

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2020

OFFICE OF THE TREASURER

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



Date: July 15, 2020
To: Pooled Money Investment Board
From: Kristin Szakaly-Moore, Director
Investment Division
Subject: PMIA Quarterly Report

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

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

The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2020, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.


Kristin Szakaly-Moore

7/15/2020
Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2020

(Dollars in thousands)

Portfolio Amount		\$ 100,978,752
Effective Yield	1.078%	
Quarter-to-date Yield	1.408%	
Year-to-date Yield	1.934%	
Average Life (in days)	191	
Demand Bank Account Balances		\$ 2,295,681
Total PMIA Resources		<u><u>\$ 103,274,433</u></u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

June 30, 2020

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 23,981,651	23.75%
Bonds	-	0.00%
Notes	28,916,240	28.64%
Strips	-	0.00%
Total Governments	\$ 52,897,891	52.39%
Federal Agency Debentures	\$ 4,208,466	4.16%
Certificates of Deposit	13,200,651	13.07%
Bank Notes	100,000	0.10%
Repurchases	-	0.00%
Federal Agency Discount Notes	16,570,990	16.41%
Time Deposits	5,488,990	5.44%
GNMAs	-	0.00%
Commercial Paper	7,719,088	7.64%
FHLMC / REMICS	17,080	0.02%
Corporate Bonds	-	0.00%
AB 55 Loans	575,596	0.57%
GF Loans	-	
Other	200,000	0.20%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 100,978,752	100.00% *

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

Section II

**State of California
Pooled Money Investment Account
Market Valuation
6/30/2020**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
1* United States Treasury:				
Bills	\$ 23,981,651,409.11	\$ 24,057,110,770.12	\$ 24,086,038,500.00	NA
Notes	\$ 28,916,240,318.04	\$ 28,914,282,796.34	\$ 29,340,004,500.00	\$ 125,755,726.50
1* Federal Agency:				
SBA	\$ 486,745,410.00	\$ 486,745,410.00	\$ 482,514,375.35	\$ 206,984.81
MBS-REMICs	\$ 17,080,376.76	\$ 17,080,376.76	\$ 18,042,305.76	\$ 79,578.32
Debentures	\$ 2,081,903,495.66	\$ 2,081,807,732.33	\$ 2,103,282,210.00	\$ 8,935,239.97
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,025,000,000.00	\$ 1,025,000,000.00	\$ 1,027,343,500.00	\$ 857,834.00
Discount Notes	\$ 16,570,990,090.25	\$ 16,612,067,694.50	\$ 16,617,801,000.00	NA
1* Supranational Debentures	\$ 614,688,043.27	\$ 614,656,765.49	\$ 619,258,800.00	\$ 3,295,333.75
1* Supranational Debentures FR	\$ 200,128,103.33	\$ 200,128,103.33	\$ 200,124,773.71	\$ 399,965.53
2* CDs and YCDs FR	\$ 500,000,000.00	\$ 500,000,000.00	\$ 500,132,000.00	\$ 110,622.74
2* Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,198,708.70	\$ 674,222.22
2* CDs and YCDs	\$ 12,700,650,610.28	\$ 12,700,428,388.06	\$ 12,706,251,524.80	\$ 40,862,527.80
2* Commercial Paper	\$ 7,719,088,172.29	\$ 7,736,449,795.89	\$ 7,741,500,020.04	NA
1* Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ -	\$ -	\$ -	\$ -
1* Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1* Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,488,990,000.00	\$ 5,488,990,000.00	\$ 5,488,990,000.00	NA
AB 55 & GF Loans	\$ 575,596,000.00	\$ 575,596,000.00	\$ 575,596,000.00	NA
TOTAL	\$ 100,978,752,028.99	\$ 101,110,343,832.82	\$ 101,607,078,218.36	\$ 181,178,035.64

Fair Value Including Accrued Interest

\$ 101,788,256,254.00

* Governmental Accounting Standards Board (GASB) Statement #72

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

The value of each participating dollar equals the fair value divided by the amortized cost (1.004912795).
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 \$20,098,255.90 or \$20,000,000.00 x 1.004912795.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796UB3	U S TREAS BILL	07/02/2020	0.0000	700,000,000.00	694,753,055.52	1.00000 CITIBANK	700,000,000.00
912796SZ3	U S TREAS BILL	07/16/2020	0.0000	300,000,000.00	294,282,166.68	0.99995 CITIBANK	299,985,000.00
912796WX3	U S TREAS BILL	07/23/2020	0.0000	250,000,000.00	248,097,088.89	0.99993 CITIBANK	249,982,500.00
912796WY1	U S TREAS BILL	07/30/2020	0.0000	250,000,000.00	248,097,576.38	0.99990 CITIBANK	249,975,000.00
912796TD1	U S TREAS BILL	08/13/2020	0.0000	800,000,000.00	786,716,704.84	0.99984 CITIBANK	799,872,000.00
9127963P2	U S TREAS BILL	08/18/2020	0.0000	400,000,000.00	399,866,708.32	0.99982 CITIBANK	399,928,000.00
912796XF1	U S TREAS BILL	08/20/2020	0.0000	350,000,000.00	347,423,302.79	0.99982 CITIBANK	349,937,000.00
9127963Q0	U S TREAS BILL	08/25/2020	0.0000	100,000,000.00	99,969,666.66	0.99979 CITIBANK	99,979,000.00
912796XG9	U S TREAS BILL	08/27/2020	0.0000	650,000,000.00	647,644,522.23	0.99978 CITIBANK	649,857,000.00
9127963R8	U S TREAS BILL	09/01/2020	0.0000	450,000,000.00	449,840,749.99	0.99976 CITIBANK	449,892,000.00
9127963X5	U S TREAS BILL	09/08/2020	0.0000	700,000,000.00	699,703,374.99	0.99975 CITIBANK	699,825,000.00
912796TJ8	U S TREAS BILL	09/10/2020	0.0000	900,000,000.00	883,899,501.40	0.99973 CITIBANK	899,757,000.00
9127963Z0	U S TREAS BILL	09/22/2020	0.0000	1,000,000,000.00	999,499,250.68	0.99969 CITIBANK	999,690,000.00
9127962J7	U S TREAS BILL	10/01/2020	0.0000	3,650,000,000.00	3,648,019,635.44	0.99960 CITIBANK	3,648,540,000.00
912796TN9	U S TREAS BILL	10/08/2020	0.0000	950,000,000.00	938,117,301.39	0.99957 CITIBANK	949,591,500.00
9127964H9	U S TREAS BILL	10/13/2020	0.0000	900,000,000.00	899,509,515.32	0.99954 CITIBANK	899,586,000.00
9127962S7	U S TREAS BILL	10/22/2020	0.0000	300,000,000.00	299,802,550.02	0.99950 CITIBANK	299,850,000.00
9127964K2	U S TREAS BILL	10/27/2020	0.0000	900,000,000.00	899,409,248.62	0.99954 CITIBANK	899,586,000.00
912796TP4	U S TREAS BILL	11/05/2020	0.0000	800,000,000.00	787,872,488.88	0.99944 CITIBANK	799,552,000.00
9127964R7	U S TREAS BILL	11/10/2020	0.0000	550,000,000.00	549,609,575.00	0.99936 CITIBANK	549,648,000.00
9127964T3	U S TREAS BILL	11/24/2020	0.0000	750,000,000.00	749,492,374.95	0.99939 CITIBANK	749,542,500.00
9127964U0	U S TREAS BILL	12/01/2020	0.0000	1,500,000,000.00	1,499,011,833.36	0.99934 CITIBANK	1,499,010,000.00
912796TU3	U S TREAS BILL	12/03/2020	0.0000	850,000,000.00	838,285,886.83	0.99933 CITIBANK	849,430,500.00
9127963K3	U S TREAS BILL	12/17/2020	0.0000	1,100,000,000.00	1,099,119,635.47	0.99929 CITIBANK	1,099,219,000.00
9127963L1	U S TREAS BILL	12/24/2020	0.0000	100,000,000.00	99,919,111.12	0.99919 CITIBANK	99,919,000.00
912796TY5	U S TREAS BILL	12/31/2020	0.0000	200,000,000.00	196,908,527.78	0.99911 CITIBANK	199,822,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796UC1	U S TREAS BILL	01/28/2021	0.0000	1,250,000,000.00	1,234,314,950.03	0.99903 CITIBANK	1,248,787,500.00
912796XE4	U S TREAS BILL	02/25/2021	0.0000	550,000,000.00	546,945,419.42	0.99894 CITIBANK	549,417,000.00
9127962F5	U S TREAS BILL	03/25/2021	0.0000	900,000,000.00	898,758,419.44	0.99878 CITIBANK	898,902,000.00
9127962Q1	U S TREAS BILL	04/22/2021	0.0000	400,000,000.00	399,425,500.02	0.99865 CITIBANK	399,460,000.00
9127962Y4	U S TREAS BILL	05/20/2021	0.0000	950,000,000.00	948,474,527.76	0.99850 CITIBANK	948,575,000.00
9127963H0	U S TREAS BILL	06/17/2021	0.0000	650,000,000.00	648,861,238.89	0.99834 CITIBANK	648,921,000.00
				24,100,000,000.00	23,981,651,409.11		24,086,038,500.00
AIP:			0.00				
Book + AIP:				23,981,651,409.11		TREASURY BILL	

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128282J8	U S TREAS NOTE	07/15/2020	1.5000	600,000,000.00	599,901,744.26	1.00051	0.00692308		CITIBANK	600,306,000.00	4,153,848.00
912828XM7	U S TREAS NOTE	07/31/2020	1.6250	200,000,000.00	200,014,088.12	1.00120	0.00678571		CITIBANK	200,240,000.00	1,357,142.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,949,245.52	1.00202	0.01096154		CITIBANK	801,616,000.00	8,769,232.00
9128282Q2	U S TREAS NOTE	08/15/2020	1.5000	300,000,000.00	299,658,585.72	1.00163	0.00564560		CITIBANK	300,489,000.00	1,693,680.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,749,638,970.56	1.00405	0.00877378		CITIBANK	1,757,087,500.00	15,354,115.00
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	600,000,000.00	599,242,671.36	1.00247	0.00403533		CITIBANK	601,482,000.00	2,421,198.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	799,773,274.54	1.00638	0.00691257		CITIBANK	805,104,000.00	5,530,056.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	648,836,358.84	1.00415	0.00341872		CITIBANK	652,697,500.00	2,222,168.00
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,936,066.14	1.00889	0.00484375		CITIBANK	554,889,500.00	2,664,062.50
9128283G3	U S TREAS NOTE	11/15/2020	1.7500	100,000,000.00	100,048,251.80	1.00574	0.00223505		CITIBANK	100,574,000.00	223,505.00
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,911,871.61	1.01063	0.00232923		CITIBANK	353,720,500.00	815,230.50
9128283L2	U S TREAS NOTE	12/15/2020	1.8750	150,000,000.00	150,343,983.33	1.00773	0.00081967		CITIBANK	151,159,500.00	122,950.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,755,471.60	1.01141	0.00006793		CITIBANK	1,415,974,000.00	95,102.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,933,058.90	1.01336	0.01043956		CITIBANK	304,008,000.00	3,131,868.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	350,000,000.00	351,192,468.18	1.01289	0.00846841		CITIBANK	354,511,500.00	2,963,943.50
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,701,701,708.32	1.01527	0.00835598		CITIBANK	1,725,959,000.00	14,205,166.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	800,000,000.00	800,946,288.74	1.01543	0.00697011		CITIBANK	812,344,000.00	5,576,088.00
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,905,889.80	1.01719	0.00379076		CITIBANK	203,438,000.00	758,152.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,798,073.64	1.02125	0.00335258		CITIBANK	204,250,000.00	670,516.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	801,976,148.58	1.01781	0.00179986		CITIBANK	814,248,000.00	1,439,888.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,700,000,000.00	2,697,350,879.77	1.01453	0.00004416		CITIBANK	2,739,231,000.00	119,232.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	902,320,700.06	1.01934	0.00005774		CITIBANK	917,406,000.00	51,966.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	457,025,697.10	1.02535	0.01211538		CITIBANK	461,407,500.00	5,451,921.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,843,589.48	1.01703	0.00730769		CITIBANK	203,406,000.00	1,461,538.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,503,478.40	1.02172	0.00799794	CITIBANK	102,172,000.00	799,794.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	505,200,728.30	1.02871	0.01035027	CITIBANK	514,355,000.00	5,175,135.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,046,470,353.93	1.01527	0.00501359	CITIBANK	2,081,303,500.00	10,277,859.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	304,094,490.84	1.03102	0.00807065	CITIBANK	309,306,000.00	2,421,195.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,248,036,633.36	1.01648	0.00377049	CITIBANK	1,270,600,000.00	4,713,112.50
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	304,709,803.22	1.03473	0.00604850	CITIBANK	310,419,000.00	1,814,550.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,547,223,165.89	1.01766	0.00252717	CITIBANK	1,577,373,000.00	3,917,113.50
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,048,026,767.15	1.01875	0.00127049	CITIBANK	1,069,687,500.00	1,334,014.50
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,785,973.41	1.02168	0.00004416	CITIBANK	1,072,764,000.00	46,368.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	601,160,608.59	1.01891	0.00574176	CITIBANK	611,346,000.00	3,445,056.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	600,000,000.00	606,316,246.96	1.01582	0.00376019	CITIBANK	609,492,000.00	2,256,114.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	200,000,000.00	199,708,545.48	0.99926	0.00010587	CITIBANK	199,852,000.00	21,174.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	199,077,272.44	1.02828	0.00564560	CITIBANK	205,656,000.00	1,129,120.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	398,169,646.92	1.02945	0.00440217	CITIBANK	411,780,000.00	1,760,868.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	297,927,032.42	1.02742	0.00289276	CITIBANK	308,226,000.00	867,828.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,635,582.03	1.03438	0.00207541	CITIBANK	568,909,000.00	1,141,475.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,540,946.79	1.03570	0.00071038	CITIBANK	466,065,000.00	319,671.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,100,364.92	1.03352	0.00692308	CITIBANK	413,408,000.00	2,769,232.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,590,069.32	1.00871	0.00146739	CITIBANK	201,742,000.00	293,478.00
				28,900,000,000.00	28,914,282,796.34				29,340,004,500.00	125,755,726.50
AIP:		1,957,521.70								
Book + AIP:		28,916,240,318.04	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2020

