050F5K3	SE BANKEN YCD	10/01/2019	01/14/2019	2.8000	100,000,000.00	100,000,000.00	2.2750	1.001258382 MESIROW	100,125,838.24	1,306,666.67
83050F7M7	SE BANKEN YCD	10/01/2019	04/09/2019	2.5700	100,000,000.00	100,000,000.00	2.2750	1.000715281 MESIROW	100,071,528.14	592,527.78
06742TPA8	BARCLAYS YCD	10/25/2019	06/24/2019	2.0000	100,000,000.00	100,000,000.00	2.2750	0.999117507 MESIROW	99,911,750.73	38,888.89
55379WS80	MUFG BK YCD	10/29/2019	06/28/2019	2.2600	100,000,000.00	100,000,000.00	2.2400	1.000064777 MESIROW	100,006,477.68	18,833.33
05576T3U1	BNP YCD	10/29/2019	06/18/2019	2.3100	100,000,000.00	100,000,000.00	2.2400	1.000225422 MESIROW	100,022,542.17	83,416.67
06742TNZ5	BARCLAYS YCD	10/29/2019	06/19/2019	2.2600	100,000,000.00	100,000,000.00	2.2400	1.000060589 MESIROW	100,006,058.94	75,333.33
13606BV45	CIBC YCD	10/29/2019	04/15/2019	2.5600	100,000,000.00	100,000,000.00	2.2400	1.001018180 MESIROW	100,101,818.01	547,555.56

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78012UMK8	RB CANADA YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.2400	1.001194544 MESIROW	100,119,454.40	790,250.00
89114MR66	TORONTO YCD	11/01/2019	06/14/2019	2.3300	100,000,000.00	100,000,000.00	2.2400	1.000296808 MESIROW	100,029,680.76	110,027.78
86959RAD2	SVENSKA YCD	11/01/2019	06/17/2019	2.2300	100,000,000.00	100,000,000.00	2.2400	0.999959506 MESIROW	99,995,950.61	86,722.22
89114MXH5	TORONTO YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.2400	1.001194544 MESIROW	100,119,454.40	790,250.00
78012UMA0	RB CANADA YCD	11/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.2400	1.001185734 MESIROW	100,118,573.35	906,250.00
06370RH36	MONTREAL YCD	11/01/2019	06/18/2019	2.1500	150,000,000.00	150,000,000.00	2.2400	0.999688939 MESIROW	149,953,340.80	116,458.33
22535CFL0	CR AG CIB YCD	11/01/2019	06/19/2019	2.1800	150,000,000.00	150,000,000.00	2.2400	0.999791038 MESIROW	149,968,655.68	109,000.00
06417G6M5	SCOTIA YCD	12/02/2019	04/30/2019	2.5600	200,000,000.00	200,000,000.00	2.2000	1.001484536 MESIROW	200,296,907.26	881,777.78
53947CBP2	LLOYDS YCD	02/28/2020	06/11/2019	2.3400	100,000,000.00	100,000,000.00	2.1850	1.001008044 MESIROW	100,100,804.38	130,000.00
78012UPB5	RB CANADA YCD	02/28/2020	04/29/2019	2.5400	150,000,000.00	150,000,000.00	2.1850	1.002287502 MESIROW	150,343,125.23	666,750.00
65558TGT6	NORDEA ABP YCD	02/28/2020	04/17/2019	2.6200	100,000,000.00	100,000,000.00	2.1850	1.002802826 MESIROW	100,280,282.63	545,833.33
21684XAS5	RABOBANK YCD	02/28/2020	04/18/2019	2.5700	100,000,000.00	100,000,000.00	2.1850	1.002474122 MESIROW	100,247,412.18	528,277.78
06417G6E3	SCOTIA YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	2.1850	1.002867716 MESIROW	100,286,771.64	555,222.22
86958J6W4	SVENSKA YCD	02/28/2020	04/18/2019	2.6000	100,000,000.00	100,000,000.00	2.1850	1.002671977 MESIROW	100,267,197.66	534,444.44
83369Y4H6	SOC GEN YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	2.1850	1.002867716 MESIROW	100,286,771.64	555,222.22
83050PAJ8	SE BANKEN YCD	02/28/2020	04/18/2019	2.5900	100,000,000.00	100,000,000.00	2.1850	1.002606025 MESIROW	100,260,602.50	532,388.89
65558TJM8	NORDEA ABP YCD	02/28/2020	06/17/2019	2.1900	100,000,000.00	100,000,000.00	2.1850	1.000020796 MESIROW	100,002,079.63	85,166.67
78012UNN1	RB CANADA YCD	02/28/2020	04/16/2019	2.6000	200,000,000.00	200,000,000.00	2.1850	1.002669886 MESIROW	200,533,977.14	1,097,777.78
05252WQX4	ANZ YCD	02/28/2020	04/18/2019	2.5800	100,000,000.00	100,000,000.00	2.1850	1.002540073 MESIROW	100,254,007.34	530,333.33
13606BW28	CIBC YCD	02/28/2020	04/16/2019	2.6200	200,000,000.00	200,000,000.00	2.1850	1.002801773 MESIROW	200,560,354.56	1,106,222.22
21684XBC9	RABOBANK YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	2.1800	0.999687765 MESIROW	99,968,776.50	71,333.33
20271ERA9	CB AUS YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	2.1800	0.999687765 MESIROW	99,968,776.50	71,333.33
63253TS66	NAT AUB YCD	06/01/2020	06/13/2019	2.1200	100,000,000.00	100,000,000.00	2.1700	0.999521555 MESIROW	99,952,155.49	106,000.00

