

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
March 31, 2020

**OFFICE OF THE TREASURER**

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



**Date:** April 17, 2020  
**To:** Pooled Money Investment Board  
**From:** Kristin Szakaly-Moore, Director  
Investment Division  
**Subject:** PMIA Quarterly Report

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

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

The required information is contained in the following two sections:

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

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

**Compliance with Investment Policy**

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended March 31, 2020, 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.

  
Kristin Szakaly-Moore

4/17/2020  
Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**March 31, 2020**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 98,119,686
Effective Yield	1.728%	
Quarter-to-date Yield	1.887%	
Year-to-date Yield	2.113%	
Average Life (in days)	208	
<b>Demand Bank Account Balances</b>		\$ 1,680,830
<b>Total PMIA Resources</b>		<u><u>\$ 99,800,516</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## ANALYSIS OF THE PORTFOLIO

March 31, 2020

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 12,823,872	13.07%
Bonds	-	0.00%
Notes	33,121,401	33.76%
Strips	-	0.00%
Total Governments	\$ 45,945,273	46.83%
Federal Agency Debentures	\$ 4,269,736	4.35%
Certificates of Deposit	13,600,000	13.86%
Bank Notes	500,000	0.51%
Repurchases	-	0.00%
Federal Agency Discount Notes	17,515,361	17.85%
Time Deposits	5,331,990	5.43%
GNMAs	-	0.00%
Commercial Paper	10,115,069	10.31%
FHLMC / REMICS	18,063	0.02%
Corporate Bonds	-	0.00%
AB 55 Loans	624,194	0.64%
GF Loans	-	-
Other	200,000	0.20%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 98,119,686</b>	<b>100.00% *</b>

\* - Total percentage is rounded up to 100% due to truncated numbers.

# Section II

**State of California  
Pooled Money Investment Account  
Market Valuation  
3/31/2020**

	Carrying Cost Plus				
	Description	Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 12,823,871,548.59	\$ 12,920,450,177.77	\$ 12,994,847,000.00	NA
	Notes	\$ 33,119,951,799.65	\$ 33,113,778,380.29	\$ 33,687,518,000.00	\$ 140,637,607.00
1*	Federal Agency:				
	SBA	\$ 525,135,261.64	\$ 525,135,261.64	\$ 522,232,337.71	\$ 880,056.18
	MBS-REMICs	\$ 18,063,052.24	\$ 18,063,052.24	\$ 19,088,647.00	\$ 84,337.25
	Debentures	\$ 2,105,162,090.64	\$ 2,105,042,298.98	\$ 2,132,896,450.00	\$ 10,524,714.25
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 925,000,000.00	\$ 925,000,000.00	\$ 929,988,750.00	\$ 3,544,917.00
	Discount Notes	\$ 17,515,361,340.24	\$ 17,575,787,257.02	\$ 17,620,985,750.00	NA
1*	Supranational Debentures	\$ 714,280,614.68	\$ 714,249,336.90	\$ 721,116,650.00	\$ 2,940,049.25
1*	Supranational Debentures FR	\$ 200,158,861.65	\$ 200,158,861.65	\$ 200,117,030.04	\$ 608,243.35
2*	CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 299,053,000.00	\$ 292,521.92
2*	Bank Notes	\$ 500,000,000.00	\$ 500,000,000.00	\$ 500,078,465.32	\$ 4,119,416.67
2*	CDs and YCDs	\$ 13,300,000,000.00	\$ 13,300,000,000.00	\$ 13,305,153,219.71	\$ 66,002,000.01
2*	Commercial Paper	\$ 10,115,069,047.16	\$ 10,145,768,286.22	\$ 10,145,738,569.17	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 5,331,990,000.00	\$ 5,331,990,000.00	\$ 5,331,990,000.00	NA
	AB 55 & GF Loans	\$ 624,194,000.00	\$ 624,194,000.00	\$ 624,194,000.00	NA
	<b>TOTAL</b>	<b>\$ 98,118,237,616.49</b>	<b>\$ 98,299,616,912.71</b>	<b>\$ 99,034,997,868.95</b>	<b>\$ 229,633,862.88</b>

Fair Value Including Accrued Interest

\$ 99,264,631,731.83

\* 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 (1.007481015).  
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 \$20,149,620.31 or \$20,000,000.00 x 1.007481015.



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796SM2	U S TREAS BILL	04/23/2020	0.0000	400,000,000.00	390,719,097.24	0.99998 CITIBANK	399,992,000.00
9127962D0	U S TREAS BILL	04/28/2020	0.0000	100,000,000.00	99,836,666.66	0.99997 CITIBANK	99,997,000.00
912796TV1	U S TREAS BILL	05/14/2020	0.0000	700,000,000.00	694,806,852.76	0.99991 CITIBANK	699,937,000.00
912796SR1	U S TREAS BILL	05/21/2020	0.0000	800,000,000.00	782,005,824.96	0.99991 CITIBANK	799,928,000.00
912796SV2	U S TREAS BILL	06/18/2020	0.0000	1,350,000,000.00	1,324,847,620.87	0.99980 CITIBANK	1,349,730,000.00
912796UB3	U S TREAS BILL	07/02/2020	0.0000	700,000,000.00	694,753,055.52	0.99974 CITIBANK	699,818,000.00
912796SZ3	U S TREAS BILL	07/16/2020	0.0000	1,400,000,000.00	1,382,466,583.32	0.99977 CITIBANK	1,399,678,000.00
912796WX3	U S TREAS BILL	07/23/2020	0.0000	250,000,000.00	248,097,088.89	0.99975 CITIBANK	249,937,500.00
912796WY1	U S TREAS BILL	07/30/2020	0.0000	250,000,000.00	248,097,576.38	0.99971 CITIBANK	249,927,500.00
912796TD1	U S TREAS BILL	08/13/2020	0.0000	800,000,000.00	786,716,704.84	0.99971 CITIBANK	799,768,000.00
912796XF1	U S TREAS BILL	08/20/2020	0.0000	350,000,000.00	347,423,302.79	0.99966 CITIBANK	349,881,000.00
912796XG9	U S TREAS BILL	08/27/2020	0.0000	650,000,000.00	647,644,522.23	0.99963 CITIBANK	649,759,500.00
912796TJ8	U S TREAS BILL	09/10/2020	0.0000	900,000,000.00	883,899,501.40	0.99949 CITIBANK	899,541,000.00
912796TN9	U S TREAS BILL	10/08/2020	0.0000	750,000,000.00	738,225,780.57	0.99951 CITIBANK	749,632,500.00
912796TP4	U S TREAS BILL	11/05/2020	0.0000	800,000,000.00	787,872,488.88	0.99952 CITIBANK	799,616,000.00
912796TU3	U S TREAS BILL	12/03/2020	0.0000	850,000,000.00	838,285,886.83	0.99946 CITIBANK	849,541,000.00
912796TY5	U S TREAS BILL	12/31/2020	0.0000	200,000,000.00	196,908,527.78	0.99923 CITIBANK	199,846,000.00
912796UC1	U S TREAS BILL	01/28/2021	0.0000	1,250,000,000.00	1,234,314,950.03	0.99912 CITIBANK	1,248,900,000.00
912796XE4	U S TREAS BILL	02/25/2021	0.0000	400,000,000.00	397,147,694.42	0.99892 CITIBANK	399,568,000.00
9127962F5	U S TREAS BILL	03/25/2021	0.0000	100,000,000.00	99,801,822.22	0.99849 CITIBANK	99,849,000.00

13,000,000,000.00 12,823,871,548.59 12,994,847,000.00

AIP: 0.00

Book + AIP: 12,823,871,548.59 TREASURY BILL

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	699,922,428.42	1.00183	0.00998283		CITIBANK	701,281,000.00	6,987,981.00
912828X96	U S TREAS NOTE	05/15/2020	1.5000	400,000,000.00	399,518,440.32	1.00170	0.00568681		CITIBANK	400,680,000.00	2,274,724.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,975,117.32	1.00395	0.00840164		CITIBANK	401,580,000.00	3,360,656.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	2,300,000,000.00	2,300,140,904.42	1.00596	0.00631868		CITIBANK	2,313,708,000.00	14,532,964.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	498,859,536.46	1.00379	0.00410714		CITIBANK	501,895,000.00	2,053,570.00
9128282J8	U S TREAS NOTE	07/15/2020	1.5000	600,000,000.00	599,263,081.66	1.00422	0.00317308		CITIBANK	602,532,000.00	1,903,848.00
912828XM7	U S TREAS NOTE	07/31/2020	1.6250	200,000,000.00	200,056,822.08	1.00500	0.00272321		CITIBANK	201,000,000.00	544,642.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,795,290.12	1.00867	0.00439904		CITIBANK	806,936,000.00	3,519,232.00
9128282Q2	U S TREAS NOTE	08/15/2020	1.5000	300,000,000.00	298,968,170.10	1.00586	0.00189560		CITIBANK	301,758,000.00	568,680.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,749,100,385.76	1.01039	0.00228261		CITIBANK	1,768,182,500.00	3,994,567.50
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	700,000,000.00	698,278,730.30	1.00582	0.00063519		CITIBANK	704,074,000.00	444,633.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	799,546,549.12	1.01313	0.00007514		CITIBANK	810,504,000.00	60,112.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	647,837,383.85	1.00809	0.00750342		CITIBANK	655,258,500.00	4,877,223.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,888,377.77	1.01590	0.01208448		CITIBANK	558,745,000.00	6,646,464.00
9128283G3	U S TREAS NOTE	11/15/2020	1.7500	100,000,000.00	100,080,302.26	1.01055	0.00663462		CITIBANK	101,055,000.00	663,462.00
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,859,110.51	1.01754	0.00924180		CITIBANK	356,139,000.00	3,234,630.00
9128283L2	U S TREAS NOTE	12/15/2020	1.8750	150,000,000.00	150,531,423.33	1.01266	0.00553279		CITIBANK	151,899,000.00	829,918.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,633,875.54	1.01828	0.00631868		CITIBANK	1,425,592,000.00	8,846,152.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,904,593.28	1.01984	0.00418956		CITIBANK	305,952,000.00	1,256,868.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	350,000,000.00	351,666,331.06	1.01898	0.00284341		CITIBANK	356,643,000.00	995,193.50
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,702,341,606.84	1.02195	0.00217391		CITIBANK	1,737,315,000.00	3,695,647.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	800,000,000.00	801,281,355.88	1.02188	0.00109715		CITIBANK	817,504,000.00	877,720.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,877,625.70	1.02320	0.00945742		CITIBANK	204,640,000.00	1,891,484.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,740,289.68	1.02801	0.00995192		CITIBANK	205,602,000.00	1,990,384.00

OFFICE OF THE STATE TREASURER  
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	802,514,560.31	1.02344	0.00714139		CITIBANK	818,752,000.00	5,713,112.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	902,900,875.08	1.02504	0.00537088		CITIBANK	922,536,000.00	4,833,792.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,700,000,000.00	2,696,688,599.76	1.01875	0.00410714		CITIBANK	2,750,625,000.00	11,089,278.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	458,712,605.88	1.03188	0.00555288		CITIBANK	464,346,000.00	2,498,796.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,807,555.68	1.02094	0.00293269		CITIBANK	204,188,000.00	586,538.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,615,226.04	1.02695	0.00268544		CITIBANK	102,695,000.00	268,544.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	506,355,036.27	1.03539	0.00347527		CITIBANK	517,695,000.00	1,737,635.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,045,716,368.45	1.01863	0.00130435		CITIBANK	2,088,191,500.00	2,673,917.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	304,939,385.79	1.03688	0.00127038		CITIBANK	311,064,000.00	381,114.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,247,644,821.21	1.01949	0.00004098		CITIBANK	1,274,362,500.00	51,225.00
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	305,619,765.18	1.04106	0.01327527		CITIBANK	312,318,000.00	3,982,581.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,546,704,291.34	1.02035	0.00630495		CITIBANK	1,581,542,500.00	9,772,672.50
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,047,679,447.65	1.02137	0.00504098		CITIBANK	1,072,438,500.00	5,293,029.00
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,916,490.82	1.02461	0.00410714		CITIBANK	1,075,840,500.00	4,312,497.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	601,343,018.58	1.02125	0.00230426		CITIBANK	612,750,000.00	1,382,556.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	600,000,000.00	607,263,163.68	1.01660	0.00097826		CITIBANK	609,960,000.00	586,956.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	198,968,926.36	1.02996	0.00189560		CITIBANK	205,992,000.00	379,120.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	397,962,994.16	1.03086	0.00069293		CITIBANK	412,344,000.00	277,172.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	297,701,386.44	1.02820	0.00634904		CITIBANK	308,460,000.00	1,904,712.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,597,332.87	1.03539	0.00616071		CITIBANK	569,464,500.00	3,388,390.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,494,376.20	1.03672	0.00479508		CITIBANK	466,524,000.00	2,157,786.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,012,146.44	1.03422	0.00317308		CITIBANK	413,688,000.00	1,269,232.00

OFFICE OF THE STATE TREASURER  
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,552,274.32	1.00633	0.00023098 CITIBANK	201,266,000.00	46,196.00
				33,100,000,000.00	33,113,778,380.29			33,687,518,000.00	140,637,607.00
AIP:			6,173,419.36						
Book + AIP:			33,119,951,799.65	TREASURY NOTE					