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DX79	SBA POOL #503402	07/25/2021	0.8750	1,029.10	1,029.10	0.99208 CITIBANK	1,020.95	0.75
83164DY60	SBA POOL #503433	08/25/2021	0.8750	5,415.22	5,415.22	0.99474 CITIBANK	5,386.74	3.95
83164DZ77	SBA POOL #503466	10/25/2021	0.8750	38,942.23	38,942.23	0.99447 CITIBANK	38,726.88	28.40
83164D5T2	SBA POOL #503558	12/25/2021	0.8750	96,008.94	96,008.94	0.99344 CITIBANK	95,379.12	70.01
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	52,796.17	52,796.17	0.99365 CITIBANK	52,460.91	38.50
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	14,616.61	14,616.61	0.99372 CITIBANK	14,524.82	10.66
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	46,020.42	46,020.42	0.99333 CITIBANK	45,713.46	33.56
83164EE29	SBA POOL #503753	05/25/2022	0.8750	34,152.57	34,152.57	0.99435 CITIBANK	33,959.61	24.90
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	90,364.46	90,364.46	0.99274 CITIBANK	89,708.41	65.89
83164EN94	SBA POOL #504016	01/25/2023	0.7500	163,950.26	163,950.26	0.99572 CITIBANK	163,248.55	102.47
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	91,058.53	91,058.53	0.99082 CITIBANK	90,222.61	47.43
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	243,676.67	243,676.67	0.99539 CITIBANK	242,553.32	126.91
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	153,655.24	153,655.24	0.99281 CITIBANK	152,550.46	80.03
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	130,546.30	130,546.30	0.99135 CITIBANK	129,417.07	67.99
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	90,383.19	90,383.19	0.99538 CITIBANK	89,965.62	47.07
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	183,408.57	183,408.57	0.99538 CITIBANK	182,561.22	95.53
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	164,874.99	164,874.99	0.99163 CITIBANK	163,494.99	85.87
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	9,308.91	9,308.91	0.99141 CITIBANK	9,228.95	4.85
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	375,602.37	375,602.37	0.99184 CITIBANK	372,537.45	195.63
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	207,291.68	207,291.68	0.99098 CITIBANK	205,421.91	107.96
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	561,998.57	561,998.57	0.99743 CITIBANK	560,554.23	351.25
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	527,803.89	527,803.89	0.99815 CITIBANK	526,827.45	384.86
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	167,715.25	167,715.25	0.99637 CITIBANK	167,106.44	122.29
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	145,311.88	145,311.88	0.99739 CITIBANK	144,932.62	105.96

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83164FT87	SBA POOL #505075	08/25/2025	0.8750	248,546.67	248,546.67	0.99841 CITIBANK	248,151.48	181.23
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	23,789.90	23,789.90	0.99600 CITIBANK	23,694.74	17.35
83164GS94	SBA POOL #505944	05/25/2027	0.5500	67,367.80	67,367.80	0.99256 CITIBANK	66,866.58	30.88
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	187,408.24	187,408.24	0.99215 CITIBANK	185,937.09	85.90
83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	281,521.97	281,521.97	0.99253 CITIBANK	279,419.00	129.03
83164GU34	SBA POOL #506002	08/25/2027	0.5500	812,852.72	812,852.72	0.99122 CITIBANK	805,715.87	372.56
83164GV25	SBA POOL #506033	09/25/2027	0.5500	20,322.55	20,322.55	0.99253 CITIBANK	20,170.74	9.31
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	561,043.14	561,043.14	0.99254 CITIBANK	556,857.76	257.14
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	383,118.64	383,118.64	0.99257 CITIBANK	380,272.07	175.60
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	472,363.14	472,363.14	0.99253 CITIBANK	468,834.59	216.50
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	397,217.23	397,217.23	0.99252 CITIBANK	394,246.05	182.06
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	212,210.49	212,210.49	0.99260 CITIBANK	210,640.13	97.26
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	461,678.36	461,678.36	0.99252 CITIBANK	458,225.01	211.60
83164G6Y3	SBA POOL #506287	02/25/2028	0.5500	19,288.54	19,288.54	0.99252 CITIBANK	19,144.26	8.84
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	405,526.34	405,526.34	0.99253 CITIBANK	402,497.06	185.87
83164HC65	SBA POOL #506393	06/25/2028	0.5500	151,716.56	151,716.56	0.99298 CITIBANK	150,651.51	69.54
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	90,657.67	90,657.67	0.99106 CITIBANK	89,847.19	41.55
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	6,451.93	6,451.93	0.99249 CITIBANK	6,403.48	2.96
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	103,247.67	103,247.67	0.99248 CITIBANK	102,471.25	47.32
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	386,131.73	386,131.73	0.99249 CITIBANK	383,231.88	176.98
83164HL57	SBA POOL #506648	12/25/2028	0.5500	72,973.79	72,973.79	0.99248 CITIBANK	72,425.03	33.45
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	473,506.76	473,506.76	0.99249 CITIBANK	469,950.72	217.02
83164HRP7	SBA POOL #506794	02/25/2029	0.5500	167,653.56	167,653.56	0.99248 CITIBANK	166,392.81	76.84
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	969,970.97	969,970.97	0.99250 CITIBANK	962,696.19	444.57

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83164HT26	SBA POOL #506869	04/25/2029	0.5500	576,947.02	576,947.02	0.99247 CITIBANK	572,602.61	264.43
83164HW48	SBA POOL #506967	08/25/2029	0.5500	896,128.97	896,128.97	0.99246 CITIBANK	889,372.16	410.73
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	432,763.47	432,763.47	0.99246 CITIBANK	429,500.43	198.35
83164HY38	SBA POOL #507030	09/25/2029	0.5500	3,508,730.63	3,508,730.63	0.99246 CITIBANK	3,482,274.80	1,608.17
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,654,989.30	2,654,989.30	0.99245 CITIBANK	2,634,944.13	1,216.87
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,913,509.07	1,913,509.07	0.99190 CITIBANK	1,898,009.65	877.02
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	2,104,318.84	2,104,318.84	0.99140 CITIBANK	2,086,221.70	964.48
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,836,633.18	1,836,633.18	0.99245 CITIBANK	1,822,766.60	841.79
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,618,211.08	2,618,211.08	0.99244 CITIBANK	2,598,417.40	1,200.01
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,888,128.95	1,888,128.95	0.99244 CITIBANK	1,873,854.70	865.39
83164JB47	SBA POOL #507259	05/25/2030	0.5500	3,093,000.02	3,093,000.02	0.99150 CITIBANK	3,066,709.52	1,417.63
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,775,376.42	2,775,376.42	0.99243 CITIBANK	2,754,366.82	1,272.05
83164JC61	SBA POOL #507293	06/25/2030	0.5500	1,219,653.08	1,219,653.08	0.99245 CITIBANK	1,210,444.70	559.01
83164JES1	SBA POOL #507345	07/25/2030	0.5500	978,289.30	978,289.30	0.99244 CITIBANK	970,893.43	448.38
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,718,881.15	1,718,881.15	0.99185 CITIBANK	1,704,872.27	787.82
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,451,459.46	2,451,459.46	0.99243 CITIBANK	2,432,901.91	1,123.59
83164JG67	SBA POOL #507421	09/25/2030	0.5500	1,062,029.74	1,062,029.74	0.99246 CITIBANK	1,054,022.04	486.76
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	784,744.74	784,744.74	0.99089 CITIBANK	777,595.72	359.67
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,306,372.17	2,306,372.17	0.99200 CITIBANK	2,287,921.19	1,057.09
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	4,135,358.36	4,135,358.36	0.99242 CITIBANK	4,104,012.34	1,895.37
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	2,186,729.08	2,186,729.08	0.99242 CITIBANK	2,170,153.67	1,002.25
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,899,956.51	1,899,956.51	0.99275 CITIBANK	1,886,181.83	910.40
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	2,584,911.08	2,584,911.08	0.99269 CITIBANK	2,566,015.38	1,238.60
83164JQS8	SBA POOL #507665	03/25/2031	0.5750	3,889,769.03	3,889,769.03	0.99269 CITIBANK	3,861,334.82	1,863.85

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83164JML7	SBA POOL #507563	04/25/2031	0.5500	3,708,342.19	3,708,342.19	0.99220 CITIBANK	3,679,417.12	1,699.66
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	537,158.60	537,158.60	0.99105 CITIBANK	532,351.03	257.39
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	826,868.05	826,868.05	0.99268 CITIBANK	820,815.38	396.21
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	772,948.98	772,948.98	0.99269 CITIBANK	767,298.72	370.37
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	520,572.64	520,572.64	0.99270 CITIBANK	516,772.46	249.44
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	344,443.93	344,443.93	0.99268 CITIBANK	341,922.60	165.05
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	3,500,213.47	3,500,213.47	0.99269 CITIBANK	3,474,626.91	1,677.19
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	944,952.64	944,952.64	0.99270 CITIBANK	938,054.49	452.79
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	5,741,409.92	5,741,409.92	0.99225 CITIBANK	5,696,913.99	2,751.09
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,701,730.81	2,701,730.81	0.99206 CITIBANK	2,680,279.07	1,294.58
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,685,332.16	1,685,332.16	0.99149 CITIBANK	1,670,989.98	807.55
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	942,923.31	942,923.31	0.99268 CITIBANK	936,021.11	451.82
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,757,716.67	1,757,716.67	0.99267 CITIBANK	1,744,832.61	842.24
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,810,691.50	1,810,691.50	0.99014 CITIBANK	1,792,838.08	867.62
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,747,696.87	1,747,696.87	0.99076 CITIBANK	1,731,548.15	837.44
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	522,605.03	522,605.03	0.98958 CITIBANK	517,159.49	250.41
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,995,087.86	1,995,087.86	0.99210 CITIBANK	1,979,326.67	955.98
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,357,762.57	1,357,762.57	0.99261 CITIBANK	1,347,728.70	678.88
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	2,125,089.10	2,125,089.10	0.99266 CITIBANK	2,109,490.95	1,062.54
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,373,833.03	2,373,833.03	0.99126 CITIBANK	2,353,085.73	1,186.92
83164KH89	SBA POOL #508355	03/25/2033	0.6000	1,084,591.09	1,084,591.09	0.99421 CITIBANK	1,078,311.31	542.30
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,920,696.53	3,920,696.53	0.99414 CITIBANK	3,897,721.25	2,042.03
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	4,537,809.81	4,537,809.81	0.99133 CITIBANK	4,498,467.00	2,363.44
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	4,775,890.80	4,775,890.80	0.99460 CITIBANK	4,750,100.99	2,686.44

