

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2021

OFFICE OF THE TREASURER

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



Date: July 21, 2021

To: Pooled Money Investment Board

From: Kristin Szakaly-Moore, Director
Investment Division

Subject: PMIA Quarterly Report

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

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


The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2021, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Kristin Szakaly-Moore

July 21, 2021

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2021

(Dollars in thousands)

Portfolio Amount		\$ 193,317,609
Effective Yield	0.218%	
Quarter-to-date Yield	0.301%	
Year-to-date Yield	0.500%	
Average Life (in days)	291	
Demand Bank Account Balances		\$ 2,992,941
Total PMIA Resources		<u><u>\$ 196,310,550</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2021

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 77,074,683	39.87%
Bonds	-	0.00%
Notes	58,652,333	30.34%
Strips	-	0.00%
Total Governments	\$ 135,727,016	70.21%
Federal Agency Debentures	\$ 11,818,548	6.10%
Certificates of Deposit	16,200,000	8.37%
Bank Notes	50,000	0.03%
Repurchases	-	0.00%
Federal Agency Discount Notes	13,645,696	7.06%
Time Deposits	3,935,500	2.04%
GNMAs	-	0.00%
Commercial Paper	11,092,885	5.74%
FHLMC / REMICS	9,796	0.01%
Corporate Bonds	112,892	0.06%
PMIA Loans	725,276	0.38%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 193,317,609	100.00%

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

Section II



State of California
Pooled Money Investment Account
Market Valuation
6/30/2021

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 77,074,683,274.61	\$ 77,088,620,942.89	\$ 77,087,498,500.00	NA
Notes	\$ 58,652,332,896.21	\$ 58,622,718,630.47	\$ 58,645,873,000.00	\$ 116,723,377.00
Federal Agency:				
SBA	\$ 414,140,132.49	\$ 414,140,132.49	\$ 415,156,918.58	\$ 176,099.06
MBS-REMICs	\$ 9,796,344.36	\$ 9,796,344.36	\$ 10,300,100.47	\$ 45,137.86
Debentures	\$ 8,282,110,048.05	\$ 8,280,101,970.26	\$ 8,281,132,440.00	\$ 8,929,046.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,200,000,000.00	\$ 1,200,000,000.00	\$ 1,195,687,000.00	\$ 702,556.00
Discount Notes	\$ 13,645,696,356.89	\$ 13,648,451,333.41	\$ 13,648,151,500.00	NA
Supranational Debentures	\$ 1,722,279,377.00	\$ 1,720,729,724.23	\$ 1,717,313,000.00	\$ 6,202,432.50
Supranational Debentures FR	\$ 200,017,292.86	\$ 200,017,292.86	\$ 200,033,795.26	\$ 61,051.14
CDs and YCDs FR	\$ 300,000,000.00	\$ 300,000,000.00	\$ 300,006,000.00	\$ 24,826.42
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,953,561.76	\$ 3,750.00
CDs and YCDs	\$ 15,900,000,000.00	\$ 15,900,000,000.00	\$ 15,899,536,577.56	\$ 8,607,166.69
Commercial Paper	\$ 11,092,885,288.85	\$ 11,097,548,301.35	\$ 11,098,048,565.20	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 112,891,605.90	\$ 112,076,612.84	\$ 111,548,800.00	\$ 999,562.40
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 3,935,500,000.00	\$ 3,935,500,000.00	\$ 3,935,500,000.00	NA
PMIA & GF Loans	\$ 725,276,000.00	\$ 725,276,000.00	\$ 725,276,000.00	NA
TOTAL	\$ 193,317,608,617.22	\$ 193,304,977,285.16	\$ 193,321,015,758.83	\$ 142,475,005.97

Fair Value Including Accrued Interest

\$ 193,463,490,764.80

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

The value of each participating dollar equals the fair value divided by the amortized cost (1.00008297). 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 \$20,001,659.40 or \$20,000,000.00 x 1.00008297.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796B40	U S TREAS BILL	07/01/2021	0.0000	2,900,000,000.00	2,899,104,361.83	1.00000 CITIBANK	2,900,000,000.00
912796H85	U S TREAS BILL	07/06/2021	0.0000	1,550,000,000.00	1,549,848,458.39	1.00000 CITIBANK	1,550,000,000.00
912796B57	U S TREAS BILL	07/08/2021	0.0000	2,850,000,000.00	2,849,977,676.39	0.99999 CITIBANK	2,849,971,500.00
912796H93	U S TREAS BILL	07/13/2021	0.0000	650,000,000.00	649,861,837.48	0.99999 CITIBANK	649,993,500.00
912796356	U S TREAS BILL	07/15/2021	0.0000	1,850,000,000.00	1,847,502,999.34	0.99998 CITIBANK	1,849,963,000.00
912796J26	U S TREAS BILL	07/20/2021	0.0000	1,600,000,000.00	1,599,951,981.85	0.99998 CITIBANK	1,599,968,000.00
912796C49	U S TREAS BILL	07/22/2021	0.0000	1,850,000,000.00	1,849,501,231.26	0.99997 CITIBANK	1,849,944,500.00
912796J34	U S TREAS BILL	07/27/2021	0.0000	1,200,000,000.00	1,199,988,722.26	0.99997 CITIBANK	1,199,964,000.00
912796C56	U S TREAS BILL	07/29/2021	0.0000	1,050,000,000.00	1,049,820,741.71	0.99996 CITIBANK	1,049,958,000.00
912796J83	U S TREAS BILL	08/03/2021	0.0000	700,000,000.00	699,989,624.98	0.99996 CITIBANK	699,972,000.00
912796C64	U S TREAS BILL	08/05/2021	0.0000	300,000,000.00	299,930,729.16	0.99996 CITIBANK	299,988,000.00
912796J91	U S TREAS BILL	08/10/2021	0.0000	1,500,000,000.00	1,499,960,568.04	0.99995 CITIBANK	1,499,925,000.00
9127964B2	U S TREAS BILL	08/12/2021	0.0000	2,050,000,000.00	2,048,171,763.94	0.99994 CITIBANK	2,049,877,000.00
912796K24	U S TREAS BILL	08/17/2021	0.0000	1,200,000,000.00	1,199,957,644.48	0.99994 CITIBANK	1,199,928,000.00
912796D48	U S TREAS BILL	08/19/2021	0.0000	4,350,000,000.00	4,349,800,734.04	0.99994 CITIBANK	4,349,739,000.00
912796K32	U S TREAS BILL	08/24/2021	0.0000	400,000,000.00	399,996,166.64	0.99994 CITIBANK	399,976,000.00
912796D55	U S TREAS BILL	08/26/2021	0.0000	5,150,000,000.00	5,149,737,038.95	0.99993 CITIBANK	5,149,639,500.00
912796D63	U S TREAS BILL	09/02/2021	0.0000	550,000,000.00	549,851,966.66	0.99991 CITIBANK	549,950,500.00
912796L23	U S TREAS BILL	09/07/2021	0.0000	500,000,000.00	499,979,138.90	0.99991 CITIBANK	499,955,000.00
9127964L0	U S TREAS BILL	09/09/2021	0.0000	1,400,000,000.00	1,398,190,754.18	0.99991 CITIBANK	1,399,874,000.00
912796L31	U S TREAS BILL	09/14/2021	0.0000	1,800,000,000.00	1,799,955,733.32	0.99991 CITIBANK	1,799,838,000.00
912796L49	U S TREAS BILL	09/21/2021	0.0000	1,150,000,000.00	1,149,961,713.18	0.99989 CITIBANK	1,149,873,500.00
912796F53	U S TREAS BILL	09/23/2021	0.0000	2,400,000,000.00	2,399,716,145.11	0.99989 CITIBANK	2,399,736,000.00
912796L56	U S TREAS BILL	09/28/2021	0.0000	2,150,000,000.00	2,149,874,283.96	0.99989 CITIBANK	2,149,763,500.00
912796F61	U S TREAS BILL	09/30/2021	0.0000	650,000,000.00	649,964,466.64	0.99987 CITIBANK	649,915,500.00
9127964V8	U S TREAS BILL	10/07/2021	0.0000	1,500,000,000.00	1,498,718,118.07	0.99987 CITIBANK	1,499,805,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796M30	U S TREAS BILL	10/12/2021	0.0000	1,200,000,000.00	1,199,899,841.76	0.99987 CITIBANK	1,199,844,000.00
912796M48	U S TREAS BILL	10/19/2021	0.0000	1,100,000,000.00	1,099,845,389.61	0.99983 CITIBANK	1,099,813,000.00
912796G60	U S TREAS BILL	10/21/2021	0.0000	3,200,000,000.00	3,199,651,947.16	0.99986 CITIBANK	3,199,552,000.00
912796M55	U S TREAS BILL	10/26/2021	0.0000	900,000,000.00	899,868,888.88	0.99984 CITIBANK	899,856,000.00
912796G78	U S TREAS BILL	10/28/2021	0.0000	1,050,000,000.00	1,049,933,395.86	0.99983 CITIBANK	1,049,821,500.00
9127964W6	U S TREAS BILL	11/04/2021	0.0000	2,450,000,000.00	2,448,240,676.41	0.99982 CITIBANK	2,449,559,000.00
912796H51	U S TREAS BILL	11/12/2021	0.0000	1,300,000,000.00	1,299,842,250.01	0.99980 CITIBANK	1,299,740,000.00
912796H69	U S TREAS BILL	11/18/2021	0.0000	1,550,000,000.00	1,549,845,234.76	0.99981 CITIBANK	1,549,705,500.00
9127965G0	U S TREAS BILL	12/02/2021	0.0000	2,700,000,000.00	2,698,024,361.82	0.99978 CITIBANK	2,699,406,000.00
912796J59	U S TREAS BILL	12/09/2021	0.0000	900,000,000.00	899,839,612.53	0.99977 CITIBANK	899,793,000.00
912796J67	U S TREAS BILL	12/16/2021	0.0000	1,500,000,000.00	1,499,686,858.38	0.99976 CITIBANK	1,499,640,000.00
912796A90	U S TREAS BILL	12/30/2021	0.0000	2,250,000,000.00	2,247,843,054.08	0.99972 CITIBANK	2,249,370,000.00
912796C31	U S TREAS BILL	01/27/2022	0.0000	3,400,000,000.00	3,398,358,968.09	0.99969 CITIBANK	3,398,946,000.00
912796D30	U S TREAS BILL	02/24/2022	0.0000	2,750,000,000.00	2,748,262,281.28	0.99965 CITIBANK	2,749,037,500.00
912796F38	U S TREAS BILL	03/24/2022	0.0000	2,100,000,000.00	2,098,975,313.21	0.99965 CITIBANK	2,099,265,000.00
912796G45	U S TREAS BILL	04/21/2022	0.0000	1,100,000,000.00	1,099,529,564.55	0.99956 CITIBANK	1,099,516,000.00
912796H44	U S TREAS BILL	05/19/2022	0.0000	2,800,000,000.00	2,798,864,377.10	0.99937 CITIBANK	2,798,236,000.00
912796J42	U S TREAS BILL	06/16/2022	0.0000	1,600,000,000.00	1,598,856,658.36	0.99930 CITIBANK	1,598,880,000.00
				77,100,000,000.00	77,074,683,274.61		77,087,498,500.00
AIP:		0.00					
Book + AIP:		77,074,683,274.61		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828Y20	U S TREAS NOTE	07/15/2021	2.6250	450,000,000.00	450,259,524.44	1.00100	0.01210981		CITIBANK	450,450,000.00	5,449,414.50
9128287F1	U S TREAS NOTE	07/31/2021	1.7500	200,000,000.00	199,988,120.72	1.00141	0.00729972		CITIBANK	200,282,000.00	1,459,944.00
9128284W7	U S TREAS NOTE	08/15/2021	2.7500	500,000,000.00	500,570,811.62	1.00336	0.01033149		CITIBANK	501,680,000.00	5,165,745.00
912828RC6	U S TREAS NOTE	08/15/2021	2.1250	100,000,000.00	100,055,259.82	1.00259	0.00798343		CITIBANK	100,259,000.00	798,343.00
912828YC8	U S TREAS NOTE	08/31/2021	1.5000	2,050,000,000.00	2,049,494,581.21	1.00241	0.00501359		CITIBANK	2,054,940,500.00	10,277,859.50
9128285A4	U S TREAS NOTE	09/15/2021	2.7500	300,000,000.00	300,705,626.52	1.00556	0.00807065		CITIBANK	301,668,000.00	2,421,195.00
912828YJ3	U S TREAS NOTE	09/30/2021	1.5000	1,250,000,000.00	1,249,608,187.81	1.00359	0.00377049		CITIBANK	1,254,487,500.00	4,713,112.50
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	301,059,955.70	1.00817	0.00604850		CITIBANK	302,451,000.00	1,814,550.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,549,304,365.94	1.00479	0.00252717		CITIBANK	1,557,424,500.00	3,917,113.50
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,049,419,861.93	1.00594	0.00127049		CITIBANK	1,056,237,000.00	1,334,014.50
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,262,469.19	1.00773	0.00004416		CITIBANK	1,058,116,500.00	46,368.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,428,964.14	1.00758	0.00573550		CITIBANK	604,548,000.00	3,441,300.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	3,600,000,000.00	3,622,546,519.84	1.00703	0.00376019		CITIBANK	3,625,308,000.00	13,536,684.00
912828SV3	U S TREAS NOTE	05/15/2022	1.7500	600,000,000.00	608,802,845.16	1.01445	0.00223505		CITIBANK	608,670,000.00	1,341,030.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	650,000,000.00	650,151,435.27	1.00023	0.00010587		CITIBANK	650,149,500.00	68,815.50
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	1,850,000,000.00	1,849,929,770.65	1.00023	0.00000340		CITIBANK	1,850,425,500.00	6,290.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	300,000,000.00	300,016,472.94	1.00016	0.00052141		CITIBANK	300,048,000.00	156,423.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	200,000,000.00	199,511,847.36	1.01559	0.00563536		CITIBANK	203,118,000.00	1,127,072.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,050,000,000.00	1,049,977,550.65	1.00004	0.00041780		CITIBANK	1,050,042,000.00	438,690.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	400,000,000.00	398,998,528.88	1.01648	0.00440217		CITIBANK	406,592,000.00	1,760,868.00
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	400,000,000.00	399,988,563.44	0.99981	0.00031421		CITIBANK	399,924,000.00	125,684.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	298,832,096.02	1.01586	0.00289276		CITIBANK	304,758,000.00	867,828.00
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	600,000,000.00	599,938,808.22	0.99953	0.00021060		CITIBANK	599,718,000.00	126,360.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	900,000,000.00	907,071,207.90	1.02020	0.00207541		CITIBANK	918,180,000.00	1,867,869.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,050,000,000.00	1,049,921,679.81	0.99934	0.00010587		CITIBANK	1,049,307,000.00	111,163.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	756,308,470.18	1.02121	0.00071038		CITIBANK	765,907,500.00	532,785.00
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,778,048.52	0.99910	0.00000340		CITIBANK	1,198,920,000.00	4,080.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,454,208.48	1.02023	0.00691989		CITIBANK	408,092,000.00	2,767,956.00
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	600,000,000.00	612,205,375.44	1.01918	0.00516575		CITIBANK	611,508,000.00	3,099,450.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,798,277,082.29	0.99875	0.00041780		CITIBANK	3,795,250,000.00	1,587,640.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	204,600,244.48	1.02160	0.00501359		CITIBANK	204,320,000.00	1,002,718.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,741,664.76	1.00504	0.00146739		CITIBANK	201,008,000.00	293,478.00
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,179,600.43	0.99809	0.00021060		CITIBANK	1,696,753,000.00	358,020.00
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,947,713,007.71	0.99781	0.00010587		CITIBANK	2,943,539,500.00	312,316.50
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,791,632,464.45	1.02242	0.00003736		CITIBANK	1,789,235,000.00	65,380.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,795,357,930.32	0.99750	0.00000340		CITIBANK	1,795,500,000.00	6,120.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,200,000,000.00	1,198,326,681.69	0.99734	0.00057666		CITIBANK	1,196,808,000.00	691,992.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,050,000,000.00	1,048,153,739.91	0.99691	0.00046961		CITIBANK	1,046,755,500.00	493,090.50
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,050,000,000.00	1,047,559,593.99	0.99566	0.00026298		CITIBANK	1,045,443,000.00	276,129.00
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	1,500,000,000.00	1,499,943,708.45	0.99832	0.00031929		CITIBANK	1,497,480,000.00	478,935.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	850,000,000.00	848,308,023.97	0.99477	0.00005464		CITIBANK	845,554,500.00	46,444.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	448,951,006.23	0.99395	0.00057666		CITIBANK	447,277,500.00	259,497.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,843,039,322.12	0.99352	0.00046961		CITIBANK	1,838,012,000.00	868,778.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,098,180,601.25	1.04625	0.00710258		CITIBANK	2,092,500,000.00	14,205,160.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	1,900,000,000.00	1,896,100,416.18	0.99602	0.00073370		CITIBANK	1,892,438,000.00	1,394,030.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,641,618,213.95	0.99461	0.00031929		CITIBANK	2,635,716,500.00	846,118.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	500,000,000.00	523,947,332.42	1.04512	0.00169399		CITIBANK	522,560,000.00	846,995.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,197,536,496.44	0.99398	0.00010929		CITIBANK	1,192,776,000.00	131,148.00

