

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2019

OFFICE OF THE TREASURER

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



Date: October 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 September 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
William T. Dowell

10-18-19
Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2019

(Dollars in thousands)

Portfolio Amount		\$ 97,439,390
Effective Yield	2.248%	
Quarter-to-date Yield	2.335%	
Year-to-date Yield	2.335%	
Average Life (in days)	185	
Demand Bank Account Balances		\$ 1,061,749
Total PMIA Resources		<u><u>\$ 98,501,139</u></u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2019

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 19,962,800	20.49%
Bonds	-	0.00%
Notes	29,230,407	30.00%
Strips	-	0.00%
Total Governments	\$ 49,193,207	50.49%
Federal Agency Debentures	\$ 3,903,580	4.00%
Certificates of Deposit	17,375,000	17.83%
Bank Notes	650,000	0.67%
Repurchases	-	0.00%
Federal Agency Discount Notes	13,081,447	13.43%
Time Deposits	4,833,740	4.96%
GNMAs	-	0.00%
Commercial Paper	7,386,012	7.58%
FHLMC / REMICS	20,424	0.02%
Corporate Bonds	-	0.00%
AB 55 Loans	795,980	0.82%
GF Loans	-	
Other	200,000	0.20%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 97,439,390	100.00%

Section II

**State of California
Pooled Money Investment Account
Market Valuation
9/30/2019**

		Carrying Cost Plus			
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 19,962,799,548.19	\$ 20,149,631,218.46	\$ 20,170,090,000.00	NA
	Notes	\$ 29,230,407,269.94	\$ 29,224,407,968.98	\$ 29,342,840,500.00	\$ 124,119,915.50
1*	Federal Agency:				
	SBA	\$ 620,381,235.24	\$ 620,381,235.24	\$ 617,521,687.16	\$ 1,426,589.91
	MBS-REMICs	\$ 20,423,873.00	\$ 20,423,873.00	\$ 21,069,725.56	\$ 95,454.83
	Debentures	\$ 2,293,822,254.52	\$ 2,293,719,546.19	\$ 2,306,791,550.00	\$ 9,880,630.25
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 450,000,000.00	\$ 450,000,000.00	\$ 450,819,500.00	\$ 1,309,916.50
	Discount Notes	\$ 13,081,447,402.81	\$ 13,155,472,340.33	\$ 13,157,427,000.00	NA
1*	Supranational Debentures	\$ 539,155,502.87	\$ 539,155,502.87	\$ 543,537,100.00	\$ 2,598,084.50
1*	Supranational Debentures FR	\$ 200,220,716.29	\$ 200,220,716.29	\$ 200,322,832.09	\$ 789,345.53
2*	CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 965,740.06
2*	Bank Notes	\$ 650,000,000.00	\$ 650,000,000.00	\$ 649,844,510.98	\$ 4,031,486.11
2*	CDs and YCDs	\$ 16,975,000,000.00	\$ 16,975,000,000.00	\$ 16,978,243,253.92	\$ 122,495,097.25
2*	Commercial Paper	\$ 7,386,012,069.47	\$ 7,418,124,113.81	\$ 7,418,575,176.70	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 4,833,740,000.00	\$ 4,833,740,000.00	\$ 4,833,740,000.00	NA
	AB 55 & GF Loans	\$ 795,980,000.00	\$ 795,980,000.00	\$ 795,980,000.00	NA
	TOTAL	\$ 97,439,389,872.33	\$ 97,726,256,515.17	\$ 97,886,802,836.41	\$ 267,712,260.44

Fair Value Including Accrued Interest

\$ 98,154,515,096.85

* 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 (1.001642817).
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 \$20,032,856.33 or \$20,000,000.00 x 1.001642817.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796VX4	U S TREAS BILL	10/01/2019	0.0000	200,000,000.00	199,382,722.22	1.00000 CITIBANK	200,000,000.00
912796SL4	U S TREAS BILL	10/03/2019	0.0000	400,000,000.00	395,189,951.40	0.99991 CITIBANK	399,964,000.00
912796VY2	U S TREAS BILL	10/08/2019	0.0000	200,000,000.00	199,687,527.78	0.99966 CITIBANK	199,932,000.00
912796RF8	U S TREAS BILL	10/10/2019	0.0000	950,000,000.00	931,610,452.81	0.99956 CITIBANK	949,582,000.00
912796SN0	U S TREAS BILL	10/17/2019	0.0000	500,000,000.00	493,970,238.88	0.99921 CITIBANK	499,605,000.00
912796SP5	U S TREAS BILL	10/24/2019	0.0000	1,300,000,000.00	1,284,424,388.92	0.99886 CITIBANK	1,298,518,000.00
912796RM3	U S TREAS BILL	11/07/2019	0.0000	900,000,000.00	876,915,201.38	0.99823 CITIBANK	898,407,000.00
912796SS9	U S TREAS BILL	11/14/2019	0.0000	850,000,000.00	840,086,838.85	0.99782 CITIBANK	848,147,000.00
912796ST7	U S TREAS BILL	11/21/2019	0.0000	300,000,000.00	296,480,180.56	0.99746 CITIBANK	299,238,000.00
912796RN1	U S TREAS BILL	12/05/2019	0.0000	650,000,000.00	634,135,804.18	0.99678 CITIBANK	647,907,000.00
912796SW0	U S TREAS BILL	12/12/2019	0.0000	700,000,000.00	692,549,644.44	0.99645 CITIBANK	697,515,000.00
912796RT8	U S TREAS BILL	01/02/2020	0.0000	3,650,000,000.00	3,580,751,690.23	0.99532 CITIBANK	3,632,918,000.00
912796RY7	U S TREAS BILL	01/30/2020	0.0000	500,000,000.00	488,459,482.22	0.99402 CITIBANK	497,010,000.00
912796TF6	U S TREAS BILL	02/13/2020	0.0000	1,550,000,000.00	1,536,043,141.69	0.99334 CITIBANK	1,539,677,000.00
912796SD2	U S TREAS BILL	02/27/2020	0.0000	1,500,000,000.00	1,479,660,286.10	0.99260 CITIBANK	1,488,900,000.00
912796SH3	U S TREAS BILL	03/26/2020	0.0000	1,300,000,000.00	1,276,670,097.21	0.99126 CITIBANK	1,288,638,000.00
912796SM2	U S TREAS BILL	04/23/2020	0.0000	400,000,000.00	390,719,097.24	0.98989 CITIBANK	395,956,000.00
912796SR1	U S TREAS BILL	05/21/2020	0.0000	800,000,000.00	782,005,824.96	0.98854 CITIBANK	790,832,000.00
912796SV2	U S TREAS BILL	06/18/2020	0.0000	1,350,000,000.00	1,324,847,620.87	0.98722 CITIBANK	1,332,747,000.00
912796SZ3	U S TREAS BILL	07/16/2020	0.0000	600,000,000.00	588,593,150.01	0.98582 CITIBANK	591,492,000.00
912796TD1	U S TREAS BILL	08/13/2020	0.0000	800,000,000.00	786,716,704.84	0.98482 CITIBANK	787,856,000.00
912796TJ8	U S TREAS BILL	09/10/2020	0.0000	900,000,000.00	883,899,501.40	0.98361 CITIBANK	885,249,000.00
				20,300,000,000.00	19,962,799,548.19		20,170,090,000.00
AIP:		0.00					
Book + AIP:		19,962,799,548.19		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828T59	U S TREAS NOTE	10/15/2019	1.0000	1,000,000,000.00	999,672,020.16	0.99958	0.00461749		CITIBANK	999,580,000.00	4,617,490.00
912828F62	U S TREAS NOTE	10/31/2019	1.5000	700,000,000.00	699,668,164.94	0.99951	0.00627717		CITIBANK	699,657,000.00	4,394,019.00
912828U32	U S TREAS NOTE	11/15/2019	1.0000	1,250,000,000.00	1,248,255,424.41	0.99871	0.00377717		CITIBANK	1,248,387,500.00	4,721,462.50
9128283H1	U S TREAS NOTE	11/30/2019	1.7500	450,000,000.00	449,963,539.44	0.99949	0.00588115		CITIBANK	449,770,500.00	2,646,517.50
912828U73	U S TREAS NOTE	12/15/2019	1.3750	300,000,000.00	299,890,147.32	0.99895	0.00405738		CITIBANK	299,685,000.00	1,217,214.00
9128283N8	U S TREAS NOTE	12/31/2019	1.8750	800,000,000.00	799,886,437.44	0.99988	0.00473845		CITIBANK	799,904,000.00	3,790,760.00
912828V31	U S TREAS NOTE	01/15/2020	1.3750	300,000,000.00	299,914,021.52	0.99848	0.00291440		CITIBANK	299,544,000.00	874,320.00
9128283S7	U S TREAS NOTE	01/31/2020	2.0000	350,000,000.00	349,698,214.61	1.00027	0.00336957		CITIBANK	350,094,500.00	1,179,349.50
912828W22	U S TREAS NOTE	02/15/2020	1.3750	550,000,000.00	548,174,059.14	0.99785	0.00175611		CITIBANK	548,817,500.00	965,860.50
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,885,833.48	1.00141	0.00191621		CITIBANK	700,987,000.00	1,341,347.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	950,000,000.00	946,382,816.71	0.99887	0.00071429		CITIBANK	948,926,500.00	678,575.50
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	699,432,924.86	1.00285	0.00993886		CITIBANK	701,995,000.00	6,957,202.00
912828X96	U S TREAS NOTE	05/15/2020	1.5000	400,000,000.00	397,515,589.84	0.99773	0.00566576		CITIBANK	399,092,000.00	2,266,304.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,899,225.20	1.00402	0.00840164		CITIBANK	401,608,000.00	3,360,656.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	2,300,000,000.00	2,300,427,410.08	1.00465	0.00631793		CITIBANK	2,310,695,000.00	14,531,239.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	496,540,593.92	0.99824	0.00410666		CITIBANK	499,120,000.00	2,053,330.00
9128282J8	U S TREAS NOTE	07/15/2020	1.5000	600,000,000.00	597,978,738.24	0.99719	0.00317935		CITIBANK	598,314,000.00	1,907,610.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,485,687.40	1.00621	0.00442255		CITIBANK	804,968,000.00	3,538,040.00
9128282Q2	U S TREAS NOTE	08/15/2020	1.5000	300,000,000.00	297,579,751.92	0.99703	0.00191576		CITIBANK	299,109,000.00	574,728.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,748,017,297.49	1.00699	0.00223558		CITIBANK	1,762,232,500.00	3,912,265.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	700,000,000.00	696,392,548.60	0.99617	0.00060440		CITIBANK	697,319,000.00	423,080.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	799,090,606.66	1.00906	0.00007514		CITIBANK	807,248,000.00	60,112.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	645,828,456.08	0.99797	0.00750342		CITIBANK	648,680,500.00	4,877,223.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,792,476.98	1.01125	0.01203125		CITIBANK	556,187,500.00	6,617,187.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,753,008.50	1.01074	0.00924180	CITIBANK	353,759,000.00	3,234,630.00
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,389,347.14	1.00859	0.00631793	CITIBANK	1,412,026,000.00	8,845,102.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,847,349.26	1.00938	0.00421196	CITIBANK	302,814,000.00	1,263,588.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	150,000,000.00	150,263,653.17	1.00652	0.00287364	CITIBANK	150,978,000.00	431,046.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,703,628,435.94	1.01023	0.00212912	CITIBANK	1,717,391,000.00	3,619,504.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	498,639,343.76	1.00891	0.00104396	CITIBANK	504,455,000.00	521,980.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,820,786.86	1.00801	0.00941576	CITIBANK	201,602,000.00	1,883,152.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,624,086.76	1.01441	0.00991508	CITIBANK	202,882,000.00	1,983,016.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	700,000,000.00	702,886,443.98	1.00680	0.00714139	CITIBANK	704,760,000.00	4,998,973.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,500,000,000.00	2,495,281,949.41	0.99891	0.00410666	CITIBANK	2,497,275,000.00	10,266,650.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	904,067,600.58	1.00742	0.00537024	CITIBANK	906,678,000.00	4,833,216.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,735,092.04	1.00141	0.00294837	CITIBANK	200,282,000.00	589,674.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	508,676,336.95	1.01957	0.00351223	CITIBANK	509,785,000.00	1,756,115.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,839,949.34	1.00809	0.00271399	CITIBANK	100,809,000.00	271,399.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	1,150,000,000.00	1,146,284,137.53	0.99707	0.00127747	CITIBANK	1,146,630,500.00	1,469,090.50
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	198,751,043.60	0.99770	0.00191576	CITIBANK	199,540,000.00	383,152.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	397,547,417.72	0.99813	0.00065934	CITIBANK	399,252,000.00	263,736.00
				29,250,000,000.00	29,224,407,968.98				29,342,840,500.00	124,119,915.50
AIP:		5,999,300.96								
Book + AIP:		29,230,407,269.94	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	3.1250	92,006.08	92,006.08	0.99836 CITIBANK	91,855.19	239.60
83164DX79	SBA POOL #503402	07/25/2021	3.1250	1,725.72	1,725.72	0.99819 CITIBANK	1,722.60	4.49
83164DY60	SBA POOL #503433	08/25/2021	3.1250	8,815.48	8,815.48	0.99832 CITIBANK	8,800.67	22.96
83164DZ77	SBA POOL #503466	10/25/2021	3.1250	60,293.74	60,293.74	0.99791 CITIBANK	60,167.73	157.01
83164D5T2	SBA POOL #503558	12/25/2021	3.1250	142,704.44	142,704.44	0.99722 CITIBANK	142,307.72	371.63
83164D6Z7	SBA POOL #503588	01/25/2022	3.1250	77,097.93	77,097.93	0.99736 CITIBANK	76,894.39	200.78
83164D6G9	SBA POOL #503571	01/25/2022	3.1250	21,344.51	21,344.51	0.99731 CITIBANK	21,287.09	55.58
83164EBL0	SBA POOL #503643	02/25/2022	3.1250	66,123.50	66,123.50	0.99707 CITIBANK	65,929.76	172.20
83164EE29	SBA POOL #503753	05/25/2022	3.1250	47,085.50	47,085.50	0.99895 CITIBANK	47,036.06	122.62
83164EDV6	SBA POOL #503716	05/25/2022	3.1250	124,583.77	124,583.77	0.99670 CITIBANK	124,172.64	324.44
83164EN94	SBA POOL #504016	01/25/2023	3.0000	209,730.93	209,730.93	0.99899 CITIBANK	209,519.10	524.33
83164ESW8	SBA POOL #504133	05/25/2023	2.8750	113,543.14	113,543.14	0.99282 CITIBANK	112,727.90	272.03
83164ETV9	SBA POOL #504164	06/25/2023	2.8750	302,120.72	302,120.72	0.99857 CITIBANK	301,688.69	723.83
83164EVS3	SBA POOL #504225	08/25/2023	2.8750	160,154.09	160,154.09	0.99366 CITIBANK	159,138.71	383.70
83164EUN5	SBA POOL #504189	08/25/2023	2.8750	188,504.04	188,504.04	0.99541 CITIBANK	187,638.81	451.62
83164EWC7	SBA POOL #504243	09/25/2023	2.8750	110,337.74	110,337.74	0.99858 CITIBANK	110,181.06	264.35
83164EWH6	SBA POOL #504248	09/25/2023	2.8750	223,901.14	223,901.14	0.99858 CITIBANK	223,583.20	536.43
83164EXA0	SBA POOL #504273	10/25/2023	2.8750	200,332.81	200,332.81	0.99408 CITIBANK	199,146.84	479.96
83164EZ67	SBA POOL #504365	01/25/2024	2.8750	450,534.32	450,534.32	0.99406 CITIBANK	447,858.15	1,079.41
83164E2N6	SBA POOL #504381	01/25/2024	2.8750	11,166.05	11,166.05	0.99387 CITIBANK	11,097.60	26.75
83164E4E4	SBA POOL #504421	08/25/2024	2.8750	242,625.67	242,625.67	0.99339 CITIBANK	241,021.91	581.29
83164FKZ6	SBA POOL #504812	01/25/2025	3.0000	648,389.54	648,389.54	1.00104 CITIBANK	649,063.87	1,620.97
83164FLW2	SBA POOL #504841	02/25/2025	3.1250	112,778.88	112,778.88	1.00098 CITIBANK	112,889.40	293.69
83164FMU5	SBA POOL #504871	03/25/2025	3.1250	606,645.55	606,645.55	1.00217 CITIBANK	607,961.97	1,579.81