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83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,250,151.85	2,250,151.85	0.98692 CITIBANK	2,220,719.86	2,578.30
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	591,388.22	591,388.22	0.98278 CITIBANK	581,204.51	616.03
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,714,376.27	3,714,376.27	0.99899 CITIBANK	3,710,624.75	3,095.31
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	931,867.13	931,867.13	0.99447 CITIBANK	926,713.90	679.49
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,378,814.60	1,378,814.60	1.00195 CITIBANK	1,381,503.29	976.66
83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,963,104.73	1,963,104.73	0.99347 CITIBANK	1,950,285.66	1,226.94
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,547,680.32	2,547,680.32	0.99164 CITIBANK	2,526,381.71	1,114.61
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,973,252.56	1,973,252.56	0.99037 CITIBANK	1,954,250.14	863.30
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,288,310.67	1,288,310.67	0.99234 CITIBANK	1,278,442.21	563.64
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,993,638.70	2,993,638.70	0.99159 CITIBANK	2,968,462.20	1,247.35
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,670,929.77	4,670,929.77	0.99234 CITIBANK	4,635,150.45	1,946.22
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	2,333,234.03	2,333,234.03	0.99085 CITIBANK	2,311,884.94	972.18
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,901,469.43	1,901,469.43	0.99159 CITIBANK	1,885,478.07	831.89
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,933,010.92	3,933,010.92	0.99072 CITIBANK	3,896,512.58	819.38
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	5,109,903.11	5,109,903.11	0.99059 CITIBANK	5,061,818.92	1,171.02
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	10,527,879.00	10,527,879.00	0.99174 CITIBANK	10,440,918.72	3,070.63
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	3,812,732.22	3,812,732.22	0.99141 CITIBANK	3,779,980.85	1,270.91
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,506,208.86	4,506,208.86	0.99140 CITIBANK	4,467,455.46	1,502.07
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	6,697,644.54	6,697,644.54	0.99020 CITIBANK	6,632,007.62	2,232.55
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	13,767,320.25	13,767,320.25	0.99120 CITIBANK	13,646,167.83	4,589.11
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	5,130,185.11	5,130,185.11	0.98976 CITIBANK	5,077,652.01	1,710.06
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	11,199,758.79	11,199,758.79	0.98990 CITIBANK	11,086,641.23	3,733.25
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	18,372,579.88	18,372,579.88	0.99010 CITIBANK	18,190,691.34	6,889.72
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	7,017,722.80	7,017,722.80	0.98971 CITIBANK	6,945,510.43	2,631.65

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83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	2,165,004.49	2,165,004.49	0.98791 CITIBANK	2,138,829.59	902.09
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,901,126.20	4,901,126.20	0.98944 CITIBANK	4,849,370.31	2,042.14
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	9,502,163.72	9,502,163.72	0.99000 CITIBANK	9,407,142.08	3,959.23
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	7,036,055.30	7,036,055.30	0.99042 CITIBANK	6,968,649.89	2,931.69
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	13,938,413.06	13,938,413.06	0.99118 CITIBANK	13,815,476.26	5,807.67
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	20,912,581.10	20,912,581.10	0.99106 CITIBANK	20,725,622.62	8,713.58
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	11,714,992.71	11,714,992.71	0.99058 CITIBANK	11,604,637.48	4,881.25
83164MA82	SBA POOL #509931	12/25/2041	0.5000	5,576,929.98	5,576,929.98	0.99016 CITIBANK	5,522,052.99	2,323.72
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	11,153,401.38	11,153,401.38	0.99136 CITIBANK	11,057,035.99	4,647.25
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	16,327,156.32	16,327,156.32	0.99140 CITIBANK	16,186,742.78	6,802.98
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	19,029,920.89	19,029,920.89	0.99130 CITIBANK	18,864,360.58	7,929.13
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	14,768,508.77	14,768,508.77	0.99080 CITIBANK	14,632,638.49	6,153.55
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	16,914,811.01	16,914,811.01	0.99115 CITIBANK	16,765,114.93	7,047.84
83164MC64	SBA POOL #509993	05/25/2042	0.5000	18,868,977.10	18,868,977.10	0.99150 CITIBANK	18,708,590.79	7,862.07
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	12,880,664.18	12,880,664.18	0.99078 CITIBANK	12,761,904.46	5,366.94
83164MD30	SBA POOL #510022	07/25/2042	0.5000	19,189,120.44	19,189,120.44	0.99121 CITIBANK	19,020,448.07	7,995.47
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	20,027,027.35	20,027,027.35	0.99079 CITIBANK	19,842,578.43	8,344.59
83164MH69	SBA POOL #510153	03/25/2043	0.5000	32,899,635.64	32,899,635.64	0.99068 CITIBANK	32,593,011.04	13,708.18
				486,745,410.00	486,745,410.00		482,514,375.35	206,984.81
AIP:		0.00						
Book + AIP:		486,745,410.00	SBA POOL					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2812	333,159,000.00	9,133,800.52	9,133,800.52	1.06916	5.23490000 CITIBANK	9,765,538.01	39,845.44
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	3,354,082.29	3,354,082.29	1.03271	6.00000000 CITIBANK	3,463,809.75	16,770.41
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	4,592,493.95	4,592,493.95	1.04801	6.00000000 CITIBANK	4,812,958.00	22,962.47
				1,108,489,000.00	17,080,376.76				18,042,305.76	79,578.32
AIP:		0.00								
Book + AIP:		17,080,376.76		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,979,089.77	1.00111	0.00629167	CITIBANK	25,027,750.00	157,291.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	150,000,000.00	150,409,352.28	1.00893	0.00487153	CITIBANK	151,339,500.00	730,729.50
3135G04Q3	FNMA DEB	05/22/2023	0.2500	200,000,000.00	199,649,055.64	0.99895	0.00027083	CITIBANK	199,790,000.00	54,166.00
				375,000,000.00	375,037,497.69				376,157,250.00	942,187.25
AIP:		40,972.22								
Book + AIP:		375,078,469.91	FNMA DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,999,383.77	1.00086	0.01106667 CITIBANK	90,077,400.00	996,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,850,905.83	1.00293	0.00355208 CITIBANK	110,322,300.00	390,728.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,909,388.36	1.00612	0.00656250 CITIBANK	271,652,400.00	1,771,875.00
3130AJSH3	FHLB DEB	03/26/2021	0.1800	100,000,000.00	99,994,853.02	0.99946	0.00002500 CITIBANK	99,946,000.00	2,500.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,128,795.23	1.01879	0.00125000 CITIBANK	45,845,550.00	56,250.00
3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	76,938,614.75	1.00098	0.00079111 CITIBANK	77,075,460.00	60,915.47
				692,000,000.00	691,821,940.96			694,919,110.00	3,278,269.57
AIP:			4,791.11						
Book + AIP:			691,826,732.07	FHLB DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	1.00000	0.00000000 CITIBANK	100,000,000.00	0.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	1.00342	0.00401250 CITIBANK	100,342,000.00	401,250.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,948,840.71	1.01340	0.00890625 CITIBANK	25,335,000.00	222,656.25
3137EAER6	FHLMC DEB	05/05/2023	0.3750	100,000,000.00	100,203,722.40	1.00260	0.00056250 CITIBANK	100,260,000.00	56,250.00
				325,000,000.00	325,152,563.11			325,937,000.00	680,156.25
AIP:		50,000.00							
Book + AIP:		325,202,563.11		FHLMC DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	1.00211	0.00607083 CITIBANK	25,052,750.00	151,770.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00704	0.00515111 CITIBANK	15,105,600.00	77,266.65
3133EHWS8	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,998,028.74	1.00713	0.00179444 CITIBANK	50,356,500.00	89,722.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,996,889.86	1.01535	0.00960000 CITIBANK	50,767,500.00	480,000.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,991,642.55	1.01648	0.00833333 CITIBANK	50,824,000.00	416,666.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,011,954.95	1.01595	0.00779167 CITIBANK	50,797,500.00	389,583.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,988,245.70	1.01237	0.00563333 CITIBANK	50,618,500.00	281,666.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,008,583.48	1.02448	0.00075833 CITIBANK	51,224,000.00	37,916.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,978,014.60	1.03909	0.00389722 CITIBANK	51,954,500.00	194,861.00
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,960,920.66	1.01991	0.00079000 CITIBANK	50,995,500.00	39,500.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,992,511.86	1.03705	0.01177222 CITIBANK	51,852,500.00	588,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,965,576.07	1.02570	0.00848958 CITIBANK	51,285,000.00	424,479.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,981,333.49	1.03741	0.00962806 CITIBANK	51,870,500.00	481,403.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,985,071.05	1.02722	0.00737778 CITIBANK	51,361,000.00	368,889.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,936,957.56	1.04407	0.00024583 CITIBANK	52,203,500.00	12,291.50
				690,000,000.00	689,795,730.57			706,268,850.00	4,034,626.90
AIP:		0.00							
Book + AIP:		689,795,730.57	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
459058FM0	IBRD DEB	08/10/2020	1.1250	200,000,000.00	199,884,219.10	1.00091	0.00441017 CITIBANK	200,182,000.00	882,034.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.00809	0.00730000 CITIBANK	201,618,000.00	1,460,000.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,841,144.18	1.00525	0.00354333 CITIBANK	100,525,000.00	354,333.00
459058EW9	IBRD DEB	03/09/2021	1.6250	25,000,000.00	24,984,154.04	1.00996	0.00505867 CITIBANK	25,249,000.00	126,466.75
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,947,248.17	1.01872	0.00525000 CITIBANK	91,684,800.00	472,500.00
				615,000,000.00	614,656,765.49			619,258,800.00	3,295,333.75
AIP:		31,277.78							
Book + AIP:		614,688,043.27		SUPRANAT'L DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3134GTKC6	FHLMC DEB-CL	07/01/2021	2.4750	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3134GV2M9	FHLMC DEB-CL	06/30/2022	0.3000	100,000,000.00	100,000,000.00	0.99952	0.00000833	CITIBANK	99,952,000.00	833.00
3134GV4H8	FHLMC DEB CL	07/01/2022	0.3000	100,000,000.00	100,000,000.00	0.99972	0.00000833	CITIBANK	99,972,000.00	833.00
3134GUHD5	FHLMC DEB-CL	07/01/2022	1.7100	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3134GUBX7	FHLMC DEB-CL	07/01/2022	1.9500	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3134GU2D1	FHLMC DEB-CL	07/01/2022	1.6500	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3134GU2S8	FHLMC DEB-CL	12/01/2022	1.7000	100,000,000.00	100,000,000.00	1.00573	0.00141667	CITIBANK	100,573,000.00	141,667.00
3130AHSB0	FHLB DEB-CL	03/01/2023	1.7000	100,000,000.00	100,000,000.00	1.00997	0.00566667	CITIBANK	100,997,000.00	566,667.00
3134GVR59	FHLMC DEB-CL	06/30/2023	0.4400	100,000,000.00	100,000,000.00	1.00032	0.00015889	CITIBANK	100,032,000.00	15,889.00
45905U5S9	IBRD DEB-CL	12/12/2024	2.0000	125,000,000.00	125,000,000.00	1.00654	0.00105556	CITIBANK	125,817,500.00	131,945.00
				1,025,000,000.00	1,025,000,000.00				1,027,343,500.00	857,834.00
AIP:			0.00							
Book + AIP:			1,025,000,000.00					CALLABLE DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384YV5	FHLB DN	07/01/2020	0.0000	975,000,000.00	967,137,312.49	1.00000 CITIBANK	975,000,000.00
313384ZE2	FHLB DN	07/10/2020	0.0000	450,000,000.00	447,063,611.11	0.99997 CITIBANK	449,986,500.00
313384ZH5	FHLB DN	07/13/2020	0.0000	200,000,000.00	198,832,166.66	0.99996 CITIBANK	199,992,000.00
313384ZX0	FHLB DN	07/27/2020	0.0000	200,000,000.00	199,630,555.56	0.99991 CITIBANK	199,982,000.00
313384A66	FHLB DN	08/03/2020	0.0000	150,000,000.00	149,648,263.89	0.99986 CITIBANK	149,979,000.00
313384A74	FHLB DN	08/04/2020	0.0000	100,000,000.00	99,200,055.56	0.99986 CITIBANK	99,986,000.00
313384B57	FHLB DN	08/10/2020	0.0000	50,000,000.00	49,672,611.11	0.99983 CITIBANK	49,991,500.00
313384E39	FHLB DN	09/01/2020	0.0000	100,000,000.00	99,963,333.34	0.99976 CITIBANK	99,976,000.00
313384F38	FHLB DN	09/09/2020	0.0000	100,000,000.00	99,965,000.00	0.99973 CITIBANK	99,973,000.00
313384F53	FHLB DN	09/11/2020	0.0000	100,000,000.00	99,741,444.44	0.99972 CITIBANK	99,972,000.00
313384F87	FHLB DN	09/14/2020	0.0000	300,000,000.00	299,652,750.00	0.99971 CITIBANK	299,913,000.00
313384G86	FHLB DN	09/22/2020	0.0000	50,000,000.00	49,981,041.67	0.99968 CITIBANK	49,984,000.00
313384H69	FHLB DN	09/28/2020	0.0000	200,000,000.00	199,899,083.32	0.99965 CITIBANK	199,930,000.00
313384H93	FHLB DN	10/01/2020	0.0000	200,000,000.00	199,670,944.44	0.99962 CITIBANK	199,924,000.00
313384L72	FHLB DN	10/23/2020	0.0000	100,000,000.00	99,937,208.34	0.99953 CITIBANK	99,953,000.00
313384M22	FHLB DN	10/26/2020	0.0000	400,000,000.00	399,802,277.78	0.99951 CITIBANK	399,804,000.00
313384M48	FHLB DN	10/28/2020	0.0000	300,000,000.00	299,856,416.68	0.99950 CITIBANK	299,850,000.00
313384M63	FHLB DN	10/30/2020	0.0000	200,000,000.00	199,898,888.88	0.99950 CITIBANK	199,900,000.00
313384M97	FHLB DN	11/02/2020	0.0000	100,000,000.00	99,961,805.56	0.99941 CITIBANK	99,941,000.00
313384N88	FHLB DN	11/09/2020	0.0000	300,000,000.00	299,805,902.76	0.99938 CITIBANK	299,814,000.00
313384Q85	FHLB DN	11/25/2020	0.0000	50,000,000.00	49,964,611.11	0.99931 CITIBANK	49,965,500.00
313384R68	FHLB DN	12/01/2020	0.0000	300,000,000.00	299,808,111.10	0.99924 CITIBANK	299,772,000.00
313384R92	FHLB DN	12/04/2020	0.0000	100,000,000.00	99,947,666.66	0.99922 CITIBANK	99,922,000.00
313384U31	FHLB DN	12/22/2020	0.0000	200,000,000.00	199,870,972.22	0.99913 CITIBANK	199,826,000.00
313385AD8	FHLB DN	01/04/2021	0.0000	150,000,000.00	149,731,805.55	0.99907 CITIBANK	149,860,500.00
313385BH8	FHLB DN	02/01/2021	0.0000	200,000,000.00	199,792,694.44	0.99899 CITIBANK	199,798,000.00