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05252WQZ9	ANZ YCD	06/26/2020	06/26/2019	1.9800	100,000,000.00	100,000,000.00	2.1700	0.998129442 MESIROW	99,812,944.20	27,500.00
					12,950,000,000.00	12,950,000,000.00			12,956,861,221.09	66,484,013.90
AIP:				0.00						
Book + AIP:				12,950,000,000.00				CD YANKEE		





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53127UU16	LIBERTY CP	07/01/2019	0.0000	100,000,000.00	99,372,055.56	0.0237	0	MESIROW	100,000,000.00
13607FU12	CIBC HLD CP	07/01/2019	0.0000	100,000,000.00	98,712,750.00	0.0237	0	MESIROW	100,000,000.00
46640QU17	JPM LLC CP	07/01/2019	0.0000	100,000,000.00	98,260,500.00	0.0237	0	MESIROW	100,000,000.00
09659CU14	BNP NY CP	07/01/2019	0.0000	100,000,000.00	99,967,638.88	0.0237	0	MESIROW	100,000,000.00
83369CU28	SOC GEN NY CP	07/02/2019	0.0000	100,000,000.00	99,792,000.00	0.0237	1	MESIROW	99,993,416.67
62479MU92	MUFG BK CP	07/09/2019	0.0000	100,000,000.00	99,757,000.00	0.0237	8	MESIROW	99,947,333.33
13607FUC8	CIBC HLD CP	07/12/2019	0.0000	100,000,000.00	99,742,166.66	0.0237	11	MESIROW	99,927,583.33
71344UUC1	PEPSICO CP	07/12/2019	0.0000	50,000,000.00	49,925,000.00	0.0237	11	MESIROW	49,963,791.67
62479MUC5	MUFG BK CP	07/12/2019	0.0000	100,000,000.00	99,835,416.66	0.0237	11	MESIROW	99,927,583.33
03785EUC6	APPLE CP	07/12/2019	0.0000	50,000,000.00	49,727,777.78	0.0237	11	MESIROW	49,963,791.67
88602UUN8	THUNDER CP	07/22/2019	0.0000	100,000,000.00	98,617,361.12	0.0237	21	MESIROW	99,861,750.00
09659CUN6	BNP NY CP	07/22/2019	0.0000	150,000,000.00	149,699,041.68	0.0237	21	MESIROW	149,792,625.00
22533UUN1	CR AG NY CP	07/22/2019	0.0000	100,000,000.00	99,448,777.78	0.0237	21	MESIROW	99,861,750.00
83369CUN2	SOC GEN NY CP	07/22/2019	0.0000	100,000,000.00	99,506,666.66	0.0237	21	MESIROW	99,861,750.00
89116FUN8	TD USA CP	07/22/2019	0.0000	100,000,000.00	99,319,444.44	0.0237	21	MESIROW	99,861,750.00
60689GUQ7	MIZUHO NY CP	07/24/2019	0.0000	100,000,000.00	99,381,944.44	0.0237	23	MESIROW	99,848,583.33
03785EUQ5	APPLE CP	07/24/2019	0.0000	50,000,000.00	49,530,805.56	0.0237	23	MESIROW	49,924,291.67
83369CUS1	SOC GEN NY CP	07/26/2019	0.0000	200,000,000.00	198,751,277.76	0.0237	25	MESIROW	199,670,833.33
71344UUS6	PEPSICO CP	07/26/2019	0.0000	50,000,000.00	49,907,083.33	0.0237	25	MESIROW	49,917,708.33
45826FUV3	INTEL CP	07/29/2019	0.0000	50,000,000.00	49,870,500.00	0.0237	28	MESIROW	49,907,833.33
60689GUV6	MIZUHO NY CP	07/29/2019	0.0000	100,000,000.00	99,370,583.34	0.0237	28	MESIROW	99,815,666.67
46640QV16	JPM LLC CP	08/01/2019	0.0000	50,000,000.00	48,979,166.67	0.0234	31	MESIROW	49,899,250.00
89233HV27	TOYOTA CP	08/02/2019	0.0000	50,000,000.00	49,701,777.78	0.0234	32	MESIROW	49,896,000.00
62479MV59	MUFG BK CP	08/05/2019	0.0000	100,000,000.00	99,365,000.00	0.0234	35	MESIROW	99,772,500.00

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62479MVC4	MUFG BK CP	08/12/2019	0.0000	100,000,000.00	99,446,666.66	0.0234	42	MESIROW	99,727,000.00
22533UVD2	CR AG NY CP	08/13/2019	0.0000	100,000,000.00	99,339,861.12	0.0234	43	MESIROW	99,720,500.00
62479MVD2	MUFG BK CP	08/13/2019	0.0000	50,000,000.00	49,657,805.56	0.0234	43	MESIROW	49,860,250.00
22533UVK6	CR AG NY CP	08/19/2019	0.0000	100,000,000.00	99,390,805.56	0.0234	49	MESIROW	99,681,500.00
09659CVK1	BNP NY CP	08/19/2019	0.0000	150,000,000.00	148,983,249.99	0.0234	49	MESIROW	149,522,250.00
62479MVK6	MUFG BK CP	08/19/2019	0.0000	100,000,000.00	99,379,472.22	0.0234	49	MESIROW	99,681,500.00
83369CVW1	SOC GEN NY CP	08/30/2019	0.0000	100,000,000.00	99,337,250.00	0.0228	60	MESIROW	99,620,000.00
89233HVV1	TOYOTA CP	08/30/2019	0.0000	100,000,000.00	98,670,000.00	0.0228	60	MESIROW	99,620,000.00
46640QVW8	JPM LLC CP	08/30/2019	0.0000	50,000,000.00	48,902,333.33	0.0228	60	MESIROW	49,810,000.00
62479MVW0	MUFG BK CP	08/30/2019	0.0000	150,000,000.00	149,142,916.68	0.0228	60	MESIROW	149,430,000.00
89233HW34	TOYOTA CP	09/03/2019	0.0000	100,000,000.00	99,243,527.78	0.0228	64	MESIROW	99,594,666.67
46640QW31	JPM LLC CP	09/03/2019	0.0000	50,000,000.00	48,917,916.67	0.0228	64	MESIROW	49,797,333.33