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83164FNG5	SBA POOL #504891	04/25/2025	3.1250	192,004.81	192,004.81	0.99986 CITIBANK	191,977.93	500.01
83164FQG2	SBA POOL #504955	04/25/2025	3.1250	166,356.82	166,356.82	1.00102 CITIBANK	166,526.50	433.22
83164FT87	SBA POOL #505075	08/25/2025	3.1250	282,080.50	282,080.50	1.00216 CITIBANK	282,689.79	734.58
83164F5H3	SBA POOL #505348	02/25/2026	3.1250	26,698.14	26,698.14	0.99943 CITIBANK	26,682.92	69.53
83164GS94	SBA POOL #505944	05/25/2027	2.8000	74,095.13	74,095.13	0.99560 CITIBANK	73,769.11	172.89
83164GQ21	SBA POOL #505873	05/25/2027	2.8000	24,516.73	24,516.73	0.99560 CITIBANK	24,408.86	57.21
83164GTL6	SBA POOL #505955	07/25/2027	2.8000	205,649.38	205,649.38	0.99516 CITIBANK	204,654.04	479.85
83164GU34	SBA POOL #506002	08/25/2027	2.8000	890,980.03	890,980.03	0.99416 CITIBANK	885,776.71	2,078.95
83164GVQ2	SBA POOL #506023	08/25/2027	2.8000	308,580.49	308,580.49	0.99560 CITIBANK	307,222.74	720.02
83164GV25	SBA POOL #506033	09/25/2027	2.8000	22,251.62	22,251.62	0.99560 CITIBANK	22,153.71	51.92
83164GYW6	SBA POOL #506125	11/25/2027	2.8000	418,604.16	418,604.16	0.99560 CITIBANK	416,762.30	976.74
83164GZ96	SBA POOL #506168	11/25/2027	2.8000	516,114.93	516,114.93	0.99560 CITIBANK	513,844.02	1,204.27
83164GXL1	SBA POOL #506083	11/25/2027	2.8000	613,008.68	613,008.68	0.99560 CITIBANK	610,311.44	1,430.35
83164G3E0	SBA POOL #506197	12/25/2027	2.8000	433,567.05	433,567.05	0.99560 CITIBANK	431,659.35	1,011.66
83164G4W9	SBA POOL #506237	01/25/2028	2.8000	231,399.37	231,399.37	0.99560 CITIBANK	230,381.21	539.93
83164HBL3	SBA POOL #506343	02/25/2028	2.8000	502,933.70	502,933.70	0.99560 CITIBANK	500,720.79	1,173.51
83164G6Y3	SBA POOL #506287	02/25/2028	2.8000	21,012.12	21,012.12	0.99560 CITIBANK	20,919.67	49.03
83164HBY5	SBA POOL #506355	05/25/2028	2.8000	440,524.27	440,524.27	0.99560 CITIBANK	438,585.96	1,027.89
83164HC65	SBA POOL #506393	06/25/2028	2.8000	164,662.04	164,662.04	0.99558 CITIBANK	163,934.23	384.21
83164HFC9	SBA POOL #506463	07/25/2028	2.8000	256,356.22	256,356.22	0.99560 CITIBANK	255,228.25	598.16
83164HGN4	SBA POOL #506505	09/25/2028	2.8000	6,984.43	6,984.43	0.99560 CITIBANK	6,953.70	16.30
83164HGT1	SBA POOL #506510	10/25/2028	2.8000	111,674.33	111,674.33	0.99560 CITIBANK	111,182.96	260.57
83164HJY7	SBA POOL #506579	11/25/2028	2.8000	417,305.87	417,305.87	0.99560 CITIBANK	415,469.72	973.71
83164HL57	SBA POOL #506648	12/25/2028	2.8000	78,802.29	78,802.29	0.99560 CITIBANK	78,455.56	183.87

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83164HMP2	SBA POOL #506666	12/25/2028	2.8000	511,325.82	511,325.82	0.99560 CITIBANK	509,075.99	1,193.09
83164HRP7	SBA POOL #506794	02/25/2029	2.8000	180,762.74	180,762.74	0.99560 CITIBANK	179,967.38	421.78
83164HQB9	SBA POOL #506750	02/25/2029	2.8000	1,045,814.75	1,045,814.75	0.99560 CITIBANK	1,041,213.17	2,440.23
83164HT26	SBA POOL #506869	04/25/2029	2.8000	621,128.01	621,128.01	0.99560 CITIBANK	618,395.05	1,449.30
83164HW48	SBA POOL #506967	08/25/2029	2.8000	962,016.53	962,016.53	0.99561 CITIBANK	957,793.28	2,244.71
83164HWH9	SBA POOL #506948	09/25/2029	2.8000	464,266.76	464,266.76	0.99560 CITIBANK	462,223.99	1,083.29
83164HY38	SBA POOL #507030	09/25/2029	2.8000	3,764,151.38	3,764,151.38	0.99561 CITIBANK	3,747,626.76	8,783.02
83164H3K4	SBA POOL #507102	10/25/2029	2.8000	2,846,361.19	2,846,361.19	0.99561 CITIBANK	2,833,865.66	6,641.51
83164H4C1	SBA POOL #507119	01/25/2030	2.8000	3,523,139.81	3,523,139.81	0.99561 CITIBANK	3,507,673.23	8,220.66
83164H5J5	SBA POOL #507149	01/25/2030	2.8000	2,865,468.33	2,865,468.33	0.99505 CITIBANK	2,851,284.26	6,686.09
83164H5X4	SBA POOL #507162	02/25/2030	2.8000	1,894,702.79	1,894,702.79	0.99560 CITIBANK	1,886,366.10	4,420.97
83164JAG1	SBA POOL #507207	03/25/2030	2.8000	1,962,784.24	1,962,784.24	0.99560 CITIBANK	1,954,147.99	4,579.83
83164JAQ9	SBA POOL #507215	03/25/2030	2.8000	2,798,045.61	2,798,045.61	0.99561 CITIBANK	2,785,762.19	6,528.77
83164JB47	SBA POOL #507259	05/25/2030	2.8000	4,340,446.38	4,340,446.38	0.99561 CITIBANK	4,321,391.82	10,127.71
83164JA89	SBA POOL #507231	05/25/2030	2.8000	2,015,405.02	2,015,405.02	0.99561 CITIBANK	2,006,557.39	4,702.61
83164JC61	SBA POOL #507293	06/25/2030	2.8000	1,301,108.69	1,301,108.69	0.99561 CITIBANK	1,295,396.82	3,035.92
83164JEE2	SBA POOL #507333	06/25/2030	2.8000	2,960,732.43	2,960,732.43	0.99561 CITIBANK	2,947,734.81	6,908.38
83164JES1	SBA POOL #507345	07/25/2030	2.8000	1,043,026.13	1,043,026.13	0.99561 CITIBANK	1,038,447.25	2,433.73
83164JGN0	SBA POOL #507405	08/25/2030	2.8000	2,288,225.08	2,288,225.08	0.99561 CITIBANK	2,278,179.77	5,339.19
83164JH82	SBA POOL #507455	09/25/2030	2.8000	2,610,752.19	2,610,752.19	0.99561 CITIBANK	2,599,290.99	6,091.76
83164JG67	SBA POOL #507421	09/25/2030	2.8000	1,131,039.14	1,131,039.14	0.99560 CITIBANK	1,126,062.57	2,639.09
83164JKL9	SBA POOL #507499	10/25/2030	2.8000	1,934,740.31	1,934,740.31	0.99561 CITIBANK	1,926,246.80	4,514.39
83164JNE2	SBA POOL #507589	01/25/2031	2.8000	4,394,656.25	4,394,656.25	0.99561 CITIBANK	4,375,363.71	10,254.20
83164JMW3	SBA POOL #507573	01/25/2031	2.8000	2,793,800.63	2,793,800.63	0.99561 CITIBANK	2,781,535.85	6,518.87