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313385CJ3	FHLB DN	02/26/2021	0.0000	750,000,000.00	748,817,430.57	0.99887 CITIBANK	749,152,500.00
313385CM6	FHLB DN	03/01/2021	0.0000	400,000,000.00	399,575,444.44	0.99885 CITIBANK	399,540,000.00
313385DN3	FHLB DN	03/26/2021	0.0000	100,000,000.00	99,832,000.00	0.99873 CITIBANK	99,873,000.00
313385DU7	FHLB DN	04/01/2021	0.0000	400,000,000.00	399,454,013.92	0.99871 CITIBANK	399,484,000.00
313385EX0	FHLB DN	04/28/2021	0.0000	150,000,000.00	149,791,166.67	0.99858 CITIBANK	149,787,000.00
313385GH3	FHLB DN	06/01/2021	0.0000	100,000,000.00	99,867,000.00	0.99851 CITIBANK	99,851,000.00
				7,475,000,000.00	7,455,773,590.27		7,470,682,500.00
AIP:			0.00				
Book + AIP:			7,455,773,590.27	FHLB DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396YV9	FHLMC DN	07/01/2020	0.0000	700,000,000.00	694,001,361.10	1.00000 CITIBANK	700,000,000.00
313396ZU0	FHLMC DN	07/24/2020	0.0000	600,000,000.00	595,477,111.12	0.99992 CITIBANK	599,952,000.00
313396A60	FHLMC DN	08/03/2020	0.0000	400,000,000.00	396,862,916.66	0.99986 CITIBANK	399,944,000.00
313396B28	FHLMC DN	08/07/2020	0.0000	100,000,000.00	99,224,791.66	0.99985 CITIBANK	99,985,000.00
313396B51	FHLMC DN	08/10/2020	0.0000	100,000,000.00	99,206,222.22	0.99983 CITIBANK	99,983,000.00
313396D42	FHLMC DN	08/25/2020	0.0000	50,000,000.00	49,579,166.67	0.99977 CITIBANK	49,988,500.00
313396E33	FHLMC DN	09/01/2020	0.0000	700,000,000.00	694,151,361.12	0.99976 CITIBANK	699,832,000.00
313396F57	FHLMC DN	09/11/2020	0.0000	300,000,000.00	299,880,333.34	0.99972 CITIBANK	299,916,000.00
313396F81	FHLMC DN	09/14/2020	0.0000	100,000,000.00	99,961,944.44	0.99971 CITIBANK	99,971,000.00
313396G80	FHLMC DN	09/22/2020	0.0000	150,000,000.00	149,916,041.67	0.99968 CITIBANK	149,952,000.00
313396H30	FHLMC DN	09/25/2020	0.0000	100,000,000.00	99,951,666.66	0.99967 CITIBANK	99,967,000.00
313396H63	FHLMC DN	09/28/2020	0.0000	450,000,000.00	448,982,625.00	0.99965 CITIBANK	449,842,500.00
313396H97	FHLMC DN	10/01/2020	0.0000	500,000,000.00	495,016,277.78	0.99962 CITIBANK	499,810,000.00
313396K51	FHLMC DN	10/13/2020	0.0000	100,000,000.00	99,953,888.88	0.99957 CITIBANK	99,957,000.00
313396M26	FHLMC DN	10/26/2020	0.0000	300,000,000.00	299,828,111.12	0.99951 CITIBANK	299,853,000.00
313396M42	FHLMC DN	10/28/2020	0.0000	400,000,000.00	399,786,805.54	0.99950 CITIBANK	399,800,000.00
313396M91	FHLMC DN	11/02/2020	0.0000	450,000,000.00	449,757,888.89	0.99941 CITIBANK	449,734,500.00
313396N82	FHLMC DN	11/09/2020	0.0000	150,000,000.00	149,921,666.67	0.99938 CITIBANK	149,907,000.00
313396R62	FHLMC DN	12/01/2020	0.0000	100,000,000.00	99,935,152.78	0.99924 CITIBANK	99,924,000.00

5,750,000,000.00 5,721,395,333.32 5,748,318,500.00

AIP: 0.00

Book + AIP: 5,721,395,333.32 FHLMC DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588L60	FNMA DN	10/22/2020	0.0000	100,000,000.00	99,878,888.88	0.99953 CITIBANK	99,953,000.00
313589CM3	FNMA DN	03/01/2021	0.0000	100,000,000.00	99,733,222.22	0.99885 CITIBANK	99,885,000.00
				200,000,000.00	199,612,111.10		199,838,000.00
AIP:		0.00					
Book + AIP:		199,612,111.10	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052YV2	IBRD DN	07/01/2020	0.0000	300,000,000.00	297,705,222.22	1.00000 CITIBANK	300,000,000.00
459052ZH2	IBRD DN	07/13/2020	0.0000	100,000,000.00	99,801,666.66	0.99996 CITIBANK	99,996,000.00
459052ZM1	IBRD DN	07/17/2020	0.0000	100,000,000.00	99,750,000.00	0.99995 CITIBANK	99,995,000.00
459052ZU3	IBRD DN	07/24/2020	0.0000	150,000,000.00	149,653,333.32	0.99992 CITIBANK	149,988,000.00
459052ZX7	IBRD DN	07/27/2020	0.0000	100,000,000.00	99,793,111.12	0.99991 CITIBANK	99,991,000.00
459052A63	IBRD DN	08/03/2020	0.0000	100,000,000.00	99,908,333.34	0.99986 CITIBANK	99,986,000.00
459052E36	IBRD DN	09/01/2020	0.0000	200,000,000.00	199,450,583.34	0.99976 CITIBANK	199,952,000.00
459052F35	IBRD DN	09/09/2020	0.0000	350,000,000.00	349,861,916.67	0.99973 CITIBANK	349,905,500.00
459052F84	IBRD DN	09/14/2020	0.0000	250,000,000.00	249,898,777.79	0.99971 CITIBANK	249,927,500.00
459052G83	IBRD DN	09/22/2020	0.0000	100,000,000.00	99,720,277.78	0.99968 CITIBANK	99,968,000.00
459052H90	IBRD DN	10/01/2020	0.0000	550,000,000.00	549,222,361.12	0.99962 CITIBANK	549,791,000.00
459052M29	IBRD DN	10/26/2020	0.0000	100,000,000.00	99,942,583.34	0.99951 CITIBANK	99,951,000.00
459052M45	IBRD DN	10/28/2020	0.0000	100,000,000.00	99,936,250.00	0.99950 CITIBANK	99,950,000.00
459052M94	IBRD DN	11/02/2020	0.0000	300,000,000.00	299,822,888.88	0.99941 CITIBANK	299,823,000.00
459052N85	IBRD DN	11/09/2020	0.0000	200,000,000.00	199,868,416.66	0.99938 CITIBANK	199,876,000.00
459052Q82	IBRD DN	11/25/2020	0.0000	200,000,000.00	199,873,333.32	0.99931 CITIBANK	199,862,000.00
				3,200,000,000.00	3,194,209,055.56		3,198,962,000.00
AIP:		0.00					
Book + AIP:		3,194,209,055.56	IBRD DN				

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06053P6C6	BOFA BN	09/01/2020	02/04/2020	1.6400	100,000,000.00	100,000,000.00	0.4820	1.001987087 MESIROW	100,198,708.70	674,222.22
					100,000,000.00	100,000,000.00			100,198,708.70	674,222.22
AIP:				0.00						
Book + AIP:					100,000,000.00			BANK NOTE		

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90333VW22	US BANK CD	07/01/2020	11/15/2019	1.7800	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	1,132,277.78
17305TN81	CITIBANK CD	07/01/2020	12/10/2019	1.8200	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	1,031,333.33
95001KEY6	WELLS FGO CD	07/01/2020	10/16/2019	1.8900	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	1,359,750.00
95001KEP5	WELLS FGO CD	07/01/2020	10/03/2019	1.8700	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	1,412,888.89
62478T7K9	MUFG UNION CD	07/01/2020	12/19/2019	1.8100	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	980,416.67
06426GSA6	BOWEST CD	07/01/2020	12/19/2019	1.8800	100,000,000.00	100,000,000.00	0.2000	1.000000000 MESIROW	100,000,000.00	1,018,333.33
06426GSK4	BOWEST CD	08/03/2020	01/30/2020	1.7300	100,000,000.00	100,000,000.00	0.4600	1.001160577 MESIROW	100,116,057.70	735,250.00
62478U3T1	MUFG UNION CD	08/03/2020	02/19/2020	1.6300	100,000,000.00	100,000,000.00	0.4600	1.001069510 MESIROW	100,106,950.98	602,194.44
17305TQ70	CITIBANK CD	08/25/2020	03/06/2020	0.8000	100,000,000.00	100,000,000.00	0.4600	1.000517254 MESIROW	100,051,725.37	260,000.00
17305TQ62	CITIBANK CD	09/01/2020	03/06/2020	0.8000	100,000,000.00	100,000,000.00	0.5300	1.000462205 MESIROW	100,046,220.49	260,000.00
62478U3Y0	MUFG UNION CD	09/01/2020	03/19/2020	0.6500	100,000,000.00	100,000,000.00	0.5300	1.000204766 MESIROW	100,020,476.58	187,777.78
06426GSN8	BOWEST CD	09/01/2020	03/05/2020	0.8700	100,000,000.00	100,000,000.00	0.5300	1.000582421 MESIROW	100,058,242.10	285,166.67
62478U4P8	MUFG UNION CD	09/09/2020	04/30/2020	0.2700	100,000,000.00	100,000,000.00	0.5300	0.999494486 MESIROW	99,949,448.62	46,500.00
17305TQ96	CITIBANK CD	09/09/2020	03/11/2020	0.8000	50,000,000.00	50,000,000.00	0.5300	1.000521897 MESIROW	50,026,094.86	124,444.44
90333V2P4	US BANK CD	10/01/2020	03/05/2020	0.9000	100,000,000.00	100,000,000.00	0.6000	1.000760977 MESIROW	100,076,097.65	295,000.00
95001KGA6	WELLS FGO CD	11/02/2020	01/14/2020	1.7600	100,000,000.00	100,000,000.00	0.6000	1.003970275 MESIROW	100,397,027.51	826,222.22
06426GTE7	BOWEST CD	11/09/2020	06/24/2020	0.2800	100,000,000.00	100,000,000.00	0.6000	0.998837974 MESIROW	99,883,797.38	5,444.44
90333V3Q1	US BANK CD	11/25/2020	05/21/2020	0.2000	100,000,000.00	100,000,000.00	0.6000	0.998370102 MESIROW	99,837,010.19	22,777.78
06426GTC1	BOWEST CD	12/01/2020	06/03/2020	0.3200	100,000,000.00	100,000,000.00	0.6500	0.998600678 MESIROW	99,860,067.81	24,888.89
95001KFN9	WELLS FGO CD	02/01/2021	01/07/2020	1.7400	100,000,000.00	100,000,000.00	0.6500	1.006451655 MESIROW	100,645,165.48	850,666.67
90333V3R9	US BANK CD	02/26/2021	06/01/2020	0.2300	100,000,000.00	100,000,000.00	0.6700	0.997078858 MESIROW	99,707,885.83	19,166.67
06426GTB3	BOWEST CD	02/26/2021	06/01/2020	0.3800	100,000,000.00	100,000,000.00	0.6700	0.998073856 MESIROW	99,807,385.57	31,666.67

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62478U4X1	MUFG UNION CD	04/01/2021	06/18/2020	0.2100	100,000,000.00	100,000,000.00	0.7000	0.996289918 MESIROW	99,628,991.80	7,583.33
					2,250,000,000.00	2,250,000,000.00			2,250,218,645.92	11,519,750.00
AIP:				0.00						
Book + AIP:					2,250,000,000.00			CD DOMESTIC		