83369CW34	SOC GEN NY CP	09/03/2019	0.0000	100,000,000.00	99,398,388.88	0.0228	64	MESIROW	99,594,666.67
22533UW66	CR AG NY CP	09/06/2019	0.0000	100,000,000.00	99,392,916.66	0.0228	67	MESIROW	99,575,666.67
53127UW63	LIBERTY CP	09/06/2019	0.0000	100,000,000.00	99,149,638.88	0.0228	67	MESIROW	99,575,666.67
62479MW66	MUFG BK CP	09/06/2019	0.0000	100,000,000.00	99,417,583.34	0.0228	67	MESIROW	99,575,666.67
89233HWH3	TOYOTA CP	09/17/2019	0.0000	100,000,000.00	99,414,777.78	0.0228	78	MESIROW	99,506,000.00
03785EWP5	APPLE CP	09/23/2019	0.0000	50,000,000.00	49,450,125.00	0.0228	84	MESIROW	49,734,000.00
89233HWP5	TOYOTA CP	09/23/2019	0.0000	100,000,000.00	98,657,888.88	0.0228	84	MESIROW	99,468,000.00
60689GWP7	MIZUHO NY CP	09/23/2019	0.0000	100,000,000.00	99,385,666.66	0.0228	84	MESIROW	99,468,000.00
89233HWT7	TOYOTA CP	09/27/2019	0.0000	100,000,000.00	98,861,500.00	0.0228	88	MESIROW	99,442,666.67
03785EWT7	APPLE CP	09/27/2019	0.0000	50,000,000.00	49,492,986.11	0.0228	88	MESIROW	49,721,333.33
2546R3WT7	DISNEY CP	09/27/2019	0.0000	50,000,000.00	49,507,444.44	0.0228	88	MESIROW	49,721,333.33
89233HX17	TOYOTA CP	10/01/2019	0.0000	150,000,000.00	148,067,527.77	0.0223	92	MESIROW	149,145,166.67

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03785EX17	APPLE CP	10/01/2019	0.0000	50,000,000.00	49,416,666.67	0.0223	92	MESIROW	49,715,055.56
46640QX14	JPM LLC CP	10/01/2019	0.0000	200,000,000.00	196,902,611.11	0.0223	92	MESIROW	198,860,222.22
83369CX17	SOC GEN NY CP	10/01/2019	0.0000	100,000,000.00	99,397,750.00	0.0223	92	MESIROW	99,430,111.11
60689GX43	MIZUHO NY CP	10/04/2019	0.0000	100,000,000.00	99,343,388.88	0.0223	95	MESIROW	99,411,527.78
46640QXB2	JPM LLC CP	10/11/2019	0.0000	100,000,000.00	98,739,166.66	0.0223	102	MESIROW	99,368,166.67
89233HXR0	TOYOTA CP	10/25/2019	0.0000	100,000,000.00	99,203,555.56	0.0223	116	MESIROW	99,281,444.44
2546R3XR0	DISNEY CP	10/25/2019	0.0000	50,000,000.00	49,429,375.00	0.0223	116	MESIROW	49,640,722.22
89233HXV1	TOYOTA CP	10/29/2019	0.0000	100,000,000.00	98,617,111.12	0.0217	120	MESIROW	99,276,666.67
03785EXV1	APPLE CP	10/29/2019	0.0000	50,000,000.00	49,375,638.89	0.0217	120	MESIROW	49,638,333.33
17327BXV2	CGMI CP	10/29/2019	0.0000	250,000,000.00	246,551,111.10	0.0217	120	MESIROW	248,191,666.67
89116FY12	TD USA CP	11/01/2019	0.0000	100,000,000.00	99,181,111.12	0.0217	123	MESIROW	99,258,583.33
89233HY16	TOYOTA CP	11/01/2019	0.0000	100,000,000.00	99,107,000.00	0.0217	123	MESIROW	99,258,583.33
03785EY16	APPLE CP	11/01/2019	0.0000	50,000,000.00	49,590,555.56	0.0217	123	MESIROW	49,629,291.67
89233HYT5	TOYOTA CP	11/27/2019	0.0000	100,000,000.00	99,003,888.88	0.0217	149	MESIROW	99,101,861.11
46640QZ20	JPM LLC CP	12/02/2019	0.0000	150,000,000.00	147,723,000.00	0.0214	154	MESIROW	148,626,833.33
46640QZH7	JPM LLC CP	12/17/2019	0.0000	100,000,000.00	98,871,500.00	0.0214	169	MESIROW	98,995,388.89
46640PAV5	JPM LLC CP	01/29/2020	0.0000	100,000,000.00	98,734,166.66	0.0211	212	MESIROW	98,757,444.44
06417JAV4	SCOTIA NY CP	01/29/2020	0.0000	150,000,000.00	148,137,416.67	0.0211	212	MESIROW	148,136,166.67
06417JBU5	SCOTIA NY CP	02/28/2020	0.0000	100,000,000.00	98,462,916.66	0.0210	242	MESIROW	98,588,333.33
46640PBU6	JPM LLC CP	02/28/2020	0.0000	300,000,000.00	295,686,805.58	0.0210	242	MESIROW	295,765,000.00
				6,800,000,000.00	6,738,624,722.19				6,767,140,361.11
AIP:		0.00							
Book + AIP:		6,738,624,722.19		COMMER PAPER					

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SYS045694	MISSION NATIONAL BANK TD	07/03/2019	2.3900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045699	WESCOM CENTRAL CREDIT UNION TI	07/05/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045542	BANK OF SANTA CLARITA TD	07/05/2019	2.5000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045541	AMERICAN PLUS BANK NA TD	07/05/2019	2.4800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045549	MECHANICS BANK TD	07/10/2019	2.