

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2020

OFFICE OF THE TREASURER

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



Date: October 15, 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 September 30, 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

10/15/2020

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2020

(Dollars in thousands)

Portfolio Amount		\$ 109,199,625
Effective Yield	0.646%	
Quarter-to-date Yield	0.796%	
Year-to-date Yield	0.796%	
Average Life (in days)	169	
Demand Bank Account Balances		\$ 3,357,477
Total PMIA Resources		<u><u>\$ 112,557,102</u></u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

September 30, 2020

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 37,417,825	34.26%
Bonds	-	0.00%
Notes	24,217,353	22.18%
Strips	-	0.00%
Total Governments	\$ 61,635,178	56.44%
Federal Agency Debentures	\$ 4,452,549	4.08%
Certificates of Deposit	14,300,406	13.10%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	15,463,601	14.16%
Time Deposits	4,929,000	4.51%
GNMAs	-	0.00%
Commercial Paper	7,509,491	6.88%
FHLMC / REMICS	15,102	0.01%
Corporate Bonds	-	0.00%
AB 55 Loans	694,298	0.64%
GF Loans	-	0.00%
Other	200,000	0.18%
Reverse Repurchases	-	0.00%
Total, All Types	<u>\$ 109,199,625</u>	<u>100.00% *</u>

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

Section II



State of California
Pooled Money Investment Account
Market Valuation
9/30/2020

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 37,417,824,629.29	\$ 37,474,728,617.52	\$ 37,487,632,500.00	NA
Notes	\$ 24,217,353,058.19	\$ 24,217,068,836.30	\$ 24,537,427,000.00	\$ 100,593,584.00
1* Federal Agency:				
SBA	\$ 478,234,257.41	\$ 478,234,257.41	\$ 473,998,037.29	\$ 203,278.39
MBS-REMICs	\$ 15,101,609.67	\$ 15,101,609.67	\$ 15,926,606.86	\$ 70,087.53
Debentures	\$ 2,733,358,224.09	\$ 2,732,582,182.96	\$ 2,748,442,680.00	\$ 6,581,289.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 725,000,000.00	\$ 725,000,000.00	\$ 725,479,000.00	\$ 1,769,501.00
Discount Notes	\$ 15,463,600,958.36	\$ 15,374,456,486.18	\$ 15,475,375,200.00	NA
1* Supranational Debentures	\$ 515,860,149.28	\$ 515,678,738.16	\$ 517,238,400.00	\$ 2,195,871.75
1* Supranational Debentures FR	\$ 200,097,007.00	\$ 200,097,007.00	\$ 200,087,081.70	\$ 118,962.61
2* CDs and YCDs FR	\$ 600,000,000.00	\$ 600,000,000.00	\$ 600,157,000.00	\$ 139,847.22
2* Bank Notes	\$ -	\$ -	\$ -	\$ -
2* CDs and YCDs	\$ 13,700,405,817.10	\$ 13,700,183,594.88	\$ 13,699,564,192.25	\$ 15,421,222.21
2* Commercial Paper	\$ 7,509,491,061.13	\$ 7,517,418,898.58	\$ 7,518,422,005.55	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,929,000,000.00	\$ 4,929,000,000.00	\$ 4,929,000,000.00	NA
AB 55 & GF Loans	\$ 694,298,000.00	\$ 694,298,000.00	\$ 694,298,000.00	NA
TOTAL	\$ 109,199,624,771.52	\$ 109,173,848,228.66	\$ 109,623,047,703.65	\$ 127,093,644.61

Fair Value Including Accrued Interest

\$ 109,750,141,348.26

* 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 (1.004114534). 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 \$20,082,290.67 or \$20,000,000.00 x 1.004114534.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
9127962J7	U S TREAS BILL	10/01/2020	0.0000	4,050,000,000.00	4,047,917,593.76	1.00000 CITIBANK	4,050,000,000.00
912796TN9	U S TREAS BILL	10/08/2020	0.0000	1,700,000,000.00	1,687,879,295.81	0.99999 CITIBANK	1,699,983,000.00
9127964H9	U S TREAS BILL	10/13/2020	0.0000	1,300,000,000.00	1,299,391,376.44	0.99998 CITIBANK	1,299,974,000.00
9127962R9	U S TREAS BILL	10/15/2020	0.0000	300,000,000.00	299,914,055.56	0.99997 CITIBANK	299,991,000.00
9127964J5	U S TREAS BILL	10/20/2020	0.0000	400,000,000.00	399,861,166.68	0.99996 CITIBANK	399,984,000.00
9127962S7	U S TREAS BILL	10/22/2020	0.0000	750,000,000.00	749,681,508.33	0.99995 CITIBANK	749,962,500.00
9127964K2	U S TREAS BILL	10/27/2020	0.0000	1,300,000,000.00	1,299,247,373.62	0.99994 CITIBANK	1,299,922,000.00
9127962T5	U S TREAS BILL	10/29/2020	0.0000	400,000,000.00	399,855,722.20	0.99993 CITIBANK	399,972,000.00
912796TP4	U S TREAS BILL	11/05/2020	0.0000	800,000,000.00	787,872,488.88	0.99992 CITIBANK	799,936,000.00
9127964R7	U S TREAS BILL	11/10/2020	0.0000	850,000,000.00	849,484,766.68	0.99991 CITIBANK	849,923,500.00
9127962Z1	U S TREAS BILL	11/12/2020	0.0000	400,000,000.00	399,852,902.76	0.99989 CITIBANK	399,956,000.00
9127964S5	U S TREAS BILL	11/17/2020	0.0000	400,000,000.00	399,808,900.00	0.99988 CITIBANK	399,952,000.00
9127963A5	U S TREAS BILL	11/19/2020	0.0000	300,000,000.00	299,887,125.00	0.99988 CITIBANK	299,964,000.00
9127964T3	U S TREAS BILL	11/24/2020	0.0000	750,000,000.00	749,492,374.95	0.99987 CITIBANK	749,902,500.00
9127964U0	U S TREAS BILL	12/01/2020	0.0000	2,100,000,000.00	2,098,707,277.76	0.99985 CITIBANK	2,099,685,000.00
912796TU3	U S TREAS BILL	12/03/2020	0.0000	850,000,000.00	838,285,886.83	0.99983 CITIBANK	849,855,500.00
9127965B1	U S TREAS BILL	12/08/2020	0.0000	950,000,000.00	949,457,922.22	0.99974 CITIBANK	949,753,000.00
9127965C9	U S TREAS BILL	12/15/2020	0.0000	600,000,000.00	599,627,833.32	0.99978 CITIBANK	599,868,000.00
9127963K3	U S TREAS BILL	12/17/2020	0.0000	1,100,000,000.00	1,099,119,635.47	0.99980 CITIBANK	1,099,780,000.00
9127965D7	U S TREAS BILL	12/22/2020	0.0000	1,300,000,000.00	1,299,404,997.26	0.99981 CITIBANK	1,299,753,000.00
9127963L1	U S TREAS BILL	12/24/2020	0.0000	100,000,000.00	99,919,111.12	0.99977 CITIBANK	99,977,000.00
9127965F2	U S TREAS BILL	12/29/2020	0.0000	900,000,000.00	899,567,113.90	0.99978 CITIBANK	899,802,000.00
912796TY5	U S TREAS BILL	12/31/2020	0.0000	200,000,000.00	196,908,527.78	0.99975 CITIBANK	199,950,000.00
9127963T4	U S TREAS BILL	01/07/2021	0.0000	400,000,000.00	399,696,666.64	0.99974 CITIBANK	399,896,000.00
912796UC1	U S TREAS BILL	01/28/2021	0.0000	1,250,000,000.00	1,234,314,950.03	0.99967 CITIBANK	1,249,587,500.00
912796B73	U S TREAS BILL	02/09/2021	0.0000	200,000,000.00	199,922,511.12	0.99958 CITIBANK	199,916,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
9127964C0	U S TREAS BILL	02/11/2021	0.0000	2,500,000,000.00	2,498,866,661.06	0.99961 CITIBANK	2,499,025,000.00
912796XE4	U S TREAS BILL	02/25/2021	0.0000	950,000,000.00	946,629,952.74	0.99959 CITIBANK	949,610,500.00
912796C23	U S TREAS BILL	03/02/2021	0.0000	800,000,000.00	799,684,930.56	0.99958 CITIBANK	799,664,000.00
9127964M8	U S TREAS BILL	03/11/2021	0.0000	300,000,000.00	299,830,375.02	0.99954 CITIBANK	299,862,000.00
9127962F5	U S TREAS BILL	03/25/2021	0.0000	1,500,000,000.00	1,498,153,327.76	0.99948 CITIBANK	1,499,220,000.00
9127962Q1	U S TREAS BILL	04/22/2021	0.0000	400,000,000.00	399,425,500.02	0.99938 CITIBANK	399,752,000.00
9127962Y4	U S TREAS BILL	05/20/2021	0.0000	1,550,000,000.00	1,547,779,277.76	0.99934 CITIBANK	1,548,977,000.00
9127963H0	U S TREAS BILL	06/17/2021	0.0000	650,000,000.00	648,861,238.89	0.99921 CITIBANK	649,486,500.00
9127963S6	U S TREAS BILL	07/15/2021	0.0000	1,850,000,000.00	1,847,502,999.34	0.99918 CITIBANK	1,848,483,000.00
9127964B2	U S TREAS BILL	08/12/2021	0.0000	1,650,000,000.00	1,648,178,888.94	0.99906 CITIBANK	1,648,449,000.00
9127964L0	U S TREAS BILL	09/09/2021	0.0000	1,700,000,000.00	1,697,832,393.08	0.99874 CITIBANK	1,697,858,000.00
				37,500,000,000.00	37,417,824,629.29		37,487,632,500.00
AIP:		0.00					
Book + AIP:		37,417,824,629.29		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	649,846,311.52	1.00058	0.00750342		CITIBANK	650,377,000.00	4,877,223.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,984,278.55	1.00226	0.01203125		CITIBANK	551,243,000.00	6,617,187.50
9128283G3	U S TREAS NOTE	11/15/2020	1.7500	100,000,000.00	100,015,849.14	1.00200	0.00661005		CITIBANK	100,200,000.00	661,005.00
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,965,212.45	1.00433	0.00924180		CITIBANK	351,515,500.00	3,234,630.00
9128283L2	U S TREAS NOTE	12/15/2020	1.8750	150,000,000.00	150,154,483.53	1.00359	0.00553279		CITIBANK	150,538,500.00	829,918.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,878,403.86	1.00588	0.00631793		CITIBANK	1,408,232,000.00	8,845,102.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,961,837.32	1.00789	0.00421196		CITIBANK	302,367,000.00	1,263,588.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	350,000,000.00	350,713,397.98	1.00793	0.00287364		CITIBANK	352,775,500.00	1,005,774.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,701,054,777.94	1.00981	0.00214088		CITIBANK	1,716,677,000.00	3,639,496.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	800,000,000.00	800,607,539.40	1.01031	0.00104972		CITIBANK	808,248,000.00	839,776.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,934,464.52	1.01250	0.00941576		CITIBANK	202,500,000.00	1,883,152.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,856,492.60	1.01551	0.00991508		CITIBANK	203,102,000.00	1,983,016.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	801,431,820.25	1.01332	0.00714139		CITIBANK	810,656,000.00	5,713,112.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,700,000,000.00	2,698,020,437.67	1.01117	0.00410666		CITIBANK	2,730,159,000.00	11,087,982.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	901,734,149.48	1.01500	0.00537024		CITIBANK	913,500,000.00	4,833,216.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	455,320,250.83	1.01969	0.00556386		CITIBANK	458,860,500.00	2,503,737.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,880,019.28	1.01348	0.00294837		CITIBANK	202,696,000.00	589,674.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,390,502.76	1.01742	0.00271399		CITIBANK	101,742,000.00	271,399.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	504,033,735.62	1.02289	0.00351223		CITIBANK	511,445,000.00	1,756,115.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,047,232,624.95	1.01250	0.00128453		CITIBANK	2,075,625,000.00	2,633,286.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	303,240,311.34	1.02492	0.00121547		CITIBANK	307,476,000.00	364,641.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,248,432,751.26	1.01359	0.00004121		CITIBANK	1,266,987,500.00	51,512.50
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	303,789,841.66	1.02836	0.01327527		CITIBANK	308,508,000.00	3,982,581.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,547,747,742.36	1.01477	0.00627717		CITIBANK	1,572,893,500.00	9,729,613.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,048,377,903.38	1.01570	0.00504098		CITIBANK	1,066,485,000.00	5,293,029.00
912828Y27	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,654,021.58	1.01859	0.00410666		CITIBANK	1,069,519,500.00	4,311,993.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,976,194.08	1.01660	0.00231658		CITIBANK	609,960,000.00	1,389,948.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	950,000,000.00	960,285,924.20	1.01406	0.00096340		CITIBANK	963,357,000.00	915,230.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	200,000,000.00	199,746,905.72	0.99992	0.00042008		CITIBANK	199,984,000.00	84,016.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	199,186,809.12	1.02578	0.00191576		CITIBANK	205,156,000.00	383,152.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	398,378,570.60	1.02684	0.00066298		CITIBANK	410,736,000.00	265,192.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	298,155,158.04	1.02535	0.00634904		CITIBANK	307,605,000.00	1,904,712.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,674,251.52	1.03156	0.00613791		CITIBANK	567,358,000.00	3,375,850.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,588,029.19	1.03289	0.00479508		CITIBANK	464,800,500.00	2,157,786.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,189,552.92	1.03102	0.00317935		CITIBANK	412,408,000.00	1,271,740.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,628,279.68	1.00867	0.00022099		CITIBANK	201,734,000.00	44,198.00
				24,200,000,000.00	24,217,068,836.30					24,537,427,000.00	100,593,584.00
AIP:					284,221.89						
Book + AIP:					24,217,353,058.19				TREASURY NOTE		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DX79	SBA POOL #503402	07/25/2021	0.8750	792.47	792.47	0.99337 CITIBANK	787.22	0.58
83164DY60	SBA POOL #503433	08/25/2021	0.8750	4,259.46	4,259.46	0.99542 CITIBANK	4,239.95	3.11
83164DZ77	SBA POOL #503466	10/25/2021	0.8750	31,675.09	31,675.09	0.99519 CITIBANK	31,522.73	23.10
83164D5T2	SBA POOL #503558	12/25/2021	0.8750	80,094.84	80,094.84	0.99412 CITIBANK	79,623.88	58.40
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	12,322.17	12,322.17	0.99444 CITIBANK	12,253.66	8.98
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	44,508.40	44,508.40	0.99433 CITIBANK	44,256.04	32.45
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	39,160.00	39,160.00	0.99402 CITIBANK	38,925.82	28.55
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	78,663.51	78,663.51	0.99341 CITIBANK	78,145.12	57.36
83164EE29	SBA POOL #503753	05/25/2022	0.8750	29,730.26	29,730.26	0.99482 CITIBANK	29,576.26	21.68
83164EN94	SBA POOL #504016	01/25/2023	0.7500	148,222.55	148,222.55	0.99597 CITIBANK	147,625.21	92.64
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	83,318.28	83,318.28	0.99144 CITIBANK	82,605.08	43.39
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	223,544.37	223,544.37	0.99565 CITIBANK	222,571.95	116.43
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	120,333.67	120,333.67	0.99184 CITIBANK	119,351.75	62.67
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	141,634.74	141,634.74	0.99322 CITIBANK	140,674.46	73.77
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	83,495.58	83,495.58	0.99562 CITIBANK	83,129.87	43.49
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	169,432.07	169,432.07	0.99562 CITIBANK	168,689.96	88.25
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	152,628.12	152,628.12	0.99207 CITIBANK	151,417.78	79.49
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	8,666.14	8,666.14	0.99184 CITIBANK	8,595.42	4.51
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	349,669.54	349,669.54	0.99240 CITIBANK	347,012.05	182.12
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	195,005.72	195,005.72	0.99143 CITIBANK	193,334.52	101.57
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	531,839.58	531,839.58	0.99749 CITIBANK	530,504.66	332.40
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	500,567.96	500,567.96	0.99816 CITIBANK	499,646.91	365.00
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	137,945.46	137,945.46	0.99744 CITIBANK	137,592.32	100.59
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	159,213.14	159,213.14	0.99647 CITIBANK	158,651.12	116.09