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MARKET VALUATION REPORT FOR 03/31/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	2.3750	59,941.32	59,941.32	0.99495 CITIBANK	59,638.62	118.63
83164DX79	SBA POOL #503402	07/25/2021	2.3750	1,263.61	1,263.61	0.99356 CITIBANK	1,255.47	2.50
83164DY60	SBA POOL #503433	08/25/2021	2.3750	6,560.32	6,560.32	0.99685 CITIBANK	6,539.65	12.98
83164DZ77	SBA POOL #503466	10/25/2021	2.3750	46,136.31	46,136.31	0.99653 CITIBANK	45,976.22	91.31
83164D5T2	SBA POOL #503558	12/25/2021	2.3750	111,749.96	111,749.96	0.99558 CITIBANK	111,256.03	221.17
83164D6Z7	SBA POOL #503588	01/25/2022	2.3750	60,990.23	60,990.23	0.99577 CITIBANK	60,732.24	120.71
83164D6G9	SBA POOL #503571	01/25/2022	2.3750	16,885.11	16,885.11	0.99581 CITIBANK	16,814.36	33.42
83164EBL0	SBA POOL #503643	02/25/2022	2.3750	52,800.43	52,800.43	0.99545 CITIBANK	52,560.19	104.50
83164EE29	SBA POOL #503753	05/25/2022	2.3750	38,517.58	38,517.58	0.99671 CITIBANK	38,390.86	76.23
83164EDV6	SBA POOL #503716	05/25/2022	2.3750	101,913.94	101,913.94	0.99490 CITIBANK	101,394.18	201.70
83164EN94	SBA POOL #504016	01/25/2023	2.2500	179,427.50	179,427.50	0.99832 CITIBANK	179,126.06	336.43
83164ESW8	SBA POOL #504133	05/25/2023	2.1250	98,665.06	98,665.06	0.99306 CITIBANK	97,980.32	174.72
83164ETV9	SBA POOL #504164	06/25/2023	2.1250	263,453.35	263,453.35	0.99799 CITIBANK	262,923.81	466.53
83164EUN5	SBA POOL #504189	08/25/2023	2.1250	165,453.40	165,453.40	0.99525 CITIBANK	164,667.50	292.99
83164EVS3	SBA POOL #504225	08/25/2023	2.1250	140,570.07	140,570.07	0.99371 CITIBANK	139,685.88	248.93
83164EWC7	SBA POOL #504243	09/25/2023	2.1250	97,140.50	97,140.50	0.99800 CITIBANK	96,946.22	172.02
83164EWH6	SBA POOL #504248	09/25/2023	2.1250	197,120.86	197,120.86	0.99800 CITIBANK	196,726.62	349.07
83164EXA0	SBA POOL #504273	10/25/2023	2.1250	176,885.28	176,885.28	0.99405 CITIBANK	175,832.81	313.23
83164E2N6	SBA POOL #504381	01/25/2024	2.1250	9,938.42	9,938.42	0.99385 CITIBANK	9,877.30	17.60
83164EZ67	SBA POOL #504365	01/25/2024	2.1250	401,002.28	401,002.28	0.99414 CITIBANK	398,652.41	710.11
83164E4E4	SBA POOL #504421	08/25/2024	2.1250	219,289.87	219,289.87	0.99341 CITIBANK	217,844.75	388.33
83164FKZ6	SBA POOL #504812	01/25/2025	2.2500	591,379.88	591,379.88	1.00024 CITIBANK	591,521.81	1,108.84
83164FMU5	SBA POOL #504871	03/25/2025	2.3750	555,203.16	555,203.16	1.00100 CITIBANK	555,758.36	1,098.84
83164FQG2	SBA POOL #504955	04/25/2025	2.3750	152,476.93	152,476.93	1.00022 CITIBANK	152,510.47	301.78

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83164FNG5	SBA POOL #504891	04/25/2025	2.3750	175,984.97	175,984.97	0.99916 CITIBANK	175,837.14	348.30
83164FT87	SBA POOL #505075	08/25/2025	2.3750	259,975.23	259,975.23	1.00128 CITIBANK	260,308.00	514.53
83164F5H3	SBA POOL #505348	02/25/2026	2.3750	24,782.60	24,782.60	0.99878 CITIBANK	24,752.37	49.05
83164GS94	SBA POOL #505944	05/25/2027	2.0500	69,670.72	69,670.72	0.99527 CITIBANK	69,341.18	119.02
83164GQ21	SBA POOL #505873	05/25/2027	2.0500	23,052.72	23,052.72	1.00000 CITIBANK	23,052.72	39.38
83164GTL6	SBA POOL #505955	07/25/2027	2.0500	193,655.86	193,655.86	0.99486 CITIBANK	192,660.47	330.83
83164GU34	SBA POOL #506002	08/25/2027	2.0500	839,618.25	839,618.25	0.99392 CITIBANK	834,513.37	1,434.35
83164GVQ2	SBA POOL #506023	08/25/2027	2.0500	290,791.88	290,791.88	0.99527 CITIBANK	289,416.43	496.77
83164GV25	SBA POOL #506033	09/25/2027	2.0500	20,983.61	20,983.61	0.99526 CITIBANK	20,884.15	35.85
83164GZ96	SBA POOL #506168	11/25/2027	2.0500	487,363.37	487,363.37	0.99526 CITIBANK	485,053.27	832.58
83164GYW6	SBA POOL #506125	11/25/2027	2.0500	395,284.85	395,284.85	0.99528 CITIBANK	393,419.11	675.28
83164GXL1	SBA POOL #506083	11/25/2027	2.0500	578,859.52	578,859.52	0.99527 CITIBANK	576,121.51	988.89
83164G3E0	SBA POOL #506197	12/25/2027	2.0500	409,682.99	409,682.99	0.99526 CITIBANK	407,741.09	699.88
83164G4W9	SBA POOL #506237	01/25/2028	2.0500	218,792.79	218,792.79	0.99529 CITIBANK	217,762.28	373.77
83164HBL3	SBA POOL #506343	02/25/2028	2.0500	475,833.41	475,833.41	0.99528 CITIBANK	473,587.48	812.88
83164G6Y3	SBA POOL #506287	02/25/2028	2.0500	19,879.91	19,879.91	0.99526 CITIBANK	19,785.68	33.96
83164HBY5	SBA POOL #506355	05/25/2028	2.0500	417,543.65	417,543.65	0.99525 CITIBANK	415,560.32	713.30
83164HC65	SBA POOL #506393	06/25/2028	2.0500	156,162.89	156,162.89	0.99542 CITIBANK	155,447.66	266.78
83164HFC9	SBA POOL #506463	07/25/2028	2.0500	93,285.36	93,285.36	0.99378 CITIBANK	92,705.13	159.36
83164HGN4	SBA POOL #506505	09/25/2028	2.0500	6,635.04	6,635.04	0.99525 CITIBANK	6,603.52	11.33
83164HGT1	SBA POOL #506510	10/25/2028	2.0500	106,144.85	106,144.85	0.99525 CITIBANK	105,640.66	181.33
83164HJY7	SBA POOL #506579	11/25/2028	2.0500	396,852.46	396,852.46	0.99525 CITIBANK	394,967.41	677.96
83164HMP2	SBA POOL #506666	12/25/2028	2.0500	486,516.21	486,516.21	0.99525 CITIBANK	484,205.26	831.13
83164HL57	SBA POOL #506648	12/25/2028	2.0500	74,978.73	74,978.73	0.99525 CITIBANK	74,622.58	128.09

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83164HRP7	SBA POOL #506794	02/25/2029	2.0500	172,165.28	172,165.28	0.99525 CITIBANK	171,347.49	294.12
83164HQB9	SBA POOL #506750	02/25/2029	2.0500	996,073.68	996,073.68	0.99525 CITIBANK	991,342.33	1,701.63
83164HT26	SBA POOL #506869	04/25/2029	2.0500	592,160.34	592,160.34	0.99524 CITIBANK	589,341.66	1,011.61
83164HW48	SBA POOL #506967	08/25/2029	2.0500	918,840.06	918,840.06	0.99526 CITIBANK	914,484.76	1,569.69
83164HY38	SBA POOL #507030	09/25/2029	2.0500	3,596,795.80	3,596,795.80	0.99524 CITIBANK	3,579,675.05	6,144.53
83164HWH9	SBA POOL #506948	09/25/2029	2.0500	443,625.20	443,625.20	0.99524 CITIBANK	441,513.54	757.86
83164H3K4	SBA POOL #507102	10/25/2029	2.0500	2,720,988.25	2,720,988.25	0.99524 CITIBANK	2,708,036.35	4,648.35
83164H5J5	SBA POOL #507149	01/25/2030	2.0500	2,155,164.59	2,155,164.59	0.99420 CITIBANK	2,142,664.64	3,681.74
83164H4C1	SBA POOL #507119	01/25/2030	2.0500	1,959,744.36	1,959,744.36	0.99468 CITIBANK	1,949,318.52	3,347.90
83164H5X4	SBA POOL #507162	02/25/2030	2.0500	1,814,256.34	1,814,256.34	0.99526 CITIBANK	1,805,656.76	3,099.35
83164JAQ9	SBA POOL #507215	03/25/2030	2.0500	2,680,311.08	2,680,311.08	0.99523 CITIBANK	2,667,526.00	4,578.86
83164JAG1	SBA POOL #507207	03/25/2030	2.0500	1,880,195.34	1,880,195.34	0.99525 CITIBANK	1,871,264.41	3,212.00
83164JA89	SBA POOL #507231	05/25/2030	2.0500	1,932,102.39	1,932,102.39	0.99523 CITIBANK	1,922,886.26	3,300.67
83164JB47	SBA POOL #507259	05/25/2030	2.0500	3,695,977.81	3,695,977.81	0.99477 CITIBANK	3,676,647.85	6,313.96
83164JC61	SBA POOL #507293	06/25/2030	2.0500	1,247,802.94	1,247,802.94	0.99524 CITIBANK	1,241,863.40	2,131.66
83164JEE2	SBA POOL #507333	06/25/2030	2.0500	2,839,432.76	2,839,432.76	0.99523 CITIBANK	2,825,888.67	4,850.70
83164JES1	SBA POOL #507345	07/25/2030	2.0500	1,000,667.12	1,000,667.12	0.99523 CITIBANK	995,893.94	1,709.47
83164JGN0	SBA POOL #507405	08/25/2030	2.0500	2,196,103.05	2,196,103.05	0.99464 CITIBANK	2,184,331.94	3,751.68
83164JG67	SBA POOL #507421	09/25/2030	2.0500	1,085,896.97	1,085,896.97	0.99523 CITIBANK	1,080,717.24	1,855.07
83164JH82	SBA POOL #507455	09/25/2030	2.0500	2,506,551.48	2,506,551.48	0.99523 CITIBANK	2,494,595.23	4,282.03
83164JKL9	SBA POOL #507499	10/25/2030	2.0500	1,858,181.98	1,858,181.98	0.99523 CITIBANK	1,849,318.45	3,174.39
83164JNE2	SBA POOL #507589	01/25/2031	2.0500	4,225,130.66	4,225,130.66	0.99523 CITIBANK	4,204,976.79	7,217.93
83164JMW3	SBA POOL #507573	01/25/2031	2.0500	2,686,028.64	2,686,028.64	0.99524 CITIBANK	2,673,243.14	4,588.63
83164JKU9	SBA POOL #507507	02/25/2031	2.0500	2,233,797.95	2,233,797.95	0.99523 CITIBANK	2,223,142.73	3,816.07

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83164JPF7	SBA POOL #507622	02/25/2031	2.0750	1,940,795.56	1,940,795.56	0.99553 CITIBANK	1,932,120.20	3,355.96
83164JQS8	SBA POOL #507665	03/25/2031	2.0750	3,972,675.07	3,972,675.07	0.99550 CITIBANK	3,954,798.03	6,869.42
83164JPW0	SBA POOL #507637	03/25/2031	2.0750	2,640,005.46	2,640,005.46	0.99550 CITIBANK	2,628,125.44	4,565.01
83164JML7	SBA POOL #507563	04/25/2031	2.0500	3,786,832.54	3,786,832.54	0.99500 CITIBANK	3,767,898.38	6,469.17
83164JQV1	SBA POOL #507668	04/25/2031	2.0750	548,511.81	548,511.81	0.99383 CITIBANK	545,127.49	948.47
83164JSC1	SBA POOL #507715	05/25/2031	2.0750	789,150.46	789,150.46	0.99550 CITIBANK	785,599.28	1,364.57
83164JRW8	SBA POOL #507701	05/25/2031	2.0750	844,199.69	844,199.69	0.99550 CITIBANK	840,400.79	1,459.76
83164JSZ0	SBA POOL #507736	06/25/2031	2.0750	531,394.26	531,394.26	0.99551 CITIBANK	529,008.30	918.87
83164JTZ9	SBA POOL #507768	07/25/2031	2.0750	351,545.59	351,545.59	0.99550 CITIBANK	349,963.63	607.88
83164JWU6	SBA POOL #507859	09/25/2031	2.0750	3,571,216.63	3,571,216.63	0.99550 CITIBANK	3,555,146.16	6,175.23
83164JXB7	SBA POOL #507874	10/25/2031	2.0750	963,967.73	963,967.73	0.99551 CITIBANK	959,639.51	1,666.86
83164J2A3	SBA POOL #507969	01/25/2032	2.0750	6,899,241.41	6,899,241.41	0.99511 CITIBANK	6,865,504.12	11,929.94
83164JZ25	SBA POOL #507961	01/25/2032	2.0750	2,754,817.68	2,754,817.68	0.99487 CITIBANK	2,740,685.47	4,763.54
83164J3Y0	SBA POOL #508015	02/25/2032	2.0750	1,718,189.18	1,718,189.18	0.99429 CITIBANK	1,708,378.32	2,971.04
83164J5L6	SBA POOL #508051	04/25/2032	2.0750	1,791,457.20	1,791,457.20	0.99549 CITIBANK	1,783,377.73	3,097.73
83164J5J1	SBA POOL #508049	04/25/2032	2.0750	961,023.33	961,023.33	0.99550 CITIBANK	956,698.73	1,661.77
83164J7G5	SBA POOL #508095	05/25/2032	2.0750	1,845,183.01	1,845,183.01	0.99294 CITIBANK	1,832,156.02	3,190.63
83164KAK9	SBA POOL #508110	07/25/2032	2.0750	1,780,485.34	1,780,485.34	0.99356 CITIBANK	1,769,019.01	3,078.76
83164KBJ1	SBA POOL #508141	08/25/2032	2.0750	1,181,549.04	1,181,549.04	0.99237 CITIBANK	1,172,533.82	2,043.10
83164KD42	SBA POOL #508223	09/25/2032	2.0750	2,031,959.26	2,031,959.26	0.99493 CITIBANK	2,021,657.23	3,513.60
83164KER0	SBA POOL #508244	11/25/2032	2.1000	1,382,445.35	1,382,445.35	0.99544 CITIBANK	1,376,141.40	2,419.28
83164KFN8	SBA POOL #508273	12/25/2032	2.1000	2,163,437.66	2,163,437.66	0.99550 CITIBANK	2,153,702.19	3,786.02
83164KH89	SBA POOL #508355	03/25/2033	2.1000	1,103,740.39	1,103,740.39	0.99706 CITIBANK	1,100,495.39	1,931.55
83164KGM9	SBA POOL #508304	03/25/2033	2.1000	2,415,744.98	2,415,744.98	0.99408 CITIBANK	2,401,443.77	4,227.55



