

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2021

OFFICE OF THE TREASURER

P. O. BOX 942809

SACRAMENTO, CA 94209-0001

Date: April 29, 2021

To: Pooled Money Investment Board

From: Kristin Szakaly-Moore, Director
Investment Division

Subject: PMIA Quarterly Report

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

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


The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended March 31, 2021, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.


Kristin Szakaly-Moore

4/29/2021

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2021

(Dollars in thousands)

Portfolio Amount		\$ 126,727,925
Effective Yield	0.347%	
Quarter-to-date Yield	0.406%	
Year-to-date Yield	0.589%	
Average Life (in days)	220	
Demand Bank Account Balances		\$ 3,562,927
Total PMIA Resources		<u><u>\$ 130,290,852</u></u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

March 31, 2021

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 42,371,427	33.43%
Bonds	-	0.00%
Notes	34,202,916	26.99%
Strips	-	0.00%
Total Governments	\$ 76,574,343	60.42%
Federal Agency Debentures	\$ 6,694,942	5.28%
Certificates of Deposit	15,100,000	11.92%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	13,676,589	10.79%
Time Deposits	4,219,500	3.33%
GNMAs	-	0.00%
Commercial Paper	9,742,974	7.69%
FHLMC / REMICS	10,915	0.01%
Corporate Bonds	14,967	0.01%
AB 55 Loans	693,695	0.55%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	<u>\$ 126,727,925</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
3/31/2021

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 42,371,427,061.33	\$ 42,386,167,504.27	\$ 42,394,001,500.00	NA
Notes	\$ 34,202,768,902.61	\$ 34,199,307,567.32	\$ 34,350,877,500.00	\$ 77,660,969.50
Federal Agency:				
SBA	\$ 430,882,898.56	\$ 430,882,898.56	\$ 426,901,230.13	\$ 183,183.66
MBS-REMICs	\$ 10,914,640.74	\$ 10,914,640.74	\$ 11,455,602.70	\$ 50,572.13
Debentures	\$ 4,617,914,812.55	\$ 4,616,241,436.15	\$ 4,623,536,650.00	\$ 6,528,067.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 500,000,000.00	\$ 500,000,000.00	\$ 498,031,000.00	\$ 360,389.00
Discount Notes	\$ 13,676,588,570.50	\$ 13,680,511,421.91	\$ 13,681,807,880.00	NA
Supranational Debentures	\$ 946,090,189.30	\$ 945,751,647.64	\$ 944,944,800.00	\$ 2,605,773.50
Supranational Debentures FR	\$ 200,054,814.69	\$ 200,054,814.69	\$ 200,100,339.85	\$ 73,545.08
CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,014,000.00	\$ 52,862.59
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 14,700,000,000.00	\$ 14,700,000,000.00	\$ 14,699,439,806.13	\$ 8,104,736.15
Commercial Paper	\$ 9,742,973,999.96	\$ 9,745,946,875.03	\$ 9,745,873,276.40	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 14,967,211.12	\$ 14,967,211.12	\$ 14,708,550.00	\$ 15,458.40
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,219,500,000.00	\$ 4,219,500,000.00	\$ 4,219,500,000.00	NA
PMIA & GF Loans	\$ 693,695,000.00	\$ 693,695,000.00	\$ 693,695,000.00	NA
TOTAL	\$ 126,727,778,101.36	\$ 126,743,941,017.43	\$ 126,904,887,135.21	\$ 95,635,557.51

Fair Value Including Accrued Interest

\$ 127,000,522,692.72

Repurchase Agreements, Time Deposits, PMIA & 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 (1.001269853). 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 \$20,025,397.05 or \$20,000,000.00 x 1.001269853.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
9127964P1	U S TREAS BILL	04/01/2021	0.0000	2,250,000,000.00	2,248,958,995.82	1.00000 CITIBANK	2,250,000,000.00
912796D89	U S TREAS BILL	04/13/2021	0.0000	950,000,000.00	949,631,113.91	1.00000 CITIBANK	950,000,000.00
9127962Q1	U S TREAS BILL	04/22/2021	0.0000	400,000,000.00	399,425,500.02	0.99999 CITIBANK	399,996,000.00
912796F20	U S TREAS BILL	04/27/2021	0.0000	400,000,000.00	399,853,913.88	0.99999 CITIBANK	399,996,000.00
912796F79	U S TREAS BILL	05/04/2021	0.0000	1,750,000,000.00	1,749,429,574.96	0.99999 CITIBANK	1,749,982,500.00
912796A25	U S TREAS BILL	05/13/2021	0.0000	1,800,000,000.00	1,799,360,755.53	0.99997 CITIBANK	1,799,946,000.00
912796F95	U S TREAS BILL	05/18/2021	0.0000	1,550,000,000.00	1,549,473,777.79	0.99997 CITIBANK	1,549,953,500.00
9127962Y4	U S TREAS BILL	05/20/2021	0.0000	1,550,000,000.00	1,547,779,277.76	0.99998 CITIBANK	1,549,969,000.00
912796G29	U S TREAS BILL	05/25/2021	0.0000	750,000,000.00	749,721,093.75	0.99997 CITIBANK	749,977,500.00
912796A33	U S TREAS BILL	05/27/2021	0.0000	700,000,000.00	699,749,492.39	0.99998 CITIBANK	699,986,000.00
912796G37	U S TREAS BILL	06/01/2021	0.0000	750,000,000.00	749,727,409.72	0.99998 CITIBANK	749,985,000.00
912796G86	U S TREAS BILL	06/08/2021	0.0000	1,100,000,000.00	1,099,620,406.30	0.99998 CITIBANK	1,099,978,000.00
9127963H0	U S TREAS BILL	06/17/2021	0.0000	650,000,000.00	648,861,238.89	0.99997 CITIBANK	649,980,500.00
912796B32	U S TREAS BILL	06/24/2021	0.0000	1,550,000,000.00	1,549,333,645.15	0.99997 CITIBANK	1,549,953,500.00
912796H36	U S TREAS BILL	06/29/2021	0.0000	300,000,000.00	299,909,845.83	0.99998 CITIBANK	299,994,000.00
912796B40	U S TREAS BILL	07/01/2021	0.0000	2,450,000,000.00	2,449,104,361.83	0.99994 CITIBANK	2,449,853,000.00
912796H85	U S TREAS BILL	07/06/2021	0.0000	800,000,000.00	799,855,625.00	0.99997 CITIBANK	799,976,000.00
912796H93	U S TREAS BILL	07/13/2021	0.0000	650,000,000.00	649,861,837.48	0.99995 CITIBANK	649,967,500.00
9127963S6	U S TREAS BILL	07/15/2021	0.0000	1,850,000,000.00	1,847,502,999.34	0.99996 CITIBANK	1,849,926,000.00
912796J26	U S TREAS BILL	07/20/2021	0.0000	300,000,000.00	299,959,104.15	0.99995 CITIBANK	299,985,000.00
912796C49	U S TREAS BILL	07/22/2021	0.0000	1,250,000,000.00	1,249,520,214.58	0.99995 CITIBANK	1,249,937,500.00
912796C56	U S TREAS BILL	07/29/2021	0.0000	450,000,000.00	449,829,375.03	0.99994 CITIBANK	449,973,000.00
912796C64	U S TREAS BILL	08/05/2021	0.0000	300,000,000.00	299,930,729.16	0.99993 CITIBANK	299,979,000.00
9127964B2	U S TREAS BILL	08/12/2021	0.0000	1,650,000,000.00	1,648,178,888.94	0.99991 CITIBANK	1,649,851,500.00
912796D48	U S TREAS BILL	08/19/2021	0.0000	350,000,000.00	349,920,880.56	0.99991 CITIBANK	349,968,500.00
912796D55	U S TREAS BILL	08/26/2021	0.0000	700,000,000.00	699,824,986.11	0.99990 CITIBANK	699,930,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796D63	U S TREAS BILL	09/02/2021	0.0000	550,000,000.00	549,851,966.66	0.99990 CITIBANK	549,945,000.00
9127964L0	U S TREAS BILL	09/09/2021	0.0000	1,700,000,000.00	1,697,832,393.08	0.99989 CITIBANK	1,699,813,000.00
912796F53	U S TREAS BILL	09/23/2021	0.0000	650,000,000.00	649,894,447.23	0.99985 CITIBANK	649,902,500.00
9127964V8	U S TREAS BILL	10/07/2021	0.0000	1,050,000,000.00	1,048,773,013.90	0.99985 CITIBANK	1,049,842,500.00
9127964W6	U S TREAS BILL	11/04/2021	0.0000	1,650,000,000.00	1,648,353,794.45	0.99977 CITIBANK	1,649,620,500.00
9127965G0	U S TREAS BILL	12/02/2021	0.0000	2,100,000,000.00	2,098,111,361.82	0.99972 CITIBANK	2,099,412,000.00
912796A90	U S TREAS BILL	12/30/2021	0.0000	2,250,000,000.00	2,247,843,054.08	0.99960 CITIBANK	2,249,100,000.00
912796C31	U S TREAS BILL	01/27/2022	0.0000	1,900,000,000.00	1,898,544,163.27	0.99954 CITIBANK	1,899,126,000.00
912796D30	U S TREAS BILL	02/24/2022	0.0000	2,750,000,000.00	2,748,262,281.28	0.99949 CITIBANK	2,748,597,500.00
912796F38	U S TREAS BILL	03/24/2022	0.0000	600,000,000.00	599,635,541.68	0.99933 CITIBANK	599,598,000.00
				42,400,000,000.00	42,371,427,061.33		42,394,001,500.00
AIP:		0.00					
Book + AIP:		42,371,427,061.33		TREASURY BILL			

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MARKET VALUATION REPORT FOR 03/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,990,992.76	1.00175	0.00944751	CITIBANK	200,350,000.00	1,889,502.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,972,060.52	1.00310	0.00993439	CITIBANK	200,620,000.00	1,986,878.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	800,354,996.77	1.00339	0.00712225	CITIBANK	802,712,000.00	5,697,800.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	900,573,799.50	1.00511	0.00534185	CITIBANK	904,599,000.00	4,807,665.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,700,000,000.00	2,699,344,997.75	1.00387	0.00408494	CITIBANK	2,710,449,000.00	11,029,338.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	451,946,433.24	1.00750	0.00551105	CITIBANK	453,375,000.00	2,479,972.50
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,952,086.92	1.00566	0.00290055	CITIBANK	201,132,000.00	580,110.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,167,007.46	1.00773	0.00264157	CITIBANK	100,773,000.00	264,157.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	501,725,119.62	1.01016	0.00341851	CITIBANK	505,080,000.00	1,709,255.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,048,740,595.78	1.00602	0.00130435	CITIBANK	2,062,341,000.00	2,673,917.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	301,550,521.47	1.01215	0.00127038	CITIBANK	303,645,000.00	381,114.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,249,216,375.65	1.00715	0.00004098	CITIBANK	1,258,937,500.00	51,225.00
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	301,969,917.72	1.01516	0.01326923	CITIBANK	304,548,000.00	3,980,769.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,548,785,491.47	1.00824	0.00629834	CITIBANK	1,562,772,000.00	9,762,427.00
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,049,072,542.39	1.00961	0.00502747	CITIBANK	1,060,090,500.00	5,278,843.50
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,392,986.68	1.01168	0.00408494	CITIBANK	1,062,264,000.00	4,289,187.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,611,374.13	1.01074	0.00227901	CITIBANK	606,444,000.00	1,367,406.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	3,600,000,000.00	3,631,024,756.56	1.00953	0.00097826	CITIBANK	3,634,308,000.00	3,521,736.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	200,000,000.00	199,822,792.32	1.00023	0.00041896	CITIBANK	200,046,000.00	83,792.00
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	1,400,000,000.00	1,399,718,853.94	1.00016	0.00031423	CITIBANK	1,400,224,000.00	439,922.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	300,000,000.00	300,020,268.00	1.00012	0.00020718	CITIBANK	300,036,000.00	62,154.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	199,403,501.28	1.01898	0.00186464	CITIBANK	203,796,000.00	372,928.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,050,000,000.00	1,049,972,755.04	1.00000	0.00010870	CITIBANK	1,050,000,000.00	114,135.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	398,791,876.16	1.01988	0.00069293	CITIBANK	407,952,000.00	277,172.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	400,000,000.00	399,986,281.12	0.99992	0.00000342	CITIBANK	399,968,000.00	1,368.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	298,606,450.04	1.01898	0.00634615	CITIBANK	305,694,000.00	1,903,845.00
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	600,000,000.00	599,927,374.02	0.99988	0.00052486	CITIBANK	599,928,000.00	314,916.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,750,749.90	1.02398	0.00614986	CITIBANK	563,189,000.00	3,382,423.00
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,050,000,000.00	1,049,907,894.25	0.99973	0.00041896	CITIBANK	1,049,716,500.00	439,908.00
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,681,170.42	1.02520	0.00477679	CITIBANK	461,340,000.00	2,149,555.50
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,741,191.72	0.99953	0.00031423	CITIBANK	1,199,436,000.00	377,076.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,365,989.96	1.02398	0.00314917	CITIBANK	409,592,000.00	1,259,668.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	2,800,000,000.00	2,798,714,837.36	0.99938	0.00010870	CITIBANK	2,798,264,000.00	304,360.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	205,289,902.22	1.02543	0.00130435	CITIBANK	205,086,000.00	260,870.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,703,869.72	1.00645	0.00023098	CITIBANK	201,290,000.00	46,196.00
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,000,000,000.00	1,026,717,206.56	1.02621	0.00345649	CITIBANK	1,026,210,000.00	3,456,490.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	300,000,000.00	299,548,341.06	0.99754	0.00015539	CITIBANK	299,262,000.00	46,617.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	450,000,000.00	449,047,444.14	0.99543	0.00036745	CITIBANK	447,943,500.00	165,352.50
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	448,848,141.51	0.99484	0.00026243	CITIBANK	447,678,000.00	118,093.50
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,250,000,000.00	1,244,194,265.57	0.99445	0.00015539	CITIBANK	1,243,062,500.00	194,237.50
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	1,200,000,000.00	1,197,154,354.62	0.99727	0.00011549	CITIBANK	1,196,724,000.00	138,588.00
				34,150,000,000.00	34,199,307,567.32				34,350,877,500.00	77,660,969.50
AIP:		3,461,335.29								
Book + AIP:		34,202,768,902.61	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164D5T2	SBA POOL #503558	12/25/2021	0.8750	48,161.96	48,161.96	0.99552 CITIBANK	47,946.19	35.12
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	7,718.17	7,718.17	0.99591 CITIBANK	7,686.60	5.63
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	27,878.54	27,878.54	0.99575 CITIBANK	27,760.06	20.33
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	25,394.24	25,394.24	0.99546 CITIBANK	25,278.95	18.52
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	55,184.72	55,184.72	0.99479 CITIBANK	54,897.21	40.24
83164EN94	SBA POOL #504016	01/25/2023	0.7500	116,678.48	116,678.48	0.99649 CITIBANK	116,268.94	72.92
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	67,801.63	67,801.63	0.99271 CITIBANK	67,307.36	35.31
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	79,694.32	79,694.32	0.99564 CITIBANK	79,346.85	41.51
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	99,860.39	99,860.39	0.99287 CITIBANK	99,148.39	52.01
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	117,537.42	117,537.42	0.99408 CITIBANK	116,841.60	61.22
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	141,413.45	141,413.45	0.99611 CITIBANK	140,863.35	73.65
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	69,688.13	69,688.13	0.99611 CITIBANK	69,417.04	36.30
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	128,076.87	128,076.87	0.99298 CITIBANK	127,177.77	66.71
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	297,682.28	297,682.28	0.99355 CITIBANK	295,762.23	155.04
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	7,377.65	7,377.65	0.99273 CITIBANK	7,324.01	3.84
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	170,376.31	170,376.31	0.99234 CITIBANK	169,071.23	88.74
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	471,351.63	471,351.63	0.99762 CITIBANK	470,229.81	294.59
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	445,917.37	445,917.37	0.99819 CITIBANK	445,110.26	325.15
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	123,164.15	123,164.15	0.99756 CITIBANK	122,863.63	89.81
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	142,153.00	142,153.00	0.99667 CITIBANK	141,679.63	103.65
83164FT87	SBA POOL #505075	08/25/2025	0.8750	213,160.42	213,160.42	0.99844 CITIBANK	212,827.89	155.43
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	20,708.59	20,708.59	0.99631 CITIBANK	20,632.18	15.10
83164GS94	SBA POOL #505944	05/25/2027	0.5500	60,186.11	60,186.11	0.99310 CITIBANK	59,770.83	27.59
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	167,908.72	167,908.72	0.99271 CITIBANK	166,684.67	76.96