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912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,720,789,712.52	1.03930	0.00729972 CITIBANK	1,714,845,000.00	12,044,538.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	461,608,309.80	1.02367	0.00417799 CITIBANK	460,651,500.00	1,880,095.50
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	450,000,000.00	465,800,801.97	1.03184	0.00377049 CITIBANK	464,328,000.00	1,696,720.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,086,887,325.30	1.03199	0.00252717 CITIBANK	1,083,589,500.00	2,653,528.50
912828G38	U S TREAS NOTE	11/15/2024	2.2500	300,000,000.00	317,493,481.62	1.05723	0.00287364 CITIBANK	317,169,000.00	862,092.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	400,000,000.00	413,604,339.14	1.03195	0.00127049 CITIBANK	412,780,000.00	508,196.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,123,776,371.28	1.01852	0.00376019 CITIBANK	1,120,372,000.00	4,136,209.00
				58,250,000,000.00	58,622,718,630.47			58,645,873,000.00	116,723,377.00
AIP:				29,614,265.74					
Book + AIP:				58,652,332,896.21	TREASURY NOTE				

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83164D5T2	SBA POOL #503558	12/25/2021	0.8750	32,143.05	32,143.05	0.99625 CITIBANK	32,022.51	23.44
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	5,408.62	5,408.62	0.99667 CITIBANK	5,390.61	3.94
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	19,536.36	19,536.36	0.99648 CITIBANK	19,467.59	14.25
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	16,820.45	16,820.45	0.99600 CITIBANK	16,753.17	12.26
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	43,406.80	43,406.80	0.99550 CITIBANK	43,211.47	31.65
83164EN94	SBA POOL #504016	01/25/2023	0.7500	100,862.01	100,862.01	0.99676 CITIBANK	100,535.22	63.04
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	60,025.02	60,025.02	1.00267 CITIBANK	60,185.29	31.26
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	70,894.56	70,894.56	1.00270 CITIBANK	71,085.98	36.92
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	92,606.79	92,606.79	1.00219 CITIBANK	92,809.60	48.23
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	89,599.87	89,599.87	1.00274 CITIBANK	89,845.37	46.67
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	127,371.32	127,371.32	1.00274 CITIBANK	127,720.32	66.34
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	62,768.18	62,768.18	1.00274 CITIBANK	62,940.16	32.69
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	115,772.47	115,772.47	1.00277 CITIBANK	116,093.16	60.30
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	6,731.95	6,731.95	1.00279 CITIBANK	6,750.73	3.51
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	271,627.62	271,627.62	1.00265 CITIBANK	272,347.43	141.47
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	158,032.76	158,032.76	1.00280 CITIBANK	158,475.25	82.31
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	441,022.48	441,022.48	0.99769 CITIBANK	440,003.72	275.64
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	414,873.88	414,873.88	0.99793 CITIBANK	414,015.09	302.51
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	133,594.88	133,594.88	0.99677 CITIBANK	133,163.37	97.41
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	115,749.27	115,749.27	0.99761 CITIBANK	115,472.63	84.40
83164FT87	SBA POOL #505075	08/25/2025	0.8750	201,313.37	201,313.37	0.99845 CITIBANK	201,001.33	146.79
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	19,676.93	19,676.93	0.99642 CITIBANK	19,606.49	14.35
83164GS94	SBA POOL #505944	05/25/2027	0.5500	57,785.62	57,785.62	1.00237 CITIBANK	57,922.57	26.49
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	161,391.01	161,391.01	1.00238 CITIBANK	161,775.12	73.97

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83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	242,902.72	242,902.72	1.00238 CITIBANK	243,480.83	111.33
83164GU34	SBA POOL #506002	08/25/2027	0.5500	701,345.26	701,345.26	1.00238 CITIBANK	703,014.46	321.45
83164GV25	SBA POOL #506033	09/25/2027	0.5500	17,567.37	17,567.37	1.00238 CITIBANK	17,609.18	8.05
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	406,893.62	406,893.62	1.00238 CITIBANK	407,862.03	186.49
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	179,678.23	179,678.23	1.00239 CITIBANK	180,107.66	82.35
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	332,369.13	332,369.13	1.00237 CITIBANK	333,156.84	152.34
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	345,196.72	345,196.72	1.00239 CITIBANK	346,021.74	158.22
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	184,730.57	184,730.57	1.00235 CITIBANK	185,164.69	84.67
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	402,557.49	402,557.49	1.00240 CITIBANK	403,523.63	184.51
83164G6Y3	SBA POOL #506287	02/25/2028	0.5500	16,818.46	16,818.46	1.00239 CITIBANK	16,858.66	7.71
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	355,270.71	355,270.71	1.00241 CITIBANK	356,126.91	162.83
83164HC65	SBA POOL #506393	06/25/2028	0.5500	133,114.99	133,114.99	1.00217 CITIBANK	133,403.85	61.01
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	79,659.45	79,659.45	1.00239 CITIBANK	79,849.84	36.51
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	5,685.52	5,685.52	1.00240 CITIBANK	5,699.17	2.61
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	91,106.26	91,106.26	1.00240 CITIBANK	91,324.92	41.76
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	341,184.81	341,184.81	1.00240 CITIBANK	342,003.65	156.38
83164HL57	SBA POOL #506648	12/25/2028	0.5500	64,564.57	64,564.57	1.00240 CITIBANK	64,719.52	29.59
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	418,941.86	418,941.86	1.00240 CITIBANK	419,947.32	192.02
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	573,311.20	573,311.20	1.00242 CITIBANK	574,698.61	262.77
83164HT26	SBA POOL #506869	04/25/2029	0.5500	513,030.10	513,030.10	1.00240 CITIBANK	514,261.37	235.14
83164HW48	SBA POOL #506967	08/25/2029	0.5500	800,549.96	800,549.96	1.00239 CITIBANK	802,463.27	366.92
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	220,617.57	220,617.57	1.00240 CITIBANK	221,147.05	101.12
83164HY38	SBA POOL #507030	09/25/2029	0.5500	3,137,955.10	3,137,955.10	1.00241 CITIBANK	3,145,517.57	1,438.23
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,376,999.51	2,376,999.51	1.00241 CITIBANK	2,382,728.08	1,089.46

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83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,203,822.06	1,203,822.06	1.00082 CITIBANK	1,204,809.19	551.75
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,889,883.41	1,889,883.41	1.00243 CITIBANK	1,894,475.83	866.20
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,652,759.92	1,652,759.92	1.00240 CITIBANK	1,656,726.54	757.51
83164JAO9	SBA POOL #507215	03/25/2030	0.5500	2,356,090.66	2,356,090.66	1.00241 CITIBANK	2,361,768.84	1,079.87
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,702,363.03	1,702,363.03	1.00242 CITIBANK	1,706,482.75	780.25
83164JB47	SBA POOL #507259	05/25/2030	0.5500	1,968,054.84	1,968,054.84	1.00241 CITIBANK	1,972,797.85	902.03
83164JC61	SBA POOL #507293	06/25/2030	0.5500	730,158.58	730,158.58	1.00241 CITIBANK	731,918.26	334.66
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,504,655.82	2,504,655.82	1.00242 CITIBANK	2,510,717.09	1,147.97
83164JES1	SBA POOL #507345	07/25/2030	0.5500	883,673.70	883,673.70	1.00242 CITIBANK	885,812.19	405.02
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,203,840.37	1,203,840.37	1.00242 CITIBANK	1,206,753.66	551.76
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,218,328.94	2,218,328.94	1.00242 CITIBANK	2,223,697.30	1,016.73
83164JG67	SBA POOL #507421	09/25/2030	0.5500	961,032.18	961,032.18	1.00240 CITIBANK	963,338.66	440.47
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	710,735.56	710,735.56	1.00242 CITIBANK	712,455.54	325.75
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,094,143.85	2,094,143.85	1.00243 CITIBANK	2,099,232.62	959.82
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	3,754,829.86	3,754,829.86	1.00242 CITIBANK	3,763,916.55	1,720.96
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	1,987,128.30	1,987,128.30	1.00242 CITIBANK	1,991,937.15	910.77
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,726,743.40	1,726,743.40	1.00240 CITIBANK	1,730,887.58	827.40
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	2,351,136.27	2,351,136.27	1.00244 CITIBANK	2,356,873.04	1,126.59
83164JQS8	SBA POOL #507665	03/25/2031	0.5750	1,501,633.73	1,501,633.73	1.00239 CITIBANK	1,505,222.63	719.53
83164JML7	SBA POOL #507563	04/25/2031	0.5500	2,735,549.10	2,735,549.10	1.00244 CITIBANK	2,742,223.84	1,253.79
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	488,964.21	488,964.21	1.00242 CITIBANK	490,147.50	234.30
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	753,264.91	753,264.91	1.00242 CITIBANK	755,087.81	360.94
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	447,443.84	447,443.84	1.00242 CITIBANK	448,526.65	214.40
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	474,596.24	474,596.24	1.00242 CITIBANK	475,744.76	227.41