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045702	BANK OF THE SIERRA TD	07/10/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045548	FARMERS & MERCHANTS BANK OF CA	07/10/2019	2.4900	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045705	PACIFIC ALLIANCE BANK TD	07/10/2019	2.4000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045551	SAFE CREDIT UNION TD	07/10/2019	2.4900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045553	BANK OF HOPE TD	07/11/2019	2.5100	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045709	FINANCIAL PARTNERS CREDIT UNION OF	07/11/2019	2.4500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045562	BANK OF HOPE TD	07/11/2019	2.5100	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045707	COMMERCEWEST BANK TD	07/11/2019	2.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045712	OPEN BANK TD	07/11/2019	2.4000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045714	PROVIDENT CREDIT UNION TD	07/11/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045558	PACIFIC CITY BANK TD	07/11/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045713	PACIFIC PREMIER BANK TD	07/11/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045715	BENEFICIAL STATE BANK TD	07/12/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045566	PROVIDENT SAVINGS BANK TD	07/12/2019	2.5200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045568	SUMMIT STATE BANK TD	07/12/2019	2.5100	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045565	MISSION FEDERAL CREDIT UNION TI	07/12/2019	2.4700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045717	SANTA CRUZ COUNTY BANK TD	07/12/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045569	HANMI BANK TD	07/17/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045577	US METRO BANK TD	07/18/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045723	MECHANICS BANK TD	07/18/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045721	CALIFORNIA COAST CREDIT UNION TI	07/18/2019	2.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS045722	COMMUNITY WEST BANK TD	07/18/2019	2.4300	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045720	BANC OF CALIFORNIA NA TD	07/18/2019	2.4400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045726	PROVIDENT CREDIT UNION TD	07/18/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045730	BEACON BUSINESS BANK TD	07/19/2019	2.4500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045729	BANK OF THE SIERRA TD	07/19/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045737	AXOS BANK TD	07/24/2019	2.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045587	PACIFIC WESTERN BANK TD	07/24/2019	2.4600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045742	WESCOM CENTRAL CREDIT UNION T	07/24/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045740	PROVIDENT CREDIT UNION TD	07/24/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045593	STRATA FEDERAL CREDIT UNION TD	07/25/2019	2.4500	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045591	MISSION NATIONAL BANK TD	07/25/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045590	COMMERCIAL BANK OF CALIFORNIA	07/25/2019	2.4700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045747	COMMERCEWEST BANK TD	07/26/2019	2.4100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045755	MISSION FEDERAL CREDIT UNION T	07/31/2019	2.3800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045600	SUMMIT STATE BANK TD	07/31/2019	2.4900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045597	US METRO BANK TD	07/31/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045601	HANMI BANK TD	08/01/2019	2.4900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045604	EAST WEST BANK TD	08/02/2019	2.4800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045761	BANK OF THE SIERRA TD	08/02/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045768	PACIFIC CITY BANK TD	08/07/2019	2.3900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045607	PRESIDIO BANK TD	08/07/2019	2.4400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045611	TECHNOLOGY CREDIT UNION TD	08/08/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045615	NUVISION FEDERAL CREDIT UNION	08/08/2019	2.5000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045772	MECHANICS BANK TD	08/08/2019	2.