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83164FT87	SBA POOL #505075	08/25/2025	0.8750	236,777.07	236,777.07	0.99842 CITIBANK	236,402.96	172.65
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	22,765.03	22,765.03	0.99610 CITIBANK	22,676.25	16.60
83164GS94	SBA POOL #505944	05/25/2027	0.5500	64,977.20	64,977.20	0.99274 CITIBANK	64,505.47	29.78
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	180,917.33	180,917.33	0.99233 CITIBANK	179,529.69	82.92
83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	271,887.03	271,887.03	0.99270 CITIBANK	269,902.25	124.61
83164GU34	SBA POOL #506002	08/25/2027	0.5500	785,033.39	785,033.39	0.99143 CITIBANK	778,305.65	359.81
83164GV25	SBA POOL #506033	09/25/2027	0.5500	19,635.20	19,635.20	0.99269 CITIBANK	19,491.67	9.00
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	542,501.83	542,501.83	0.99226 CITIBANK	538,302.87	248.65
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	456,752.53	456,752.53	0.99113 CITIBANK	452,701.14	209.34
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	370,457.42	370,457.42	0.99275 CITIBANK	367,771.60	169.79
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	384,239.00	384,239.00	0.99268 CITIBANK	381,426.37	176.11
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	205,354.69	205,354.69	0.99281 CITIBANK	203,878.19	94.12
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	446,928.56	446,928.56	0.99265 CITIBANK	443,643.64	204.84
83164G6Y3	SBA POOL #506287	02/25/2028	0.5500	18,672.28	18,672.28	0.99267 CITIBANK	18,535.41	8.56
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	392,988.32	392,988.32	0.99264 CITIBANK	390,095.93	180.12
83164HC65	SBA POOL #506393	06/25/2028	0.5500	147,075.77	147,075.77	0.99340 CITIBANK	146,105.07	67.41
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	87,913.69	87,913.69	0.99125 CITIBANK	87,144.45	40.29
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	6,260.80	6,260.80	0.99263 CITIBANK	6,214.66	2.87
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	100,218.60	100,218.60	0.99262 CITIBANK	99,478.99	45.93
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	374,918.03	374,918.03	0.99263 CITIBANK	372,154.88	171.84
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	459,893.55	459,893.55	0.99263 CITIBANK	456,504.13	210.78
83164HL57	SBA POOL #506648	12/25/2028	0.5500	70,875.85	70,875.85	0.99261 CITIBANK	70,352.08	32.48
83164HRP7	SBA POOL #506794	02/25/2029	0.5500	162,928.40	162,928.40	0.99261 CITIBANK	161,724.36	74.68
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	942,633.66	942,633.66	0.99264 CITIBANK	935,695.88	432.04

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83164HT26	SBA POOL #506869	04/25/2029	0.5500	561,000.70	561,000.70	0.99260 CITIBANK	556,849.29	257.13
83164HW48	SBA POOL #506967	08/25/2029	0.5500	872,283.51	872,283.51	0.99260 CITIBANK	865,828.61	399.80
83164HY38	SBA POOL #507030	09/25/2029	0.5500	3,416,227.88	3,416,227.88	0.99259 CITIBANK	3,390,913.63	1,565.77
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	421,354.16	421,354.16	0.99259 CITIBANK	418,231.93	193.12
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,585,634.98	2,585,634.98	0.99257 CITIBANK	2,566,423.71	1,185.08
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	2,050,820.31	2,050,820.31	0.99155 CITIBANK	2,033,490.88	939.96
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,864,861.68	1,864,861.68	0.99203 CITIBANK	1,849,998.73	854.73
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,552,815.92	2,552,815.92	0.99256 CITIBANK	2,533,822.97	1,170.04
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,790,759.59	1,790,759.59	0.99259 CITIBANK	1,777,490.06	820.76
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,841,783.25	1,841,783.25	0.99255 CITIBANK	1,828,061.96	844.15
83164JB47	SBA POOL #507259	05/25/2030	0.5500	3,017,079.79	3,017,079.79	0.99081 CITIBANK	2,989,352.83	1,382.83
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,707,835.72	2,707,835.72	0.99254 CITIBANK	2,687,635.27	1,241.09
83164JC61	SBA POOL #507293	06/25/2030	0.5500	1,189,972.03	1,189,972.03	0.99256 CITIBANK	1,181,118.64	545.40
83164JES1	SBA POOL #507345	07/25/2030	0.5500	954,684.11	954,684.11	0.99255 CITIBANK	947,571.71	437.56
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,677,755.82	1,677,755.82	0.99196 CITIBANK	1,664,266.66	768.97
83164JG67	SBA POOL #507421	09/25/2030	0.5500	1,036,832.35	1,036,832.35	0.99259 CITIBANK	1,029,149.42	475.21
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,393,296.96	2,393,296.96	0.99253 CITIBANK	2,375,419.03	1,096.93
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	766,280.61	766,280.61	0.99102 CITIBANK	759,399.41	351.21
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	4,040,422.23	4,040,422.23	0.99253 CITIBANK	4,010,240.28	1,851.86
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,253,424.52	2,253,424.52	0.99214 CITIBANK	2,235,712.60	1,032.82
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	2,136,931.78	2,136,931.78	0.99252 CITIBANK	2,120,947.53	979.43
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,856,746.53	1,856,746.53	0.99288 CITIBANK	1,843,526.49	889.69
83164JQS8	SBA POOL #507665	03/25/2031	0.5750	3,802,012.59	3,802,012.59	0.99279 CITIBANK	3,774,600.08	1,821.80
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	2,526,593.27	2,526,593.27	0.99279 CITIBANK	2,508,376.53	1,210.66

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83164JML7	SBA POOL #507563	04/25/2031	0.5500	3,625,231.54	3,625,231.54	0.99230 CITIBANK	3,597,317.26	1,661.56
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	525,135.96	525,135.96	0.99118 CITIBANK	520,504.26	251.63
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	755,785.14	755,785.14	0.99278 CITIBANK	750,328.37	362.15
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	808,506.93	808,506.93	0.99277 CITIBANK	802,661.42	387.41
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	509,103.28	509,103.28	0.99280 CITIBANK	505,437.74	243.95
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	336,913.97	336,913.97	0.99277 CITIBANK	334,478.08	161.44
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	3,424,864.89	3,424,864.89	0.99278 CITIBANK	3,400,137.37	1,641.08
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	924,765.23	924,765.23	0.99281 CITIBANK	918,116.17	443.12
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	5,621,488.33	5,621,488.33	0.99235 CITIBANK	5,578,483.94	2,693.63
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,645,299.40	2,645,299.40	0.99215 CITIBANK	2,624,533.80	1,267.54
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,650,390.32	1,650,390.32	0.99160 CITIBANK	1,636,527.04	790.81
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,721,804.81	1,721,804.81	0.99276 CITIBANK	1,709,338.94	825.03
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	923,658.42	923,658.42	0.99277 CITIBANK	916,980.37	442.59
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,773,964.93	1,773,964.93	0.99026 CITIBANK	1,756,686.51	850.02
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,712,753.83	1,712,753.83	0.99086 CITIBANK	1,697,099.26	820.69
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	512,230.28	512,230.28	0.98970 CITIBANK	506,954.31	245.44
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,955,760.38	1,955,760.38	0.99219 CITIBANK	1,940,485.89	937.14
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,331,410.69	1,331,410.69	0.99268 CITIBANK	1,321,664.76	665.71
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	2,084,130.11	2,084,130.11	0.99274 CITIBANK	2,068,999.33	1,042.07
83164KH89	SBA POOL #508355	03/25/2033	0.6000	1,064,112.05	1,064,112.05	0.99426 CITIBANK	1,058,004.05	532.06
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,329,010.89	2,329,010.89	0.99136 CITIBANK	2,308,888.24	1,164.51
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,847,283.27	3,847,283.27	0.99420 CITIBANK	3,824,969.03	2,003.79
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	4,454,530.91	4,454,530.91	0.99142 CITIBANK	4,416,311.03	2,320.07
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	4,689,675.35	4,689,675.35	0.99423 CITIBANK	4,662,615.92	2,637.94