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83164JKU9	SBA POOL #507507	02/25/2031	2.8000	2,322,647.31	2,322,647.31	0.99561 CITIBANK	2,312,450.89	5,419.51
83164JPF7	SBA POOL #507622	02/25/2031	2.8250	2,017,876.17	2,017,876.17	0.99590 CITIBANK	2,009,602.88	4,750.42
83164JPW0	SBA POOL #507637	03/25/2031	2.8250	2,743,951.04	2,743,951.04	0.99590 CITIBANK	2,732,700.84	6,459.72
83164JQS8	SBA POOL #507665	03/25/2031	2.8250	4,129,092.18	4,129,092.18	0.99590 CITIBANK	4,112,162.90	9,720.57
83164JML7	SBA POOL #507563	04/25/2031	2.8000	4,764,784.79	4,764,784.79	0.99561 CITIBANK	4,743,867.38	11,117.83
83164JQV1	SBA POOL #507668	04/25/2031	2.8250	2,001,098.49	2,001,098.49	0.99590 CITIBANK	1,992,893.99	4,710.92
83164JSC1	SBA POOL #507715	05/25/2031	2.8250	819,693.03	819,693.03	0.99590 CITIBANK	816,332.29	1,929.69
83164JRW8	SBA POOL #507701	05/25/2031	2.8250	876,872.82	876,872.82	0.99590 CITIBANK	873,277.64	2,064.30
83164JSZ0	SBA POOL #507736	06/25/2031	2.8250	551,786.84	551,786.84	0.99590 CITIBANK	549,524.51	1,299.00
83164JTZ9	SBA POOL #507768	07/25/2031	2.8250	364,922.96	364,922.96	0.99590 CITIBANK	363,426.78	859.09
83164JWB8	SBA POOL #507842	09/25/2031	2.8250	1,804,836.24	1,804,836.24	0.99403 CITIBANK	1,794,061.37	4,248.89
83164JWU6	SBA POOL #507859	09/25/2031	2.8250	3,704,857.03	3,704,857.03	0.99590 CITIBANK	3,689,667.12	8,721.85
83164JXB7	SBA POOL #507874	10/25/2031	2.8250	999,743.22	999,743.22	0.99590 CITIBANK	995,644.27	2,353.56
83164J2A3	SBA POOL #507969	01/25/2032	2.8250	7,513,734.61	7,513,734.61	0.99548 CITIBANK	7,479,772.53	17,688.58
83164JZ25	SBA POOL #507961	01/25/2032	2.8250	3,490,821.79	3,490,821.79	0.99590 CITIBANK	3,476,509.42	8,217.98
83164J3Y0	SBA POOL #508015	02/25/2032	2.8250	1,973,277.96	1,973,277.96	0.99527 CITIBANK	1,963,944.36	4,645.43
83164J5J1	SBA POOL #508049	04/25/2032	2.8250	994,995.50	994,995.50	0.99590 CITIBANK	990,916.02	2,342.39
83164J5L6	SBA POOL #508051	04/25/2032	2.8250	1,854,785.20	1,854,785.20	0.99590 CITIBANK	1,847,180.58	4,366.47
83164J7G5	SBA POOL #508095	05/25/2032	2.8250	3,771,474.52	3,771,474.52	0.99525 CITIBANK	3,753,560.02	8,878.68
83164KAK9	SBA POOL #508110	07/25/2032	2.8250	2,071,611.59	2,071,611.59	0.99590 CITIBANK	2,063,117.98	4,876.92
83164KBJ1	SBA POOL #508141	08/25/2032	2.8250	1,222,022.00	1,222,022.00	0.99461 CITIBANK	1,215,435.30	2,876.84
83164KD42	SBA POOL #508223	09/25/2032	2.8250	2,444,853.89	2,444,853.89	0.99590 CITIBANK	2,434,829.99	5,755.59
83164KER0	SBA POOL #508244	11/25/2032	2.8500	1,666,358.83	1,666,358.83	0.99788 CITIBANK	1,662,826.15	3,957.60
83164KFN8	SBA POOL #508273	12/25/2032	2.8500	2,235,174.20	2,235,174.20	0.99591 CITIBANK	2,226,032.34	5,308.54

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83164KGM9	SBA POOL #508304	03/25/2033	2.8500	2,494,052.45	2,494,052.45	0.99444 CITIBANK	2,480,185.52	5,923.37
83164KH89	SBA POOL #508355	03/25/2033	2.8500	1,139,518.65	1,139,518.65	0.99753 CITIBANK	1,136,704.04	2,706.36
83164KJW4	SBA POOL #508377	04/25/2033	2.8750	5,491,571.72	5,491,571.72	0.99868 CITIBANK	5,484,322.85	13,156.89
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.8750	4,760,521.56	4,760,521.56	0.99452 CITIBANK	4,734,433.90	11,405.42
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.9250	5,670,376.67	5,670,376.67	0.99819 CITIBANK	5,660,113.29	13,821.54
83164KS38	SBA POOL #508638 FR	01/25/2034	3.6250	2,350,102.23	2,350,102.23	0.98997 CITIBANK	2,326,530.70	7,099.27
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.5000	715,362.64	715,362.64	0.98566 CITIBANK	705,104.34	2,086.47
83164KVK6	SBA POOL #508718	08/25/2034	3.2500	4,774,539.36	4,774,539.36	1.00425 CITIBANK	4,794,831.15	12,931.04
83164KWN9	SBA POOL #508753 FR	11/25/2034	3.1250	971,937.35	971,937.35	0.99784 CITIBANK	969,837.97	2,531.09
83164KX81	SBA POOL #508803 FR	02/25/2035	3.1000	3,044,728.17	3,044,728.17	1.00523 CITIBANK	3,060,652.10	7,865.55
83164KZF3	SBA POOL #508842 FR	02/25/2035	3.0000	2,046,655.06	2,046,655.06	0.99679 CITIBANK	2,040,085.30	5,116.64
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.7750	2,650,565.75	2,650,565.75	0.99488 CITIBANK	2,636,994.85	6,129.43
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.7750	2,728,066.91	2,728,066.91	0.99496 CITIBANK	2,714,317.45	6,308.65
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.7750	1,339,062.13	1,339,062.13	0.99561 CITIBANK	1,333,183.65	3,096.58
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.7500	3,543,280.68	3,543,280.68	0.99561 CITIBANK	3,527,725.68	8,120.02
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.7500	4,846,649.56	4,846,649.56	0.99561 CITIBANK	4,825,372.77	11,106.91
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.7500	3,005,000.88	3,005,000.88	0.99561 CITIBANK	2,991,808.93	6,886.46
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.7750	4,289,141.01	4,289,141.01	0.99561 CITIBANK	4,270,311.68	9,918.64
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.5000	4,543,721.77	4,543,721.77	0.99466 CITIBANK	4,519,458.30	9,466.09
83164LM81	SBA POOL #509383 FR	06/25/2038	2.5250	5,929,134.78	5,929,134.78	0.99451 CITIBANK	5,896,583.83	12,475.89
83164LNV9	SBA POOL #509404 FR	08/25/2038	2.6000	12,956,376.83	12,956,376.83	0.99512 CITIBANK	12,893,149.71	28,072.15
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.6500	5,005,336.01	5,005,336.01	0.99496 CITIBANK	4,980,109.12	11,053.45
83164LRF0	SBA POOL #509486	04/25/2039	2.6500	6,204,524.95	6,204,524.95	0.99512 CITIBANK	6,174,246.87	13,701.66
83164LSF9	SBA POOL #509518	06/25/2039	2.6500	9,860,465.57	9,860,465.57	0.99512 CITIBANK	9,812,346.50	21,775.19

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83164LVF5	SBA POOL #509614	01/25/2040	2.6500	18,241,922.73	18,241,922.73	0.99462 CITIBANK	18,143,781.19	40,284.25
83164LXC0	SBA POOL #509675	05/25/2040	2.6500	7,977,132.03	7,977,132.03	0.99447 CITIBANK	7,933,018.49	17,616.17
83164LX22	SBA POOL #509697 FR	09/25/2040	2.6500	14,281,597.96	14,281,597.96	0.99450 CITIBANK	14,203,049.17	31,538.53
83164LY96	SBA POOL #509736 FR	10/25/2040	2.7000	22,819,604.22	22,819,604.22	0.99486 CITIBANK	22,702,311.45	51,344.11
83164LZW4	SBA POOL #509757	12/25/2040	2.7000	8,688,402.46	8,688,402.46	0.99487 CITIBANK	8,643,830.96	19,548.91
83164L2Z3	SBA POOL #509792	02/25/2041	2.7500	3,243,498.07	3,243,498.07	0.99390 CITIBANK	3,223,712.73	7,433.02
83164L3S8	SBA POOL #509809	03/25/2041	2.7500	5,715,175.08	5,715,175.08	0.99472 CITIBANK	5,684,998.96	13,097.28
83164L4J7	SBA POOL #509825	04/25/2041	2.7500	17,017,948.96	17,017,948.96	0.99500 CITIBANK	16,932,859.22	38,999.47
83164L4M0	SBA POOL #509828	04/25/2041	2.7500	9,134,665.37	9,134,665.37	0.99463 CITIBANK	9,085,612.22	20,933.61
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.7500	14,331,088.26	14,331,088.26	0.99524 CITIBANK	14,262,872.28	32,842.08
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.7500	37,828,616.33	37,828,616.33	0.99549 CITIBANK	37,658,009.27	86,690.58
83164L5K3	SBA POOL #509850	11/25/2041	2.7500	15,485,933.93	15,485,933.93	0.99524 CITIBANK	15,412,220.88	35,488.60
83164MA82	SBA POOL #509931	12/25/2041	2.7500	12,397,479.87	12,397,479.87	0.99534 CITIBANK	12,339,707.61	28,410.89
83164MBL2	SBA POOL #509943	01/25/2042	2.7500	14,005,275.53	14,005,275.53	0.99530 CITIBANK	13,939,450.74	32,095.42
83164MBK4	SBA POOL #509942	01/25/2042	2.7500	21,298,543.65	21,298,543.65	0.99547 CITIBANK	21,202,061.25	48,809.16
83164MCD9	SBA POOL #509968	03/25/2042	2.7500	22,517,161.34	22,517,161.34	0.99523 CITIBANK	22,409,754.48	51,601.83
83164MCB3	SBA POOL #509966	03/25/2042	2.7500	16,105,937.64	16,105,937.64	0.99506 CITIBANK	16,026,374.31	36,909.44
83164MCX5	SBA POOL #509986	04/25/2042	2.7500	18,401,767.41	18,401,767.41	0.99519 CITIBANK	18,313,254.91	42,170.72
83164MC64	SBA POOL #509993	05/25/2042	2.7500	19,375,687.44	19,375,687.44	0.99523 CITIBANK	19,283,265.41	44,402.62
83164MD30	SBA POOL #510022	07/25/2042	2.7500	23,283,825.14	23,283,825.14	0.99517 CITIBANK	23,171,364.26	53,358.77
83164MBC2	SBA POOL #509935	07/25/2042	2.7500	16,817,692.24	16,817,692.24	0.99535 CITIBANK	16,739,489.97	38,540.54
83164MGH6	SBA POOL #510100	10/25/2042	2.7500	23,573,055.26	23,573,055.26	0.99522 CITIBANK	23,460,376.06	54,021.58

