

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2019

OFFICE OF THE TREASURER

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



Date: January 24, 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 December 31, 2019, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

for 

Kristin Szakaly-Moore

1/24/2020

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2019

(Dollars in thousands)

Portfolio Amount		\$	88,927,564
Effective Yield	2.023%		
Quarter-to-date Yield	2.113%		
Year-to-date Yield	2.230%		
Average Life (in days)	226		
Demand Bank Account Balances		\$	1,425,279
Total PMIA Resources		<u>\$</u>	<u>90,352,843</u>

POOLED MONEY INVESTMENT ACCOUNT

ANALYSIS OF THE PORTFOLIO

December 31, 2019

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Governments		
Bills	\$ 17,174,339	19.31%
Bonds	-	0.00%
Notes	30,739,970	34.57%
Strips	-	0.00%
Total Governments	\$ 47,914,309	53.88%
Federal Agency Debentures	\$ 4,347,930	4.89%
Certificates of Deposit	15,450,000	17.37%
Bank Notes	700,000	0.79%
Repurchases	-	0.00%
Federal Agency Discount Notes	8,184,117	9.20%
Time Deposits	4,736,240	5.33%
GNMAs	-	0.00%
Commercial Paper	6,769,922	7.61%
FHLMC / REMICS	19,117	0.02%
Corporate Bonds	-	0.00%
AB 55 Loans	605,929	0.68%
GF Loans	-	-
Other	200,000	0.22%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 88,927,564	100.00% *

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

Section II

State of California
Pooled Money Investment Account
Market Valuation
12/31/2019

		Carrying Cost Plus			
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest
1*	United States Treasury:				
	Bills	\$ 17,174,339,397.43	\$ 17,350,129,672.69	\$ 17,365,398,000.00	NA
	Notes	\$ 30,739,969,843.54	\$ 30,731,614,309.82	\$ 30,856,016,000.00	\$ 123,724,495.00
1*	Federal Agency:				
	SBA	\$ 563,068,144.49	\$ 563,068,144.49	\$ 559,814,189.13	\$ 1,060,847.49
	MBS-REMICs	\$ 19,117,016.90	\$ 19,117,016.90	\$ 19,707,931.37	\$ 89,294.47
	Debentures	\$ 2,345,173,135.80	\$ 2,345,053,344.14	\$ 2,358,141,250.00	\$ 12,401,929.25
	Debentures FR	\$ -	\$ -	\$ -	\$ -
	Debentures CL	\$ 775,000,000.00	\$ 775,000,000.00	\$ 774,976,000.00	\$ 1,472,708.50
	Discount Notes	\$ 8,184,116,847.13	\$ 8,212,363,645.77	\$ 8,213,758,500.00	NA
1*	Supranational Debentures	\$ 664,499,557.94	\$ 664,015,463.49	\$ 668,156,900.00	\$ 3,146,068.25
1*	Supranational Debentures FR	\$ 200,189,619.96	\$ 200,189,619.96	\$ 200,208,546.60	\$ 690,069.72
2*	CDs and YCDs FR	\$ 400,000,000.00	\$ 400,000,000.00	\$ 400,000,000.00	\$ 521,646.05
2*	Bank Notes	\$ 700,000,000.00	\$ 700,000,000.00	\$ 700,074,261.44	\$ 5,441,333.35
2*	CDs and YCDs	\$ 15,050,000,000.00	\$ 15,050,000,000.00	\$ 15,051,899,567.98	\$ 80,940,374.96
2*	Commercial Paper	\$ 6,769,921,930.60	\$ 6,795,891,652.80	\$ 6,796,111,305.57	NA
1*	Corporate:				
	Bonds FR	\$ -	\$ -	\$ -	\$ -
	Bonds	\$ -	\$ -	\$ -	\$ -
1*	Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
1*	Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
	Time Deposits	\$ 4,736,240,000.00	\$ 4,736,240,000.00	\$ 4,736,240,000.00	NA
	AB 55 & GF Loans	\$ 605,929,000.00	\$ 605,929,000.00	\$ 605,929,000.00	NA
	TOTAL	\$ 88,927,564,493.79	\$ 89,148,611,870.06	\$ 89,306,431,452.09	\$ 229,488,767.04

Fair Value Including Accrued Interest

\$ 89,535,920,219.13

* 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 (1.001770298). 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 \$20,035,405.95 or \$20,000,000.00 x 1.001770298.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796RT8	U S TREAS BILL	01/02/2020	0.0000	3,800,000,000.00	3,730,228,440.22	1.00000 CITIBANK	3,800,000,000.00
912796RY7	U S TREAS BILL	01/30/2020	0.0000	500,000,000.00	488,459,482.22	0.99887 CITIBANK	499,435,000.00
912796TF6	U S TREAS BILL	02/13/2020	0.0000	2,200,000,000.00	2,183,536,881.25	0.99827 CITIBANK	2,196,194,000.00
912796WU9	U S TREAS BILL	02/25/2020	0.0000	150,000,000.00	149,658,166.68	0.99777 CITIBANK	149,665,500.00
912796SD2	U S TREAS BILL	02/27/2020	0.0000	1,700,000,000.00	1,678,335,244.42	0.99765 CITIBANK	1,696,005,000.00
912796SH3	U S TREAS BILL	03/26/2020	0.0000	1,300,000,000.00	1,276,670,097.21	0.99648 CITIBANK	1,295,424,000.00
912796SM2	U S TREAS BILL	04/23/2020	0.0000	400,000,000.00	390,719,097.24	0.99523 CITIBANK	398,092,000.00
912796TV1	U S TREAS BILL	05/14/2020	0.0000	700,000,000.00	694,806,852.76	0.99436 CITIBANK	696,052,000.00
912796SR1	U S TREAS BILL	05/21/2020	0.0000	800,000,000.00	782,005,824.96	0.99407 CITIBANK	795,256,000.00
912796SV2	U S TREAS BILL	06/18/2020	0.0000	1,350,000,000.00	1,324,847,620.87	0.99281 CITIBANK	1,340,293,500.00
912796SZ3	U S TREAS BILL	07/16/2020	0.0000	600,000,000.00	588,593,150.01	0.99164 CITIBANK	594,984,000.00
912796TD1	U S TREAS BILL	08/13/2020	0.0000	800,000,000.00	786,716,704.84	0.99050 CITIBANK	792,400,000.00
912796TJ8	U S TREAS BILL	09/10/2020	0.0000	900,000,000.00	883,899,501.40	0.98936 CITIBANK	890,424,000.00
912796TN9	U S TREAS BILL	10/08/2020	0.0000	750,000,000.00	738,225,780.57	0.98824 CITIBANK	741,180,000.00
912796TP4	U S TREAS BILL	11/05/2020	0.0000	800,000,000.00	787,872,488.88	0.98711 CITIBANK	789,688,000.00
912796TU3	U S TREAS BILL	12/03/2020	0.0000	700,000,000.00	689,764,063.90	0.98615 CITIBANK	690,305,000.00
				17,450,000,000.00	17,174,339,397.43		17,365,398,000.00
AIP:		0.00					
Book + AIP:		17,174,339,397.43		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828357	U S TREAS NOTE	01/31/2020	2.0000	350,000,000.00	349,925,790.47	1.00027	0.00836957	CITIBANK	350,094,500.00	2,929,349.50
912828W22	U S TREAS NOTE	02/15/2020	1.3750	550,000,000.00	549,400,238.42	0.99965	0.00519361	CITIBANK	549,807,500.00	2,856,485.50
9128283Y4	U S TREAS NOTE	02/29/2020	2.2500	700,000,000.00	699,955,391.90	1.00092	0.00760302	CITIBANK	700,644,000.00	5,322,114.00
912828W63	U S TREAS NOTE	03/15/2020	1.6250	950,000,000.00	948,387,520.73	0.99992	0.00482143	CITIBANK	949,924,000.00	4,580,358.50
9128284J6	U S TREAS NOTE	04/30/2020	2.3750	700,000,000.00	699,679,014.04	1.00242	0.00404533	CITIBANK	701,694,000.00	2,831,731.00
912828X96	U S TREAS NOTE	05/15/2020	1.5000	400,000,000.00	398,522,487.36	0.99949	0.00193681	CITIBANK	399,796,000.00	774,724.00
9128284Q0	U S TREAS NOTE	05/31/2020	2.5000	400,000,000.00	399,937,378.64	1.00343	0.00218579	CITIBANK	401,372,000.00	874,316.00
912828XY1	U S TREAS NOTE	06/30/2020	2.5000	2,300,000,000.00	2,300,283,374.50	1.00422	0.00006868	CITIBANK	2,309,706,000.00	157,964.00
912828XH8	U S TREAS NOTE	06/30/2020	1.6250	500,000,000.00	497,706,401.10	1.00000	0.00004464	CITIBANK	500,000,000.00	22,320.00
9128282J8	U S TREAS NOTE	07/15/2020	1.5000	600,000,000.00	598,624,419.04	0.99938	0.00692935	CITIBANK	599,628,000.00	4,157,610.00
912828Y46	U S TREAS NOTE	07/31/2020	2.6250	800,000,000.00	799,641,334.60	1.00566	0.01098505	CITIBANK	804,528,000.00	8,788,040.00
9128282Q2	U S TREAS NOTE	08/15/2020	1.5000	300,000,000.00	298,277,754.54	0.99922	0.00566576	CITIBANK	299,766,000.00	1,699,728.00
9128284Y3	U S TREAS NOTE	08/31/2020	2.6250	1,750,000,000.00	1,748,561,800.89	1.00641	0.00887019	CITIBANK	1,761,217,500.00	15,522,832.50
9128282V1	U S TREAS NOTE	09/15/2020	1.3750	700,000,000.00	697,340,793.00	0.99816	0.00407967	CITIBANK	698,712,000.00	2,855,769.00
9128285B2	U S TREAS NOTE	09/30/2020	2.7500	800,000,000.00	799,319,823.62	1.00805	0.00698770	CITIBANK	806,440,000.00	5,590,160.00
9128282Z2	U S TREAS NOTE	10/15/2020	1.6250	650,000,000.00	646,838,408.86	0.99988	0.00346311	CITIBANK	649,922,000.00	2,251,021.50
9128285G1	U S TREAS NOTE	10/31/2020	2.8750	550,000,000.00	549,840,689.41	1.00996	0.00489698	CITIBANK	555,478,000.00	2,693,339.00
9128283G3	U S TREAS NOTE	11/15/2020	1.7500	100,000,000.00	100,112,352.72	1.00086	0.00225962	CITIBANK	100,086,000.00	225,962.00
9128285Q9	U S TREAS NOTE	11/30/2020	2.7500	350,000,000.00	349,806,349.41	1.00988	0.00240437	CITIBANK	353,458,000.00	841,529.50
9128285S5	U S TREAS NOTE	12/31/2020	2.5000	1,400,000,000.00	1,399,512,279.36	1.00836	0.00006868	CITIBANK	1,411,704,000.00	96,152.00
9128285X4	U S TREAS NOTE	01/31/2021	2.5000	300,000,000.00	299,876,127.68	1.00918	0.01046196	CITIBANK	302,754,000.00	3,138,588.00
9128283X6	U S TREAS NOTE	02/15/2021	2.2500	150,000,000.00	150,215,430.30	1.00672	0.00849864	CITIBANK	151,008,000.00	1,274,796.00
9128286D7	U S TREAS NOTE	02/28/2021	2.5000	1,700,000,000.00	1,702,981,505.56	1.00977	0.00844780	CITIBANK	1,716,609,000.00	14,361,260.00
9128284B3	U S TREAS NOTE	03/15/2021	2.3750	500,000,000.00	498,875,088.36	1.00871	0.00704670	CITIBANK	504,355,000.00	3,523,350.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828WG1	U S TREAS NOTE	04/30/2021	2.2500	200,000,000.00	199,849,361.58	1.00844	0.00383242	CITIBANK	201,688,000.00	766,484.00
9128284P2	U S TREAS NOTE	05/15/2021	2.6250	200,000,000.00	199,682,505.72	1.01375	0.00338942	CITIBANK	202,750,000.00	677,884.00
9128286V7	U S TREAS NOTE	05/31/2021	2.1250	800,000,000.00	803,052,972.06	1.00723	0.00185792	CITIBANK	805,784,000.00	1,486,336.00
9128287A2	U S TREAS NOTE	06/30/2021	1.6250	2,500,000,000.00	2,495,962,295.24	1.00039	0.00004464	CITIBANK	2,500,975,000.00	111,600.00
912828WR7	U S TREAS NOTE	06/30/2021	2.1250	900,000,000.00	903,481,050.04	1.00789	0.00005838	CITIBANK	907,101,000.00	52,542.00
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	100,000,000.00	101,431,624.96	1.01555	0.01212636	CITIBANK	101,555,000.00	1,212,636.00
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,771,521.84	1.00242	0.00732337	CITIBANK	200,484,000.00	1,464,674.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	507,509,344.25	1.01824	0.01038723	CITIBANK	509,120,000.00	5,193,615.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,726,973.70	1.00836	0.00802649	CITIBANK	100,836,000.00	802,649.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	1,450,000,000.00	1,445,885,167.61	0.99844	0.00506868	CITIBANK	1,447,738,000.00	7,349,586.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,247,253,009.03	0.99848	0.00381148	CITIBANK	1,248,100,000.00	4,764,350.00
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	306,529,727.20	1.02242	0.00612705	CITIBANK	306,726,000.00	1,838,115.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,546,185,416.79	0.99863	0.00255495	CITIBANK	1,547,876,500.00	3,960,172.50
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,047,332,128.14	0.99867	0.00131148	CITIBANK	1,048,603,500.00	1,377,054.00
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	250,000,000.00	250,239,905.77	1.00125	0.00004464	CITIBANK	250,312,500.00	11,160.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	198,860,580.28	0.99781	0.00566576	CITIBANK	199,562,000.00	1,133,152.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	397,756,341.40	0.99770	0.00445055	CITIBANK	399,080,000.00	1,780,220.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	297,475,740.42	0.99391	0.00293033	CITIBANK	298,173,000.00	879,099.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	550,000,000.00	549,559,083.70	1.00074	0.00209821	CITIBANK	550,407,000.00	1,154,015.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	450,000,000.00	449,447,805.58	1.00098	0.00075478	CITIBANK	450,441,000.00	339,651.00
				30,750,000,000.00	30,731,614,309.82				30,856,016,000.00	123,724,495.00
AIP:		8,355,533.72								
Book + AIP:		30,739,969,843.54	TREASURY NOTE							