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045770	COMMONWEALTH BUSINESSSS BANK	08/08/2019	2.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045780	PROVIDENT CREDIT UNION TD	08/14/2019	2.4100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS045622	AMERICAN RIVER BANK TD	08/14/2019	2.4900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045790	WESCOM CENTRAL CREDIT UNION TI	08/15/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045786	CALIFORNIA COAST CREDIT UNION 1	08/15/2019	2.3900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045627	US METRO BANK TD	08/15/2019	2.4700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045632	CORNERSTONE COMMUNITY BANK TI	08/16/2019	2.4700	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS045796	TRAVIS CREDIT UNION TD	08/16/2019	2.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045791	AMERICAN PLUS BANK NA TD	08/16/2019	2.3800	8,740,000.00	8,740,000.00	1.00000	8,740,000.00
SYS045795	RIVER CITY BANK TD	08/16/2019	2.4000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045792	BANK OF THE SIERRA TD	08/16/2019	2.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045635	PACIFIC WESTERN BANK TD	08/21/2019	2.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045636	REDDING BANK OF COMMERCE TD	08/21/2019	2.4800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045638	NEW OMNI BANK NA TD	08/22/2019	2.4600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045639	POPPY BANK TD	08/22/2019	2.4600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045637	METROPOLITAN BANK TD	08/22/2019	2.4600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045800	SCHOOLS FINANCIAL CREDIT UNION	08/28/2019	2.3100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045798	BANK OF HOPE TD	08/28/2019	2.3500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045799	CALIFORNIA COAST CREDIT UNION 1	08/28/2019	2.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045805	PACIFIC ENTERPRISE BANK TD	08/29/2019	2.3500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045803	NEW OMNI BANK NA TD	08/29/2019	2.3300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045802	FIRST FOUNDATION BANK TD	08/29/2019	2.3700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045649	SUMMIT STATE BANK TD	08/30/2019	2.5000	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045812	BANK OF THE SIERRA TD	09/04/2019	2.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045813	CALIFORNIA COAST CREDIT UNION 1	09/04/2019	2.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045811	AXOS BANK TD	09/04/2019	2.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045819	MECHANICS BANK TD	09/05/2019	2.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045657	METROPOLITAN BANK TD	09/05/2019	2.5000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00

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SYS045655	BANC OF CALIFORNIA NA TD	09/05/2019	2.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045815	1ST CAPITAL BANK TD	09/05/2019	2.3500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045824	BANK OF HOPE TD	09/06/2019	2.3400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045661	CALIFORNIA BANK OF COMMERCE TI	09/06/2019	2.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045662	COMMERCEWEST BANK TD	09/06/2019	2.4800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045673	PACIFIC WESTERN BANK TD	09/11/2019	2.4800	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045838	RIVER CITY BANK TD	09/11/2019	2.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045849	PACIFIC PREMIER BANK TD	09/12/2019	2.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045843	BANK OF THE SIERRA TD	09/12/2019	2.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045845	COMMONWEALTH BUSINESS BANK TI	09/12/2019	2.2800	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045846	PACIFIC PREMIER BANK TD	09/12/2019	2.