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65602VZJ8	NORINCHUK YCD	07/01/2020	02/26/2020	1.5900	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	556,500.00
78012UTG0	RB CANADA YCD	07/01/2020	03/10/2020	0.7300	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	229,138.89
65558TPN9	NORDEA ABP YCD	07/01/2020	10/31/2019	1.8300	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	1,240,333.33
63253TT40	NAT AUB YCD	07/01/2020	10/10/2019	1.8300	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	1,347,083.33
86959RAU4	SVENSKA YCD	07/01/2020	07/11/2019	2.0700	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	2,047,000.00
63253TS74	NAT AUB YCD	07/01/2020	07/03/2019	1.9700	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	1,991,888.89
89114NEC5	TORONTO YCD	07/01/2020	12/20/2019	1.9200	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	1,034,666.67
63873N7J4	NATIXIS YCD	07/01/2020	10/31/2019	1.8800	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	1,274,222.22
89114M2R7	TORONTO YCD	07/01/2020	07/17/2019	2.1000	50,000,000.00	50,000,000.00	0.1600	1.000000000 MESIROW	50,000,000.00	1,020,833.33
83050PCE7	SE BANKEN YCD	07/01/2020	07/16/2019	2.0700	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	2,018,250.00
4823TCKM4	KBC YCD	07/01/2020	06/05/2020	0.1200	100,000,000.00	100,000,000.00	0.1600	1.000000000 MESIROW	100,000,000.00	8,666.67
05576T4H9	BNP YCD	07/06/2020	03/24/2020	1.0000	100,000,000.00	100,000,000.00	0.1600	1.000116603 MESIROW	100,011,660.30	275,000.00
22535CMN8	CR AG CIB YCD	07/13/2020	03/18/2020	0.9000	100,000,000.00	100,000,000.00	0.1600	1.000246514 MESIROW	100,024,651.35	262,500.00
34959TQH2	FORTIS YCD	07/17/2020	03/19/2020	0.8500	100,000,000.00	100,000,000.00	0.1600	1.000306470 MESIROW	100,030,647.03	245,555.56
4823TCKZ5	KBC YCD	07/24/2020	06/23/2020	0.1500	100,000,000.00	100,000,000.00	0.1600	0.999993608 MESIROW	99,999,360.84	3,333.33
06367BHB8	MONTREAL YCD	07/24/2020	02/26/2020	1.4600	100,000,000.00	100,000,000.00	0.1600	1.000829948 MESIROW	100,082,994.84	511,000.00
78012USQ9	RB CANADA YCD	07/27/2020	01/15/2020	1.7300	100,000,000.00	100,000,000.00	0.1600	1.001132825 MESIROW	100,113,282.51	807,333.33
78012UTN5	RB CANADA YCD	07/27/2020	03/18/2020	1.3500	100,000,000.00	100,000,000.00	0.1600	1.000858890 MESIROW	100,085,889.02	393,750.00
89114NMX0	TORONTO YCD	07/27/2020	06/30/2020	0.1700	100,000,000.00	100,000,000.00	0.1600	1.000007221 MESIROW	100,000,722.08	472.22
63873QFB5	NATIXIS YCD	07/27/2020	03/19/2020	1.0000	100,000,000.00	100,000,000.00	0.1600	1.000606263 MESIROW	100,060,626.28	288,888.89
65602VK54	NORINCHUK YCD	07/27/2020	05/29/2020	0.1800	100,000,000.00	100,000,000.00	0.1600	1.000014424 MESIROW	100,001,442.37	16,500.00
86564GDW8	SUMI TRUST YCD	07/27/2020	05/20/2020	0.1600	100,000,000.00	100,000,000.00	0.1600	0.999999978 MESIROW	99,999,997.84	18,666.67
4823TCKT9	KBC YCD	07/27/2020	06/16/2020	0.1500	100,000,000.00	100,000,000.00	0.1600	0.999992771 MESIROW	99,999,277.14	6,250.00
4823TCLC5	KBC YCD	07/31/2020	06/25/2020	0.1500	100,000,000.00	100,000,000.00	0.2200	0.999941673 MESIROW	99,994,167.28	2,500.00

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63873QEU4	NATIXIS YCD	08/03/2020	02/28/2020	1.3400	50,000,000.00	50,000,000.00	0.2200	1.001025529 MESIROW	50,051,276.45	230,777.78
65602VK96	NORINCHUK YCD	08/07/2020	06/02/2020	0.1900	100,000,000.00	100,000,000.00	0.2200	0.999969139 MESIROW	99,996,913.90	15,305.56
60710AMZ2	MIZUHO YCD	08/07/2020	06/04/2020	0.2000	100,000,000.00	100,000,000.00	0.2200	0.999979415 MESIROW	99,997,941.52	15,000.00
34959TQK5	FORTIS YCD	08/07/2020	05/05/2020	0.2300	200,000,000.00	200,000,000.00	0.2200	1.000010193 MESIROW	200,002,038.63	72,833.33
55380TEJ5	MUFG BK YCD	08/07/2020	05/22/2020	0.2000	100,000,000.00	100,000,000.00	0.2200	0.999979399 MESIROW	99,997,939.89	22,222.22
86565CGK9	SUMITOMO YCD	08/07/2020	05/27/2020	0.2000	100,000,000.00	100,000,000.00	0.2200	0.999979405 MESIROW	99,997,940.51	19,444.44
86565CJX8	SUMITOMO YCD	08/10/2020	06/25/2020	0.1500	100,000,000.00	100,000,000.00	0.2200	0.999922235 MESIROW	99,992,223.51	2,500.00
55380TEV8	MUFG BK YCD	08/17/2020	06/16/2020	0.1900	100,000,000.00	100,000,000.00	0.2200	0.999960822 MESIROW	99,996,082.18	7,916.67
22535CPN5	CR AG CIB YCD	08/17/2020	05/19/2020	0.1800	100,000,000.00	100,000,000.00	0.2200	0.999947731 MESIROW	99,994,773.10	21,500.00
55380TEG1	MUFG BK YCD	08/25/2020	05/20/2020	0.2500	100,000,000.00	100,000,000.00	0.2200	1.000045720 MESIROW	100,004,571.99	29,166.67
86564GFM8	SUMI TRUST YCD	08/25/2020	06/25/2020	0.2000	100,000,000.00	100,000,000.00	0.2200	0.999969444 MESIROW	99,996,944.35	3,333.33
22536UZE3	CIC YCD	08/25/2020	02/26/2020	1.4700	100,000,000.00	100,000,000.00	0.2200	1.001907352 MESIROW	100,190,735.18	514,500.00
65602VP42	NORINCHUK YCD	08/25/2020	06/23/2020	0.2500	100,000,000.00	100,000,000.00	0.2200	1.000045799 MESIROW	100,004,579.93	5,555.56
22536UZA1	CIC YCD	09/01/2020	02/19/2020	1.5800	100,000,000.00	100,000,000.00	0.3000	1.002200292 MESIROW	100,220,029.17	583,722.22
53947CEL8	LLOYDS YCD	09/01/2020	04/09/2020	1.5500	100,000,000.00	100,000,000.00	0.3000	1.002149821 MESIROW	100,214,982.07	357,361.11
60710AMM1	MIZUHO YCD	09/01/2020	05/22/2020	0.2600	100,000,000.00	100,000,000.00	0.3000	0.999930998 MESIROW	99,993,099.75	28,888.89
06742TRM0	BARCLAYS YCD	09/01/2020	03/19/2020	1.0000	100,000,000.00	100,000,000.00	0.3000	1.001203441 MESIROW	100,120,344.12	288,888.89
13606C6T6	CIBC YCD	09/01/2020	02/26/2020	1.5000	100,000,000.00	100,000,000.00	0.3000	1.002062888 MESIROW	100,206,288.83	525,000.00
20271ESB6	CB AUS YCD	09/01/2020	03/12/2020	1.1000	100,000,000.00	100,000,000.00	0.3000	1.001375315 MESIROW	100,137,531.48	339,166.67
89114NKF1	TORONTO YCD	09/01/2020	04/30/2020	0.2500	100,000,000.00	100,000,000.00	0.3000	0.999913711 MESIROW	99,991,371.10	43,055.56
96130ADA3	WESTPAC YCD	09/01/2020	09/17/2019	1.9300	100,000,000.00	100,000,000.00	0.3000	1.002797799 MESIROW	100,279,779.94	1,544,000.00
86959RFL9	SVENSKA YCD	09/01/2020	02/24/2020	1.5900	100,000,000.00	100,000,000.00	0.3000	1.002217600 MESIROW	100,221,760.00	565,333.33
63307UPK1	NB CANADA YCD	09/09/2020	06/02/2020	0.1800	100,000,000.00	100,000,000.00	0.3000	0.999766718 MESIROW	99,976,671.82	14,500.00
65602VJ56	NORINCHUK YCD	09/09/2020	05/26/2020	0.2900	100,000,000.00	100,000,000.00	0.3000	0.999980398 MESIROW	99,998,039.78	29,000.00

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86565CHB8	SUMITOMO YCD	09/09/2020	06/04/2020	0.2500	100,000,000.00	100,000,000.00	0.3000	0.999902725 MESIROW	99,990,272.51	18,750.00
86564GET4	SUMI TRUST YCD	09/09/2020	06/04/2020	0.2600	100,000,000.00	100,000,000.00	0.3000	0.999922154 MESIROW	99,992,215.39	19,500.00
63253TV21	NAT AUB YCD	09/09/2020	05/21/2020	0.1500	100,000,000.00	100,000,000.00	0.3000	0.999708404 MESIROW	99,970,840.38	17,083.33
60710AMQ2	MIZUHO YCD	09/09/2020	05/27/2020	0.2500	100,000,000.00	100,000,000.00	0.3000	0.999902693 MESIROW	99,990,269.28	24,305.56
60710AP22	MIZUHO YCD	09/11/2020	06/30/2020	0.2100	100,000,000.00	100,000,000.00	0.3000	0.999820104 MESIROW	99,982,010.44	583.33
86564GEG2	SUMI TRUST YCD	09/11/2020	05/26/2020	0.3000	100,000,000.00	100,000,000.00	0.3000	0.999999820 MESIROW	99,999,982.01	30,000.00
83050PKT5	SE BANKEN YCD	09/11/2020	06/11/2020	0.1700	100,000,000.00	100,000,000.00	0.3000	0.999740099 MESIROW	99,974,009.93	9,444.44
06742TTA4	BARCLAYS YCD	09/14/2020	05/15/2020	0.4500	100,000,000.00	100,000,000.00	0.3000	1.000311938 MESIROW	100,031,193.79	58,750.00
13606C7L2	CIBC YCD	09/14/2020	03/12/2020	1.0500	100,000,000.00	100,000,000.00	0.3000	1.001559502 MESIROW	100,155,950.19	323,750.00
86565CJM2	SUMITOMO YCD	09/14/2020	06/23/2020	0.2500	100,000,000.00	100,000,000.00	0.3000	0.999895864 MESIROW	99,989,586.37	5,555.56
63307UPL9	NB CANADA YCD	09/14/2020	06/03/2020	0.1800	100,000,000.00	100,000,000.00	0.3000	0.999750069 MESIROW	99,975,006.87	14,000.00
78012UTK1	RB CANADA YCD	09/22/2020	03/16/2020	1.2600	100,000,000.00	100,000,000.00	0.3000	1.002209215 MESIROW	100,220,921.50	374,500.00
53947CE95	LLOYDS YCD	09/22/2020	03/27/2020	1.7000	100,000,000.00	100,000,000.00	0.3000	1.003222413 MESIROW	100,322,241.34	453,333.33
06417MHS7	SCOTIA YCD	09/22/2020	03/16/2020	1.1500	100,000,000.00	100,000,000.00	0.3000	1.001956005 MESIROW	100,195,600.52	341,805.56
20271ESC4	CB AUS YCD	09/22/2020	03/24/2020	1.1500	100,000,000.00	100,000,000.00	0.3000	1.001956182 MESIROW	100,195,618.18	316,250.00
63253TU97	NAT AUB YCD	09/25/2020	05/20/2020	0.1800	100,000,000.00	100,000,000.00	0.3000	0.999713388 MESIROW	99,971,338.82	21,000.00
34959TQL3	FORTIS YCD	09/25/2020	05/20/2020	0.2500	100,000,000.00	100,000,000.00	0.3000	0.999880432 MESIROW	99,988,043.22	29,166.67
05252WRK1	ANZ YCD	09/28/2020	03/18/2020	0.9000	100,000,000.00	100,000,000.00	0.3000	1.001480289 MESIROW	100,148,028.86	262,500.00
06367BJR1	MONTREAL YCD	09/28/2020	03/16/2020	1.2500	100,000,000.00	100,000,000.00	0.3000	1.002344117 MESIROW	100,234,411.71	371,527.78
22549LM93	CR SUISSE YCD	09/28/2020	03/12/2020	1.0400	100,000,000.00	100,000,000.00	0.3000	1.001825712 MESIROW	100,182,571.21	320,666.67
83050PJW0	SE BANKEN YCD	09/28/2020	03/23/2020	1.1000	100,000,000.00	100,000,000.00	0.3000	1.001974047 MESIROW	100,197,404.75	305,555.56
05576T4K2	BNP YCD	09/28/2020	05/18/2020	0.2600	150,000,000.00	150,000,000.00	0.3000	0.999900949 MESIROW	149,985,142.33	47,666.67
22536UZG8	CIC YCD	09/28/2020	03/12/2020	1.2500	100,000,000.00	100,000,000.00	0.3000	1.002344014 MESIROW	100,234,401.41	385,416.67
89114NHQ1	TORONTO YCD	09/28/2020	03/12/2020	1.1000	100,000,000.00	100,000,000.00	0.3000	1.001973798 MESIROW	100,197,379.84	339,166.67