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83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	314,259.14	314,259.14	1.00242 CITIBANK	315,019.65	150.58
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	3,035,522.46	3,035,522.46	1.00184 CITIBANK	3,041,107.82	1,454.52
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	864,028.64	864,028.64	1.00242 CITIBANK	866,119.59	414.01
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	4,267,525.87	4,267,525.87	1.00242 CITIBANK	4,277,853.28	2,044.86
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,475,517.81	2,475,517.81	1.00243 CITIBANK	2,481,533.32	1,186.19
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,545,262.96	1,545,262.96	1.00242 CITIBANK	1,549,002.50	740.44
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	865,697.37	865,697.37	1.00243 CITIBANK	867,801.01	414.81
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,613,758.70	1,613,758.70	1.00243 CITIBANK	1,617,680.13	773.26
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,663,467.61	1,663,467.61	1.00243 CITIBANK	1,667,509.84	797.08
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,607,622.86	1,607,622.86	1.00243 CITIBANK	1,611,529.38	770.32
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	481,016.41	481,016.41	1.00243 CITIBANK	482,185.28	230.49
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,766,126.01	1,766,126.01	1.00243 CITIBANK	1,770,417.70	846.27
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,252,117.79	1,252,117.79	1.00985 CITIBANK	1,264,451.15	626.06
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	1,960,883.93	1,960,883.93	1.00985 CITIBANK	1,980,198.64	980.44
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,194,140.56	2,194,140.56	1.00985 CITIBANK	2,215,752.84	1,097.07
83164KH89	SBA POOL #508355	03/25/2033	0.6000	433,419.69	433,419.69	1.00109 CITIBANK	433,892.12	216.71
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,626,354.26	3,626,354.26	1.01232 CITIBANK	3,671,030.94	1,888.73
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	2,398,932.62	2,398,932.62	1.01232 CITIBANK	2,428,487.47	1,249.44
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	3,154,194.66	3,154,194.66	1.01595 CITIBANK	3,204,504.06	1,774.23
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,098,436.71	2,098,436.71	1.02097 CITIBANK	2,142,440.93	2,404.46
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	552,490.36	552,490.36	0.98338 CITIBANK	543,307.97	575.51
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,469,087.23	3,469,087.23	1.02291 CITIBANK	3,548,564.02	2,890.91
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	870,952.80	870,952.80	0.99463 CITIBANK	866,275.78	635.07
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,290,164.58	1,290,164.58	1.02468 CITIBANK	1,322,005.84	913.87

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83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,836,005.25	1,836,005.25	1.01852 CITIBANK	1,870,008.07	1,147.50
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,107,119.87	2,107,119.87	1.00172 CITIBANK	2,110,744.12	921.86
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,815,448.32	1,815,448.32	1.00245 CITIBANK	1,819,896.17	794.26
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,210,499.60	1,210,499.60	1.00245 CITIBANK	1,213,465.32	529.59
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,815,401.65	2,815,401.65	1.00245 CITIBANK	2,822,299.38	1,173.08
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,400,102.86	4,400,102.86	1.00245 CITIBANK	4,410,883.11	1,833.38
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	2,197,949.90	2,197,949.90	1.00245 CITIBANK	2,203,334.88	915.81
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,792,011.68	1,792,011.68	1.00245 CITIBANK	1,796,402.11	784.01
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,184,851.22	3,184,851.22	0.99807 CITIBANK	3,178,704.46	663.51
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,832,605.89	4,832,605.89	0.99876 CITIBANK	4,826,613.46	1,107.47
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	8,811,074.33	8,811,074.33	0.99876 CITIBANK	8,800,148.60	2,569.90
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	2,042,476.62	2,042,476.62	1.00030 CITIBANK	2,043,089.36	680.83
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,275,377.59	4,275,377.59	1.00030 CITIBANK	4,276,660.20	1,425.13
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	3,980,068.74	3,980,068.74	0.99877 CITIBANK	3,975,173.26	1,326.69
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	10,773,324.66	10,773,324.66	1.00030 CITIBANK	10,776,556.66	3,591.11
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	4,292,839.58	4,292,839.58	0.99956 CITIBANK	4,290,950.73	1,430.95
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	10,667,714.53	10,667,714.53	1.00030 CITIBANK	10,670,914.84	3,555.90
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	16,167,227.40	16,167,227.40	1.00030 CITIBANK	16,172,077.57	6,062.71
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,331,061.39	6,331,061.39	1.00030 CITIBANK	6,332,960.71	2,374.15
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	2,065,315.57	2,065,315.57	1.00161 CITIBANK	2,068,640.73	860.55
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,676,404.65	4,676,404.65	1.00246 CITIBANK	4,687,908.61	1,948.50
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	8,391,907.15	8,391,907.15	1.00231 CITIBANK	8,411,292.46	3,496.63
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	6,714,803.58	6,714,803.58	1.00085 CITIBANK	6,720,511.16	2,797.83
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	12,638,363.94	12,638,363.94	1.00223 CITIBANK	12,666,547.49	5,265.98

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83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	17,207,030.38	17,207,030.38	1.00211 CITIBANK	17,243,337.21	7,169.60
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	9,895,312.28	9,895,312.28	1.00246 CITIBANK	9,919,654.75	4,123.05
83164MA82	SBA POOL #509931	12/25/2041	0.5000	5,330,612.51	5,330,612.51	1.00211 CITIBANK	5,341,860.10	2,221.09
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	10,305,066.82	10,305,066.82	1.00211 CITIBANK	10,326,810.51	4,293.78
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	13,605,162.77	13,605,162.77	1.00211 CITIBANK	13,633,869.66	5,668.82
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	16,011,702.49	16,011,702.49	1.00205 CITIBANK	16,044,526.48	6,671.54
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	13,801,788.64	13,801,788.64	1.00159 CITIBANK	13,823,733.48	5,750.75
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	14,009,818.81	14,009,818.81	1.00211 CITIBANK	14,039,379.53	5,837.42
83164MC64	SBA POOL #509993	05/25/2042	0.5000	15,176,038.31	15,176,038.31	1.00198 CITIBANK	15,206,086.87	6,323.35
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	10,949,908.65	10,949,908.65	1.00240 CITIBANK	10,976,188.43	4,562.46
83164MD30	SBA POOL #510022	07/25/2042	0.5000	16,919,044.87	16,919,044.87	1.00220 CITIBANK	16,956,266.77	7,049.60
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	19,177,298.54	19,177,298.54	1.00229 CITIBANK	19,221,214.55	7,990.54
83164MH69	SBA POOL #510153	03/25/2043	0.5000	26,868,511.19	26,868,511.19	1.00224 CITIBANK	26,928,696.66	11,195.21
				414,140,132.49	414,140,132.49		415,156,918.58	176,099.06
AIP:		0.00						
Book + AIP:		414,140,132.49	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3069	333,159,000.00	6,028,778.63	6,028,778.63	1.06141	5.23490000 CITIBANK	6,399,009.54	26,300.04
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	805,814.88	805,814.88	1.01091	6.00000000 CITIBANK	814,609.79	4,029.07
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	2,961,750.85	2,961,750.85	1.04211	6.00000000 CITIBANK	3,086,481.14	14,808.75
				1,108,489,000.00	9,796,344.36				10,300,100.47	45,137.86
AIP:		0.00								
Book + AIP:		9,796,344.36		FNMA CMO						

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3135G0Q89	FNMA DEB	10/07/2021	1.3750	300,000,000.00	301,031,138.93	1.00349	0.00320833	CITIBANK	301,047,000.00	962,499.00
3135G0S38	FNMA DEB	01/05/2022	2.0000	100,000,000.00	101,001,080.16	1.00980	0.00977778	CITIBANK	100,980,000.00	977,778.00
3135G0T45	FNMA DEB	04/05/2022	1.8750	100,000,000.00	101,387,277.74	1.01369	0.00447917	CITIBANK	101,369,000.00	447,917.00
3135G0W33	FNMA DEB	09/06/2022	1.3750	100,000,000.00	101,502,123.26	1.01438	0.00439236	CITIBANK	101,438,000.00	439,236.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	395,000,000.00	394,873,450.74	0.99990	0.00027083	CITIBANK	394,960,500.00	106,977.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	325,000,000.00	324,840,088.44	0.99989	0.00118750	CITIBANK	324,964,250.00	385,937.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,062,202.84	0.99812	0.00023611	CITIBANK	149,718,000.00	35,416.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	73,979,333.97	0.98558	0.00131250	CITIBANK	73,918,500.00	98,437.50
				1,545,000,000.00	1,548,676,696.08				1,548,395,250.00	3,454,199.35
AIP:		1,206,440.98								
Book + AIP:		1,549,883,137.06	FNMA DEB							

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3130AKAR7	FHLB DEB	07/16/2021	0.1150	100,000,000.00	100,000,000.00	1.00000	0.00052708	CITIBANK	100,000,000.00	52,708.00
3130AKDG8	FHLB DEB	07/21/2021	0.1100	150,000,000.00	149,999,485.41	1.00000	0.00076694	CITIBANK	150,000,000.00	115,041.00
3130ALNQ3	FHLB DEB	08/04/2021	0.0500	100,000,000.00	100,000,000.00	0.99995	0.00015556	CITIBANK	99,995,000.00	15,556.00
3130ALTZ7	FHLB DEB	09/28/2021	0.0400	100,000,000.00	100,000,000.00	0.99985	0.00010556	CITIBANK	99,985,000.00	10,556.00
3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	76,987,642.36	1.00062	0.00080000	CITIBANK	77,047,740.00	61,600.00
3130AKCB0	FHLB DEB	10/13/2021	0.1250	50,000,000.00	49,999,041.16	1.00010	0.00027083	CITIBANK	50,005,000.00	13,541.50
3130AKD86	FHLB DEB	10/19/2021	0.1250	50,000,000.00	49,999,737.36	1.00014	0.00025000	CITIBANK	50,007,000.00	12,500.00
3130AM6L1	FHLB DEB	10/22/2021	0.0400	50,000,000.00	50,000,679.86	0.99998	0.00007667	CITIBANK	49,999,000.00	3,833.50
3130AMCF7	FHLB DEB	10/25/2021	0.0300	100,000,000.00	99,999,871.12	0.99994	0.00005250	CITIBANK	99,994,000.00	5,250.00
3130AMC34	FHLB DEB	10/25/2021	0.0350	100,000,000.00	99,999,806.66	0.99995	0.00006125	CITIBANK	99,995,000.00	6,125.00
3130AMC42	FHLB DEB	10/27/2021	0.0350	100,000,000.00	99,999,805.50	0.99995	0.00006125	CITIBANK	99,995,000.00	6,125.00
3130AMS94	FHLB DEB	12/03/2021	0.0300	100,000,000.00	99,998,258.42	0.99983	0.00002250	CITIBANK	99,983,000.00	2,250.00
3130AKKZ8	FHLB DEB	12/21/2021	0.0900	150,000,000.00	149,997,966.68	1.00003	0.00002500	CITIBANK	150,004,500.00	3,750.00
3130ALAZ7	FHLB DEB	02/01/2022	0.0700	100,000,000.00	100,000,000.00	0.99987	0.00027222	CITIBANK	99,987,000.00	27,222.00
3130AMEN8	FHLB DEB	02/01/2022	0.0450	300,000,000.00	299,998,200.66	0.99973	0.00007125	CITIBANK	299,919,000.00	21,375.00
313378WG2	FHLB DEB	03/11/2022	2.5000	40,000,000.00	40,677,055.68	1.01672	0.00763889	CITIBANK	40,668,800.00	305,555.60
3130AMWA6	FHLB DEB	03/17/2022	0.0500	100,000,000.00	99,995,920.52	0.99972	0.00001944	CITIBANK	99,972,000.00	1,944.00
3130ALUR3	FHLB DEB	03/25/2022	0.0700	50,000,000.00	50,000,000.00	0.99979	0.00018472	CITIBANK	49,989,500.00	9,236.00
3130AMGM8	FHLB DEB	05/10/2022	0.0600	100,000,000.00	100,000,000.00	0.99960	0.00008500	CITIBANK	99,960,000.00	8,500.00
3130AJY52	FHLB DEB	08/12/2022	0.1250	50,000,000.00	50,025,208.33	0.99996	0.00048264	CITIBANK	49,998,000.00	24,132.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	153,741,799.21	1.02438	0.00114583	CITIBANK	153,657,000.00	171,874.50
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,905,843.62	0.99822	0.00035764	CITIBANK	99,822,000.00	35,764.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,014,595.66	0.99841	0.00015972	CITIBANK	149,761,500.00	23,958.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,885,247.51	0.99620	0.00068750	CITIBANK	49,810,000.00	34,375.00