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83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,212,418.35	2,212,418.35	0.98703 CITIBANK	2,183,723.28	2,535.06
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	581,709.29	581,709.29	0.98292 CITIBANK	571,773.70	605.95
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,653,283.66	3,653,283.66	0.99898 CITIBANK	3,649,557.31	3,044.40
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	916,688.47	916,688.47	0.99451 CITIBANK	911,655.85	668.42
83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,931,419.18	1,931,419.18	0.99352 CITIBANK	1,918,903.58	1,207.14
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,356,722.60	1,356,722.60	1.00192 CITIBANK	1,359,327.51	961.01
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,508,431.42	2,508,431.42	0.99171 CITIBANK	2,487,636.52	1,097.44
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,943,188.25	1,943,188.25	0.99044 CITIBANK	1,924,611.37	850.14
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,268,896.19	1,268,896.19	0.99240 CITIBANK	1,259,252.58	555.14
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,949,162.87	2,949,162.87	0.99165 CITIBANK	2,924,537.36	1,228.82
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,603,349.93	4,603,349.93	0.99239 CITIBANK	4,568,318.44	1,918.06
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	2,299,476.35	2,299,476.35	0.99092 CITIBANK	2,278,597.10	958.12
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,874,158.84	1,874,158.84	0.99165 CITIBANK	1,858,509.61	819.94
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,877,487.47	3,877,487.47	0.99079 CITIBANK	3,841,775.81	807.81
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	5,040,650.24	5,040,650.24	0.99065 CITIBANK	4,993,520.16	1,155.15
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	10,387,495.10	10,387,495.10	0.99179 CITIBANK	10,302,213.77	3,029.69
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	3,561,980.67	3,561,980.67	0.99095 CITIBANK	3,529,744.74	1,187.33
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,448,587.43	4,448,587.43	0.99145 CITIBANK	4,410,552.01	1,482.86
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	6,612,781.22	6,612,781.22	0.99026 CITIBANK	6,548,372.73	2,204.26
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	13,598,275.67	13,598,275.67	0.99119 CITIBANK	13,478,474.86	4,532.76
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	5,068,289.18	5,068,289.18	0.98981 CITIBANK	5,016,643.31	1,689.43
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	11,066,947.20	11,066,947.20	0.98996 CITIBANK	10,955,835.05	3,688.98
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	18,156,741.22	18,156,741.22	0.98964 CITIBANK	17,968,637.38	6,808.78
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,935,980.92	6,935,980.92	0.98925 CITIBANK	6,861,419.13	2,600.99

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83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	2,140,128.91	2,140,128.91	0.98746 CITIBANK	2,113,291.69	891.72
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,845,051.07	4,845,051.07	0.98898 CITIBANK	4,791,658.61	2,018.77
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	6,955,892.82	6,955,892.82	0.98995 CITIBANK	6,885,986.10	2,898.29
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	9,393,904.56	9,393,904.56	0.98953 CITIBANK	9,295,550.38	3,914.13
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	13,781,594.22	13,781,594.22	0.99071 CITIBANK	13,653,563.21	5,742.33
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	20,680,202.21	20,680,202.21	0.99075 CITIBANK	20,488,910.34	8,616.75
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	11,585,350.73	11,585,350.73	0.99011 CITIBANK	11,470,771.61	4,827.23
83164MA82	SBA POOL #509931	12/25/2041	0.5000	5,515,466.09	5,515,466.09	0.98994 CITIBANK	5,459,980.50	2,298.11
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	11,030,979.17	11,030,979.17	0.99114 CITIBANK	10,933,244.69	4,596.24
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	16,147,945.61	16,147,945.61	0.99112 CITIBANK	16,004,551.85	6,728.31
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	18,822,732.70	18,822,732.70	0.99108 CITIBANK	18,654,833.92	7,842.81
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	14,607,716.50	14,607,716.50	0.99057 CITIBANK	14,469,965.73	6,086.55
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	16,731,392.64	16,731,392.64	0.99092 CITIBANK	16,579,471.59	6,971.41
83164MC64	SBA POOL #509993	05/25/2042	0.5000	18,665,189.63	18,665,189.63	0.99127 CITIBANK	18,502,242.52	7,777.16
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	12,742,659.72	12,742,659.72	0.99031 CITIBANK	12,619,183.35	5,309.44
83164MD30	SBA POOL #510022	07/25/2042	0.5000	17,924,768.45	17,924,768.45	0.99098 CITIBANK	17,763,087.04	7,468.65
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	19,814,993.17	19,814,993.17	0.99083 CITIBANK	19,633,289.68	8,256.25
83164MH69	SBA POOL #510153	03/25/2043	0.5000	32,369,617.94	32,369,617.94	0.99030 CITIBANK	32,055,632.65	13,487.34
				478,234,257.41	478,234,257.41		473,998,037.29	203,278.39
AIP:		0.00						
Book + AIP:		478,234,257.41	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	5.2861	333,159,000.00	8,501,667.97	8,501,667.97	1.06789	5.23490000 CITIBANK	9,078,855.56	37,087.82
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	2,519,596.56	2,519,596.56	1.02593	6.00000000 CITIBANK	2,584,932.72	12,597.98
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	4,080,345.14	4,080,345.14	1.04472	6.00000000 CITIBANK	4,262,818.58	20,401.73
				1,108,489,000.00	15,101,609.67				15,926,606.86	70,087.53
AIP:		0.00								
Book + AIP:		15,101,609.67		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0U84	FNMA DEB	10/30/2020	2.8750	150,000,000.00	150,098,109.22	1.00225	0.01205903	CITIBANK	150,337,500.00	1,808,854.50
3135G0Q89	FNMA DEB	10/07/2021	1.3750	100,000,000.00	101,267,181.82	1.01237	0.00664583	CITIBANK	101,237,000.00	664,583.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	300,000,000.00	299,600,826.40	1.00072	0.00089583	CITIBANK	300,216,000.00	268,749.00
3135G05G4	FNMA DEB	07/10/2023	0.2500	200,000,000.00	199,622,086.54	0.99979	0.00056250	CITIBANK	199,958,000.00	112,500.00
				750,000,000.00	750,588,203.98				751,748,500.00	2,854,686.50
AIP:		690,972.24								
Book + AIP:		751,279,176.22	FNMA DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	270,000,000.00	1.00000	0.00000000	CITIBANK	270,000,000.00	0.00
3130AJZP7	FHLB DEB	01/04/2021	0.1000	100,000,000.00	100,000,000.00	1.00005	0.00010278	CITIBANK	100,005,000.00	10,278.00
3130AJZ51	FHLB DEB	02/26/2021	0.1100	200,000,000.00	199,998,083.80	0.99974	0.00012528	CITIBANK	199,948,000.00	25,056.00
3130AJSH3	FHLB DEB	03/26/2021	0.1800	100,000,000.00	99,996,619.90	1.00014	0.00002500	CITIBANK	100,014,000.00	2,500.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,094,449.83	1.01467	0.00687500	CITIBANK	45,660,150.00	309,375.00
3130AKAR7	FHLB DEB	07/16/2021	0.1150	100,000,000.00	100,000,000.00	0.99977	0.00002556	CITIBANK	99,977,000.00	2,556.00
3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	76,950,972.39	1.00199	0.00000000	CITIBANK	77,153,230.00	0.00
				892,000,000.00	892,040,125.92				892,757,380.00	349,765.00
AIP:		5,068.89								
Book + AIP:		892,045,194.81	FHLB DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	1.00000	0.00000000 CITIBANK	100,000,000.00	0.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,969,304.43	1.00838	0.00296875 CITIBANK	25,209,500.00	74,218.75
3137EAER6	FHLMC DEB	05/05/2023	0.3750	100,000,000.00	100,185,666.08	1.00429	0.00150000 CITIBANK	100,429,000.00	150,000.00
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	50,000,000.00	50,016,158.27	1.00068	0.00027778 CITIBANK	50,034,000.00	13,889.00
				275,000,000.00	275,171,128.78			275,672,500.00	238,107.75
AIP:		61,805.56							
Book + AIP:		275,232,934.34	FHLMC DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00092	0.01125111	CITIBANK	15,013,800.00	168,766.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,999,245.89	1.00274	0.00654444	CITIBANK	50,137,000.00	327,222.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,998,097.17	1.01010	0.00285000	CITIBANK	50,505,000.00	142,500.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,994,806.69	1.00983	0.00208333	CITIBANK	50,491,500.00	104,166.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,007,607.69	1.01070	0.00141667	CITIBANK	50,535,000.00	70,833.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,992,420.97	1.00833	0.00075833	CITIBANK	50,416,500.00	37,916.50
3133ELB60	FFCB DEB	05/26/2021	0.1500	100,000,000.00	99,988,925.24	0.99991	0.00052083	CITIBANK	99,991,000.00	52,083.00
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,006,359.03	1.01863	0.00758333	CITIBANK	50,931,500.00	379,166.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,982,043.80	1.03261	0.01152222	CITIBANK	51,630,500.00	576,111.00
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,967,704.24	1.01713	0.00474000	CITIBANK	50,856,500.00	237,000.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,993,729.01	1.03153	0.00527222	CITIBANK	51,576,500.00	263,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,971,171.48	1.02231	0.00380208	CITIBANK	51,115,500.00	190,104.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,984,229.47	1.03277	0.00330306	CITIBANK	51,638,500.00	165,153.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,967,187.93	1.00063	0.00043333	CITIBANK	50,031,500.00	21,666.50
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,986,917.10	1.02562	0.00337778	CITIBANK	51,281,000.00	168,889.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,942,278.57	1.04226	0.00467083	CITIBANK	52,113,000.00	233,541.50
				815,000,000.00	814,782,724.28				828,264,300.00	3,138,730.65
AIP:		18,194.44								
Book + AIP:		814,800,918.72	FFCB DEB							

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45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.00000	0.00000000	CITIBANK	200,000,000.00	0.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,959,963.16	1.00173	0.00885833	CITIBANK	100,173,000.00	885,833.00
459058EW9	IBRD DEB	03/09/2021	1.6250	25,000,000.00	24,989,962.12	1.00614	0.00099367	CITIBANK	25,153,500.00	24,841.75
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,963,868.62	1.01311	0.01181250	CITIBANK	91,179,900.00	1,063,125.00
45950KCJ7	IFC DEB	07/20/2021	1.1250	100,000,000.00	100,764,944.26	1.00732	0.00222072	CITIBANK	100,732,000.00	222,072.00
				515,000,000.00	515,678,738.16				517,238,400.00	2,195,871.75
AIP:				181,411.12						
Book + AIP:				515,860,149.28				SUPRANAT'L DEB		

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3134GV2M9	FHLMC DEB-CL	06/30/2022	0.3000	100,000,000.00	100,000,000.00	1.00084	0.00075833 CITIBANK	100,084,000.00	75,833.00
3134GV4H8	FHLMC DEB-CL	07/01/2022	0.3000	100,000,000.00	100,000,000.00	1.00015	0.00075833 CITIBANK	100,015,000.00	75,833.00
3134GU2S8	FHLMC DEB-CL	12/01/2022	1.7000	100,000,000.00	100,000,000.00	1.00271	0.00566667 CITIBANK	100,271,000.00	566,667.00
3130AHSB0	FHLB DEB-CL	03/01/2023	1.7000	100,000,000.00	100,000,000.00	0.99758	0.00141667 CITIBANK	99,758,000.00	141,667.00
3134GVR59	FHLMC DEB-CL	06/30/2023	0.4400	100,000,000.00	100,000,000.00	1.00069	0.00125889 CITIBANK	100,069,000.00	125,889.00
3134GWH33	FHLMC DEB-CL	09/01/2023	0.3200	100,000,000.00	100,000,000.00	0.99897	0.00026667 CITIBANK	99,897,000.00	26,667.00
45905U5S9	IBRD DEB-CL	12/12/2024	2.0000	125,000,000.00	125,000,000.00	1.00308	0.00605556 CITIBANK	125,385,000.00	756,945.00
				725,000,000.00	725,000,000.00			725,479,000.00	1,769,501.00
AIP:		0.00							
Book + AIP:		725,000,000.00		CALLABLE DEB					