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2019

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value	Accrued Interest
83164DS83	SBA POOL #503243	02/25/2021	2.6250	76,048.24	76,048.24	0.99682 CITIBANK	75,806.41	166.36
83164DX79	SBA POOL #503402	07/25/2021	2.6250	1,495.86	1,495.86	0.99628 CITIBANK	1,490.30	3.27
83164DY60	SBA POOL #503433	08/25/2021	2.6250	7,693.74	7,693.74	0.99624 CITIBANK	7,664.81	16.83
83164DZ77	SBA POOL #503466	10/25/2021	2.6250	53,252.94	53,252.94	0.99588 CITIBANK	53,033.54	116.49
83164D5T2	SBA POOL #503558	12/25/2021	2.6250	127,312.82	127,312.82	0.99485 CITIBANK	126,657.16	278.50
83164D6Z7	SBA POOL #503588	01/25/2022	2.6250	69,089.38	69,089.38	0.99505 CITIBANK	68,747.39	151.13
83164D6G9	SBA POOL #503571	01/25/2022	2.6250	19,127.38	19,127.38	0.99509 CITIBANK	19,033.46	41.84
83164EBL0	SBA POOL #503643	02/25/2022	2.6250	59,500.03	59,500.03	0.99470 CITIBANK	59,184.68	130.16
83164EE29	SBA POOL #503753	05/25/2022	2.6250	42,827.12	42,827.12	0.99611 CITIBANK	42,660.52	93.68
83164EDV6	SBA POOL #503716	05/25/2022	2.6250	113,316.52	113,316.52	0.99412 CITIBANK	112,650.22	247.88
83164EN94	SBA POOL #504016	01/25/2023	2.5000	194,678.03	194,678.03	0.99783 CITIBANK	194,255.58	405.58
83164ESW8	SBA POOL #504133	05/25/2023	2.3750	106,154.04	106,154.04	0.99221 CITIBANK	105,327.10	210.10
83164ETV9	SBA POOL #504164	06/25/2023	2.3750	282,918.61	282,918.61	0.99747 CITIBANK	282,202.83	559.94
83164EVS3	SBA POOL #504225	08/25/2023	2.3750	150,430.45	150,430.45	0.99294 CITIBANK	149,368.41	297.73
83164EUN5	SBA POOL #504189	08/25/2023	2.3750	177,059.20	177,059.20	0.99456 CITIBANK	176,096.00	350.43
83164EWC7	SBA POOL #504243	09/25/2023	2.3750	103,785.84	103,785.84	0.99748 CITIBANK	103,524.30	205.41
83164EWH6	SBA POOL #504248	09/25/2023	2.3750	210,605.78	210,605.78	0.99748 CITIBANK	210,075.05	416.82
83164EXA0	SBA POOL #504273	10/25/2023	2.3750	188,693.07	188,693.07	0.99332 CITIBANK	187,432.60	373.46
83164E2N6	SBA POOL #504381	01/25/2024	2.3750	10,556.79	10,556.79	0.99311 CITIBANK	10,484.05	20.89
83164EZ67	SBA POOL #504365	01/25/2024	2.3750	425,952.39	425,952.39	0.99335 CITIBANK	423,119.81	843.03
83164E4E4	SBA POOL #504421	08/25/2024	2.3750	231,051.85	231,051.85	0.99265 CITIBANK	229,353.62	457.29
83164FKZ6	SBA POOL #504812	01/25/2025	2.5000	620,131.89	620,131.89	0.99981 CITIBANK	620,014.06	1,291.94
83164FLW2	SBA POOL #504841	02/25/2025	2.6250	107,961.25	107,961.25	0.99885 CITIBANK	107,837.09	236.17
83164FMU5	SBA POOL #504871	03/25/2025	2.6250	581,156.33	581,156.33	1.00090 CITIBANK	581,679.37	1,271.28

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83164FNG5	SBA POOL #504891	04/25/2025	2.6250	184,067.76	184,067.76	0.99869 CITIBANK	183,826.63	402.65
83164FQG2	SBA POOL #504955	04/25/2025	2.6250	159,480.04	159,480.04	0.99979 CITIBANK	159,446.55	348.86
83164FT87	SBA POOL #505075	08/25/2025	2.6250	271,132.45	271,132.45	1.00088 CITIBANK	271,371.05	593.10
83164F5H3	SBA POOL #505348	02/25/2026	2.6250	25,749.93	25,749.93	0.99829 CITIBANK	25,705.90	56.33
83164GQ21	SBA POOL #505873	05/25/2027	2.3000	23,792.77	23,792.77	0.99467 CITIBANK	23,665.95	45.60
83164GS94	SBA POOL #505944	05/25/2027	2.3000	71,907.17	71,907.17	0.99467 CITIBANK	71,523.90	137.82
83164GTL6	SBA POOL #505955	07/25/2027	2.3000	199,719.45	199,719.45	0.99424 CITIBANK	198,569.07	382.80
83164GU34	SBA POOL #506002	08/25/2027	2.3000	865,587.51	865,587.51	0.99328 CITIBANK	859,770.76	1,659.04
83164GVQ2	SBA POOL #506023	08/25/2027	2.3000	299,786.08	299,786.08	0.99466 CITIBANK	298,185.22	574.59
83164GV25	SBA POOL #506033	09/25/2027	2.3000	21,624.84	21,624.84	0.99466 CITIBANK	21,509.36	41.45
83164GYW6	SBA POOL #506125	11/25/2027	2.3000	407,078.63	407,078.63	0.99467 CITIBANK	404,908.90	780.23
83164GZ96	SBA POOL #506168	11/25/2027	2.3000	501,904.61	501,904.61	0.99466 CITIBANK	499,224.44	961.98
83164GXL1	SBA POOL #506083	11/25/2027	2.3000	596,130.56	596,130.56	0.99466 CITIBANK	592,947.22	1,142.58
83164G3E0	SBA POOL #506197	12/25/2027	2.3000	421,763.43	421,763.43	0.99466 CITIBANK	419,511.21	808.38
83164G4W9	SBA POOL #506237	01/25/2028	2.3000	225,169.66	225,169.66	0.99467 CITIBANK	223,969.51	431.58
83164HBL3	SBA POOL #506343	02/25/2028	2.3000	489,543.19	489,543.19	0.99467 CITIBANK	486,933.92	938.29
83164G6Y3	SBA POOL #506287	02/25/2028	2.3000	20,452.70	20,452.70	0.99466 CITIBANK	20,343.48	39.20
83164HBY5	SBA POOL #506355	05/25/2028	2.3000	429,172.38	429,172.38	0.99465 CITIBANK	426,876.31	822.58
83164HC65	SBA POOL #506393	06/25/2028	2.3000	160,464.04	160,464.04	0.99473 CITIBANK	159,618.39	307.56
83164HFC9	SBA POOL #506463	07/25/2028	2.3000	249,889.74	249,889.74	0.99466 CITIBANK	248,555.33	478.96
83164HGN4	SBA POOL #506505	09/25/2028	2.3000	6,811.79	6,811.79	0.99465 CITIBANK	6,775.35	13.06
83164HGT1	SBA POOL #506510	10/25/2028	2.3000	108,944.23	108,944.23	0.99465 CITIBANK	108,361.38	208.81
83164HJY7	SBA POOL #506579	11/25/2028	2.3000	407,208.20	407,208.20	0.99465 CITIBANK	405,029.64	780.48
83164HL57	SBA POOL #506648	12/25/2028	2.3000	76,914.77	76,914.77	0.99465 CITIBANK	76,503.28	147.42

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83164HMP2	SBA POOL #506666	12/25/2028	2.3000	499,078.47	499,078.47	0.99465 CITIBANK	496,408.40	956.57
83164HRP7	SBA POOL #506794	02/25/2029	2.3000	176,519.40	176,519.40	0.99465 CITIBANK	175,575.02	338.33
83164HQB9	SBA POOL #506750	02/25/2029	2.3000	1,021,264.70	1,021,264.70	0.99466 CITIBANK	1,015,811.15	1,957.42
83164HT26	SBA POOL #506869	04/25/2029	2.3000	606,833.59	606,833.59	0.99465 CITIBANK	603,587.03	1,163.10
83164HW48	SBA POOL #506967	08/25/2029	2.3000	940,718.52	940,718.52	0.99466 CITIBANK	935,695.08	1,803.04
83164HWH9	SBA POOL #506948	09/25/2029	2.3000	454,085.70	454,085.70	0.99465 CITIBANK	451,656.34	870.33
83164HY38	SBA POOL #507030	09/25/2029	2.3000	3,681,606.43	3,681,606.43	0.99465 CITIBANK	3,661,909.84	7,056.41
83164H3K4	SBA POOL #507102	10/25/2029	2.3000	2,784,529.37	2,784,529.37	0.99465 CITIBANK	2,769,632.14	5,337.01
83164H4C1	SBA POOL #507119	01/25/2030	2.3000	3,448,713.67	3,448,713.67	0.99465 CITIBANK	3,430,263.05	6,610.03
83164H5J5	SBA POOL #507149	01/25/2030	2.3000	2,423,497.22	2,423,497.22	0.99411 CITIBANK	2,409,222.82	4,645.04
83164H5X4	SBA POOL #507162	02/25/2030	2.3000	1,855,042.88	1,855,042.88	0.99466 CITIBANK	1,845,136.95	3,555.50
83164JAQ9	SBA POOL #507215	03/25/2030	2.3000	2,740,008.42	2,740,008.42	0.99465 CITIBANK	2,725,349.37	5,251.68
83164JAG1	SBA POOL #507207	03/25/2030	2.3000	1,922,072.04	1,922,072.04	0.99466 CITIBANK	1,911,808.18	3,683.97
83164JB47	SBA POOL #507259	05/25/2030	2.3000	4,252,026.08	4,252,026.08	0.99415 CITIBANK	4,227,151.73	8,149.72
83164JA89	SBA POOL #507231	05/25/2030	2.3000	1,974,348.69	1,974,348.69	0.99465 CITIBANK	1,963,785.92	3,784.17
83164JC61	SBA POOL #507293	06/25/2030	2.3000	1,274,839.09	1,274,839.09	0.99465 CITIBANK	1,268,018.70	2,443.44
83164JEE2	SBA POOL #507333	06/25/2030	2.3000	2,900,954.60	2,900,954.60	0.99465 CITIBANK	2,885,434.49	5,560.16
83164JES1	SBA POOL #507345	07/25/2030	2.3000	1,022,153.09	1,022,153.09	0.99465 CITIBANK	1,016,684.57	1,959.13
83164JGN0	SBA POOL #507405	08/25/2030	2.3000	2,242,835.00	2,242,835.00	0.99465 CITIBANK	2,230,835.83	4,298.77
83164JH82	SBA POOL #507455	09/25/2030	2.3000	2,559,415.66	2,559,415.66	0.99465 CITIBANK	2,545,722.79	4,905.55
83164JG67	SBA POOL #507421	09/25/2030	2.3000	1,108,798.92	1,108,798.92	0.99465 CITIBANK	1,102,866.85	2,125.20
83164JKL9	SBA POOL #507499	10/25/2030	2.3000	1,897,025.92	1,897,025.92	0.99464 CITIBANK	1,886,857.86	3,635.97
83164JMW3	SBA POOL #507573	01/25/2031	2.3000	2,740,724.80	2,740,724.80	0.99465 CITIBANK	2,726,061.92	5,253.06
83164JNE2	SBA POOL #507589	01/25/2031	2.3000	4,311,167.75	4,311,167.75	0.99464 CITIBANK	4,288,059.89	8,263.07

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83164JKU9	SBA POOL #507507	02/25/2031	2.3000	2,278,894.68	2,278,894.68	0.99464 CITIBANK	2,266,679.80	4,367.88
83164JPF7	SBA POOL #507622	02/25/2031	2.3250	1,979,920.28	1,979,920.28	0.99494 CITIBANK	1,969,901.88	3,836.10
83164JPW0	SBA POOL #507637	03/25/2031	2.3250	2,692,771.35	2,692,771.35	0.99493 CITIBANK	2,679,119.00	5,217.24
83164JQS8	SBA POOL #507665	03/25/2031	2.3250	4,052,077.06	4,052,077.06	0.99493 CITIBANK	4,031,533.03	7,850.90
83164JML7	SBA POOL #507563	04/25/2031	2.3000	4,676,523.49	4,676,523.49	0.99442 CITIBANK	4,650,428.49	8,963.34
83164JQV1	SBA POOL #507668	04/25/2031	2.3250	559,381.95	559,381.95	0.99322 CITIBANK	555,589.34	1,083.80
83164JRW8	SBA POOL #507701	05/25/2031	2.3250	860,788.62	860,788.62	0.99493 CITIBANK	856,424.42	1,667.78
83164JSC1	SBA POOL #507715	05/25/2031	2.3250	804,657.65	804,657.65	0.99493 CITIBANK	800,578.04	1,559.02
83164JSZ0	SBA POOL #507736	06/25/2031	2.3250	541,749.02	541,749.02	0.99493 CITIBANK	539,002.35	1,049.64
83164JTZ9	SBA POOL #507768	07/25/2031	2.3250	358,338.85	358,338.85	0.99493 CITIBANK	356,522.07	694.28
83164JWB8	SBA POOL #507842	09/25/2031	2.3250	1,001,067.76	1,001,067.76	1.00000 CITIBANK	1,001,067.76	1,939.57
83164JWU6	SBA POOL #507859	09/25/2031	2.3250	3,639,094.11	3,639,094.11	0.99493 CITIBANK	3,620,643.90	7,050.74
83164JXB7	SBA POOL #507874	10/25/2031	2.3250	982,140.27	982,140.27	0.99493 CITIBANK	977,160.82	1,902.90
83164JZ25	SBA POOL #507961	01/25/2032	2.3250	3,430,813.20	3,430,813.20	0.99492 CITIBANK	3,413,384.67	6,647.20
83164J2A3	SBA POOL #507969	01/25/2032	2.3250	7,026,185.02	7,026,185.02	0.99452 CITIBANK	6,987,681.53	13,613.23
83164J3Y0	SBA POOL #508015	02/25/2032	2.3250	1,749,551.61	1,749,551.61	0.99370 CITIBANK	1,738,529.43	3,389.76
83164J5J1	SBA POOL #508049	04/25/2032	2.3250	978,289.49	978,289.49	0.99493 CITIBANK	973,329.56	1,895.44
83164J5L6	SBA POOL #508051	04/25/2032	2.3250	1,823,643.29	1,823,643.29	0.99492 CITIBANK	1,814,379.18	3,533.31
83164J7G5	SBA POOL #508095	05/25/2032	2.3250	1,878,075.04	1,878,075.04	0.99234 CITIBANK	1,863,688.99	3,638.77
83164KAK9	SBA POOL #508110	07/25/2032	2.3250	2,037,625.95	2,037,625.95	0.99492 CITIBANK	2,027,274.81	3,947.90
83164KBJ1	SBA POOL #508141	08/25/2032	2.3250	1,202,126.81	1,202,126.81	0.99366 CITIBANK	1,194,505.33	2,329.12
83164KD42	SBA POOL #508223	09/25/2032	2.3250	2,405,351.69	2,405,351.69	0.99492 CITIBANK	2,393,132.50	4,660.37
83164KER0	SBA POOL #508244	11/25/2032	2.3500	1,639,883.09	1,639,883.09	0.99685 CITIBANK	1,634,717.46	3,211.44
83164KFN8	SBA POOL #508273	12/25/2032	2.3500	2,199,925.88	2,199,925.88	0.99493 CITIBANK	2,188,772.26	4,308.19