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83164KJW4	SBA POOL #508377	04/25/2033	2.1250	3,989,307.53	3,989,307.53	0.99700 CITIBANK	3,977,339.61	7,064.40
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.1250	4,615,541.86	4,615,541.86	0.99415 CITIBANK	4,588,540.94	8,173.36
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.1750	5,068,607.52	5,068,607.52	0.99746 CITIBANK	5,055,733.26	9,186.85
83164KS38	SBA POOL #508638 FR	01/25/2034	2.8750	2,285,179.68	2,285,179.68	0.98971 CITIBANK	2,261,665.18	5,474.91
83164KUG6	SBA POOL #508683 FR	06/25/2034	2.7500	696,114.14	696,114.14	0.98553 CITIBANK	686,041.37	1,595.26
83164KVK6	SBA POOL #508718	08/25/2034	2.5000	4,102,025.08	4,102,025.08	1.00253 CITIBANK	4,112,403.20	8,545.89
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.3750	945,924.21	945,924.21	0.99734 CITIBANK	943,408.05	1,872.14
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.2500	1,992,426.07	1,992,426.07	0.99634 CITIBANK	1,985,133.79	3,735.80
83164KX81	SBA POOL #508803 FR	02/25/2035	2.3500	2,964,693.82	2,964,693.82	1.00490 CITIBANK	2,979,220.82	5,805.86
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.0250	2,583,865.11	2,583,865.11	0.99449 CITIBANK	2,569,628.01	4,360.27
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.0250	2,000,946.24	2,000,946.24	0.99321 CITIBANK	1,987,359.82	3,376.60
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.0250	1,306,178.97	1,306,178.97	0.99520 CITIBANK	1,299,909.31	2,204.18
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.0000	3,034,524.74	3,034,524.74	0.99444 CITIBANK	3,017,652.78	5,057.54
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.0000	4,732,923.28	4,732,923.28	0.99520 CITIBANK	4,710,205.25	7,888.21
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.0000	2,581,600.99	2,581,600.99	0.99370 CITIBANK	2,565,336.90	4,302.67
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.0250	1,926,508.88	1,926,508.88	0.99444 CITIBANK	1,915,797.49	3,250.98
83164LLQ2	SBA POOL #509335 FR	10/25/2037	1.7500	4,440,089.19	4,440,089.19	0.99428 CITIBANK	4,414,691.88	6,475.13
83164LM81	SBA POOL #509383 FR	06/25/2038	1.7750	5,800,003.13	5,800,003.13	0.99413 CITIBANK	5,765,957.11	8,579.17
83164LNV9	SBA POOL #509404 FR	08/25/2038	1.8500	10,655,717.80	10,655,717.80	0.99460 CITIBANK	10,598,176.92	16,427.56
83164LPT2	SBA POOL #509434 FR	11/25/2038	1.9000	4,213,457.80	4,213,457.80	0.99427 CITIBANK	4,189,314.69	6,671.31
83164LRF0	SBA POOL #509486	04/25/2039	1.9000	4,927,824.87	4,927,824.87	0.99442 CITIBANK	4,900,327.61	7,802.39
83164LSF9	SBA POOL #509518	06/25/2039	1.9000	8,316,876.32	8,316,876.32	0.99306 CITIBANK	8,259,157.20	13,168.39
83164LVF5	SBA POOL #509614	01/25/2040	1.9000	14,459,650.78	14,459,650.78	0.99407 CITIBANK	14,373,905.05	22,894.45
83164LXC0	SBA POOL #509675	05/25/2040	1.9000	5,186,036.53	5,186,036.53	0.99296 CITIBANK	5,149,526.83	8,211.22

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83164LX22	SBA POOL #509697 FR	09/25/2040	1.9000	11,787,800.09	11,787,800.09	0.99328 CITIBANK	11,708,586.07	18,664.02
83164LY96	SBA POOL #509736 FR	10/25/2040	1.9500	18,903,586.19	18,903,586.19	0.99354 CITIBANK	18,781,469.02	30,718.33
83164LZW4	SBA POOL #509757	12/25/2040	1.9500	7,091,242.30	7,091,242.30	0.99309 CITIBANK	7,042,241.82	11,523.27
83164L2Z3	SBA POOL #509792	02/25/2041	2.0000	2,302,531.25	2,302,531.25	0.99213 CITIBANK	2,284,410.33	3,837.55
83164L3S8	SBA POOL #509809	03/25/2041	2.0000	4,951,481.97	4,951,481.97	0.99282 CITIBANK	4,915,930.33	8,252.47
83164L4M0	SBA POOL #509828	04/25/2041	2.0000	7,108,010.80	7,108,010.80	0.99380 CITIBANK	7,063,941.13	11,846.68
83164L4J7	SBA POOL #509825	04/25/2041	2.0000	11,814,308.92	11,814,308.92	0.99355 CITIBANK	11,738,106.63	19,690.51
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.0000	14,078,996.96	14,078,996.96	0.99440 CITIBANK	14,000,154.58	23,464.99
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.0000	27,937,758.46	27,937,758.46	0.99432 CITIBANK	27,779,071.99	46,562.93
83164L5K3	SBA POOL #509850	11/25/2041	2.0000	14,190,929.07	14,190,929.07	0.99403 CITIBANK	14,106,209.22	23,651.55
83164MA82	SBA POOL #509931	12/25/2041	2.0000	6,128,550.72	6,128,550.72	0.99406 CITIBANK	6,092,147.13	10,214.25
83164MBL2	SBA POOL #509943	01/25/2042	2.0000	11,262,869.06	11,262,869.06	0.99450 CITIBANK	11,200,923.28	18,771.45
83164MBK4	SBA POOL #509942	01/25/2042	2.0000	17,335,745.38	17,335,745.38	0.99454 CITIBANK	17,241,092.21	28,892.91
83164MCD9	SBA POOL #509968	03/25/2042	2.0000	21,584,523.00	21,584,523.00	0.99451 CITIBANK	21,466,023.97	35,974.21
83164MCB3	SBA POOL #509966	03/25/2042	2.0000	15,245,550.22	15,245,550.22	0.99409 CITIBANK	15,155,449.02	25,409.25
83164MCX5	SBA POOL #509986	04/25/2042	2.0000	17,268,189.35	17,268,189.35	0.99436 CITIBANK	17,170,796.76	28,780.32
83164MC64	SBA POOL #509993	05/25/2042	2.0000	19,050,888.73	19,050,888.73	0.99456 CITIBANK	18,947,251.90	31,751.48
83164MBC2	SBA POOL #509935	07/25/2042	2.0000	13,003,749.09	13,003,749.09	0.99418 CITIBANK	12,928,067.27	21,672.92
83164MD30	SBA POOL #510022	07/25/2042	2.0000	20,153,294.00	20,153,294.00	0.99431 CITIBANK	20,038,621.76	33,588.82
83164MGH6	SBA POOL #510100	10/25/2042	2.0000	21,040,812.88	21,040,812.88	0.99413 CITIBANK	20,917,303.31	35,068.02
83164MH69	SBA POOL #510153	03/25/2043	2.0000	34,693,758.72	34,693,758.72	0.99396 CITIBANK	34,484,208.42	57,822.93
				525,135,261.64	525,135,261.64		522,232,337.71	880,056.18
AIP:		0.00						
Book + AIP:		525,135,261.64	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	5.2753	333,159,000.00	9,376,040.43	9,376,040.43	1.06946	5.23490000 CITIBANK	10,027,342.39	40,902.20
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	3,709,762.94	3,709,762.94	1.03517	6.00000000 CITIBANK	3,840,244.21	18,548.81
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	4,977,248.87	4,977,248.87	1.04899	6.00000000 CITIBANK	5,221,060.40	24,886.24
				1,108,489,000.00	18,063,052.24				19,088,647.00	84,337.25
AIP:		0.00								
Book + AIP:		18,063,052.24		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,913,474.90	1.00434	0.00254167 CITIBANK	25,108,500.00	63,541.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	150,000,000.00	150,717,212.25	1.01509	0.01205903 CITIBANK	152,263,500.00	1,808,854.50
				175,000,000.00	175,630,687.15			177,372,000.00	1,872,396.25
AIP:				119,791.66					
Book + AIP:				175,750,478.81			FNMA DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,999,390.95	1.00356	0.00896875 CITIBANK	150,534,000.00	1,345,312.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	1.00361	0.00843333 CITIBANK	100,361,000.00	843,333.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,074,126.37	1.00600	0.01021875 CITIBANK	50,300,000.00	510,937.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	1.00455	0.00537153 CITIBANK	50,227,500.00	268,576.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,995,378.21	1.00616	0.00506667 CITIBANK	90,554,400.00	456,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,698,461.23	1.00542	0.00011458 CITIBANK	110,596,200.00	12,603.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,819,761.65	1.01150	0.00000000 CITIBANK	273,105,000.00	0.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,162,767.30	1.02203	0.00687500 CITIBANK	45,991,350.00	309,375.00
				865,000,000.00	864,749,885.71			871,669,450.00	3,746,138.60
AIP:		0.00							
Book + AIP:		864,749,885.71		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	74,999,506.12	1.00130	0.01097222 CITIBANK	75,097,500.00	822,916.50
3137EADR7	FHLMC DEB	05/01/2020	1.3750	50,000,000.00	49,970,482.97	1.00091	0.00572917 CITIBANK	50,045,500.00	286,458.50
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	1.00306	0.00407917 CITIBANK	100,306,000.00	407,917.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	1.00487	0.00000000 CITIBANK	100,487,000.00	0.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,928,599.43	1.01674	0.00296875 CITIBANK	25,418,500.00	74,218.75
				350,000,000.00	349,898,588.52			351,354,500.00	1,591,510.75
AIP:			0.00						
Book + AIP:			349,898,588.52	FHLMC DEB					

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3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,997,951.92	1.00427	0.00779167	CITIBANK	25,106,750.00	194,791.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	1.00555	0.00219583	CITIBANK	25,138,750.00	54,895.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.01190	0.01125111	CITIBANK	15,178,500.00	168,766.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,996,824.82	1.01083	0.00654444	CITIBANK	50,541,500.00	327,222.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,995,695.67	1.02084	0.00285000	CITIBANK	51,042,000.00	142,500.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,988,512.81	1.02218	0.00208333	CITIBANK	51,109,000.00	104,166.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,016,254.95	1.02128	0.00141667	CITIBANK	51,064,000.00	70,833.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,984,115.81	1.01329	0.00075833	CITIBANK	50,664,500.00	37,916.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,010,783.76	1.02908	0.00758333	CITIBANK	51,454,000.00	379,166.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,974,029.20	1.04196	0.01152222	CITIBANK	52,098,000.00	576,111.00
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,954,210.81	1.01935	0.00474000	CITIBANK	50,967,500.00	237,000.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,991,307.94	1.03773	0.00527222	CITIBANK	51,886,500.00	263,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,960,041.48	1.02540	0.00380208	CITIBANK	51,270,000.00	190,104.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,978,468.98	1.03855	0.00330306	CITIBANK	51,927,500.00	165,153.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,983,245.07	1.02298	0.00337778	CITIBANK	51,149,000.00	168,889.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,931,694.38	1.03806	0.00467083	CITIBANK	51,903,000.00	233,541.50
				715,000,000.00	714,763,137.60				732,500,500.00	3,314,668.65
AIP:		0.00								
Book + AIP:		714,763,137.60	FFCB DEB							

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4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,995,685.17	1.00156	0.00627431	CITIBANK	50,078,000.00	313,715.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	1.00339	0.00667000	CITIBANK	50,169,500.00	333,500.00
459058FM0	IBRD DEB	08/10/2020	1.1250	200,000,000.00	199,620,817.52	0.99965	0.00159517	CITIBANK	199,930,000.00	319,034.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.01402	0.00000000	CITIBANK	202,804,000.00	0.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,723,616.72	1.00847	0.00885833	CITIBANK	100,847,000.00	885,833.00
459058EW9	IBRD DEB	03/09/2021	1.6250	25,000,000.00	24,978,409.09	1.01319	0.00099367	CITIBANK	25,329,750.00	24,841.75
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,930,808.40	1.02176	0.01181250	CITIBANK	91,958,400.00	1,063,125.00
				715,000,000.00	714,249,336.90				721,116,650.00	2,940,049.25
AIP:		31,277.78								
Book + AIP:		714,280,614.68						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	1.00000	0.00000000	CITIBANK	50,000,000.00	0.00
3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	1.00000	0.00000000	CITIBANK	50,000,000.00	0.00
3134GTV8	FHLMC DEB-CL	06/30/2021	2.0100	100,000,000.00	100,000,000.00	1.00325	0.00508083	CITIBANK	100,325,000.00	508,083.00
3134GTKC6	FHLMC DEB-CL	07/01/2021	2.4750	100,000,000.00	100,000,000.00	1.00490	0.00618750	CITIBANK	100,490,000.00	618,750.00
3134GUBX7	FHLMC DEB-CL	07/01/2022	1.9500	100,000,000.00	100,000,000.00	1.00340	0.00000000	CITIBANK	100,340,000.00	0.00
3134GUHD5	FHLMC DEB-CL	07/01/2022	1.7100	100,000,000.00	100,000,000.00	1.00258	0.00812250	CITIBANK	100,258,000.00	812,250.00
3134GU2D1	FHLMC DEB-CL	07/01/2022	1.6500	100,000,000.00	100,000,000.00	1.00322	0.00348333	CITIBANK	100,322,000.00	348,333.00
3134GU2S8	FHLMC DEB-CL	12/01/2022	1.7000	100,000,000.00	100,000,000.00	1.00855	0.00358889	CITIBANK	100,855,000.00	358,889.00
3130AHSB0	FHLB DEB-CL	03/01/2023	1.7000	100,000,000.00	100,000,000.00	1.01230	0.00141667	CITIBANK	101,230,000.00	141,667.00
45905U5S9	IBRD DEB-CL	12/12/2024	2.0000	125,000,000.00	125,000,000.00	1.00935	0.00605556	CITIBANK	126,168,750.00	756,945.00
				925,000,000.00	925,000,000.00				929,988,750.00	3,544,917.00
AIP:		0.00								
Book + AIP:		925,000,000.00	CALLABLE DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384VA4	FHLB DN	04/01/2020	0.0000	100,000,000.00	99,054,777.78	1.00000 CITIBANK	100,000,000.00
313384VF3	FHLB DN	04/06/2020	0.0000	100,000,000.00	99,842,916.66	0.99999 CITIBANK	99,999,000.00
313384VN6	FHLB DN	04/13/2020	0.0000	200,000,000.00	199,775,555.56	0.99998 CITIBANK	199,996,000.00
313384VZ9	FHLB DN	04/24/2020	0.0000	100,000,000.00	99,651,250.00	0.99996 CITIBANK	99,996,000.00
313384WD7	FHLB DN	04/28/2020	0.0000	100,000,000.00	99,559,388.88	0.99995 CITIBANK	99,995,000.00
313384WG0	FHLB DN	05/01/2020	0.0000	200,000,000.00	198,652,750.00	0.99994 CITIBANK	199,988,000.00
313384WK1	FHLB DN	05/04/2020	0.0000	100,000,000.00	99,345,555.56	0.99994 CITIBANK	99,994,000.00
313384WL9	FHLB DN	05/05/2020	0.0000	300,000,000.00	298,754,638.88	0.99993 CITIBANK	299,979,000.00
313384WM7	FHLB DN	05/06/2020	0.0000	300,000,000.00	298,852,944.46	0.99993 CITIBANK	299,979,000.00
313384WP0	FHLB DN	05/08/2020	0.0000	100,000,000.00	99,696,000.00	0.99993 CITIBANK	99,993,000.00
313384XH7	FHLB DN	05/26/2020	0.0000	200,000,000.00	198,977,388.88	0.99989 CITIBANK	199,978,000.00
313384XJ3	FHLB DN	05/27/2020	0.0000	500,000,000.00	497,059,222.22	0.99989 CITIBANK	499,945,000.00
313384XP9	FHLB DN	06/01/2020	0.0000	550,000,000.00	546,651,916.67	0.99988 CITIBANK	549,934,000.00
313384XQ7	FHLB DN	06/02/2020	0.0000	100,000,000.00	99,453,194.44	0.99988 CITIBANK	99,988,000.00
313384XW4	FHLB DN	06/08/2020	0.0000	100,000,000.00	99,435,972.22	0.99987 CITIBANK	99,987,000.00
313384YM5	FHLB DN	06/23/2020	0.0000	150,000,000.00	149,028,944.44	0.99984 CITIBANK	149,976,000.00
313384YV5	FHLB DN	07/01/2020	0.0000	975,000,000.00	967,137,312.49	0.99977 CITIBANK	974,775,750.00
313384ZE2	FHLB DN	07/10/2020	0.0000	450,000,000.00	447,063,611.11	0.99975 CITIBANK	449,887,500.00
313384ZH5	FHLB DN	07/13/2020	0.0000	200,000,000.00	198,832,166.66	0.99974 CITIBANK	199,948,000.00
313384ZX0	FHLB DN	07/27/2020	0.0000	200,000,000.00	199,630,555.56	0.99971 CITIBANK	199,942,000.00
313384A66	FHLB DN	08/03/2020	0.0000	50,000,000.00	49,675,763.89	0.99962 CITIBANK	49,981,000.00
313384A74	FHLB DN	08/04/2020	0.0000	100,000,000.00	99,200,055.56	0.99962 CITIBANK	99,962,000.00
313384B57	FHLB DN	08/10/2020	0.0000	50,000,000.00	49,672,611.11	0.99960 CITIBANK	49,980,000.00
313384F53	FHLB DN	09/11/2020	0.0000	100,000,000.00	99,741,444.44	0.99941 CITIBANK	99,941,000.00
313384F87	FHLB DN	09/14/2020	0.0000	100,000,000.00	99,737,111.12	0.99940 CITIBANK	99,940,000.00
313384H93	FHLB DN	10/01/2020	0.0000	100,000,000.00	99,712,555.56	0.99929 CITIBANK	99,929,000.00