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83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	252,577.47	252,577.47	0.99304 CITIBANK	250,819.53	115.76
83164GU34	SBA POOL #506002	08/25/2027	0.5500	729,279.66	729,279.66	0.99184 CITIBANK	723,328.74	334.25
83164GV25	SBA POOL #506033	09/25/2027	0.5500	18,257.67	18,257.67	0.99303 CITIBANK	18,130.41	8.37
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	422,457.90	422,457.90	0.99263 CITIBANK	419,344.39	193.63
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	186,551.20	186,551.20	0.99153 CITIBANK	184,971.11	85.50
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	345,082.71	345,082.71	0.99313 CITIBANK	342,711.99	158.16
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	358,228.60	358,228.60	0.99300 CITIBANK	355,721.00	164.19
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	191,614.72	191,614.72	0.99323 CITIBANK	190,317.49	87.82
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	417,368.22	417,368.22	0.99305 CITIBANK	414,467.51	191.29
83164G6Y3	SBA POOL #506287	02/25/2028	0.5500	17,437.29	17,437.29	0.99299 CITIBANK	17,315.05	7.99
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	367,860.50	367,860.50	0.99293 CITIBANK	365,259.73	168.60
83164HC65	SBA POOL #506393	06/25/2028	0.5500	137,775.07	137,775.07	0.99428 CITIBANK	136,987.00	63.15
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	82,414.58	82,414.58	0.99162 CITIBANK	81,723.95	37.77
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	5,877.59	5,877.59	0.99292 CITIBANK	5,835.98	2.69
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	94,147.89	94,147.89	0.99291 CITIBANK	93,480.38	43.15
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	352,444.57	352,444.57	0.99291 CITIBANK	349,945.74	161.54
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	432,611.40	432,611.40	0.99292 CITIBANK	429,548.51	198.28
83164HL57	SBA POOL #506648	12/25/2028	0.5500	66,671.24	66,671.24	0.99288 CITIBANK	66,196.54	30.56
83164HRP7	SBA POOL #506794	02/25/2029	0.5500	153,458.76	153,458.76	1.00000 CITIBANK	153,458.76	70.34
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	591,602.20	591,602.20	0.99253 CITIBANK	587,182.93	271.15
83164HT26	SBA POOL #506869	04/25/2029	0.5500	529,042.24	529,042.24	0.99287 CITIBANK	525,270.17	242.48
83164HW48	SBA POOL #506967	08/25/2029	0.5500	824,494.01	824,494.01	0.99290 CITIBANK	818,640.10	377.89
83164HY38	SBA POOL #507030	09/25/2029	0.5500	3,230,840.11	3,230,840.11	0.99284 CITIBANK	3,207,707.29	1,480.80
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	227,147.79	227,147.79	0.99155 CITIBANK	225,228.39	104.11

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83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,446,640.30	2,446,640.30	0.99282 CITIBANK	2,429,073.42	1,121.38
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,943,602.80	1,943,602.80	0.99186 CITIBANK	1,927,781.87	890.82
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,767,366.06	1,767,366.06	0.99225 CITIBANK	1,753,668.97	810.04
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,421,755.91	2,421,755.91	0.99280 CITIBANK	2,404,319.27	1,109.97
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,698,823.09	1,698,823.09	0.99289 CITIBANK	1,686,744.46	778.63
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,748,900.29	1,748,900.29	0.99278 CITIBANK	1,736,273.23	801.58
83164JB47	SBA POOL #507259	05/25/2030	0.5500	2,021,855.33	2,021,855.33	0.99056 CITIBANK	2,002,769.02	926.68
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,572,475.50	2,572,475.50	0.99276 CITIBANK	2,553,850.78	1,179.05
83164JC61	SBA POOL #507293	06/25/2030	0.5500	749,929.37	749,929.37	0.99125 CITIBANK	743,367.49	343.72
83164JES1	SBA POOL #507345	07/25/2030	0.5500	907,376.46	907,376.46	0.99277 CITIBANK	900,816.13	415.88
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,235,829.95	1,235,829.95	0.99052 CITIBANK	1,224,114.28	566.42
83164JG67	SBA POOL #507421	09/25/2030	0.5500	986,333.67	986,333.67	0.99281 CITIBANK	979,241.93	452.07
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,276,731.80	2,276,731.80	0.99275 CITIBANK	2,260,225.49	1,043.50
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	729,276.02	729,276.02	0.99129 CITIBANK	722,924.03	334.25
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,147,310.42	2,147,310.42	0.99237 CITIBANK	2,130,926.44	984.18
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	3,850,158.21	3,850,158.21	0.99274 CITIBANK	3,822,206.06	1,764.66
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	2,037,131.51	2,037,131.51	0.99273 CITIBANK	2,022,321.56	933.69
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,770,140.08	1,770,140.08	0.99315 CITIBANK	1,758,014.62	848.19
83164JQS8	SBA POOL #507665	03/25/2031	0.5750	1,539,041.43	1,539,041.43	0.99059 CITIBANK	1,524,559.05	737.46
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	2,409,706.00	2,409,706.00	0.99298 CITIBANK	2,392,789.86	1,154.65
83164JML7	SBA POOL #507563	04/25/2031	0.5500	3,458,667.21	3,458,667.21	0.99167 CITIBANK	3,429,856.51	1,585.22
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	501,038.81	501,038.81	0.99145 CITIBANK	496,754.93	240.08
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	721,383.42	721,383.42	0.99120 CITIBANK	715,035.25	345.66
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	771,705.36	771,705.36	0.99296 CITIBANK	766,272.55	369.78

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83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	486,115.12	486,115.12	0.99300 CITIBANK	482,712.31	232.93
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	321,821.63	321,821.63	0.99296 CITIBANK	319,556.01	154.21
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	3,107,348.03	3,107,348.03	0.99297 CITIBANK	3,085,503.37	1,488.94
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	884,303.30	884,303.30	0.99302 CITIBANK	878,130.86	423.73
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	4,365,227.82	4,365,227.82	0.99234 CITIBANK	4,331,790.17	2,091.67
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,532,192.96	2,532,192.96	0.99234 CITIBANK	2,512,796.36	1,213.34
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,580,355.82	1,580,355.82	0.99182 CITIBANK	1,567,428.51	757.25
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,649,825.83	1,649,825.83	0.99295 CITIBANK	1,638,194.56	790.54
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	885,045.49	885,045.49	0.99294 CITIBANK	878,797.07	424.08
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,700,353.05	1,700,353.05	0.99048 CITIBANK	1,684,165.69	814.75
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,642,716.95	1,642,716.95	0.99107 CITIBANK	1,628,047.49	787.14
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	491,436.01	491,436.01	0.98996 CITIBANK	486,501.99	235.48
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,804,090.54	1,804,090.54	0.99174 CITIBANK	1,789,188.75	864.46
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,278,588.38	1,278,588.38	0.99284 CITIBANK	1,269,433.69	639.29
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	2,002,027.60	2,002,027.60	0.99289 CITIBANK	1,987,793.18	1,001.01
83164KH89	SBA POOL #508355	03/25/2033	0.6000	1,023,061.93	1,023,061.93	0.99438 CITIBANK	1,017,312.32	511.53
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,239,164.81	2,239,164.81	0.99154 CITIBANK	2,220,221.48	1,119.58
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,700,112.38	3,700,112.38	0.99431 CITIBANK	3,679,058.74	1,927.14
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	3,191,240.03	3,191,240.03	0.99105 CITIBANK	3,162,678.43	1,662.10
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	3,215,889.91	3,215,889.91	0.99316 CITIBANK	3,193,893.22	1,808.94
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,136,561.23	2,136,561.23	0.98727 CITIBANK	2,109,362.81	2,448.14
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	562,260.46	562,260.46	0.98323 CITIBANK	552,831.35	585.69
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,530,639.44	3,530,639.44	0.99897 CITIBANK	3,527,002.88	2,942.20
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	886,231.31	886,231.31	0.99459 CITIBANK	881,436.80	646.21

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83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,867,869.59	1,867,869.59	0.99363 CITIBANK	1,855,971.26	1,167.42
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,312,397.75	1,312,397.75	1.00185 CITIBANK	1,314,825.69	929.62
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,429,779.07	2,429,779.07	0.99184 CITIBANK	2,409,952.07	1,063.03
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,845,023.38	1,845,023.38	0.99059 CITIBANK	1,827,661.71	807.20
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,229,990.74	1,229,990.74	0.99251 CITIBANK	1,220,778.11	538.12
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,860,044.50	2,860,044.50	0.99178 CITIBANK	2,836,534.93	1,191.69
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,467,936.57	4,467,936.57	0.99248 CITIBANK	4,434,337.69	1,861.64
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	2,231,834.35	2,231,834.35	0.99105 CITIBANK	2,211,859.43	929.93
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,819,429.96	1,819,429.96	0.99176 CITIBANK	1,804,437.86	796.00
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,766,336.57	3,766,336.57	0.99092 CITIBANK	3,732,138.23	784.65
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,902,001.77	4,902,001.77	0.99078 CITIBANK	4,856,805.31	1,123.38
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	8,935,520.70	8,935,520.70	0.99178 CITIBANK	8,862,070.72	2,606.19
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	2,070,771.12	2,070,771.12	0.99038 CITIBANK	2,050,850.30	690.26
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,333,172.06	4,333,172.06	0.99155 CITIBANK	4,296,556.76	1,444.39
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	5,520,707.54	5,520,707.54	0.98969 CITIBANK	5,463,789.05	1,840.24
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	10,912,868.95	10,912,868.95	0.99117 CITIBANK	10,816,508.32	3,637.62
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	4,712,018.56	4,712,018.56	0.98943 CITIBANK	4,662,212.52	1,570.67
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	10,800,925.06	10,800,925.06	0.99006 CITIBANK	10,693,563.86	3,600.31
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	16,367,213.19	16,367,213.19	0.98969 CITIBANK	16,198,467.22	6,137.70
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,408,676.60	6,408,676.60	0.98922 CITIBANK	6,339,591.07	2,403.25
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	2,090,284.45	2,090,284.45	0.98708 CITIBANK	2,063,277.97	870.95
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,732,690.29	4,732,690.29	0.98842 CITIBANK	4,677,885.74	1,971.95
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	6,795,267.11	6,795,267.11	0.98903 CITIBANK	6,720,723.03	2,831.36
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	9,176,980.14	9,176,980.14	0.98879 CITIBANK	9,074,106.19	3,823.74