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83164KGM9	SBA POOL #508304	03/25/2033	2.3500	2,455,586.69	2,455,586.69	0.99350 CITIBANK	2,439,625.38	4,808.86
83164KH89	SBA POOL #508355	03/25/2033	2.3500	1,121,943.83	1,121,943.83	0.99651 CITIBANK	1,118,028.25	2,197.14
83164KJW4	SBA POOL #508377	04/25/2033	2.3750	5,407,642.70	5,407,642.70	0.99763 CITIBANK	5,394,826.59	10,702.63
83164KNM1	SBA POOL #508496 FR	07/25/2033	2.3750	4,689,335.93	4,689,335.93	0.99357 CITIBANK	4,659,183.50	9,280.98
83164KPV9	SBA POOL #508536 FR	09/25/2033	2.4250	5,587,100.03	5,587,100.03	0.99715 CITIBANK	5,571,176.79	11,290.60
83164KS38	SBA POOL #508638 FR	01/25/2034	3.1250	2,318,281.86	2,318,281.86	0.98909 CITIBANK	2,292,989.40	6,037.19
83164KUG6	SBA POOL #508683 FR	06/25/2034	3.0000	705,931.32	705,931.32	0.98488 CITIBANK	695,257.64	1,764.83
83164KVK6	SBA POOL #508718	08/25/2034	2.7500	4,160,180.51	4,160,180.51	1.00204 CITIBANK	4,168,667.28	9,533.75
83164KWN9	SBA POOL #508753 FR	11/25/2034	2.6250	959,190.01	959,190.01	0.99680 CITIBANK	956,120.60	2,098.23
83164KX81	SBA POOL #508803 FR	02/25/2035	2.6000	3,005,518.76	3,005,518.76	1.00402 CITIBANK	3,017,600.95	6,511.96
83164KZF3	SBA POOL #508842 FR	02/25/2035	2.5000	2,020,083.62	2,020,083.62	0.99578 CITIBANK	2,011,558.87	4,208.51
83164K6Q1	SBA POOL #508979 FR	01/25/2036	2.2750	2,617,906.54	2,617,906.54	0.99392 CITIBANK	2,601,989.67	4,963.11
83164LAG6	SBA POOL #509007 FR	03/25/2036	2.2750	2,026,983.19	2,026,983.19	0.99262 CITIBANK	2,012,024.05	3,842.82
83164LCE9	SBA POOL #509069 FR	05/25/2036	2.2750	1,322,967.61	1,322,967.61	0.99463 CITIBANK	1,315,863.27	2,508.13
83164LEA5	SBA POOL #509129 FR	08/25/2036	2.2500	3,072,907.72	3,072,907.72	0.99387 CITIBANK	3,054,070.80	5,761.70
83164LJC6	SBA POOL #509259 FR	01/25/2037	2.2500	4,791,028.89	4,791,028.89	0.99463 CITIBANK	4,765,301.06	8,983.18
83164LFJ5	SBA POOL #509169 FR	01/25/2037	2.2500	2,613,294.99	2,613,294.99	0.99388 CITIBANK	2,597,301.62	4,899.93
83164LGK1	SBA POOL #509202 FR	02/25/2037	2.2750	1,949,968.13	1,949,968.13	0.99387 CITIBANK	1,938,014.83	3,696.81
83164LLQ2	SBA POOL #509335 FR	10/25/2037	2.0000	4,493,060.18	4,493,060.18	0.99371 CITIBANK	4,464,798.83	7,488.43
83164LM81	SBA POOL #509383 FR	06/25/2038	2.0250	5,866,060.94	5,866,060.94	0.99356 CITIBANK	5,828,283.51	9,898.98
83164LNV9	SBA POOL #509404 FR	08/25/2038	2.1000	12,821,069.96	12,821,069.96	0.99415 CITIBANK	12,746,066.70	22,436.87
83164LPT2	SBA POOL #509434 FR	11/25/2038	2.1500	4,259,592.95	4,259,592.95	0.99385 CITIBANK	4,233,396.45	7,631.77
83164LRF0	SBA POOL #509486	04/25/2039	2.1500	5,725,336.68	5,725,336.68	0.99399 CITIBANK	5,690,927.41	10,257.89
83164LSF9	SBA POOL #509518	06/25/2039	2.1500	9,023,099.68	9,023,099.68	0.99385 CITIBANK	8,967,607.62	16,166.39

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83164LVF5	SBA POOL #509614	01/25/2040	2.1500	15,145,743.24	15,145,743.24	0.99356 CITIBANK	15,048,204.65	27,136.12
83164LXC0	SBA POOL #509675	05/25/2040	2.1500	5,237,736.54	5,237,736.54	0.99288 CITIBANK	5,200,443.86	9,384.28
83164LX22	SBA POOL #509697 FR	09/25/2040	2.1500	11,902,978.58	11,902,978.58	0.99320 CITIBANK	11,822,038.33	21,326.17
83164LY96	SBA POOL #509736 FR	10/25/2040	2.2000	19,086,355.90	19,086,355.90	0.99347 CITIBANK	18,961,722.00	34,991.65
83164LZW4	SBA POOL #509757	12/25/2040	2.2000	7,829,985.68	7,829,985.68	0.99316 CITIBANK	7,776,428.58	14,354.97
83164L2Z3	SBA POOL #509792	02/25/2041	2.2500	2,324,232.49	2,324,232.49	0.99206 CITIBANK	2,305,778.08	4,357.94
83164L3S8	SBA POOL #509809	03/25/2041	2.2500	4,997,919.13	4,997,919.13	0.99266 CITIBANK	4,961,234.40	9,371.10
83164L4J7	SBA POOL #509825	04/25/2041	2.2500	13,618,353.23	13,618,353.23	0.99374 CITIBANK	13,533,102.34	25,534.41
83164L4M0	SBA POOL #509828	04/25/2041	2.2500	7,174,345.08	7,174,345.08	0.99349 CITIBANK	7,127,640.09	13,451.90
83164L5Q0	SBA POOL #509855 FR	07/25/2041	2.2500	14,208,469.68	14,208,469.68	0.99409 CITIBANK	14,124,497.62	26,640.88
83164L7H8	SBA POOL #509896 FR	10/25/2041	2.2500	29,083,409.08	29,083,409.08	0.99413 CITIBANK	28,912,689.47	54,531.39
83164L5K3	SBA POOL #509850	11/25/2041	2.2500	14,318,925.41	14,318,925.41	0.99403 CITIBANK	14,233,441.43	26,847.99
83164MA82	SBA POOL #509931	12/25/2041	2.2500	9,087,198.84	9,087,198.84	0.99427 CITIBANK	9,035,129.19	17,038.50
83164MBL2	SBA POOL #509943	01/25/2042	2.2500	12,351,083.99	12,351,083.99	0.99426 CITIBANK	12,280,188.77	23,158.28
83164MBK4	SBA POOL #509942	01/25/2042	2.2500	20,257,726.91	20,257,726.91	0.99442 CITIBANK	20,144,688.79	37,983.24
83164MCD9	SBA POOL #509968	03/25/2042	2.2500	22,331,958.53	22,331,958.53	0.99425 CITIBANK	22,203,549.77	41,872.42
83164MCB3	SBA POOL #509966	03/25/2042	2.2500	15,973,466.72	15,973,466.72	0.99396 CITIBANK	15,876,986.98	29,950.25
83164MCX5	SBA POOL #509986	04/25/2042	2.2500	17,420,261.42	17,420,261.42	0.99380 CITIBANK	17,312,255.80	32,662.99
83164MC64	SBA POOL #509993	05/25/2042	2.2500	19,217,866.67	19,217,866.67	0.99399 CITIBANK	19,102,367.29	36,033.50
83164MBC2	SBA POOL #509935	07/25/2042	2.2500	14,578,489.68	14,578,489.68	0.99400 CITIBANK	14,491,018.74	27,334.67
83164MD30	SBA POOL #510022	07/25/2042	2.2500	23,095,998.55	23,095,998.55	0.99393 CITIBANK	22,955,805.84	43,305.00
83164MGH6	SBA POOL #510100	10/25/2042	2.2500	23,078,108.71	23,078,108.71	0.99397 CITIBANK	22,938,947.71	43,271.45

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83164MH69	SBA POOL #510153	03/25/2043	2.2500	37,911,226.06	37,911,226.06	0.99382 CITIBANK	37,676,934.68	71,083.55
				563,068,144.49	563,068,144.49		559,814,189.13	1,060,847.49
AIP:		0.00						
Book + AIP:		563,068,144.49		SBA POOL				