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313384H93	FHLB DN	10/01/2020	0.0000	200,000,000.00	199,670,944.44	1.00000 CITIBANK	200,000,000.00
313384J91	FHLB DN	10/09/2020	0.0000	100,000,000.00	99,967,138.88	0.99999 CITIBANK	99,999,000.00
313384L72	FHLB DN	10/23/2020	0.0000	100,000,000.00	99,937,208.34	0.99996 CITIBANK	99,996,000.00
313384M22	FHLB DN	10/26/2020	0.0000	400,000,000.00	399,802,277.78	0.99996 CITIBANK	399,984,000.00
313384M48	FHLB DN	10/28/2020	0.0000	300,000,000.00	299,856,416.68	0.99996 CITIBANK	299,988,000.00
313384M63	FHLB DN	10/30/2020	0.0000	300,000,000.00	299,878,819.44	0.99995 CITIBANK	299,985,000.00
313384M97	FHLB DN	11/02/2020	0.0000	100,000,000.00	99,961,805.56	0.99994 CITIBANK	99,994,000.00
313384N88	FHLB DN	11/09/2020	0.0000	300,000,000.00	299,805,902.76	0.99992 CITIBANK	299,976,000.00
313384Q85	FHLB DN	11/25/2020	0.0000	50,000,000.00	49,964,611.11	0.99989 CITIBANK	49,994,500.00
313384R68	FHLB DN	12/01/2020	0.0000	300,000,000.00	299,808,111.10	0.99985 CITIBANK	299,955,000.00
313384R76	FHLB DN	12/02/2020	0.0000	250,000,000.00	249,907,500.00	0.99985 CITIBANK	249,962,500.00
313384R92	FHLB DN	12/04/2020	0.0000	100,000,000.00	99,947,666.66	0.99984 CITIBANK	99,984,000.00
313384T33	FHLB DN	12/14/2020	0.0000	200,000,000.00	199,875,944.44	0.99982 CITIBANK	199,964,000.00
313384U31	FHLB DN	12/22/2020	0.0000	300,000,000.00	299,826,805.56	0.99980 CITIBANK	299,940,000.00
313385AD8	FHLB DN	01/04/2021	0.0000	650,000,000.00	649,517,472.21	0.99976 CITIBANK	649,844,000.00
313385AF3	FHLB DN	01/06/2021	0.0000	50,000,000.00	49,965,583.33	0.99976 CITIBANK	49,988,000.00
313385BA3	FHLB DN	01/25/2021	0.0000	200,000,000.00	199,923,611.10	0.99971 CITIBANK	199,942,000.00
313385BC9	FHLB DN	01/27/2021	0.0000	200,000,000.00	199,908,555.56	0.99971 CITIBANK	199,942,000.00
313385BH8	FHLB DN	02/01/2021	0.0000	500,000,000.00	499,595,750.00	0.99966 CITIBANK	499,830,000.00
313385BQ8	FHLB DN	02/08/2021	0.0000	100,000,000.00	99,953,611.12	0.99964 CITIBANK	99,964,000.00
313385BT2	FHLB DN	02/11/2021	0.0000	100,000,000.00	99,953,333.34	0.99963 CITIBANK	99,963,000.00
313385CJ3	FHLB DN	02/26/2021	0.0000	850,000,000.00	848,759,375.01	0.99959 CITIBANK	849,651,500.00
313385CM6	FHLB DN	03/01/2021	0.0000	500,000,000.00	499,525,722.22	0.99958 CITIBANK	499,790,000.00
313385CN4	FHLB DN	03/02/2021	0.0000	100,000,000.00	99,951,944.44	0.99958 CITIBANK	99,958,000.00
313385CR5	FHLB DN	03/05/2021	0.0000	200,000,000.00	199,898,861.12	0.99957 CITIBANK	199,914,000.00
313385CW4	FHLB DN	03/10/2021	0.0000	100,000,000.00	99,951,111.12	0.99956 CITIBANK	99,956,000.00

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313385DN3	FHLB DN	03/26/2021	0.0000	250,000,000.00	249,729,805.55	0.99951 CITIBANK	249,877,500.00
313385DS2	FHLB DN	03/30/2021	0.0000	200,000,000.00	199,901,625.00	0.99950 CITIBANK	199,900,000.00
313385DU7	FHLB DN	04/01/2021	0.0000	500,000,000.00	499,397,347.26	0.99949 CITIBANK	499,745,000.00
313385EX0	FHLB DN	04/28/2021	0.0000	150,000,000.00	149,791,166.67	0.99942 CITIBANK	149,913,000.00
313385FC5	FHLB DN	05/03/2021	0.0000	300,000,000.00	299,811,500.00	0.99935 CITIBANK	299,805,000.00
313385GH3	FHLB DN	06/01/2021	0.0000	400,000,000.00	399,620,027.76	0.99926 CITIBANK	399,704,000.00
313385HP4	FHLB DN	07/01/2021	0.0000	400,000,000.00	399,643,194.46	0.99917 CITIBANK	399,668,000.00
313385JX5	FHLB DN	08/02/2021	0.0000	100,000,000.00	99,906,666.66	0.99898 CITIBANK	99,898,000.00
313385KY1	FHLB DN	08/27/2021	0.0000	200,000,000.00	199,810,583.34	0.99890 CITIBANK	199,780,000.00
313385LD6	FHLB DN	09/01/2021	0.0000	300,000,000.00	299,676,722.22	0.99888 CITIBANK	299,664,000.00
				9,350,000,000.00	9,342,404,722.24		9,346,419,000.00
AIP:		0.00					
Book + AIP:		9,342,404,722.24	FHLB DN				

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313396H97	FHLMC DN	10/01/2020	0.0000	500,000,000.00	495,016,277.78	1.00000 CITIBANK	500,000,000.00
313396K51	FHLMC DN	10/13/2020	0.0000	100,000,000.00	99,953,888.88	0.99998 CITIBANK	99,998,000.00
313396M26	FHLMC DN	10/26/2020	0.0000	300,000,000.00	299,828,111.12	0.99996 CITIBANK	299,988,000.00
313396M42	FHLMC DN	10/28/2020	0.0000	400,000,000.00	399,786,805.54	0.99996 CITIBANK	399,984,000.00
313396M91	FHLMC DN	11/02/2020	0.0000	450,000,000.00	449,757,888.89	0.99994 CITIBANK	449,973,000.00
313396N58	FHLMC DN	11/06/2020	0.0000	200,000,000.00	199,911,166.68	0.99993 CITIBANK	199,986,000.00
313396N82	FHLMC DN	11/09/2020	0.0000	350,000,000.00	349,830,666.67	0.99992 CITIBANK	349,972,000.00
313396R62	FHLMC DN	12/01/2020	0.0000	100,000,000.00	99,935,152.78	0.99985 CITIBANK	99,985,000.00
				2,400,000,000.00	2,394,019,958.34		2,399,886,000.00
AIP:		0.00					
Book + AIP:		2,394,019,958.34		FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588L60	FNMA DN	10/22/2020	0.0000	100,000,000.00	99,878,888.88	0.99997 CITIBANK	99,997,000.00
313589CM3	FNMA DN	03/01/2021	0.0000	100,000,000.00	99,733,222.22	0.99958 CITIBANK	99,958,000.00
313589CY7	FNMA DN	03/12/2021	0.0000	100,000,000.00	99,926,666.66	0.99955 CITIBANK	99,955,000.00
313589FN8	FNMA DN	05/13/2021	0.0000	100,000,000.00	99,907,722.22	0.99932 CITIBANK	99,932,000.00
				400,000,000.00	399,446,499.98		399,842,000.00
AIP:			0.00				
Book + AIP:			399,446,499.98	FNMA DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052H90	IBRD DN	10/01/2020	0.0000	550,000,000.00	549,222,361.12	1.00000 CITIBANK	550,000,000.00
459052M29	IBRD DN	10/26/2020	0.0000	200,000,000.00	199,905,388.90	0.99996 CITIBANK	199,992,000.00
459052M45	IBRD DN	10/28/2020	0.0000	100,000,000.00	99,936,250.00	0.99996 CITIBANK	99,996,000.00
459052M94	IBRD DN	11/02/2020	0.0000	300,000,000.00	299,822,888.88	0.99994 CITIBANK	299,982,000.00
459052N51	IBRD DN	11/06/2020	0.0000	100,000,000.00	99,958,833.34	0.99993 CITIBANK	99,993,000.00
459052N85	IBRD DN	11/09/2020	0.0000	200,000,000.00	199,868,416.66	0.99992 CITIBANK	199,984,000.00
459052Q82	IBRD DN	11/25/2020	0.0000	200,000,000.00	199,873,333.32	0.99989 CITIBANK	199,978,000.00
459053AD6	IBRD DN	01/04/2021	0.0000	200,000,000.00	199,932,000.00	0.99976 CITIBANK	199,952,000.00
459053CJ1	IBRD DN	02/26/2021	0.0000	600,000,000.00	599,701,666.68	0.99959 CITIBANK	599,754,000.00
459053DK7	IBRD DN	03/23/2021	0.0000	200,000,000.00	199,896,388.90	0.99952 CITIBANK	199,904,000.00
				2,650,000,000.00	2,648,117,527.80		2,649,535,000.00
AIP:		0.00					
Book + AIP:		2,648,117,527.80	IBRD DN				

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459515CJ9	IFC DN	02/26/2021	0.0000	300,000,000.00	299,850,027.78	0.99959 CITIBANK	299,877,000.00
459515DU3	IFC DN	04/01/2021	0.0000	280,000,000.00	279,815,138.89	0.99949 CITIBANK	279,857,200.00
				580,000,000.00	579,665,166.67		579,734,200.00
AIP:		0.00					
Book + AIP:		579,665,166.67	IFC DN				

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313313CJ5	FFCB DN	02/26/2021	0.0000	100,000,000.00	99,947,083.33	0.99959 CITIBANK	99,959,000.00
				100,000,000.00	99,947,083.33		99,959,000.00
AIP:		0.00					
Book + AIP:		99,947,083.33	FFCB DN				

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90333V2P4	US BANK CD	10/01/2020	03/05/2020	0.9000	100,000,000.00	100,000,000.00	0.1800	1.000000000 MESIROW	100,000,000.00	525,000.00
95001KGA6	WELLS FGO CD	11/02/2020	01/14/2020	1.7600	100,000,000.00	100,000,000.00	0.3700	1.001230954 MESIROW	100,123,095.41	1,276,000.00
62478U5F9	MUFG UNION CD	11/06/2020	07/15/2020	0.1500	100,000,000.00	100,000,000.00	0.3700	0.999779961 MESIROW	99,977,996.12	32,500.00
06426GTE7	BOWEST CD	11/09/2020	06/24/2020	0.2800	100,000,000.00	100,000,000.00	0.3700	0.999902231 MESIROW	99,990,223.05	77,000.00
90333V3Q1	US BANK CD	11/25/2020	05/21/2020	0.2000	100,000,000.00	100,000,000.00	0.3700	0.999740007 MESIROW	99,974,000.71	73,888.89
06426GTC1	BOWEST CD	12/01/2020	06/03/2020	0.3200	100,000,000.00	100,000,000.00	0.2100	1.000185943 MESIROW	100,018,594.32	106,666.67
62478U5G7	MUFG UNION CD	12/02/2020	07/16/2020	0.1500	100,000,000.00	100,000,000.00	0.2100	0.999896588 MESIROW	99,989,658.80	32,083.33
62478U6D3	MUFG UNION CD	01/04/2021	09/10/2020	0.1600	100,000,000.00	100,000,000.00	0.2400	0.999788963 MESIROW	99,978,896.34	9,333.33
06426GTF4	BOWEST CD	01/04/2021	07/09/2020	0.2900	100,000,000.00	100,000,000.00	0.2400	1.000131433 MESIROW	100,013,143.26	67,666.67
62478U6F8	MUFG UNION CD	01/25/2021	09/15/2020	0.1500	100,000,000.00	100,000,000.00	0.2400	0.999710173 MESIROW	99,971,017.26	6,666.67
95001KFN9	WELLS FGO CD	02/01/2021	01/07/2020	1.7400	100,000,000.00	100,000,000.00	0.2700	1.005005933 MESIROW	100,500,593.26	1,295,333.33
06426GTN7	BOWEST CD	02/26/2021	09/10/2020	0.2000	100,000,000.00	100,000,000.00	0.2700	0.999712412 MESIROW	99,971,241.19	11,666.67
06053P7L5	BOFA CD	02/26/2021	09/17/2020	0.1800	100,000,000.00	100,000,000.00	0.2700	0.999630333 MESIROW	99,963,033.26	7,000.00
62478U6C5	MUFG UNION CD	02/26/2021	09/03/2020	0.1800	100,000,000.00	100,000,000.00	0.2700	0.999630255 MESIROW	99,963,025.50	14,000.00
06053P7C5	BOFA CD	02/26/2021	08/05/2020	0.2000	100,000,000.00	100,000,000.00	0.2700	0.999712190 MESIROW	99,971,219.02	31,666.67
90333V3R9	US BANK CD	02/26/2021	06/01/2020	0.2300	100,000,000.00	100,000,000.00	0.2700	0.999834874 MESIROW	99,983,487.37	77,944.44
62478U5L6	MUFG UNION CD	02/26/2021	08/06/2020	0.1800	100,000,000.00	100,000,000.00	0.2700	0.999630100 MESIROW	99,963,009.98	28,000.00
06426GTB3	BOWEST CD	02/26/2021	06/01/2020	0.3800	100,000,000.00	100,000,000.00	0.2700	1.000450293 MESIROW	100,045,029.30	128,777.78
17305TT93	CITIBANK CD	02/26/2021	09/09/2020	0.1900	200,000,000.00	200,000,000.00	0.2700	0.999671347 MESIROW	199,934,269.41	23,222.22
06426GTG2	BOWEST CD	04/01/2021	07/14/2020	0.3200	100,000,000.00	100,000,000.00	0.4200	0.999494028 MESIROW	99,949,402.77	70,222.22
06053P7K7	BOFA CD	04/01/2021	09/17/2020	0.2000	100,000,000.00	100,000,000.00	0.4200	0.998889970 MESIROW	99,888,996.96	7,777.78
62478U4X1	MUFG UNION CD	04/01/2021	06/18/2020	0.2100	100,000,000.00	100,000,000.00	0.4200	0.998939285 MESIROW	99,893,928.50	61,250.00
17305TV66	CITIBANK CD	05/03/2021	09/15/2020	0.2300	100,000,000.00	100,000,000.00	0.4300	0.998813882 MESIROW	99,881,388.17	10,222.22
17305TV74	CITIBANK CD	06/01/2021	09/15/2020	0.2400	150,000,000.00	150,000,000.00	0.4500	0.998586470 MESIROW	149,787,970.44	16,000.00