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83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	13,467,367.70	13,467,367.70	0.98978 CITIBANK	13,329,731.20	5,611.40
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	17,407,897.00	17,407,897.00	0.98991 CITIBANK	17,232,251.32	7,253.29
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	10,010,329.39	10,010,329.39	0.98963 CITIBANK	9,906,522.27	4,170.97
83164MA82	SBA POOL #509931	12/25/2041	0.5000	5,392,307.43	5,392,307.43	0.98918 CITIBANK	5,333,962.66	2,246.79
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	10,423,826.40	10,423,826.40	0.99027 CITIBANK	10,322,402.57	4,343.26
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	13,761,953.94	13,761,953.94	0.99036 CITIBANK	13,629,288.70	5,734.15
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	13,959,501.45	13,959,501.45	0.98974 CITIBANK	13,816,276.97	5,816.46
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	16,194,668.13	16,194,668.13	0.99041 CITIBANK	16,039,361.26	6,747.78
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	14,169,234.55	14,169,234.55	0.98920 CITIBANK	14,016,206.82	5,903.85
83164MC64	SBA POOL #509993	05/25/2042	0.5000	17,586,598.45	17,586,598.45	0.99077 CITIBANK	17,424,274.15	7,327.75
83164MD30	SBA POOL #510022	07/25/2042	0.5000	17,109,160.55	17,109,160.55	0.99048 CITIBANK	16,946,281.34	7,128.82
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	11,487,127.70	11,487,127.70	0.98924 CITIBANK	11,363,526.21	4,786.30
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	19,390,129.04	19,390,129.04	0.99047 CITIBANK	19,205,341.11	8,079.22
83164MH69	SBA POOL #510153	03/25/2043	0.5000	27,862,949.84	27,862,949.84	0.99012 CITIBANK	27,587,663.90	11,609.56
				430,882,898.56	430,882,898.56		426,901,230.13	183,183.66
AIP:		0.00						
Book + AIP:		430,882,898.56	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3080	333,159,000.00	6,275,382.92	6,275,382.92	1.06256	5.23490000 CITIBANK	6,667,984.05	27,375.84
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	1,263,108.34	1,263,108.34	1.01435	6.00000000 CITIBANK	1,281,229.14	6,315.54
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	3,376,149.48	3,376,149.48	1.03858	6.00000000 CITIBANK	3,506,389.51	16,880.75
				1,108,489,000.00	10,914,640.74				11,455,602.70	50,572.13
AIP:		0.00								
Book + AIP:		10,914,640.74		FNMA CMO						

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3135G0Q89	FNMA DEB	10/07/2021	1.3750	300,000,000.00	301,988,625.07	1.00671	0.00664583 CITIBANK	302,013,000.00	1,993,749.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	300,000,000.00	299,676,267.32	1.00122	0.00089583 CITIBANK	300,366,000.00	268,749.00
3135G05G4	FNMA DEB	07/10/2023	0.2500	200,000,000.00	199,690,051.22	1.00072	0.00056250 CITIBANK	200,144,000.00	112,500.00
3135G06H1	FNMA DEB	11/27/2023	0.2500	100,000,000.00	100,047,476.00	0.99879	0.00087500 CITIBANK	99,879,000.00	87,500.00
				900,000,000.00	901,402,419.61			902,402,000.00	2,462,498.00
AIP:		975,173.62							
Book + AIP:		902,377,593.23	FNMA DEB						

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3130AKY83	FHLB DEB	06/04/2021	0.0700	100,000,000.00	100,000,000.00	1.00000	0.00011472	CITIBANK	100,000,000.00	11,472.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,026,505.68	1.00425	0.00687500	CITIBANK	45,191,250.00	309,375.00
3130ALNB6	FHLB DEB	06/29/2021	0.0400	150,000,000.00	150,000,000.00	0.99995	0.00002444	CITIBANK	149,992,500.00	3,666.00
3130AKAR7	FHLB DEB	07/16/2021	0.1150	100,000,000.00	100,000,000.00	1.00013	0.00023958	CITIBANK	100,013,000.00	23,958.00
3130AKDG8	FHLB DEB	07/21/2021	0.1100	150,000,000.00	149,997,143.97	1.00013	0.00049194	CITIBANK	150,019,500.00	73,791.00
3130ALNQ3	FHLB DEB	08/04/2021	0.0500	100,000,000.00	100,000,000.00	0.99996	0.00003056	CITIBANK	99,996,000.00	3,056.00
3130ALTZ7	FHLB DEB	09/28/2021	0.0400	100,000,000.00	100,000,000.00	0.99979	0.00000556	CITIBANK	99,979,000.00	556.00
3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	76,975,419.03	1.00130	0.00000000	CITIBANK	77,100,100.00	0.00
3130AKCB0	FHLB DEB	10/13/2021	0.1250	50,000,000.00	49,998,202.18	1.00036	0.00058333	CITIBANK	50,018,000.00	29,166.50
3130AKD86	FHLB DEB	10/19/2021	0.1250	50,000,000.00	49,999,520.08	1.00033	0.00056250	CITIBANK	50,016,500.00	28,125.00
3130AKKZ8	FHLB DEB	12/21/2021	0.0900	150,000,000.00	149,996,897.14	0.99992	0.00025000	CITIBANK	149,988,000.00	37,500.00
3130ALAZ7	FHLB DEB	02/01/2022	0.0700	100,000,000.00	100,000,000.00	0.99966	0.00009722	CITIBANK	99,966,000.00	9,722.00
3130ALUR3	FHLB DEB	03/25/2022	0.0700	50,000,000.00	50,000,000.00	0.99954	0.00000972	CITIBANK	49,977,000.00	486.00
313381BR5	FHLB DEB	12/09/2022	1.8750	100,000,000.00	102,929,761.22	1.02864	0.00583333	CITIBANK	102,864,000.00	583,333.00
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,892,112.48	0.99880	0.00004514	CITIBANK	99,880,000.00	4,514.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,016,088.04	0.99552	0.00076389	CITIBANK	149,328,000.00	114,583.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,874,602.78	0.99615	0.00006250	CITIBANK	49,807,500.00	3,125.00
				1,622,000,000.00	1,624,706,252.60				1,624,136,350.00	1,236,429.00
AIP:		588,763.90								
Book + AIP:		1,625,295,016.50	FHLB DEB							

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3137EAER6	FHLMC DEB	05/05/2023	0.3750	100,000,000.00	100,149,945.98	1.00426	0.00152083 CITIBANK	100,426,000.00	152,083.00
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	400,000,000.00	400,295,718.03	1.00030	0.00025694 CITIBANK	400,120,000.00	102,776.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	100,000,000.00	100,124,477.98	0.99920	0.00101389 CITIBANK	99,920,000.00	101,389.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,021,339.99	0.99846	0.00081250 CITIBANK	49,923,000.00	40,625.00
				650,000,000.00	650,591,481.98			650,389,000.00	396,873.00
AIP:		89,930.55							
Book + AIP:		650,681,412.53	FHLMC DEB						

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3133ELB60	FFCB DEB	05/26/2021	0.1500	100,000,000.00	99,997,429.90	1.00014	0.00052083	CITIBANK	100,014,000.00	52,083.00
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,001,958.49	1.00600	0.00758333	CITIBANK	50,300,000.00	379,166.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,990,014.60	1.01841	0.01152222	CITIBANK	50,920,500.00	576,111.00
3133EMHS4	FFCB DEB	11/30/2021	0.1000	150,000,000.00	150,000,291.87	1.00012	0.00033611	CITIBANK	150,018,000.00	50,416.50
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,981,123.94	1.01037	0.00474000	CITIBANK	50,518,500.00	237,000.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,996,136.86	1.01985	0.00527222	CITIBANK	50,992,500.00	263,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,982,240.66	1.01428	0.00380208	CITIBANK	50,714,000.00	190,104.00
3133EMPW6	FFCB DEB	02/09/2022	0.0700	200,000,000.00	199,998,279.44	0.99966	0.00010111	CITIBANK	199,932,000.00	20,222.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,989,958.49	1.02110	0.00330306	CITIBANK	51,055,000.00	165,153.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,976,375.31	1.00085	0.00043333	CITIBANK	50,042,500.00	21,666.50
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,990,569.08	1.01878	0.00337778	CITIBANK	50,939,000.00	168,889.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	0.99951	0.00016389	CITIBANK	99,951,000.00	16,389.00
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,992,691.96	0.99953	0.00005208	CITIBANK	49,976,500.00	2,604.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,922,609.33	0.99911	0.00026333	CITIBANK	149,866,500.00	39,499.50
3133EMUH3	FFCB DEB	03/23/2023	0.1250	100,000,000.00	99,922,665.34	0.99864	0.00002778	CITIBANK	99,864,000.00	2,778.00
3133EKSUN7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,952,804.93	1.03501	0.00467083	CITIBANK	51,750,500.00	233,541.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,968,315.44	0.99927	0.00005500	CITIBANK	39,970,800.00	2,200.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,877,816.32	0.99784	0.00010833	CITIBANK	99,784,000.00	10,833.00
				1,440,000,000.00	1,439,541,281.96				1,446,609,300.00	2,432,267.50
AIP:		19,508.33								
Book + AIP:		1,439,560,790.29	FFCB DEB							

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4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,996,748.17	1.00117	0.01181250 CITIBANK	90,105,300.00	1,063,125.00
45950KCJ7	IFC DEB	07/20/2021	1.1250	100,000,000.00	100,288,163.94	1.00290	0.00222072 CITIBANK	100,290,000.00	222,072.00
459058GH0	IBRD DEB	07/23/2021	2.7500	50,000,000.00	50,404,283.98	1.00785	0.00519444 CITIBANK	50,392,500.00	259,722.00
459058FP3	IBRD DEB	09/20/2021	1.3750	150,000,000.00	150,857,091.25	1.00545	0.00042014 CITIBANK	150,817,500.00	63,021.00
459058FY4	IBRD DEB	01/26/2022	2.0000	150,000,000.00	152,326,221.90	1.01481	0.00361111 CITIBANK	152,221,500.00	541,666.50
459058DY6	IBRD DEB	02/10/2022	1.6250	100,000,000.00	101,273,552.32	1.01228	0.00230208 CITIBANK	101,228,000.00	230,208.00
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.99856	0.00018514 CITIBANK	99,856,000.00	18,514.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	100,000,000.00	100,605,586.08	1.00502	0.00176389 CITIBANK	100,502,000.00	176,389.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.99532	0.00031056 CITIBANK	99,532,000.00	31,056.00
				940,000,000.00	945,751,647.64			944,944,800.00	2,605,773.50
AIP:		338,541.66							
Book + AIP:		946,090,189.30		SUPRANAT'L DEB					

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3134GV2M9	FHLMC DEB-CL	06/30/2022	0.3000	100,000,000.00	100,000,000.00	1.00035	0.00075833 CITIBANK	100,035,000.00	75,833.00
3134GV4H8	FHLMC DEB-CL	07/01/2022	0.3000	100,000,000.00	100,000,000.00	1.00027	0.00075000 CITIBANK	100,027,000.00	75,000.00
3134GVR59	FHLMC DEB-CL	06/30/2023	0.4400	100,000,000.00	100,000,000.00	1.00064	0.00111222 CITIBANK	100,064,000.00	111,222.00
3134GWH33	FHLMC DEB-CL	09/01/2023	0.3200	100,000,000.00	100,000,000.00	1.00034	0.00026667 CITIBANK	100,034,000.00	26,667.00
45905U5Y6	IBRD DEB-CL	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.97871	0.00071667 CITIBANK	97,871,000.00	71,667.00
				500,000,000.00	500,000,000.00			498,031,000.00	360,389.00
AIP:			0.00						
Book + AIP:				500,000,000.00			CALLABLE DEB		