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.2751	333,159,000.00	9,866,337.21	9,866,337.21	1.03260	5.23490000 CITIBANK	10,187,949.22	43,041.07
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	4,077,496.28	4,077,496.28	1.02283	6.00000000 CITIBANK	4,170,571.66	20,387.48
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	5,173,183.41	5,173,183.41	1.03407	6.00000000 CITIBANK	5,349,410.49	25,865.92
				1,108,489,000.00	19,117,016.90				19,707,931.37	89,294.47
AIP:		0.00								
Book + AIP:		19,117,016.90		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0T29	FNMA DEB	02/28/2020	1.5000	100,000,000.00	99,877,430.32	0.99981	0.00512500 CITIBANK	99,981,000.00	512,500.00
3135G0T60	FNMA DEB	07/30/2020	1.5000	25,000,000.00	24,847,860.04	0.99907	0.00629167 CITIBANK	24,976,750.00	157,291.75
3135G0U84	FNMA DEB	10/30/2020	2.8750	150,000,000.00	151,025,072.22	1.01007	0.00487153 CITIBANK	151,510,500.00	730,729.50
				275,000,000.00	275,750,362.58			276,468,250.00	1,400,521.25
AIP:				119,791.66					
Book + AIP:				275,870,154.24			FNMA DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130ADN32	FHLB DEB	02/11/2020	2.1250	50,000,000.00	49,994,875.00	1.00053	0.00826389 CITIBANK	50,026,500.00	413,194.50
3133XXP50	FHLB DEB	03/13/2020	4.1250	40,000,000.00	40,156,745.07	1.00476	0.01237500 CITIBANK	40,190,400.00	495,000.00
3130ADUJ9	FHLB DEB	03/30/2020	2.3750	100,000,000.00	99,985,547.46	1.00191	0.00600347 CITIBANK	100,191,000.00	600,347.00
3130AECJ7	FHLB DEB	05/28/2020	2.6250	150,000,000.00	149,998,418.58	1.00391	0.00240625 CITIBANK	150,586,500.00	360,937.50
3130AEG79	FHLB DEB	06/01/2020	2.5300	100,000,000.00	100,000,000.00	1.00371	0.00210833 CITIBANK	100,371,000.00	210,833.00
313370E38	FHLB DEB	06/12/2020	3.3750	50,000,000.00	50,167,813.87	1.00728	0.00178125 CITIBANK	50,364,000.00	89,062.50
3130ADHK1	FHLB DEB	06/30/2020	2.1250	50,000,000.00	50,000,000.00	1.00246	0.00005903 CITIBANK	50,123,000.00	2,951.50
3130ADYY2	FHLB DEB	07/15/2020	2.4000	90,000,000.00	89,991,372.67	1.00356	0.01106667 CITIBANK	90,320,400.00	996,000.30
3130ACE26	FHLB DEB	09/28/2020	1.3750	110,000,000.00	109,546,016.63	0.99817	0.00355208 CITIBANK	109,798,700.00	390,728.80
3130AEWA4	FHLB DEB	10/01/2020	2.6250	270,000,000.00	269,730,134.92	1.00722	0.00656250 CITIBANK	271,949,400.00	1,771,875.00
3130A1W95	FHLB DEB	06/11/2021	2.2500	45,000,000.00	45,196,739.38	1.00877	0.00125000 CITIBANK	45,394,650.00	56,250.00
				1,055,000,000.00	1,054,767,663.58			1,059,315,550.00	5,387,180.10
AIP:		0.00							
Book + AIP:		1,054,767,663.58		FHLB DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3137EAEM7	FHLMC DEB	04/23/2020	2.5000	75,000,000.00	74,997,463.26	1.00267	0.00472222 CITIBANK	75,200,250.00	354,166.50
3137EADR7	FHLMC DEB	05/01/2020	1.3750	50,000,000.00	49,880,947.99	0.99908	0.00229167 CITIBANK	49,954,000.00	114,583.50
3134GBUU4	FHLMC DEB	07/01/2020	1.6500	100,000,000.00	100,000,000.00	1.00011	0.00820417 CITIBANK	100,011,000.00	820,417.00
3134GBH70	FHLMC DEB	10/01/2020	1.6050	100,000,000.00	100,000,000.00	0.99995	0.00401250 CITIBANK	99,995,000.00	401,250.00
3137EAEL9	FHLMC DEB	02/16/2021	2.3750	25,000,000.00	24,908,358.14	1.00857	0.00890625 CITIBANK	25,214,250.00	222,656.25
				350,000,000.00	349,786,769.39			350,374,500.00	1,913,073.25
AIP:			0.00						
Book + AIP:			349,786,769.39	FHLMC DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EJRL5	FFCB DEB	06/11/2020	2.5500	25,000,000.00	24,995,326.92	1.00436	0.00141667 CITIBANK	25,109,000.00	35,416.75
3133EHUL5	FFCB DEB	08/10/2020	1.5500	25,000,000.00	25,000,000.00	1.00005	0.00607083 CITIBANK	25,001,250.00	151,770.75
3133EJGH6	FFCB DEB	10/15/2020	2.4400	15,000,000.00	15,000,000.00	1.00718	0.00515111 CITIBANK	15,107,700.00	77,266.65
3133EHW58	FFCB DEB	11/27/2020	1.9000	50,000,000.00	49,995,620.89	1.00293	0.00179444 CITIBANK	50,146,500.00	89,722.00
3133EJXV6	FFCB DEB	02/23/2021	2.7000	50,000,000.00	49,994,501.48	1.01280	0.00960000 CITIBANK	50,640,000.00	480,000.00
3133EJEM7	FFCB DEB	03/01/2021	2.5000	50,000,000.00	49,985,383.06	1.01076	0.00833333 CITIBANK	50,538,000.00	416,666.50
3133EKCS3	FFCB DEB	03/11/2021	2.5500	50,000,000.00	50,020,554.95	1.01161	0.00779167 CITIBANK	50,580,500.00	389,583.50
3133EKRG3	FFCB DEB	03/17/2021	1.9500	50,000,000.00	49,979,985.92	1.00435	0.00563333 CITIBANK	50,217,500.00	281,666.50
3133EJSA8	FFCB DEB	06/21/2021	2.7300	50,000,000.00	50,012,984.03	1.01702	0.00075833 CITIBANK	50,851,000.00	37,916.50
3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,970,043.80	1.02629	0.00389722 CITIBANK	51,314,500.00	194,861.00
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,947,500.96	0.99969	0.00079000 CITIBANK	49,984,500.00	39,500.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,990,104.01	1.02019	0.01177222 CITIBANK	51,009,500.00	588,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,954,506.89	1.00567	0.00848958 CITIBANK	50,283,500.00	424,479.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,975,604.47	1.01940	0.00962806 CITIBANK	50,970,000.00	481,403.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,926,431.21	1.00459	0.00024583 CITIBANK	50,229,500.00	12,291.50
				665,000,000.00	664,748,548.59			671,982,950.00	3,701,154.65
AIP:		0.00							
Book + AIP:		664,748,548.59	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
459058FA6	IBRD DEB	03/30/2020	1.3750	50,000,000.00	49,898,735.78	0.99904	0.00347822	CITIBANK	49,952,000.00	173,911.00
4581X0CX4	IADB DEB	05/12/2020	1.6250	50,000,000.00	49,986,108.35	0.99942	0.00221181	CITIBANK	49,971,000.00	110,590.50
45950VMC7	IFC DEB	06/29/2020	2.6100	50,000,000.00	50,000,000.00	1.00303	0.00014500	CITIBANK	50,151,500.00	7,250.00
459058FM0	IBRD DEB	08/10/2020	1.1250	100,000,000.00	99,637,497.36	0.99597	0.00441017	CITIBANK	99,597,000.00	441,017.00
45905UX33	IBRD DEB	10/01/2020	2.9200	200,000,000.00	200,000,000.00	1.01034	0.00730000	CITIBANK	202,068,000.00	1,460,000.00
459058DH3	IBRD DEB	11/01/2020	2.1250	100,000,000.00	99,606,089.24	1.00348	0.00354333	CITIBANK	100,348,000.00	354,333.00
459058EW9	IBRD DEB	03/09/2021	1.6250	25,000,000.00	24,972,664.14	0.99936	0.00505867	CITIBANK	24,984,000.00	126,466.75
4581X0DB1	IADB DEB	04/19/2021	2.6250	90,000,000.00	89,914,368.62	1.01206	0.00525000	CITIBANK	91,085,400.00	472,500.00
				665,000,000.00	664,015,463.49				668,156,900.00	3,146,068.25
AIP:		484,094.45								
Book + AIP:		664,499,557.94		SUPRANAT'L DEB						

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3130ADTG7	FHLB DEB-CL	04/01/2020	2.3800	50,000,000.00	50,000,000.00	1.00186	0.00595000 CITIBANK	50,093,000.00	297,500.00
3134GSHG3	FHLMC DEB-CL	04/01/2020	2.3750	50,000,000.00	50,000,000.00	1.00180	0.00593750 CITIBANK	50,090,000.00	296,875.00
3134GTVA8	FHLMC DEB-CL	06/30/2021	2.0100	100,000,000.00	100,000,000.00	1.00015	0.00005583 CITIBANK	100,015,000.00	5,583.00
3134GTKC6	FHLMC DEB-CL	07/01/2021	2.4750	100,000,000.00	100,000,000.00	1.00319	0.00000000 CITIBANK	100,319,000.00	0.00
3134GUHD5	FHLMC DEB-CL	07/01/2022	1.7100	100,000,000.00	100,000,000.00	0.99383	0.00384750 CITIBANK	99,383,000.00	384,750.00
3134GUBX7	FHLMC DEB-CL	07/01/2022	1.9500	100,000,000.00	100,000,000.00	1.00029	0.00000000 CITIBANK	100,029,000.00	0.00
45905U4D3	IBRD DEB-CL	09/19/2022	2.0800	50,000,000.00	50,000,000.00	1.00000	0.00589333 CITIBANK	50,000,000.00	294,666.50
3130AHSB0	FHLB DEB-CL	03/01/2023	1.7000	100,000,000.00	100,000,000.00	1.00022	0.00061389 CITIBANK	100,022,000.00	61,389.00
45905U5S9	IBRD DEB-CL	12/12/2024	2.0000	125,000,000.00	125,000,000.00	1.00020	0.00105556 CITIBANK	125,025,000.00	131,945.00
				775,000,000.00	775,000,000.00			774,976,000.00	1,472,708.50
AIP:			0.00						
Book + AIP:			775,000,000.00	CALLABLE DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384SE0	FHLB DN	01/24/2020	0.0000	100,000,000.00	99,544,444.44	0.99908 CITIBANK	99,908,000.00
313384TN9	FHLB DN	02/25/2020	0.0000	300,000,000.00	298,683,875.00	0.99772 CITIBANK	299,316,000.00
313384TR0	FHLB DN	02/28/2020	0.0000	200,000,000.00	198,911,166.66	0.99759 CITIBANK	199,518,000.00
313384UB3	FHLB DN	03/09/2020	0.0000	100,000,000.00	99,532,000.00	0.99710 CITIBANK	99,710,000.00
313384UD9	FHLB DN	03/11/2020	0.0000	100,000,000.00	99,523,333.34	0.99701 CITIBANK	99,701,000.00
313384UJ6	FHLB DN	03/16/2020	0.0000	300,000,000.00	298,858,375.00	0.99679 CITIBANK	299,037,000.00
313384UT4	FHLB DN	03/25/2020	0.0000	100,000,000.00	99,553,666.66	0.99640 CITIBANK	99,640,000.00
313384VA4	FHLB DN	04/01/2020	0.0000	100,000,000.00	99,054,777.78	0.99608 CITIBANK	99,608,000.00
313384WG0	FHLB DN	05/01/2020	0.0000	200,000,000.00	198,652,750.00	0.99477 CITIBANK	198,954,000.00
313384WK1	FHLB DN	05/04/2020	0.0000	100,000,000.00	99,345,555.56	0.99464 CITIBANK	99,464,000.00
313384XJ3	FHLB DN	05/27/2020	0.0000	100,000,000.00	99,175,500.00	0.99363 CITIBANK	99,363,000.00
313384XP9	FHLB DN	06/01/2020	0.0000	100,000,000.00	99,179,750.00	0.99337 CITIBANK	99,337,000.00
313384YV5	FHLB DN	07/01/2020	0.0000	550,000,000.00	545,050,333.33	0.99211 CITIBANK	545,660,500.00
				2,350,000,000.00	2,335,065,527.77		2,339,216,500.00
AIP:		0.00					
Book + AIP:		2,335,065,527.77	FHLB DN				

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313396SQ7	FHLMC DN	02/03/2020	0.0000	200,000,000.00	197,743,527.78	0.99865 CITIBANK	199,730,000.00
313396TN3	FHLMC DN	02/25/2020	0.0000	100,000,000.00	98,953,986.12	0.99772 CITIBANK	99,772,000.00
313396TR4	FHLMC DN	02/28/2020	0.0000	500,000,000.00	495,033,222.22	0.99759 CITIBANK	498,795,000.00
313396TU7	FHLMC DN	03/02/2020	0.0000	650,000,000.00	643,740,097.20	0.99740 CITIBANK	648,310,000.00
313396VA8	FHLMC DN	04/01/2020	0.0000	850,000,000.00	840,250,791.68	0.99608 CITIBANK	846,668,000.00
313396WD1	FHLMC DN	04/28/2020	0.0000	100,000,000.00	99,462,666.66	0.99490 CITIBANK	99,490,000.00
313396WK5	FHLMC DN	05/04/2020	0.0000	400,000,000.00	396,860,305.54	0.99464 CITIBANK	397,856,000.00
313396XJ7	FHLMC DN	05/27/2020	0.0000	900,000,000.00	892,455,791.66	0.99363 CITIBANK	894,267,000.00
313396XP3	FHLMC DN	06/01/2020	0.0000	300,000,000.00	297,492,500.00	0.99337 CITIBANK	298,011,000.00
313396YM9	FHLMC DN	06/23/2020	0.0000	100,000,000.00	99,199,166.66	0.99241 CITIBANK	99,241,000.00
313396YV9	FHLMC DN	07/01/2020	0.0000	400,000,000.00	396,154,583.32	0.99211 CITIBANK	396,844,000.00
				4,500,000,000.00	4,457,346,638.84		4,478,984,000.00
AIP:		0.00					
Book + AIP:		4,457,346,638.84	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588TR6	FNMA DN	02/28/2020	0.0000	300,000,000.00	299,050,333.32	0.99759 CITIBANK	299,277,000.00
313588TV7	FNMA DN	03/03/2020	0.0000	200,000,000.00	199,322,986.12	0.99736 CITIBANK	199,472,000.00
313588VA0	FNMA DN	04/01/2020	0.0000	100,000,000.00	99,559,388.88	0.99608 CITIBANK	99,608,000.00
				600,000,000.00	597,932,708.32		598,357,000.00
AIP:		0.00					
Book + AIP:		597,932,708.32		FNMA DN			

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459052SE7	IBRD DN	01/24/2020	0.0000	100,000,000.00	99,354,666.66	0.99908 CITIBANK	99,908,000.00
459052SQ0	IBRD DN	02/03/2020	0.0000	100,000,000.00	99,385,000.00	0.99865 CITIBANK	99,865,000.00
459052TR7	IBRD DN	02/28/2020	0.0000	300,000,000.00	297,150,111.10	0.99759 CITIBANK	299,277,000.00
459052WG7	IBRD DN	05/01/2020	0.0000	100,000,000.00	99,358,666.66	0.99477 CITIBANK	99,477,000.00
459052XP6	IBRD DN	06/01/2020	0.0000	200,000,000.00	198,523,527.78	0.99337 CITIBANK	198,674,000.00
				800,000,000.00	793,771,972.20		797,201,000.00
AIP:		0.00					
Book + AIP:		793,771,972.20		IBRD DN			

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06053P3M7	BOFA BN	01/29/2020	07/02/2019	2.1200	100,000,000.00	100,000,000.00	1.9100	1.000147105 MESIROW	100,014,710.55	1,077,666.67
06053P3N5	BOFA BN	02/03/2020	07/02/2019	2.1200	100,000,000.00	100,000,000.00	1.9100	1.000173328 MESIROW	100,017,332.84	1,077,666.67
06053P3J4	BOFA BN	02/28/2020	06/04/2019	2.2600	100,000,000.00	100,000,000.00	1.9100	1.000521523 MESIROW	100,052,152.28	1,324,611.11
06053P4J3	BOFA BN	04/01/2020	09/05/2019	1.9000	200,000,000.00	200,000,000.00	1.8750	1.000033519 MESIROW	200,006,703.70	1,245,555.56
06053P5A1	BOFA BN	05/01/2020	10/09/2019	1.8500	100,000,000.00	100,000,000.00	1.8600	0.999939779 MESIROW	99,993,977.90	431,666.67
06053P5G8	BOFA BN	06/01/2020	11/07/2019	1.8600	100,000,000.00	100,000,000.00	1.8800	0.999893842 MESIROW	99,989,384.17	284,166.67
					700,000,000.00	700,000,000.00			700,074,261.44	5,441,333.35
AIP:				0.00						
Book + AIP:					700,000,000.00			BANK NOTE		