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83164MH69	SBA POOL #510153	03/25/2043	2.7500	40,254,650.81	40,254,650.81	0.99508 CITIBANK	40,056,597.93	92,250.24
				620,381,235.24	620,381,235.24		617,521,687.16	1,426,589.91
AIP:		0.00						
Book + AIP:		620,381,235.24		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	5.2792	333,159,000.00	10,452,803.66	10,452,803.66	1.03354	5.23490000 CITIBANK	10,803,350.97	45,599.48
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	4,443,842.26	4,443,842.26	1.02285	6.00000000 CITIBANK	4,545,402.72	22,219.21
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	5,527,227.08	5,527,227.08	1.03505	6.00000000 CITIBANK	5,720,971.87	27,636.14
				1,108,489,000.00	20,423,873.00				21,069,725.56	95,454.83
AIP:		0.00								
Book + AIP:		20,423,873.00		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0T29	FNMA DEB	02/28/2020	1.5000	100,000,000.00	99,683,009.46	0.99830	0.00137500	CITIBANK	99,830,000.00	137,500.00
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,781,524.13	0.99728	0.00254167	CITIBANK	24,932,000.00	63,541.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	50,000,000.00	49,984,286.69	1.01082	0.01205903	CITIBANK	50,541,000.00	602,951.50
				175,000,000.00	174,448,820.28				175,303,000.00	803,993.25
AIP:			0.00							
Book + AIP:				174,448,820.28				FNMA DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AA3R7	FHLB DEB	11/15/2019	1.3750	50,000,000.00	50,000,603.16	0.99932	0.00519444 CITIBANK	49,966,000.00	259,722.00
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,983,375.00	1.00072	0.00295139 CITIBANK	50,036,000.00	147,569.50
3133XXP50	FHLB DEB	03/13/2020	4.1250	40,000,000.00	40,357,030.45	1.01023	0.00206250 CITIBANK	40,409,200.00	82,500.00
3130ADUJ9	FHLB DEB	03/30/2020	2.3750	100,000,000.00	99,970,607.76	1.00252	0.00006597 CITIBANK	100,252,000.00	6,597.00
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,997,435.54	1.00487	0.00896875 CITIBANK	150,730,500.00	1,345,312.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	1.00456	0.00843333 CITIBANK	100,456,000.00	843,333.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,262,530.91	1.01038	0.01021875 CITIBANK	50,519,000.00	510,937.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	1.00215	0.00537153 CITIBANK	50,107,500.00	268,576.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,987,323.10	1.00360	0.00506667 CITIBANK	90,324,000.00	456,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,391,896.83	0.99544	0.00011458 CITIBANK	109,498,400.00	12,603.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,639,523.30	1.00775	0.00000000 CITIBANK	272,092,500.00	0.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,231,084.77	1.00964	0.00687500 CITIBANK	45,433,800.00	309,375.00
				1,105,000,000.00	1,104,821,410.82			1,109,824,900.00	4,242,527.10
AIP:		22,500.00							
Book + AIP:		1,104,843,910.82	FHLB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,995,397.96	1.00341	0.01097222 CITIBANK	75,255,750.00	822,916.50
3137EADR7	FHLMC DEB	05/01/2020	1.3750	50,000,000.00	49,790,429.10	0.99706	0.00572917 CITIBANK	49,853,000.00	286,458.50
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	0.99837	0.00407917 CITIBANK	99,837,000.00	407,917.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.99775	0.00000000 CITIBANK	99,775,000.00	0.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,887,894.43	1.00809	0.00296875 CITIBANK	25,202,250.00	74,218.75
				350,000,000.00	349,673,721.49			349,923,000.00	1,591,510.75
AIP:		80,208.33							
Book + AIP:		349,753,929.82		FHLMC DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EJSU4	FFCB DEB	12/26/2019	2.5300	50,000,000.00	49,999,450.73	1.00152	0.00667639 CITIBANK	50,076,000.00	333,819.50
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,992,673.08	1.00502	0.00779167 CITIBANK	25,125,500.00	194,791.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	0.99780	0.00219583 CITIBANK	24,945,000.00	54,895.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00661	0.01125111 CITIBANK	15,099,150.00	168,766.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,994,403.74	1.00062	0.00654444 CITIBANK	50,031,000.00	327,222.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,993,294.17	1.01207	0.00285000 CITIBANK	50,603,500.00	142,500.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,982,218.93	1.00951	0.00208333 CITIBANK	50,475,500.00	104,166.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,024,902.20	1.01045	0.00141667 CITIBANK	50,522,500.00	70,833.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,975,810.64	1.00198	0.00075833 CITIBANK	50,099,000.00	37,916.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,015,208.48	1.01598	0.00758333 CITIBANK	50,799,000.00	379,166.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,966,014.60	1.02872	0.01152222 CITIBANK	51,436,000.00	576,111.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,988,886.86	1.02059	0.00527222 CITIBANK	51,029,500.00	263,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,948,911.48	1.00432	0.00380208 CITIBANK	50,216,000.00	190,104.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,972,708.49	1.01979	0.00330306 CITIBANK	50,989,500.00	165,153.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,921,110.20	1.00587	0.00467083 CITIBANK	50,293,500.00	233,541.50
				665,000,000.00	664,775,593.60			671,740,650.00	3,242,599.15
AIP:		0.00							
Book + AIP:		664,775,593.60	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,794,058.15	0.99670	0.00003822 CITIBANK	49,835,000.00	1,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,976,426.29	0.99807	0.00627431 CITIBANK	49,903,500.00	313,715.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	1.00270	0.00667000 CITIBANK	50,135,000.00	333,500.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.01101	0.00000000 CITIBANK	202,202,000.00	0.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,487,270.26	1.00297	0.00885833 CITIBANK	100,297,000.00	885,833.00
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,897,748.17	1.01294	0.01181250 CITIBANK	91,164,600.00	1,063,125.00
				540,000,000.00	539,155,502.87			543,537,100.00	2,598,084.50
AIP:			0.00						
Book + AIP:			539,155,502.87				SUPRANAT'L DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	1.00241	0.00000000 CITIBANK	50,120,500.00	0.00
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	1.00270	0.00000000 CITIBANK	50,135,000.00	0.00
3134GTVA8	FHLMC DEB-CL	06/30/2021	2.0100	100,000,000.00	100,000,000.00	1.00047	0.00580667 CITIBANK	100,047,000.00	580,667.00
3134GTKC6	FHLMC DEB-CL	07/01/2021	2.4750	100,000,000.00	100,000,000.00	1.00448	0.00618750 CITIBANK	100,448,000.00	618,750.00
3134GUBX7	FHLMC DEB-CL	07/01/2022	1.9500	100,000,000.00	100,000,000.00	1.00069	0.00075833 CITIBANK	100,069,000.00	75,833.00
45905U4D3	IBRD DEB-CL	09/19/2022	2.0800	50,000,000.00	50,000,000.00	1.00000	0.00069333 CITIBANK	50,000,000.00	34,666.50
				450,000,000.00	450,000,000.00			450,819,500.00	1,309,916.50
AIP:			0.00						
Book + AIP:			450,000,000.00	CALLABLE DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384MK2	FHLB DN	10/01/2019	0.0000	1,900,000,000.00	1,880,501,333.31	1.00000 CITIBANK	1,900,000,000.00
313384NK1	FHLB DN	10/25/2019	0.0000	250,000,000.00	249,122,638.91	0.99875 CITIBANK	249,687,500.00
313384NS4	FHLB DN	11/01/2019	0.0000	1,000,000,000.00	991,422,333.36	0.99838 CITIBANK	998,380,000.00
313384NZ8	FHLB DN	11/08/2019	0.0000	100,000,000.00	99,678,777.78	0.99802 CITIBANK	99,802,000.00
313384PS2	FHLB DN	11/25/2019	0.0000	300,000,000.00	297,615,805.56	0.99713 CITIBANK	299,139,000.00
313384PU7	FHLB DN	11/27/2019	0.0000	700,000,000.00	695,382,333.34	0.99702 CITIBANK	697,914,000.00
313384QG7	FHLB DN	12/09/2019	0.0000	100,000,000.00	99,479,277.78	0.99642 CITIBANK	99,642,000.00
313384QQ5	FHLB DN	12/17/2019	0.0000	200,000,000.00	199,123,888.88	0.99600 CITIBANK	199,200,000.00
313384QX0	FHLB DN	12/24/2019	0.0000	300,000,000.00	298,320,611.10	0.99564 CITIBANK	298,692,000.00
313384RA9	FHLB DN	12/27/2019	0.0000	300,000,000.00	298,039,555.56	0.99548 CITIBANK	298,644,000.00
313384VA4	FHLB DN	04/01/2020	0.0000	100,000,000.00	99,054,777.78	0.99080 CITIBANK	99,080,000.00
				5,250,000,000.00	5,207,741,333.36		5,240,180,500.00
AIP:		0.00					
Book + AIP:		5,207,741,333.36	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396NF6	FHLMC DN	10/21/2019	0.0000	400,000,000.00	395,362,500.00	0.99896 CITIBANK	399,584,000.00
313396NP4	FHLMC DN	10/29/2019	0.0000	100,000,000.00	98,757,111.12	0.99854 CITIBANK	99,854,000.00
313396NS8	FHLMC DN	11/01/2019	0.0000	200,000,000.00	197,933,833.32	0.99838 CITIBANK	199,676,000.00
313396NX7	FHLMC DN	11/06/2019	0.0000	100,000,000.00	99,025,000.00	0.99812 CITIBANK	99,812,000.00
313396PE7	FHLMC DN	11/13/2019	0.0000	100,000,000.00	98,922,000.00	0.99775 CITIBANK	99,775,000.00
313396PS6	FHLMC DN	11/25/2019	0.0000	600,000,000.00	594,528,500.00	0.99713 CITIBANK	598,278,000.00
313396PU1	FHLMC DN	11/27/2019	0.0000	1,000,000,000.00	990,405,249.98	0.99702 CITIBANK	997,020,000.00
313396PZ0	FHLMC DN	12/02/2019	0.0000	300,000,000.00	296,360,055.58	0.99678 CITIBANK	299,034,000.00
313396QB2	FHLMC DN	12/04/2019	0.0000	100,000,000.00	99,184,833.34	0.99668 CITIBANK	99,668,000.00
313396QG1	FHLMC DN	12/09/2019	0.0000	100,000,000.00	99,128,888.88	0.99642 CITIBANK	99,642,000.00
313396QX4	FHLMC DN	12/24/2019	0.0000	300,000,000.00	297,587,444.44	0.99564 CITIBANK	298,692,000.00
313396RA3	FHLMC DN	12/27/2019	0.0000	200,000,000.00	198,733,388.88	0.99548 CITIBANK	199,096,000.00
313396SQ7	FHLMC DN	02/03/2020	0.0000	200,000,000.00	197,743,527.78	0.99361 CITIBANK	198,722,000.00
313396TN3	FHLMC DN	02/25/2020	0.0000	100,000,000.00	98,953,986.12	0.99249 CITIBANK	99,249,000.00
313396TR4	FHLMC DN	02/28/2020	0.0000	500,000,000.00	495,033,222.22	0.99233 CITIBANK	496,165,000.00
313396TU7	FHLMC DN	03/02/2020	0.0000	650,000,000.00	643,740,097.20	0.99227 CITIBANK	644,975,500.00
313396VA8	FHLMC DN	04/01/2020	0.0000	750,000,000.00	740,960,902.80	0.99080 CITIBANK	743,100,000.00
				5,700,000,000.00	5,642,360,541.66		5,672,342,500.00
AIP:		0.00					
Book + AIP:		5,642,360,541.66		FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588MN2	FNMA DN	10/04/2019	0.0000	100,000,000.00	99,527,500.00	0.99984 CITIBANK	99,984,000.00
313588PK5	FNMA DN	11/18/2019	0.0000	100,000,000.00	99,748,875.00	0.99749 CITIBANK	99,749,000.00
313588PU3	FNMA DN	11/27/2019	0.0000	300,000,000.00	298,771,500.00	0.99702 CITIBANK	299,106,000.00
				500,000,000.00	498,047,875.00		498,839,000.00
AIP:		0.00					
Book + AIP:		498,047,875.00	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052MK9	IBRD DN	10/01/2019	0.0000	1,000,000,000.00	989,363,805.58	1.00000 CITIBANK	1,000,000,000.00
459052PU4	IBRD DN	11/27/2019	0.0000	350,000,000.00	347,429,069.45	0.99702 CITIBANK	348,957,000.00
459052SE7	IBRD DN	01/24/2020	0.0000	100,000,000.00	99,354,666.66	0.99409 CITIBANK	99,409,000.00
459052TR7	IBRD DN	02/28/2020	0.0000	300,000,000.00	297,150,111.10	0.99233 CITIBANK	297,699,000.00
				1,750,000,000.00	1,733,297,652.79		1,746,065,000.00
AIP:			0.00				
Book + AIP:			1,733,297,652.79	IBRD DN			

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06053PZ83	BOFA BN	10/01/2019	04/03/2019	2.5700	150,000,000.00	150,000,000.00	2.1300	1.000000000 MESIROW	150,000,000.00	1,938,208.33
06053P3M7	BOFA BN	01/29/2020	07/02/2019	2.1200	100,000,000.00	100,000,000.00	2.1740	0.999782740 MESIROW	99,978,274.03	535,888.89
06053P3N5	BOFA BN	02/03/2020	07/02/2019	2.1200	100,000,000.00	100,000,000.00	2.1740	0.999773756 MESIROW	99,977,375.57	535,888.89
06053P3J4	BOFA BN	02/28/2020	06/04/2019	2.2600	100,000,000.00	100,000,000.00	2.1650	1.000325506 MESIROW	100,032,550.64	747,055.56
06053P4J3	BOFA BN	04/01/2020	09/05/2019	1.9000	200,000,000.00	200,000,000.00	2.0400	0.999281554 MESIROW	199,856,310.74	274,444.44
					650,000,000.00	650,000,000.00			649,844,510.98	4,031,486.11
AIP:				0.00						
Book + AIP:					650,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
33616WCG9	FIRST REP CD	10/01/2019	05/23/2019	2.4900	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	906,083.33
06426GQX8	BOWEST CD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	2,617,916.67
90333VS43	US BANK CD	10/01/2019	06/07/2019	2.3300	50,000,000.00	50,000,000.00	2.1300	1.000000000 MESIROW	50,000,000.00	375,388.89
06426GRG4	BOWEST CD	10/01/2019	04/09/2019	2.6300	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	1,278,472.22
90333VK66	US BANK CD	10/01/2019	02/26/2019	2.6300	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	1,585,305.56
90333VD49	US BANK CD	10/01/2019	11/26/2018	3.0000	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	2,575,000.00
94989R5U8	WELLS FGO CD	10/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	1,573,250.00
62478T2G3	MUFG UNION CD	10/01/2019	04/19/2019	2.5500	200,000,000.00	200,000,000.00	2.1300	1.000000000 MESIROW	200,000,000.00	2,337,500.00
62478T2B4	MUFG UNION CD	10/01/2019	04/16/2019	2.5500	100,000,000.00	100,000,000.00	2.1300	1.000000000 MESIROW	100,000,000.00	1,190,000.00
90333VP53	US BANK CD	10/01/2019	04/12/2019	2.4800	150,000,000.00	150,000,000.00	2.1300	1.000000000 MESIROW	150,000,000.00	1,777,333.33
33616WCL8	FIRST REP CD	10/07/2019	09/05/2019	2.0100	100,000,000.00	100,000,000.00	2.1300	0.999979492 MESIROW	99,997,949.19	145,166.67
33616WCM6	FIRST REP CD	10/07/2019	09/10/2019	2.0100	100,000,000.00	100,000,000.00	2.1300	0.999979591 MESIROW	99,997,959.10	117,250.00
94989R7C6	WELLS FGO CD	10/11/2019	04/12/2019	2.5200	200,000,000.00	200,000,000.00	2.1300	1.000101150 MESIROW	200,020,229.96	2,408,000.00
62478T2F5	MUFG UNION CD	10/24/2019	04/18/2019	2.5700	100,000,000.00	100,000,000.00	2.1300	1.000264624 MESIROW	100,026,462.44	1,185,055.56
62478T4F3	MUFG UNION CD	10/25/2019	06/27/2019	2.2300	50,000,000.00	50,000,000.00	2.1300	1.000058140 MESIROW	50,002,906.99	297,333.33
33616WCK0	FIRST REP CD	10/29/2019	08/27/2019	2.0900	100,000,000.00	100,000,000.00	2.1300	0.999965580 MESIROW	99,996,557.97	203,194.44
17305TH54	CITIBANK CD	11/01/2019	05/02/2019	2.5600	125,000,000.00	125,000,000.00	2.2200	1.000271596 MESIROW	125,033,949.45	1,351,111.11
06426GRQ2	BOWEST CD	11/01/2019	07/17/2019	2.2500	100,000,000.00	100,000,000.00	2.2200	1.000016721 MESIROW	100,001,672.10	475,000.00
62478T4A4	MUFG UNION CD	11/01/2019	06/20/2019	2.3200	100,000,000.00	100,000,000.00	2.2200	1.000073282 MESIROW	100,007,328.18	663,777.78
06426GRP4	BOWEST CD	11/08/2019	07/11/2019	2.2300	100,000,000.00	100,000,000.00	2.2200	0.999998656 MESIROW	99,999,865.59	507,944.44
33616WAU0	FIRST REP CD	11/13/2019	09/23/2019	2.0100	100,000,000.00	100,000,000.00	2.2200	0.999748649 MESIROW	99,974,864.88	44,666.67
06426GRS8	BOWEST CD	11/25/2019	08/21/2019	2.1100	100,000,000.00	100,000,000.00	2.2200	0.999824390 MESIROW	99,982,438.97	240,305.56
06426GRR0	BOWEST CD	11/27/2019	07/18/2019	2.2200	100,000,000.00	100,000,000.00	2.2200	0.999983800 MESIROW	99,998,380.01	462,500.00
62478T4P1	MUFG UNION CD	11/27/2019	07/18/2019	2.2200	150,000,000.00	150,000,000.00	2.2200	0.999983800 MESIROW	149,997,570.01	693,750.00