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313385DU7	FHLB DN	04/01/2021	0.0000	500,000,000.00	499,397,347.26	1.00000 CITIBANK	500,000,000.00
313385EA0	FHLB DN	04/07/2021	0.0000	100,000,000.00	99,980,000.00	1.00000 CITIBANK	100,000,000.00
313385EF9	FHLB DN	04/12/2021	0.0000	300,000,000.00	299,936,847.22	1.00000 CITIBANK	300,000,000.00
313385EV4	FHLB DN	04/26/2021	0.0000	450,000,000.00	449,896,194.46	1.00000 CITIBANK	450,000,000.00
313385EX0	FHLB DN	04/28/2021	0.0000	200,000,000.00	199,767,972.23	1.00000 CITIBANK	200,000,000.00
313385FC5	FHLB DN	05/03/2021	0.0000	400,000,000.00	399,777,944.44	0.99999 CITIBANK	399,996,000.00
313385FE1	FHLB DN	05/05/2021	0.0000	300,000,000.00	299,918,305.56	0.99999 CITIBANK	299,997,000.00
313385FG6	FHLB DN	05/07/2021	0.0000	350,000,000.00	349,895,097.23	0.99999 CITIBANK	349,996,500.00
313385FK7	FHLB DN	05/10/2021	0.0000	550,000,000.00	549,862,236.10	0.99999 CITIBANK	549,994,500.00
313385FP6	FHLB DN	05/14/2021	0.0000	100,000,000.00	99,952,763.88	0.99999 CITIBANK	99,999,000.00
313385FT8	FHLB DN	05/18/2021	0.0000	200,000,000.00	199,938,166.66	0.99999 CITIBANK	199,998,000.00
313385GB6	FHLB DN	05/26/2021	0.0000	100,000,000.00	99,941,388.88	0.99999 CITIBANK	99,999,000.00
313385GD2	FHLB DN	05/28/2021	0.0000	150,000,000.00	149,943,388.89	0.99998 CITIBANK	149,997,000.00
313385GH3	FHLB DN	06/01/2021	0.0000	600,000,000.00	599,531,972.22	0.99997 CITIBANK	599,982,000.00
313385GT7	FHLB DN	06/11/2021	0.0000	103,000,000.00	102,987,044.17	0.99996 CITIBANK	102,995,880.00
313385GW0	FHLB DN	06/14/2021	0.0000	100,000,000.00	99,977,166.66	0.99996 CITIBANK	99,996,000.00
313385HG4	FHLB DN	06/24/2021	0.0000	300,000,000.00	299,890,458.32	0.99995 CITIBANK	299,985,000.00
313385HH2	FHLB DN	06/25/2021	0.0000	50,000,000.00	49,978,986.11	0.99995 CITIBANK	49,997,500.00
313385HP4	FHLB DN	07/01/2021	0.0000	400,000,000.00	399,643,194.46	0.99992 CITIBANK	399,968,000.00
313385JS6	FHLB DN	07/28/2021	0.0000	200,000,000.00	199,912,500.00	0.99990 CITIBANK	199,980,000.00
313385JU1	FHLB DN	07/30/2021	0.0000	300,000,000.00	299,903,472.22	0.99990 CITIBANK	299,970,000.00
313385JX5	FHLB DN	08/02/2021	0.0000	100,000,000.00	99,906,666.66	0.99990 CITIBANK	99,990,000.00
313385KJ4	FHLB DN	08/13/2021	0.0000	150,000,000.00	149,962,083.33	0.99989 CITIBANK	149,983,500.00
313385KY1	FHLB DN	08/27/2021	0.0000	350,000,000.00	349,770,644.44	0.99988 CITIBANK	349,958,000.00
313385LD6	FHLB DN	09/01/2021	0.0000	500,000,000.00	499,627,590.28	0.99983 CITIBANK	499,915,000.00
313385LR5	FHLB DN	09/13/2021	0.0000	100,000,000.00	99,976,750.00	0.99982 CITIBANK	99,982,000.00

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313385MC7	FHLB DN	09/24/2021	0.0000	100,000,000.00	99,977,250.00	0.99980 CITIBANK	99,980,000.00
313385MG8	FHLB DN	09/28/2021	0.0000	100,000,000.00	99,890,430.56	0.99980 CITIBANK	99,980,000.00
313385MK9	FHLB DN	10/01/2021	0.0000	800,000,000.00	799,626,777.78	0.99980 CITIBANK	799,840,000.00
313385NM4	FHLB DN	10/27/2021	0.0000	100,000,000.00	99,965,930.56	0.99977 CITIBANK	99,977,000.00
313385NS1	FHLB DN	11/01/2021	0.0000	300,000,000.00	299,880,916.66	0.99970 CITIBANK	299,910,000.00
313385PY6	FHLB DN	12/01/2021	0.0000	250,000,000.00	249,872,819.44	0.99966 CITIBANK	249,915,000.00
313385UK0	FHLB DN	03/18/2022	0.0000	50,000,000.00	49,964,513.89	0.99942 CITIBANK	49,971,000.00
				8,653,000,000.00	8,648,454,820.57		8,652,252,880.00
AIP:		0.00					
Book + AIP:		8,648,454,820.57	FHLB DN				

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313589FN8	FNMA DN	05/13/2021	0.0000	100,000,000.00	99,907,722.22	0.99999 CITIBANK	99,999,000.00
				100,000,000.00	99,907,722.22		99,999,000.00
AIP:		0.00					
Book + AIP:		99,907,722.22	FNMA DN				

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459053DU5	IBRD DN	04/01/2021	0.0000	200,000,000.00	199,898,888.88	1.00000 CITIBANK	200,000,000.00
459053EA8	IBRD DN	04/07/2021	0.0000	100,000,000.00	99,966,500.00	1.00000 CITIBANK	100,000,000.00
459053EF7	IBRD DN	04/12/2021	0.0000	100,000,000.00	99,963,250.00	1.00000 CITIBANK	100,000,000.00
459053EV2	IBRD DN	04/26/2021	0.0000	100,000,000.00	99,978,666.66	1.00000 CITIBANK	100,000,000.00
459053FG4	IBRD DN	05/07/2021	0.0000	200,000,000.00	199,944,666.66	0.99999 CITIBANK	199,998,000.00
459053GH1	IBRD DN	06/01/2021	0.0000	400,000,000.00	399,874,500.02	0.99997 CITIBANK	399,988,000.00
459053HP2	IBRD DN	07/01/2021	0.0000	100,000,000.00	99,961,750.00	0.99992 CITIBANK	99,992,000.00
459053HX5	IBRD DN	07/09/2021	0.0000	400,000,000.00	399,880,888.90	0.99992 CITIBANK	399,968,000.00
459053JM7	IBRD DN	07/23/2021	0.0000	400,000,000.00	399,908,222.20	0.99991 CITIBANK	399,964,000.00
459053JQ8	IBRD DN	07/26/2021	0.0000	100,000,000.00	99,957,972.22	0.99990 CITIBANK	99,990,000.00
459053JU9	IBRD DN	07/30/2021	0.0000	100,000,000.00	99,954,250.00	0.99990 CITIBANK	99,990,000.00
459053KJ2	IBRD DN	08/13/2021	0.0000	100,000,000.00	99,982,555.56	0.99989 CITIBANK	99,989,000.00
459053KV5	IBRD DN	08/24/2021	0.0000	100,000,000.00	99,975,138.88	0.99988 CITIBANK	99,988,000.00
459053KX1	IBRD DN	08/26/2021	0.0000	100,000,000.00	99,968,166.66	0.99988 CITIBANK	99,988,000.00
459053KY9	IBRD DN	08/27/2021	0.0000	100,000,000.00	99,974,722.22	0.99988 CITIBANK	99,988,000.00
459053LD4	IBRD DN	09/01/2021	0.0000	500,000,000.00	499,853,791.64	0.99983 CITIBANK	499,915,000.00
459053LR3	IBRD DN	09/13/2021	0.0000	100,000,000.00	99,972,652.78	0.99982 CITIBANK	99,982,000.00
459053MC5	IBRD DN	09/24/2021	0.0000	200,000,000.00	199,941,944.44	0.99980 CITIBANK	199,960,000.00
459053MK7	IBRD DN	10/01/2021	0.0000	100,000,000.00	99,984,250.00	0.99980 CITIBANK	99,980,000.00
				3,500,000,000.00	3,498,942,777.72		3,499,680,000.00
AIP:		0.00					
Book + AIP:		3,498,942,777.72	IBRD DN				

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459515DU3	IFC DN	04/01/2021	0.0000	280,000,000.00	279,815,138.89	1.00000 CITIBANK	280,000,000.00
459515FG2	IFC DN	05/07/2021	0.0000	100,000,000.00	99,963,611.11	0.99999 CITIBANK	99,999,000.00
459515FK3	IFC DN	05/10/2021	0.0000	50,000,000.00	49,983,222.22	0.99999 CITIBANK	49,999,500.00
459515HP0	IFC DN	07/01/2021	0.0000	200,000,000.00	199,845,694.44	0.99992 CITIBANK	199,984,000.00
459515HX3	IFC DN	07/09/2021	0.0000	100,000,000.00	99,983,125.00	0.99992 CITIBANK	99,992,000.00
459515JQ6	IFC DN	07/26/2021	0.0000	50,000,000.00	49,990,000.00	0.99990 CITIBANK	49,995,000.00
459515JU7	IFC DN	07/30/2021	0.0000	100,000,000.00	99,920,555.56	0.99990 CITIBANK	99,990,000.00
459515JZ6	IFC DN	08/04/2021	0.0000	100,000,000.00	99,986,750.00	0.99990 CITIBANK	99,990,000.00
459515KF8	IFC DN	08/10/2021	0.0000	50,000,000.00	49,991,888.89	0.99989 CITIBANK	49,994,500.00
459515KV3	IFC DN	08/24/2021	0.0000	100,000,000.00	99,982,597.22	0.99988 CITIBANK	99,988,000.00
459515LD2	IFC DN	09/01/2021	0.0000	100,000,000.00	99,980,666.66	0.99983 CITIBANK	99,983,000.00
459515LR1	IFC DN	09/13/2021	0.0000	50,000,000.00	49,988,250.00	0.99982 CITIBANK	49,991,000.00
459515MK5	IFC DN	10/01/2021	0.0000	150,000,000.00	149,851,750.00	0.99980 CITIBANK	149,970,000.00
				1,430,000,000.00	1,429,283,249.99		1,429,876,000.00
AIP:		0.00					
Book + AIP:		1,429,283,249.99	IFC DN				

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62478U4X1	MUFG UNION CD	04/01/2021	06/18/2020	0.2100	100,000,000.00	100,000,000.00	0.2600	1.000000000 MESIROW	100,000,000.00	167,416.67
06426GTG2	BOWEST CD	04/01/2021	07/14/2020	0.3200	100,000,000.00	100,000,000.00	0.2600	1.000000000 MESIROW	100,000,000.00	232,000.00
06053P7K7	BOFA CD	04/01/2021	09/17/2020	0.2000	100,000,000.00	100,000,000.00	0.2600	1.000000000 MESIROW	100,000,000.00	108,888.89
06426GUH8	BOWEST CD	04/09/2021	03/29/2021	0.0700	100,000,000.00	100,000,000.00	0.2600	0.999957780 MESIROW	99,995,777.99	583.33
06426GUD7	BOWEST CD	04/12/2021	03/17/2021	0.1000	100,000,000.00	100,000,000.00	0.2600	0.999951112 MESIROW	99,995,111.17	4,166.67
06426GUE5	BOWEST CD	04/12/2021	03/22/2021	0.0900	50,000,000.00	50,000,000.00	0.2600	0.999948058 MESIROW	49,997,402.88	1,250.00
06426GUF2	BOWEST CD	04/16/2021	03/24/2021	0.0900	150,000,000.00	150,000,000.00	0.2600	0.999929172 MESIROW	149,989,375.83	3,000.00
17305TV66	CITIBANK CD	05/03/2021	09/15/2020	0.2300	100,000,000.00	100,000,000.00	0.2300	0.999999741 MESIROW	99,999,974.14	126,500.00
06426GTT4	BOWEST CD	05/03/2021	11/12/2020	0.2200	100,000,000.00	100,000,000.00	0.2300	0.999990938 MESIROW	99,999,093.81	85,555.56
62478UBN5	MUFG UNION CD	05/06/2021	03/26/2021	0.0700	100,000,000.00	100,000,000.00	0.2300	0.999844477 MESIROW	99,984,447.66	1,166.67
62478UAH9	MUFG UNION CD	05/07/2021	12/31/2020	0.1500	100,000,000.00	100,000,000.00	0.2300	0.999919931 MESIROW	99,991,993.12	37,916.67
06426GTY3	BOWEST CD	05/07/2021	01/19/2021	0.1500	100,000,000.00	100,000,000.00	0.2300	0.999919949 MESIROW	99,991,994.94	30,000.00
17305TV74	CITIBANK CD	06/01/2021	09/15/2020	0.2400	150,000,000.00	150,000,000.00	0.2500	0.999982504 MESIROW	149,997,375.57	198,000.00
06426GTW7	BOWEST CD	06/02/2021	12/29/2020	0.2100	100,000,000.00	100,000,000.00	0.2500	0.999930907 MESIROW	99,993,090.73	54,250.00
17305TU59	CITIBANK CD	07/01/2021	09/14/2020	0.2400	100,000,000.00	100,000,000.00	0.2600	0.999948606 MESIROW	99,994,860.63	132,666.67
62478UAJ5	MUFG UNION CD	07/01/2021	01/05/2021	0.1600	100,000,000.00	100,000,000.00	0.2600	0.999747137 MESIROW	99,974,713.72	38,222.22
06426GUB1	BOWEST CD	07/23/2021	02/24/2021	0.1300	100,000,000.00	100,000,000.00	0.2600	0.999592171 MESIROW	99,959,217.12	13,000.00
62478UAM8	MUFG UNION CD	07/26/2021	01/14/2021	0.1600	100,000,000.00	100,000,000.00	0.2600	0.999677761 MESIROW	99,967,776.10	34,222.22
62478UAZ9	MUFG UNION CD	08/06/2021	02/02/2021	0.1500	100,000,000.00	100,000,000.00	0.3400	0.999330236 MESIROW	99,933,023.57	24,166.67
62478UBA3	MUFG UNION CD	08/24/2021	02/18/2021	0.1500	100,000,000.00	100,000,000.00	0.3400	0.999235529 MESIROW	99,923,552.95	17,500.00
06426GTX5	BOWEST CD	09/01/2021	01/15/2021	0.1900	100,000,000.00	100,000,000.00	0.3500	0.999320414 MESIROW	99,932,041.42	40,111.11
62478UBD7	MUFG UNION CD	09/01/2021	02/24/2021	0.1500	100,000,000.00	100,000,000.00	0.3500	0.999151040 MESIROW	99,915,103.97	15,000.00
					2,250,000,000.00	2,250,000,000.00			2,249,535,927.32	1,365,583.35
AIP:				0.00						
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53947CFL7	LLOYDS YCD	04/01/2021	07/14/2020	0.3800	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	275,500.00
06417MKK0	SCOTIA YCD	04/01/2021	06/23/2020	0.3300	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	258,500.00
20271ETR0	CB AUS YCD	04/01/2021	10/13/2020	0.1800	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	85,000.00
05576T4Q9	BNP YCD	04/01/2021	09/23/2020	0.2200	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	116,111.11
78012UXC4	RB CANADA YCD	04/01/2021	07/13/2020	0.2400	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	174,666.67
06742TVA1	BARCLAYS YCD	04/01/2021	09/15/2020	0.2400	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	132,000.00
22535CVV0	CR AG CIB YCD	04/01/2021	02/26/2021	0.0700	100,000,000.00	100,000,000.00	0.1100	1.000000000 MESIROW	100,000,000.00	6,611.11
86565CZE2	SUMITOMO YCD	04/02/2021	02/18/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999999722 MESIROW	99,999,972.19	11,666.67
86565CA82	SUMITOMO YCD	04/07/2021	03/09/2021	0.0900	100,000,000.00	100,000,000.00	0.1100	0.999996666 MESIROW	99,999,666.57	5,750.00
4823TCUL5	KBC YCD	04/07/2021	03/09/2021	0.0900	100,000,000.00	100,000,000.00	0.1100	0.999996666 MESIROW	99,999,666.57	5,750.00
4823TCVA8	KBC YCD	04/12/2021	03/23/2021	0.0600	100,000,000.00	100,000,000.00	0.1100	0.999984722 MESIROW	99,998,472.22	1,500.00
06367C6J1	MONTREAL YCD	04/12/2021	01/08/2021	0.1700	100,000,000.00	100,000,000.00	0.1100	1.000018320 MESIROW	100,001,831.95	39,194.44
23341V4L2	DNB YCD	04/12/2021	03/17/2021	0.0700	100,000,000.00	100,000,000.00	0.1100	0.999987777 MESIROW	99,998,777.72	2,916.67
06742TVE3	BARCLAYS YCD	04/12/2021	10/16/2020	0.2000	100,000,000.00	100,000,000.00	0.1100	1.000027468 MESIROW	100,002,746.79	92,777.78
65602YDY3	NORINCHUK YCD	04/12/2021	03/18/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999996943 MESIROW	99,999,694.32	3,888.89
63873QMC5	NATIXIS YCD	04/12/2021	12/15/2020	0.2000	100,000,000.00	100,000,000.00	0.1100	1.000027479 MESIROW	100,002,747.91	59,444.44
4823TCUR2	KBC YCD	04/12/2021	03/16/2021	0.0800	100,000,000.00	100,000,000.00	0.1100	0.999990832 MESIROW	99,999,083.24	3,555.56
65602YDV9	NORINCHUK YCD	04/12/2021	03/16/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999996943 MESIROW	99,999,694.31	4,444.44
86564GUD1	SUMI TRUST YCD	04/12/2021	03/19/2021	0.1100	150,000,000.00	150,000,000.00	0.1100	0.999999999 MESIROW	149,999,999.80	5,958.33
05252WRU9	ANZ YCD	04/12/2021	10/14/2020	0.1700	100,000,000.00	100,000,000.00	0.1100	1.000018306 MESIROW	100,001,830.59	79,805.56
60710AVE9	MIZUHO YCD	04/12/2021	12/29/2020	0.2100	100,000,000.00	100,000,000.00	0.1100	1.000030536 MESIROW	100,003,053.63	54,250.00
86564GUR0	SUMI TRUST YCD	04/16/2021	03/24/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999995833 MESIROW	99,999,583.25	2,222.22
4823TCVC4	KBC YCD	04/16/2021	03/24/2021	0.0800	150,000,000.00	150,000,000.00	0.1100	0.999987500 MESIROW	149,998,124.96	2,666.67
87019VR41	SWEDBANK YCD	04/26/2021	01/14/2021	0.1300	100,000,000.00	100,000,000.00	0.1100	1.000013867 MESIROW	100,001,386.66	27,805.56