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17305TU59	CITIBANK CD	07/01/2021	09/14/2020	0.2400	100,000,000.00	100,000,000.00	0.4600	0.998337072 MESIROW	99,833,707.22	11,333.33
					2,650,000,000.00	2,650,000,000.00			2,649,566,927.62	4,001,222.22
AIP:				0.00						
Book + AIP:					2,650,000,000.00			CD DOMESTIC		

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89114NHZ1	TORONTO YCD	10/01/2020	03/19/2020	2.5000	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	1,361,111.11
06417MJE6	SCOTIA YCD	10/01/2020	04/09/2020	1.0000	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	486,111.11
86959RFN5	SVENSKA YCD	10/01/2020	02/26/2020	1.4800	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	896,222.22
13606CBF0	CIBC YCD	10/01/2020	04/22/2020	0.8300	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	373,500.00
22549L6A8	CR SUISSE YCD	10/01/2020	04/21/2020	1.1200	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	507,111.11
96130ADT2	WESTPAC YCD	10/01/2020	10/24/2019	1.8500	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	1,762,638.89
53947CE79	LLOYDS YCD	10/01/2020	03/05/2020	0.8600	100,000,000.00	100,000,000.00	0.1480	1.000000000 MESIROW	100,000,000.00	501,666.67
4823TCNU3	KBC YCD	10/02/2020	09/16/2020	0.0800	100,000,000.00	100,000,000.00	0.1480	0.999998111 MESIROW	99,999,811.10	3,333.33
4823TCNR0	KBC YCD	10/13/2020	09/11/2020	0.1200	100,000,000.00	100,000,000.00	0.1480	0.999990664 MESIROW	99,999,066.38	6,666.67
55380TJA9	MUFG BK YCD	10/13/2020	09/15/2020	0.0800	100,000,000.00	100,000,000.00	0.1480	0.999977333 MESIROW	99,997,733.27	3,555.56
86959RHX1	SVENSKA YCD	10/23/2020	07/15/2020	0.1700	100,000,000.00	100,000,000.00	0.1480	1.000013410 MESIROW	100,001,340.99	36,833.33
55380THZ6	MUFG BK YCD	10/23/2020	09/15/2020	0.0800	200,000,000.00	200,000,000.00	0.1480	0.999958445 MESIROW	199,991,689.00	7,111.11
65602V2Q8	NORINCHUK YCD	10/26/2020	09/29/2020	0.1200	100,000,000.00	100,000,000.00	0.1480	0.999980557 MESIROW	99,998,055.69	666.67
55380TJD3	MUFG BK YCD	10/26/2020	09/23/2020	0.0900	100,000,000.00	100,000,000.00	0.1480	0.999959724 MESIROW	99,995,972.43	2,000.00
86565CRL5	SUMITOMO YCD	10/26/2020	09/24/2020	0.1000	100,000,000.00	100,000,000.00	0.1480	0.999966668 MESIROW	99,996,666.81	1,944.44
23341VS28	DNB YCD	10/26/2020	07/16/2020	0.1900	100,000,000.00	100,000,000.00	0.1480	1.000029122 MESIROW	100,002,912.19	40,638.89
60710APQ9	MIZUHO YCD	10/26/2020	07/14/2020	0.2500	100,000,000.00	100,000,000.00	0.1480	1.000070770 MESIROW	100,007,076.97	54,861.11
86565CKW8	SUMITOMO YCD	10/28/2020	07/14/2020	0.2300	100,000,000.00	100,000,000.00	0.1480	1.000061437 MESIROW	100,006,143.72	50,472.22
22536UZV5	CIC YCD	10/28/2020	04/30/2020	0.4000	100,000,000.00	100,000,000.00	0.1480	1.000188789 MESIROW	100,018,878.91	171,111.11
86564GGG0	SUMI TRUST YCD	10/28/2020	07/28/2020	0.2000	100,000,000.00	100,000,000.00	0.1480	1.000038956 MESIROW	100,003,895.56	36,111.11
13606CGD0	CIBC YCD	10/28/2020	09/15/2020	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999993994 MESIROW	99,999,399.38	6,222.22
06742TTJ5	BARCLAYS YCD	10/28/2020	05/21/2020	0.6000	100,000,000.00	100,000,000.00	0.1480	1.000338716 MESIROW	100,033,871.64	221,666.67
21684XGE0	RABOBANK YCD	10/28/2020	05/27/2020	0.2200	50,000,000.00	50,000,000.00	0.1480	1.000053908 MESIROW	50,002,695.39	38,805.56
86564GJW2	SUMI TRUST YCD	10/30/2020	09/25/2020	0.1000	100,000,000.00	100,000,000.00	0.1480	0.999961336 MESIROW	99,996,133.60	1,666.67

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55380TGP9	MUFG BK YCD	11/02/2020	07/28/2020	0.2000	100,000,000.00	100,000,000.00	0.1930	1.000006159 MESIROW	100,000,615.92	36,111.11
34959TQM1	FORTIS YCD	11/02/2020	06/02/2020	0.2900	100,000,000.00	100,000,000.00	0.1930	1.000086040 MESIROW	100,008,604.02	97,472.22
21684XGC4	RABOBANK YCD	11/02/2020	05/21/2020	0.2200	100,000,000.00	100,000,000.00	0.1930	1.000023856 MESIROW	100,002,385.65	81,277.78
83369XEG9	SOC GEN YCD	11/02/2020	06/02/2020	0.2600	100,000,000.00	100,000,000.00	0.1930	1.000059395 MESIROW	100,005,939.54	87,388.89
83050PLN7	SE BANKEN YCD	11/02/2020	07/14/2020	0.2300	100,000,000.00	100,000,000.00	0.1930	1.000032797 MESIROW	100,003,279.67	50,472.22
05576T4L0	BNP YCD	11/02/2020	05/22/2020	0.3000	150,000,000.00	150,000,000.00	0.1930	1.000094906 MESIROW	150,014,235.92	165,000.00
86565CNR6	SUMITOMO YCD	11/06/2020	08/06/2020	0.1900	100,000,000.00	100,000,000.00	0.1930	0.999996944 MESIROW	99,999,694.35	29,555.56
22535CQG9	CR AG CIB YCD	11/09/2020	06/09/2020	0.2200	100,000,000.00	100,000,000.00	0.1930	1.000029098 MESIROW	100,002,909.83	69,666.67
21684XFZ4	RABOBANK YCD	11/09/2020	05/14/2020	0.2500	100,000,000.00	100,000,000.00	0.1930	1.000061534 MESIROW	100,006,153.39	97,222.22
23341VQ20	DNB YCD	11/09/2020	06/23/2020	0.2300	100,000,000.00	100,000,000.00	0.1930	1.000039941 MESIROW	100,003,994.14	63,888.89
65558TC86	NORDEA ABP YCD	11/09/2020	07/16/2020	0.1700	100,000,000.00	100,000,000.00	0.1930	0.999975013 MESIROW	99,997,501.25	36,361.11
83369XEN4	SOC GEN YCD	11/09/2020	07/09/2020	0.2000	100,000,000.00	100,000,000.00	0.1930	1.000007484 MESIROW	100,000,748.42	46,666.67
83050PLH0	SE BANKEN YCD	11/09/2020	06/30/2020	0.2300	100,000,000.00	100,000,000.00	0.1930	1.000039951 MESIROW	100,003,995.07	59,416.67
86565CRG6	SUMITOMO YCD	11/09/2020	09/23/2020	0.1100	100,000,000.00	100,000,000.00	0.1930	0.999910097 MESIROW	99,991,009.70	2,444.44
86564JL6	SUMI TRUST YCD	11/23/2020	09/17/2020	0.1400	100,000,000.00	100,000,000.00	0.1930	0.999921979 MESIROW	99,992,197.89	5,444.44
87019VK71	SWEDBANK YCD	11/25/2020	09/14/2020	0.1300	100,000,000.00	100,000,000.00	0.1930	0.999903760 MESIROW	99,990,376.03	6,138.89
06742TTK2	BARCLAYS YCD	11/25/2020	05/26/2020	0.6000	100,000,000.00	100,000,000.00	0.1930	1.000620993 MESIROW	100,062,099.34	213,333.33
05576T4N6	BNP YCD	11/25/2020	07/23/2020	0.2200	100,000,000.00	100,000,000.00	0.1930	1.000041112 MESIROW	100,004,111.17	42,777.78
63873QHW7	NATIXIS YCD	11/25/2020	05/27/2020	0.3500	100,000,000.00	100,000,000.00	0.1930	1.000239426 MESIROW	100,023,942.64	123,472.22
83369XE7	SOC GEN YCD	12/01/2020	06/03/2020	0.3000	100,000,000.00	100,000,000.00	0.2330	1.000113088 MESIROW	100,011,308.83	100,000.00
89114NMA0	TORONTO YCD	12/01/2020	06/17/2020	0.2700	100,000,000.00	100,000,000.00	0.2330	1.000062356 MESIROW	100,006,235.60	79,500.00
05252WRL9	ANZ YCD	12/01/2020	06/09/2020	0.2100	100,000,000.00	100,000,000.00	0.2330	0.999960781 MESIROW	99,996,078.07	66,500.00
65558TZV0	NORDEA ABP YCD	12/01/2020	06/18/2020	0.2400	100,000,000.00	100,000,000.00	0.2330	1.000011580 MESIROW	100,001,158.02	70,000.00
63873QJN5	NATIXIS YCD	12/02/2020	07/14/2020	0.2400	100,000,000.00	100,000,000.00	0.2330	1.000011839 MESIROW	100,001,183.95	52,666.67

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22535CRB9	CR AG CIB YCD	12/02/2020	07/14/2020	0.2300	100,000,000.00	100,000,000.00	0.2330	0.999994633 MESIROW	99,999,463.30	50,472.22
65602V2B1	NORINCHUK YCD	12/04/2020	09/15/2020	0.1900	100,000,000.00	100,000,000.00	0.2330	0.999923552 MESIROW	99,992,355.22	8,444.44
78012UUY9	RB CANADA YCD	12/09/2020	04/13/2020	1.2500	100,000,000.00	100,183,594.88	0.2330	1.001945729 MESIROW	100,194,572.95	593,750.00
63873QJS4	NATIXIS YCD	12/14/2020	07/16/2020	0.2400	100,000,000.00	100,000,000.00	0.2330	1.000014136 MESIROW	100,001,413.63	51,333.33
65602VZ41	NORINCHUK YCD	12/14/2020	09/10/2020	0.2000	100,000,000.00	100,000,000.00	0.2330	0.999932143 MESIROW	99,993,214.33	11,666.67
83050PLP2	SE BANKEN YCD	12/22/2020	07/16/2020	0.2300	100,000,000.00	100,000,000.00	0.2330	0.999992909 MESIROW	99,999,290.93	49,194.44
06742TUC8	BARCLAYS YCD	12/29/2020	07/14/2020	0.4000	100,000,000.00	100,000,000.00	0.2330	1.000412118 MESIROW	100,041,211.81	87,777.78
22536UC32	CIC YCD	12/29/2020	06/25/2020	0.3100	100,000,000.00	100,000,000.00	0.2330	1.000189766 MESIROW	100,018,976.57	84,388.89
86564GJH5	SUMI TRUST YCD	12/30/2020	09/14/2020	0.1900	100,000,000.00	100,000,000.00	0.2420	0.999870024 MESIROW	99,987,002.44	8,972.22
60710ASH6	MIZUHO YCD	01/04/2021	09/17/2020	0.1800	100,000,000.00	100,000,000.00	0.2420	0.999836449 MESIROW	99,983,644.86	7,000.00
05252WRS4	ANZ YCD	01/04/2021	08/27/2020	0.1200	100,000,000.00	100,000,000.00	0.2420	0.999678187 MESIROW	99,967,818.66	11,666.67
06367BNE5	MONTREAL YCD	01/04/2021	07/08/2020	0.2500	100,000,000.00	100,000,000.00	0.2420	1.000020721 MESIROW	100,002,072.09	59,027.78
22535CRD5	CR AG CIB YCD	01/04/2021	07/16/2020	0.2400	100,000,000.00	100,000,000.00	0.2420	0.999994398 MESIROW	99,999,439.80	51,333.33
65602V2L9	NORINCHUK YCD	01/04/2021	09/22/2020	0.2000	100,000,000.00	100,000,000.00	0.2420	0.999889205 MESIROW	99,988,920.55	5,000.00
22536UD56	CIC YCD	01/04/2021	07/16/2020	0.2300	100,000,000.00	100,000,000.00	0.2420	0.999968040 MESIROW	99,996,803.96	49,194.44
06367BVE6	MONTREAL YCD	01/25/2021	09/17/2020	0.1700	100,000,000.00	100,000,000.00	0.2420	0.999768129 MESIROW	99,976,812.93	6,611.11
34959TQR0	FORTIS YCD	02/08/2021	09/09/2020	0.1900	100,000,000.00	100,000,000.00	0.2490	0.999787032 MESIROW	99,978,703.15	11,611.11
86959RJX9	SVENSKA YCD	02/26/2021	09/01/2020	0.1800	100,000,000.00	100,000,000.00	0.2490	0.999716470 MESIROW	99,971,647.00	15,000.00
89114NRG2	TORONTO YCD	02/26/2021	08/28/2020	0.1900	100,000,000.00	100,000,000.00	0.2490	0.999757509 MESIROW	99,975,750.90	17,944.44
83050PMU0	SE BANKEN YCD	02/26/2021	08/31/2020	0.1800	100,000,000.00	100,000,000.00	0.2490	0.999716465 MESIROW	99,971,646.49	15,500.00
83369XEJ3	SOC GEN YCD	02/26/2021	06/04/2020	0.4500	100,000,000.00	100,000,000.00	0.2490	1.000823967 MESIROW	100,082,396.72	148,750.00
13606CCJ1	CIBC YCD	02/26/2021	06/01/2020	0.3000	100,000,000.00	100,000,000.00	0.2490	1.000208413 MESIROW	100,020,841.26	101,666.67
06742TUT1	BARCLAYS YCD	02/26/2021	08/11/2020	0.4000	100,000,000.00	100,000,000.00	0.2490	1.000619563 MESIROW	100,061,956.35	56,666.67
21684XHS8	RABOBANK YCD	02/26/2021	08/26/2020	0.1800	100,000,000.00	100,000,000.00	0.2490	0.999716439 MESIROW	99,971,643.93	18,000.00