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3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	155,046,327.57	1.03182	0.00566667 CITIBANK	154,773,000.00	850,000.50
				2,567,000,000.00	2,576,272,493.29			2,575,328,040.00	1,822,772.60
AIP:				487,131.95					
Book + AIP:				2,576,759,625.24					
				FHLB DEB					

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3137EAET2	FHLMC DEB	07/25/2022	0.1250	100,000,000.00	100,047,835.26	1.00022	0.00054167 CITIBANK	100,022,000.00	54,167.00
3137EAER6	FHLMC DEB	05/05/2023	0.3750	340,000,000.00	341,054,484.28	1.00253	0.00058333 CITIBANK	340,860,200.00	198,332.20
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	400,000,000.00	400,264,963.37	0.99976	0.00088194 CITIBANK	399,904,000.00	352,776.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	100,000,000.00	100,112,541.74	0.99892	0.00038194 CITIBANK	99,892,000.00	38,194.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,019,352.33	0.99869	0.00018750 CITIBANK	49,934,500.00	9,375.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,159,512.72	0.98630	0.00166667 CITIBANK	98,630,000.00	166,667.00
				1,090,000,000.00	1,090,658,689.70			1,089,242,700.00	819,511.20
AIP:					240,138.89				
Book + AIP:					1,090,898,828.59		FHLMC DEB		

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3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,994,000.00	1.01104	0.00389722	CITIBANK	50,552,000.00	194,861.00
3133EMHS4	FFCB DEB	11/30/2021	0.1000	150,000,000.00	150,000,182.57	1.00007	0.00008611	CITIBANK	150,010,500.00	12,916.50
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,987,833.79	1.00675	0.00079000	CITIBANK	50,337,500.00	39,500.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,987,775.25	1.00968	0.00848958	CITIBANK	50,484,000.00	424,479.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,997,340.78	1.01378	0.01177222	CITIBANK	50,689,000.00	588,611.00
3133EMPW6	FFCB DEB	02/09/2022	0.0700	200,000,000.00	199,998,778.08	0.99987	0.00027611	CITIBANK	199,974,000.00	55,222.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,992,822.99	1.01523	0.00962806	CITIBANK	50,761,500.00	481,403.00
3133EMUT7	FFCB DEB	03/29/2022	0.0700	200,000,000.00	200,006,369.76	0.99991	0.00017889	CITIBANK	199,982,000.00	35,778.00
3133ELWD2	FFCB DEB	04/08/2022	0.3750	100,000,000.00	100,249,295.34	1.00223	0.00086458	CITIBANK	100,223,000.00	86,458.00
3133EMXN7	FFCB DEB	04/27/2022	0.0600	50,000,000.00	49,999,663.01	0.99978	0.00010667	CITIBANK	49,989,000.00	5,333.50
3133EMZJ4	FFCB DEB	05/17/2022	0.0600	175,000,000.00	175,006,136.97	0.99984	0.00007333	CITIBANK	174,972,000.00	12,832.75
3133EMF64	FFCB DEB	06/09/2022	0.0600	300,000,000.00	300,000,000.00	0.99968	0.00003667	CITIBANK	299,904,000.00	11,001.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,980,969.00	1.00093	0.00093333	CITIBANK	50,046,500.00	46,666.50
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,992,395.07	1.01547	0.00737778	CITIBANK	50,773,500.00	368,889.00
3133EMZQ8	FFCB DEB	07/19/2022	0.0700	200,000,000.00	200,015,081.06	0.99955	0.00008361	CITIBANK	199,910,000.00	16,722.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	0.99986	0.00041389	CITIBANK	99,986,000.00	41,389.00
3133EMYM8	FFCB DEB	08/04/2022	0.0800	50,000,000.00	49,994,656.25	0.99960	0.00012667	CITIBANK	49,980,000.00	6,333.50
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,993,939.67	0.99996	0.00036458	CITIBANK	49,998,000.00	18,229.00
3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,992,721.82	0.99930	0.00006389	CITIBANK	74,947,500.00	4,791.75
3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,984,297.92	0.99818	0.00007778	CITIBANK	74,863,500.00	5,833.50
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,933,427.39	0.99936	0.00056333	CITIBANK	149,904,000.00	84,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,899,944.25	0.99871	0.00038889	CITIBANK	174,774,250.00	68,055.75
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,895,000.28	0.99851	0.00034028	CITIBANK	149,776,500.00	51,042.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,963,259.67	0.99786	0.00022222	CITIBANK	49,893,000.00	11,111.00