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63873QMD3	NATIXIS YCD	04/26/2021	12/17/2020	0.2000	100,000,000.00	100,000,000.00	0.1100	1.000062451 MESIROW	100,006,245.07	58,333.33
65602YEE6	NORINCHUK YCD	04/26/2021	03/23/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999993054 MESIROW	99,999,305.42	2,500.00
86564GQH7	SUMI TRUST YCD	04/26/2021	01/13/2021	0.1800	100,000,000.00	100,000,000.00	0.1100	1.000048578 MESIROW	100,004,857.76	39,000.00
83050PQF9	SE BANKEN YCD	04/26/2021	12/23/2020	0.2000	100,000,000.00	100,000,000.00	0.1100	1.000062453 MESIROW	100,006,245.32	55,000.00
86565CWZ8	SUMITOMO YCD	04/26/2021	01/15/2021	0.1700	100,000,000.00	100,000,000.00	0.1100	1.000041636 MESIROW	100,004,163.61	35,888.89
83369XJB5	SOC GEN YCD	04/26/2021	12/31/2020	0.2200	100,000,000.00	100,000,000.00	0.1100	1.000076341 MESIROW	100,007,634.06	55,611.11
86565CZS1	SUMITOMO YCD	05/03/2021	02/24/2021	0.1100	100,000,000.00	100,000,000.00	0.1300	0.999982212 MESIROW	99,998,221.16	11,000.00
63253TW53	NAT AUB YCD	05/03/2021	11/03/2020	0.1800	100,000,000.00	100,000,000.00	0.1300	1.000044353 MESIROW	100,004,435.32	74,500.00
23341V2B6	DNB YCD	05/03/2021	01/04/2021	0.1500	100,000,000.00	100,000,000.00	0.1300	1.000017734 MESIROW	100,001,773.38	36,250.00
86565CXK0	SUMITOMO YCD	05/03/2021	01/21/2021	0.1600	100,000,000.00	100,000,000.00	0.1300	1.000026628 MESIROW	100,002,662.76	31,111.11
83050PPJ2	SE BANKEN YCD	05/03/2021	11/05/2020	0.2100	100,000,000.00	100,000,000.00	0.1300	1.000071004 MESIROW	100,007,100.38	85,750.00
21684XKP0	RABOBANK YCD	05/03/2021	11/04/2020	0.1900	100,000,000.00	100,000,000.00	0.1300	1.000053237 MESIROW	100,005,323.69	78,111.11
65558TV44	NORDEA ABP YCD	05/03/2021	12/01/2020	0.2000	100,000,000.00	100,000,000.00	0.1300	1.000062137 MESIROW	100,006,213.74	67,222.22
78012UXF7	RB CANADA YCD	05/03/2021	07/27/2020	0.2400	100,000,000.00	100,000,000.00	0.1300	1.000097575 MESIROW	100,009,757.55	165,333.33
87019VR90	SWEDBANK YCD	05/05/2021	02/04/2021	0.1200	100,000,000.00	100,000,000.00	0.1300	0.999990534 MESIROW	99,999,053.38	18,666.67
86564GQP9	SUMI TRUST YCD	05/05/2021	01/19/2021	0.1700	100,000,000.00	100,000,000.00	0.1300	1.000037731 MESIROW	100,003,773.14	34,000.00
65602YES5	NORINCHUK YCD	05/06/2021	03/30/2021	0.1000	100,000,000.00	100,000,000.00	0.1300	0.999970836 MESIROW	99,997,083.63	555.56
34959TRB4	FORTIS YCD	05/07/2021	02/11/2021	0.1300	100,000,000.00	100,000,000.00	0.1300	0.999999977 MESIROW	99,999,997.70	17,694.44
60710AXT4	MIZUHO YCD	05/07/2021	02/04/2021	0.1500	150,000,000.00	150,000,000.00	0.1300	1.000019967 MESIROW	150,002,995.06	35,000.00
05576T4S5	BNP YCD	05/07/2021	01/05/2021	0.1900	100,000,000.00	100,000,000.00	0.1300	1.000059933 MESIROW	100,005,993.32	45,388.89
86959RMF4	SVENSKA YCD	05/07/2021	01/05/2021	0.1700	100,000,000.00	100,000,000.00	0.1300	1.000039942 MESIROW	100,003,994.20	40,611.11
65602YAE0	NORINCHUK YCD	05/07/2021	01/15/2021	0.1900	100,000,000.00	100,000,000.00	0.1300	1.000059940 MESIROW	100,005,994.01	40,111.11
06367CB30	MONTREAL YCD	05/10/2021	02/11/2021	0.1300	100,000,000.00	100,000,000.00	0.1300	0.999999975 MESIROW	99,999,997.51	17,694.44
20271EUH0	CBA YCD	05/10/2021	01/07/2021	0.1800	100,000,000.00	100,000,000.00	0.1300	1.000054100 MESIROW	100,005,409.99	42,000.00

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22535CUU3	CR AG CIB YCD	05/10/2021	01/07/2021	0.1500	100,000,000.00	100,000,000.00	0.1300	1.000021614 MESIROW	100,002,161.43	35,000.00
34959TQV1	FORTIS YCD	05/10/2021	01/13/2021	0.1700	100,000,000.00	100,000,000.00	0.1300	1.000043275 MESIROW	100,004,327.54	36,833.33
63873QLX0	NATIXIS YCD	05/10/2021	12/09/2020	0.2400	100,000,000.00	100,000,000.00	0.1300	1.000119044 MESIROW	100,011,904.38	75,333.33
89114NZC2	TORONTO YCD	05/14/2021	01/26/2021	0.1300	100,000,000.00	100,000,000.00	0.1300	0.999999964 MESIROW	99,999,996.36	23,472.22
60710AX72	MIZUHO YCD	05/14/2021	01/29/2021	0.1600	100,000,000.00	100,000,000.00	0.1300	1.000035785 MESIROW	100,003,578.50	27,555.56
06742TVL7	BARCLAYS YCD	05/18/2021	11/19/2020	0.2000	100,000,000.00	100,000,000.00	0.1300	1.000091248 MESIROW	100,009,124.80	73,888.89
87019VS81	SWEDBANK YCD	05/28/2021	02/23/2021	0.1200	100,000,000.00	100,000,000.00	0.1300	0.999984145 MESIROW	99,998,414.45	12,333.33
22536UH86	CIC YCD	05/28/2021	11/24/2020	0.2200	100,000,000.00	100,000,000.00	0.1300	1.000142310 MESIROW	100,014,230.97	78,222.22
05252WSA2	ANZ YCD	06/01/2021	12/15/2020	0.1700	100,000,000.00	100,000,000.00	0.1900	0.999965959 MESIROW	99,996,595.94	50,527.78
22535CUW9	CR AG CIB YCD	06/01/2021	01/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999932147 MESIROW	99,993,214.75	30,000.00
83050PPQ6	SE BANKEN YCD	06/01/2021	11/16/2020	0.2500	100,000,000.00	100,000,000.00	0.1900	1.000101330 MESIROW	100,010,133.00	94,444.44
65602YB38	NORINCHUK YCD	06/01/2021	02/09/2021	0.1800	100,000,000.00	100,000,000.00	0.1900	0.999982979 MESIROW	99,998,297.89	25,500.00
63873QMX9	NATIXIS YCD	06/02/2021	02/02/2021	0.1400	100,000,000.00	100,000,000.00	0.1900	0.999913843 MESIROW	99,991,384.33	22,555.56
60710AYU0	MIZUHO YCD	06/09/2021	02/24/2021	0.1600	100,000,000.00	100,000,000.00	0.1900	0.999942463 MESIROW	99,994,246.27	16,000.00
20271EUQ0	CB AUS YCD	06/11/2021	02/11/2021	0.1400	150,000,000.00	150,000,000.00	0.1900	0.999901354 MESIROW	149,985,203.17	28,583.33
83369XHY7	SOC GEN YCD	06/11/2021	12/11/2020	0.2600	100,000,000.00	100,000,000.00	0.1900	1.000137704 MESIROW	100,013,770.36	80,166.67
65558TX59	NORDEA ABP YCD	06/11/2021	01/05/2021	0.1700	100,000,000.00	100,000,000.00	0.1900	0.999960418 MESIROW	99,996,041.82	40,611.11
23341V2R1	DNB YCD	06/14/2021	01/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1900	0.999917693 MESIROW	99,991,769.28	30,000.00
78012UXP5	RB CANADA YCD	06/30/2021	09/23/2020	0.2000	100,000,000.00	100,000,000.00	0.1930	1.000016983 MESIROW	100,001,698.25	105,555.56
06742TVU7	BARCLAYS YCD	07/01/2021	01/07/2021	0.1900	100,000,000.00	100,000,000.00	0.1930	0.999992204 MESIROW	99,999,220.42	44,333.33
05576T4R7	BNP YCD	07/01/2021	11/02/2020	0.2400	100,000,000.00	100,000,000.00	0.1930	1.000118260 MESIROW	100,011,826.00	100,000.00
13606CDD3	CIBC YCD	07/01/2021	07/02/2020	0.4100	100,000,000.00	100,000,000.00	0.1930	1.000546744 MESIROW	100,054,674.42	310,916.67
06417MKN4	SCOTIA YCD	07/01/2021	07/16/2020	0.3400	100,000,000.00	100,000,000.00	0.1930	1.000370209 MESIROW	100,037,020.94	244,611.11
53947CFV5	LLOYDS YCD	07/01/2021	10/02/2020	0.2700	100,000,000.00	100,000,000.00	0.1930	1.000193882 MESIROW	100,019,388.20	135,750.00