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96130ADT2	WESTPAC YCD	10/01/2020	10/24/2019	1.8500	100,000,000.00	100,000,000.00	0.3200	1.003896266 MESIROW	100,389,626.55	1,289,861.11
22549L6A8	CR SUISSE YCD	10/01/2020	04/21/2020	1.1200	100,000,000.00	100,000,000.00	0.3200	1.002040969 MESIROW	100,204,096.90	220,888.89
53947CE79	LLOYDS YCD	10/01/2020	03/05/2020	0.8600	100,000,000.00	100,000,000.00	0.3200	1.001376569 MESIROW	100,137,656.90	281,888.89
86959RFN5	SVENSKA YCD	10/01/2020	02/26/2020	1.4800	100,000,000.00	100,000,000.00	0.3200	1.002957790 MESIROW	100,295,778.95	518,000.00
13606CBF0	CIBC YCD	10/01/2020	04/22/2020	0.8300	100,000,000.00	100,000,000.00	0.3200	1.001300950 MESIROW	100,130,094.96	161,388.89
89114NHZ1	TORONTO YCD	10/01/2020	03/19/2020	2.5000	100,000,000.00	100,000,000.00	0.3200	1.005560658 MESIROW	100,556,065.76	722,222.22
06417MJE6	SCOTIA YCD	10/01/2020	04/09/2020	1.0000	100,000,000.00	100,000,000.00	0.3200	1.001734474 MESIROW	100,173,447.39	230,555.56
06742TTJ5	BARCLAYS YCD	10/28/2020	05/21/2020	0.6000	100,000,000.00	100,000,000.00	0.3200	1.000923856 MESIROW	100,092,385.55	68,333.33
22536UZV5	CIC YCD	10/28/2020	04/30/2020	0.4000	100,000,000.00	100,000,000.00	0.3200	1.000263437 MESIROW	100,026,343.71	68,888.89
21684XGE0	RABOBANK YCD	10/28/2020	05/27/2020	0.2200	50,000,000.00	50,000,000.00	0.3200	0.999669568 MESIROW	49,983,478.39	10,694.44
83369XEG9	SOC GEN YCD	11/02/2020	06/02/2020	0.2600	100,000,000.00	100,000,000.00	0.3400	0.999724522 MESIROW	99,972,452.18	20,944.44
05576T4L0	BNP YCD	11/02/2020	05/22/2020	0.3000	150,000,000.00	150,000,000.00	0.3400	0.999861993 MESIROW	149,979,299.02	50,000.00
34959TQM1	FORTIS YCD	11/02/2020	06/02/2020	0.2900	100,000,000.00	100,000,000.00	0.3400	0.999827706 MESIROW	99,982,770.60	23,361.11
21684XGC4	RABOBANK YCD	11/02/2020	05/21/2020	0.2200	100,000,000.00	100,000,000.00	0.3400	0.999586857 MESIROW	99,958,685.71	25,055.56
83050PLH0	SE BANKEN YCD	11/09/2020	06/30/2020	0.2300	100,000,000.00	100,000,000.00	0.3400	0.999600209 MESIROW	99,960,020.89	638.89
22535CQG9	CR AG CIB YCD	11/09/2020	06/09/2020	0.2200	100,000,000.00	100,000,000.00	0.3400	0.999563707 MESIROW	99,956,370.68	13,444.44
23341VQ20	DNB YCD	11/09/2020	06/23/2020	0.2300	100,000,000.00	100,000,000.00	0.3400	0.999600154 MESIROW	99,960,015.37	5,111.11
21684XFZ4	RABOBANK YCD	11/09/2020	05/14/2020	0.2500	100,000,000.00	100,000,000.00	0.3400	0.999672493 MESIROW	99,967,249.28	33,333.33
06742TTK2	BARCLAYS YCD	11/25/2020	05/26/2020	0.6000	100,000,000.00	100,000,000.00	0.3400	1.001059363 MESIROW	100,105,936.29	60,000.00
63873QHW7	NATIXIS YCD	11/25/2020	05/27/2020	0.3500	100,000,000.00	100,000,000.00	0.3400	1.000040305 MESIROW	100,004,030.50	34,027.78
89114NMA0	TORONTO YCD	12/01/2020	06/17/2020	0.2700	100,000,000.00	100,000,000.00	0.3600	0.999617924 MESIROW	99,961,792.39	10,500.00
83369XE77	SOC GEN YCD	12/01/2020	06/03/2020	0.3000	100,000,000.00	100,000,000.00	0.3600	0.999745033 MESIROW	99,974,503.31	23,333.33
65558TZV0	NORDEA ABP YCD	12/01/2020	06/18/2020	0.2400	100,000,000.00	100,000,000.00	0.3600	0.999490647 MESIROW	99,949,064.67	8,666.67
05252WRL9	ANZ YCD	12/01/2020	06/09/2020	0.2100	100,000,000.00	100,000,000.00	0.3600	0.999363278 MESIROW	99,936,327.78	12,833.33

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78012UUY9	RB CANADA YCD	12/09/2020	04/13/2020	1.2500	100,000,000.00	100,428,388.06	0.3600	1.003969471 MESIROW	100,396,947.06	274,305.56
22536UC32	CIC YCD	12/29/2020	06/25/2020	0.3100	100,000,000.00	100,000,000.00	0.3900	0.999598464 MESIROW	99,959,846.38	5,166.67
83369XEJ3	SOC GEN YCD	02/26/2021	06/04/2020	0.4500	100,000,000.00	100,000,000.00	0.4600	0.999932505 MESIROW	99,993,250.53	33,750.00
22549LX75	CR SUISSE YCD	02/26/2021	05/28/2020	0.4500	100,000,000.00	100,000,000.00	0.4600	0.999932238 MESIROW	99,993,223.78	42,500.00
06417MKD6	SCOTIA YCD	02/26/2021	05/28/2020	0.3300	100,000,000.00	100,000,000.00	0.4600	0.999135030 MESIROW	99,913,503.01	31,166.67
06742TTS5	BARCLAYS YCD	02/26/2021	06/04/2020	0.8000	100,000,000.00	100,000,000.00	0.4600	1.002257902 MESIROW	100,225,790.24	60,000.00
13606CCJ1	CIBC YCD	02/26/2021	06/01/2020	0.3000	100,000,000.00	100,000,000.00	0.4600	0.998935830 MESIROW	99,893,583.01	25,000.00
06417MKK0	SCOTIA YCD	04/01/2021	06/23/2020	0.3300	100,000,000.00	100,000,000.00	0.4800	0.998862222 MESIROW	99,886,222.21	7,333.33
					10,450,000,000.00	10,450,428,388.06			10,456,032,878.88	29,342,777.80
AIP:				222,222.22						
Book + AIP:				10,450,650,610.28				CD YANKEE		

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03785DG18	APPLE CP	07/01/2020	0.0000	50,000,000.00	49,553,125.00	0.0018	0	MESIROW	50,000,000.00
67983TG18	OLD LINE CP	07/01/2020	0.0000	50,000,000.00	49,888,569.44	0.0018	0	MESIROW	50,000,000.00
2546R2G18	DISNEY CP	07/01/2020	0.0000	50,000,000.00	49,534,166.67	0.0018	0	MESIROW	50,000,000.00
88602TG15	THUNDER CP	07/01/2020	0.0000	50,000,000.00	49,888,569.44	0.0018	0	MESIROW	50,000,000.00
17327AG19	CGMI CP	07/01/2020	0.0000	50,000,000.00	49,403,250.00	0.0018	0	MESIROW	50,000,000.00
19121AG13	COCA COLA CP	07/01/2020	0.0000	50,000,000.00	49,525,777.78	0.0018	0	MESIROW	50,000,000.00
22533TG18	CR AG NY CP	07/01/2020	0.0000	150,000,000.00	149,994,666.66	0.0018	0	MESIROW	150,000,000.00
62479LG66	MUFG BK CP	07/06/2020	0.0000	200,000,000.00	199,910,444.44	0.0018	5	MESIROW	199,995,000.00
03785DGA8	APPLE CP	07/10/2020	0.0000	50,000,000.00	49,662,055.56	0.0018	9	MESIROW	49,997,750.00
19121AGA3	COCA COLA CP	07/10/2020	0.0000	50,000,000.00	49,870,000.00	0.0018	9	MESIROW	49,997,750.00
09659BGA2	BNP NY CP	07/10/2020	0.0000	100,000,000.00	99,749,833.34	0.0018	9	MESIROW	99,995,500.00
74271TGA5	PROCTER CP	07/10/2020	0.0000	100,000,000.00	99,390,694.44	0.0018	9	MESIROW	99,995,500.00
63873JGA2	NATIXIS NY CP	07/10/2020	0.0000	100,000,000.00	99,666,666.66	0.0018	9	MESIROW	99,995,500.00
2546R2GH3	DISNEY CP	07/17/2020	0.0000	100,000,000.00	99,340,416.67	0.0018	16	MESIROW	99,992,000.00
03785DGQ3	APPLE CP	07/24/2020	0.0000	50,000,000.00	49,593,027.78	0.0018	23	MESIROW	49,994,250.00
4820P2GQ2	JUPITER CP	07/24/2020	0.0000	100,000,000.00	99,293,888.88	0.0018	23	MESIROW	99,988,500.00
2546R2GQ3	DISNEY CP	07/24/2020	0.0000	50,000,000.00	49,564,583.33	0.0018	23	MESIROW	49,994,250.00
19121AGQ8	COCA COLA CP	07/24/2020	0.0000	25,000,000.00	24,783,611.11	0.0018	23	MESIROW	24,997,125.00
03785DGT7	APPLE CP	07/27/2020	0.0000	150,000,000.00	149,422,305.56	0.0018	26	MESIROW	149,980,500.00
71344TGT3	PEPSICO CP	07/27/2020	0.0000	100,000,000.00	99,433,055.56	0.0018	26	MESIROW	99,987,000.00
89233GH33	TOYOTA CP	08/03/2020	0.0000	150,000,000.00	149,250,000.00	0.0023	33	MESIROW	149,968,925.00
46640PH30	JPM LLC CP	08/03/2020	0.0000	100,000,000.00	99,856,944.44	0.0023	33	MESIROW	99,979,283.33
1247P2H31	CAFCO CP	08/03/2020	0.0000	100,000,000.00	99,155,333.34	0.0023	33	MESIROW	99,979,283.33
03785DH33	APPLE CP	08/03/2020	0.0000	100,000,000.00	99,919,111.12	0.0023	33	MESIROW	99,979,283.33