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3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,910,838.36	0.99812	0.00017708 CITIBANK	74,859,000.00	13,281.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,952,949.24	0.99765	0.00014931 CITIBANK	99,765,000.00	14,931.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,946,747.24	0.99740	0.00010069 CITIBANK	99,740,000.00	10,069.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,958,068.10	1.02954	0.00024583 CITIBANK	51,477,000.00	12,291.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,971,504.93	0.99768	0.00060500 CITIBANK	39,907,200.00	24,200.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,888,092.40	0.99687	0.00085833 CITIBANK	99,687,000.00	85,833.00
				3,065,000,000.00	3,064,494,091.19			3,068,166,450.00	2,832,563.75
AIP:					74,365.97				
Book + AIP:					3,064,568,457.16		FFCB DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
45950KCJ7	IFC DEB	07/20/2021	1.1250	100,000,000.00	100,049,773.78	1.00056	0.00503572 CITIBANK	100,056,000.00	503,572.00
459058GH0	IBRD DEB	07/23/2021	2.7500	50,000,000.00	50,078,710.16	1.00155	0.01206944 CITIBANK	50,077,500.00	603,472.00
459058FP3	IBRD DEB	09/20/2021	1.3750	150,000,000.00	150,403,630.18	1.00270	0.00386044 CITIBANK	150,405,000.00	579,066.00
459058FY4	IBRD DEB	01/26/2022	2.0000	150,000,000.00	151,620,601.26	1.01038	0.00861111 CITIBANK	151,557,000.00	1,291,666.50
459058DY6	IBRD DEB	02/10/2022	1.6250	100,000,000.00	100,905,637.22	1.00883	0.00636850 CITIBANK	100,883,000.00	636,850.00
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.99767	0.00057264 CITIBANK	99,767,000.00	57,264.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,813,416.44	0.99763	0.00024653 CITIBANK	99,763,000.00	24,653.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	100,000,000.00	100,535,205.06	1.00408	0.00051389 CITIBANK	100,408,000.00	51,389.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	212,314,290.64	1.05893	0.00725000 CITIBANK	211,786,000.00	1,450,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,845,411.36	0.99694	0.00031944 CITIBANK	199,388,000.00	63,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.99435	0.00096056 CITIBANK	99,435,000.00	96,056.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.99685	0.00066306 CITIBANK	99,685,000.00	66,306.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.99658	0.00009500 CITIBANK	99,658,000.00	9,500.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	155,163,048.13	1.02963	0.00512500 CITIBANK	154,444,500.00	768,750.00
				1,700,000,000.00	1,720,729,724.23			1,717,313,000.00	6,202,432.50
AIP:		1,549,652.77							
Book + AIP:		1,722,279,377.00		SUPRANAT'L DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3134GV4H8	FHLMC DEB-CL	07/01/2021	0.3000	100,000,000.00	100,000,000.00	1.00000	0.00000000	CITIBANK	100,000,000.00	0.00
3134GWH33	FHLMC DEB-CL	09/01/2023	0.3200	100,000,000.00	100,000,000.00	1.00003	0.00106667	CITIBANK	100,003,000.00	106,667.00
3130AMEQ1	FHLB DEB-CL STEP	05/06/2024	0.1750	100,000,000.00	100,000,000.00	0.99898	0.00026736	CITIBANK	99,898,000.00	26,736.00
3130AMFA5	FHLB DEB-CL	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.99649	0.00002917	CITIBANK	99,649,000.00	2,917.00
3130AMU59	FHLB DEB CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.99533	0.00015111	CITIBANK	99,533,000.00	15,111.00
3130AMWC2	FHLB DEB CL	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.99563	0.00015167	CITIBANK	99,563,000.00	15,167.00
3130AMPM8	FHLB DEB-CL	10/01/2024	0.4000	100,000,000.00	100,000,000.00	0.99544	0.00038889	CITIBANK	99,544,000.00	38,889.00
3130AMN32	FHLB DEB-CL	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.99583	0.00046250	CITIBANK	99,583,000.00	46,250.00
3130AMPG1	FHLB DEB-CL	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.99541	0.00045208	CITIBANK	99,541,000.00	45,208.00
3130AMKQ4	FHLB DEB-CL	10/01/2025	0.7300	100,000,000.00	100,000,000.00	0.99863	0.00089222	CITIBANK	99,863,000.00	89,222.00
45905U5Y6	IBRD DEB-CL	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.98506	0.00221667	CITIBANK	98,506,000.00	221,667.00
3130AMC83	FHLB DEB-CL STEP	04/29/2026	0.5500	100,000,000.00	100,000,000.00	1.00004	0.00094722	CITIBANK	100,004,000.00	94,722.00
				1,200,000,000.00	1,200,000,000.00				1,195,687,000.00	702,556.00
AIP:			0.00							
Book + AIP:			1,200,000,000.00					CALLABLE DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385HP4	FHLB DN	07/01/2021	0.0000	400,000,000.00	399,643,194.46	1.00000 CITIBANK	400,000,000.00
313385JE7	FHLB DN	07/16/2021	0.0000	200,000,000.00	199,994,088.88	0.99999 CITIBANK	199,998,000.00
313385JM9	FHLB DN	07/23/2021	0.0000	50,000,000.00	49,999,708.33	0.99998 CITIBANK	49,999,000.00
313385JQ0	FHLB DN	07/26/2021	0.0000	100,000,000.00	99,993,833.34	0.99998 CITIBANK	99,998,000.00
313385JS6	FHLB DN	07/28/2021	0.0000	200,000,000.00	199,912,500.00	0.99998 CITIBANK	199,996,000.00
313385JU1	FHLB DN	07/30/2021	0.0000	400,000,000.00	399,902,305.56	0.99998 CITIBANK	399,992,000.00
313385JX5	FHLB DN	08/02/2021	0.0000	100,000,000.00	99,906,666.66	0.99996 CITIBANK	99,996,000.00
313385KJ4	FHLB DN	08/13/2021	0.0000	250,000,000.00	249,959,458.33	0.99995 CITIBANK	249,987,500.00
313385KR6	FHLB DN	08/20/2021	0.0000	100,000,000.00	99,997,083.34	0.99994 CITIBANK	99,994,000.00
313385KX3	FHLB DN	08/26/2021	0.0000	300,000,000.00	299,991,500.02	0.99994 CITIBANK	299,982,000.00
313385KY1	FHLB DN	08/27/2021	0.0000	550,000,000.00	549,765,422.20	0.99994 CITIBANK	549,967,000.00
313385LD6	FHLB DN	09/01/2021	0.0000	600,000,000.00	599,625,284.72	0.99991 CITIBANK	599,946,000.00
313385LF1	FHLB DN	09/03/2021	0.0000	50,000,000.00	49,998,354.17	0.99991 CITIBANK	49,995,500.00
313385LR5	FHLB DN	09/13/2021	0.0000	100,000,000.00	99,976,750.00	0.99990 CITIBANK	99,990,000.00
313385MC7	FHLB DN	09/24/2021	0.0000	400,000,000.00	399,952,686.10	0.99988 CITIBANK	399,952,000.00
313385MF0	FHLB DN	09/27/2021	0.0000	200,000,000.00	199,987,250.00	0.99988 CITIBANK	199,976,000.00
313385MG8	FHLB DN	09/28/2021	0.0000	100,000,000.00	99,890,430.56	0.99988 CITIBANK	99,988,000.00
313385MK9	FHLB DN	10/01/2021	0.0000	1,000,000,000.00	999,614,375.00	0.99987 CITIBANK	999,870,000.00
313385MS2	FHLB DN	10/08/2021	0.0000	150,000,000.00	149,977,625.01	0.99986 CITIBANK	149,979,000.00
313385NG7	FHLB DN	10/22/2021	0.0000	150,000,000.00	149,986,673.60	0.99984 CITIBANK	149,976,000.00
313385NK8	FHLB DN	10/25/2021	0.0000	100,000,000.00	99,983,750.00	0.99984 CITIBANK	99,984,000.00
313385NM4	FHLB DN	10/27/2021	0.0000	200,000,000.00	199,949,247.22	0.99984 CITIBANK	199,968,000.00
313385NS1	FHLB DN	11/01/2021	0.0000	300,000,000.00	299,880,916.66	0.99980 CITIBANK	299,940,000.00
313385PK6	FHLB DN	11/18/2021	0.0000	100,000,000.00	99,976,555.56	0.99977 CITIBANK	99,977,000.00
313385PR1	FHLB DN	11/24/2021	0.0000	100,000,000.00	99,987,361.12	0.99976 CITIBANK	99,976,000.00
313385PY6	FHLB DN	12/01/2021	0.0000	600,000,000.00	599,795,433.32	0.99979 CITIBANK	599,874,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385QH2	FHLB DN	12/10/2021	0.0000	100,000,000.00	99,984,833.34	0.99978 CITIBANK	99,978,000.00
313385RA6	FHLB DN	12/27/2021	0.0000	250,000,000.00	249,949,333.34	0.99975 CITIBANK	249,937,500.00
313385RH1	FHLB DN	01/03/2022	0.0000	200,000,000.00	199,954,847.22	0.99974 CITIBANK	199,948,000.00
313385UK0	FHLB DN	03/18/2022	0.0000	50,000,000.00	49,964,513.89	0.99957 CITIBANK	49,978,500.00
313385WG7	FHLB DN	05/02/2022	0.0000	100,000,000.00	99,954,750.00	0.99941 CITIBANK	99,941,000.00
313385WL6	FHLB DN	05/06/2022	0.0000	200,000,000.00	199,888,472.24	0.99940 CITIBANK	199,880,000.00
313385WW2	FHLB DN	05/16/2022	0.0000	100,000,000.00	99,944,388.88	0.99938 CITIBANK	99,938,000.00
313385WY8	FHLB DN	05/18/2022	0.0000	100,000,000.00	99,954,625.00	0.99938 CITIBANK	99,938,000.00
313385XA9	FHLB DN	05/20/2022	0.0000	100,000,000.00	99,954,375.00	0.99937 CITIBANK	99,937,000.00
313385XH4	FHLB DN	05/27/2022	0.0000	150,000,000.00	149,931,750.00	0.99936 CITIBANK	149,904,000.00
				8,150,000,000.00	8,147,130,343.07		8,148,681,000.00
AIP:		0.00					
Book + AIP:		8,147,130,343.07	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053HP2	IBRD DN	07/01/2021	0.0000	100,000,000.00	99,961,750.00	1.00000 CITIBANK	100,000,000.00
459053HX5	IBRD DN	07/09/2021	0.0000	400,000,000.00	399,880,888.90	0.99999 CITIBANK	399,996,000.00
459053JM7	IBRD DN	07/23/2021	0.0000	400,000,000.00	399,908,222.20	0.99998 CITIBANK	399,992,000.00
459053JQ8	IBRD DN	07/26/2021	0.0000	100,000,000.00	99,957,972.22	0.99998 CITIBANK	99,998,000.00
459053JU9	IBRD DN	07/30/2021	0.0000	100,000,000.00	99,954,250.00	0.99998 CITIBANK	99,998,000.00
459053KJ2	IBRD DN	08/13/2021	0.0000	100,000,000.00	99,982,555.56	0.99995 CITIBANK	99,995,000.00
459053KV5	IBRD DN	08/24/2021	0.0000	100,000,000.00	99,975,138.88	0.99994 CITIBANK	99,994,000.00
459053KX1	IBRD DN	08/26/2021	0.0000	100,000,000.00	99,968,166.66	0.99994 CITIBANK	99,994,000.00
459053KY9	IBRD DN	08/27/2021	0.0000	100,000,000.00	99,974,722.22	0.99994 CITIBANK	99,994,000.00
459053LD4	IBRD DN	09/01/2021	0.0000	500,000,000.00	499,853,791.64	0.99991 CITIBANK	499,955,000.00
459053LR3	IBRD DN	09/13/2021	0.0000	100,000,000.00	99,972,652.78	0.99990 CITIBANK	99,990,000.00
459053LS1	IBRD DN	09/14/2021	0.0000	100,000,000.00	99,993,333.34	0.99990 CITIBANK	99,990,000.00
459053MC5	IBRD DN	09/24/2021	0.0000	200,000,000.00	199,941,944.44	0.99988 CITIBANK	199,976,000.00
459053MK7	IBRD DN	10/01/2021	0.0000	600,000,000.00	599,922,361.12	0.99987 CITIBANK	599,922,000.00
459053NK6	IBRD DN	10/25/2021	0.0000	300,000,000.00	299,963,499.98	0.99984 CITIBANK	299,952,000.00
459053NZ3	IBRD DN	11/08/2021	0.0000	100,000,000.00	99,990,777.78	0.99978 CITIBANK	99,978,000.00
459053PA6	IBRD DN	11/09/2021	0.0000	200,000,000.00	199,973,027.78	0.99978 CITIBANK	199,956,000.00
459053PB4	IBRD DN	11/10/2021	0.0000	200,000,000.00	199,973,458.32	0.99978 CITIBANK	199,956,000.00
459053RA4	IBRD DN	12/27/2021	0.0000	50,000,000.00	49,986,944.44	0.99975 CITIBANK	49,987,500.00
				3,850,000,000.00	3,849,135,458.26		3,849,623,500.00
AIP:		0.00					
Book + AIP:		3,849,135,458.26	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515HP0	IFC DN	07/01/2021	0.0000	200,000,000.00	199,845,694.44	1.00000 CITIBANK	200,000,000.00
459515HX3	IFC DN	07/09/2021	0.0000	100,000,000.00	99,983,125.00	0.99999 CITIBANK	99,999,000.00
459515JQ6	IFC DN	07/26/2021	0.0000	50,000,000.00	49,990,000.00	0.99998 CITIBANK	49,999,000.00
459515JU7	IFC DN	07/30/2021	0.0000	100,000,000.00	99,920,555.56	0.99998 CITIBANK	99,998,000.00
459515JZ6	IFC DN	08/04/2021	0.0000	100,000,000.00	99,986,750.00	0.99996 CITIBANK	99,996,000.00
459515KF8	IFC DN	08/10/2021	0.0000	50,000,000.00	49,991,888.89	0.99996 CITIBANK	49,998,000.00
459515KQ4	IFC DN	08/19/2021	0.0000	100,000,000.00	99,991,180.56	0.99995 CITIBANK	99,995,000.00
459515KV3	IFC DN	08/24/2021	0.0000	100,000,000.00	99,982,597.22	0.99994 CITIBANK	99,994,000.00
459515LD2	IFC DN	09/01/2021	0.0000	100,000,000.00	99,980,666.66	0.99991 CITIBANK	99,991,000.00
459515LR1	IFC DN	09/13/2021	0.0000	150,000,000.00	149,975,083.34	0.99990 CITIBANK	149,985,000.00
459515MK5	IFC DN	10/01/2021	0.0000	150,000,000.00	149,851,750.00	0.99987 CITIBANK	149,980,500.00
459515MS8	IFC DN	10/08/2021	0.0000	100,000,000.00	99,985,333.34	0.99986 CITIBANK	99,986,000.00
459515NF5	IFC DN	10/21/2021	0.0000	100,000,000.00	99,980,944.44	0.99984 CITIBANK	99,984,000.00
459515NZ1	IFC DN	11/08/2021	0.0000	100,000,000.00	99,990,277.78	0.99978 CITIBANK	99,978,000.00
459515PY2	IFC DN	12/01/2021	0.0000	50,000,000.00	49,990,958.33	0.99979 CITIBANK	49,989,500.00
459515RH7	IFC DN	01/03/2022	0.0000	100,000,000.00	99,983,750.00	0.99974 CITIBANK	99,974,000.00
				1,650,000,000.00	1,649,430,555.56		1,649,847,000.00
AIP:		0.00					
Book + AIP:		1,649,430,555.56	IFC DN				