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045844	BENEFICIAL STATE BANK TD	09/12/2019	2.2900	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS045842	BANC OF CALIFORNIA NA TD	09/12/2019	2.3000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045847	WESCOM CENTRAL CREDIT UNION TI	09/12/2019	2.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045681	POPPY BANK TD	09/13/2019	2.4700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045852	FIRST CHOICE BANK TD	09/13/2019	2.2200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045851	BEACON BUSINESS BANK TD	09/13/2019	2.2500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045857	PACIFIC CITY BANK TD	09/18/2019	2.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045856	MISSION BANK TD	09/18/2019	2.1700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045690	CALIFORNIA BANK OF COMMERCE TI	09/19/2019	2.4900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045693	HANMI BANK TD	10/02/2019	2.4100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045695	MANUFACTURERS BANK TD	10/03/2019	2.4000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045698	PACIFIC WESTERN BANK TD	10/04/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045696	AMERICAN FIRST CREDIT UNION TD	10/04/2019	2.4200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045697	FIRST FOUNDATION BANK TD	10/04/2019	2.4300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS045703	CALIFORNIA BANK OF COMMERCE TI	10/09/2019	2.4400	13,500,000.00	13,500,000.00	1.00000	13,500,000.00



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SYS045706	PROVIDENT SAVINGS BANK TD	10/09/2019	2.4500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045704	COMMUNITY WEST BANK TD	10/09/2019	2.4400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045710	FIRST CHOICE BANK TD	10/10/2019	2.4200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045708	EAST WEST BANK TD	10/10/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045711	MALAGA BANK FSB TD	10/10/2019	2.4200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045716	MANUFACTURERS BANK TD	10/11/2019	2.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045719	EAST WEST BANK TD	10/16/2019	2.4100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS045718	AMERICAN RIVER BANK TD	10/16/2019	2.4400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045724	MERIWEST CREDIT UNION TD	10/17/2019	2.4500	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS045727	PROVIDENT CREDIT UNION TD	10/17/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045725	NEW OMNI BANK NA TD	10/17/2019	2.4200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045733	PACIFIC PREMIER BANK TD	10/18/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045731	FIRST FOUNDATION BANK TD	10/18/2019	2.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045728	AMERICAN PLUS BANK NA TD	10/18/2019	2.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045734	SUMMIT STATE BANK TD	10/18/2019	2.4400	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045732	MALAGA BANK FSB TD	10/18/2019	2.4200	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045738	BANK OF SOUTHERN CALIFORNIA TD	10/23/2019	2.4400	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS045741	PROVIDENT CREDIT UNION TD	10/23/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045739	CORNERSTONE COMMUNITY BANK TI	10/23/2019	2.4200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045745	PACIFIC PREMIER BANK TD	10/24/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045746	MERIWEST CREDIT UNION TD	10/25/2019	2.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045751	TRAVIS CREDIT UNION TD	10/25/2019	2.4200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045749	MALAGA BANK FSB TD	10/25/2019	2.4000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045750	OPUS BANK TD	10/25/2019	2.4400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045748	FIRST FOUNDATION BANK TD	10/25/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045757	TRI COUNTIES BANK TD	10/30/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS045756	PRESIDIO BANK TD	10/30/2019	2.