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33616WCN4	FIRST REP CD	01/07/2020	12/05/2019	1.7400	100,000,000.00	100,000,000.00	1.8300	0.999984607 MESIROW	99,998,460.67	130,500.00
62478T6D6	MUFG UNION CD	01/24/2020	10/24/2019	1.8000	100,000,000.00	100,000,000.00	1.8300	0.999976827 MESIROW	99,997,682.68	345,000.00
62478T5W5	MUFG UNION CD	01/24/2020	10/03/2019	1.9000	100,000,000.00	100,000,000.00	1.8300	1.000039123 MESIROW	100,003,912.29	475,000.00
33616WB21	FIRST REP CD	01/29/2020	11/20/2019	1.6800	100,000,000.00	100,000,000.00	1.8300	0.999880713 MESIROW	99,988,071.34	196,000.00
33616WCP9	FIRST REP CD	02/05/2020	12/05/2019	1.7400	100,000,000.00	100,000,000.00	1.9600	0.999784036 MESIROW	99,978,403.59	130,500.00
94989R7E2	WELLS FGO CD	02/28/2020	04/15/2019	2.5900	200,000,000.00	200,000,000.00	1.9600	1.000952696 MESIROW	200,190,539.28	3,755,500.00
62478T5P0	MUFG UNION CD	02/28/2020	09/17/2019	2.0000	100,000,000.00	100,000,000.00	1.9600	1.000045704 MESIROW	100,004,570.43	588,888.89
95001KBZ6	WELLS FGO CD	02/28/2020	06/26/2019	2.1000	100,000,000.00	100,000,000.00	1.9600	1.000190141 MESIROW	100,019,014.06	1,102,500.00
90333VS68	US BANK CD	02/28/2020	06/19/2019	2.1300	100,000,000.00	100,000,000.00	1.9600	1.000236522 MESIROW	100,023,652.23	1,159,666.67
06426GRN9	BOWEST CD	02/28/2020	06/19/2019	2.2800	100,000,000.00	100,000,000.00	1.9600	1.000474858 MESIROW	100,047,485.75	1,241,333.33
06426GRU3	BOWEST CD	02/28/2020	09/17/2019	2.1400	100,000,000.00	100,000,000.00	1.9600	1.000269252 MESIROW	100,026,925.23	630,111.11
90333VU65	US BANK CD	03/02/2020	09/16/2019	1.9700	200,000,000.00	200,000,000.00	1.9300	1.000048471 MESIROW	200,009,694.18	1,171,055.56
90333VY20	US BANK CD	03/25/2020	12/23/2019	1.8300	100,000,000.00	100,000,000.00	1.9300	0.999765662 MESIROW	99,976,566.17	45,750.00
06426GRX7	BOWEST CD	04/01/2020	10/18/2019	1.9000	100,000,000.00	100,000,000.00	1.8500	1.000107376 MESIROW	100,010,737.61	395,833.33
17305TN73	CITIBANK CD	04/01/2020	12/10/2019	1.8300	100,000,000.00	100,000,000.00	1.8500	0.999944474 MESIROW	99,994,447.43	111,833.33
90333VT42	US BANK CD	04/01/2020	07/18/2019	2.0600	100,000,000.00	100,000,000.00	1.8500	1.000483882 MESIROW	100,048,388.24	955,611.11
95001KEG5	WELLS FGO CD	04/01/2020	10/01/2019	2.0000	100,000,000.00	100,000,000.00	1.8500	1.000353611 MESIROW	100,035,361.15	511,111.11
33616WCQ7	FIRST REP CD	04/01/2020	12/11/2019	1.7800	100,000,000.00	100,000,000.00	1.8500	0.999819046 MESIROW	99,981,904.61	103,833.33
06426GRZ2	BOWEST CD	05/01/2020	12/03/2019	1.8500	100,000,000.00	100,000,000.00	1.8600	0.999957339 MESIROW	99,995,733.89	149,027.78
90333VV80	US BANK CD	05/01/2020	11/07/2019	1.7800	100,000,000.00	100,000,000.00	1.8600	0.999715886 MESIROW	99,971,588.62	271,944.44
90333VW71	US BANK CD	05/27/2020	12/02/2019	1.7700	100,000,000.00	100,000,000.00	1.8600	0.999624152 MESIROW	99,962,415.19	147,500.00
06426GRY5	BOWEST CD	06/01/2020	11/15/2019	1.8500	100,000,000.00	100,000,000.00	1.8800	0.999855310 MESIROW	99,985,530.99	241,527.78
62478T7M5	MUFG UNION CD	06/01/2020	12/26/2019	1.8000	100,000,000.00	100,000,000.00	1.8800	0.999662520 MESIROW	99,966,251.97	30,000.00
95001KEY6	WELLS FGO CD	07/01/2020	10/16/2019	1.8900	100,000,000.00	100,000,000.00	1.9200	0.999810929 MESIROW	99,981,092.94	404,250.00

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95001KEP5	WELLS FGO CD	07/01/2020	10/03/2019	1.8700	100,000,000.00	100,000,000.00	1.9200	0.999704710 MESIROW	99,970,470.98	467,500.00
90333VW22	US BANK CD	07/01/2020	11/15/2019	1.7800	100,000,000.00	100,000,000.00	1.9200	0.999276686 MESIROW	99,927,668.60	232,388.89
62478T7K9	MUFG UNION CD	07/01/2020	12/19/2019	1.8100	100,000,000.00	100,000,000.00	1.9200	0.999442952 MESIROW	99,944,295.16	65,361.11
17305TN81	CITIBANK CD	07/01/2020	12/10/2019	1.8200	100,000,000.00	100,000,000.00	1.9200	0.999488612 MESIROW	99,948,861.23	111,222.22
06426GSA6	BOWEST CD	07/01/2020	12/19/2019	1.8800	100,000,000.00	100,000,000.00	1.9200	0.999793195 MESIROW	99,979,319.54	67,888.89
					3,100,000,000.00	3,100,000,000.00			3,099,969,046.05	15,238,638.88
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65602VVT0	NORINCHUK YCD	01/06/2020	12/04/2019	1.7000	100,000,000.00	100,000,000.00	1.7600	0.999991346 MESIROW	99,999,134.56	132,222.22
65602VRZ1	NORINCHUK YCD	01/06/2020	09/30/2019	2.0700	100,000,000.00	100,000,000.00	1.7600	1.000041738 MESIROW	100,004,173.82	534,750.00
13606C3V4	CIBC YCD	01/13/2020	12/10/2019	1.8500	100,000,000.00	100,000,000.00	1.7600	1.000029320 MESIROW	100,002,931.95	113,055.56
4823TCEH2	KBC YCD	01/13/2020	12/13/2019	1.7500	100,000,000.00	100,000,000.00	1.7600	0.999996127 MESIROW	99,999,612.71	92,361.11
4823TCEL3	KBC YCD	01/21/2020	12/17/2019	1.7500	100,000,000.00	100,000,000.00	1.7600	0.999993738 MESIROW	99,999,373.76	72,916.67
65602VWJ1	NORINCHUK YCD	01/24/2020	12/20/2019	1.8500	100,000,000.00	100,000,000.00	1.7600	1.000056743 MESIROW	100,005,674.28	61,666.67
55379W5C6	MUFG BK YCD	01/24/2020	10/31/2019	1.8600	150,000,000.00	150,000,000.00	1.7600	1.000060219 MESIROW	150,009,032.88	480,500.00
06367BDE6	MONTREAL YCD	01/24/2020	12/16/2019	1.9800	100,000,000.00	100,000,000.00	1.7600	1.000139409 MESIROW	100,013,940.93	88,000.00
63307UNZ0	NB CANADA YCD	01/24/2020	08/01/2019	2.1600	100,000,000.00	100,000,000.00	1.7600	1.000244958 MESIROW	100,024,495.77	918,000.00
23341VYQ8	DNB YCD	01/24/2020	10/10/2019	1.9100	100,000,000.00	100,000,000.00	1.7600	1.000090780 MESIROW	100,009,077.96	440,361.11
83369XCJ5	SOC GEN YCD	01/29/2020	10/28/2019	1.8500	100,000,000.00	100,000,000.00	1.7600	1.000065338 MESIROW	100,006,533.81	334,027.78
89114ND77	TORONTO YCD	01/29/2020	12/16/2019	2.0000	100,000,000.00	100,000,000.00	1.7600	1.000185196 MESIROW	100,018,519.64	88,888.89
63873QAM6	NATIXIS YCD	02/03/2020	11/13/2019	1.8700	100,000,000.00	100,000,000.00	1.8300	1.000032343 MESIROW	100,003,234.27	254,527.78
05252WRC9	ANZ YCD	02/03/2020	09/05/2019	1.9500	100,000,000.00	100,000,000.00	1.8300	1.000099112 MESIROW	100,009,911.17	639,166.67
65558TLA1	NORDEA ABP YCD	02/03/2020	08/06/2019	2.0100	100,000,000.00	100,000,000.00	1.8300	1.000150885 MESIROW	100,015,088.51	826,333.33
23341VZP9	DNB YCD	02/05/2020	11/18/2019	1.7500	100,000,000.00	100,000,000.00	1.8300	0.999918562 MESIROW	99,991,856.17	213,888.89
4823TCEQ2	KBC YCD	02/05/2020	12/19/2019	1.8500	100,000,000.00	100,000,000.00	1.8300	1.000018223 MESIROW	100,001,822.34	66,805.56
55379W6N1	MUFG BK YCD	02/05/2020	12/20/2019	1.8000	100,000,000.00	100,000,000.00	1.8300	0.999969820 MESIROW	99,996,981.95	60,000.00
63873QBP8	NATIXIS YCD	02/05/2020	12/05/2019	1.8200	100,000,000.00	100,000,000.00	1.8300	0.999987871 MESIROW	99,998,787.08	136,500.00
22535CHZ7	CR AG CIB YCD	02/05/2020	10/31/2019	1.7300	100,000,000.00	100,000,000.00	1.8300	0.999897659 MESIROW	99,989,765.89	297,944.44
83369XCL0	SOC GEN YCD	02/10/2020	10/31/2019	1.8800	100,000,000.00	100,000,000.00	1.8300	1.000048873 MESIROW	100,004,887.27	323,777.78
06742TQG4	BARCLAYS YCD	02/10/2020	10/31/2019	1.9500	100,000,000.00	100,000,000.00	1.8300	1.000126248 MESIROW	100,012,624.80	335,833.33
86565B2W0	SUMITOMO YCD	02/14/2020	11/14/2019	1.8000	100,000,000.00	100,000,000.00	1.8300	0.999958059 MESIROW	99,995,805.91	240,000.00
22549LC86	CR SUISSE YCD	02/25/2020	12/18/2019	1.9800	100,000,000.00	100,000,000.00	1.8300	1.000226381 MESIROW	100,022,638.10	77,000.00

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65602VUT1	NORINCHUK YCD	02/25/2020	11/15/2019	1.8800	100,000,000.00	100,000,000.00	1.8300	1.000069333 MESIROW	100,006,933.28	245,444.44
55379W6P6	MUFG BK YCD	02/25/2020	12/26/2019	1.8000	100,000,000.00	100,000,000.00	1.8300	0.999953458 MESIROW	99,995,345.80	30,000.00
60710AGQ9	MIZUHO YCD	02/25/2020	11/12/2019	1.8800	100,000,000.00	100,000,000.00	1.8300	1.000068896 MESIROW	100,006,889.60	261,111.11
83050PFR5	SE BANKEN YCD	02/25/2020	10/30/2019	1.8900	100,000,000.00	100,000,000.00	1.8300	1.000082190 MESIROW	100,008,218.97	330,750.00
89114NE50	TORONTO YCD	02/25/2020	12/18/2019	2.0100	50,000,000.00	50,000,000.00	1.8300	1.000272054 MESIROW	50,013,602.70	39,083.33
83050PAJ8	SE BANKEN YCD	02/28/2020	04/18/2019	2.5900	100,000,000.00	100,000,000.00	1.8300	1.001166280 MESIROW	100,116,627.99	1,856,166.67
65558TJM8	NORDEA ABP YCD	02/28/2020	06/17/2019	2.1900	100,000,000.00	100,000,000.00	1.8300	1.000542887 MESIROW	100,054,288.67	1,204,500.00
86958J6W4	SVENSKA YCD	02/28/2020	04/18/2019	2.6000	100,000,000.00	100,000,000.00	1.8300	1.001182133 MESIROW	100,118,213.30	1,863,333.33
78012UNN1	RB CANADA YCD	02/28/2020	04/16/2019	2.6000	200,000,000.00	200,000,000.00	1.8300	1.001181708 MESIROW	200,236,341.67	3,755,555.56
63873N7E5	NATIXIS YCD	02/28/2020	10/17/2019	1.9500	100,000,000.00	100,000,000.00	1.8300	1.000180663 MESIROW	100,018,066.34	411,666.67
63307UPB1	NB CANADA YCD	02/28/2020	09/27/2019	2.0100	100,000,000.00	100,000,000.00	1.8300	1.000273391 MESIROW	100,027,339.09	536,000.00
65558TGT6	NORDEA ABP YCD	02/28/2020	04/17/2019	2.6200	100,000,000.00	100,000,000.00	1.8300	1.001213625 MESIROW	100,121,362.52	1,884,944.44
53947CBP2	LLOYDS YCD	02/28/2020	06/11/2019	2.3400	100,000,000.00	100,000,000.00	1.8300	1.000780271 MESIROW	100,078,027.13	1,326,000.00
83369Y4H6	SOC GEN YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	1.8300	1.001229263 MESIROW	100,122,926.27	1,899,444.44
06742TQE9	BARCLAYS YCD	02/28/2020	10/24/2019	1.9700	100,000,000.00	100,000,000.00	1.8300	1.000213793 MESIROW	100,021,379.28	377,583.33
06370R6A2	MONTREAL YCD	02/28/2020	10/23/2019	1.8300	100,000,000.00	100,000,000.00	1.8300	0.999989540 MESIROW	99,998,953.97	355,833.33
05576T4A4	BNP YCD	02/28/2020	09/25/2019	2.0600	100,000,000.00	100,000,000.00	1.8300	1.000352981 MESIROW	100,035,298.13	560,777.78
05252WRF2	ANZ YCD	02/28/2020	10/15/2019	1.8800	100,000,000.00	100,000,000.00	1.8300	1.000068345 MESIROW	100,006,834.45	407,333.33
05252WQX4	ANZ YCD	02/28/2020	04/18/2019	2.5800	100,000,000.00	100,000,000.00	1.8300	1.001150427 MESIROW	100,115,042.68	1,849,000.00
06417G6E3	SCOTIA YCD	02/28/2020	04/16/2019	2.6300	100,000,000.00	100,000,000.00	1.8300	1.001229263 MESIROW	100,122,926.27	1,899,444.44
23341VYGO	DNB YCD	02/28/2020	09/11/2019	1.9900	100,000,000.00	100,000,000.00	1.8300	1.000238820 MESIROW	100,023,882.02	619,111.11
89114NB53	TORONTO YCD	02/28/2020	11/20/2019	1.8200	100,000,000.00	100,000,000.00	1.8300	0.999977694 MESIROW	99,997,769.44	212,333.33
22549LYR0	CR SUISSE YCD	02/28/2020	08/20/2019	1.9600	100,000,000.00	100,000,000.00	1.8300	1.000187382 MESIROW	100,018,738.22	729,555.56
20271ERL5	CB AUS YCD	02/28/2020	08/30/2019	1.9600	100,000,000.00	100,000,000.00	1.8300	1.000188983 MESIROW	100,018,898.27	675,111.11