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06054R3A8	BOFA BN	01/03/2022	06/04/2021	0.1000	50,000,000.00	50,000,000.00	0.2800	0.999071235 MESIROW	49,953,561.76	3,750.00
					50,000,000.00	50,000,000.00			49,953,561.76	3,750.00
AIP:				0.00						
Book + AIP:					50,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
62478UAJ5	MUFG UNION CD	07/01/2021	01/05/2021	0.1600	100,000,000.00	100,000,000.00	0.3000	1.000000000 MESIROW	100,000,000.00	78,666.67
17305TU59	CITIBANK CD	07/01/2021	09/14/2020	0.2400	100,000,000.00	100,000,000.00	0.3000	1.000000000 MESIROW	100,000,000.00	193,333.33
06426GVF1	BOWEST CD	07/06/2021	06/28/2021	0.0800	150,000,000.00	150,000,000.00	0.3000	0.999969445 MESIROW	149,995,416.82	1,000.00
62478UCU8	MUFG UNION CD	07/07/2021	06/11/2021	0.0200	100,000,000.00	100,000,000.00	0.3000	0.999953335 MESIROW	99,995,333.51	1,111.11
06426GUB1	BOWEST CD	07/23/2021	02/24/2021	0.1300	100,000,000.00	100,000,000.00	0.3000	0.999896046 MESIROW	99,989,604.61	45,861.11
62478UAM8	MUFG UNION CD	07/26/2021	01/14/2021	0.1600	100,000,000.00	100,000,000.00	0.3000	0.999902643 MESIROW	99,990,264.25	74,666.67
62478UAZ9	MUFG UNION CD	08/06/2021	02/02/2021	0.1500	100,000,000.00	100,000,000.00	0.3200	0.999829856 MESIROW	99,982,985.58	62,083.33
06426GUW5	BOWEST CD	08/13/2021	05/14/2021	0.1300	100,000,000.00	100,000,000.00	0.3200	0.999773076 MESIROW	99,977,307.60	17,333.33
06426GUX3	BOWEST CD	08/23/2021	05/18/2021	0.1200	100,000,000.00	100,000,000.00	0.3200	0.999705625 MESIROW	99,970,562.51	14,666.67
62478UBA3	MUFG UNION CD	08/24/2021	02/18/2021	0.1500	100,000,000.00	100,000,000.00	0.3200	0.999744856 MESIROW	99,974,485.65	55,416.67
06426GTX5	BOWEST CD	09/01/2021	01/15/2021	0.1900	100,000,000.00	100,000,000.00	0.1790	1.000018667 MESIROW	100,001,866.70	88,138.89
62478UBD7	MUFG UNION CD	09/01/2021	02/24/2021	0.1500	100,000,000.00	100,000,000.00	0.1790	0.999949908 MESIROW	99,994,990.79	52,916.67
06426GUR6	BOWEST CD	09/24/2021	04/28/2021	0.1600	100,000,000.00	100,000,000.00	0.1790	0.999955038 MESIROW	99,995,503.77	28,444.44
62478UCH7	MUFG UNION CD	09/24/2021	05/24/2021	0.0700	100,000,000.00	100,000,000.00	0.1790	0.999742716 MESIROW	99,974,271.64	7,388.89
62478UC87	MUFG UNION CD	10/01/2021	05/11/2021	0.0800	100,000,000.00	100,000,000.00	0.1670	0.999777713 MESIROW	99,977,771.32	11,333.33
06426GUP0	BOWEST CD	10/01/2021	04/14/2021	0.1600	150,000,000.00	150,000,000.00	0.1670	0.999981971 MESIROW	149,997,295.63	52,000.00
17305TY89	CITIBANK CD	01/03/2022	06/15/2021	0.1100	150,000,000.00	150,000,000.00	0.2800	0.999122865 MESIROW	149,868,429.73	7,333.33
17305TX98	CITIBANK CD	06/01/2022	06/01/2021	0.1700	50,000,000.00	50,000,000.00	0.3000	0.998793251 MESIROW	49,939,662.56	7,083.33
					1,900,000,000.00	1,900,000,000.00			1,899,625,752.67	798,777.77
AIP:				0.00						
Book + AIP:					1,900,000,000.00			CD DOMESTIC		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
22549L2F1	CR SUISSE YCD	07/01/2021	07/02/2020	0.4200	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	424,666.67
13606CDD3	CIBC YCD	07/01/2021	07/02/2020	0.4100	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	414,555.56
06417MKN4	SCOTIA YCD	07/01/2021	07/16/2020	0.3400	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	330,555.56
86959RHK9	SVENSKA YCD	07/01/2021	07/02/2020	0.3500	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	353,888.89
06742TVU7	BARCLAYS YCD	07/01/2021	01/07/2021	0.1900	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	92,361.11
89114NSU0	TORONTO YCD	07/01/2021	09/22/2020	0.2100	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	164,500.00
22536UG87	CIC YCD	07/01/2021	10/28/2020	0.2500	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	170,833.33
53947CFV5	LLOYDS YCD	07/01/2021	10/02/2020	0.2700	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	204,000.00
78012UXM2	RB CANADA YCD	07/01/2021	09/18/2020	0.1800	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	143,000.00
05576T4R7	BNP YCD	07/01/2021	11/02/2020	0.2400	100,000,000.00	100,000,000.00	0.1000	1.000000000 MESIROW	100,000,000.00	160,666.67
86564GZL8	SUMI TRUST YCD	07/02/2021	06/11/2021	0.0300	100,000,000.00	100,000,000.00	0.1000	0.999998056 MESIROW	99,999,805.55	1,666.67
4823TCXG3	KBC YCD	07/07/2021	05/13/2021	0.0800	100,000,000.00	100,000,000.00	0.1000	0.999996665 MESIROW	99,999,666.49	10,888.89
63253TX29	NAT AUB YCD	07/09/2021	02/22/2021	0.0900	100,000,000.00	100,000,000.00	0.1000	0.999997771 MESIROW	99,999,777.07	32,250.00
05576T4T3	BNP YCD	07/09/2021	02/09/2021	0.1600	100,000,000.00	100,000,000.00	0.1000	1.000013319 MESIROW	100,001,331.90	63,111.11
86565CH93	SUMITOMO YCD	07/09/2021	04/14/2021	0.1400	100,000,000.00	100,000,000.00	0.1000	1.000008882 MESIROW	100,000,888.20	30,333.33
65602YHP8	NORINCHUK YCD	07/12/2021	05/12/2021	0.1100	100,000,000.00	100,000,000.00	0.1000	1.000003051 MESIROW	100,000,305.08	15,277.78
22536UK66	CIC YCD	07/16/2021	01/15/2021	0.1600	100,000,000.00	100,000,000.00	0.1000	1.000024968 MESIROW	100,002,496.80	74,222.22
21684XME3	RABOBANK YCD	07/16/2021	01/15/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000020803 MESIROW	100,002,080.35	69,583.33
55380TTT7	MUFG BK YCD	07/16/2021	06/15/2021	0.0200	100,000,000.00	100,000,000.00	0.1000	0.999966668 MESIROW	99,996,666.77	888.89
23341V5C1	DNB YCD	07/16/2021	04/13/2021	0.1000	100,000,000.00	100,000,000.00	0.1000	0.999999991 MESIROW	99,999,999.09	21,944.44
05576T4U0	BNP YCD	07/16/2021	03/03/2021	0.1400	100,000,000.00	100,000,000.00	0.1000	1.000016647 MESIROW	100,001,664.65	46,666.67
22535CZ2	CR AG CIB YCD	07/19/2021	05/13/2021	0.0800	100,000,000.00	100,000,000.00	0.1000	0.999989995 MESIROW	99,998,999.51	10,888.89
65602YFZ8	NORINCHUK YCD	07/19/2021	04/21/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000024984 MESIROW	100,002,498.40	29,583.33
89114W2S3	TORONTO YCD	07/23/2021	03/01/2021	0.1200	100,000,000.00	100,000,000.00	0.1000	1.000012197 MESIROW	100,001,219.66	40,666.67

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55380TTA8	MUFG BK YCD	07/23/2021	05/17/2021	0.0500	100,000,000.00	100,000,000.00	0.1000	0.999969442 MESIROW	99,996,944.25	6,250.00
60710RBE4	MIZUHO YCD	07/23/2021	04/08/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000030532 MESIROW	100,003,053.23	35,000.00
65558T4P7	NORDEA ABP YCD	07/23/2021	02/17/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000030520 MESIROW	100,003,051.96	55,833.33
86565CG78	SUMITOMO YCD	07/23/2021	04/07/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000030532 MESIROW	100,003,053.20	35,416.67
86959RPM6	SVENSKA YCD	07/23/2021	04/06/2021	0.1100	100,000,000.00	100,000,000.00	0.1000	1.000006095 MESIROW	100,000,609.47	26,277.78
83050PTE9	SE BANKEN YCD	07/23/2021	03/23/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000030528 MESIROW	100,003,052.82	41,666.67
83369YMM5	SOC GEN YCD	07/23/2021	03/17/2021	0.1300	100,000,000.00	100,000,000.00	0.1000	1.000018309 MESIROW	100,001,830.88	38,277.78
34959TQZ2	FORTIS YCD	07/26/2021	01/20/2021	0.1800	100,000,000.00	100,000,000.00	0.1000	1.000055495 MESIROW	100,005,549.55	81,000.00
65558T2P9	NORDEA ABP YCD	07/26/2021	01/20/2021	0.1700	100,000,000.00	100,000,000.00	0.1000	1.000048555 MESIROW	100,004,855.46	76,500.00
06367C7J0	MONTREAL YCD	07/26/2021	01/19/2021	0.1800	100,000,000.00	100,000,000.00	0.1000	1.000055495 MESIROW	100,005,549.51	81,500.00
06742TVY9	BARCLAYS YCD	07/26/2021	01/15/2021	0.2200	100,000,000.00	100,000,000.00	0.1000	1.000083257 MESIROW	100,008,325.67	102,055.56
86564GVX6	SUMI TRUST YCD	07/26/2021	04/14/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000034697 MESIROW	100,003,469.72	32,500.00
4823TCXL2	KBC YCD	07/26/2021	05/18/2021	0.0800	100,000,000.00	100,000,000.00	0.1000	0.999986105 MESIROW	99,998,610.53	9,777.78
55380TSV3	MUFG BK YCD	07/26/2021	05/12/2021	0.0600	100,000,000.00	100,000,000.00	0.1000	0.999972218 MESIROW	99,997,221.84	8,333.33
22535CA92	CR AG CIB YCD	07/27/2021	05/19/2021	0.0900	100,000,000.00	100,000,000.00	0.1000	0.999992771 MESIROW	99,999,277.05	10,750.00
23341V6S5	DNB YCD	07/27/2021	05/12/2021	0.0800	100,000,000.00	100,000,000.00	0.1000	0.999985549 MESIROW	99,998,554.86	11,111.11
60710RCE3	MIZUHO YCD	07/27/2021	04/13/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000036085 MESIROW	100,003,608.47	32,916.67
87019VX51	SWEDBANK YCD	07/30/2021	05/24/2021	0.0500	100,000,000.00	100,000,000.00	0.1000	0.999959721 MESIROW	99,995,972.12	5,277.78
86564GWU1	SUMI TRUST YCD	07/30/2021	04/28/2021	0.1400	100,000,000.00	100,000,000.00	0.1000	1.000032200 MESIROW	100,003,219.96	24,888.89
65602YFM7	NORINCHUK YCD	07/30/2021	04/13/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000040248 MESIROW	100,004,024.80	32,916.67
21684XMH6	RABOBANK YCD	07/30/2021	01/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1000	1.000040220 MESIROW	100,004,021.98	67,916.67
06742TWA0	BARCLAYS YCD	08/02/2021	01/28/2021	0.2100	100,000,000.00	100,000,000.00	0.1260	1.000074558 MESIROW	100,007,455.77	89,833.33
13606CJE5	CIBC YCD	08/02/2021	11/02/2020	0.2300	100,000,000.00	100,000,000.00	0.1260	1.000092262 MESIROW	100,009,226.17	153,972.22
22549L6P5	CR SUISSE YCD	08/02/2021	08/06/2020	0.3300	100,000,000.00	100,000,000.00	0.1260	1.000180975 MESIROW	100,018,097.53	301,583.33

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86565CX61	SUMITOMO YCD	08/02/2021	06/17/2021	0.0200	100,000,000.00	100,000,000.00	0.1260	0.999905787 MESIROW	99,990,578.75	777.78
60710RDJ1	MIZUHO YCD	08/02/2021	04/21/2021	0.1500	100,000,000.00	100,000,000.00	0.1260	1.000021298 MESIROW	100,002,129.78	29,583.33
65602YHD5	NORINCHUK YCD	08/06/2021	05/06/2021	0.1500	100,000,000.00	100,000,000.00	0.1260	1.000023968 MESIROW	100,002,396.76	23,333.33
22535CXL0	CR AG CIB YCD	08/13/2021	04/13/2021	0.1500	100,000,000.00	100,000,000.00	0.1260	1.000028613 MESIROW	100,002,861.28	32,916.67
83050PRM3	SE BANKEN YCD	08/13/2021	02/04/2021	0.1700	100,000,000.00	100,000,000.00	0.1260	1.000052443 MESIROW	100,005,244.32	69,416.67
65558UBS0	NORDEA ABP YCD	08/13/2021	05/17/2021	0.0900	100,000,000.00	100,000,000.00	0.1260	0.999956990 MESIROW	99,995,698.95	11,250.00
05576T4W6	BNP YCD	08/19/2021	04/12/2021	0.1500	100,000,000.00	100,000,000.00	0.1260	1.000032604 MESIROW	100,003,260.39	33,333.33
34959TRJ7	FORTIS YCD	08/20/2021	05/18/2021	0.1200	100,000,000.00	100,000,000.00	0.1260	0.999991642 MESIROW	99,999,164.25	14,666.67
86959RQM5	SVENSKA YCD	08/20/2021	05/14/2021	0.0900	100,000,000.00	100,000,000.00	0.1260	0.999949988 MESIROW	99,994,998.78	12,000.00
06367CBL0	MONTREAL YCD	08/24/2021	02/24/2021	0.1600	100,000,000.00	100,000,000.00	0.1260	1.000050884 MESIROW	100,005,088.37	56,444.44
89114W2D6	TORONTO YCD	08/24/2021	02/24/2021	0.1200	100,000,000.00	100,000,000.00	0.1260	0.999990922 MESIROW	99,999,092.17	42,333.33
89114W2A2	TORONTO YCD	08/27/2021	02/18/2021	0.1400	100,000,000.00	100,000,000.00	0.1260	1.000022059 MESIROW	100,002,205.91	51,722.22
60710RMA0	MIZUHO YCD	08/27/2021	05/14/2021	0.1400	100,000,000.00	100,000,000.00	0.1260	1.000022125 MESIROW	100,002,212.50	18,666.67
22535CVF5	CR AG CIB YCD	08/27/2021	02/11/2021	0.1400	100,000,000.00	100,000,000.00	0.1260	1.000022054 MESIROW	100,002,205.37	54,444.44
13606CN83	CIBC YCD	08/27/2021	02/09/2021	0.1500	100,000,000.00	100,000,000.00	0.1260	1.000037874 MESIROW	100,003,787.44	59,166.67
86565CS67	SUMITOMO YCD	08/27/2021	05/19/2021	0.1100	100,000,000.00	100,000,000.00	0.1260	0.999974646 MESIROW	99,997,464.55	13,138.89
06742TWS1	BARCLAYS YCD	09/01/2021	02/24/2021	0.2100	100,000,000.00	100,000,000.00	0.1460	1.000110008 MESIROW	100,011,000.83	74,083.33
22536UJ50	CIC YCD	09/01/2021	12/15/2020	0.2400	100,000,000.00	100,000,000.00	0.1460	1.000161516 MESIROW	100,016,151.64	132,000.00
4823TCXS7	KBC YCD	09/01/2021	05/24/2021	0.0900	100,000,000.00	100,000,000.00	0.1460	0.999903556 MESIROW	99,990,355.59	9,500.00
13606CP73	CIBC YCD	09/01/2021	02/24/2021	0.1500	100,000,000.00	100,000,000.00	0.1460	1.000006754 MESIROW	100,000,675.41	52,916.67
78012UE68	RB CANADA YCD	09/01/2021	02/04/2021	0.1400	100,000,000.00	100,000,000.00	0.1460	0.999989526 MESIROW	99,998,952.56	57,166.67
86565CM55	SUMITOMO YCD	09/01/2021	05/03/2021	0.1500	100,000,000.00	100,000,000.00	0.1460	1.000006825 MESIROW	100,000,682.54	24,583.33
83369Y7E0	SOC GEN YCD	09/01/2021	03/03/2021	0.1600	100,000,000.00	100,000,000.00	0.1460	1.000023971 MESIROW	100,002,397.10	53,333.33
65602YGW4	NORINCHUK YCD	09/01/2021	05/03/2021	0.1600	100,000,000.00	100,000,000.00	0.1460	1.000024039 MESIROW	100,002,403.91	26,222.22