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045752	EVERTRUST BANK TD	10/30/2019	2.3800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045758	AMERICAN RIVER BANK TD	10/31/2019	2.4400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045759	MALAGA BANK FSB TD	10/31/2019	2.4100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045762	GOLDEN VALLEY BANK TD	11/01/2019	2.4200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045760	AMERICAN PLUS BANK NA TD	11/01/2019	2.4000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045767	OPEN BANK TD	11/06/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045765	CALIFORNIA BANK OF COMMERCE TT	11/06/2019	2.4200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045766	MISSION VALLEY BANK TD	11/06/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045773	NORTHROP GRUMMAN FEDERAL CRE	11/07/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045771	MANUFACTURERS BANK TD	11/07/2019	2.4000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045769	AXOS BANK TD	11/07/2019	2.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045774	BANK OF SANTA CLARITA TD	11/08/2019	2.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045775	TRAVIS CREDIT UNION TD	11/08/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045794	CATHAY BANK TD	11/13/2019	2.3900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045782	US METRO BANK TD	11/13/2019	2.3800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045778	COMMUNITY WEST BANK TD	11/13/2019	2.4000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045781	PROVIDENT CREDIT UNION TD	11/13/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045779	HANMI BANK TD	11/13/2019	2.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045777	CATHAY BANK TD	11/13/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045788	PACIFIC WESTERN BANK TD	11/14/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045784	AMERICAN RIVER BANK TD	11/14/2019	2.4100	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045789	SANTA CRUZ COUNTY BANK TD	11/14/2019	2.3800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045787	PACIFIC PREMIER BANK TD	11/14/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045785	BANC OF CALIFORNIA NA TD	11/14/2019	2.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045807	TECHNOLOGY CREDIT UNION TD	11/21/2019	2.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS045801	COMMUNITY WEST BANK TD	11/21/2019	2.3600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045806	PROVIDENT CREDIT UNION TD	11/21/2019	2.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045804	NEW OMNI BANK NA TD	11/21/2019	2.3300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045808	COMMUNITY BANK OF THE BAY TD	11/22/2019	2.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045809	SAFE CREDIT UNION TD	11/22/2019	2.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045814	POPPY BANK TD	12/04/2019	2.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045823	TECHNOLOGY CREDIT UNION TD	12/05/2019	2.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045821	PACIFIC PREMIER BANK TD	12/05/2019	2.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045817	AMERICAN RIVER BANK TD	12/05/2019	2.3000	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045822	PROSPECTORS FEDERAL CREDIT UNI	12/05/2019	2.2900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045820	OPEN BANK TD	12/05/2019	2.2700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045818	MANUFACTURERS BANK TD	12/05/2019	2.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045816	AMERICAN PLUS BANK NA TD	12/05/2019	2.2700	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045825	PROVIDENT CREDIT UNION TD	12/06/2019	2.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045840	US METRO BANK TD	12/11/2019	2.