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21684XHH2	RABOBANK YCD	02/26/2021	08/06/2020	0.1900	100,000,000.00	100,000,000.00	0.2490	0.999757390 MESIROW	99,975,739.02	29,555.56
22535CSJ1	CR AG CIB YCD	02/26/2021	09/08/2020	0.1700	100,000,000.00	100,000,000.00	0.2490	0.999675443 MESIROW	99,967,544.33	10,861.11
05576T4M8	BNP YCD	02/26/2021	07/20/2020	0.2700	100,000,000.00	100,000,000.00	0.2490	1.000085685 MESIROW	100,008,568.52	54,750.00
05252WRQ8	ANZ YCD	02/26/2021	08/20/2020	0.1500	100,000,000.00	100,000,000.00	0.2490	0.999593237 MESIROW	99,959,323.72	17,500.00
05252WRP0	ANZ YCD	02/26/2021	08/19/2020	0.1500	50,000,000.00	50,000,000.00	0.2490	0.999593233 MESIROW	49,979,661.65	8,958.33
05576T4P1	BNP YCD	02/26/2021	08/20/2020	0.2100	100,000,000.00	100,000,000.00	0.2490	0.999839580 MESIROW	99,983,958.01	24,500.00
06367BSC4	MONTREAL YCD	02/26/2021	08/25/2020	0.1800	100,000,000.00	100,000,000.00	0.2490	0.999716434 MESIROW	99,971,643.42	18,500.00
06417MKD6	SCOTIA YCD	02/26/2021	05/28/2020	0.3300	100,000,000.00	100,000,000.00	0.2490	1.000331478 MESIROW	100,033,147.83	115,500.00
06742TTS5	BARCLAYS YCD	02/26/2021	06/04/2020	0.8000	100,000,000.00	100,000,000.00	0.2490	1.002260201 MESIROW	100,226,020.15	264,444.44
63873QKE3	NATIXIS YCD	02/26/2021	08/06/2020	0.2000	100,000,000.00	100,000,000.00	0.2490	0.999798443 MESIROW	99,979,844.34	31,111.11
63253TV62	NAT AUB YCD	02/26/2021	08/06/2020	0.1500	100,000,000.00	100,000,000.00	0.2490	0.999593178 MESIROW	99,959,317.76	23,333.33
65558TJ55	NORDEA ABP YCD	02/26/2021	08/28/2020	0.1700	100,000,000.00	100,000,000.00	0.2490	0.999675390 MESIROW	99,967,539.02	16,055.56
34959TQP4	FORTIS YCD	02/26/2021	08/06/2020	0.2200	100,000,000.00	100,000,000.00	0.2490	0.999880550 MESIROW	99,988,054.97	34,222.22
89114NRY3	TORONTO YCD	02/26/2021	09/10/2020	0.1850	100,000,000.00	100,000,000.00	0.2490	0.999737048 MESIROW	99,973,704.76	10,791.67
22549LX75	CR SUISSE YCD	02/26/2021	05/28/2020	0.4500	100,000,000.00	100,000,000.00	0.2490	1.000823878 MESIROW	100,082,387.77	157,500.00
53947CFR4	LLOYDS YCD	02/26/2021	09/01/2020	0.2600	100,000,000.00	100,000,000.00	0.2490	1.000044954 MESIROW	100,004,495.44	21,666.67
65558TM85	NORDEA ABP YCD	03/01/2021	09/15/2020	0.1850	100,000,000.00	100,000,000.00	0.2590	0.999689859 MESIROW	99,968,985.87	8,222.22
83369XFE3	SOC GEN YCD	03/02/2021	09/10/2020	0.1900	100,000,000.00	100,000,000.00	0.2590	0.999708864 MESIROW	99,970,886.38	11,083.33
20271ETK5	CB AUS YCD	03/08/2021	09/09/2020	0.1800	100,000,000.00	100,000,000.00	0.2590	0.999653547 MESIROW	99,965,354.66	11,000.00
89114NS71	TORONTO YCD	03/23/2021	09/15/2020	0.2000	100,000,000.00	100,000,000.00	0.2590	0.999716714 MESIROW	99,971,671.42	8,888.89
53947CFT0	LLOYDS YCD	03/23/2021	09/22/2020	0.2400	100,000,000.00	100,000,000.00	0.2590	0.999908733 MESIROW	99,990,873.34	6,000.00
22536UF96	CIC YCD	03/26/2021	09/15/2020	0.1500	100,000,000.00	100,000,000.00	0.2590	0.999467701 MESIROW	99,946,770.07	6,666.67
34959TQS8	FORTIS YCD	03/26/2021	09/17/2020	0.2200	100,000,000.00	100,000,000.00	0.2590	0.999809466 MESIROW	99,980,946.63	8,555.56
78012UXC4	RB CANADA YCD	04/01/2021	07/13/2020	0.2400	100,000,000.00	100,000,000.00	0.2760	0.999817510 MESIROW	99,981,751.05	53,333.33

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53947CFL7	LLOYDS YCD	04/01/2021	07/14/2020	0.3800	100,000,000.00	100,000,000.00	0.2760	1.000523883 MESIROW	100,052,388.32	83,388.89
06417MKK0	SCOTIA YCD	04/01/2021	06/23/2020	0.3300	100,000,000.00	100,000,000.00	0.2760	1.000271342 MESIROW	100,027,134.23	91,666.67
05576T4Q9	BNP YCD	04/01/2021	09/23/2020	0.2200	100,000,000.00	100,000,000.00	0.2760	0.999717215 MESIROW	99,971,721.53	4,888.89
06742TVA1	BARCLAYS YCD	04/01/2021	09/15/2020	0.2400	100,000,000.00	100,000,000.00	0.2760	0.999818105 MESIROW	99,981,810.50	10,666.67
78012UXF7	RB CANADA YCD	05/03/2021	07/27/2020	0.2400	100,000,000.00	100,000,000.00	0.2940	0.999678792 MESIROW	99,967,879.24	44,000.00
78012UXP5	RB CANADA YCD	06/30/2021	09/23/2020	0.2000	100,000,000.00	100,000,000.00	0.3280	0.999035170 MESIROW	99,903,516.98	4,444.44
13606CDD3	CIBC YCD	07/01/2021	07/02/2020	0.4100	100,000,000.00	100,000,000.00	0.3280	1.000617719 MESIROW	100,061,771.90	103,638.89
06417MKN4	SCOTIA YCD	07/01/2021	07/16/2020	0.3400	100,000,000.00	100,000,000.00	0.3280	1.000088970 MESIROW	100,008,896.99	72,722.22
22549L2F1	CR SUISSE YCD	07/01/2021	07/02/2020	0.4200	100,000,000.00	100,000,000.00	0.3280	1.000693301 MESIROW	100,069,330.15	106,166.67
86959RHK9	SVENSKA YCD	07/01/2021	07/02/2020	0.3500	100,000,000.00	100,000,000.00	0.3280	1.000164224 MESIROW	100,016,422.43	88,472.22
89114NSU0	TORONTO YCD	07/01/2021	09/22/2020	0.2100	100,000,000.00	100,000,000.00	0.3280	0.999107257 MESIROW	99,910,725.66	5,250.00
78012UXM2	RB CANADA YCD	07/01/2021	09/18/2020	0.1800	100,000,000.00	100,000,000.00	0.3280	0.998880290 MESIROW	99,888,029.01	6,500.00
22549L6P5	CR SUISSE YCD	08/02/2021	08/06/2020	0.3300	100,000,000.00	100,000,000.00	0.3450	0.999871791 MESIROW	99,987,179.10	51,333.33
22549L3L7	CR SUISSE YCD	09/01/2021	09/10/2020	0.3100	100,000,000.00	100,000,000.00	0.3600	0.999535672 MESIROW	99,953,567.19	18,083.33
					11,050,000,000.00	11,050,183,594.88			11,049,997,264.63	11,419,999.99
AIP:									222,222.22	
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92512LK18	VERSAILLES CP	10/01/2020	0.0000	50,000,000.00	49,956,250.00	0.0010	0	MESIROW	50,000,000.00
06417JK19	SCOTIA NY CP	10/01/2020	0.0000	100,000,000.00	98,740,972.22	0.0010	0	MESIROW	100,000,000.00
46640PK10	JPM LLC CP	10/01/2020	0.0000	100,000,000.00	98,865,666.66	0.0010	0	MESIROW	100,000,000.00
89233GK13	TOYOTA CP	10/01/2020	0.0000	100,000,000.00	99,349,777.78	0.0010	0	MESIROW	100,000,000.00
03785DK13	APPLE CP	10/01/2020	0.0000	50,000,000.00	49,431,763.89	0.0010	0	MESIROW	50,000,000.00
21687AK28	RABO NY CP	10/02/2020	0.0000	100,000,000.00	99,996,000.00	0.0010	1	MESIROW	99,999,722.22
02314PK59	AMAZON CP	10/05/2020	0.0000	50,000,000.00	49,992,250.00	0.0010	4	MESIROW	49,999,444.44
47816FK91	JOHNSON CP	10/09/2020	0.0000	100,000,000.00	99,969,666.66	0.0010	8	MESIROW	99,997,777.78
12619TKD5	CRC CP	10/13/2020	0.0000	100,000,000.00	99,941,944.44	0.0010	12	MESIROW	99,996,666.67
1247P2KP8	CAFCO CP	10/23/2020	0.0000	50,000,000.00	49,969,138.89	0.0010	22	MESIROW	49,996,944.44
12619TKP8	CRC CP	10/23/2020	0.0000	50,000,000.00	49,969,138.89	0.0010	22	MESIROW	49,996,944.44
22533TKS4	CR AG NY CP	10/26/2020	0.0000	100,000,000.00	99,914,833.34	0.0010	25	MESIROW	99,993,055.56
09659BKS8	BNP NY CP	10/26/2020	0.0000	100,000,000.00	99,878,361.12	0.0010	25	MESIROW	99,993,055.56
62479LKS3	MUFG BK CP	10/26/2020	0.0000	100,000,000.00	99,948,083.34	0.0010	25	MESIROW	99,993,055.56
46640PKS1	JPM LLC CP	10/26/2020	0.0000	100,000,000.00	99,743,055.56	0.0010	25	MESIROW	99,993,055.56
12619TKS2	CRC CP	10/26/2020	0.0000	50,000,000.00	49,968,527.78	0.0010	25	MESIROW	49,996,527.78
83369BKU9	SOC GEN NY CP	10/28/2020	0.0000	100,000,000.00	99,858,833.34	0.0010	27	MESIROW	99,992,500.00
06417JKU5	SCOTIA NY CP	10/28/2020	0.0000	100,000,000.00	99,632,500.00	0.0010	27	MESIROW	99,992,500.00
38346LKU9	GOTHAM CP	10/28/2020	0.0000	75,000,000.00	74,925,750.00	0.0010	27	MESIROW	74,994,375.00
47816FKU4	JOHNSON CP	10/28/2020	0.0000	50,000,000.00	49,976,666.67	0.0010	27	MESIROW	49,996,250.00
62479LKU8	MUFG BK CP	10/28/2020	0.0000	100,000,000.00	99,992,444.44	0.0010	27	MESIROW	99,992,500.00
63873JKW9	NATIXIS NY CP	10/30/2020	0.0000	100,000,000.00	99,958,666.66	0.0010	29	MESIROW	99,991,944.44
62479LKW4	MUFG BK CP	10/30/2020	0.0000	100,000,000.00	99,926,388.88	0.0010	29	MESIROW	99,991,944.44
83369BKW5	SOC GEN NY CP	10/30/2020	0.0000	100,000,000.00	99,990,277.78	0.0010	29	MESIROW	99,991,944.44