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19121AH38	COCA COLA CP	08/03/2020	0.0000	50,000,000.00	49,558,111.11	0.0023	33	MESIROW	49,989,641.67
02314PH38	AMAZON CP	08/03/2020	0.0000	100,000,000.00	99,982,500.00	0.0023	33	MESIROW	99,979,283.33
63873JH45	NATIXIS NY CP	08/04/2020	0.0000	100,000,000.00	99,612,083.34	0.0023	34	MESIROW	99,978,655.56
19121AH46	COCA COLA CP	08/04/2020	0.0000	50,000,000.00	49,693,333.33	0.0023	34	MESIROW	49,989,327.78
62479LH73	MUFG BK CP	08/07/2020	0.0000	100,000,000.00	99,965,000.00	0.0023	37	MESIROW	99,976,772.22
92512LH79	VERSAILLES CP	08/07/2020	0.0000	100,000,000.00	99,489,583.34	0.0023	37	MESIROW	99,976,772.22
83369BHA7	SOC GEN NY CP	08/10/2020	0.0000	100,000,000.00	99,929,111.12	0.0023	40	MESIROW	99,974,888.89
38346LHA7	GOTHAM CP	08/10/2020	0.0000	50,000,000.00	49,972,208.33	0.0023	40	MESIROW	49,987,444.44
53127THE6	LIBERTY CP	08/14/2020	0.0000	100,000,000.00	99,941,222.22	0.0023	44	MESIROW	99,972,377.78
60689FHR2	MIZUHO NY CP	08/25/2020	0.0000	200,000,000.00	199,863,111.12	0.0023	55	MESIROW	199,930,944.44
60689FJ17	MIZUHO NY CP	09/01/2020	0.0000	100,000,000.00	99,944,000.00	0.0024	62	MESIROW	99,957,977.78
53127TJ12	LIBERTY CP	09/01/2020	0.0000	50,000,000.00	49,971,888.89	0.0024	62	MESIROW	49,978,988.89
89233GJ15	TOYOTA CP	09/01/2020	0.0000	200,000,000.00	198,879,277.78	0.0024	62	MESIROW	199,915,955.56
62479LJ14	MUFG BK CP	09/01/2020	0.0000	100,000,000.00	99,921,250.00	0.0024	62	MESIROW	99,957,977.78
03785DJ15	APPLE CP	09/01/2020	0.0000	50,000,000.00	49,538,458.33	0.0024	62	MESIROW	49,978,988.89
06417JJ11	SCOTIA NY CP	09/01/2020	0.0000	100,000,000.00	99,615,555.56	0.0024	62	MESIROW	99,957,977.78
13607EJ18	CIBC HLD CP	09/01/2020	0.0000	100,000,000.00	99,287,000.00	0.0024	62	MESIROW	99,957,977.78
46640PJ12	JPM LLC CP	09/01/2020	0.0000	200,000,000.00	199,225,000.00	0.0024	62	MESIROW	199,915,955.56
89233GJ98	TOYOTA CP	09/09/2020	0.0000	100,000,000.00	99,695,527.78	0.0024	70	MESIROW	99,952,555.56
62479LJ97	MUFG BK CP	09/09/2020	0.0000	100,000,000.00	99,927,083.34	0.0024	70	MESIROW	99,952,555.56
46640PJ95	JPM LLC CP	09/09/2020	0.0000	100,000,000.00	99,890,000.00	0.0024	70	MESIROW	99,952,555.56
19121AJ93	COCA COLA CP	09/09/2020	0.0000	50,000,000.00	49,567,166.67	0.0024	70	MESIROW	49,976,277.78
22533TJB3	CR AG NY CP	09/11/2020	0.0000	100,000,000.00	99,942,000.00	0.0024	72	MESIROW	99,951,200.00
47816FJB8	JOHNSON CP	09/11/2020	0.0000	50,000,000.00	49,983,666.67	0.0024	72	MESIROW	49,975,600.00

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62479LJE6	MUFG BK CP	09/14/2020	0.0000	100,000,000.00	99,923,500.00	0.0024	75	MESIROW	99,949,166.67
03785DJE7	APPLE CP	09/14/2020	0.0000	50,000,000.00	49,967,000.00	0.0024	75	MESIROW	49,974,583.33
15963TJE0	CHARIOT CP	09/14/2020	0.0000	50,000,000.00	49,970,055.56	0.0024	75	MESIROW	49,974,583.33
19121AJN2	COCA COLA CP	09/22/2020	0.0000	150,000,000.00	149,211,222.22	0.0024	83	MESIROW	149,915,616.67
1247P2JN5	CAFCO CP	09/22/2020	0.0000	50,000,000.00	49,604,166.67	0.0024	83	MESIROW	49,971,872.22
38346LJR8	GOTHAM CP	09/25/2020	0.0000	50,000,000.00	49,958,333.33	0.0024	86	MESIROW	49,970,855.56
15963TJR1	CHARIOT CP	09/25/2020	0.0000	50,000,000.00	49,969,333.33	0.0024	86	MESIROW	49,970,855.56
89233GJU1	TOYOTA CP	09/28/2020	0.0000	50,000,000.00	49,646,111.11	0.0024	89	MESIROW	49,969,838.89
60689FJU3	MIZUHO NY CP	09/28/2020	0.0000	100,000,000.00	99,938,027.78	0.0024	89	MESIROW	99,939,677.78
62479LJU0	MUFG BK CP	09/28/2020	0.0000	100,000,000.00	99,937,500.00	0.0024	89	MESIROW	99,939,677.78
13607EJU4	CIBC HLD CP	09/28/2020	0.0000	100,000,000.00	99,190,472.22	0.0024	89	MESIROW	99,939,677.78
2546R2JU1	DISNEY CP	09/28/2020	0.0000	100,000,000.00	99,453,444.44	0.0024	89	MESIROW	99,939,677.78
46640PK10	JPM LLC CP	10/01/2020	0.0000	100,000,000.00	98,865,666.66	0.0026	92	MESIROW	99,932,533.33
92512LK18	VERSAILLES CP	10/01/2020	0.0000	50,000,000.00	49,956,250.00	0.0026	92	MESIROW	49,966,266.67
89233GK13	TOYOTA CP	10/01/2020	0.0000	100,000,000.00	99,349,777.78	0.0026	92	MESIROW	99,932,533.33
06417JK19	SCOTIA NY CP	10/01/2020	0.0000	100,000,000.00	98,740,972.22	0.0026	92	MESIROW	99,932,533.33
03785DK13	APPLE CP	10/01/2020	0.0000	50,000,000.00	49,431,763.89	0.0026	92	MESIROW	49,966,266.67
22533TKS4	CR AG NY CP	10/26/2020	0.0000	100,000,000.00	99,914,833.34	0.0026	117	MESIROW	99,914,200.00
09659BKS8	BNP NY CP	10/26/2020	0.0000	100,000,000.00	99,878,361.12	0.0026	117	MESIROW	99,914,200.00
46640PKS1	JPM LLC CP	10/26/2020	0.0000	100,000,000.00	99,743,055.56	0.0026	117	MESIROW	99,914,200.00
83369BKU9	SOC GEN NY CP	10/28/2020	0.0000	100,000,000.00	99,858,833.34	0.0026	119	MESIROW	99,912,733.33
06417JKU5	SCOTIA NY CP	10/28/2020	0.0000	100,000,000.00	99,632,500.00	0.0026	119	MESIROW	99,912,733.33
47816FKU4	JOHNSON CP	10/28/2020	0.0000	50,000,000.00	49,976,666.67	0.0026	119	MESIROW	49,956,366.67
38346LKU9	GOTHAM CP	10/28/2020	0.0000	75,000,000.00	74,925,750.00	0.0026	119	MESIROW	74,934,550.00

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03785DKW5	APPLE CP	10/30/2020	0.0000	46,000,000.00	45,679,533.33	0.0028	121	MESIROW	45,956,708.89
46640PL27	JPM LLC CP	11/02/2020	0.0000	100,000,000.00	99,855,833.34	0.0028	124	MESIROW	99,903,555.56
47816FL25	JOHNSON CP	11/02/2020	0.0000	50,000,000.00	49,966,444.44	0.0028	124	MESIROW	49,951,777.78
19121AL25	COCA COLA CP	11/02/2020	0.0000	50,000,000.00	49,418,180.56	0.0028	124	MESIROW	49,951,777.78
22533TL61	CR AG NY CP	11/06/2020	0.0000	100,000,000.00	99,905,555.56	0.0028	128	MESIROW	99,900,444.44
89233GL95	TOYOTA CP	11/09/2020	0.0000	100,000,000.00	99,802,916.66	0.0028	131	MESIROW	99,898,111.11
46640PL92	JPM LLC CP	11/09/2020	0.0000	100,000,000.00	99,854,166.66	0.0028	131	MESIROW	99,898,111.11
46640PM18	JPM LLC CP	12/01/2020	0.0000	100,000,000.00	99,848,555.56	0.0031	153	MESIROW	99,869,950.00
4820P2M10	JUPITER CP	12/01/2020	0.0000	100,000,000.00	99,828,583.34	0.0031	153	MESIROW	99,869,950.00
15963TM97	CHARIOT CP	12/09/2020	0.0000	50,000,000.00	49,919,555.56	0.0031	161	MESIROW	49,931,575.00
88602TME0	THUNDER CP	12/14/2020	0.0000	100,000,000.00	99,850,166.66	0.0031	166	MESIROW	99,858,900.00
47816FME8	JOHNSON CP	12/14/2020	0.0000	50,000,000.00	49,957,736.11	0.0031	166	MESIROW	49,929,450.00
06417JMV1	SCOTIA NY CP	12/29/2020	0.0000	100,000,000.00	99,848,333.34	0.0035	181	MESIROW	99,826,038.89
46640PNT6	JPM LLC CP	01/27/2021	0.0000	100,000,000.00	99,812,277.78	0.0042	210	MESIROW	99,756,166.67
89233GPS9	TOYOTA CP	02/26/2021	0.0000	100,000,000.00	99,692,500.00	0.0045	240	MESIROW	99,700,000.00
06417JQ13	SCOTIA NY CP	03/01/2021	0.0000	100,000,000.00	99,760,000.00	0.0045	243	MESIROW	99,696,250.00
				7,746,000,000.00	7,719,088,172.29				7,741,500,020.04
AIP:		0.00							
Book + AIP:		7,719,088,172.29		COMMER PAPER					

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SYS046346	NORTHROP GRUMMAN FEDERAL CRE	07/02/2020	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046350	FIRST FOUNDATION BANK TD	07/03/2020	0.0700	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS046178	BANK OF THE SIERRA TD	07/08/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046182	MISSION NATIONAL BANK TD	07/08/2020	1.5400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046356	FARMERS & MERCHANTS BANK OF CA	07/08/2020	0.1000	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS046355	COMMUNITY WEST BANK TD	07/08/2020	0.1300	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046359	SAFE CREDIT UNION TD	07/08/2020	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046190	FINANCIAL PARTNERS CREDIT UNION	07/09/2020	1.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046369	MANUFACTURERS BANK TD	07/09/2020	0.1800	65,000,000.00	65,000,000.00	1.00000	65,000,000.00
SYS046191	FIRST CHOICE BANK TD	07/09/2020	1.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046197	PROVIDENT CREDIT UNION TD	07/09/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046371	PACIFIC CITY BANK TD	07/09/2020	0.1600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046373	FRESNO FIRST BANK TD	07/09/2020	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046199	BANK OF SANTA CLARITA TD	07/10/2020	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046200	BENEFICIAL STATE BANK TD	07/10/2020	1.5700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046201	FIVE STAR BANK TD	07/10/2020	1.5300	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046375	MISSION FEDERAL CREDIT UNION TI	07/10/2020	0.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046202	MANUFACTURERS BANK TD	07/10/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046377	WESCOM CENTRAL CREDIT UNION TI	07/10/2020	0.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046213	BANK OF THE FEATHER RIVER TD	07/15/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046379	MEGA BANK TD	07/15/2020	0.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046382	BANK OF THE ORIENT TD	07/15/2020	0.3000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046214	HANMI BANK TD	07/15/2020	1.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046381	AXOS BANK TD	07/15/2020	0.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046211	AMERICAN RIVER BANK TD	07/15/2020	1.5800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046219	PROVIDENT CREDIT UNION TD	07/16/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS046217	COMMUNITY WEST BANK TD	07/16/2020	1.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046220	PROVIDENT CREDIT UNION TD	07/16/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046218	NEW OMNI BANK NA TD	07/16/2020	1.5500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046388	MERIWEST CREDIT UNION TD	07/16/2020	0.2500	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS046390	BEACON BUSINESS BANK TD	07/17/2020	0.1700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046228	PROVIDENT CREDIT UNION TD	07/22/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046226	PACIFIC WESTERN BANK TD	07/22/2020	1.5500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046227	PROVIDENT CREDIT UNION TD	07/22/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046399	COMMUNITY BANK OF THE BAY TD	07/22/2020	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046403	WESCOM CENTRAL CREDIT UNION TI	07/22/2020	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046400	AXOS BANK TD	07/22/2020	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046231	MISSION NATIONAL BANK TD	07/23/2020	1.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046233	STRATA FEDERAL CREDIT UNION TD	07/23/2020	1.5400	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS046237	FIRST FOUNDATION BANK TD	07/24/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046238	MALAGA BANK FSB TD	07/24/2020	1.5400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046235	AMERICAN PLUS BANK NA TD	07/24/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046414	MISSION FEDERAL CREDIT UNION TI	07/29/2020	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046413	FIRST FOUNDATION BANK TD	07/29/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046412	EVERTRUST BANK TD	07/29/2020	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046411	OPEN BANK TD	07/29/2020	0.1300	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS046245	MALAGA BANK FSB TD	07/30/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046243	AMERICAN RIVER BANK TD	07/30/2020	1.5800	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046244	HANMI BANK TD	07/30/2020	1.5800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046418	GOLDEN VALLEY BANK TD	07/31/2020	0.1500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046248	EAST WEST BANK TD	07/31/2020	1.5700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046417	BANK OF THE SIERRA TD	07/31/2020	0.1500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS046426	PACIFIC CITY BANK TD	08/05/2020	0.1200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046429	AXOS BANK TD	08/06/2020	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046432	NUVISION FEDERAL CREDIT UNION T	08/06/2020	0.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046256	MANUFACTURERS BANK TD	08/06/2020	1.5700	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046265	UNCLE CREDIT UNION TD	08/07/2020	1.5400	3,750,000.00	3,750,000.00	1.00000	3,750,000.00
SYS046258	UNCLE CREDIT UNION TD	08/07/2020	1.5700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046439	COMMUNITY WEST BANK TD	08/12/2020	0.1700	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046440	HANMI BANK TD	08/12/2020	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046264	AMERICAN RIVER BANK TD	08/12/2020	1.5600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046262	FIVE STAR BANK TD	08/12/2020	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046263	SAN DIEGO COUNTY CREDIT UNION	08/12/2020	1.5100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046441	PROVIDENT CREDIT UNION TD	08/12/2020	0.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046447	WESCOM CENTRAL CREDIT UNION TI	08/13/2020	0.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046445	PACIFIC WESTERN BANK TD	08/13/2020	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046270	US METRO BANK TD	08/13/2020	1.5200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046267	CALIFORNIA COAST CREDIT UNION T	08/13/2020	1.5200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046448	SAFE CREDIT UNION TD	08/14/2020	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046274	CORNERSTONE COMMUNITY BANK TI	08/14/2020	1.5400	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046272	AMERICAN PLUS BANK NA TD	08/14/2020	1.5400	8,740,000.00	8,740,000.00	1.00000	8,740,000.00
SYS046275	TRAVIS CREDIT UNION TD	08/14/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046273	BANK OF THE SIERRA TD	08/14/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046449	BANK OF THE SIERRA TD	08/14/2020	0.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046277	CALIFORNIA COAST CREDIT UNION T	08/19/2020	1.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046278	PACIFIC WESTERN BANK TD	08/19/2020	1.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046276	BANK OF HOPE TD	08/19/2020	1.5600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046456	NEW OMNI BANK NA TD	08/20/2020	0.1500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00