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313385AD8	FHLB DN	01/04/2021	0.0000	100,000,000.00	99,761,666.66	0.99876 CITIBANK	99,876,000.00
313385CJ3	FHLB DN	02/26/2021	0.0000	150,000,000.00	149,449,666.67	0.99853 CITIBANK	149,779,500.00
				5,775,000,000.00	5,743,406,937.48		5,773,668,750.00
AIP:		0.00					
Book + AIP:		5,743,406,937.48		FHLB DN			

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313396VA8	FHLMC DN	04/01/2020	0.0000	850,000,000.00	840,250,791.68	1.00000 CITIBANK	850,000,000.00
313396VZ3	FHLMC DN	04/24/2020	0.0000	150,000,000.00	149,316,000.00	0.99996 CITIBANK	149,994,000.00
313396WD1	FHLMC DN	04/28/2020	0.0000	200,000,000.00	198,994,000.00	0.99995 CITIBANK	199,990,000.00
313396WK5	FHLMC DN	05/04/2020	0.0000	400,000,000.00	396,860,305.54	0.99994 CITIBANK	399,976,000.00
313396XJ7	FHLMC DN	05/27/2020	0.0000	900,000,000.00	892,455,791.66	0.99989 CITIBANK	899,901,000.00
313396XP3	FHLMC DN	06/01/2020	0.0000	300,000,000.00	297,492,500.00	0.99988 CITIBANK	299,964,000.00
313396XW8	FHLMC DN	06/08/2020	0.0000	200,000,000.00	198,771,555.56	0.99987 CITIBANK	199,974,000.00
313396YM9	FHLMC DN	06/23/2020	0.0000	800,000,000.00	794,371,305.56	0.99984 CITIBANK	799,872,000.00
313396YT4	FHLMC DN	06/29/2020	0.0000	100,000,000.00	99,298,750.00	0.99983 CITIBANK	99,983,000.00
313396YV9	FHLMC DN	07/01/2020	0.0000	700,000,000.00	694,001,361.10	0.99977 CITIBANK	699,839,000.00
313396ZU0	FHLMC DN	07/24/2020	0.0000	600,000,000.00	595,477,111.12	0.99972 CITIBANK	599,832,000.00
313396A60	FHLMC DN	08/03/2020	0.0000	400,000,000.00	396,862,916.66	0.99962 CITIBANK	399,848,000.00
313396B28	FHLMC DN	08/07/2020	0.0000	100,000,000.00	99,224,791.66	0.99961 CITIBANK	99,961,000.00
313396B51	FHLMC DN	08/10/2020	0.0000	100,000,000.00	99,206,222.22	0.99960 CITIBANK	99,960,000.00
313396D42	FHLMC DN	08/25/2020	0.0000	50,000,000.00	49,579,166.67	0.99955 CITIBANK	49,977,500.00
313396E33	FHLMC DN	09/01/2020	0.0000	700,000,000.00	694,151,361.12	0.99945 CITIBANK	699,615,000.00
313396H63	FHLMC DN	09/28/2020	0.0000	100,000,000.00	99,157,000.00	0.99935 CITIBANK	99,935,000.00
313396H97	FHLMC DN	10/01/2020	0.0000	500,000,000.00	495,016,277.78	0.99929 CITIBANK	499,645,000.00
				7,150,000,000.00	7,090,487,208.33		7,148,266,500.00
AIP:		0.00					
Book + AIP:		7,090,487,208.33	FHLMC DN				

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313588VA0	FNMA DN	04/01/2020	0.0000	100,000,000.00	99,559,388.88	1.00000 CITIBANK	100,000,000.00
313588VZ5	FNMA DN	04/24/2020	0.0000	400,000,000.00	398,341,333.34	0.99996 CITIBANK	399,984,000.00
313588WD3	FNMA DN	04/28/2020	0.0000	100,000,000.00	99,562,500.00	0.99995 CITIBANK	99,995,000.00
313588WG6	FNMA DN	05/01/2020	0.0000	200,000,000.00	199,108,333.32	0.99994 CITIBANK	199,988,000.00
313588WK7	FNMA DN	05/04/2020	0.0000	200,000,000.00	199,135,888.88	0.99994 CITIBANK	199,988,000.00
313588WL5	FNMA DN	05/05/2020	0.0000	100,000,000.00	99,556,666.66	0.99993 CITIBANK	99,993,000.00
313588WP6	FNMA DN	05/08/2020	0.0000	200,000,000.00	199,383,555.56	0.99993 CITIBANK	199,986,000.00
313588L60	FNMA DN	10/22/2020	0.0000	100,000,000.00	99,878,888.88	0.99921 CITIBANK	99,921,000.00
313589CM3	FNMA DN	03/01/2021	0.0000	100,000,000.00	99,733,222.22	0.99842 CITIBANK	99,842,000.00
				1,500,000,000.00	1,494,259,777.74		1,499,697,000.00
AIP:			0.00				
Book + AIP:		1,494,259,777.74		FNMA DN			

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459052VA1	IBRD DN	04/01/2020	0.0000	100,000,000.00	99,672,750.00	1.00000 CITIBANK	100,000,000.00
459052VN3	IBRD DN	04/13/2020	0.0000	200,000,000.00	199,844,444.44	0.99998 CITIBANK	199,996,000.00
459052WD4	IBRD DN	04/28/2020	0.0000	100,000,000.00	99,500,555.56	0.99995 CITIBANK	99,995,000.00
459052WG7	IBRD DN	05/01/2020	0.0000	200,000,000.00	198,940,666.66	0.99994 CITIBANK	199,988,000.00
459052WK8	IBRD DN	05/04/2020	0.0000	100,000,000.00	99,497,555.56	0.99994 CITIBANK	99,994,000.00
459052WL6	IBRD DN	05/05/2020	0.0000	100,000,000.00	99,466,111.12	0.99993 CITIBANK	99,993,000.00
459052WM4	IBRD DN	05/06/2020	0.0000	100,000,000.00	99,763,472.22	0.99993 CITIBANK	99,993,000.00
459052WP7	IBRD DN	05/08/2020	0.0000	50,000,000.00	49,814,861.11	0.99993 CITIBANK	49,996,500.00
459052XP6	IBRD DN	06/01/2020	0.0000	500,000,000.00	496,990,916.68	0.99988 CITIBANK	499,940,000.00
459052XQ4	IBRD DN	06/02/2020	0.0000	100,000,000.00	99,550,833.34	0.99988 CITIBANK	99,988,000.00
459052XW1	IBRD DN	06/08/2020	0.0000	300,000,000.00	298,935,333.32	0.99987 CITIBANK	299,961,000.00
459052YM2	IBRD DN	06/23/2020	0.0000	100,000,000.00	99,774,055.56	0.99984 CITIBANK	99,984,000.00
459052YV2	IBRD DN	07/01/2020	0.0000	300,000,000.00	297,705,222.22	0.99977 CITIBANK	299,931,000.00
459052ZH2	IBRD DN	07/13/2020	0.0000	100,000,000.00	99,801,666.66	0.99974 CITIBANK	99,974,000.00
459052ZM1	IBRD DN	07/17/2020	0.0000	100,000,000.00	99,750,000.00	0.99973 CITIBANK	99,973,000.00
459052ZU3	IBRD DN	07/24/2020	0.0000	150,000,000.00	149,653,333.32	0.99972 CITIBANK	149,958,000.00
459052ZX7	IBRD BN	07/27/2020	0.0000	100,000,000.00	99,793,111.12	0.99971 CITIBANK	99,971,000.00
459052A63	IBRD DN	08/03/2020	0.0000	100,000,000.00	99,908,333.34	0.99962 CITIBANK	99,962,000.00
459052E36	IBRD DN	09/01/2020	0.0000	200,000,000.00	199,450,583.34	0.99945 CITIBANK	199,890,000.00
459052G83	IBRD DN	09/22/2020	0.0000	100,000,000.00	99,720,277.78	0.99937 CITIBANK	99,937,000.00
459052H90	IBRD DN	10/01/2020	0.0000	100,000,000.00	99,673,333.34	0.99929 CITIBANK	99,929,000.00
				3,200,000,000.00	3,187,207,416.69		3,199,353,500.00
AIP:		0.00					
Book + AIP:		3,187,207,416.69	IBRD DN				

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06053P4J3	BOFA BN	04/01/2020	09/05/2019	1.9000	200,000,000.00	200,000,000.00	1.4650	1.000000000 MESIROW	200,000,000.00	2,206,111.11
06053P5A1	BOFA BN	05/01/2020	10/09/2019	1.8500	100,000,000.00	100,000,000.00	1.2600	1.000481718 MESIROW	100,048,171.82	899,305.56
06053P5G8	BOFA BN	06/01/2020	11/07/2019	1.8600	100,000,000.00	100,000,000.00	1.6700	1.000299751 MESIROW	100,029,975.07	754,333.33
06053P6C6	BOFA BN	09/01/2020	02/04/2020	1.6400	100,000,000.00	100,000,000.00	1.6350	1.000003184 MESIROW	100,000,318.43	259,666.67
					500,000,000.00	500,000,000.00			500,078,465.32	4,119,416.67
AIP:				0.00						
Book + AIP:				500,000,000.00				BANK NOTE		



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17305TN73	CITIBANK CD	04/01/2020	12/10/2019	1.8300	100,000,000.00	100,000,000.00	1.2000	1.000000000 MESIROW	100,000,000.00	574,416.67
95001KEG5	WELLS FGO CD	04/01/2020	10/01/2019	2.0000	100,000,000.00	100,000,000.00	1.2000	1.000000000 MESIROW	100,000,000.00	1,016,666.67
06426GRX7	BOWEST CD	04/01/2020	10/18/2019	1.9000	100,000,000.00	100,000,000.00	1.2000	1.000000000 MESIROW	100,000,000.00	876,111.11
90333VT42	US BANK CD	04/01/2020	07/18/2019	2.0600	100,000,000.00	100,000,000.00	1.2000	1.000000000 MESIROW	100,000,000.00	1,476,333.33
33616WCQ7	FIRST REP CD	04/01/2020	12/11/2019	1.7800	100,000,000.00	100,000,000.00	1.2000	1.000000000 MESIROW	100,000,000.00	553,777.78
90333V2S8	U S BANK CD	04/10/2020	03/19/2020	0.3500	200,000,000.00	200,000,000.00	1.2000	0.999787526 MESIROW	199,957,505.17	25,277.78
06426GRZ2	BOWEST CD	05/01/2020	12/03/2019	1.8500	100,000,000.00	100,000,000.00	1.3000	1.000451164 MESIROW	100,045,116.40	616,666.67
90333VV80	US BANK CD	05/01/2020	11/07/2019	1.7800	100,000,000.00	100,000,000.00	1.3000	1.000391755 MESIROW	100,039,175.51	721,888.89
62478U2Y1	MUFG UNION CD	05/05/2020	01/28/2020	1.6600	100,000,000.00	100,000,000.00	1.3000	1.000335964 MESIROW	100,033,596.42	295,111.11
90333VW71	US BANK CD	05/27/2020	12/02/2019	1.7700	100,000,000.00	100,000,000.00	1.3000	1.000717629 MESIROW	100,071,762.94	594,916.67
62478U3L8	MUFG UNION CD	06/01/2020	02/04/2020	1.6500	100,000,000.00	100,000,000.00	1.3000	1.000586010 MESIROW	100,058,600.99	261,250.00
62478T7M5	MUFG UNION CD	06/01/2020	12/26/2019	1.8000	100,000,000.00	100,000,000.00	1.3000	1.000834700 MESIROW	100,083,470.01	485,000.00
06426GRY5	BOWEST CD	06/01/2020	11/15/2019	1.8500	100,000,000.00	100,000,000.00	1.3000	1.000914309 MESIROW	100,091,430.91	709,166.67
06426GSM0	BOWEST CD	06/01/2020	02/27/2020	1.5300	100,000,000.00	100,000,000.00	1.3000	1.000385690 MESIROW	100,038,568.96	144,500.00
90333V2T6	U S BANK CD	06/08/2020	03/18/2020	0.4500	100,000,000.00	100,000,000.00	1.3000	0.998397949 MESIROW	99,839,794.86	17,500.00
95001KEP5	WELLS FGO CD	07/01/2020	10/03/2019	1.8700	100,000,000.00	100,000,000.00	1.2100	1.001634577 MESIROW	100,163,457.69	940,194.44
62478T7K9	MUFG UNION CD	07/01/2020	12/19/2019	1.8100	100,000,000.00	100,000,000.00	1.2100	1.001496098 MESIROW	100,149,609.75	522,888.89
06426GSA6	BOWEST CD	07/01/2020	12/19/2019	1.8800	100,000,000.00	100,000,000.00	1.2100	1.001671886 MESIROW	100,167,188.58	543,111.11
90333VW22	US BANK CD	07/01/2020	11/15/2019	1.7800	100,000,000.00	100,000,000.00	1.2100	1.001415634 MESIROW	100,141,563.35	682,333.33
95001KEY6	WELLS FGO CD	07/01/2020	10/16/2019	1.8900	100,000,000.00	100,000,000.00	1.2100	1.001686753 MESIROW	100,168,675.28	882,000.00
17305TN81	CITIBANK CD	07/01/2020	12/10/2019	1.8200	100,000,000.00	100,000,000.00	1.2100	1.001519823 MESIROW	100,151,982.27	571,277.78
62478U3T1	MUFG UNION CD	08/03/2020	02/19/2020	1.6300	100,000,000.00	100,000,000.00	1.2000	1.001467187 MESIROW	100,146,718.65	190,166.67
06426GSK4	BOWEST CD	08/03/2020	01/30/2020	1.7300	100,000,000.00	100,000,000.00	1.2000	1.001805777 MESIROW	100,180,577.66	297,944.44
17305TQ70	CITIBANK CD	08/25/2020	03/06/2020	0.8000	100,000,000.00	100,000,000.00	1.2000	0.998382836 MESIROW	99,838,283.61	57,777.78