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22533TKW5	CR AG NY CP	10/30/2020	0.0000	100,000,000.00	99,992,000.00	0.0010	29	MESIROW	99,991,944.44
03785DKW5	APPLE CP	10/30/2020	0.0000	46,000,000.00	45,679,533.33	0.0010	29	MESIROW	45,996,294.44
19121AL25	COCA COLA CP	11/02/2020	0.0000	50,000,000.00	49,418,180.56	0.0015	32	MESIROW	49,993,333.33
46640PL27	JPM LLC CP	11/02/2020	0.0000	100,000,000.00	99,855,833.34	0.0015	32	MESIROW	99,986,666.67
47816FL25	JOHNSON CP	11/02/2020	0.0000	50,000,000.00	49,966,444.44	0.0015	32	MESIROW	49,993,333.33
83369BL20	SOC GEN NY CP	11/02/2020	0.0000	100,000,000.00	99,931,555.56	0.0015	32	MESIROW	99,986,666.67
53127TL27	LIBERTY CP	11/02/2020	0.0000	100,000,000.00	99,922,000.00	0.0015	32	MESIROW	99,986,666.67
58934AL38	MERCK CP	11/03/2020	0.0000	50,000,000.00	49,996,597.22	0.0015	33	MESIROW	49,993,125.00
22533TL61	CR AG NY CP	11/06/2020	0.0000	100,000,000.00	99,905,555.56	0.0015	36	MESIROW	99,985,000.00
92512LL66	VERSAILLES CP	11/06/2020	0.0000	50,000,000.00	49,970,833.33	0.0015	36	MESIROW	49,992,500.00
83369BL95	SOC GEN NY CP	11/09/2020	0.0000	100,000,000.00	99,927,888.88	0.0015	39	MESIROW	99,983,750.00
89233GL95	TOYOTA CP	11/09/2020	0.0000	100,000,000.00	99,802,916.66	0.0015	39	MESIROW	99,983,750.00
09659BL99	BNP NY CP	11/09/2020	0.0000	200,000,000.00	199,842,666.68	0.0015	39	MESIROW	199,967,500.00
46640PL92	JPM LLC CP	11/09/2020	0.0000	100,000,000.00	99,854,166.66	0.0015	39	MESIROW	99,983,750.00
46640PM18	JPM LLC CP	12/01/2020	0.0000	100,000,000.00	99,848,555.56	0.0016	61	MESIROW	99,972,888.89
4820P2M10	JUPITER CP	12/01/2020	0.0000	100,000,000.00	99,828,583.34	0.0016	61	MESIROW	99,972,888.89
9113A2M29	UPS CP	12/02/2020	0.0000	50,000,000.00	49,971,041.67	0.0016	62	MESIROW	49,986,222.22
60689FM21	MIZUHO NY CP	12/02/2020	0.0000	100,000,000.00	99,956,000.00	0.0016	62	MESIROW	99,972,444.44
09659BM23	BNP NY CP	12/02/2020	0.0000	200,000,000.00	199,804,166.68	0.0016	62	MESIROW	199,944,888.89
03785DM45	APPLE CP	12/04/2020	0.0000	100,000,000.00	99,973,722.22	0.0016	64	MESIROW	99,971,555.56
15963TM97	CHARIOT CP	12/09/2020	0.0000	50,000,000.00	49,919,555.56	0.0016	69	MESIROW	49,984,666.67
15963TMB2	CHARIOT CP	12/11/2020	0.0000	50,000,000.00	49,981,041.67	0.0016	71	MESIROW	49,984,222.22
9113A2ME3	UPS CP	12/14/2020	0.0000	50,000,000.00	49,969,111.11	0.0016	74	MESIROW	49,983,555.56
88602TME0	THUNDER CP	12/14/2020	0.0000	100,000,000.00	99,850,166.66	0.0016	74	MESIROW	99,967,111.11

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47816FME8	JOHNSON CP	12/14/2020	0.0000	50,000,000.00	49,957,736.11	0.0016	74	MESIROW	49,983,555.56
60689FME5	MIZUHO NY CP	12/14/2020	0.0000	100,000,000.00	99,960,000.00	0.0016	74	MESIROW	99,967,111.11
06417JMV1	SCOTIA NY CP	12/29/2020	0.0000	100,000,000.00	99,848,333.34	0.0016	89	MESIROW	99,960,444.44
38346LMV5	GOTHAM CP	12/29/2020	0.0000	50,000,000.00	49,942,013.89	0.0016	89	MESIROW	49,980,222.22
92512LN49	VERSAILLES CP	01/04/2021	0.0000	50,000,000.00	49,958,444.44	0.0017	95	MESIROW	49,977,569.44
89233GN44	TOYOTA CP	01/04/2021	0.0000	100,000,000.00	99,917,333.34	0.0017	95	MESIROW	99,955,138.89
83369BN44	SOC GEN NY CP	01/04/2021	0.0000	100,000,000.00	99,878,666.66	0.0017	95	MESIROW	99,955,138.89
67983TN44	OLD LINE CP	01/04/2021	0.0000	50,000,000.00	49,935,500.00	0.0017	95	MESIROW	49,977,569.44
63873JN48	NATIXIS NY CP	01/04/2021	0.0000	100,000,000.00	99,938,611.12	0.0017	95	MESIROW	99,955,138.89
53127TN41	LIBERTY CP	01/04/2021	0.0000	100,000,000.00	99,944,750.00	0.0017	95	MESIROW	99,955,138.89
4820P2N43	JUPITER CP	01/04/2021	0.0000	100,000,000.00	99,933,500.00	0.0017	95	MESIROW	99,955,138.89
38346LN44	GOTHAN CP	01/04/2021	0.0000	100,000,000.00	99,944,500.00	0.0017	95	MESIROW	99,955,138.89
03785DN44	APPLE CP	01/04/2021	0.0000	50,000,000.00	49,983,194.44	0.0017	95	MESIROW	49,977,569.44
46640PNR0	JPM LLC CP	01/25/2021	0.0000	100,000,000.00	99,848,333.34	0.0017	116	MESIROW	99,945,222.22
4820P2NR2	JUPITER CP	01/25/2021	0.0000	50,000,000.00	49,964,347.22	0.0017	116	MESIROW	49,972,611.11
83369BNT9	SOC GEN NY CP	01/27/2021	0.0000	150,000,000.00	149,905,791.66	0.0017	118	MESIROW	149,916,416.67
89233GNT9	TOYOTA CP	01/27/2021	0.0000	100,000,000.00	99,897,222.22	0.0017	118	MESIROW	99,944,277.78
63873JNT3	NATIXIS NY CP	01/27/2021	0.0000	100,000,000.00	99,947,500.00	0.0017	118	MESIROW	99,944,277.78
06417JNT5	SCOTIA NY CP	01/27/2021	0.0000	100,000,000.00	99,869,444.44	0.0017	118	MESIROW	99,944,277.78
03785DNT9	APPLE CP	01/27/2021	0.0000	100,000,000.00	99,958,750.00	0.0017	118	MESIROW	99,944,277.78
15963TNT2	CHARIOT CP	01/27/2021	0.0000	50,000,000.00	49,965,430.56	0.0017	118	MESIROW	49,972,138.89
46640PNT6	JPM LLC CP	01/27/2021	0.0000	100,000,000.00	99,812,277.78	0.0017	118	MESIROW	99,944,277.78
15963TP11	CHARIOT CP	02/01/2021	0.0000	50,000,000.00	49,963,638.89	0.0018	123	MESIROW	49,969,933.33
1247P2P16	CAFCO CP	02/01/2021	0.0000	50,000,000.00	49,942,180.56	0.0018	123	MESIROW	49,969,933.33

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92512LP13	VERSAILLES CP	02/01/2021	0.0000	100,000,000.00	99,907,361.12	0.0018	123	MESIROW	99,939,866.67
92512LP88	VERSAILLES CP	02/08/2021	0.0000	50,000,000.00	49,957,833.33	0.0018	130	MESIROW	49,968,222.22
13607EPS2	CIBC HLD CP	02/26/2021	0.0000	100,000,000.00	99,915,500.00	0.0018	148	MESIROW	99,927,644.44
71344TPS5	PEPSICO CP	02/26/2021	0.0000	50,000,000.00	49,944,000.00	0.0018	148	MESIROW	49,963,822.22
83369BPS9	SOC GEN NY CP	02/26/2021	0.0000	150,000,000.00	149,867,250.00	0.0018	148	MESIROW	149,891,466.67
89233GPS9	TOYOTA CP	02/26/2021	0.0000	200,000,000.00	199,522,500.00	0.0018	148	MESIROW	199,855,288.89
06417JQ13	SCOTIA NY CP	03/01/2021	0.0000	100,000,000.00	99,760,000.00	0.0019	151	MESIROW	99,921,983.33
17327AQ26	CGMI CP	03/02/2021	0.0000	100,000,000.00	99,906,666.66	0.0019	152	MESIROW	99,921,466.67
15963TQ85	CHARIOT CP	03/08/2021	0.0000	50,000,000.00	49,954,444.44	0.0019	158	MESIROW	49,959,183.33
1247P2QA5	CAFCO CP	03/10/2021	0.0000	50,000,000.00	49,952,236.11	0.0019	160	MESIROW	49,958,666.67
88602TQF3	THUNDER CP	03/15/2021	0.0000	50,000,000.00	49,949,722.22	0.0019	165	MESIROW	49,957,375.00
17327AQP5	CGMI CP	03/23/2021	0.0000	100,000,000.00	99,899,722.22	0.0019	173	MESIROW	99,910,616.67
89233GQP4	TOYOTA CP	03/23/2021	0.0000	100,000,000.00	99,837,500.00	0.0019	173	MESIROW	99,910,616.67
17327AR17	CGMI CP	04/01/2021	0.0000	150,000,000.00	149,833,749.99	0.0020	182	MESIROW	149,848,333.33
				7,521,000,000.00	7,509,491,061.13				7,518,422,005.55
AIP:		0.00							
Book + AIP:		7,509,491,061.13		COMMER PAPER					