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SYS046459	PROVIDENT CREDIT UNION TD	08/20/2020	0.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046457	PACIFIC ENTERPRISE BANK TD	08/20/2020	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046284	METROPOLITAN BANK TD	08/20/2020	1.5300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046285	TECHNOLOGY CREDIT UNION TD	08/20/2020	1.5300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046283	SUNCREST BANK TD	08/20/2020	1.5500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046286	SAFE CREDIT UNION TD	08/21/2020	1.5400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046291	CATHAY BANK TD	08/26/2020	1.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046288	CATHAY BANK TD	08/26/2020	1.4700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046290	FIRST FOUNDATION BANK TD	08/27/2020	1.4700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046471	TRI COUNTIES BANK TD	09/02/2020	0.1600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046468	BANK OF THE SIERRA TD	09/02/2020	0.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046469	NEW OMNI BANK NA TD	09/02/2020	0.1600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046467	AXOS BANK TD	09/02/2020	0.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046302	METROPOLITAN BANK TD	09/03/2020	0.8800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046299	BANC OF CALIFORNIA NA TD	09/03/2020	0.9200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046297	1ST CAPITAL BANK TD	09/03/2020	0.9000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046304	TECHNOLOGY CREDIT UNION TD	09/03/2020	0.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046300	MANUFACTURERS BANK TD	09/03/2020	0.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046298	AMERICAN RIVER BANK TD	09/03/2020	0.9100	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046474	MECHANICS BANK TD	09/03/2020	0.2100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046478	PROSPECTORS FEDERAL CREDIT UNI	09/03/2020	0.1900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046475	OPEN BANK TD	09/03/2020	0.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046479	BANK OF HOPE TD	09/04/2020	0.2000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046307	PROVIDENT CREDIT UNION TD	09/04/2020	0.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046316	PROVIDENT SAVINGS BANK TD	09/09/2020	0.4300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046314	MALAGA BANK FSB TD	09/09/2020	0.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS046315	PROVIDENT CREDIT UNION TD	09/09/2020	0.4200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046485	AXOS BANK TD	09/09/2020	0.1800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046492	PACIFIC WESTERN BANK TD	09/09/2020	0.1800	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046490	NEW OMNI BANK NA TD	09/09/2020	0.1800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046491	OPEN BANK TD	09/09/2020	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046489	MISSION NATIONAL BANK TD	09/09/2020	0.1800	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046498	WESCOM CENTRAL CREDIT UNION TI	09/10/2020	0.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046317	BANC OF CALIFORNIA NA TD	09/10/2020	0.4500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046319	FIRST FOUNDATION BANK TD	09/10/2020	0.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046324	POPPY BANK TD	09/11/2020	0.4200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046500	BEACON BUSINESS BANK TD	09/11/2020	0.2300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046501	EVERTRUST BANK TD	09/16/2020	0.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046502	PACIFIC CITY BANK TD	09/16/2020	0.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046326	PREFERRED BANK TD	09/16/2020	0.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046331	GOLDEN 1 CREDIT UNION TD	09/17/2020	0.3000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046332	CALIFORNIA BANK OF COMMERCE TI	09/17/2020	0.3100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046504	WESCOM CENTRAL CREDIT UNION TI	09/18/2020	0.2500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046336	MALAGA BANK FSB TD	09/18/2020	0.1700	28,000,000.00	28,000,000.00	1.00000	28,000,000.00
SYS046334	CALIFORNIA COAST CREDIT UNION T	09/18/2020	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046340	STATE BANK OF INDIA (CALIFORNIA)	09/23/2020	0.0400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046506	LUTHER BURBANK SAVINGS TD	09/23/2020	0.2000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046343	BANK OF SAN FRANCISCO TD	09/25/2020	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046344	HANMI BANK TD	10/01/2020	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046351	PACIFIC WESTERN BANK TD	10/02/2020	0.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046349	AMERICAN FIRST CREDIT UNION TD	10/02/2020	0.1800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046354	CALIFORNIA BANK OF COMMERCE TI	10/07/2020	0.2000	13,500,000.00	13,500,000.00	1.00000	13,500,000.00

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SYS046357	PACIFIC ALLIANCE BANK TD	10/07/2020	0.1700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046405	COMMERICAL BANK OF CALIFORNIA	10/08/2020	0.1800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046367	EAST WEST BANK TD	10/08/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046364	BANK OF THE SIERRA TD	10/08/2020	0.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046362	COMMERCIAL BANK OF CALIFORNIA	10/08/2020	0.1900	24,000,000.00	24,000,000.00	1.00000	24,000,000.00
SYS046372	PACIFIC PREMIER BANK TD	10/08/2020	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046370	OPEN BANK TD	10/08/2020	0.1700	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046368	MALAGA BANK FSB TD	10/08/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046365	COMMERCEWEST BANK TD	10/08/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046363	BANK OF HOPE TD	10/08/2020	0.1900	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046376	SANTA CRUZ COUNTY BANK TD	10/09/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046374	AMERICAN PLUS BANK NA TD	10/09/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046383	EAST WEST BANK TD	10/14/2020	0.3000	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046386	TRAVIS CREDIT UNION TD	10/15/2020	0.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046389	BANC OF CALIFORNIA NA TD	10/15/2020	0.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046387	CALIFORNIA COAST CREDIT UNION	10/15/2020	0.2500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046393	US METRO BANK TD	10/16/2020	0.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046391	MALAGA BANK FSB TD	10/16/2020	0.1900	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046392	PACIFIC PREMIER BANK TD	10/16/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046401	BANK OF SOUTHERN CALIFORNIA TD	10/21/2020	0.1800	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS046402	CORNERSTONE COMMUNITY BANK TI	10/21/2020	0.1600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046406	PACIFIC PREMIER BANK TD	10/22/2020	0.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046407	COMMERCEWEST BANK TD	10/23/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046408	PACIFIC PREMIER BANK TD	10/23/2020	0.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046415	RIVER VALLEY COMMUNITY BANK TD	10/29/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046416	AMERICAN PLUS BANK NA TD	11/04/2020	0.1500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046427	STATE BANK OF INDIA (CALIFORNIA)	11/04/2020	0.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046425	OPEN BANK TD	11/04/2020	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046428	MISSION VALLEY BANK TD	11/04/2020	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046424	CALIFORNIA BANK OF COMMERCE TD	11/04/2020	0.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046430	COMMONWEALTH BUSINESS BANK TD	11/05/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046433	TECHNOLOGY CREDIT UNION TD	11/05/2020	0.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046431	NORTHROP GRUMMAN FEDERAL CREDIT UNION	11/05/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046435	BANK OF SANTA CLARITA TD	11/06/2020	0.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046434	COMMERCEWEST BANK TD	11/06/2020	0.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046443	BANC OF CALIFORNIA NA TD	11/12/2020	0.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046446	SANTA CRUZ COUNTY BANK TD	11/12/2020	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046444	PACIFIC PREMIER BANK TD	11/12/2020	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046442	US METRO BANK TD	11/12/2020	0.1700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046438	CATHAY BANK TD	11/12/2020	0.1700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046452	TRAVIS CREDIT UNION TD	11/18/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046451	MERCHANTS BANK OF COMMERCE TD	11/18/2020	0.1900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046466	AMERICAN RIVER BANK TD	11/19/2020	0.1900	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS046458	POPPY BANK TD	11/19/2020	0.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046455	COMMUNITY WEST BANK TD	11/19/2020	0.2000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046462	COMMUNITY BANK OF THE BAY TD	11/20/2020	0.1900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046461	US METRO BANK TD	11/20/2020	0.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046472	TRI COUNTIES BANK TD	12/02/2020	0.1900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046470	POPPY BANK TD	12/02/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046476	PACIFIC PREMIER BANK TD	12/03/2020	0.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046477	TECHNOLOGY CREDIT UNION TD	12/03/2020	0.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046473	AMERICAN PLUS BANK NA TD	12/03/2020	0.1900	7,000,000.00	7,000,000.00	1.00000	7,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046480	CALIFORNIA BANK OF COMMERCE TI	12/04/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046481	COMMUNITY WEST BANK TD	12/04/2020	0.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046493	POPPY BANK TD	12/09/2020	0.2100	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046487	FIVE STAR BANK TD	12/09/2020	0.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046494	US METRO BANK TD	12/09/2020	0.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046488	GOLDEN 1 CREDIT UNION TD	12/09/2020	0.2300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046486	FIRST FOUNDATION BANK TD	12/09/2020	0.2400	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046484	AMERICAN FIRST CREDIT UNION TD	12/09/2020	0.2300	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046496	COMMONWEALTH BUSINESS BANK TI	12/10/2020	0.2400	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS046497	PACIFIC PREMIER BANK TD	12/10/2020	0.2300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046495	AMERICAN RIVER BANK TD	12/10/2020	0.2400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046499	BANK OF SAN FRANCISCO TD	12/11/2020	0.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046507	COMMONWEALTH BUSINESS BANK TI	12/16/2020	0.2200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046505	PREFERRED BANK TD	12/16/2020	0.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046503	PREFERRED BANK TD	12/16/2020	0.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
				5,488,990,000.00	5,488,990,000.00		5,488,990,000.00
AIP:		0.00					
Book + AIP:	5,488,990,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1900003	09/18/2020	2.26500000	78,595,000.00	1.000	78,595,000.00
AB55 1900004	09/18/2020	2.26500000	14,010,000.00	1.000	14,010,000.00
AB55 1900005	10/16/2020	2.18600000	75,896,000.00	1.000	75,896,000.00
AB55 1900006	10/16/2020	2.18600000	26,254,000.00	1.000	26,254,000.00
AB55 1900008	11/20/2020	2.08300000	109,895,000.00	1.000	109,895,000.00
AB55 1900009	11/20/2020	2.08300000	12,518,000.00	1.000	12,518,000.00
AB55 1900010	11/20/2020	2.08300000	19,214,000.00	1.000	19,214,000.00
AB55 1900011	11/20/2020	2.08300000	4,292,000.00	1.000	4,292,000.00
AB55 1900012	11/20/2020	2.08300000	34,616,000.00	1.000	34,616,000.00
AB55 1900013	01/15/2021	1.95400000	33,875,000.00	1.000	33,875,000.00
AB55 1900014	01/15/2021	1.95400000	8,353,000.00	1.000	8,353,000.00
AB55 1900015	01/15/2021	1.95400000	9,507,000.00	1.000	9,507,000.00
AB55 1900017	02/19/2021	1.91000000	5,662,000.00	1.000	5,662,000.00
AB55 1900019	03/19/2021	1.75000000	14,770,000.00	1.000	14,770,000.00
AB55 1900020	04/16/2021	1.67600000	12,501,000.00	1.000	12,501,000.00
AB55 1900021	05/21/2021	1.32900000	77,511,000.00	1.000	77,511,000.00
AB55 1900022	05/21/2021	1.32900000	18,213,000.00	1.000	18,213,000.00
AB55 1900023	05/21/2021	1.32900000	5,610,000.00	1.000	5,610,000.00
AB55 1900024	06/18/2021	1.17600000	14,304,000.00	1.000	14,304,000.00
			575,596,000.00		575,596,000.00

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Total # of items:	750
Par Value:	102,252,820,410.00
Book Value:	100,976,445,243.96
Fair Value:	101,607,078,218.36
Accrual:	181,178,035.64
Total Book Value:	100,976,445,243.96
AIP:	2,306,785.03
Book + AIP:	100,978,752,028.99