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06426GSN8	BOWEST CD	09/01/2020	03/05/2020	0.8700	100,000,000.00	100,000,000.00	1.2000	0.998601306 MESIROW	99,860,130.56	65,250.00
17305TQ62	CITIBANK CD	09/01/2020	03/06/2020	0.8000	100,000,000.00	100,000,000.00	1.2000	0.998305694 MESIROW	99,830,569.43	57,777.78
62478U3Y0	MUFG UNION CD	09/01/2020	03/19/2020	0.6500	100,000,000.00	100,000,000.00	1.2000	0.997673170 MESIROW	99,767,316.98	23,472.22
17305TQ96	CITIBANK CD	09/09/2020	03/11/2020	0.8000	50,000,000.00	50,000,000.00	1.2000	0.998218169 MESIROW	49,910,908.46	23,333.33
90333V2P4	US BANK CD	10/01/2020	03/05/2020	0.9000	100,000,000.00	100,000,000.00	1.5500	0.996716387 MESIROW	99,671,638.70	67,500.00
95001KGA6	WELLS FGO CD	11/02/2020	01/14/2020	1.7600	100,000,000.00	100,000,000.00	1.5500	1.001207687 MESIROW	100,120,768.74	381,333.33
95001KFN9	WELLS FGO CD	02/01/2021	01/07/2020	1.7400	100,000,000.00	100,000,000.00	1.5500	1.001540576 MESIROW	100,154,057.56	410,833.33
					3,150,000,000.00	3,150,000,000.00			3,150,682,469.44	14,085,777.78
AIP:			0.00							
Book + AIP:			3,150,000,000.00					CD DOMESTIC		

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21684XCT1	RABOBANK YCD	04/01/2020	10/03/2019	1.8700	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	940,194.44
83050PER6	SE BANKEN YCD	04/01/2020	10/02/2019	1.9800	50,000,000.00	50,000,000.00	0.9900	1.000000000 MESIROW	50,000,000.00	500,500.00
22549LA62	CR SUISSE YCD	04/01/2020	09/17/2019	2.0200	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,105,388.89
34959TPT7	FORTIS YCD	04/01/2020	10/16/2019	1.9600	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	914,666.67
13606B5S1	CIBC YCD	04/01/2020	09/12/2019	2.0000	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,122,222.22
63873N6T3	NATIXIS YCD	04/01/2020	09/17/2019	2.0400	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,116,333.33
83050PET2	SE BANKEN YCD	04/01/2020	10/04/2019	1.9500	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	975,000.00
86565B7L9	SUMITOMO YCD	04/01/2020	03/02/2020	1.4000	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	116,666.67
06417MDN2	SCOTIA YCD	04/01/2020	10/18/2019	1.9100	50,000,000.00	50,000,000.00	0.9900	1.000000000 MESIROW	50,000,000.00	440,361.11
21684XBC9	RABOBANK YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,706,055.56
53947CBW7	LLOYDS YCD	04/01/2020	07/18/2019	2.1400	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,533,666.67
20271ERA9	CB AUS YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,706,055.56
63307UPA3	NB CANADA YCD	04/01/2020	09/05/2019	1.8800	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,091,444.44
05576T4B2	BNP YCD	04/01/2020	10/17/2019	1.9600	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	909,222.22
65602VA89	NORINCHUK YCD	04/01/2020	03/25/2020	0.5000	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	9,722.22
21684XCJ3	RABOBANK YCD	04/01/2020	09/17/2019	2.0100	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,099,916.67
06370R6L8	MONTREAL YCD	04/01/2020	11/07/2019	1.7000	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	689,444.44
05252WRG0	ANZ YCD	04/01/2020	10/18/2019	1.8800	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	866,888.89
22535CHN4	CR AG CIB YCD	04/01/2020	10/03/2019	1.9400	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	975,388.89
86959RCS7	SVENSKA YCD	04/01/2020	10/15/2019	1.9200	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	901,333.33
05252WRD7	ANZ YCD	04/01/2020	09/16/2019	2.0000	100,000,000.00	100,000,000.00	0.9900	1.000000000 MESIROW	100,000,000.00	1,100,000.00
89114NHA6	TORONTO YCD	04/06/2020	03/02/2020	1.4000	100,000,000.00	100,000,000.00	0.9900	1.000056776 MESIROW	100,005,677.62	116,666.67
86959RES5	SVENSKA YCD	04/08/2020	01/07/2020	1.7600	100,000,000.00	100,000,000.00	0.9900	1.000148894 MESIROW	100,014,889.36	415,555.56
60710AHU9	MIZUHO YCD	04/10/2020	01/06/2020	1.7700	100,000,000.00	100,000,000.00	0.9900	1.000193905 MESIROW	100,019,390.55	422,833.33

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65558TVL6	NORDEA ABP YCD	04/16/2020	03/23/2020	0.9000	100,000,000.00	100,000,000.00	0.9900	0.999962423 MESIROW	99,996,242.27	22,500.00
06367BKD0	MONTREAL YCD	04/16/2020	03/24/2020	1.0000	100,000,000.00	100,000,000.00	0.9900	1.000004073 MESIROW	100,000,407.33	22,222.22
23341VA35	DNB YCD	04/24/2020	01/08/2020	1.6800	100,000,000.00	100,000,000.00	0.9900	1.000438077 MESIROW	100,043,807.68	392,000.00
86564F6A6	SUMI TRUST YCD	04/24/2020	02/06/2020	1.6500	100,000,000.00	100,000,000.00	0.9900	1.000419807 MESIROW	100,041,980.67	252,083.33
60710AJH6	MIZUHO YCD	04/28/2020	01/22/2020	1.7100	100,000,000.00	100,000,000.00	0.9900	1.000537132 MESIROW	100,053,713.24	332,500.00
55379W7A8	MUFG BK YCD	04/28/2020	01/14/2020	1.7900	100,000,000.00	100,000,000.00	0.9900	1.000596677 MESIROW	100,059,667.73	387,833.33
23341VC66	DNB YCD	05/01/2020	01/30/2020	1.6500	100,000,000.00	100,000,000.00	1.2600	1.000321678 MESIROW	100,032,167.85	284,166.67
13606C2M5	CIBC YCD	05/01/2020	11/15/2019	1.8500	100,000,000.00	100,000,000.00	1.2600	1.000483713 MESIROW	100,048,371.25	709,166.67
06742TRF5	BARCLAYS YCD	05/01/2020	02/26/2020	1.5800	100,000,000.00	100,000,000.00	1.2600	1.000264776 MESIROW	100,026,477.57	153,611.11
06417MGJ8	SCOTIA YCD	05/01/2020	12/23/2019	1.9100	100,000,000.00	100,000,000.00	1.2600	1.000535534 MESIROW	100,053,553.35	530,555.56
78012URJ6	RB CANADA YCD	05/01/2020	10/16/2019	1.8900	100,000,000.00	100,000,000.00	1.2600	1.000515198 MESIROW	100,051,519.80	882,000.00
06370R6K0	MONTREAL YCD	05/01/2020	11/05/2019	1.7000	100,000,000.00	100,000,000.00	1.2600	1.000358951 MESIROW	100,035,895.14	698,888.89
22549LZQ1	CR SUISSE YCD	05/01/2020	12/13/2019	1.8500	100,000,000.00	100,000,000.00	1.2600	1.000485222 MESIROW	100,048,522.18	565,277.78
65558TSW6	NORDEA ABP YCD	05/04/2020	01/15/2020	1.7200	100,000,000.00	100,000,000.00	1.2600	1.000416936 MESIROW	100,041,693.60	367,888.89
55380TAS9	MUFG BK YCD	05/04/2020	02/24/2020	1.5800	100,000,000.00	100,000,000.00	1.2600	1.000291121 MESIROW	100,029,112.15	162,388.89
55380TAE0	MUFG BK YCD	05/04/2020	01/29/2020	1.6800	100,000,000.00	100,000,000.00	1.2600	1.000381164 MESIROW	100,038,116.41	294,000.00
06742TQQ2	BARCLAYS YCD	05/04/2020	12/16/2019	1.8200	100,000,000.00	100,000,000.00	1.2600	1.000506500 MESIROW	100,050,650.04	540,944.44
22535CKS9	CR AG CIB YCD	05/04/2020	01/15/2020	1.7000	100,000,000.00	100,000,000.00	1.2600	1.000398673 MESIROW	100,039,867.32	363,611.11
05576T4E6	BNP YCD	05/05/2020	01/13/2020	1.7400	100,000,000.00	100,000,000.00	1.2600	1.000448256 MESIROW	100,044,825.61	381,833.33
63873QEF7	NATIXIS YCD	05/05/2020	02/06/2020	1.6400	100,000,000.00	100,000,000.00	1.2600	1.000355484 MESIROW	100,035,548.43	250,555.56
21684XDB9	RABOBANK YCD	05/14/2020	11/13/2019	1.8400	50,000,000.00	50,000,000.00	1.2600	1.000680984 MESIROW	50,034,049.19	357,777.78
83369XD96	SOC GEN YCD	05/18/2020	12/19/2019	1.8400	150,000,000.00	150,000,000.00	1.2600	1.000747249 MESIROW	150,112,087.34	797,333.33
22549LM36	CR SUISSE YCD	05/27/2020	11/18/2019	1.8800	100,000,000.00	100,000,000.00	1.2600	1.000948767 MESIROW	100,094,876.69	705,000.00
06742TQR0	BARCLAYS YCD	05/27/2020	12/16/2019	1.8500	100,000,000.00	100,000,000.00	1.2600	1.000905226 MESIROW	100,090,522.63	549,861.11

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22536UYV6	CIC YCD	05/27/2020	02/05/2020	1.6300	100,000,000.00	100,000,000.00	1.2600	1.000569470 MESIROW	100,056,946.97	253,555.56
86564F7B3	SUMI TRUST YCD	05/27/2020	02/24/2020	1.5950	100,000,000.00	100,000,000.00	1.2600	1.000516885 MESIROW	100,051,688.50	163,930.56
83369XDJ4	SOC GEN YCD	05/27/2020	01/23/2020	1.7000	100,000,000.00	100,000,000.00	1.2600	1.000676732 MESIROW	100,067,673.17	325,833.33
89114NFN0	TORONTO YCD	06/01/2020	01/15/2020	1.7500	100,000,000.00	100,000,000.00	1.4500	1.000497914 MESIROW	100,049,791.35	374,305.56
78012URV9	RB CANADA YCD	06/01/2020	12/05/2019	1.8200	100,000,000.00	100,000,000.00	1.4500	1.000610787 MESIROW	100,061,078.67	596,555.56
13606C3C6	CIBC YCD	06/01/2020	12/05/2019	1.8300	100,000,000.00	100,000,000.00	1.4500	1.000627609 MESIROW	100,062,760.93	599,833.33
06417MFH3	SCOTIA YCD	06/01/2020	12/02/2019	1.8500	50,000,000.00	50,000,000.00	1.4500	1.000660877 MESIROW	50,033,043.83	310,902.78
06742TQX7	BARCLAYS YCD	06/01/2020	01/07/2020	1.8500	100,000,000.00	100,000,000.00	1.4500	1.000665411 MESIROW	100,066,541.08	436,805.56
63253TS66	NAT AUB YCD	06/01/2020	06/13/2019	2.1200	100,000,000.00	100,000,000.00	1.4500	1.001090206 MESIROW	100,109,020.60	1,725,444.44
60710AKY7	MIZUHO YCD	06/01/2020	02/26/2020	1.6000	100,000,000.00	100,000,000.00	1.4500	1.000249731 MESIROW	100,024,973.12	155,555.56
55380TAX8	MUFG BK YCD	06/02/2020	02/26/2020	1.5400	100,000,000.00	100,000,000.00	1.4500	1.000150884 MESIROW	100,015,088.43	149,722.22
60710AL42	MIZUHO YCD	06/02/2020	02/27/2020	1.5700	100,000,000.00	100,000,000.00	1.4500	1.000202458 MESIROW	100,020,245.83	148,277.78
06742TRJ7	BARCLAYS YCD	06/08/2020	03/10/2020	1.0000	100,000,000.00	100,000,000.00	1.4500	0.999150653 MESIROW	99,915,065.25	61,111.11
20271ESA8	CB AUS YCD	06/08/2020	03/09/2020	0.8700	100,000,000.00	100,000,000.00	1.4500	0.998905919 MESIROW	99,890,591.86	55,583.33
05252WQZ9	ANZ YCD	06/26/2020	06/26/2019	1.9800	100,000,000.00	100,000,000.00	1.4500	1.001208581 MESIROW	100,120,858.08	1,540,000.00
96130ACW6	WESTPAC YCD	06/30/2020	07/09/2019	2.1300	100,000,000.00	100,000,000.00	1.3600	1.001864948 MESIROW	100,186,494.77	1,579,750.00
65602VZJ8	NORINCHUK YCD	07/01/2020	02/26/2020	1.5900	100,000,000.00	100,000,000.00	1.3600	1.000574101 MESIROW	100,057,410.10	154,583.33
65558TPN9	NORDEA ABP YCD	07/01/2020	10/31/2019	1.8300	100,000,000.00	100,000,000.00	1.3600	1.001157340 MESIROW	100,115,733.96	777,750.00
63873N7J4	NATIXIS YCD	07/01/2020	10/31/2019	1.8800	100,000,000.00	100,000,000.00	1.3600	1.001282567 MESIROW	100,128,256.74	799,000.00
63253TT40	NAT AUB YCD	07/01/2020	10/10/2019	1.8300	100,000,000.00	100,000,000.00	1.3600	1.001153682 MESIROW	100,115,368.23	884,500.00
63253TS74	NAT AUB YCD	07/01/2020	07/03/2019	1.9700	100,000,000.00	100,000,000.00	1.3600	1.001485480 MESIROW	100,148,548.02	1,493,916.67
78012UTG0	RB CANADA YCD	07/01/2020	03/10/2020	0.7300	100,000,000.00	100,000,000.00	1.3600	0.998411428 MESIROW	99,841,142.75	44,611.11
89114NEC5	TORONTO YCD	07/01/2020	12/20/2019	1.9200	100,000,000.00	100,000,000.00	1.3600	1.001391886 MESIROW	100,139,188.57	549,333.33
89114M2R7	TORONTO YCD	07/01/2020	07/17/2019	2.1000	50,000,000.00	50,000,000.00	1.3600	1.001812386 MESIROW	50,090,619.29	755,416.67