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22536UG87	CIC YCD	07/01/2021	10/28/2020	0.2500	100,000,000.00	100,000,000.00	0.1930	1.000143488 MESIROW	100,014,348.82	107,638.89
22549L2F1	CR SUISSE YCD	07/01/2021	07/02/2020	0.4200	100,000,000.00	100,000,000.00	0.1930	1.000571973 MESIROW	100,057,197.27	318,500.00
86959RHK9	SVENSKA YCD	07/01/2021	07/02/2020	0.3500	100,000,000.00	100,000,000.00	0.1930	1.000395373 MESIROW	100,039,537.34	265,416.67
89114NSU0	TORONTO YCD	07/01/2021	09/22/2020	0.2100	100,000,000.00	100,000,000.00	0.1930	1.000042408 MESIROW	100,004,240.80	111,416.67
78012UXM2	RB CANADA YCD	07/01/2021	09/18/2020	0.1800	100,000,000.00	100,000,000.00	0.1930	0.999966679 MESIROW	99,996,667.95	97,500.00
63253TX29	NAT AUB YCD	07/09/2021	02/22/2021	0.0900	100,000,000.00	100,000,000.00	0.1930	0.999716850 MESIROW	99,971,684.99	9,500.00
05576T4T3	BNP YCD	07/09/2021	02/09/2021	0.1600	100,000,000.00	100,000,000.00	0.1930	0.999909178 MESIROW	99,990,917.79	22,666.67
21684XME3	RABOBANK YCD	07/16/2021	01/15/2021	0.1500	100,000,000.00	100,000,000.00	0.1930	0.999873281 MESIROW	99,987,328.09	31,666.67
05576T4U0	BNP YCD	07/16/2021	03/03/2021	0.1400	100,000,000.00	100,000,000.00	0.1930	0.999843969 MESIROW	99,984,396.90	11,277.78
22536UK66	CIC YCD	07/16/2021	01/15/2021	0.1600	100,000,000.00	100,000,000.00	0.1930	0.999902697 MESIROW	99,990,269.67	33,777.78
83050PTE9	SE BANKEN YCD	07/23/2021	03/23/2021	0.1500	100,000,000.00	100,000,000.00	0.1930	0.999865087 MESIROW	99,986,508.68	3,750.00
65558T4P7	NORDEA ABP YCD	07/23/2021	02/17/2021	0.1500	100,000,000.00	100,000,000.00	0.1930	0.999865001 MESIROW	99,986,500.10	17,916.67
89114W2S3	TORONTO YCD	07/23/2021	03/01/2021	0.1200	100,000,000.00	100,000,000.00	0.1930	0.999770937 MESIROW	99,977,093.73	10,333.33
83369YMM5	SOC GEN YCD	07/23/2021	03/17/2021	0.1300	100,000,000.00	100,000,000.00	0.1930	0.999802337 MESIROW	99,980,233.69	5,416.67
34959TQZ2	FORTIS YCD	07/26/2021	01/20/2021	0.1800	100,000,000.00	100,000,000.00	0.1930	0.999957917 MESIROW	99,995,791.65	35,500.00
06742TVY9	BARCLAYS YCD	07/26/2021	01/15/2021	0.2200	100,000,000.00	100,000,000.00	0.1930	1.000086657 MESIROW	100,008,665.73	46,444.44
06367C7J0	MONTREAL YCD	07/26/2021	01/19/2021	0.1800	100,000,000.00	100,000,000.00	0.1930	0.999957913 MESIROW	99,995,791.34	36,000.00
65558T2P9	NORDEA ABP YCD	07/26/2021	01/20/2021	0.1700	100,000,000.00	100,000,000.00	0.1930	0.999925727 MESIROW	99,992,572.66	33,527.78
21684XMH6	RABOBANK YCD	07/30/2021	01/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1960	0.999846571 MESIROW	99,984,657.09	30,000.00
22549L6P5	CR SUISSE YCD	08/02/2021	08/06/2020	0.3300	100,000,000.00	100,000,000.00	0.1960	1.000456067 MESIROW	100,045,606.69	218,166.67
06742TWA0	BARCLAYS YCD	08/02/2021	01/28/2021	0.2100	100,000,000.00	100,000,000.00	0.1960	1.000047555 MESIROW	100,004,755.54	36,750.00
13606CJE5	CIBC YCD	08/02/2021	11/02/2020	0.2300	100,000,000.00	100,000,000.00	0.1960	1.000115448 MESIROW	100,011,544.76	95,833.33
83050PRM3	SE BANKEN YCD	08/13/2021	02/04/2021	0.1700	100,000,000.00	100,000,000.00	0.1960	0.999903100 MESIROW	99,990,310.00	26,444.44
06367CBL0	MONTREAL YCD	08/24/2021	02/24/2021	0.1600	100,000,000.00	100,000,000.00	0.1960	0.999854988 MESIROW	99,985,498.82	16,000.00

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89114W2D6	TORONTO YCD	08/24/2021	02/24/2021	0.1200	100,000,000.00	100,000,000.00	0.1960	0.999694036 MESIROW	99,969,403.57	12,000.00
89114W2A2	TORONTO YCD	08/27/2021	02/18/2021	0.1400	100,000,000.00	100,000,000.00	0.1960	0.999769832 MESIROW	99,976,983.16	16,333.33
22535CVF5	CR AG CIB YCD	08/27/2021	02/11/2021	0.1400	100,000,000.00	100,000,000.00	0.1960	0.999769810 MESIROW	99,976,980.97	19,055.56
13606CN83	CIBC YCD	08/27/2021	02/09/2021	0.1500	100,000,000.00	100,000,000.00	0.1960	0.999810870 MESIROW	99,981,087.01	21,250.00
06742TWS1	BARCLAYS YCD	09/01/2021	02/24/2021	0.2100	100,000,000.00	100,000,000.00	0.2050	1.000021049 MESIROW	100,002,104.87	21,000.00
13606CP73	CIBC YCD	09/01/2021	02/24/2021	0.1500	100,000,000.00	100,000,000.00	0.2050	0.999766323 MESIROW	99,976,632.29	15,000.00
06417MLS2	SCOTIA YCD	09/01/2021	11/16/2020	0.2500	100,000,000.00	100,000,000.00	0.2050	1.000190261 MESIROW	100,019,026.14	94,444.44
22549L3L7	CR SUISSE YCD	09/01/2021	09/10/2020	0.3100	100,000,000.00	100,000,000.00	0.2050	1.000444340 MESIROW	100,044,433.99	174,805.56
22536UJ50	CIC YCD	09/01/2021	12/15/2020	0.2400	100,000,000.00	100,000,000.00	0.2050	1.000148000 MESIROW	100,014,799.96	71,333.33
78012UE68	RB CANADA YCD	09/01/2021	02/04/2021	0.1400	100,000,000.00	100,000,000.00	0.2050	0.999723801 MESIROW	99,972,380.09	21,777.78
83369Y7E0	SOC GEN YCD	09/01/2021	03/03/2021	0.1600	100,000,000.00	100,000,000.00	0.2050	0.999808804 MESIROW	99,980,880.43	12,888.89
86959RMZ0	SVENSKA YCD	09/01/2021	02/11/2021	0.1400	100,000,000.00	100,000,000.00	0.2050	0.999723825 MESIROW	99,972,382.46	19,055.56
86959RNS5	SVENSKA YCD	09/02/2021	03/01/2021	0.1200	100,000,000.00	100,000,000.00	0.2050	0.999636617 MESIROW	99,963,661.69	10,333.33
21684XPD2	RABOBANK YCD	09/13/2021	03/17/2021	0.1600	100,000,000.00	100,000,000.00	0.2050	0.999793881 MESIROW	99,979,388.10	6,666.67
05576T4V8	BNP YCD	09/13/2021	03/18/2021	0.1600	100,000,000.00	100,000,000.00	0.2050	0.999793885 MESIROW	99,979,388.52	6,222.22
53947CH84	LLOYDS YCD	09/23/2021	02/26/2021	0.1700	100,000,000.00	100,000,000.00	0.2050	0.999829871 MESIROW	99,982,987.07	16,055.56
06742TXA9	BARCLAYS YCD	09/24/2021	03/24/2021	0.2100	100,000,000.00	100,000,000.00	0.2050	1.000024373 MESIROW	100,002,437.32	4,666.67
34959TRD0	FORTIS YCD	09/24/2021	03/23/2021	0.1700	100,000,000.00	100,000,000.00	0.2050	0.999829018 MESIROW	99,982,901.77	4,250.00
78012UZH1	RB CANADA YCD	10/01/2021	11/18/2020	0.2700	150,000,000.00	150,000,000.00	0.2190	1.000257844 MESIROW	150,038,676.62	150,750.00
63873QNW0	NATIXIS YCD	10/01/2021	03/23/2021	0.1800	100,000,000.00	100,000,000.00	0.2190	0.999801920 MESIROW	99,980,192.04	4,500.00
89114W4Z5	TORONTO YCD	10/01/2021	03/23/2021	0.1700	100,000,000.00	100,000,000.00	0.2190	0.999751146 MESIROW	99,975,114.64	4,250.00
22536UP95	CIC YCD	10/01/2021	03/23/2021	0.1600	100,000,000.00	100,000,000.00	0.2190	0.999700372 MESIROW	99,970,037.24	4,000.00
22552G3F5	CR SUISSE YCD	10/01/2021	03/29/2021	0.2300	100,000,000.00	100,000,000.00	0.2190	1.000055833 MESIROW	100,005,583.32	1,916.67
06417MLJ2	SCOTIA YCD	10/01/2021	10/14/2020	0.2500	100,000,000.00	100,000,000.00	0.2190	1.000156103 MESIROW	100,015,610.30	117,361.11

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89233GR16	TOYOTA CP	04/01/2021	0.0000	100,000,000.00	99,878,666.66	0.0011	0	MESIROW	100,000,000.00
17327AR17	CGMI CP	04/01/2021	0.0000	150,000,000.00	149,833,749.99	0.0011	0	MESIROW	150,000,000.00
62479LR72	MUFG BK CP	04/07/2021	0.0000	100,000,000.00	99,986,222.22	0.0011	6	MESIROW	99,998,116.67
53127TR70	LIBERTY CP	04/07/2021	0.0000	50,000,000.00	49,964,722.22	0.0011	6	MESIROW	49,999,058.33
60689FR75	MIZUHO NY CP	04/07/2021	0.0000	100,000,000.00	99,941,666.66	0.0011	6	MESIROW	99,998,116.67
74271TR70	PROCTER CP	04/07/2021	0.0000	50,000,000.00	49,987,083.33	0.0011	6	MESIROW	49,999,058.33
62479LR98	MUFG BK CP	04/09/2021	0.0000	150,000,000.00	149,998,250.01	0.0011	8	MESIROW	149,996,233.33
60689FR91	MIZUHO NY CP	04/09/2021	0.0000	100,000,000.00	99,947,222.22	0.0011	8	MESIROW	99,997,488.89
62479LRC1	MUFG BK CP	04/12/2021	0.0000	150,000,000.00	149,996,833.32	0.0011	11	MESIROW	149,994,820.83
03785DRC2	APPLE CP	04/12/2021	0.0000	100,000,000.00	99,980,000.00	0.0011	11	MESIROW	99,996,547.22
58934ARC2	MERCK CP	04/12/2021	0.0000	100,000,000.00	99,980,666.66	0.0011	11	MESIROW	99,996,547.22
74271TRS4	PROCTER CP	04/26/2021	0.0000	100,000,000.00	99,972,791.67	0.0011	25	MESIROW	99,992,152.78
67983TRS7	OLD LINE CP	04/26/2021	0.0000	50,000,000.00	49,958,472.22	0.0011	25	MESIROW	49,996,076.39
19121ARS2	COCA COLA CP	04/26/2021	0.0000	50,000,000.00	49,994,722.22	0.0011	25	MESIROW	49,996,076.39
60689FRS9	MIZUHO NY CP	04/26/2021	0.0000	100,000,000.00	99,957,916.66	0.0011	25	MESIROW	99,992,152.78
92512LRS2	VERSAILLES CP	04/26/2021	0.0000	50,000,000.00	49,964,250.00	0.0011	25	MESIROW	49,996,076.39
58934AS31	MERCK CP	05/03/2021	0.0000	100,000,000.00	99,978,430.56	0.0014	32	MESIROW	99,987,288.89
17327AS32	CGMI CP	05/03/2021	0.0000	50,000,000.00	49,940,555.56	0.0014	32	MESIROW	49,993,644.44
78015CS37	RBC NY CP	05/03/2021	0.0000	100,000,000.00	99,901,305.56	0.0014	32	MESIROW	99,987,288.89
88602TS38	THUNDER CP	05/03/2021	0.0000	100,000,000.00	99,911,194.44	0.0014	32	MESIROW	99,987,288.89
63873JS35	NATIXIS NY CP	05/03/2021	0.0000	100,000,000.00	99,938,777.78	0.0014	32	MESIROW	99,987,288.89
83369BS56	SOC GEN NY CP	05/05/2021	0.0000	100,000,000.00	99,929,416.66	0.0014	34	MESIROW	99,986,494.44
60689FS58	MIZUHO NY CP	05/05/2021	0.0000	100,000,000.00	99,951,111.12	0.0014	34	MESIROW	99,986,494.44
15963TS59	CHARIOT CP	05/05/2021	0.0000	50,000,000.00	49,979,583.33	0.0014	34	MESIROW	49,993,247.22