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22535CHU8	CR AG CIB YCD	02/28/2020	10/18/2019	1.8800	100,000,000.00	100,000,000.00	1.8300	1.000068805 MESIROW	100,006,880.51	391,666.67
21684XAS5	RABOBANK YCD	02/28/2020	04/18/2019	2.5700	100,000,000.00	100,000,000.00	1.8300	1.001134574 MESIROW	100,113,457.37	1,841,833.33
13606BW28	CIBC YCD	02/28/2020	04/16/2019	2.6200	200,000,000.00	200,000,000.00	1.8300	1.001213411 MESIROW	200,242,682.24	3,784,444.44
22549LB20	CR SUISSE YCD	02/28/2020	09/20/2019	2.0200	100,000,000.00	100,000,000.00	1.8300	1.000288222 MESIROW	100,028,822.16	577,944.44
78012UPB5	RB CANADA YCD	02/28/2020	04/29/2019	2.5400	150,000,000.00	150,000,000.00	1.8300	1.001089296 MESIROW	150,163,394.40	2,614,083.33
89114N2T1	TORONTO YCD	02/28/2020	09/12/2019	2.0100	100,000,000.00	100,000,000.00	1.8300	1.000270929 MESIROW	100,027,092.89	619,750.00
34959TPS9	FORTIS YCD	02/28/2020	10/01/2019	2.0500	100,000,000.00	100,000,000.00	1.8300	1.000338002 MESIROW	100,033,800.19	523,888.89
06367BBB4	MONTREAL YCD	03/02/2020	12/02/2019	1.8600	100,000,000.00	100,000,000.00	1.9000	0.999927466 MESIROW	99,992,746.56	155,000.00
06417MDD4	SCOTIA YCD	03/02/2020	10/03/2019	1.9200	200,000,000.00	200,000,000.00	1.9000	1.000018376 MESIROW	200,003,675.28	960,000.00
55379W6K7	MUFG BK YCD	03/02/2020	12/09/2019	1.8700	100,000,000.00	100,000,000.00	1.9000	0.999945496 MESIROW	99,994,549.58	119,472.22
83369XD39	SOC GEN YCD	03/02/2020	12/11/2019	1.7700	100,000,000.00	100,000,000.00	1.9000	0.999777116 MESIROW	99,977,711.57	103,250.00
78012USK2	RB CANADA YCD	03/09/2020	12/13/2019	1.8900	100,000,000.00	100,000,000.00	1.9000	0.999977612 MESIROW	99,997,761.15	99,750.00
05576T4D8	BNP YCD	03/09/2020	11/12/2019	1.8500	100,000,000.00	100,000,000.00	1.9000	0.999896705 MESIROW	99,989,670.48	256,944.44
86565B3Q2	SUMITOMO YCD	03/10/2020	12/17/2019	1.8000	100,000,000.00	100,000,000.00	1.9000	0.999806307 MESIROW	99,980,630.74	75,000.00
34959TPZ3	FORTIS YCD	03/11/2020	11/15/2019	1.8200	100,000,000.00	100,000,000.00	1.9000	0.999836271 MESIROW	99,983,627.09	237,611.11
53947CCJ5	LLOYDS YCD	03/24/2020	10/17/2019	2.0200	100,000,000.00	100,000,000.00	1.9000	1.000256861 MESIROW	100,025,686.08	426,444.44
34959TQA7	FORTIS YCD	03/24/2020	11/21/2019	1.8200	100,000,000.00	100,000,000.00	1.9000	0.999807320 MESIROW	99,980,731.97	207,277.78
60710AHD7	MIZUHO YCD	03/24/2020	12/19/2019	1.8700	100,000,000.00	100,000,000.00	1.9000	0.999928190 MESIROW	99,992,818.98	67,527.78
05576T4C0	BNP YCD	03/25/2020	10/30/2019	1.8900	100,000,000.00	100,000,000.00	1.9000	0.999962171 MESIROW	99,996,217.11	330,750.00
34959TPW0	FORTIS YCD	03/25/2020	10/29/2019	1.9000	100,000,000.00	100,000,000.00	1.9000	0.999985091 MESIROW	99,998,509.13	337,777.78
65558TRQ0	NORDEA ABP YCD	03/27/2020	12/20/2019	1.7500	100,000,000.00	100,000,000.00	1.9000	0.999640650 MESIROW	99,964,065.00	58,333.33
65602VWF9	NORINCHUK YCD	03/27/2020	12/19/2019	1.9500	100,000,000.00	100,000,000.00	1.9000	1.000115723 MESIROW	100,011,572.31	70,416.67
60710AHB1	MIZUHO YCD	03/27/2020	12/16/2019	1.8500	100,000,000.00	100,000,000.00	1.9000	0.999877380 MESIROW	99,987,738.01	82,222.22
22535CKB6	CR AG CIB YCD	03/27/2020	12/26/2019	1.8600	100,000,000.00	100,000,000.00	1.9000	0.999903476 MESIROW	99,990,347.55	31,000.00

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63253TU30	NAT AUB YCD	03/27/2020	12/23/2019	1.7500	100,000,000.00	100,000,000.00	1.9000	0.999641309 MESIROW	99,964,130.90	43,750.00
13606B5S1	CIBC YCD	04/01/2020	09/12/2019	2.0000	100,000,000.00	100,000,000.00	1.9000	1.000222094 MESIROW	100,022,209.40	616,666.67
05576T4B2	BNP YCD	04/01/2020	10/17/2019	1.9600	100,000,000.00	100,000,000.00	1.9000	1.000131164 MESIROW	100,013,116.39	413,777.78
05252WRG0	ANZ YCD	04/01/2020	10/18/2019	1.8800	100,000,000.00	100,000,000.00	1.9000	0.999930965 MESIROW	99,993,096.51	391,666.67
05252WRD7	ANZ YCD	04/01/2020	09/16/2019	2.0000	100,000,000.00	100,000,000.00	1.9000	1.000223156 MESIROW	100,022,315.62	594,444.44
22535CHN4	CR AG CIB YCD	04/01/2020	10/03/2019	1.9400	100,000,000.00	100,000,000.00	1.9000	1.000077446 MESIROW	100,007,744.57	485,000.00
21684XCT1	RABOBANK YCD	04/01/2020	10/03/2019	1.8700	100,000,000.00	100,000,000.00	1.9000	0.999902183 MESIROW	99,990,218.35	467,500.00
21684XBC9	RABOBANK YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	1.9000	1.000548077 MESIROW	100,054,807.67	1,165,111.11
06370R6L8	MONTREAL YCD	04/01/2020	11/07/2019	1.7000	100,000,000.00	100,000,000.00	1.9000	0.999484447 MESIROW	99,948,444.67	259,722.22
63873N6T3	NATIXIS YCD	04/01/2020	09/17/2019	2.0400	100,000,000.00	100,000,000.00	1.9000	1.000323487 MESIROW	100,032,348.66	600,666.67
63307UPA3	NB CANADA YCD	04/01/2020	09/05/2019	1.8800	100,000,000.00	100,000,000.00	1.9000	0.999920232 MESIROW	99,992,023.18	616,222.22
34959TPT7	FORTIS YCD	04/01/2020	10/16/2019	1.9600	100,000,000.00	100,000,000.00	1.9000	1.000130904 MESIROW	100,013,090.37	419,222.22
53947CBW7	LLOYDS YCD	04/01/2020	07/18/2019	2.1400	100,000,000.00	100,000,000.00	1.9000	1.000556317 MESIROW	100,055,631.66	992,722.22
06417MDN2	SCOTIA YCD	04/01/2020	10/18/2019	1.9100	50,000,000.00	50,000,000.00	1.9000	1.000006137 MESIROW	50,000,306.86	198,958.33
20271ERA9	CB AUS YCD	04/01/2020	06/19/2019	2.1400	100,000,000.00	100,000,000.00	1.9000	1.000548077 MESIROW	100,054,807.67	1,165,111.11
21684XCJ3	RABOBANK YCD	04/01/2020	09/17/2019	2.0100	100,000,000.00	100,000,000.00	1.9000	1.000248438 MESIROW	100,024,843.79	591,833.33
86959RCS7	SVENSKA YCD	04/01/2020	10/15/2019	1.9200	100,000,000.00	100,000,000.00	1.9000	1.000030430 MESIROW	100,003,042.99	416,000.00
22549LA62	CR SUISSE YCD	04/01/2020	09/17/2019	2.0200	100,000,000.00	100,000,000.00	1.9000	1.000273454 MESIROW	100,027,345.41	594,777.78
83050PET2	SE BANKEN YCD	04/01/2020	10/04/2019	1.9500	100,000,000.00	100,000,000.00	1.9000	1.000102742 MESIROW	100,010,274.21	482,083.33
83050PER6	SE BANKEN YCD	04/01/2020	10/02/2019	1.9800	50,000,000.00	50,000,000.00	1.9000	1.000177333 MESIROW	50,008,866.63	250,250.00
78012URJ6	RB CANADA YCD	05/01/2020	10/16/2019	1.8900	100,000,000.00	100,000,000.00	1.9100	0.999907420 MESIROW	99,990,742.04	404,250.00
22549LZQ1	CR SUISSE YCD	05/01/2020	12/13/2019	1.8500	100,000,000.00	100,000,000.00	1.9100	0.999793392 MESIROW	99,979,339.16	97,638.89
06417MGJ8	SCOTIA YCD	05/01/2020	12/23/2019	1.9100	100,000,000.00	100,000,000.00	1.9100	0.999996954 MESIROW	99,999,695.41	47,750.00
06370R6K0	MONTREAL YCD	05/01/2020	11/05/2019	1.7000	100,000,000.00	100,000,000.00	1.9100	0.999281499 MESIROW	99,928,149.95	269,166.67

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13606C2M5	CIBC YCD	05/01/2020	11/15/2019	1.8500	100,000,000.00	100,000,000.00	1.9100	0.999784213 MESIROW	99,978,421.32	241,527.78
06742TQQ2	BARCLAYS YCD	05/04/2020	12/16/2019	1.8200	100,000,000.00	100,000,000.00	1.9100	0.999686739 MESIROW	99,968,673.93	80,888.89
21684XDB9	RABOBANK YCD	05/14/2020	11/13/2019	1.8400	50,000,000.00	50,000,000.00	1.9100	0.999723604 MESIROW	49,986,180.21	125,222.22
83369XD96	SOC GEN YCD	05/18/2020	12/19/2019	1.8400	150,000,000.00	150,000,000.00	1.9100	0.999728788 MESIROW	149,959,318.13	99,666.67
06742TQR0	BARCLAYS YCD	05/27/2020	12/16/2019	1.8500	100,000,000.00	100,000,000.00	1.9100	0.999750533 MESIROW	99,975,053.30	82,222.22
22549LM36	CR SUISSE YCD	05/27/2020	11/18/2019	1.8800	100,000,000.00	100,000,000.00	1.9100	0.999860666 MESIROW	99,986,066.59	229,777.78
63253TS66	NAT AUB YCD	06/01/2020	06/13/2019	2.1200	100,000,000.00	100,000,000.00	1.9100	1.000784410 MESIROW	100,078,440.98	1,189,555.56
78012URV9	RB CANADA YCD	06/01/2020	12/05/2019	1.8200	100,000,000.00	100,000,000.00	1.9100	0.999612120 MESIROW	99,961,212.01	136,500.00
13606C3C6	CIBC YCD	06/01/2020	12/05/2019	1.8300	100,000,000.00	100,000,000.00	1.9100	0.999653945 MESIROW	99,965,394.45	137,250.00
06417MFH3	SCOTIA YCD	06/01/2020	12/02/2019	1.8500	50,000,000.00	50,000,000.00	1.9100	0.999736360 MESIROW	49,986,818.00	77,083.33
05252WQZ9	ANZ YCD	06/26/2020	06/26/2019	1.9800	100,000,000.00	100,000,000.00	1.9100	1.000244255 MESIROW	100,024,425.52	1,039,500.00
96130ACW6	WESTPAC YCD	06/30/2020	07/09/2019	2.1300	100,000,000.00	100,000,000.00	1.9250	1.000920995 MESIROW	100,092,099.55	1,041,333.33
63253TS74	NAT AUB YCD	07/01/2020	07/03/2019	1.9700	100,000,000.00	100,000,000.00	1.9250	1.000129317 MESIROW	100,012,931.67	995,944.44
63873N7J4	NATIXIS YCD	07/01/2020	10/31/2019	1.8800	100,000,000.00	100,000,000.00	1.9250	0.999743487 MESIROW	99,974,348.65	323,777.78
65558TPN9	NORDEA ABP YCD	07/01/2020	10/31/2019	1.8300	100,000,000.00	100,000,000.00	1.9250	0.999493975 MESIROW	99,949,397.50	315,166.67
89114NEC5	TORONTO YCD	07/01/2020	12/20/2019	1.9200	100,000,000.00	100,000,000.00	1.9250	0.999968797 MESIROW	99,996,879.74	64,000.00
83050PCE7	SE BANKEN YCD	07/01/2020	07/16/2019	2.0700	100,000,000.00	100,000,000.00	1.9250	1.000632332 MESIROW	100,063,233.16	971,750.00
63253TT40	NAT AUB YCD	07/01/2020	10/10/2019	1.8300	100,000,000.00	100,000,000.00	1.9250	0.999483686 MESIROW	99,948,368.63	421,916.67
89114M2R7	TORONTO YCD	07/01/2020	07/17/2019	2.1000	50,000,000.00	50,000,000.00	1.9250	1.000781741 MESIROW	50,039,087.07	490,000.00
86959RAU4	SVENSKA YCD	07/01/2020	07/11/2019	2.0700	100,000,000.00	100,000,000.00	1.9250	1.000629561 MESIROW	100,062,956.06	1,000,500.00
96130ADA3	WESTPAC YCD	09/01/2020	09/17/2019	1.9300	100,000,000.00	100,000,000.00	1.9550	0.999758456 MESIROW	99,975,845.62	568,277.78
96130ADT2	WESTPAC YCD	10/01/2020	10/24/2019	1.8500	100,000,000.00	100,000,000.00	1.9700	0.999047778 MESIROW	99,904,777.83	354,583.33