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86959RAU4	SVENSKA YCD	07/01/2020	07/11/2019	2.0700	100,000,000.00	100,000,000.00	1.3600	1.001736370 MESIROW	100,173,636.98	1,523,750.00
83050PCE7	SE BANKEN YCD	07/01/2020	07/16/2019	2.0700	100,000,000.00	100,000,000.00	1.3600	1.001737355 MESIROW	100,173,735.48	1,495,000.00
05576T4H9	BNP YCD	07/06/2020	03/24/2020	1.0000	100,000,000.00	100,000,000.00	1.3600	0.999042666 MESIROW	99,904,266.60	22,222.22
22535CMN8	CR AG CIB YCD	07/13/2020	03/18/2020	0.9000	100,000,000.00	100,000,000.00	1.3600	0.998687634 MESIROW	99,868,763.36	35,000.00
34959TQH2	FORTIS YCD	07/17/2020	03/19/2020	0.8500	100,000,000.00	100,000,000.00	1.3600	0.998489034 MESIROW	99,848,903.36	30,694.44
06367BHB8	MONTREAL YCD	07/24/2020	02/26/2020	1.4600	100,000,000.00	100,000,000.00	1.3600	1.000309222 MESIROW	100,030,922.19	141,944.44
78012UTN5	RB CANADA YCD	07/27/2020	03/18/2020	1.3500	100,000,000.00	100,000,000.00	1.3600	0.999965333 MESIROW	99,996,533.27	52,500.00
78012USQ9	RB CANADA YCD	07/27/2020	01/15/2020	1.7300	100,000,000.00	100,000,000.00	1.3600	1.001180925 MESIROW	100,118,092.51	370,027.78
63873QFB5	NATIXIS YCD	07/27/2020	03/19/2020	1.0000	100,000,000.00	100,000,000.00	1.3600	0.998833560 MESIROW	99,883,355.96	36,111.11
63873QEU4	NATIXIS YCD	08/03/2020	02/28/2020	1.3400	50,000,000.00	50,000,000.00	1.2700	1.000234711 MESIROW	50,011,735.56	61,416.67
22536UZE3	CIC YCD	08/25/2020	02/26/2020	1.4700	100,000,000.00	100,000,000.00	1.2700	1.000799632 MESIROW	100,079,963.16	142,916.67
96130ADA3	WESTPAC YCD	09/01/2020	09/17/2019	1.9300	100,000,000.00	100,000,000.00	1.1750	1.003140327 MESIROW	100,314,032.71	1,056,138.89
86959RFL9	SVENSKA YCD	09/01/2020	02/24/2020	1.5900	100,000,000.00	100,000,000.00	1.1750	1.001746866 MESIROW	100,174,686.60	163,416.67
13606C6T6	CIBC YCD	09/01/2020	02/26/2020	1.5000	100,000,000.00	100,000,000.00	1.1750	1.001367140 MESIROW	100,136,714.03	145,833.33
20271ESB6	CB AUS YCD	09/01/2020	03/12/2020	1.1000	100,000,000.00	100,000,000.00	1.1750	0.999679797 MESIROW	99,967,979.73	61,111.11
22536UZA1	CIC YCD	09/01/2020	02/19/2020	1.5800	100,000,000.00	100,000,000.00	1.1750	1.001703538 MESIROW	100,170,353.78	184,333.33
06742TRM0	BARCLAYS YCD	09/01/2020	03/19/2020	1.0000	100,000,000.00	100,000,000.00	1.1750	0.999258151 MESIROW	99,925,815.13	36,111.11
13606C7L2	CIBC YCD	09/14/2020	03/12/2020	1.0500	100,000,000.00	100,000,000.00	1.1750	0.999423574 MESIROW	99,942,357.37	58,333.33
78012UTK1	RB CANADA YCD	09/22/2020	03/16/2020	1.2600	100,000,000.00	100,000,000.00	1.1750	1.000405351 MESIROW	100,040,535.09	56,000.00
53947CE95	LLOYDS YCD	09/22/2020	03/27/2020	1.7000	100,000,000.00	100,000,000.00	1.1750	1.002521837 MESIROW	100,252,183.72	23,611.11
06417MHS7	SCOTIA YCD	09/22/2020	03/16/2020	1.1500	100,000,000.00	100,000,000.00	1.1750	0.999876963 MESIROW	99,987,696.27	51,111.11
20271ESC4	CB AUS YCD	09/22/2020	03/24/2020	1.1500	100,000,000.00	100,000,000.00	1.1750	0.999878406 MESIROW	99,987,840.59	25,555.56
05252WRK1	ANZ YCD	09/28/2020	03/18/2020	0.9000	100,000,000.00	100,000,000.00	1.1400	0.998804818 MESIROW	99,880,481.75	35,000.00
06367BJR1	MONTREAL YCD	09/28/2020	03/16/2020	1.2500	100,000,000.00	100,000,000.00	1.1400	1.000543734 MESIROW	100,054,373.40	55,555.56

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22549LM93	CR SUISSE YCD	09/28/2020	03/12/2020	1.0400	100,000,000.00	100,000,000.00	1.1400	0.999499559 MESIROW	99,949,955.92	57,777.78
22536UZG8	CIC YCD	09/28/2020	03/12/2020	1.2500	100,000,000.00	100,000,000.00	1.1400	1.000542947 MESIROW	100,054,294.69	69,444.44
89114NHQ1	TORONTO YCD	09/28/2020	03/12/2020	1.1000	100,000,000.00	100,000,000.00	1.1400	0.999797670 MESIROW	99,979,766.99	61,111.11
83050PJW0	SEBANKEN YCD	09/28/2020	03/23/2020	1.1000	100,000,000.00	100,000,000.00	1.1400	0.999799575 MESIROW	99,979,957.49	27,500.00
86959RFN5	SVENSKA YCD	10/01/2020	02/26/2020	1.4800	100,000,000.00	100,000,000.00	1.1400	1.001710085 MESIROW	100,171,008.50	143,888.89
96130ADT2	WESTPAC YCD	10/01/2020	10/24/2019	1.8500	100,000,000.00	100,000,000.00	1.1400	1.003540999 MESIROW	100,354,099.88	822,222.22
89114NHZ1	TORONTO YCD	10/01/2020	03/19/2020	2.5000	100,000,000.00	100,000,000.00	1.1400	1.006868300 MESIROW	100,686,829.99	90,277.78
53947CE79	LLOYDS YCD	10/01/2020	03/05/2020	0.8600	100,000,000.00	100,000,000.00	1.1400	0.998581151 MESIROW	99,858,115.11	64,500.00
					10,150,000,000.00	10,150,000,000.00			10,154,470,750.27	51,916,222.23
AIP:				0.00						
Book + AIP:					10,150,000,000.00			CD YANKEE		





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60689FD13	MIZUHO NY CP	04/01/2020	0.0000	100,000,000.00	99,501,527.78	0.0121	0	MESIROW	100,000,000.00
06417JD17	SCOTIA NY CP	04/01/2020	0.0000	200,000,000.00	198,051,722.22	0.0121	0	MESIROW	200,000,000.00
38346LD11	GOTHAM CP	04/01/2020	0.0000	150,000,000.00	149,868,472.22	0.0121	0	MESIROW	150,000,000.00
89233GD11	TOYOTA CP	04/01/2020	0.0000	150,000,000.00	148,707,361.12	0.0121	0	MESIROW	150,000,000.00
46640PD18	JPM LLC CP	04/01/2020	0.0000	300,000,000.00	297,757,888.90	0.0121	0	MESIROW	300,000,000.00
46640PD34	JPM LLC CP	04/03/2020	0.0000	100,000,000.00	99,931,944.44	0.0121	2	MESIROW	99,993,277.78
83369BD60	SOC GEN NY CP	04/06/2020	0.0000	200,000,000.00	199,165,944.44	0.0121	5	MESIROW	199,966,388.89
62479LD85	MUFG BK CP	04/08/2020	0.0000	100,000,000.00	99,929,916.66	0.0121	7	MESIROW	99,976,472.22
38346LD86	GOTHAM CP	04/08/2020	0.0000	150,000,000.00	149,791,999.99	0.0121	7	MESIROW	149,964,708.33
83369BDA1	SOC GEN NY CP	04/10/2020	0.0000	200,000,000.00	199,101,597.21	0.0121	9	MESIROW	199,939,500.00
62479LDA0	MUFG BK CP	04/10/2020	0.0000	150,000,000.00	149,240,499.99	0.0121	9	MESIROW	149,954,625.00
0556C2DD2	BMW US CP	04/13/2020	0.0000	100,000,000.00	99,897,722.22	0.0121	12	MESIROW	99,959,666.67
88580CDD5	3M CO CP	04/13/2020	0.0000	50,000,000.00	49,944,777.78	0.0121	12	MESIROW	49,979,833.33
92512LDD0	VERSAILLES CP	04/13/2020	0.0000	50,000,000.00	49,945,555.56	0.0121	12	MESIROW	49,979,833.33
83369BDD5	SOC GEN NY CP	04/13/2020	0.0000	100,000,000.00	99,926,888.88	0.0121	12	MESIROW	99,959,666.67
02665JDD9	AM HONDA CP	04/13/2020	0.0000	100,000,000.00	99,878,472.22	0.0121	12	MESIROW	99,959,666.67
22533TDD5	CR AG NY CP	04/13/2020	0.0000	100,000,000.00	99,881,250.00	0.0121	12	MESIROW	99,959,666.67
53127TDD2	LIBERTY CP	04/13/2020	0.0000	50,000,000.00	49,908,125.00	0.0121	12	MESIROW	49,979,833.33
22533TDG8	CR AG NY CP	04/16/2020	0.0000	100,000,000.00	99,936,250.00	0.0121	15	MESIROW	99,949,583.33
62479LDG7	MUFG BK CP	04/16/2020	0.0000	100,000,000.00	99,951,666.66	0.0121	15	MESIROW	99,949,583.33
12619TDQ4	CRC CP	04/24/2020	0.0000	100,000,000.00	99,515,652.77	0.0121	23	MESIROW	99,922,694.44
71344TDT6	PEPSICO CP	04/27/2020	0.0000	50,000,000.00	49,867,833.33	0.0121	26	MESIROW	49,956,305.56
46640PDT7	JPM LLC CP	04/27/2020	0.0000	100,000,000.00	99,870,833.34	0.0121	26	MESIROW	99,912,611.11
71344TDU3	PEPSICO CP	04/28/2020	0.0000	50,000,000.00	49,867,833.33	0.0121	27	MESIROW	49,954,625.00

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89233GDU7	TOYOTA CP	04/28/2020	0.0000	100,000,000.00	99,254,861.12	0.0121	27	MESIROW	99,909,250.00
60689FDU9	MIZUHO NY CP	04/28/2020	0.0000	100,000,000.00	99,585,000.00	0.0121	27	MESIROW	99,909,250.00
22533TDU7	CR AG NY CP	04/28/2020	0.0000	100,000,000.00	99,585,000.00	0.0121	27	MESIROW	99,909,250.00
0556C2DU4	BMW US CP	04/28/2020	0.0000	50,000,000.00	49,917,500.00	0.0121	27	MESIROW	49,954,625.00
19121ADU2	COCA COLA CP	04/28/2020	0.0000	50,000,000.00	49,560,069.44	0.0121	27	MESIROW	49,954,625.00
2546R2DU7	DISNEY CP	04/28/2020	0.0000	50,000,000.00	49,477,958.33	0.0121	27	MESIROW	49,954,625.00
03785DE10	APPLE CP	05/01/2020	0.0000	50,000,000.00	49,573,000.00	0.0160	30	MESIROW	49,933,333.33
89233GE10	TOYOTA CP	05/01/2020	0.0000	100,000,000.00	99,166,888.88	0.0160	30	MESIROW	99,866,666.67
62479LE19	MUFG BK CP	05/01/2020	0.0000	100,000,000.00	99,570,666.66	0.0160	30	MESIROW	99,866,666.67
06417JE16	SCOTIA NY CP	05/01/2020	0.0000	200,000,000.00	198,298,027.78	0.0160	30	MESIROW	199,733,333.33
46640PE17	JPM LLC CP	05/01/2020	0.0000	50,000,000.00	49,464,972.22	0.0160	30	MESIROW	49,933,333.33
17327AE11	CGMI CP	05/01/2020	0.0000	50,000,000.00	49,469,194.44	0.0160	30	MESIROW	49,933,333.33
60689FE46	MIZUHO NY CP	05/04/2020	0.0000	100,000,000.00	99,582,916.66	0.0160	33	MESIROW	99,853,333.33
1247P2E42	CAFCO CP	05/04/2020	0.0000	50,000,000.00	49,777,013.89	0.0160	33	MESIROW	49,926,666.67
62479LE43	MUFG BK CP	05/04/2020	0.0000	200,000,000.00	198,596,111.12	0.0160	33	MESIROW	199,706,666.67
92512LE49	VERSAILLES CP	05/04/2020	0.0000	50,000,000.00	49,769,625.00	0.0160	33	MESIROW	49,926,666.67
53127TE41	LIBERTY CP	05/04/2020	0.0000	50,000,000.00	49,911,041.67	0.0160	33	MESIROW	49,926,666.67
89233GE44	TOYOTA CP	05/04/2020	0.0000	100,000,000.00	99,200,055.56	0.0160	33	MESIROW	99,853,333.33
19121AE49	COCA COLA CP	05/04/2020	0.0000	50,000,000.00	49,674,625.00	0.0160	33	MESIROW	49,926,666.67
63873JE55	NATIXIS NY CP	05/05/2020	0.0000	100,000,000.00	99,819,166.66	0.0160	34	MESIROW	99,848,888.89
60689FE53	MIZUHO NY CP	05/05/2020	0.0000	100,000,000.00	99,560,000.00	0.0160	34	MESIROW	99,848,888.89
89233GE51	TOYOTA CP	05/05/2020	0.0000	100,000,000.00	99,235,333.34	0.0160	34	MESIROW	99,848,888.89
09659BE55	BNP NY CP	05/05/2020	0.0000	100,000,000.00	99,482,250.00	0.0160	34	MESIROW	99,848,888.89
19121AE80	COCA COLA CP	05/08/2020	0.0000	50,000,000.00	49,650,555.56	0.0160	37	MESIROW	49,917,777.78