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53127TS53	LIBERTY CP	05/05/2021	0.0000	50,000,000.00	49,966,666.67	0.0014	34	MESIROW	49,993,247.22
04821TS63	ATLANTIC CP	05/06/2021	0.0000	50,000,000.00	49,994,875.00	0.0014	35	MESIROW	49,993,048.61
83369BS72	SOC GEN NY CP	05/07/2021	0.0000	100,000,000.00	99,939,833.34	0.0014	36	MESIROW	99,985,700.00
38346LS72	GOTHAM CP	05/07/2021	0.0000	50,000,000.00	49,972,000.00	0.0014	36	MESIROW	49,992,850.00
58934AS72	MERCK CP	05/07/2021	0.0000	50,000,000.00	49,990,958.33	0.0014	36	MESIROW	49,992,850.00
17327AS73	CGMI CP	05/07/2021	0.0000	50,000,000.00	49,944,083.33	0.0014	36	MESIROW	49,992,850.00
89233GSA5	TOYOTA CP	05/10/2021	0.0000	100,000,000.00	99,903,944.44	0.0014	39	MESIROW	99,984,508.33
03785DSA5	APPLE CP	05/10/2021	0.0000	150,000,000.00	149,961,375.00	0.0014	39	MESIROW	149,976,762.50
58934ASA5	MERCK CP	05/10/2021	0.0000	50,000,000.00	49,986,500.00	0.0014	39	MESIROW	49,992,254.17
4820P2SE6	JUPITER CP	05/14/2021	0.0000	100,000,000.00	99,935,083.34	0.0014	43	MESIROW	99,982,919.44
1247P2SJ4	CAFCO CP	05/18/2021	0.0000	50,000,000.00	49,945,305.56	0.0014	47	MESIROW	49,990,665.28
62479LSR7	MUFG BK CP	05/25/2021	0.0000	100,000,000.00	99,980,000.00	0.0014	54	MESIROW	99,978,550.00
46640PSS3	JPM LLC CP	05/26/2021	0.0000	100,000,000.00	99,876,333.34	0.0014	55	MESIROW	99,978,152.78
1247P2ST2	CAFCO CP	05/27/2021	0.0000	100,000,000.00	99,970,000.00	0.0014	56	MESIROW	99,977,755.56
15963TSU4	CHARIOT CP	05/28/2021	0.0000	50,000,000.00	49,964,902.78	0.0014	57	MESIROW	49,988,679.17
06417JT10	SCOTIA NY CP	06/01/2021	0.0000	100,000,000.00	99,898,555.56	0.0015	61	MESIROW	99,974,583.33
60689FT24	MIZUHO NY CP	06/02/2021	0.0000	100,000,000.00	99,956,250.00	0.0015	62	MESIROW	99,974,166.67
62479LT21	MUFG BK CP	06/02/2021	0.0000	100,000,000.00	99,978,000.00	0.0015	62	MESIROW	99,974,166.67
38346LT22	GOTHAM CP	06/02/2021	0.0000	50,000,000.00	49,975,694.44	0.0015	62	MESIROW	49,987,083.33
15963TTB5	CHARIOT CP	06/11/2021	0.0000	100,000,000.00	99,943,555.56	0.0015	71	MESIROW	99,970,416.67
38346LTB2	GOTHAM CP	06/11/2021	0.0000	50,000,000.00	49,979,666.67	0.0015	71	MESIROW	49,985,208.33
63873JTB6	NATIXIS NY CP	06/11/2021	0.0000	100,000,000.00	99,952,166.66	0.0015	71	MESIROW	99,970,416.67
88602TTE3	THUNDER CP	06/14/2021	0.0000	50,000,000.00	49,977,055.56	0.0015	74	MESIROW	49,984,583.33
06054NTE1	BOFA CP	06/14/2021	0.0000	150,000,000.00	149,938,749.99	0.0015	74	MESIROW	149,953,750.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
21687AU19	RABO NY CP	07/01/2021	0.0000	150,000,000.00	149,913,666.66	0.0016	91	MESIROW	149,939,333.33
46640PU19	JPM LLC CP	07/01/2021	0.0000	100,000,000.00	99,852,722.22	0.0016	91	MESIROW	99,959,555.56
15963TU15	CHARIOT CP	07/01/2021	0.0000	50,000,000.00	49,977,430.56	0.0016	91	MESIROW	49,979,777.78
06417JU18	SCOTIA NY CP	07/01/2021	0.0000	100,000,000.00	99,836,833.34	0.0016	91	MESIROW	99,959,555.56
22533TU61	CR AG NY CP	07/06/2021	0.0000	100,000,000.00	99,952,333.34	0.0016	96	MESIROW	99,957,333.33
78015CU91	RBC NY CP	07/09/2021	0.0000	50,000,000.00	49,958,680.56	0.0016	99	MESIROW	49,978,000.00
83369BU95	SOC GEN NY CP	07/09/2021	0.0000	100,000,000.00	99,910,000.00	0.0016	99	MESIROW	99,956,000.00
53127TU92	LIBERTY CP	07/09/2021	0.0000	100,000,000.00	99,950,222.22	0.0016	99	MESIROW	99,956,000.00
38346LU95	GOTHAM CP	07/09/2021	0.0000	50,000,000.00	49,974,166.67	0.0016	99	MESIROW	49,978,000.00
12619TU93	CRC CP	07/09/2021	0.0000	100,000,000.00	99,919,722.22	0.0016	99	MESIROW	99,956,000.00
19121AU90	COCA COLA CP	07/09/2021	0.0000	50,000,000.00	49,986,194.44	0.0016	99	MESIROW	49,978,000.00
22533TU95	CR AG NY CP	07/09/2021	0.0000	100,000,000.00	99,944,027.78	0.0016	99	MESIROW	99,956,000.00
03785DUG9	APPLE CP	07/16/2021	0.0000	50,000,000.00	49,990,694.44	0.0016	106	MESIROW	49,976,444.44
63873JUG3	NATIXIS NY CP	07/16/2021	0.0000	100,000,000.00	99,955,000.00	0.0016	106	MESIROW	99,952,888.89
83369BUG9	SOC GEN NY CP	07/16/2021	0.0000	100,000,000.00	99,919,000.00	0.0016	106	MESIROW	99,952,888.89
88602TUP6	THUNDER CP	07/23/2021	0.0000	50,000,000.00	49,967,916.67	0.0016	113	MESIROW	49,974,888.89
83369BUP9	SOC GEN NY CP	07/23/2021	0.0000	200,000,000.00	199,859,277.76	0.0016	113	MESIROW	199,899,555.56
4820P2UP8	JUPITER CP	07/23/2021	0.0000	100,000,000.00	99,945,208.34	0.0016	113	MESIROW	99,949,777.78
17327AUP0	CGMI CP	07/23/2021	0.0000	50,000,000.00	49,972,291.67	0.0016	113	MESIROW	49,974,888.89
22533TUP9	CR AG NY CP	07/23/2021	0.0000	100,000,000.00	99,948,000.00	0.0016	113	MESIROW	99,949,777.78
09659BUP3	BNP NY CP	07/23/2021	0.0000	150,000,000.00	149,922,000.00	0.0016	113	MESIROW	149,924,666.67
03785DUP9	APPLE CP	07/23/2021	0.0000	50,000,000.00	49,989,791.67	0.0016	113	MESIROW	49,974,888.89
1247P2US1	CAFCO CP	07/26/2021	0.0000	50,000,000.00	49,962,888.89	0.0016	116	MESIROW	49,974,222.22
09659BUS7	BNP NY CP	07/26/2021	0.0000	100,000,000.00	99,914,000.00	0.0016	116	MESIROW	99,948,444.44

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63873JUS7	NATIXIS NY CP	07/26/2021	0.0000	100,000,000.00	99,909,333.34	0.0016	116	MESIROW	99,948,444.44
83369BUS3	SOC GEN NY CP	07/26/2021	0.0000	100,000,000.00	99,882,666.66	0.0016	116	MESIROW	99,948,444.44
02314PUW9	AMAZON CP	07/30/2021	0.0000	50,000,000.00	49,979,333.33	0.0017	120	MESIROW	49,971,666.67
89233GUW4	TOYOTA CP	07/30/2021	0.0000	50,000,000.00	49,970,638.89	0.0017	120	MESIROW	49,971,666.67
78015CUW0	RBC NY CP	07/30/2021	0.0000	100,000,000.00	99,922,916.66	0.0017	120	MESIROW	99,943,333.33
12619TUW2	CRC CP	07/30/2021	0.0000	50,000,000.00	49,962,000.00	0.0017	120	MESIROW	49,971,666.67
03785DUW4	APPLE CP	07/30/2021	0.0000	50,000,000.00	49,990,000.00	0.0017	120	MESIROW	49,971,666.67
06417JV25	SCOTIA NY CP	08/02/2021	0.0000	100,000,000.00	99,917,333.34	0.0017	123	MESIROW	99,941,916.67
89233GV29	TOYOTA CP	08/02/2021	0.0000	100,000,000.00	99,877,500.00	0.0017	123	MESIROW	99,941,916.67
83369BVD5	SOC GEN NY CP	08/13/2021	0.0000	100,000,000.00	99,902,361.12	0.0017	134	MESIROW	99,936,722.22
21687AVD2	RABO NY CP	08/13/2021	0.0000	100,000,000.00	99,926,666.66	0.0017	134	MESIROW	99,936,722.22
15963TVD8	CHARIOT CP	08/13/2021	0.0000	50,000,000.00	49,958,666.67	0.0017	134	MESIROW	49,968,361.11
21687AVP5	RABO NY CP	08/23/2021	0.0000	50,000,000.00	49,966,250.00	0.0017	144	MESIROW	49,966,000.00
78015CVQ2	RBC NY CP	08/24/2021	0.0000	200,000,000.00	199,866,750.00	0.0017	145	MESIROW	199,863,055.56
22533TVQ6	CR AG NY CP	08/24/2021	0.0000	100,000,000.00	99,929,222.22	0.0017	145	MESIROW	99,931,527.78
63873JVQ0	NATIXIS NY CP	08/24/2021	0.0000	100,000,000.00	99,916,444.44	0.0017	145	MESIROW	99,931,527.78
46640PVS9	JPM LLC CP	08/26/2021	0.0000	100,000,000.00	99,920,416.66	0.0017	147	MESIROW	99,930,583.33
63873JVS6	NATIXIS NY CP	08/26/2021	0.0000	100,000,000.00	99,918,666.66	0.0017	147	MESIROW	99,930,583.33
83369BVS2	SOC GEN NY CP	08/26/2021	0.0000	100,000,000.00	99,905,500.00	0.0017	147	MESIROW	99,930,583.33
78015CVT6	RBC NY CP	08/27/2021	0.0000	100,000,000.00	99,912,083.34	0.0017	148	MESIROW	99,930,111.11
17327AVT1	CGMI CP	08/27/2021	0.0000	50,000,000.00	49,902,500.00	0.0017	148	MESIROW	49,965,055.56
46640PW17	JPM LLC CP	09/01/2021	0.0000	100,000,000.00	99,906,222.22	0.0017	153	MESIROW	99,929,450.00
17327AW11	CGMI CP	09/01/2021	0.0000	100,000,000.00	99,781,166.66	0.0017	153	MESIROW	99,929,450.00
89233GW10	TOYOTA CP	09/01/2021	0.0000	50,000,000.00	49,951,833.33	0.0017	153	MESIROW	49,964,725.00