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86959RMZ0	SVENSKA YCD	09/01/2021	02/11/2021	0.1400	100,000,000.00	100,000,000.00	0.1460	0.999989532 MESIROW	99,998,953.24	54,444.44
06417MLS2	SCOTIA YCD	09/01/2021	11/16/2020	0.2500	100,000,000.00	100,000,000.00	0.1460	1.000178670 MESIROW	100,017,866.98	157,638.89
22549L3L7	CR SUISSE YCD	09/01/2021	09/10/2020	0.3100	100,000,000.00	100,000,000.00	0.1460	1.000281737 MESIROW	100,028,173.70	253,166.67
86959RNS5	SVENSKA YCD	09/02/2021	03/01/2021	0.1200	100,000,000.00	100,000,000.00	0.1460	0.999954408 MESIROW	99,995,440.77	40,666.67
53947CJ90	LLOYDS YCD	09/13/2021	05/11/2021	0.1300	50,000,000.00	50,000,000.00	0.1460	0.999967066 MESIROW	49,998,353.29	9,208.33
21684XPD2	RABOBANK YCD	09/13/2021	03/17/2021	0.1600	100,000,000.00	100,000,000.00	0.1460	1.000028628 MESIROW	100,002,862.78	47,111.11
05576T4V8	BNP YCD	09/13/2021	03/18/2021	0.1600	100,000,000.00	100,000,000.00	0.1460	1.000028629 MESIROW	100,002,862.91	46,666.67
87019VW52	SWEDBANK YCD	09/13/2021	05/11/2021	0.1000	100,000,000.00	100,000,000.00	0.1460	0.999905430 MESIROW	99,990,543.03	14,166.67
86564GXJ5	SUMI TRUST YCD	09/13/2021	05/06/2021	0.1600	150,000,000.00	150,000,000.00	0.1460	1.000028694 MESIROW	150,004,304.17	37,333.33
65558UAW2	NORDEA ABP YCD	09/13/2021	05/05/2021	0.1300	100,000,000.00	100,000,000.00	0.1460	0.999967059 MESIROW	99,996,705.92	20,583.33
83050PUQ0	SE BANKEN YCD	09/13/2021	05/05/2021	0.1300	100,000,000.00	100,000,000.00	0.1460	0.999967059 MESIROW	99,996,705.92	20,583.33
89114W6V2	TORONTO YCD	09/13/2021	04/14/2021	0.1300	100,000,000.00	100,000,000.00	0.1460	0.999967036 MESIROW	99,996,703.65	28,166.67
86565CP94	SUMITOMO YCD	09/13/2021	05/11/2021	0.1500	100,000,000.00	100,000,000.00	0.1460	1.000008156 MESIROW	100,000,815.60	21,250.00
53947CH84	LLOYDS YCD	09/23/2021	02/26/2021	0.1700	100,000,000.00	100,000,000.00	0.1460	1.000055780 MESIROW	100,005,577.99	59,027.78
86565CX38	SUMITOMO YCD	09/24/2021	06/15/2021	0.0500	100,000,000.00	100,000,000.00	0.1460	0.999773404 MESIROW	99,977,340.38	2,222.22
63873QPB4	NATIXIS YCD	09/24/2021	04/14/2021	0.1600	100,000,000.00	100,000,000.00	0.1460	1.000032925 MESIROW	100,003,292.47	34,666.67
06742TXA9	BARCLAYS YCD	09/24/2021	03/24/2021	0.2100	100,000,000.00	100,000,000.00	0.1460	1.000150860 MESIROW	100,015,086.00	57,750.00
34959TRD0	FORTIS YCD	09/24/2021	03/23/2021	0.1700	100,000,000.00	100,000,000.00	0.1460	1.000056484 MESIROW	100,005,648.44	47,222.22
65602YKU3	NORINCHUK YCD	09/24/2021	06/24/2021	0.1100	100,000,000.00	100,000,000.00	0.1460	0.999915022 MESIROW	99,991,502.19	2,138.89
60710RLE3	MIZUHO YCD	09/24/2021	05/11/2021	0.1500	100,000,000.00	100,000,000.00	0.1460	1.000009368 MESIROW	100,000,936.80	21,250.00
83050PVV8	SE BANKEN YCD	09/27/2021	06/10/2021	0.0700	100,000,000.00	100,000,000.00	0.1460	0.999814274 MESIROW	99,981,427.39	4,083.33
60710RPW9	MIZUHO YCD	10/01/2021	05/27/2021	0.0900	100,000,000.00	100,000,000.00	0.1510	0.999844137 MESIROW	99,984,413.75	8,750.00
63873QNW0	NATIXIS YCD	10/01/2021	03/23/2021	0.1800	100,000,000.00	100,000,000.00	0.1510	1.000073890 MESIROW	100,007,388.97	50,000.00
21684XPX8	RABOBANK YCD	10/01/2021	04/14/2021	0.1300	100,000,000.00	100,000,000.00	0.1510	0.999946245 MESIROW	99,994,624.54	28,166.67

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22535CZG9	CR AG CIB YCD	10/01/2021	05/04/2021	0.1300	100,000,000.00	100,000,000.00	0.1510	0.999946273 MESIROW	99,994,627.32	20,944.44
13606CMF8	CIBC YCD	10/01/2021	02/04/2021	0.1400	100,000,000.00	100,000,000.00	0.1510	0.999971679 MESIROW	99,997,167.92	57,166.67
22536UP95	CIC YCD	10/01/2021	03/23/2021	0.1600	100,000,000.00	100,000,000.00	0.1510	1.000022820 MESIROW	100,002,281.97	44,444.44
05576T4X4	BNP YCD	10/01/2021	04/27/2021	0.1600	100,000,000.00	100,000,000.00	0.1510	1.000022880 MESIROW	100,002,287.97	28,888.89
06417MLJ2	SCOTIA YCD	10/01/2021	10/14/2020	0.2500	100,000,000.00	100,000,000.00	0.1510	1.000252206 MESIROW	100,025,220.59	180,555.56
06367CHE0	MONTREAL YCD	10/01/2021	06/24/2021	0.1000	100,000,000.00	100,000,000.00	0.1510	0.999869709 MESIROW	99,986,970.94	1,944.44
06742TYZ3	BARCLAYS YCD	10/01/2021	06/16/2021	0.0600	100,000,000.00	100,000,000.00	0.1510	0.999767525 MESIROW	99,976,752.45	2,500.00
06742TXS0	BARCLAYS YCD	10/01/2021	04/28/2021	0.1900	100,000,000.00	100,000,000.00	0.1510	1.000099498 MESIROW	100,009,949.79	33,777.78
78012UZH1	RB CANADA YCD	10/01/2021	11/18/2020	0.2700	150,000,000.00	150,000,000.00	0.1510	1.000303343 MESIROW	150,045,501.43	253,125.00
34959TRH1	FORTIS YCD	10/01/2021	05/10/2021	0.1500	100,000,000.00	100,000,000.00	0.1510	0.999997362 MESIROW	99,999,736.19	21,666.67
89114W4Z5	TORONTO YCD	10/01/2021	03/23/2021	0.1700	100,000,000.00	100,000,000.00	0.1510	1.000048355 MESIROW	100,004,835.47	47,222.22
83369X2G2	SOC GEN YCD	10/01/2021	04/08/2021	0.1800	100,000,000.00	100,000,000.00	0.1510	1.000073921 MESIROW	100,007,392.05	42,000.00
34959TRF5	FORTIS YCD	10/01/2021	04/15/2021	0.1600	100,000,000.00	100,000,000.00	0.1510	1.000022859 MESIROW	100,002,285.91	34,222.22
65558T7E9	NORDEA ABP YCD	10/01/2021	04/15/2021	0.1200	100,000,000.00	100,000,000.00	0.1510	0.999920709 MESIROW	99,992,070.93	25,666.67
22552G3F5	CR SUISSE YCD	10/01/2021	03/29/2021	0.2300	100,000,000.00	100,000,000.00	0.1510	1.000201579 MESIROW	100,020,157.94	60,055.56
83050PUD9	SE BANKEN YCD	10/01/2021	04/23/2021	0.1500	100,000,000.00	100,000,000.00	0.1510	0.999997335 MESIROW	99,999,733.45	28,750.00
83369X2V9	SOC GEN YCD	10/01/2021	05/11/2021	0.1300	100,000,000.00	100,000,000.00	0.1510	0.999946283 MESIROW	99,994,628.30	18,416.67
55380TSP6	MUFG BK YCD	10/06/2021	04/30/2021	0.1600	100,000,000.00	100,000,000.00	0.1510	1.000024128 MESIROW	100,002,412.81	27,555.56
20271EVC0	CB AUS YCD	10/22/2021	04/22/2021	0.1100	100,000,000.00	100,000,000.00	0.1510	0.999871265 MESIROW	99,987,126.52	21,388.89
83369X3P1	SOC GEN YCD	10/25/2021	05/25/2021	0.1100	100,000,000.00	100,000,000.00	0.1510	0.999867898 MESIROW	99,986,789.82	11,305.56
89114WCL7	TORONTO YCD	10/25/2021	06/23/2021	0.1100	100,000,000.00	100,000,000.00	0.1510	0.999867941 MESIROW	99,986,794.12	2,444.44
06742TXJ0	BARCLAYS YCD	10/25/2021	04/13/2021	0.2100	100,000,000.00	100,000,000.00	0.1510	1.000189795 MESIROW	100,018,979.45	46,083.33
05586FPG6	BNP YCD	10/25/2021	06/24/2021	0.1200	100,000,000.00	100,000,000.00	0.1510	0.999900148 MESIROW	99,990,014.83	2,333.33
21684XQH2	RABOBANK YCD	10/25/2021	04/27/2021	0.1500	50,000,000.00	50,000,000.00	0.1510	0.999996648 MESIROW	49,999,832.38	13,541.67