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89233GE85	TOYOTA CP	05/08/2020	0.0000	200,000,000.00	198,514,388.88	0.0160	37	MESIROW	199,671,111.11
12619TE83	CRC CP	05/08/2020	0.0000	50,000,000.00	49,779,652.78	0.0160	37	MESIROW	49,917,777.78
19121AEB3	COCA COLA CP	05/11/2020	0.0000	50,000,000.00	49,641,111.11	0.0160	40	MESIROW	49,911,111.11
71344TEB4	PEPSICO CP	05/11/2020	0.0000	50,000,000.00	49,901,666.67	0.0160	40	MESIROW	49,911,111.11
67983TEB8	OLD LINE CP	05/11/2020	0.0000	50,000,000.00	49,834,375.00	0.0160	40	MESIROW	49,911,111.11
88580CEJ1	3M CO CP	05/18/2020	0.0000	50,000,000.00	49,850,000.00	0.0160	47	MESIROW	49,895,555.56
88602TEJ8	THUNDER CP	05/18/2020	0.0000	100,000,000.00	99,666,666.66	0.0160	47	MESIROW	99,791,111.11
62479LEJ0	MUFG BK CP	05/18/2020	0.0000	100,000,000.00	99,781,250.00	0.0160	47	MESIROW	99,791,111.11
46640PEJ8	JPM LLC CP	05/18/2020	0.0000	100,000,000.00	99,725,000.00	0.0160	47	MESIROW	99,791,111.11
9113A2ES1	UPS CP	05/26/2020	0.0000	100,000,000.00	99,599,166.67	0.0160	55	MESIROW	99,755,555.56
2546R2ES1	DISNEY CP	05/26/2020	0.0000	100,000,000.00	99,147,638.89	0.0160	55	MESIROW	99,755,555.56
12619TET7	CRC CP	05/27/2020	0.0000	50,000,000.00	49,894,444.44	0.0160	56	MESIROW	49,875,555.56
46640PET6	JPM LLC CP	05/27/2020	0.0000	200,000,000.00	197,859,305.56	0.0160	56	MESIROW	199,502,222.22
2546R2ET9	DISNEY CP	05/27/2020	0.0000	50,000,000.00	49,539,583.33	0.0160	56	MESIROW	49,875,555.56
67983TET9	OLD LINE CP	05/27/2020	0.0000	50,000,000.00	49,701,388.89	0.0160	56	MESIROW	49,875,555.56
89233GF19	TOYOTA CP	06/01/2020	0.0000	50,000,000.00	49,575,138.89	0.0170	61	MESIROW	49,856,395.83
22533TF19	CR AG NY CP	06/01/2020	0.0000	100,000,000.00	99,586,222.22	0.0170	61	MESIROW	99,712,791.67
15963TF12	CHARIOT CP	06/01/2020	0.0000	50,000,000.00	49,726,305.56	0.0170	61	MESIROW	49,856,395.83
62479LF18	MUFG BK CP	06/01/2020	0.0000	100,000,000.00	99,750,305.56	0.0170	61	MESIROW	99,712,791.67
17327AF10	CGMI CP	06/01/2020	0.0000	50,000,000.00	49,400,972.22	0.0170	61	MESIROW	49,856,395.83
83369BF27	SOC GEN NY CP	06/02/2020	0.0000	100,000,000.00	99,587,750.00	0.0170	62	MESIROW	99,708,083.33
74271TF81	PROCTER CP	06/08/2020	0.0000	100,000,000.00	99,651,250.00	0.0170	68	MESIROW	99,679,833.33
15963TF87	CHARIOT CP	06/08/2020	0.0000	50,000,000.00	49,710,069.44	0.0170	68	MESIROW	49,839,916.67
22533TF84	CR AG NY CP	06/08/2020	0.0000	100,000,000.00	99,769,444.44	0.0170	68	MESIROW	99,679,833.33

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19121AFA4	COCA COLA CP	06/10/2020	0.0000	50,000,000.00	49,886,333.33	0.0170	70	MESIROW	49,835,208.33
19121AFP1	COCA COLA CP	06/23/2020	0.0000	50,000,000.00	49,633,277.78	0.0170	83	MESIROW	49,804,604.17
2546R2FP6	DISNEY CP	06/23/2020	0.0000	50,000,000.00	49,626,458.33	0.0170	83	MESIROW	49,804,604.17
17327AG19	CGMI CP	07/01/2020	0.0000	50,000,000.00	49,403,250.00	0.0159	91	MESIROW	49,799,673.61
88602TG15	THUNDER CP	07/01/2020	0.0000	50,000,000.00	49,888,569.44	0.0159	91	MESIROW	49,799,673.61
67983TG18	OLD LINE CP	07/01/2020	0.0000	50,000,000.00	49,888,569.44	0.0159	91	MESIROW	49,799,673.61
03785DG18	APPLE CP	07/01/2020	0.0000	50,000,000.00	49,553,125.00	0.0159	91	MESIROW	49,799,673.61
19121AG13	COCA COLA CP	07/01/2020	0.0000	50,000,000.00	49,525,777.78	0.0159	91	MESIROW	49,799,673.61
2546R2G18	DISNEY CP	07/01/2020	0.0000	50,000,000.00	49,534,166.67	0.0159	91	MESIROW	49,799,673.61
19121AGA3	COCA COLA CP	07/10/2020	0.0000	50,000,000.00	49,870,000.00	0.0159	100	MESIROW	49,779,861.11
63873JGA2	NATIXIS NY CP	07/10/2020	0.0000	100,000,000.00	99,666,666.66	0.0159	100	MESIROW	99,559,722.22
09659BGA2	BNP NY CP	07/10/2020	0.0000	100,000,000.00	99,749,833.34	0.0159	100	MESIROW	99,559,722.22
74271TGA5	PROCTER CP	07/10/2020	0.0000	100,000,000.00	99,390,694.44	0.0159	100	MESIROW	99,559,722.22
03785DGA8	APPLE CP	07/10/2020	0.0000	50,000,000.00	49,662,055.56	0.0159	100	MESIROW	49,779,861.11
2546R2GH3	DISNEY CP	07/17/2020	0.0000	100,000,000.00	99,340,416.67	0.0159	107	MESIROW	99,528,902.78
4820P2GQ2	JUPITER CP	07/24/2020	0.0000	100,000,000.00	99,293,888.88	0.0159	114	MESIROW	99,498,083.33
2546R2GQ3	DISNEY CP	07/24/2020	0.0000	50,000,000.00	49,564,583.33	0.0159	114	MESIROW	49,749,041.67
19121AGQ8	COCA COLA CP	07/24/2020	0.0000	25,000,000.00	24,783,611.11	0.0159	114	MESIROW	24,874,520.83
03785DGQ3	APPLE CP	07/24/2020	0.0000	50,000,000.00	49,593,027.78	0.0159	114	MESIROW	49,749,041.67
71344TGT3	PEPSICO CP	07/27/2020	0.0000	100,000,000.00	99,433,055.56	0.0159	117	MESIROW	99,484,875.00
03785DGT7	APPLE CP	07/27/2020	0.0000	150,000,000.00	149,422,305.56	0.0159	117	MESIROW	149,227,312.50
19121AH38	COCA COLA CP	08/03/2020	0.0000	50,000,000.00	49,558,111.11	0.0144	124	MESIROW	49,752,861.11
1247P2H31	CAFCO CP	08/03/2020	0.0000	100,000,000.00	99,155,333.34	0.0144	124	MESIROW	99,505,722.22
89233GH33	TOYOTA CP	08/03/2020	0.0000	150,000,000.00	149,250,000.00	0.0144	124	MESIROW	149,258,583.33

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19121AH46	COCA COLA CP	08/04/2020	0.0000	50,000,000.00	49,693,333.33	0.0144	125	MESIROW	49,750,868.06
63873JH45	NATIXIS NY CP	08/04/2020	0.0000	100,000,000.00	99,612,083.34	0.0144	125	MESIROW	99,501,736.11
92512LH79	VERSAILLES CP	08/07/2020	0.0000	100,000,000.00	99,489,583.34	0.0144	128	MESIROW	99,489,777.78
46640PJ12	JPM LLC CP	09/01/2020	0.0000	100,000,000.00	99,328,333.34	0.0130	153	MESIROW	99,449,625.00
89233GJ15	TOYOTA CP	09/01/2020	0.0000	100,000,000.00	99,206,222.22	0.0130	153	MESIROW	99,449,625.00
03785DJ15	APPLE CP	09/01/2020	0.0000	50,000,000.00	49,538,458.33	0.0130	153	MESIROW	49,724,812.50
13607EJ18	CIBC HLD CP	09/01/2020	0.0000	100,000,000.00	99,287,000.00	0.0130	153	MESIROW	99,449,625.00
06417JJ11	SCOTIA NY CP	09/01/2020	0.0000	100,000,000.00	99,615,555.56	0.0130	153	MESIROW	99,449,625.00
19121AJ93	COCA COLA CP	09/09/2020	0.0000	50,000,000.00	49,567,166.67	0.0130	161	MESIROW	49,710,423.61
1247P2JN5	CAFCO CP	09/22/2020	0.0000	50,000,000.00	49,604,166.67	0.0130	174	MESIROW	49,687,041.67
19121AJN2	COCA COLA CP	09/22/2020	0.0000	150,000,000.00	149,211,222.22	0.0130	174	MESIROW	149,061,125.00
2546R2JU1	DISNEY CP	09/28/2020	0.0000	100,000,000.00	99,453,444.44	0.0120	180	MESIROW	99,400,000.00
13607EJU4	CIBC HLD CP	09/28/2020	0.0000	100,000,000.00	99,190,472.22	0.0120	180	MESIROW	99,400,000.00
89233GJU1	TOYOTA CP	09/28/2020	0.0000	50,000,000.00	49,646,111.11	0.0120	180	MESIROW	49,700,000.00
03785DK13	APPLE CP	10/01/2020	0.0000	50,000,000.00	49,431,763.89	0.0120	183	MESIROW	49,695,000.00
06417JK19	SCOTIA NY CP	10/01/2020	0.0000	100,000,000.00	98,740,972.22	0.0120	183	MESIROW	99,390,000.00
46640PK10	JPM LLC CP	10/01/2020	0.0000	100,000,000.00	98,865,666.66	0.0120	183	MESIROW	99,390,000.00
03785DKW5	APPLE CP	10/30/2020	0.0000	46,000,000.00	45,679,533.33	0.0126	212	MESIROW	45,660,034.44
19121AL25	COCA COLA CP	11/02/2020	0.0000	50,000,000.00	49,418,180.56	0.0126	215	MESIROW	49,625,243.06
				10,171,000,000.00	10,115,069,047.16				10,145,738,569.17
AIP:		0.00							
Book + AIP:		10,115,069,047.16		COMMER PAPER					

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SYS045993	HANMI BANK TD	04/01/2020	1.8200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045997	FIRST FOUNDATION BANK TD	04/03/2020	1.7600	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS045998	PACIFIC WESTERN BANK TD	04/03/2020	1.7300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045996	AMERICAN FIRST CREDIT UNION TD	04/03/2020	1.7600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046181	FARMERS & MERCHANTS BANK OF CA	04/08/2020	1.5200	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS046183	PROVIDENT SAVINGS BANK TD	04/08/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046179	COMMUNITY WEST BANK TD	04/08/2020	1.5500	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046002	CALIFORNIA BANK OF COMMERCE TR	04/08/2020	1.7200	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046005	PACIFIC ALLIANCE BANK TD	04/08/2020	1.6900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046184	SAFE CREDIT UNION TD	04/08/2020	1.5200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046194	OPEN BANK TD	04/09/2020	1.5300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046193	MANUFACTURERS BANK TD	04/09/2020	1.5500	65,000,000.00	65,000,000.00	1.00000	65,000,000.00
SYS046189	COMMERCEWEST BANK TD	04/09/2020	1.5300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046157	BANK OF THE SIERRA TD	04/09/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046192	MALAGA BANK FSB TD	04/09/2020	1.5300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046009	EAST WEST BANK TD	04/09/2020	1.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046196	PACIFIC PREMIER BANK TD	04/09/2020	1.5300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046188	BANK OF HOPE TD	04/09/2020	1.5500	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046195	PACIFIC CITY BANK TD	04/09/2020	1.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046203	MISSION FEDERAL CREDIT UNION TR	04/10/2020	1.5000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046198	AMERICAN PLUS BANK NA TD	04/10/2020	1.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046206	WESCOM CENTRAL CREDIT UNION TR	04/10/2020	1.5500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046205	SANTA CRUZ COUNTY BANK TD	04/10/2020	1.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046021	EAST WEST BANK TD	04/15/2020	1.6300	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046209	BANK OF THE ORIENT TD	04/15/2020	1.5800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046212	AXOS BANK TD	04/15/2020	1.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS046216	CALIFORNIA COAST CREDIT UNION T	04/16/2020	1.5600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046164	TRAVIS CREDIT UNION TD	04/16/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046215	BANC OF CALIFORNIA NA TD	04/16/2020	1.6100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046028	MERIWEST CREDIT UNION TD	04/16/2020	1.6600	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS046031	US METRO BANK TD	04/17/2020	1.6200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046224	PACIFIC PREMIER BANK TD	04/17/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046223	MALAGA BANK FSB TD	04/17/2020	1.5600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046222	BEACON BUSINESS BANK TD	04/17/2020	1.5800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046043	BANK OF SOUTHERN CALIFORNIA TD	04/22/2020	1.6400	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS046044	CORNERSTONE COMMUNITY BANK TI	04/22/2020	1.6200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046225	AXOS BANK TD	04/22/2020	1.5600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046229	WESCOM CENTRAL CREDIT UNION TI	04/22/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046232	PACIFIC PREMIER BANK TD	04/23/2020	1.5500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046230	COMMERCIAL BANK OF CALIFORNIA`	04/23/2020	1.5800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046053	MERIWEST CREDIT UNION TD	04/24/2020	1.6200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046054	OPUS BANK TD	04/24/2020	1.6400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046236	COMMERCEWEST BANK TD	04/24/2020	1.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046241	EVERTRUST BANK TD	04/29/2020	1.5100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046242	MISSION FEDERAL CREDITI UNION TI	04/29/2020	1.5100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046240	FIRST FOUNDATION BANK TD	04/29/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046246	RIVER VALLEY COMMUNITY BANK TD	04/30/2020	1.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046067	GOLDEN VALLEY BANK TD	05/01/2020	1.6200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046065	AMERICAN PLUS BANK NA TD	05/01/2020	1.6000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046247	BANK OF THE SIERRA TD	05/01/2020	1.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046070	OPEN BANK TD	05/06/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046251	PACIFIC CITY BANK TD	05/06/2020	1.5500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00