11,950,000,000.00 11,950,000,000.00

11,951,930,521.93 65,701,736.08

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13607EA74	CIBC CP	01/07/2020	0.0000	50,000,000.00	49,930,902.78	0.0170	6	MESIROW	49,985,833.33
15963TAQ2	CHARIOT CP	01/24/2020	0.0000	50,000,000.00	49,634,250.00	0.0170	23	MESIROW	49,945,694.44
2546R2AQ9	DISNEY CP	01/24/2020	0.0000	100,000,000.00	99,317,500.00	0.0170	23	MESIROW	99,891,388.89
46640PAV5	JPM LLC CP	01/29/2020	0.0000	100,000,000.00	98,734,166.66	0.0170	28	MESIROW	99,867,777.78
62479LAV7	MUFG BK CP	01/29/2020	0.0000	100,000,000.00	99,430,888.88	0.0170	28	MESIROW	99,867,777.78
06417JAV4	SCOTIA NY CP	01/29/2020	0.0000	150,000,000.00	148,137,416.67	0.0170	28	MESIROW	149,801,666.67
60689FAV0	MIZUHO NY CP	01/29/2020	0.0000	100,000,000.00	99,444,944.44	0.0170	28	MESIROW	99,867,777.78
03785DAV8	APPLE CP	01/29/2020	0.0000	50,000,000.00	49,691,888.89	0.0170	28	MESIROW	49,933,888.89
19121AAV3	COCA COLA CP	01/29/2020	0.0000	50,000,000.00	49,630,555.56	0.0170	28	MESIROW	49,933,888.89
62479LB38	MUFG BK CP	02/03/2020	0.0000	100,000,000.00	99,532,500.00	0.0181	33	MESIROW	99,834,083.33
62479LBA2	MUFG BK CP	02/10/2020	0.0000	200,000,000.00	199,041,722.22	0.0181	40	MESIROW	199,597,777.78
53127TBE2	LIBERTY CP	02/14/2020	0.0000	50,000,000.00	49,762,333.33	0.0181	44	MESIROW	49,889,388.89
53127TBM4	LIBERTY CP	02/21/2020	0.0000	50,000,000.00	49,766,166.67	0.0181	51	MESIROW	49,871,791.67
22533TBR6	CR AG NY CP	02/25/2020	0.0000	250,000,000.00	248,904,944.45	0.0181	55	MESIROW	249,308,680.56
09659BBR0	BNP NY CP	02/25/2020	0.0000	100,000,000.00	99,531,166.66	0.0181	55	MESIROW	99,723,472.22
83369BBR6	SOC GEN NY CP	02/25/2020	0.0000	150,000,000.00	149,215,666.68	0.0181	55	MESIROW	149,585,208.33
67983TBR6	OLD LINE CP	02/25/2020	0.0000	50,000,000.00	49,736,777.78	0.0181	55	MESIROW	49,861,736.11
53127TBR3	LIBERTY CP	02/25/2020	0.0000	50,000,000.00	49,826,916.67	0.0181	55	MESIROW	49,861,736.11
46640PBU6	JPM LLC CP	02/28/2020	0.0000	300,000,000.00	295,686,805.58	0.0181	58	MESIROW	299,125,166.67
53127TBU6	LIBERTY CP	02/28/2020	0.0000	50,000,000.00	49,604,763.89	0.0181	58	MESIROW	49,854,194.44
17327ABU0	CGMI CP	02/28/2020	0.0000	100,000,000.00	98,625,666.66	0.0181	58	MESIROW	99,708,388.89
13607EBU2	CIBC HLD CP	02/28/2020	0.0000	100,000,000.00	98,998,583.34	0.0181	58	MESIROW	99,708,388.89
06417JBU5	SCOTIA NY CP	02/28/2020	0.0000	200,000,000.00	197,076,250.00	0.0181	58	MESIROW	199,416,777.78
89233GBU9	TOYOTA CP	02/28/2020	0.0000	200,000,000.00	198,254,638.88	0.0181	58	MESIROW	199,416,777.78

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83369BBU9	SOC GEN NY CP	02/28/2020	0.0000	100,000,000.00	99,296,500.00	0.0181	58	MESIROW	99,708,388.89
67983TBU9	OLD LINE CP	02/28/2020	0.0000	50,000,000.00	49,666,625.00	0.0181	58	MESIROW	49,854,194.44
17327AC21	CGMI CP	03/02/2020	0.0000	50,000,000.00	49,626,250.00	0.0187	61	MESIROW	49,841,569.44
1247P2C28	CAFCO CP	03/02/2020	0.0000	50,000,000.00	49,766,180.56	0.0187	61	MESIROW	49,841,569.44
09659BC24	BNP NY CP	03/02/2020	0.0000	100,000,000.00	99,390,333.34	0.0187	61	MESIROW	99,683,138.89
46640PC27	JPM LLC CP	03/02/2020	0.0000	100,000,000.00	99,035,388.88	0.0187	61	MESIROW	99,683,138.89
06417JC26	SCOTIA NY CP	03/02/2020	0.0000	100,000,000.00	99,033,333.34	0.0187	61	MESIROW	99,683,138.89
88602TC92	THUNDER CP	03/09/2020	0.0000	75,000,000.00	74,559,166.67	0.0187	68	MESIROW	74,735,083.33
62479LCB9	MUFG BK CP	03/11/2020	0.0000	100,000,000.00	99,641,055.56	0.0187	70	MESIROW	99,636,388.89
60689FCG1	MIZUHO NY CP	03/16/2020	0.0000	150,000,000.00	149,202,666.66	0.0187	75	MESIROW	149,415,625.00
15963TCG2	CHARIOT CP	03/16/2020	0.0000	50,000,000.00	49,735,347.22	0.0187	75	MESIROW	49,805,208.33
53127TCG6	LIBERTY CP	03/16/2020	0.0000	50,000,000.00	49,767,777.78	0.0187	75	MESIROW	49,805,208.33
62479LCG8	MUFG BK CP	03/16/2020	0.0000	100,000,000.00	99,529,833.34	0.0187	75	MESIROW	99,610,416.67
2546R2CQ7	DISNEY CP	03/24/2020	0.0000	100,000,000.00	98,981,388.88	0.0187	83	MESIROW	99,568,861.11
53127TCQ4	LIBERTY CP	03/24/2020	0.0000	50,000,000.00	49,757,222.22	0.0187	83	MESIROW	49,784,430.56
09659BCT5	BNP NY CP	03/27/2020	0.0000	100,000,000.00	99,494,000.00	0.0187	86	MESIROW	99,553,277.78
06417JCT7	SCOTIA NY CP	03/27/2020	0.0000	100,000,000.00	99,470,166.66	0.0187	86	MESIROW	99,553,277.78
89233GD11	TOYOTA CP	04/01/2020	0.0000	150,000,000.00	148,707,361.12	0.0189	91	MESIROW	149,283,375.00
60689FD13	MIZUHO NY CP	04/01/2020	0.0000	100,000,000.00	99,501,527.78	0.0189	91	MESIROW	99,522,250.00
06417JD17	SCOTIA NY CP	04/01/2020	0.0000	200,000,000.00	198,051,722.22	0.0189	91	MESIROW	199,044,500.00
46640PD18	JPM LLC CP	04/01/2020	0.0000	200,000,000.00	197,874,555.56	0.0189	91	MESIROW	199,044,500.00
19121ADU2	COCA COLA CP	04/28/2020	0.0000	50,000,000.00	49,560,069.44	0.0189	118	MESIROW	49,690,250.00
89233GDU7	TOYOTA CP	04/28/2020	0.0000	100,000,000.00	99,254,861.12	0.0189	118	MESIROW	99,380,500.00
2546R2DU7	DISNEY CP	04/28/2020	0.0000	50,000,000.00	49,477,958.33	0.0189	118	MESIROW	49,690,250.00

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89233GE10	TOYOTA CP	05/01/2020	0.0000	100,000,000.00	99,166,888.88	0.0188	121	MESIROW	99,368,111.11
46640PE17	JPM LLC CP	05/01/2020	0.0000	50,000,000.00	49,464,972.22	0.0188	121	MESIROW	49,684,055.56
06417JE16	SCOTIA NY CP	05/01/2020	0.0000	200,000,000.00	198,298,027.78	0.0188	121	MESIROW	198,736,222.22
03785DE10	APPLE CP	05/01/2020	0.0000	50,000,000.00	49,573,000.00	0.0188	121	MESIROW	49,684,055.56
17327AE11	CGMI CP	05/01/2020	0.0000	50,000,000.00	49,469,194.44	0.0188	121	MESIROW	49,684,055.56
19121AE49	COCA COLA CP	05/04/2020	0.0000	50,000,000.00	49,674,625.00	0.0188	124	MESIROW	49,676,222.22
62479LE43	MUFG BK CP	05/04/2020	0.0000	200,000,000.00	198,596,111.12	0.0188	124	MESIROW	198,704,888.89
89233GE44	TOYOTA CP	05/04/2020	0.0000	100,000,000.00	99,200,055.56	0.0188	124	MESIROW	99,352,444.44
89233GE51	TOYOTA CP	05/05/2020	0.0000	100,000,000.00	99,235,333.34	0.0188	125	MESIROW	99,347,222.22
19121AE80	COCA COLA CP	05/08/2020	0.0000	50,000,000.00	49,650,555.56	0.0188	128	MESIROW	49,665,777.78
89233GE85	TOYOTA CP	05/08/2020	0.0000	200,000,000.00	198,514,388.88	0.0188	128	MESIROW	198,663,111.11
19121AEB3	COCA COLA CP	05/11/2020	0.0000	50,000,000.00	49,641,111.11	0.0188	131	MESIROW	49,657,944.44
2546R2ES1	DISNEY CP	05/26/2020	0.0000	100,000,000.00	99,147,638.89	0.0188	146	MESIROW	99,237,555.56
2546R2ET9	DISNEY CP	05/27/2020	0.0000	50,000,000.00	49,539,583.33	0.0188	147	MESIROW	49,616,166.67
46640PET6	JPM LLC CP	05/27/2020	0.0000	200,000,000.00	197,859,305.56	0.0188	147	MESIROW	198,464,666.67
17327AF10	CGMI CP	06/01/2020	0.0000	50,000,000.00	49,400,972.22	0.0189	152	MESIROW	49,601,000.00
89233GF19	TOYOTA CP	06/01/2020	0.0000	50,000,000.00	49,575,138.89	0.0189	152	MESIROW	49,601,000.00
17327AG19	CGMI CP	07/01/2020	0.0000	50,000,000.00	49,403,250.00	0.0189	182	MESIROW	49,522,250.00
19121AG13	COCA COLA CP	07/01/2020	0.0000	50,000,000.00	49,525,777.78	0.0189	182	MESIROW	49,522,250.00
03785DG18	APPLE CP	07/01/2020	0.0000	50,000,000.00	49,553,125.00	0.0189	182	MESIROW	49,522,250.00
2546R2G18	DISNEY CP	07/01/2020	0.0000	50,000,000.00	49,534,166.67	0.0189	182	MESIROW	49,522,250.00
				6,825,000,000.00	6,769,921,930.60				6,796,111,305.57
AIP:		0.00							
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SYS045876	SAFE CREDIT UNION TD	01/08/2020	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046001	BANK OF THE SIERRA TD	01/08/2020	1.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046006	PROVIDENT SAVINGS BANK TD	01/08/2020	1.7400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045874	FARMERS & MERCHANTS BANK OF CA	01/08/2020	2.1000	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS046003	COMMUNITY WEST BANK TD	01/08/2020	1.7300	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS045868	MISSION NATIONAL BANK TD	01/08/2020	2.0900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045880	OPEN BANK TD	01/09/2020	2.1000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046012	PACIFIC CITY BANK TD	01/09/2020	1.7000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045994	MANUFACTURERS BANK TD	01/09/2020	1.8200	65,000,000.00	65,000,000.00	1.00000	65,000,000.00
SYS046010	FIRST CHOICE BANK TD	01/09/2020	1.7000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045878	COMMERCEWEST BANK TD	01/09/2020	2.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046008	BANK OF HOPE TD	01/09/2020	1.7200	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS045883	PROVIDENT CREDIT UNION TD	01/09/2020	2.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046013	PACIFIC PREMIER BANK TD	01/09/2020	1.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046011	MALAGA BANK FSB TD	01/09/2020	1.7000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045879	FINANCIAL PARTNERS CREDIT UNION	01/09/2020	2.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046017	SANTA CRUZ COUNTY BANK TD	01/10/2020	1.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045869	AMERICAN PLUS BANK NA TD	01/10/2020	2.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046015	MANUFACTURERS BANK TD	01/10/2020	1.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045885	BENEFICIAL STATE BANK TD	01/10/2020	2.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045870	BANK OF SANTA CLARITA TD	01/10/2020	2.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045999	WESCOM CENTRAL CREDIT UNION	01/10/2020	1.8000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS045889	SUMMIT STATE BANK TD	01/10/2020	2.0800	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046016	MISSION FEDERAL CREDIT UNION	01/10/2020	1.6300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045884	FIVE STAR BANK TD	01/10/2020	2.0500	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS045887	PROVIDENT SAVINGS BANK TD	01/10/2020	2.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS046018	AXOS BANK TD	01/15/2020	1.6400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045890	HANMI BANK TD	01/15/2020	2.0500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046020	AMERICAN RIVER BANK TD	01/15/2020	1.6700	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046019	BANK OF FEATHER RIVER TD	01/15/2020	1.6400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045896	PROVIDENT CREDIT UNION TD	01/16/2020	2.0600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045895	COMMUNITY WEST BANK TD	01/16/2020	2.0700	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046029	NEW OMNI BANK NA TD	01/16/2020	1.6600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046027	CALIFORNIA COAST CREDIT UNION TD	01/16/2020	1.6600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046026	BANC OF CALIFORNIA NA TD	01/16/2020	1.6900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046030	PROVIDENT CREDIT UNION TD	01/16/2020	1.6800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046036	MALAGA BANK FSB TD	01/17/2020	1.6500	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS046038	SUMMIT STATE BANK TD	01/17/2020	1.6800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046034	BEACON BUSINESS BANK TD	01/17/2020	1.6500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046033	BANK OF THE SIERRA TD	01/17/2020	1.6700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046037	PACIFIC PREMIER BANK TD	01/17/2020	1.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045900	PACIFIC WESTERN BANK TD	01/22/2020	2.0200	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046041	AXOS BANK TD	01/22/2020	1.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046046	PROVIDENT CREDIT UNION TD	01/22/2020	1.6700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046045	PROVIDENT CREDIT UNION TD	01/22/2020	1.6700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046047	WESCOM CENTRAL CREDIT UNION TD	01/22/2020	1.6800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045905	MISSION NATIONAL BANK TD	01/23/2020	2.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046049	PACIFIC PREMIER BANK TD	01/23/2020	1.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046048	COMMERCIAL BANK OF CALIFORNIA TD	01/23/2020	1.6700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045906	STRATA FEDERAL CREDIT UNION TD	01/23/2020	2.0500	4,500,000.00	4,500,000.00	1.00000	4,500,000.00
SYS046052	MALAGA BANK FSB TD	01/24/2020	1.6500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046050	COMMERCEWEST BANK TD	01/24/2020	1.6500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS046055	TRAVIS CREDIT UNION TD	01/24/2020	1.6700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046032	AMERICAN PLUS BANK NA TD	01/24/2020	1.6300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046051	FIRST FOUNDATION BANK TD	01/24/2020	1.6800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045910	SUMMIT STATE BANK TD	01/29/2020	2.0900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046059	MISSION FEDERAL CREDIT UNION TI	01/29/2020	1.6200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046058	EVERTRUST BANK TD	01/29/2020	1.6200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045912	HANMI BANK TD	01/30/2020	2.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046063	RIVER VALLEY COMMUNITY BANK TD	01/30/2020	1.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046061	AMERICAN RIVER BANK TD	01/30/2020	1.6600	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046062	MALAGA BANK FSB TD	01/30/2020	1.6300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046066	BANK OF THE SIERRA TD	01/31/2020	1.6500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045915	EAST WEST BANK TD	01/31/2020	2.0400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046072	STATE BANK OF INDIA (CALIFORNIA)	02/05/2020	1.5300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046071	PACIFIC CITY BANK TD	02/05/2020	1.5300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046078	NUVISION FEDERAL CREDIT UNION T	02/06/2020	1.6000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046076	MANUFACTURERS BANK TD	02/06/2020	1.5700	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046074	AXOS BANK TD	02/06/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046081	UNCLE CREDIT UNION TD	02/07/2020	1.5700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS045927	AMERICAN RIVER BANK TD	02/12/2020	1.9400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046094	CALIFORNIA COAST CREDIT UNION T	02/13/2020	1.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046092	AMERICAN RIVER BANK TD	02/13/2020	1.6000	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS045930	US METRO BANK TD	02/13/2020	1.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046097	SANTA CRUZ COUNTY BANK TD	02/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046095	PACIFIC PREMIER BANK TD	02/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046098	WESCOM CENTRAL CREDIT UNION TI	02/13/2020	1.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045934	CORNERSTONE COMMUNITY BANK TI	02/14/2020	1.8800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00