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SYS046344	HANMI BANK TD	10/01/2020	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046351	PACIFIC WESTERN BANK TD	10/02/2020	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046349	AMERICAN FIRST CREDIT UNION TD	10/02/2020	0.1800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046513	FIRST FOUNDATION BANK TD	10/02/2020	0.1900	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS046519	SAFE CREDIT UNION TD	10/07/2020	0.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046516	BANK OF THE SIERRA TD	10/07/2020	0.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046518	MISSION NATIONAL BANK TD	10/07/2020	0.1900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046520	FARMERS & MERCHANTS BANK OF CA	10/07/2020	0.1900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046517	COMMUNITY WEST BANK NA TD	10/07/2020	0.2000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046354	CALIFORNIA BANK OF COMMERCE TR	10/07/2020	0.2000	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046357	PACIFIC ALLIANCE BANK TD	10/07/2020	0.1700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046362	COMMERCIAL BANK OF CALIFORNIA	10/08/2020	0.1900	24,000,000.00	24,000,000.00	1.00000	24,000,000.00
SYS046363	BANK OF HOPE TD	10/08/2020	0.1900	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046365	COMMERCEWEST BANK TD	10/08/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046367	EAST WEST BANK TD	10/08/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046527	PROVIDENT CREDIT UNION TD	10/08/2020	0.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046368	MALAGA BANK FSB TD	10/08/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046526	PACIFIC CITY BANK TD	10/08/2020	0.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046525	MANUFACTURERS BANK TD	10/08/2020	0.2000	65,000,000.00	65,000,000.00	1.00000	65,000,000.00
SYS046370	OPEN BANK TD	10/08/2020	0.1700	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046524	FRESNO FIRST BANK TD	10/08/2020	0.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046364	BANK OF THE SIERRA TD	10/08/2020	0.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046405	COMMERCIAL BANK OF CALIFORNIA	10/08/2020	0.1800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046372	PACIFIC PREMIER BANK TD	10/08/2020	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046376	SANTA CRUZ COUNTY BANK TD	10/09/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046533	WESCOM CENTRAL CREDIT UNION TR	10/09/2020	0.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS046532	MISSION FEDERAL CREDIT UNION TI	10/09/2020	0.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046374	AMERICAN PLUS BANK NA TD	10/09/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046531	MANUFACTURERS BANK TD	10/09/2020	0.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046530	BENEFICIAL STATE BANK TD	10/09/2020	0.2200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046383	EAST WEST BANK TD	10/14/2020	0.3000	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046537	HANMI BANK TD	10/14/2020	0.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046535	AXOS BANK TD	10/14/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046389	BANC OF CALIFORNIA NA TD	10/15/2020	0.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046387	CALIFORNIA COAST CREDIT UNION T	10/15/2020	0.2500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046386	TRAVIS CREDIT UNION TD	10/15/2020	0.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046543	MERIWEST CREDIT UNION TD	10/15/2020	0.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046542	PROVIDENT CREDIT UNION TD	10/15/2020	0.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046539	COMMUNITY WEST BANK NA TD	10/15/2020	0.1900	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046541	PROVIDENT CREDIT UNION TD	10/15/2020	0.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046392	PACIFIC PREMIER BANK TD	10/16/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046393	US METRO BANK TD	10/16/2020	0.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046391	MALAGA BANK FSB TD	10/16/2020	0.1900	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046549	WESCOM CENTRAL CREDIT UNION TI	10/21/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046548	PROVIDENT CREDIT UNION TD	10/21/2020	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046547	PROVIDENT CREDIT UNION TD	10/21/2020	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046544	AXOS BANK TD	10/21/2020	0.1400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046402	CORNERSTONE COMMUNITY BANK TI	10/21/2020	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046401	BANK OF SOUTHERN CALIFORNIA TD	10/21/2020	0.1800	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS046406	PACIFIC PREMIER BANK TD	10/22/2020	0.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046550	MISSION NATIONAL BANK TD	10/22/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046407	COMMERCEWEST BANK TD	10/23/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS046408	PACIFIC PREMIER BANK TD	10/23/2020	0.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046555	OPEN BANK TD	10/28/2020	0.1500	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS046554	FIRST FOUNDATION BANK TD	10/28/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046415	RIVER VALLEY COMMUNITY BANK TD	10/29/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046557	HANMI BANK TD	10/29/2020	0.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046560	GOLDEN VALLEY BANK TD	10/30/2020	0.1600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046559	EAST WEST BANK TD	10/30/2020	0.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046558	BANK OF THE SIERRA TD	10/30/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046424	CALIFORNIA BANK OF COMMERCE TI	11/04/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046416	AMERICAN PLUS BANK NA TD	11/04/2020	0.1500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046602	PACIFIC CITY BANK TD	11/04/2020	0.1300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046428	MISSION VALLEY BANK TD	11/04/2020	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046427	STATE BANK OF INDIA (CALIFORNIA)	11/04/2020	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046425	OPEN BANK TD	11/04/2020	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046605	NUVISION FEDERAL CREDIT UNION T	11/05/2020	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046604	MANUFACTURERS BANK TD	11/05/2020	0.1500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046603	AXOS BANK TD	11/05/2020	0.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046433	TECHNOLOGY CREDIT UNION TD	11/05/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046431	NORTHROP GRUMMAN FEDERAL CRE	11/05/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046430	COMMONWEALTH BUSINESS BANK TI	11/05/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046435	BANK OF SANTA CLARITA TD	11/06/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046434	COMMERCEWEST BANK TD	11/06/2020	0.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046608	PROVIDENT CREDIT UNION TD	11/12/2020	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046609	COMMUNITY WEST BANK NA TD	11/12/2020	0.1500	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046607	HANMI BANK TD	11/12/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046613	WESCOM CENTRAL CREDIT UNION TI	11/12/2020	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS046446	SANTA CRUZ COUNTY BANK TD	11/12/2020	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046444	PACIFIC PREMIER BANK TD	11/12/2020	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046443	BANC OF CALIFORNIA NA TD	11/12/2020	0.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046442	US METRO BANK TD	11/12/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046438	CATHAY BANK TD	11/12/2020	0.1700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046663	PACIFIC WESTERN BANK TD	11/13/2020	0.2000	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046616	BANK OF THE SIERRA TD	11/13/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046615	BANK OF THE SIERRA TD	11/13/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046619	TRAVIS CREDIT UNION TD	11/13/2020	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046618	SAFE CREDIT UNION TD	11/13/2020	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046452	TRAVIS CREDIT UNION TD	11/18/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046451	MERCHANTS BANK OF COMMERCE TI	11/18/2020	0.1900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046620	BANK OF HOPE TD	11/18/2020	0.1500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046674	PACIFIC WESTERN BANK TD	11/19/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046627	PROVIDENT CREDIT UNION TD	11/19/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046626	PACIFIC ENTERPRISE BANK TD	11/19/2020	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046466	AMERICAN RIVER BANK TD	11/19/2020	0.1900	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS046458	POPPY BANK TD	11/19/2020	0.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046455	COMMUNITY WEST BANK NA TD	11/19/2020	0.2000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046462	COMMUNITY BANK OF THE BAY TD	11/20/2020	0.1900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046461	US METRO BANK TD	11/20/2020	0.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046630	SAFE CREDIT UNION TD	11/20/2020	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046680	PACIFIC WESTERN BANK TD	12/02/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046638	TRI COUNTIES BANK TD	12/02/2020	0.1600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046636	BANK OF THE SIERRA TD	12/02/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046635	AXOS BANK TD	12/02/2020	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS046472	TRI COUNTIES BANK TD	12/02/2020	0.1900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046470	POPPY BANK TD	12/02/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046477	TECHNOLOGY CREDIT UNION TD	12/03/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046476	PACIFIC PREMIER BANK TD	12/03/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046473	AMERICAN PLUS BANK NA TD	12/03/2020	0.1900	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046642	MANUFACTURERS BANK TD	12/03/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046641	BANC OF CALIFORNIA NA TD	12/03/2020	0.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046648	BANK OF HOPE TD	12/04/2020	0.1600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046481	COMMUNITY WEST BANK NA TD	12/04/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046480	CALIFORNIA BANK OF COMMERCE TC	12/04/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046494	US METRO BANK TD	12/09/2020	0.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046493	POPPY BANK TD	12/09/2020	0.2100	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046488	GOLDEN 1 CREDIT UNION TD	12/09/2020	0.2300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046487	FIVE STAR BANK TD	12/09/2020	0.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046486	FIRST FOUNDATION BANK TD	12/09/2020	0.2400	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046484	AMERICAN FIRST CREDIT UNION TD	12/09/2020	0.2300	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046660	MISSION NATIONAL BANK TD	12/09/2020	0.1600	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046683	PACIFIC WESTERN BANK TD	12/09/2020	0.1900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046659	AXOS BANK TD	12/09/2020	0.1400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046665	BANC OF CALIFORNIA NA TD	12/10/2020	0.2100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046497	PACIFIC PREMIER BANK TD	12/10/2020	0.2300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046496	COMMONWEALTH BUSINESS BANK TI	12/10/2020	0.2400	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS046495	AMERICAN RIVER BANK TD	12/10/2020	0.2400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046667	WESCOM CENTRAL CREDIT UNION TI	12/10/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046499	BANK OF SAN FRANCISCO TD	12/11/2020	0.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046670	PACIFIC CITY BANK TD	12/16/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS046507	COMMONWEALTH BUSINESS BANK TI	12/16/2020	0.2200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046505	PREFERRED BANK TD	12/16/2020	0.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046503	PREFERRED BANK TD	12/16/2020	0.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046679	MEGA BANK TD	12/17/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046675	WESCOM CENTRAL CREDIT UNION TI	12/18/2020	0.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046523	FIRST CHOICE BANK TD	01/07/2021	0.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046522	FINANCIAL PARTNERS CREDIT UNIOI	01/07/2021	0.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046529	BANK OF SANTA CLARITA TD	01/08/2021	0.2100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046536	BANK OF FEATHER RIVER TD	01/13/2021	0.1900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046534	AMERICAN RIVER BANK TD	01/13/2021	0.2000	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046540	NEW OMNI BANK NA TD	01/14/2021	0.1700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046545	COMMUNITY BANK OF THE BAY TD	01/20/2021	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046553	MALAGA BANK FSB TD	01/22/2021	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046552	FIRST FOUNDATION BANK TD	01/22/2021	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046551	AMERICAN PLUS BANK NA TD	01/22/2021	0.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046556	AMERICAN RIVER BANK TD	01/28/2021	0.1800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046606	AMERICAN RIVER BANK TD	02/10/2021	0.1700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046612	US METRO BANK TD	02/11/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046610	CALIFORNIA COAST CREDIT UNION T	02/11/2021	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046617	CORNERSTONE COMMUNITY BANK TI	02/12/2021	0.1800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046614	AMERICAN PLUS BANK NA TD	02/12/2021	0.1700	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046621	CALIFORNIA COAST CREDIT UNION T	02/17/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046629	TECHNOLOGY CREDIT UNION TD	02/18/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046628	SUNCREST BANK TD	02/18/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046625	NEW OMNI BANK NA TD	02/18/2021	0.1500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046624	METROPOLITAN BANK TD	02/18/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046632	CATHAY BANK TD	02/24/2021	0.1600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046634	FIRST FOUNDATION BANK TD	02/25/2021	0.1700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046637	NEW OMNI BANK NA TD	03/03/2021	0.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046647	TECHNOLOGY CREDIT UNION TD	03/04/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046646	PROSPECTORS FEDERAL CREDIT UNI	03/04/2021	0.1600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046645	OPEN BANK TD	03/04/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046644	METROPOLITAN BANK TD	03/04/2021	0.1600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046643	MECHANICS BANK TD	03/04/2021	0.1800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046640	AMERICAN RIVER BANK TD	03/04/2021	0.1700	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046639	1ST CAPITAL BANK TD	03/04/2021	0.1700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046649	PROVIDENT CREDIT UNION TD	03/05/2021	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046662	OPEN BANK TD	03/10/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046661	NEW OMNI BANK NA TD	03/10/2021	0.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046664	PROVIDENT CREDIT UNION TD	03/10/2021	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046666	FIRST FOUNDATION BANK TD	03/11/2021	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046668	POPPY BANK TD	03/12/2021	0.1700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046671	PREFERRED BANK TD	03/17/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046673	GOLDEN 1 CREDIT UNION TD	03/18/2021	0.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046672	CALIFORNIA BANK OF COMMERCE T	03/18/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046681	STATE BANK OF INDIA (CALIFORNIA)	03/24/2021	0.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046682	BANK OF SAN FRANCISCO TD	03/26/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				4,929,000,000.00	4,929,000,000.00		4,929,000,000.00
AIP:		0.00					
Book + AIP:		4,929,000,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
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 1900017	02/19/2021	1.91000000	5,662,000.00	1.000	5,662,000.00
AB55 1900019	03/19/2021	1.75000000	14,770,000.00	1.000	14,770,000.00
AB55 1900020	04/16/2021	1.67600000	12,501,000.00	1.000	12,501,000.00
AB55 1900021	05/21/2021	1.32900000	77,511,000.00	1.000	77,511,000.00
AB55 1900022	05/21/2021	1.32900000	18,213,000.00	1.000	18,213,000.00
AB55 1900023	05/21/2021	1.32900000	5,610,000.00	1.000	5,610,000.00
AB55 1900024	06/18/2021	1.17600000	14,304,000.00	1.000	14,304,000.00
AB55 2010001	07/16/2021	0.86800000	20,000,000.00	1.000	20,000,000.00
AB55 2010002	07/16/2021	0.86800000	25,405,000.00	1.000	25,405,000.00
AB55 2010004	08/20/2021	0.77200000	141,884,000.00	1.000	141,884,000.00
AB55 2010003	08/20/2021	0.77200000	17,122,000.00	1.000	17,122,000.00
AB55 2010005	09/17/2021	0.66600000	76,958,000.00	1.000	76,958,000.00
AB55 2010006	09/17/2021	0.66600000	29,899,000.00	1.000	29,899,000.00
AB55 2010007	09/17/2021	0.66600000	2,189,000.00	1.000	2,189,000.00
			694,298,000.00		694,298,000.00

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Total # of items:	726
Par Value:	110,383,021,257.41
Book Value:	109,198,160,875.16
Fair Value:	109,623,047,703.65
Accrual:	127,093,644.61
Total Book Value:	109,198,160,875.16
AIP:	1,463,896.36
Book + AIP:	109,199,624,771.52