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83369BW10	SOC GEN NY CP	09/01/2021	0.0000	100,000,000.00	99,883,888.88	0.0017	153	MESIROW	99,929,450.00
04821TWD3	ATLANTIC CP	09/13/2021	0.0000	100,000,000.00	99,922,666.66	0.0017	165	MESIROW	99,923,916.67
06054NWD9	BOFA CP	09/13/2021	0.0000	100,000,000.00	99,907,500.00	0.0017	165	MESIROW	99,923,916.67
88602TWP4	THUNDER CP	09/23/2021	0.0000	50,000,000.00	49,955,375.00	0.0017	175	MESIROW	49,959,652.78
89233GWP7	TOYOTA CP	09/23/2021	0.0000	100,000,000.00	99,912,083.34	0.0017	175	MESIROW	99,919,305.56
67983TWQ5	OLD LINE CP	09/24/2021	0.0000	100,000,000.00	99,912,638.88	0.0017	176	MESIROW	99,918,844.44
78015CWU2	RBC NY CP	09/28/2021	0.0000	100,000,000.00	99,916,000.00	0.0017	180	MESIROW	99,913,500.00
17327AX10	CGMI CP	10/01/2021	0.0000	100,000,000.00	99,909,333.34	0.0017	183	MESIROW	99,912,058.33
46640PX16	JPM LLC CP	10/01/2021	0.0000	100,000,000.00	99,829,416.66	0.0017	183	MESIROW	99,912,058.33
89233GX19	TOYOTA CP	10/01/2021	0.0000	100,000,000.00	99,920,000.00	0.0017	183	MESIROW	99,912,058.33
88602TX16	THUNDER CP	10/01/2021	0.0000	50,000,000.00	49,955,138.89	0.0017	183	MESIROW	49,956,029.17
46640PY15	JPM LLC CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0019	214	MESIROW	99,888,838.89
06417JY14	SCOTIA NY CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0019	214	MESIROW	99,888,838.89
46640PYJ6	JPM LLC CP	11/18/2021	0.0000	150,000,000.00	149,796,527.78	0.0019	231	MESIROW	149,820,012.50
				9,750,000,000.00	9,742,973,999.96				9,745,873,276.40
AIP:		0.00							
Book + AIP:		9,742,973,999.96		COMMER PAPER					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,967,211.12	0.98057	0.00103056 CITIBANK	14,708,550.00	15,458.40
				15,000,000.00	14,967,211.12			14,708,550.00	15,458.40
AIP:		0.00							
Book + AIP:		14,967,211.12	CORP BOND						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046688	FIRST FOUNDATION BANK TD	04/02/2021	0.1600	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS046687	AMERICAN FIRST CREDIT UNION TD	04/02/2021	0.1700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046847	MISSION NATIONAL BANK TD	04/07/2021	0.1300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046701	CALIFORNIA BANK OF COMMERCE TD	04/07/2021	0.1600	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046704	PACIFIC ALLIANCE BANK TD	04/07/2021	0.1500	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046848	SAFE CREDIT UNION TD	04/07/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046845	CALIFORNIA CREDIT UNION TD	04/07/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046846	BANK OF THE SIERRA TD	04/07/2021	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046702	FARMERS & MERCHANTS BANK OF CALIFORNIA TD	04/07/2021	0.1500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046858	PACIFIC CITY BANK TD	04/08/2021	0.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046856	NUVISION FEDERAL CREDIT UNION TD	04/08/2021	0.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046860	PROVIDENT CREDIT UNION TD	04/08/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046852	BANK OF THE SIERRA TD	04/08/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046859	PACIFIC PREMIER BANK TD	04/08/2021	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046855	FRESNO FIRST BANK TD	04/08/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046861	COMMERCIAL BANK OF CALIFORNIA TD	04/08/2021	0.1400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046711	MALAGA BANK FSB TD	04/08/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046863	BENEFICIAL STATE BANK TD	04/09/2021	0.1800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046719	AMERICAN PLUS BANK NA TD	04/09/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046902	PACIFIC WESTERN BANK TD	04/14/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046870	HANMI BANK TD	04/14/2021	0.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046868	BANK OF FEATHER RIVER TD	04/14/2021	0.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046867	AXOS BANK TD	04/14/2021	0.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046735	TRAVIS CREDIT UNION TD	04/15/2021	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046732	MERIWEST CREDIT UNION TD	04/15/2021	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046874	PROVIDENT CREDIT UNION TD	04/15/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS046909	WESCOM CENTRAL CREDIT UNION TI	04/15/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046873	PROVIDENT CREDIT UNION TD	04/15/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046871	BANC OF CALIFORNIA NA TD	04/15/2021	0.1600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046739	US METRO BANK TD	04/16/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046737	MALAGA BANK FSB TD	04/16/2021	0.1400	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046876	PACIFIC PREMIER BANK TD	04/16/2021	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046875	PACIFIC CITY BANK TD	04/16/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046747	BANK OF SOUTHERN CALIFORNIA NA	04/21/2021	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046743	CORNERSTONE COMMUNITY BANK TI	04/21/2021	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046879	PROVIDENT CREDIT UNION TD	04/21/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046877	AXOS BANK TD	04/21/2021	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046880	PROVIDENT CREDIT UNION TD	04/21/2021	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046884	PACIFIC PREMIER BANK TD	04/22/2021	0.1500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046883	MISSION NATIONAL BANK TD	04/22/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046750	COMMERCEWEST BANK TD	04/23/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046754	FIRST FOUNDATION BANK TD	04/28/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046890	HANMI BANK TD	04/29/2021	0.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046893	GOLDEN VALLEY BANK TD	04/30/2021	0.1200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046891	BANK OF THE SIERRA TD	04/30/2021	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046765	MISSION VALLEY BANK TD	05/05/2021	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046764	STATE BANK OF INDIA (CALIFORNIA)	05/05/2021	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046761	CALIFORNIA BANK OF COMMERCE TI	05/05/2021	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046896	PACIFIC CITY BANK TD	05/05/2021	0.1000	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046760	AMERICAN PLUS BANK NA TD	05/05/2021	0.1300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046899	NORTHROP GRUMMAN FEDERAL CRE	05/06/2021	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046771	TECHNOLOGY CREDIT UNION TD	05/06/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS046767	COMMONWEALTH BUSINESS BANK TI	05/06/2021	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046775	COMMERCEWEST BANK TD	05/07/2021	0.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046774	BANK OF SANTA CLARITA TD	05/07/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046907	SANTA CRUZ COUNTY BANK TD	05/13/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046906	PROVIDENT CREDIT UNION TD	05/13/2021	0.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046904	HANMI BANK TD	05/13/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046903	BANC OF CALIFORNIA NA TD	05/13/2021	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046785	US METRO BANK TD	05/13/2021	0.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046781	CATHAY BANK TD	05/13/2021	0.1500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046912	BANK OF THE SIERRA TD	05/14/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046911	BANK OF THE SIERRA TD	05/14/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046790	TRAVIS CREDIT UNION TD	05/14/2021	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046915	BANK OF HOPE TD	05/19/2021	0.1000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046792	TRAVIS CREDIT UNION TD	05/19/2021	0.1400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046795	POPPY BANK TD	05/20/2021	0.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046793	AMERICAN RIVER BANK TD	05/20/2021	0.1500	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS046920	PACIFIC ENTERPRISE BANK TD	05/20/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046917	CATHAY BANK TD	05/20/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046923	SAFE CREDIT UNION TD	05/21/2021	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046799	US METRO BANK TD	05/21/2021	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046797	COMMUNITY BANK OF THE BAY TD	05/21/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046805	TRI COUNTIES BANK TD	06/02/2021	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046804	POPPY BANK TD	06/02/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046927	BANK OF THE SIERRA TD	06/02/2021	0.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046926	AXOS BANK TD	06/02/2021	0.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046929	1ST CAPITAL BANK TD	06/03/2021	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

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SYS046931	BANC OF CALIFORNIA NA TD	06/03/2021	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046810	TECHNOLOGY CREDIT UNION TD	06/03/2021	0.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046808	MANUFACTURERS BANK TD	06/03/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046806	AMERICAN PLUS BANK NA TD	06/03/2021	0.1100	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046812	CALIFORNIA BANK OF COMMERCE TI	06/04/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046811	BANK OF HOPE TD	06/04/2021	0.1400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046938	PROVIDENT CREDIT UNION TD	06/04/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046946	PROVIDENT CREDIT UNION TD	06/09/2021	0.0600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046943	MISSION NATIONAL BANK TD	06/09/2021	0.0900	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046942	AXOS BANK TD	06/09/2021	0.0800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046824	US METRO BANK TD	06/09/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046823	POPPY BANK TD	06/09/2021	0.1400	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046820	GOLDEN 1 CREDIT UNION TD	06/09/2021	0.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046819	FIVE STAR BANK TD	06/09/2021	0.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046818	FIRST FOUNDATION BANK TD	06/09/2021	0.1400	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046816	AMERICAN FIRST CREDIT UNION TD	06/09/2021	0.1500	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046827	COMMONWEALTH BUSINESS BANK TI	06/10/2021	0.1300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS046825	AMERICAN RIVER BANK TD	06/10/2021	0.1400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046950	WESCOM CENTRAL CREDIT UNION TI	06/10/2021	0.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046953	WESCOM CENTRAL CREDIT UNION TI	06/11/2021	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046951	COMMONWEALTH BUSINESS BANK TI	06/11/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046831	BANK OF SAN FRANCISCO TD	06/11/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046835	COMMONWEALTH BUSINESS BANK TI	06/16/2021	0.1200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046955	PACIFIC CITY BANK TD	06/16/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046959	HANMI BANK TD	06/17/2021	0.0800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046960	WESCOM CENTRAL CREDIT UNION TI	06/18/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS046962	WESCOM CENTRAL CREDIT UNION T	06/23/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046961	STATE BANK OF INDIA (CALIFORNIA)	06/23/2021	0.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046851	BANK OF HOPE TD	07/08/2021	0.1400	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046854	FINANCIAL PARTNERS CREDIT UNIOI	07/08/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046853	EAST WEST BANK TD	07/08/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046857	OPEN BANK TD	07/08/2021	0.1300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046862	BANK OF SANTA CLARITA TD	07/09/2021	0.1300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046864	SANTA CRUZ COUNTY BANK TD	07/09/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046869	EAST WEST BANK TD	07/14/2021	0.1500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046866	AMERICAN RIVER BANK TD	07/14/2021	0.1500	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046872	NEW OMNI BANK NA TD	07/15/2021	0.1200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046878	COMMUNITY BANK OF THE BAY TD	07/21/2021	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046887	MALAGA BANK FSB TD	07/23/2021	0.1200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046886	FIRST FOUNDATION BANK TD	07/23/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046885	AMERICAN PLUS BANK NA TD	07/23/2021	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046888	OPEN BANK TD	07/28/2021	0.1300	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS046889	AMERICAN RIVER BANK TD	07/29/2021	0.1400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046892	EAST WEST BANK TD	07/30/2021	0.1300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046895	OPEN BANK TD	08/04/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046901	AMERICAN RIVER BANK TD	08/11/2021	0.1000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046908	US METRO BANK TD	08/12/2021	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046905	PACIFIC PREMIER BANK TD	08/12/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046910	AMERICAN PLUS BANK NA TD	08/13/2021	0.0800	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046913	CORNERSTONE COMMUNITY BANK TI	08/13/2021	0.1000	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046916	CALIFORNIA COAST CREDIT UNION T	08/18/2021	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046919	NEW OMNI BANK NA TD	08/19/2021	0.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00

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SYS046918	METROPOLITAN BANK TD	08/19/2021	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046922	TECHNOLOGY CREDIT UNION TD	08/19/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046921	SUNCREST BANK TD	08/19/2021	0.1100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046924	CATHAY BANK TD	08/25/2021	0.0900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046925	FIRST FOUNDATION BANK TD	08/26/2021	0.1000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046928	NEW OMNI BANK NA TD	09/01/2021	0.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046930	AMERICAN RIVER BANK TD	09/02/2021	0.1200	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046937	TECHNOLOGY CREDIT UNION TD	09/02/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046936	PROSPECTORS FEDERAL CREDIT UNI	09/02/2021	0.1100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046935	PACIFIC PREMIER BANK TD	09/02/2021	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046934	OPEN BANK TD	09/02/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046933	METROPOLITAN BANK TD	09/02/2021	0.1100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046932	MECHANICS BANK TD	09/02/2021	0.1300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046945	OPEN BANK TD	09/08/2021	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046944	NEW OMNI BANK NA TD	09/08/2021	0.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046949	PACIFIC PREMIER BANK TD	09/09/2021	0.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046948	FIRST FOUNDATION BANK TD	09/09/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046947	BANC OF CALIFORNIA NA TD	09/09/2021	0.1200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046952	POPPY BANK TD	09/10/2021	0.1000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046956	PREFERRED BANK TD	09/15/2021	0.0700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046958	GOLDEN 1 CREDIT UNION TD	09/16/2021	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046957	CALIFORNIA BANK OF COMMERCE TI	09/16/2021	0.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046963	BANK OF SAN FRANCISCO TD	09/24/2021	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				4,219,500,000.00	4,219,500,000.00		4,219,500,000.00
AIP:		0.00					
Book + AIP:	4,219,500,000.00		TIME DEPOSIT				

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PMIA LOAN 1900021	05/21/2021	1.32900000	77,511,000.00	1.000	77,511,000.00
PMIA LOAN 1900022	05/21/2021	1.32900000	18,213,000.00	1.000	18,213,000.00
PMIA LOAN 1900023	05/21/2021	1.32900000	5,610,000.00	1.000	5,610,000.00
PMIA LOAN 2010001	07/16/2021	0.86800000	20,000,000.00	1.000	20,000,000.00
PMIA LOAN 2010002	07/16/2021	0.86800000	25,405,000.00	1.000	25,405,000.00
PMIA LOAN 2010004	08/20/2021	0.77200000	141,884,000.00	1.000	141,884,000.00
PMIA LOAN 2010003	08/20/2021	0.77200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2010005	09/17/2021	0.66600000	76,958,000.00	1.000	76,958,000.00
PMIA LOAN 2010006	09/17/2021	0.66600000	29,899,000.00	1.000	29,899,000.00
PMIA LOAN 2010007	09/17/2021	0.66600000	2,189,000.00	1.000	2,189,000.00
PMIA LOAN 2010008	10/22/2021	0.60600000	165,198,000.00	1.000	165,198,000.00
PMIA LOAN 2010009	10/22/2021	0.60600000	35,140,000.00	1.000	35,140,000.00
PMIA LOAN 2010010	10/22/2021	0.60600000	12,722,000.00	1.000	12,722,000.00
PMIA LOAN 2010011	10/22/2021	0.60600000	19,532,000.00	1.000	19,532,000.00
PMIA LOAN 2010012	10/22/2021	0.60600000	4,368,000.00	1.000	4,368,000.00
PMIA LOAN 2010013	12/17/2021	0.53000000	8,442,000.00	1.000	8,442,000.00
PMIA LOAN 2010014	12/17/2021	0.53000000	10,398,000.00	1.000	10,398,000.00
PMIA LOAN 2010015	01/21/2022	0.43900000	14,997,000.00	1.000	14,997,000.00
PMIA LOAN 2010016	01/21/2022	0.43900000	8,107,000.00	1.000	8,107,000.00
			693,695,000.00		693,695,000.00

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Total # of items:	753
Par Value:	127,802,566,898.56
Book Value:	126,722,304,848.01
Fair Value:	126,904,887,135.21
Accrual:	95,635,557.51
Total Book Value:	126,722,304,848.01
AIP:	5,473,253.35
Book + AIP:	126,727,778,101.36