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SYS046100	BANK OF THE SIERRA TD	02/14/2020	1.5900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046099	AMERICAN PLUS BANK NA TD	02/14/2020	1.5700	8,740,000.00	8,740,000.00	1.00000	8,740,000.00
SYS045936	TRAVIS CREDIT UNION TD	02/14/2020	1.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046104	BANK OF HOPE TD	02/19/2020	1.5700	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046105	CALIFORNIA COAST CREDIT UNION T	02/19/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045939	PACIFIC WESTERN BANK TD	02/19/2020	1.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045941	METROPOLITAN BANK TD	02/20/2020	1.8800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046112	TECHNOLOGY CREDIT UNION TD	02/20/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046114	SAFE CREDIT UNION TD	02/21/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS045950	FIRST FOUNDATION BANK TD	02/27/2020	1.9000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS045953	CATHAY BANK TD	02/28/2020	1.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046120	CALIFORNIA COAST CREDIT UNION T	03/04/2020	1.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046118	AXOS BANK TD	03/04/2020	1.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046123	TRI COUNTIES BANK TD	03/04/2020	1.5800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045958	TECHNOLOGY CREDIT UNION TD	03/05/2020	1.8400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS045962	METROPOLITAN BANK TD	03/05/2020	1.8600	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046131	MANUFACTURERS BANK TD	03/05/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046129	AMERICAN RIVER BANK TD	03/05/2020	1.6000	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046127	1ST CAPITAL BANK TD	03/05/2020	1.5900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046134	PACIFIC PREMIER BANK TD	03/05/2020	1.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046132	MECHANICS BANK TD	03/05/2020	1.6000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046130	BANC OF CALIFORNIA NA TD	03/05/2020	1.6200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046140	COMMERCEWEST BANK TD	03/06/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046138	BANK OF HOPE TD	03/06/2020	1.5700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046141	PROVIDENT CREDIT UNION TD	03/06/2020	1.5500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS045966	PROVIDENT SAVINGS BANK TD	03/11/2020	1.8900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS046144	AXOS BANK TD	03/11/2020	1.5200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS046154	PROVIDENT CREDIT UNION TD	03/11/2020	1.5200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046147	MALAGA BANK FSB TD	03/11/2020	1.5200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046160	WESCOM CENTRAL CREDIT UNION TI	03/12/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046158	COMMONWEALTH BUSINESS BANK TI	03/12/2020	1.5600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS045968	BANC OF CALIFORNIA NA TD	03/12/2020	1.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046083	TRAVIS CREDIT UNION TD	03/12/2020	1.5300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046035	FIRST FOUNDATION BANK TD	03/12/2020	1.6300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046159	PACIFIC PREMIER BANK TD	03/12/2020	1.5400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS045975	FIRST CHOICE BANK TD	03/13/2020	1.8600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045976	POPPY BANK TD	03/13/2020	1.8600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046163	BEACON BUSINESS BANK TD	03/13/2020	1.5700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046173	PACIFIC CITY BANK TD	03/18/2020	1.5600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046169	NORTHERN CALIFORNIA NATIONAL E	03/18/2020	1.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046172	MISSION BANK TD	03/18/2020	1.5600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS045981	CALIFORNIA BANK OF COMMERCE TI	03/19/2020	1.9100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046175	MALAGA BANK FSB TD	03/20/2020	1.5500	28,000,000.00	28,000,000.00	1.00000	28,000,000.00
SYS045993	HANMI BANK TD	04/01/2020	1.8200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS045997	FIRST FOUNDATION BANK TD	04/03/2020	1.7600	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS045998	PACIFIC WESTERN BANK TD	04/03/2020	1.7300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS045996	AMERICAN FIRST CREDIT UNION TD	04/03/2020	1.7600	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046005	PACIFIC ALLIANCE BANK TD	04/08/2020	1.6900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046002	CALIFORNIA BANK OF COMMERCE TI	04/08/2020	1.7200	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046009	EAST WEST BANK TD	04/09/2020	1.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046157	BANK OF THE SIERRA TD	04/09/2020	1.5400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046021	EAST WEST BANK TD	04/15/2020	1.6300	175,000,000.00	175,000,000.00	1.00000	175,000,000.00

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SYS046028	MERIWEST CREDIT UNION TD	04/16/2020	1.6600	55,000,000.00	55,000,000.00	1.00000	55,000,000.00
SYS046164	TRAVIS CREDIT UNION TD	04/16/2020	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046031	US METRO BANK TD	04/17/2020	1.6200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046043	BANK OF SOUTHERN CALIFORNIA TD	04/22/2020	1.6400	14,500,000.00	14,500,000.00	1.00000	14,500,000.00
SYS046044	CORNERSTONE COMMUNITY BANK TI	04/22/2020	1.6200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046054	OPUS BANK TD	04/24/2020	1.6400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046053	MERIWEST CREDIT UNION TD	04/24/2020	1.6200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046067	GOLDEN VALLEY BANK TD	05/01/2020	1.6200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046065	AMERICAN PLUS BANK NA TD	05/01/2020	1.6000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046070	OPEN BANK TD	05/06/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046068	CALIFORNIA BANK OF COMMERCE TI	05/06/2020	1.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046069	MISSION VALLEY BANK TD	05/06/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046080	TECHNOLOGY CREDIT UNION TD	05/07/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046077	NORTHROP GRUMMAN FEDERAL CRE	05/07/2020	1.6000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046075	COMMONWEALTH BUSINESS BANK TI	05/07/2020	1.5900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046082	BANK OF SANTA CLARITA TD	05/08/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046090	US METRO BANK TD	05/13/2020	1.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046088	PROVIDENT CREDIT UNION TD	05/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046086	COMMUNITY WEST BANK TD	05/13/2020	1.5800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS046089	PROVIDENT CREDIT UNION TD	05/13/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046087	HANMI BANK TD	05/13/2020	1.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046085	CATHAY BANK TD	05/13/2020	1.5700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS046096	PACIFIC WESTERN BANK TD	05/14/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046093	BANC OF CALIFORNIA NA TD	05/14/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046106	MERCHANTS BANK OF COMMERCE TI	05/20/2020	1.5900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046111	PROVIDENT CREDIT UNION TD	05/21/2020	1.5800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046109	PACIFIC ENTERPRISE BANK TD	05/21/2020	1.5800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046107	COMMUNITY WEST BANK TD	05/21/2020	1.5900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046110	POPPY BANK TD	05/21/2020	1.5600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046108	NEW OMNI BANK NA TD	05/21/2020	1.5600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046113	COMMUNITY BANK OF THE BAY TD	05/22/2020	1.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046124	TRI COUNTIES BANK TD	06/03/2020	1.5900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046122	POPPY BANK TD	06/03/2020	1.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046121	NEW OMNI BANK NA TD	06/03/2020	1.5900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046119	BANK OF THE SIERRA TD	06/03/2020	1.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046135	PROSPECTORS FEDERAL CREDIT UNI	06/04/2020	1.5800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046133	OPEN BANK TD	06/04/2020	1.5600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046136	TECHNOLOGY CREDIT UNION TD	06/04/2020	1.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046128	AMERICAN PLUS BANK NA TD	06/04/2020	1.5600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046139	CALIFORNIA BANK OF COMMERCE TD	06/05/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046137	COMMUNITY WEST BANK TD	06/05/2020	1.5700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046145	FIRST FOUNDATION BANK TD	06/10/2020	1.5600	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS046143	AMERICAN FIRST CREDIT UNION TD	06/10/2020	1.5600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS046152	PACIFIC WESTERN BANK TD	06/10/2020	1.5300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS046150	NEW OMNI BANK NA TD	06/10/2020	1.5300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046155	US METRO BANK TD	06/10/2020	1.5300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046153	POPPY BANK TD	06/10/2020	1.5300	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS046151	OPEN BANK TD	06/10/2020	1.5300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046148	MISSION NATIONAL BANK TD	06/10/2020	1.5300	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046146	FIVE STAR BANK TD	06/10/2020	1.5300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046156	AMERICAN RIVER BANK TD	06/11/2020	1.5800	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS046162	BANK OF SAN FRANCISCO TD	06/12/2020	1.5500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS046171	EVERTRUST BANK TD	06/17/2020	1.5400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046170	NORTHERN CALIFORNIA NATIONAL E	06/17/2020	1.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046176	MERCHANTS BANK OF COMMERCE TI	06/19/2020	1.5900	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
				4,736,240,000.00	4,736,240,000.00		4,736,240,000.00
AIP:			0.00				
Book + AIP:			4,736,240,000.00	TIME DEPOSIT			

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
AB55 1890017	02/21/2020	2.39200000	33,297,000.00	1.000	33,297,000.00
AB55 1890022	03/20/2020	2.44100000	12,947,000.00	1.000	12,947,000.00
AB55 1890024	04/17/2020	2.45100000	53,905,000.00	1.000	53,905,000.00
AB55 1890025	04/17/2020	2.45100000	14,447,000.00	1.000	14,447,000.00
AB55 1890027	05/15/2020	2.45000000	5,713,000.00	1.000	5,713,000.00
AB55 1890029	06/19/2020	2.41500000	76,385,000.00	1.000	76,385,000.00
AB55 1900001	07/17/2020	2.37100000	14,233,000.00	1.000	14,233,000.00
AB55 1900002	07/17/2020	2.37100000	12,586,000.00	1.000	12,586,000.00
AB55 1900003	09/18/2020	2.26500000	78,595,000.00	1.000	78,595,000.00
AB55 1900004	09/18/2020	2.26500000	14,010,000.00	1.000	14,010,000.00
AB55 1900005	10/16/2020	2.18600000	75,896,000.00	1.000	75,896,000.00
AB55 1900006	10/16/2020	2.18600000	26,254,000.00	1.000	26,254,000.00
AB55 1900007	10/16/2020	2.18600000	7,126,000.00	1.000	7,126,000.00
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
			605,929,000.00		605,929,000.00

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Total # of items:	704
Par Value:	90,423,726,144.49
Book Value:	88,918,605,073.96
Fair Value:	89,306,431,452.09
Accrual:	229,488,767.04
Total Book Value:	88,918,605,073.96
AIP:	8,959,419.83
Book + AIP:	88,927,564,493.79