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90333VM31	US BANK CD	12/02/2019	03/14/2019	2.6300	100,000,000.00	100,000,000.00	2.2200	1.000647493 MESIROW	100,064,749.31	1,468,416.67
06426GRV1	BOWEST CD	12/27/2019	09/26/2019	2.0600	100,000,000.00	100,000,000.00	2.2200	0.999613870 MESIROW	99,961,386.99	28,611.11
62478T5P0	MUFG UNION CD	02/28/2020	09/17/2019	2.0000	100,000,000.00	100,000,000.00	2.1700	0.999291044 MESIROW	99,929,104.44	77,777.78
06426GRU3	BOWEST CD	02/28/2020	09/17/2019	2.1400	100,000,000.00	100,000,000.00	2.1700	0.999868663 MESIROW	99,986,866.28	83,222.22
94989R7E2	WELLS FGO CD	02/28/2020	04/15/2019	2.5900	200,000,000.00	200,000,000.00	2.1700	1.001625370 MESIROW	200,325,073.97	2,431,722.22
95001KBZ6	WELLS FGO CD	02/28/2020	06/26/2019	2.1000	100,000,000.00	100,000,000.00	2.1700	0.999660245 MESIROW	99,966,024.45	565,833.33
06426GRN9	BOWEST CD	02/28/2020	06/19/2019	2.2800	100,000,000.00	100,000,000.00	2.1700	1.000395206 MESIROW	100,039,520.56	658,666.67
90333VS68	US BANK CD	02/28/2020	06/19/2019	2.1300	100,000,000.00	100,000,000.00	2.1700	0.999779689 MESIROW	99,977,968.89	615,333.33
90333VU65	US BANK CD	03/02/2020	09/16/2019	1.9700	200,000,000.00	200,000,000.00	2.1700	0.999150267 MESIROW	199,830,053.31	164,166.67
90333VT42	US BANK CD	04/01/2020	07/18/2019	2.0600	100,000,000.00	100,000,000.00	2.0400	1.000056575 MESIROW	100,005,657.54	429,166.67
					3,825,000,000.00	3,825,000,000.00			3,825,124,540.58	31,534,222.23
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83050F5K3	SE BANKEN YCD	10/01/2019	01/14/2019	2.8000	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,022,222.22
86958J2U2	SVENSKA YCD	10/01/2019	12/19/2018	2.9100	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,311,833.33
21685V7D5	RABOBANK YCD	10/01/2019	12/19/2018	2.9000	150,000,000.00	150,000,000.00	2.0100	1.000000000 MESIROW	150,000,000.00	3,455,833.33
53947CBM9	LLOYDS YCD	10/01/2019	06/05/2019	2.4200	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	793,222.22
23341VVL2	DNB YCD	10/01/2019	06/03/2019	2.4000	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	800,000.00
22535CEJ6	CR AG CIB YCD	10/01/2019	04/17/2019	2.5400	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,178,277.78
05576T3T4	BNP YCD	10/01/2019	06/10/2019	2.2700	150,000,000.00	150,000,000.00	2.0100	1.000000000 MESIROW	150,000,000.00	1,068,791.67
21684XAU0	RABOBANK YCD	10/01/2019	05/02/2019	2.5000	50,000,000.00	50,000,000.00	2.0100	1.000000000 MESIROW	50,000,000.00	527,777.78
06417G6B9	SCOTIA YCD	10/01/2019	04/03/2019	2.5700	200,000,000.00	200,000,000.00	2.0100	1.000000000 MESIROW	200,000,000.00	2,584,277.78
63873NZ87	NATIXIS YCD	10/01/2019	06/07/2019	2.3400	50,000,000.00	50,000,000.00	2.0100	1.000000000 MESIROW	50,000,000.00	377,000.00
96130AAH1	WESTPAC YCD	10/01/2019	10/18/2018	2.9700	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,871,000.00
34959TPE0	FORTIS YCD	10/01/2019	04/05/2019	2.5700	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,277,861.11
21684XAL0	RABOBANK YCD	10/01/2019	03/14/2019	2.5900	50,000,000.00	50,000,000.00	2.0100	1.000000000 MESIROW	50,000,000.00	723,041.67
89114MD95	TORONTO YCD	10/01/2019	04/17/2019	2.5600	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,187,555.56
06417G5E4	SCOTIA YCD	10/01/2019	02/21/2019	2.6300	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,621,833.33
63253TR67	NAT AUB YCD	10/01/2019	04/05/2019	2.4800	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,233,111.11
78012ULF0	RB CANADA YCD	10/01/2019	12/28/2018	2.8400	150,000,000.00	150,000,000.00	2.0100	1.000000000 MESIROW	150,000,000.00	3,277,833.33
21684XAY2	RABOBANK YCD	10/01/2019	06/07/2019	2.3100	50,000,000.00	50,000,000.00	2.0100	1.000000000 MESIROW	50,000,000.00	372,166.67
13606BT97	CIBC YCD	10/01/2019	04/05/2019	2.5600	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,272,888.89
78012UMX0	RB CANADA YCD	10/01/2019	04/04/2019	2.5500	50,000,000.00	50,000,000.00	2.0100	1.000000000 MESIROW	50,000,000.00	637,500.00
83050F7M7	SE BANKEN YCD	10/01/2019	04/09/2019	2.5700	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	1,249,305.56
06370RSB6	MONTREAL YCD	10/01/2019	12/19/2018	2.9000	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,303,888.89
83369Y4P8	SOC GEN YCD	10/01/2019	04/30/2019	2.5500	200,000,000.00	200,000,000.00	2.0100	1.000000000 MESIROW	200,000,000.00	2,181,666.67
13606BN51	CIBC YCD	10/01/2019	01/10/2019	2.8300	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,075,333.33

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23341VVJ7	DNB YCD	10/01/2019	05/30/2019	2.4500	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	843,888.89
86958J7C7	SVENSKA YCD	10/01/2019	05/10/2019	2.4900	150,000,000.00	150,000,000.00	2.0100	1.000000000 MESIROW	150,000,000.00	1,494,000.00
89114MNE3	TORONTO YCD	10/01/2019	11/26/2018	3.0500	100,000,000.00	100,000,000.00	2.0100	1.000000000 MESIROW	100,000,000.00	2,617,916.67
23341VYJ4	DNB YCD	10/02/2019	09/24/2019	1.8000	100,000,000.00	100,000,000.00	2.0100	0.999994147 MESIROW	99,999,414.75	35,000.00
4823TCBC6	KBC YCD	10/07/2019	09/03/2019	2.0300	100,000,000.00	100,000,000.00	2.0100	1.000002803 MESIROW	100,000,280.35	157,888.89
86565BP21	SUMITOMO YCD	10/07/2019	09/05/2019	2.0500	100,000,000.00	100,000,000.00	2.0100	1.000006169 MESIROW	100,000,616.86	148,055.56
4823TCBK8	KBC YCD	10/07/2019	09/18/2019	2.0000	200,000,000.00	200,000,000.00	2.0100	0.999998092 MESIROW	199,999,618.41	144,444.44
83369Y5U6	SOC GEN YCD	10/11/2019	07/11/2019	2.2300	100,000,000.00	100,000,000.00	2.0100	1.000058243 MESIROW	100,005,824.26	507,944.44
06370RQ93	MONTREAL YCD	10/11/2019	07/09/2019	2.3400	100,000,000.00	100,000,000.00	2.0100	1.000088569 MESIROW	100,008,856.87	546,000.00
34959TPM2	FORTIS YCD	10/11/2019	07/16/2019	2.2700	100,000,000.00	100,000,000.00	2.0100	1.000069473 MESIROW	100,006,947.26	485,527.78
06742TPA8	BARCLAYS YCD	10/25/2019	06/24/2019	2.0000	100,000,000.00	100,000,000.00	2.0100	0.999985982 MESIROW	99,998,598.21	550,000.00
60710ABE1	MIZUHO YCD	10/25/2019	07/08/2019	2.2400	100,000,000.00	100,000,000.00	2.0100	1.000146051 MESIROW	100,014,605.05	528,888.89
06370RY94	MONTREAL YCD	10/25/2019	08/07/2019	2.1100	100,000,000.00	100,000,000.00	2.0100	1.000062264 MESIROW	100,006,226.36	322,361.11
83369Y5W2	SOC GEN YCD	10/25/2019	07/18/2019	2.1700	100,000,000.00	100,000,000.00	2.0100	1.000100474 MESIROW	100,010,047.41	452,083.33
60710ABB7	MIZUHO YCD	10/29/2019	07/02/2019	2.2100	100,000,000.00	100,000,000.00	2.0100	1.000146593 MESIROW	100,014,659.30	558,638.89
34959TPR1	FORTIS YCD	10/29/2019	08/07/2019	2.1000	100,000,000.00	100,000,000.00	2.0100	1.000064883 MESIROW	100,006,488.29	320,833.33
06742TNZ5	BARCLAYS YCD	10/29/2019	06/19/2019	2.2600	100,000,000.00	100,000,000.00	2.0100	1.000183950 MESIROW	100,018,395.00	652,888.89
06370R3X5	MONTREAL YCD	10/29/2019	09/23/2019	2.0000	100,000,000.00	100,000,000.00	2.0100	0.999991541 MESIROW	99,999,154.06	44,444.44
05576T3W7	BNP YCD	10/29/2019	07/01/2019	2.2500	100,000,000.00	100,000,000.00	2.0100	1.000177400 MESIROW	100,017,740.02	575,000.00
86565BL74	SUMITOMO YCD	10/29/2019	08/13/2019	2.1400	100,000,000.00	100,000,000.00	2.0100	1.000096407 MESIROW	100,009,640.68	291,277.78
05576T3U1	BNP YCD	10/29/2019	06/18/2019	2.3100	100,000,000.00	100,000,000.00	2.0100	1.000222453 MESIROW	100,022,245.26	673,750.00
55379WS80	MUFG BK YCD	10/29/2019	06/28/2019	2.2600	100,000,000.00	100,000,000.00	2.0100	1.000184832 MESIROW	100,018,483.19	596,388.89
06370RS91	MONTREAL YCD	10/29/2019	07/17/2019	2.2700	100,000,000.00	100,000,000.00	2.0100	1.000194426 MESIROW	100,019,442.64	479,222.22
13606BV45	CIBC YCD	10/29/2019	04/15/2019	2.5600	100,000,000.00	100,000,000.00	2.0100	1.000408352 MESIROW	100,040,835.16	1,201,777.78