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SYS046069	MISSION VALLEY BANK TD	05/06/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046068	CALIFORNIA BANK OF COMMERCE TI	05/06/2020	1.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046252	STATE BANK OF INDIA (CALIFORNIA)	05/06/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046080	TECHNOLOGY CREDIT UNION TD	05/07/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046077	NORTHROP GRUMMAN FEDERAL CRE	05/07/2020	1.6000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046075	COMMONWEALTH BUSINESS BANK TI	05/07/2020	1.5900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046257	NUVISION FEDERAL CREDIT UNION T	05/07/2020	1.6200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046255	AXOS BANK TD	05/07/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046082	BANK OF SANTA CLARITA TD	05/08/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046086	COMMUNITY WEST BANK TD	05/13/2020	1.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046085	CATHAY BANK TD	05/13/2020	1.5700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046090	US METRO BANK TD	05/13/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046089	PROVIDENT CREDIT UNION TD	05/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046088	PROVIDENT CREDIT UNION TD	05/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046087	HANMI BANK TD	05/13/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046269	SANTA CRUZ COUNTY BANK TD	05/14/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046268	PACIFIC PREMIER BANK TD	05/14/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046271	WESCOM CENTRAL CREDIT UNION TI	05/14/2020	1.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046096	PACIFIC WESTERN BANK TD	05/14/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046093	BANC OF CALIFORNIA NA TD	05/14/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046221	BANK OF THE SIERRA TD	05/15/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046106	MERCHANTS BANK OF COMMERCE TI	05/20/2020	1.5900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046239	TRAVIS CREDIT UNION TD	05/20/2020	1.5600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046111	PROVIDENT CREDIT UNION TD	05/21/2020	1.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046110	POPPY BANK TD	05/21/2020	1.5600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046109	PACIFIC ENTERPRISE BANK TD	05/21/2020	1.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046108	NEW OMNI BANK NA TD	05/21/2020	1.5600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046107	COMMUNITY WEST BANK TD	05/21/2020	1.5900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046113	COMMUNITY BANK OF THE BAY TD	05/22/2020	1.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046266	AMERICAN RIVER BANK TD	05/28/2020	1.5600	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS046124	TRI COUNTIES BANK TD	06/03/2020	1.5900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046122	POPPY BANK TD	06/03/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046121	NEW OMNI BANK NA TD	06/03/2020	1.5900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046119	BANK OF THE SIERRA TD	06/03/2020	1.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046295	TRI COUNTIES BANK TD	06/03/2020	1.1800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046294	CALIFORNIA COAST CREDIT UNION	06/03/2020	1.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046293	AXOS BANK TD	06/03/2020	1.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046303	PACIFIC PREMIER BANK TD	06/04/2020	0.9700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046301	MECHANICS BANK TD	06/04/2020	1.0100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046136	TECHNOLOGY CREDIT UNION TD	06/04/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046135	PROSPECTORS FEDERAL CREDIT UNI	06/04/2020	1.5800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046133	OPEN BANK TD	06/04/2020	1.5600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046128	AMERICAN PLUS BANK NA TD	06/04/2020	1.5600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046139	CALIFORNIA BANK OF COMMERCE TC	06/05/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046137	COMMUNITY WEST BANK TD	06/05/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046306	COMMERCEWEST BANK TD	06/05/2020	0.7800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046305	BANK OF HOPE TD	06/05/2020	0.8000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046313	AXOS BANK TD	06/10/2020	0.3900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046312	GOLDEN 1 CREDIT UNION TD	06/10/2020	0.4100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046155	US METRO BANK TD	06/10/2020	1.5300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046153	POPPY BANK TD	06/10/2020	1.5300	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046152	PACIFIC WESTERN BANK TD	06/10/2020	1.5300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00

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SYS046151	OPEN BANK TD	06/10/2020	1.5300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046150	NEW OMNI BANK NA TD	06/10/2020	1.5300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046148	MISSION NATIONAL BANK TD	06/10/2020	1.5300	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046146	FIVE STAR BANK TD	06/10/2020	1.5300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046145	FIRST FOUNDATION BANK TD	06/10/2020	1.5600	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046143	AMERICAN FIRST CREDIT UNION TD	06/10/2020	1.5600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046156	AMERICAN RIVER BANK TD	06/11/2020	1.5800	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046321	WESCOM CENTRAL CREDIT UNION TI	06/11/2020	0.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046320	PACIFIC PREMIER BANK TD	06/11/2020	0.4200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046318	COMMONWEALTH BUSINESS BANK TI	06/11/2020	0.4400	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS046323	BEACON BUSINESS BANK TD	06/12/2020	0.4100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046162	BANK OF SAN FRANCISCO TD	06/12/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046325	PREFERRED BANK TD	06/17/2020	0.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046171	EVERTRUST BANK TD	06/17/2020	1.5400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046170	NORTHERN CALIFORNIA NATIONAL E	06/17/2020	1.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046330	PACIFIC CITY BANK TD	06/17/2020	0.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046329	NORTHERN CALIFORNIA NATIONAL E	06/17/2020	0.2400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046328	MISSION BANK TD	06/17/2020	0.2200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046176	MERCHANTS BANK OF COMMERCE TI	06/19/2020	1.5900	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS046335	WESCOM CENTRAL CREDIT UNION TI	06/19/2020	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046339	LUTHER BURBANK SAVINGS TD	06/24/2020	0.0600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046338	COMMONWEALTH BUSINESS BANK TI	06/24/2020	0.0500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046178	BANK OF THE SIERRA TD	07/08/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046182	MISSION NATIONAL BANK TD	07/08/2020	1.5400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046191	FIRST CHOICE BANK TD	07/09/2020	1.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046190	FINANCIAL PARTNERS CREDIT UNIOI	07/09/2020	1.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS046197	PROVIDENT CREDIT UNION TD	07/09/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046202	MANUFACTURERS BANK TD	07/10/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046201	FIVE STAR BANK TD	07/10/2020	1.5300	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046200	BENEFICIAL STATE BANK TD	07/10/2020	1.5700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046199	BANK OF SANTA CLARITA TD	07/10/2020	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046204	PROVIDENT SAVINGS BANK TD	07/10/2020	1.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046214	HANMI BANK TD	07/15/2020	1.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046213	BANK OF THE FEATHER RIVER TD	07/15/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046211	AMERICAN RIVER BANK TD	07/15/2020	1.5800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046220	PROVIDENT CREDIT UNION TD	07/16/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046219	PROVIDENT CREDIT UNION TD	07/16/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046218	NEW OMNI BANK NA TD	07/16/2020	1.5500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046217	COMMUNITY WEST BANK TD	07/16/2020	1.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046228	PROVIDENT CREDIT UNION TD	07/22/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046227	PROVIDENT CREDIT UNION TD	07/22/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046226	PACIFIC WESTERN BANK TD	07/22/2020	1.5500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046231	MISSION NATIONAL BANK TD	07/23/2020	1.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046233	STRATA FEDERAL CREDIT UNION TD	07/23/2020	1.5400	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS046238	MALAGA BANK FSB TD	07/24/2020	1.5400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046237	FIRST FOUNDATION BANK TD	07/24/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046235	AMERICAN PLUS BANK NA TD	07/24/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046245	MALAGA BANK FSB TD	07/30/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046244	HANMI BANK TD	07/30/2020	1.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046243	AMERICAN RIVER BANK TD	07/30/2020	1.5800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046248	EAST WEST BANK TD	07/31/2020	1.5700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046256	MANUFACTURERS BANK TD	08/06/2020	1.5700	35,000,000.00	35,000,000.00	1.00000	35,000,000.00

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SYS046265	UNCLE CREDIT UNION TD	08/07/2020	1.5400	3,750,000.00	3,750,000.00	1.00000	3,750,000.00
SYS046258	UNCLE CREDIT UNION TD	08/07/2020	1.5700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046264	AMERICAN RIVER BANK TD	08/12/2020	1.5600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046263	SAN DIEGO COUNTY CREDIT UNION	08/12/2020	1.5100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046262	FIVE STAR BANK TD	08/12/2020	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046267	CALIFORNIA COAST CREDIT UNION T	08/13/2020	1.5200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046270	US METRO BANK TD	08/13/2020	1.5200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046275	TRAVIS CREDIT UNION TD	08/14/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046274	CORNERSTONE COMMUNITY BANK TI	08/14/2020	1.5400	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046273	BANK OF THE SIERRA TD	08/14/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046272	AMERICAN PLUS BANK NA TD	08/14/2020	1.5400	8,740,000.00	8,740,000.00	1.00000	8,740,000.00
SYS046278	PACIFIC WESTERN BANK TD	08/19/2020	1.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046277	CALIFORNIA COAST CREDIT UNION T	08/19/2020	1.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046276	BANK OF HOPE TD	08/19/2020	1.5600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046285	TECHNOLOGY CREDIT UNION TD	08/20/2020	1.5300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046284	METROPOLITAN BANK TD	08/20/2020	1.5300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046283	SUNCREST BANK TD	08/20/2020	1.5500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046286	SAFE CREDIT UNION TD	08/21/2020	1.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046291	CATHAY BANK TD	08/26/2020	1.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046288	CATHAY BANK TD	08/26/2020	1.4700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046290	FIRST FOUNDATION BANK TD	08/27/2020	1.4700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046300	MANUFACTURERS BANK TD	09/03/2020	0.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046299	BANC OF CALIFORNIA NA TD	09/03/2020	0.9200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046298	AMERICAN RIVER BANK TD	09/03/2020	0.9100	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046297	1ST CAPITAL BANK TD	09/03/2020	0.9000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046302	METROPOLITAN BANK TD	09/03/2020	0.8800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

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SYS046304	TECHNOLOGY CREDIT UNION TD	09/03/2020	0.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046307	PROVIDENT CREDIT UNION TD	09/04/2020	0.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046316	PROVIDENT SAVINGS BANK TD	09/09/2020	0.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046315	PROVIDENT CREDIT UNION TD	09/09/2020	0.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046314	MALAGA BANK FSB TD	09/09/2020	0.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046319	FIRST FOUNDATION BANK TD	09/10/2020	0.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046317	BANC OF CALIFORNIA NA TD	09/10/2020	0.4500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046324	POPPY BANK TD	09/11/2020	0.4200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046326	PREFERRED BANK TD	09/16/2020	0.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046332	CALIFORNIA BANK OF COMMERCE TI	09/17/2020	0.3100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046331	GOLDEN 1 CREDIT UNION TD	09/17/2020	0.3000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046336	MALAGA BANK FSB TD	09/18/2020	0.1700	28,000,000.00	28,000,000.00	1.00000	28,000,000.00
SYS046334	CALIFORNIA COAST CREDIT UNION T	09/18/2020	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046340	STATE BANK OF INDIA (CALIFORNIA)	09/23/2020	0.0400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046343	BANK OF SAN FRANCISCO TD	09/25/2020	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				5,331,990,000.00	5,331,990,000.00		5,331,990,000.00
AIP:		0.00					
Book + AIP:	5,331,990,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1890027	05/15/2020	2.45000000	5,713,000.00	1.000	5,713,000.00
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
AB55 1900005	10/16/2020	2.18600000	75,896,000.00	1.000	75,896,000.00
AB55 1900006	10/16/2020	2.18600000	26,254,000.00	1.000	26,254,000.00
AB55 1900008	11/20/2020	2.08300000	109,895,000.00	1.000	109,895,000.00
AB55 1900009	11/20/2020	2.08300000	12,518,000.00	1.000	12,518,000.00
AB55 1900010	11/20/2020	2.08300000	19,214,000.00	1.000	19,214,000.00
AB55 1900011	11/20/2020	2.08300000	4,292,000.00	1.000	4,292,000.00
AB55 1900012	11/20/2020	2.08300000	34,616,000.00	1.000	34,616,000.00
AB55 1900013	01/15/2021	1.95400000	33,875,000.00	1.000	33,875,000.00
AB55 1900014	01/15/2021	1.95400000	8,353,000.00	1.000	8,353,000.00
AB55 1900015	01/15/2021	1.95400000	9,507,000.00	1.000	9,507,000.00
AB55 1900016	02/19/2021	1.91000000	13,194,000.00	1.000	13,194,000.00
AB55 1900017	02/19/2021	1.91000000	5,662,000.00	1.000	5,662,000.00
AB55 1900018	03/19/2021	1.75000000	54,626,000.00	1.000	54,626,000.00
AB55 1900019	03/19/2021	1.75000000	14,770,000.00	1.000	14,770,000.00
			624,194,000.00		624,194,000.00

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Total # of items:	793
Par Value:	99,530,808,261.64
Book Value:	98,111,913,127.69
Fair Value:	99,034,997,868.95
Accrual:	229,633,862.88
Total Book Value:	98,111,913,127.69
AIP:	6,324,488.80
Book + AIP:	98,118,237,616.49