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045836	POPPY BANK TD	12/11/2019	2.1600	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS045834	NEW OMNI BANK NA TD	12/11/2019	2.1600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045832	MALAGA BANK FSB TD	12/11/2019	2.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045839	SUNCREST BANK TD	12/11/2019	2.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045837	PROVIDENT CREDIT UNION TD	12/11/2019	2.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045835	OPEN BANK TD	12/11/2019	2.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045833	MISSION NATIONAL BANK TD	12/11/2019	2.1800	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS045830	FIRST FOUNDATION BANK TD	12/11/2019	2.2000	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS045828	AMERICAN FIRST CREDIT UNION TD	12/11/2019	2.1900	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS045831	FIVE STAR BANK TD	12/11/2019	2.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045829	AXOS BANK TD	12/11/2019	2.1600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS045841	AMERICAN RIVER BANK TD	12/12/2019	2.2100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045850	BANK OF SAN FRANCISCO TD	12/13/2019	2.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045848	BANK OF SAN FRANCISCO TD	12/13/2019	2.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045853	TRAVIS CREDIT UNION TD	12/13/2019	2.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045855	LUTHER BURBANK SAVINGS TD	12/18/2019	2.1900	5,500,000.00	5,500,000.00	1.00000	5,500,000.00
SYS045861	LUTHER BURBANK SAVINGS TD	12/18/2019	2.1900	44,500,000.00	44,500,000.00	1.00000	44,500,000.00
SYS045854	EVERTRUST BANK TD	12/18/2019	2.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045862	MERCHANTS BANK OF COMMERCE	12/20/2019	2.1800	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045865	MALAGA BANK FSB TD	12/20/2019	2.0000	28,000,000.00	28,000,000.00	1.00000	28,000,000.00
				4,854,740,000.00	4,854,740,000.00		4,854,740,000.00
AIP:		0.00					
Book + AIP:	4,854,740,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1890003	08/16/2019	2.00800000	11,614,000.00	1.000	11,614,000.00
AB55 1890004	10/18/2019	2.15500000	77,373,000.00	1.000	77,373,000.00
AB55 1890006	11/15/2019	2.21600000	51,273,000.00	1.000	51,273,000.00
AB55 1890007	11/15/2019	2.21600000	26,703,000.00	1.000	26,703,000.00
AB55 1890008	11/15/2019	2.21600000	13,230,000.00	1.000	13,230,000.00
AB55 1890009	11/15/2019	2.21600000	5,011,000.00	1.000	5,011,000.00
AB55 1890010	12/13/2019	2.29300000	79,785,000.00	1.000	79,785,000.00
AB55 1890011	12/13/2019	2.29300000	4,842,000.00	1.000	4,842,000.00
AB55 1890012	12/13/2019	2.29300000	12,323,000.00	1.000	12,323,000.00
AB55 1890013	12/13/2019	2.29300000	18,683,000.00	1.000	18,683,000.00
AB55 1890014	12/13/2019	2.29300000	3,000,000.00	1.000	3,000,000.00
AB55 1890016	01/17/2020	2.36400000	14,620,000.00	1.000	14,620,000.00
AB55 1890017	02/21/2020	2.39200000	33,297,000.00	1.000	33,297,000.00
AB55 1890018	02/21/2020	2.39200000	57,676,000.00	1.000	57,676,000.00
AB55 1890019	02/21/2020	2.39200000	96,669,000.00	1.000	96,669,000.00
AB55 1890020	02/21/2020	2.39200000	7,000,000.00	1.000	7,000,000.00
AB55 1890021	03/20/2020	2.44100000	9,366,000.00	1.000	9,366,000.00
AB55 1890022	03/20/2020	2.44100000	12,947,000.00	1.000	12,947,000.00
AB55 1890024	04/17/2020	2.45100000	53,905,000.00	1.000	53,905,000.00
AB55 1890025	04/17/2020	2.45100000	14,447,000.00	1.000	14,447,000.00
AB55 1890026	05/15/2020	2.45000000	77,366,000.00	1.000	77,366,000.00
AB55 1890027	05/15/2020	2.45000000	5,713,000.00	1.000	5,713,000.00
AB55 1890028	05/15/2020	2.45000000	15,545,000.00	1.000	15,545,000.00
AB55 1890029	06/19/2020	2.41500000	76,385,000.00	1.000	76,385,000.00
			778,773,000.00		778,773,000.00

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Total # of items:	748
Par Value:	107,070,204,155.36
Book Value:	105,309,287,861.54
Fair Value:	105,814,483,091.82
Accrual:	232,003,780.00
Total Book Value:	105,309,287,861.54
AIP:	15,772,820.14
Book + AIP:	105,325,060,681.68