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06370RH36	MONTREAL YCD	11/01/2019	06/18/2019	2.1500	150,000,000.00	150,000,000.00	2.0600	1.000066259 MESIROW	150,009,938.81	940,625.00
22535CFL0	CR AG CIB YCD	11/01/2019	06/19/2019	2.1800	150,000,000.00	150,000,000.00	2.0600	1.000091999 MESIROW	150,013,799.79	944,666.67
78012UMK8	RB CANADA YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.0600	1.000446968 MESIROW	100,044,696.82	1,457,250.00
89114MXH5	TORONTO YCD	11/01/2019	03/14/2019	2.6100	100,000,000.00	100,000,000.00	2.0600	1.000446968 MESIROW	100,044,696.82	1,457,250.00
89114MR66	TORONTO YCD	11/01/2019	06/14/2019	2.3300	100,000,000.00	100,000,000.00	2.0600	1.000219596 MESIROW	100,021,959.62	705,472.22
34959TPL4	FORTIS YCD	11/01/2019	07/08/2019	2.2700	100,000,000.00	100,000,000.00	2.0600	1.000171022 MESIROW	100,017,102.24	535,972.22
63873N3G4	NATIXIS YCD	11/01/2019	07/16/2019	2.2700	100,000,000.00	100,000,000.00	2.0600	1.000171916 MESIROW	100,017,191.57	485,527.78
63253TS82	NAT AUB YCD	11/01/2019	08/01/2019	2.1500	100,000,000.00	100,000,000.00	2.0600	1.000070912 MESIROW	100,007,091.18	364,305.56
86959RAD2	SVENSKA YCD	11/01/2019	06/17/2019	2.2300	100,000,000.00	100,000,000.00	2.0600	1.000134503 MESIROW	100,013,450.27	656,611.11
78012UMA0	RB CANADA YCD	11/01/2019	02/26/2019	2.6100	100,000,000.00	100,000,000.00	2.0600	1.000444914 MESIROW	100,044,491.42	1,573,250.00
55379WW93	MUFG BK YCD	11/04/2019	08/13/2019	2.1500	100,000,000.00	100,000,000.00	2.0600	1.000079153 MESIROW	100,007,915.26	292,638.89
65602VQR0	NORINCHUK YCD	11/08/2019	08/08/2019	2.1500	100,000,000.00	100,000,000.00	2.0600	1.000087797 MESIROW	100,008,779.65	322,500.00
63873N4M0	NATIXIS YCD	11/13/2019	08/08/2019	2.1300	100,000,000.00	100,000,000.00	2.0600	1.000075564 MESIROW	100,007,556.37	319,500.00
60710ADH2	MIZUHO YCD	11/13/2019	08/16/2019	2.0600	100,000,000.00	100,000,000.00	2.0600	0.999993539 MESIROW	99,999,353.92	263,222.22
65602VQY5	NORINCHUK YCD	11/25/2019	08/22/2019	2.0800	100,000,000.00	100,000,000.00	2.0600	1.000023209 MESIROW	100,002,320.89	231,111.11
65602VRB4	NORINCHUK YCD	11/25/2019	08/26/2019	2.0800	100,000,000.00	100,000,000.00	2.0600	1.000023934 MESIROW	100,002,393.40	208,000.00
60710ADT6	MIZUHO YCD	11/27/2019	08/26/2019	2.0600	100,000,000.00	100,000,000.00	2.0600	0.999993303 MESIROW	99,999,330.28	206,000.00
89114M6R3	TORONTO YCD	11/27/2019	08/20/2019	2.0100	100,000,000.00	100,000,000.00	2.0600	0.999913467 MESIROW	99,991,346.70	234,500.00
65602VRF5	NORINCHUK YCD	11/27/2019	08/28/2019	2.0500	100,000,000.00	100,000,000.00	2.0600	0.999977924 MESIROW	99,997,792.37	193,611.11
86565BM57	SUMITOMO YCD	11/27/2019	08/20/2019	2.0800	100,000,000.00	100,000,000.00	2.0600	1.000023674 MESIROW	100,002,367.45	242,666.67
83369Y6G6	SOC GEN YCD	11/27/2019	08/19/2019	1.9500	100,000,000.00	100,000,000.00	2.0600	0.999818827 MESIROW	99,981,882.73	232,916.67
55379W2J4	MUFG BK YCD	11/27/2019	09/05/2019	2.0700	100,000,000.00	100,000,000.00	2.0600	1.000010922 MESIROW	100,001,092.15	149,500.00
06417G6M5	SCOTIA YCD	12/02/2019	04/30/2019	2.5600	200,000,000.00	200,000,000.00	2.0800	1.000784627 MESIROW	200,156,925.33	2,190,222.22
63253TT24	NAT AUB YCD	12/04/2019	09/13/2019	1.9900	100,000,000.00	100,000,000.00	2.0800	0.999836924 MESIROW	99,983,692.37	99,500.00

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86565BR29	SUMITOMO YCD	12/09/2019	09/16/2019	2.0000	100,000,000.00	100,000,000.00	2.0800	0.999843966 MESIROW	99,984,396.65	83,333.33
22549LVH5	CR SUISSE YCD	12/09/2019	08/15/2019	2.0400	100,000,000.00	100,000,000.00	2.0800	0.999913062 MESIROW	99,991,306.21	266,333.33
06742TPM2	BARCLAYS YCD	12/09/2019	08/27/2019	2.1000	100,000,000.00	100,000,000.00	2.0800	1.000030074 MESIROW	100,003,007.40	204,166.67
65558TLY9	NORDEA ABP YCD	12/17/2019	09/17/2019	2.0800	100,000,000.00	100,000,000.00	2.0800	0.999996417 MESIROW	99,999,641.73	80,888.89
06742TPQ3	BARCLAYS YCD	12/17/2019	09/17/2019	2.1800	100,000,000.00	100,000,000.00	2.0800	1.000209187 MESIROW	100,020,918.66	84,777.78
55379W2Y1	MUFG BK YCD	12/17/2019	09/12/2019	2.1000	100,000,000.00	100,000,000.00	2.0800	1.000037679 MESIROW	100,003,767.93	110,833.33
60710AEG3	MIZUHO YCD	12/17/2019	09/17/2019	2.1400	100,000,000.00	100,000,000.00	2.0800	1.000124079 MESIROW	100,012,407.89	83,222.22
63253TT32	NAT AUB YCD	12/24/2019	09/17/2019	1.9900	100,000,000.00	100,000,000.00	2.0800	0.999787276 MESIROW	99,978,727.65	77,388.89
89114N5Y7	TORONTO YCD	12/24/2019	09/30/2019	2.0100	100,000,000.00	100,000,000.00	2.0800	0.999837186 MESIROW	99,983,718.59	5,583.33
83050PEH8	SE BANKEN YCD	12/24/2019	09/16/2019	2.0500	100,000,000.00	100,000,000.00	2.0800	0.999926213 MESIROW	99,992,621.26	85,416.67
23341VYH8	DNB YCD	12/27/2019	09/16/2019	2.0200	100,000,000.00	100,000,000.00	2.0800	0.999851516 MESIROW	99,985,151.56	84,166.67
22535CHJ3	CR AG CIB YCD	12/27/2019	09/16/2019	2.0400	100,000,000.00	100,000,000.00	2.0800	0.999899566 MESIROW	99,989,956.55	85,000.00
22549LVV4	CR SUISSE YCD	12/27/2019	08/16/2019	2.0300	100,000,000.00	100,000,000.00	2.0800	0.999866798 MESIROW	99,986,679.76	259,388.89
65602VRZ1	NORINCHUK YCD	01/06/2020	09/30/2019	2.0700	100,000,000.00	100,000,000.00	2.0700	0.999999681 MESIROW	99,999,968.11	5,750.00
63307UNZ0	NB CANADA YCD	01/24/2020	08/01/2019	2.1600	100,000,000.00	100,000,000.00	2.0700	1.000261569 MESIROW	100,026,156.86	366,000.00
65558TLA1	NORDEA ABP YCD	02/03/2020	08/06/2019	2.0100	100,000,000.00	100,000,000.00	2.0600	0.999805416 MESIROW	99,980,541.64	312,666.67
05252WRC9	ANZ YCD	02/03/2020	09/05/2019	1.9500	100,000,000.00	100,000,000.00	2.0600	0.999610766 MESIROW	99,961,076.62	140,833.33
05576T4A4	BNP YCD	02/28/2020	09/25/2019	2.0600	100,000,000.00	100,000,000.00	2.0500	1.000038406 MESIROW	100,003,840.60	34,333.33
83050PAJ8	SE BANKEN YCD	02/28/2020	04/18/2019	2.5900	100,000,000.00	100,000,000.00	2.0500	1.002129797 MESIROW	100,212,979.68	1,194,277.78
78012UNN1	RB CANADA YCD	02/28/2020	04/16/2019	2.6000	200,000,000.00	200,000,000.00	2.0500	1.002169497 MESIROW	200,433,899.33	2,426,666.67
65558TJM8	NORDEA ABP YCD	02/28/2020	06/17/2019	2.1900	100,000,000.00	100,000,000.00	2.0500	1.000523780 MESIROW	100,052,377.99	644,833.33
05252WQX4	ANZ YCD	02/28/2020	04/18/2019	2.5800	100,000,000.00	100,000,000.00	2.0500	1.002088874 MESIROW	100,208,887.35	1,189,666.67
06417G6E3	SCOTIA YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	2.0500	1.002292252 MESIROW	100,229,225.23	1,227,333.33
83369Y4H6	SOC GEN YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	2.0500	1.002292252 MESIROW	100,229,225.23	1,227,333.33

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89114N2T1	TORONTO YCD	02/28/2020	09/12/2019	2.0100	100,000,000.00	100,000,000.00	2.0500	0.999825760 MESIROW	99,982,576.03	106,083.33
86958J6W4	SVENSKA YCD	02/28/2020	04/18/2019	2.6000	100,000,000.00	100,000,000.00	2.0500	1.002170720 MESIROW	100,217,072.00	1,198,888.89
23341VYGO	DNB YCD	02/28/2020	09/11/2019	1.9900	100,000,000.00	100,000,000.00	2.0500	0.999742754 MESIROW	99,974,275.40	110,555.56
53947CBP2	LLOYDS YCD	02/28/2020	06/11/2019	2.3400	100,000,000.00	100,000,000.00	2.0500	1.001136443 MESIROW	100,113,644.29	728,000.00
21684XAS5	RABOBANK YCD	02/28/2020	04/18/2019	2.5700	100,000,000.00	100,000,000.00	2.0500	1.002047950 MESIROW	100,204,795.03	1,185,055.56
63307UPB1	NB CANADA YCD	02/28/2020	09/27/2019	2.0100	100,000,000.00	100,000,000.00	2.0500	0.999832853 MESIROW	99,983,285.34	22,333.33
20271ERL5	CB AUS YCD	02/28/2020	08/30/2019	1.9600	100,000,000.00	100,000,000.00	2.0500	0.999613421 MESIROW	99,961,342.06	174,222.22
13606BW28	CIBC YCD	02/28/2020	04/16/2019	2.6200	200,000,000.00	200,000,000.00	2.0500	1.002251334 MESIROW	200,450,266.75	2,445,333.33
22549LB20	CR SUISSE YCD	02/28/2020	09/20/2019	2.0200	100,000,000.00	100,000,000.00	2.0500	0.999870831 MESIROW	99,987,083.12	61,722.22
22549LYR0	CR SUISSE YCD	02/28/2020	08/20/2019	1.9600	100,000,000.00	100,000,000.00	2.0500	0.999608809 MESIROW	99,960,880.95	228,666.67
65558TGT6	NORDEA ABP YCD	02/28/2020	04/17/2019	2.6200	100,000,000.00	100,000,000.00	2.0500	1.002251950 MESIROW	100,225,195.01	1,215,388.89
78012UPB5	RB CANADA YCD	02/28/2020	04/29/2019	2.5400	150,000,000.00	150,000,000.00	2.0500	1.001931754 MESIROW	150,289,763.05	1,640,416.67
63873N6T3	NATIXIS YCD	04/01/2020	09/17/2019	2.0400	100,000,000.00	100,000,000.00	2.0500	0.999941509 MESIROW	99,994,150.90	79,333.33
63307UPA3	NB CANADA YCD	04/01/2020	09/05/2019	1.8800	100,000,000.00	100,000,000.00	2.0500	0.999130743 MESIROW	99,913,074.25	135,777.78
21684XCJ3	RABOBANK YCD	04/01/2020	09/17/2019	2.0100	100,000,000.00	100,000,000.00	2.0500	0.999790702 MESIROW	99,979,070.21	78,166.67
13606B5S1	CIBC YCD	04/01/2020	09/12/2019	2.0000	100,000,000.00	100,000,000.00	2.0500	0.999737568 MESIROW	99,973,756.83	105,555.56
53947CBW7	LLOYDS YCD	04/01/2020	07/18/2019	2.1400	100,000,000.00	100,000,000.00	2.0500	1.000406801 MESIROW	100,040,680.12	445,833.33
21684XBC9	RABOBANK YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	2.0500	1.000389022 MESIROW	100,038,902.22	618,222.22
22549LA62	CR SUISSE YCD	04/01/2020	09/17/2019	2.0200	100,000,000.00	100,000,000.00	2.0500	0.999840971 MESIROW	99,984,097.11	78,555.56
20271ERA9	CB AUS YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	2.0500	1.000389022 MESIROW	100,038,902.22	618,222.22
05252WRD7	ANZ YCD	04/01/2020	09/16/2019	2.0000	100,000,000.00	100,000,000.00	2.0500	0.999739860 MESIROW	99,973,986.02	83,333.33
63253TS66	NAT AUB YCD	06/01/2020	06/13/2019	2.1200	100,000,000.00	100,000,000.00	2.0400	1.000446483 MESIROW	100,044,648.28	647,777.78
05252WQZ9	ANZ YCD	06/26/2020	06/26/2019	1.9800	100,000,000.00	100,000,000.00	2.0400	0.999478296 MESIROW	99,947,829.60	533,500.00
96130ACW6	WESTPAC YCD	06/30/2020	07/09/2019	2.1300	100,000,000.00	100,000,000.00	2.0350	1.000633936 MESIROW	100,063,393.63	497,000.00

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83050PCE7	SE BANKEN YCD	07/01/2020	07/16/2019	2.0700	100,000,000.00	100,000,000.00	2.0350	1.000194796 MESIROW	100,019,479.59	442,750.00
89114M2R7	TORONTO YCD	07/01/2020	07/17/2019	2.1000	50,000,000.00	50,000,000.00	2.0350	1.000419558 MESIROW	50,020,977.88	221,666.67
63253TS74	NAT AUB YCD	07/01/2020	07/03/2019	1.9700	100,000,000.00	100,000,000.00	2.0350	0.999437706 MESIROW	99,943,770.55	492,500.00
86959RAU4	SVENSKA YCD	07/01/2020	07/11/2019	2.0700	100,000,000.00	100,000,000.00	2.0350	1.000190411 MESIROW	100,019,041.09	471,500.00
96130ADA3	WESTPAC YCD	09/01/2020	09/17/2019	1.9300	100,000,000.00	100,000,000.00	2.0300	0.999070065 MESIROW	99,907,006.53	75,055.56
					13,150,000,000.00	13,150,000,000.00			13,153,118,713.34	90,960,875.02
AIP:				0.00						
Book + AIP:					13,150,000,000.00			CD YANKEE		

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83369CX17	SOC GEN NY CP	10/01/2019	0.0000	100,000,000.00	99,397,750.00	0.0199	0	MESIROW	100,000,000.00
67983UX16	OLD LINE CP	10/01/2019	0.0000	50,000,000.00	49,758,416.67	0.0199	0	MESIROW	50,000,000.00
46640QX14	JPM LLC CP	10/01/2019	0.0000	200,000,000.00	196,902,611.11	0.0199	0	MESIROW	200,000,000.00
03785EX17	APPLE CP	10/01/2019	0.0000	50,000,000.00	49,416,666.67	0.0199	0	MESIROW	50,000,000.00
89233HX17	TOYOTA CP	10/01/2019	0.0000	150,000,000.00	148,067,527.77	0.0199	0	MESIROW	150,000,000.00
22533UX40	CR AG NY CP	10/04/2019	0.0000	150,000,000.00	149,881,875.00	0.0199	3	MESIROW	149,975,150.00
60689GX43	MIZUHO NY CP	10/04/2019	0.0000	100,000,000.00	99,343,388.88	0.0199	3	MESIROW	99,983,433.33
62479MX73	MUFG BK CP	10/07/2019	0.0000	50,000,000.00	49,904,208.33	0.0199	6	MESIROW	49,983,433.33
22533UX73	CR AG NY CP	10/07/2019	0.0000	100,000,000.00	99,926,500.00	0.0199	6	MESIROW	99,966,866.67
83369CX74	SOC GEN NY CP	10/07/2019	0.0000	200,000,000.00	199,722,388.88	0.0199	6	MESIROW	199,933,733.33
38346MX74	GOTHAM CP	10/07/2019	0.0000	50,000,000.00	49,924,652.78	0.0199	6	MESIROW	49,983,433.33
62479MX81	MUFG BK CP	10/08/2019	0.0000	150,000,000.00	149,887,416.66	0.0199	7	MESIROW	149,942,016.67
12619UX89	CRC CP	10/08/2019	0.0000	50,000,000.00	49,750,250.00	0.0199	7	MESIROW	49,980,672.22
15963UX92	CHARIOT CP	10/09/2019	0.0000	50,000,000.00	49,915,416.67	0.0199	8	MESIROW	49,977,911.11
46640QXB2	JPM LLC CP	10/11/2019	0.0000	100,000,000.00	98,739,166.66	0.0199	10	MESIROW	99,944,777.78
83369CXB5	SOC GEN NY CP	10/11/2019	0.0000	150,000,000.00	149,075,000.01	0.0199	10	MESIROW	149,917,166.67
89233HXR0	TOYOTA CP	10/25/2019	0.0000	100,000,000.00	99,203,555.56	0.0199	24	MESIROW	99,867,466.67
03785EXR0	APPLE CP	10/25/2019	0.0000	50,000,000.00	49,704,166.67	0.0199	24	MESIROW	49,933,733.33
2546R3XR0	DISNEY CP	10/25/2019	0.0000	50,000,000.00	49,429,375.00	0.0199	24	MESIROW	49,933,733.33
89233HXV1	TOYOTA CP	10/29/2019	0.0000	100,000,000.00	98,617,111.12	0.0199	28	MESIROW	99,845,377.78
03785EXV1	APPLE CP	10/29/2019	0.0000	50,000,000.00	49,375,638.89	0.0199	28	MESIROW	49,922,688.89
17327BXV2	CGMI CP	10/29/2019	0.0000	250,000,000.00	246,551,111.10	0.0199	28	MESIROW	249,613,444.44
62479MXV0	MUFG BK CP	10/29/2019	0.0000	100,000,000.00	99,486,666.66	0.0199	28	MESIROW	99,845,377.78
89233HY16	TOYOTA CP	11/01/2019	0.0000	100,000,000.00	99,107,000.00	0.0205	31	MESIROW	99,823,127.78

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60689GY18	MIZUHO NY CP	11/01/2019	0.0000	100,000,000.00	99,427,555.56	0.0205	31	MESIROW	99,823,127.78
67983UY15	OLD LINE CP	11/01/2019	0.0000	50,000,000.00	49,717,611.11	0.0205	31	MESIROW	49,911,563.89
17327BY17	CGMI CP	11/01/2019	0.0000	100,000,000.00	99,303,111.12	0.0205	31	MESIROW	99,823,127.78
03785EY16	APPLE CP	11/01/2019	0.0000	50,000,000.00	49,590,555.56	0.0205	31	MESIROW	49,911,563.89
4820P3Y15	JUPITER CP	11/01/2019	0.0000	50,000,000.00	49,806,583.33	0.0205	31	MESIROW	49,911,563.89
89116FY12	TD USA CP	11/01/2019	0.0000	100,000,000.00	99,181,111.12	0.0205	31	MESIROW	99,823,127.78
62479MY15	MUFG BK CP	11/01/2019	0.0000	100,000,000.00	99,560,111.12	0.0205	31	MESIROW	99,823,127.78
60689GY42	MIZUHO NY CP	11/04/2019	0.0000	100,000,000.00	99,465,000.00	0.0205	34	MESIROW	99,806,011.11
62479MY49	MUFG BK CP	11/04/2019	0.0000	100,000,000.00	99,550,333.34	0.0205	34	MESIROW	99,806,011.11
83369CY57	SOC GEN NY CP	11/05/2019	0.0000	100,000,000.00	99,572,222.22	0.0205	35	MESIROW	99,800,305.56
89233HY57	TOYOTA CP	11/05/2019	0.0000	100,000,000.00	99,466,638.88	0.0205	35	MESIROW	99,800,305.56
22533UY64	CR AG NY CP	11/06/2019	0.0000	100,000,000.00	99,545,000.00	0.0205	36	MESIROW	99,794,600.00
88602UY87	THUNDER CP	11/08/2019	0.0000	50,000,000.00	49,830,375.00	0.0205	38	MESIROW	49,891,594.44
09659CY85	BNP NY CP	11/08/2019	0.0000	100,000,000.00	99,436,000.00	0.0205	38	MESIROW	99,783,188.89
62479MYD9	MUFG BK CP	11/13/2019	0.0000	100,000,000.00	99,645,861.12	0.0205	43	MESIROW	99,754,661.11
67983UYD9	OLD LINE CP	11/13/2019	0.0000	50,000,000.00	49,731,666.67	0.0205	43	MESIROW	49,877,330.56
22533UYD9	CR AG NY CP	11/13/2019	0.0000	100,000,000.00	99,635,555.56	0.0205	43	MESIROW	99,754,661.11
62479MYR8	MUFG BK CP	11/25/2019	0.0000	150,000,000.00	149,343,750.00	0.0205	55	MESIROW	149,529,291.67
03785EYT5	APPLE CP	11/27/2019	0.0000	50,000,000.00	49,584,930.56	0.0205	57	MESIROW	49,837,391.67
89233HYT5	TOYOTA CP	11/27/2019	0.0000	100,000,000.00	99,003,888.88	0.0205	57	MESIROW	99,674,783.33
46640QZ20	JPM LLC CP	12/02/2019	0.0000	150,000,000.00	147,723,000.00	0.0207	62	MESIROW	149,465,766.67
89233HZ23	TOYOTA CP	12/02/2019	0.0000	100,000,000.00	99,508,666.66	0.0207	62	MESIROW	99,643,844.44
4820P3Z48	JUPITER CP	12/04/2019	0.0000	95,000,000.00	94,506,000.00	0.0207	64	MESIROW	94,650,737.78
89233HZ49	TOYOTA CP	12/04/2019	0.0000	100,000,000.00	99,605,277.78	0.0207	64	MESIROW	99,632,355.56

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83369CZ49	SOC GEN NY CP	12/04/2019	0.0000	150,000,000.00	148,989,999.99	0.0207	64	MESIROW	149,448,533.33
45826FZ97	INTEL CP	12/09/2019	0.0000	50,000,000.00	49,760,000.00	0.0207	69	MESIROW	49,801,816.67
2546R3Z98	DISNEY CP	12/09/2019	0.0000	50,000,000.00	49,757,500.00	0.0207	69	MESIROW	49,801,816.67
89233HZH0	TOYOTA CP	12/17/2019	0.0000	50,000,000.00	49,695,708.33	0.0207	77	MESIROW	49,778,838.89
62479MZH9	MUFG BK CP	12/17/2019	0.0000	100,000,000.00	99,464,111.12	0.0207	77	MESIROW	99,557,677.78
60689GZH2	MIZUHO NY CP	12/17/2019	0.0000	100,000,000.00	99,463,333.34	0.0207	77	MESIROW	99,557,677.78
46640QZH7	JPM LLC CP	12/17/2019	0.0000	100,000,000.00	98,871,500.00	0.0207	77	MESIROW	99,557,677.78
09659CZQ4	BNP NY CP	12/24/2019	0.0000	100,000,000.00	99,296,500.00	0.0207	84	MESIROW	99,517,466.67
83369CZQ0	SOC GEN NY CP	12/24/2019	0.0000	100,000,000.00	99,422,055.56	0.0207	84	MESIROW	99,517,466.67
60689GZQ2	MIZUHO NY CP	12/24/2019	0.0000	150,000,000.00	149,220,000.00	0.0207	84	MESIROW	149,276,200.00
15963TAQ2	CHARIOT CP	01/24/2020	0.0000	50,000,000.00	49,634,250.00	0.0206	115	MESIROW	49,671,291.67
2546R2AQ9	DISNEY CP	01/24/2020	0.0000	100,000,000.00	99,317,500.00	0.0206	115	MESIROW	99,342,583.33
19121AAV3	COCA COLA CP	01/29/2020	0.0000	50,000,000.00	49,630,555.56	0.0205	120	MESIROW	49,658,000.00
46640PAV5	JPM LLC CP	01/29/2020	0.0000	100,000,000.00	98,734,166.66	0.0205	120	MESIROW	99,316,000.00
06417JAV4	SCOTIA NY CP	01/29/2020	0.0000	150,000,000.00	148,137,416.67	0.0205	120	MESIROW	148,974,000.00
06417JBU5	SCOTIA NY CP	02/28/2020	0.0000	200,000,000.00	197,076,250.00	0.0204	150	MESIROW	198,300,000.00
17327ABU0	CGMI CP	02/28/2020	0.0000	100,000,000.00	98,625,666.66	0.0204	150	MESIROW	99,150,000.00
46640PBU6	JPM LLC CP	02/28/2020	0.0000	300,000,000.00	295,686,805.58	0.0204	150	MESIROW	297,450,000.00
89233GBU9	TOYOTA CP	02/28/2020	0.0000	100,000,000.00	99,060,416.66	0.0204	150	MESIROW	99,150,000.00
13607EBU2	CIBC HLD CP	02/28/2020	0.0000	100,000,000.00	98,998,583.34	0.0204	150	MESIROW	99,150,000.00
46640PC27	JPM LLC CP	03/02/2020	0.0000	100,000,000.00	99,035,388.88	0.0204	153	MESIROW	99,133,000.00
06417JC26	SCOTIA NY CP	03/02/2020	0.0000	100,000,000.00	99,033,333.34	0.0204	153	MESIROW	99,133,000.00
2546R2CQ7	DISNEY CP	03/24/2020	0.0000	100,000,000.00	98,981,388.88	0.0204	175	MESIROW	99,008,333.33
06417JD17	SCOTIA NY CP	04/01/2020	0.0000	100,000,000.00	98,950,722.22	0.0203	183	MESIROW	98,968,083.33

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89233GD11	TOYOTA CP	04/01/2020	0.0000	50,000,000.00	49,480,250.00	0.0203	183	MESIROW	49,484,041.67
46640PD18	JPM LLC CP	04/01/2020	0.0000	100,000,000.00	98,860,000.00	0.0203	183	MESIROW	98,968,083.33
				7,445,000,000.00	7,386,012,069.47				7,418,575,176.70
AIP:			0.00						
Book + AIP:			7,386,012,069.47	COMMER PAPER					

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SYS045693	HANMI BANK TD	10/02/2019	2.4100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045919	PRESIDIO BANK TD	10/02/2019	2.0600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045695	MANUFACTURERS BANK TD	10/03/2019	2.4000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045871	WESCOM CENTRAL CREDIT UNION TI	10/04/2019	2.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045698	PACIFIC WESTERN BANK TD	10/04/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045697	FIRST FOUNDATION BANK TD	10/04/2019	2.4300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
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
SYS045873	BANK OF THE SIERRA TD	10/09/2019	2.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045875	PACIFIC ALLIANCE BANK TD	10/09/2019	2.2100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
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
SYS045711	MALAGA BANK FSB TD	10/10/2019	2.4200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045710	FIRST CHOICE BANK TD	10/10/2019	2.4200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045877	BANK OF HOPE TD	10/10/2019	2.2500	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS045708	EAST WEST BANK TD	10/10/2019	2.4200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045881	PACIFIC CITY BANK TD	10/10/2019	2.2300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045882	PACIFIC PREMIER BANK TD	10/10/2019	2.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045716	MANUFACTURERS BANK TD	10/11/2019	2.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045888	SANTA CRUZ COUNTY BANK TD	10/11/2019	2.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045886	MISSION FEDERAL CREDIT UNION TI	10/11/2019	2.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045718	AMERICAN RIVER BANK TD	10/16/2019	2.4400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS045719	EAST WEST BANK TD	10/16/2019	2.4100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS045893	BANC OF CALIFORNIA NA TD	10/17/2019	2.1700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045894	CALIFORNIA COAST CREDIT UNION T	10/17/2019	2.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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

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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
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
SYS045898	BEACON BUSINESS BANK TD	10/18/2019	2.1400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS045897	BANK OF THE SIERRA TD	10/18/2019	2.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045731	FIRST FOUNDATION BANK TD	10/18/2019	2.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045734	SUMMIT STATE BANK TD	10/18/2019	2.4400	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045733	PACIFIC PREMIER BANK TD	10/18/2019	2.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045732	MALAGA BANK FSB TD	10/18/2019	2.4200	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS045901	PROVIDENT CREDIT UNION TD	10/23/2019	2.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045899	AXOS BANK TD	10/23/2019	2.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045739	CORNERSTONE COMMUNITY BANK TI	10/23/2019	2.4200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045741	PROVIDENT CREDIT UNION TD	10/23/2019	2.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045902	WESCOM CENTRAL CREDIT UNION TI	10/23/2019	2.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045904	COMMERCIAL BANK OF CALIFORNIA	10/24/2019	2.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045745	PACIFIC PREMIER BANK TD	10/24/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045907	COMMERCEWEST BANK TD	10/25/2019	2.0700	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
SYS045748	FIRST FOUNDATION BANK TD	10/25/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045749	MALAGA BANK FSB TD	10/25/2019	2.4000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS045746	MERIWEST CREDIT UNION TD	10/25/2019	2.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045750	OPUS BANK TD	10/25/2019	2.4400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045757	TRI COUNTIES BANK TD	10/30/2019	2.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045752	EVERTRUST BANK TD	10/30/2019	2.3800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045909	MISSION FEDERAL CREDIT UNION TI	10/30/2019	2.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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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
SYS045911	RIVER VALLEY COMMUNITY BANK TD	10/31/2019	2.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
SYS045914	BANK OF THE SIERRA TD	11/01/2019	2.0600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045916	STATE BANK OF INDIA (CALIFORNIA)	11/06/2019	2.0400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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 TC	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
SYS045918	PACIFIC CITY BANK TD	11/06/2019	1.9900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045773	NORTHROP GRUMMAN FEDERAL CRE	11/07/2019	2.4300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045769	AXOS BANK TD	11/07/2019	2.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045771	MANUFACTURERS BANK TD	11/07/2019	2.4000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045924	TECHNOLOGY CREDIT UNION TD	11/07/2019	2.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045923	NUVISION FEDERAL CREDIT UNION T	11/07/2019	2.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045922	COMMONWEALTH BUSINESS BANK TI	11/07/2019	2.0500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
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
SYS045781	PROVIDENT CREDIT UNION TD	11/13/2019	2.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045778	COMMUNITY WEST BANK TD	11/13/2019	2.4000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045782	US METRO BANK TD	11/13/2019	2.3800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045779	HANMI BANK TD	11/13/2019	2.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045928	PROVIDENT CREDIT UNION TD	11/13/2019	1.9900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS045777	CATHAY BANK TD	11/13/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
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
SYS045784	AMERICAN RIVER BANK TD	11/14/2019	2.4100	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045788	PACIFIC WESTERN BANK TD	11/14/2019	2.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045931	WESCOM CENTRAL CREDIT UNION TI	11/14/2019	2.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045929	CALIFORNIA COAST CREDIT UNION T	11/14/2019	1.9900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045932	AMERICAN PLUS BANK NA TD	11/15/2019	1.9400	8,740,000.00	8,740,000.00	1.00000	8,740,000.00
SYS045935	RIVER CITY BANK TD	11/15/2019	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045933	BANK OF THE SIERRA TD	11/15/2019	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045947	CALIFORNIA COAST CREDIT UNION T	11/20/2019	1.9600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045938	MERCHANTS BANK OF COMMERCE TI	11/20/2019	1.9100	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS045948	SCHOOLS FINANCIAL CREDIT UNION	11/20/2019	1.9400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045946	BANK OF HOPE TD	11/20/2019	1.9800	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS045942	NEW OMNI BANK NA TD	11/21/2019	1.9300	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS045806	PROVIDENT CREDIT UNION TD	11/21/2019	2.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045801	COMMUNITY WEST BANK TD	11/21/2019	2.3600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045807	TECHNOLOGY CREDIT UNION TD	11/21/2019	2.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS045952	PACIFIC ENTERPRISE BANK TD	11/21/2019	2.0000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045943	POPPY BANK TD	11/21/2019	1.9300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045809	SAFE CREDIT UNION TD	11/22/2019	2.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
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
SYS045955	BANK OF THE SIERRA TD	12/04/2019	1.9800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045951	NEW OMNI BANK NA TD	12/04/2019	1.8800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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SYS045956	CALIFORNIA COAST CREDIT UNION T	12/04/2019	1.9600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045954	AXOS BANK TD	12/04/2019	1.9600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
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
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
SYS045817	AMERICAN RIVER BANK TD	12/05/2019	2.3000	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS045961	MECHANICS BANK TD	12/05/2019	1.9800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045959	1ST CAPITAL BANK TD	12/05/2019	1.9700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045960	BANC OF CALIFORNIA NA TD	12/05/2019	1.9800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045964	CALIFORNIA BANK OF COMMERCE TC	12/06/2019	1.9700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045965	COMMERCEWEST BANK TD	12/06/2019	1.9400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045963	BANK OF HOPE TD	12/06/2019	1.9600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045825	PROVIDENT CREDIT UNION TD	12/06/2019	2.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
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
SYS045967	PACIFIC WESTERN BANK TD	12/11/2019	1.9500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045839	SUNCREST BANK TD	12/11/2019	2.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
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

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SYS045832	MALAGA BANK FSB TD	12/11/2019	2.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045840	US METRO BANK TD	12/11/2019	2.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045972	WESCOM CENTRAL CREDIT UNION TI	12/12/2019	1.9700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045970	COMMONWEALTH BUSINESS BANK TI	12/12/2019	1.9600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045971	PACIFIC PREMIER BANK TD	12/12/2019	1.9400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045969	BANK OF THE SIERRA TD	12/12/2019	1.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045853	TRAVIS CREDIT UNION TD	12/13/2019	2.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS045974	BEACON BUSINESS BANK TD	12/13/2019	1.9400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045979	MISSION BANK TD	12/18/2019	1.9700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045855	LUTHER BURBANK SAVINGS TD	12/18/2019	2.1900	5,500,000.00	5,500,000.00	1.00000	5,500,000.00
SYS045980	PACIFIC CITY BANK TD	12/18/2019	1.9700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS045865	MALAGA BANK FSB TD	12/20/2019	2.0000	28,000,000.00	28,000,000.00	1.00000	28,000,000.00
SYS045862	MERCHANTS BANK OF COMMERCE TI	12/20/2019	2.1800	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS045868	MISSION NATIONAL BANK TD	01/08/2020	2.0900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045876	SAFE CREDIT UNION TD	01/08/2020	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045874	FARMERS & MERCHANTS BANK OF CA	01/08/2020	2.1000	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS045879	FINANCIAL PARTNERS CREDIT UNION	01/09/2020	2.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045883	PROVIDENT CREDIT UNION TD	01/09/2020	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045880	OPEN BANK TD	01/09/2020	2.1000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045878	COMMERCEWEST BANK TD	01/09/2020	2.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045870	BANK OF SANTA CLARITA TD	01/10/2020	2.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045884	FIVE STAR BANK TD	01/10/2020	2.0500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045869	AMERICAN PLUS BANK NA TD	01/10/2020	2.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045889	SUMMIT STATE BANK TD	01/10/2020	2.0800	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS045887	PROVIDENT SAVINGS BANK TD	01/10/2020	2.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045885	BENEFICIAL STATE BANK TD	01/10/2020	2.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045890	HANMI BANK TD	01/15/2020	2.0500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045895	COMMUNITY WEST BANK TD	01/16/2020	2.0700	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045896	PROVIDENT CREDIT UNION TD	01/16/2020	2.0600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045900	PACIFIC WESTERN BANK TD	01/22/2020	2.0200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS045906	STRATA FEDERAL CREDIT UNION TD	01/23/2020	2.0500	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS045905	MISSION NATIONAL BANK TD	01/23/2020	2.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045910	SUMMIT STATE BANK TD	01/29/2020	2.0900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS045912	HANMI BANK TD	01/30/2020	2.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045915	EAST WEST BANK TD	01/31/2020	2.0400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS045927	AMERICAN RIVER BANK TD	02/12/2020	1.9400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS045930	US METRO BANK TD	02/13/2020	1.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045936	TRAVIS CREDIT UNION TD	02/14/2020	1.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045934	CORNERSTONE COMMUNITY BANK TI	02/14/2020	1.8800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS045939	PACIFIC WESTERN BANK TD	02/19/2020	1.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045941	METROPOLITAN BANK TD	02/20/2020	1.8800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045950	FIRST FOUNDATION BANK TD	02/27/2020	1.9000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045953	CATHAY BANK TD	02/28/2020	1.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045958	TECHNOLOGY CREDIT UNION TD	03/05/2020	1.8400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045962	METROPOLITAN BANK TD	03/05/2020	1.8600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS045966	PROVIDENT SAVINGS BANK TD	03/11/2020	1.8900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045968	BANC OF CALIFORNIA NA TD	03/12/2020	1.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045976	POPPY BANK TD	03/13/2020	1.8600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS045975	FIRST CHOICE BANK TD	03/13/2020	1.8600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045981	CALIFORNIA BANK OF COMMERCE TI	03/19/2020	1.9100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				4,833,740,000.00	4,833,740,000.00		4,833,740,000.00
AIP:		0.00					
Book + AIP:	4,833,740,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
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 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
AB55 1900001	07/17/2020	2.37100000	14,233,000.00	1.000	14,233,000.00
AB55 1900002	07/17/2020	2.37100000	12,586,000.00	1.000	12,586,000.00
AB55 1900003	09/18/2020	2.26500000	78,595,000.00	1.000	78,595,000.00
AB55 1900004	09/18/2020	2.26500000	14,010,000.00	1.000	14,010,000.00
			795,980,000.00		795,980,000.00

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Total # of items:	724
Par Value:	99,063,590,235.24
Book Value:	97,433,287,863.04
Fair Value:	97,886,802,836.41
Accrual:	267,712,260.44
Total Book Value:	97,433,287,863.04
AIP:	6,102,009.29
Book + AIP:	97,439,389,872.33