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20271EVF3	CB AUS YCD	10/27/2021	05/03/2021	0.1100	100,000,000.00	100,000,000.00	0.1510	0.999865588 MESIROW	99,986,558.84	18,027.78
05252WSG9	ANZ YCD	11/03/2021	04/20/2021	0.1100	50,000,000.00	50,000,000.00	0.1560	0.999840245 MESIROW	49,992,012.26	11,000.00
23341V6L0	DNB YCD	11/10/2021	05/10/2021	0.1200	100,000,000.00	100,000,000.00	0.1560	0.999867976 MESIROW	99,986,797.64	17,333.33
78012UJ97	RB CANADA YCD	11/18/2021	03/23/2021	0.1800	100,000,000.00	100,000,000.00	0.1560	1.000092974 MESIROW	100,009,297.36	50,000.00
22536UU99	CIC YCD	11/24/2021	05/20/2021	0.1500	100,000,000.00	100,000,000.00	0.1560	0.999975571 MESIROW	99,997,557.14	17,500.00
63873QPT5	NATIXIS YCD	12/01/2021	05/13/2021	0.1500	100,000,000.00	100,000,000.00	0.1600	0.999957390 MESIROW	99,995,739.01	20,416.67
83369X3G1	SOC GEN YCD	12/01/2021	05/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1600	0.999957407 MESIROW	99,995,740.71	17,916.67
21684XRK4	RABOBANK YCD	12/01/2021	06/03/2021	0.1000	100,000,000.00	100,000,000.00	0.1600	0.999745120 MESIROW	99,974,512.04	7,777.78
53947CJ58	LLOYDS YCD	01/03/2022	04/15/2021	0.1900	50,000,000.00	50,000,000.00	0.1740	1.000082227 MESIROW	50,004,111.37	20,319.44
78012UK95	RB CANADA YCD	01/03/2022	04/15/2021	0.1700	100,000,000.00	100,000,000.00	0.1740	0.999979025 MESIROW	99,997,902.53	36,361.11
63253TX52	NAT AUB YCD	01/03/2022	04/07/2021	0.1400	100,000,000.00	100,000,000.00	0.1740	0.999824194 MESIROW	99,982,419.42	33,055.56
06417MPR0	SCOTIA YCD	03/01/2022	05/18/2021	0.1900	100,000,000.00	100,000,000.00	0.2020	0.999918794 MESIROW	99,991,879.41	23,222.22
89114WA54	TORONTO YCD	04/01/2022	04/29/2021	0.2300	100,000,000.00	100,000,000.00	0.2160	1.000105720 MESIROW	100,010,572.00	40,250.00
63873QPV0	NATIXIS YCD	04/01/2022	06/10/2021	0.1700	100,000,000.00	100,000,000.00	0.2160	0.999650301 MESIROW	99,965,030.08	9,916.67
63253TX60	NAT AUB YCD	04/01/2022	04/15/2021	0.1900	100,000,000.00	100,000,000.00	0.2160	0.999801769 MESIROW	99,980,176.89	40,638.89
78012UL94	RB CANADA YCD	04/01/2022	05/17/2021	0.1600	100,000,000.00	100,000,000.00	0.2160	0.999574149 MESIROW	99,957,414.91	20,000.00
53947CKD9	LLOYDS YCD	04/01/2022	06/22/2021	0.1800	50,000,000.00	50,000,000.00	0.2160	0.999726376 MESIROW	49,986,318.79	2,250.00
06417MNW1	SCOTIA YCD	04/01/2022	04/20/2021	0.2200	100,000,000.00	100,000,000.00	0.2160	1.000029672 MESIROW	100,002,967.23	44,000.00
06742TYC4	BARCLAYS YCD	04/01/2022	05/18/2021	0.2400	100,000,000.00	100,000,000.00	0.2160	1.000181885 MESIROW	100,018,188.54	29,333.33
06367CF69	MONTREAL YCD	04/01/2022	05/13/2021	0.2100	100,000,000.00	100,000,000.00	0.2160	0.999953939 MESIROW	99,995,393.91	28,583.33
53947CK98	LLOYDS YCD	06/01/2022	06/09/2021	0.2000	50,000,000.00	50,000,000.00	0.2460	0.999572643 MESIROW	49,978,632.15	6,111.11
78012UP41	RB CANADA YCD	07/01/2022	06/30/2021	0.2000	100,000,000.00	100,000,000.00	0.2460	0.999534758 MESIROW	99,953,475.76	555.56
					14,000,000,000.00	14,000,000,000.00			13,999,910,824.89	7,808,388.92
AIP:				0.00						
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15963TU15	CHARIOT CP	07/01/2021	0.0000	50,000,000.00	49,977,430.56	0.0009	0	MESIROW	50,000,000.00
46640PU19	JPM LLC CP	07/01/2021	0.0000	100,000,000.00	99,852,722.22	0.0009	0	MESIROW	100,000,000.00
06417JU18	SCOTIA NY CP	07/01/2021	0.0000	100,000,000.00	99,836,833.34	0.0009	0	MESIROW	100,000,000.00
21687AU19	RABO NY CP	07/01/2021	0.0000	150,000,000.00	149,913,666.66	0.0009	0	MESIROW	150,000,000.00
9113A2U20	UPS CP	07/02/2021	0.0000	50,000,000.00	49,999,763.89	0.0009	1	MESIROW	49,999,870.83
22533TU61	CR AG NY CP	07/06/2021	0.0000	100,000,000.00	99,952,333.34	0.0009	5	MESIROW	99,998,708.33
38346LU95	GOTHAM CP	07/09/2021	0.0000	50,000,000.00	49,974,166.67	0.0009	8	MESIROW	49,998,966.67
19121AU90	COCA COLA CP	07/09/2021	0.0000	50,000,000.00	49,986,194.44	0.0009	8	MESIROW	49,998,966.67
22533TU95	CR AG NY CP	07/09/2021	0.0000	100,000,000.00	99,944,027.78	0.0009	8	MESIROW	99,997,933.33
83369BU95	SOC GEN NY CP	07/09/2021	0.0000	100,000,000.00	99,910,000.00	0.0009	8	MESIROW	99,997,933.33
53127TU92	LIBERTY CP	07/09/2021	0.0000	100,000,000.00	99,950,222.22	0.0009	8	MESIROW	99,997,933.33
12619TU93	CRC CP	07/09/2021	0.0000	100,000,000.00	99,919,722.22	0.0009	8	MESIROW	99,997,933.33
78015CU91	RBC NY CP	07/09/2021	0.0000	50,000,000.00	49,958,680.56	0.0009	8	MESIROW	49,998,966.67
04821TUC7	ATLANTIC CP	07/12/2021	0.0000	50,000,000.00	49,994,750.00	0.0009	11	MESIROW	49,998,579.17
03785DUG9	APPLE CP	07/16/2021	0.0000	90,500,000.00	90,489,906.94	0.0009	15	MESIROW	90,496,493.13
62479LUG8	MUFG BK CP	07/16/2021	0.0000	100,000,000.00	99,969,000.00	0.0009	15	MESIROW	99,996,125.00
74271TUG6	PROCTER CP	07/16/2021	0.0000	105,000,000.00	104,986,583.33	0.0009	15	MESIROW	104,995,931.25
63873JUG3	NATIXIS NY CP	07/16/2021	0.0000	100,000,000.00	99,955,000.00	0.0009	15	MESIROW	99,996,125.00
83369BUG9	SOC GEN NY CP	07/16/2021	0.0000	100,000,000.00	99,919,000.00	0.0009	15	MESIROW	99,996,125.00
60689FUK2	MIZUHO NY CP	07/19/2021	0.0000	100,000,000.00	99,965,694.44	0.0009	18	MESIROW	99,995,350.00
03785DUK0	APPLE CP	07/19/2021	0.0000	50,000,000.00	49,996,111.11	0.0009	18	MESIROW	49,997,675.00
4820P2UK9	JUPITER CP	07/19/2021	0.0000	50,000,000.00	49,997,777.78	0.0009	18	MESIROW	49,997,675.00
38346LUP9	GOTHAM CP	07/23/2021	0.0000	50,000,000.00	49,983,388.89	0.0009	22	MESIROW	49,997,158.33
92512LUP4	VERSAILLES CP	07/23/2021	0.0000	50,000,000.00	49,983,472.22	0.0009	22	MESIROW	49,997,158.33

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67983TUP9	OLD LINE CP	07/23/2021	0.0000	50,000,000.00	49,982,305.56	0.0009	22	MESIROW	49,997,158.33
1247P2UP7	CAFCO CP	07/23/2021	0.0000	50,000,000.00	49,980,861.11	0.0009	22	MESIROW	49,997,158.33
17327AUP0	CGMI CP	07/23/2021	0.0000	50,000,000.00	49,972,291.67	0.0009	22	MESIROW	49,997,158.33
03785DUP9	APPLE CP	07/23/2021	0.0000	105,000,000.00	104,981,770.83	0.0009	22	MESIROW	104,994,032.50
09659BUP3	BNP NY CP	07/23/2021	0.0000	150,000,000.00	149,922,000.00	0.0009	22	MESIROW	149,991,475.00
88602TUP6	THUNDER CP	07/23/2021	0.0000	50,000,000.00	49,967,916.67	0.0009	22	MESIROW	49,997,158.33
22533TUP9	CR AG NY CP	07/23/2021	0.0000	100,000,000.00	99,948,000.00	0.0009	22	MESIROW	99,994,316.67
74271TUP6	PROCTER CP	07/23/2021	0.0000	50,000,000.00	49,992,569.44	0.0009	22	MESIROW	49,997,158.33
83369BUP9	SOC GEN NY CP	07/23/2021	0.0000	200,000,000.00	199,859,277.76	0.0009	22	MESIROW	199,988,633.33
62479LUP8	MUFG BK CP	07/23/2021	0.0000	100,000,000.00	99,974,722.22	0.0009	22	MESIROW	99,994,316.67
4820P2UP8	JUPITER CP	07/23/2021	0.0000	100,000,000.00	99,945,208.34	0.0009	22	MESIROW	99,994,316.67
83369BUS3	SOC GEN NY CP	07/26/2021	0.0000	100,000,000.00	99,882,666.66	0.0009	25	MESIROW	99,993,541.67
62479LUS2	MUFG BK CP	07/26/2021	0.0000	100,000,000.00	99,990,555.56	0.0009	25	MESIROW	99,993,541.67
09659BUS7	BNP NY CP	07/26/2021	0.0000	100,000,000.00	99,914,000.00	0.0009	25	MESIROW	99,993,541.67
1247P2US1	CAFCO CP	07/26/2021	0.0000	50,000,000.00	49,962,888.89	0.0009	25	MESIROW	49,996,770.83
63873JUS7	NATIXIS NY CP	07/26/2021	0.0000	100,000,000.00	99,909,333.34	0.0009	25	MESIROW	99,993,541.67
03785DUT1	APPLE CP	07/27/2021	0.0000	100,000,000.00	99,998,222.22	0.0009	26	MESIROW	99,993,283.33
12619TUW2	CRC CP	07/30/2021	0.0000	50,000,000.00	49,962,000.00	0.0009	29	MESIROW	49,996,254.17
02314PUW9	AMAZON CP	07/30/2021	0.0000	50,000,000.00	49,979,333.33	0.0009	29	MESIROW	49,996,254.17
03785DUW4	APPLE CP	07/30/2021	0.0000	50,000,000.00	49,990,000.00	0.0009	29	MESIROW	49,996,254.17
78015CUW0	RBC NY CP	07/30/2021	0.0000	100,000,000.00	99,922,916.66	0.0009	29	MESIROW	99,992,508.33
89233GUW4	TOYOTA CP	07/30/2021	0.0000	50,000,000.00	49,970,638.89	0.0009	29	MESIROW	49,996,254.17
06417JV25	SCOTIA NY CP	08/02/2021	0.0000	100,000,000.00	99,917,333.34	0.0009	32	MESIROW	99,991,733.33
89233GV29	TOYOTA CP	08/02/2021	0.0000	100,000,000.00	99,877,500.00	0.0009	32	MESIROW	99,991,733.33

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92512LV24	VERSAILLES CP	08/02/2021	0.0000	50,000,000.00	49,981,333.33	0.0009	32	MESIROW	49,995,866.67
88602TV91	THUNDER CP	08/09/2021	0.0000	50,000,000.00	49,996,805.56	0.0009	39	MESIROW	49,994,962.50
04821TV93	ATLANTIC CP	08/09/2021	0.0000	50,000,000.00	49,976,083.33	0.0009	39	MESIROW	49,994,962.50
09659BVD9	BNP NY CP	08/13/2021	0.0000	150,000,000.00	149,924,000.01	0.0009	43	MESIROW	149,983,337.50
74271TVD2	PROCTER CP	08/13/2021	0.0000	100,000,000.00	99,984,861.12	0.0009	43	MESIROW	99,988,891.67
03785DVD5	APPLE CP	08/13/2021	0.0000	150,000,000.00	149,974,861.10	0.0009	43	MESIROW	149,983,337.50
60689FVD7	MIZUHO NY CP	08/13/2021	0.0000	100,000,000.00	99,958,388.88	0.0009	43	MESIROW	99,988,891.67
21687AVD2	RABO NY CP	08/13/2021	0.0000	100,000,000.00	99,926,666.66	0.0009	43	MESIROW	99,988,891.67
15963TVD8	CHARIOT CP	08/13/2021	0.0000	50,000,000.00	49,958,666.67	0.0009	43	MESIROW	49,994,445.83
83369BVD5	SOC GEN NY CP	08/13/2021	0.0000	100,000,000.00	99,902,361.12	0.0009	43	MESIROW	99,988,891.67
21687AVP5	RABO NY CP	08/23/2021	0.0000	50,000,000.00	49,966,250.00	0.0009	53	MESIROW	49,993,154.17
78015CVQ2	RBC NY CP	08/24/2021	0.0000	200,000,000.00	199,866,750.00	0.0009	54	MESIROW	199,972,100.00
22533TVQ6	CR AG NY CP	08/24/2021	0.0000	100,000,000.00	99,929,222.22	0.0009	54	MESIROW	99,986,050.00
63873JVQ0	NATIXIS NY CP	08/24/2021	0.0000	100,000,000.00	99,916,444.44	0.0009	54	MESIROW	99,986,050.00
63873JVS6	NATIXIS NY CP	08/26/2021	0.0000	100,000,000.00	99,918,666.66	0.0009	56	MESIROW	99,985,533.33
60689FVS4	MIZUHO NY CP	08/26/2021	0.0000	100,000,000.00	99,989,305.56	0.0009	56	MESIROW	99,985,533.33
83369BVS2	SOC GEN NY CP	08/26/2021	0.0000	100,000,000.00	99,905,500.00	0.0009	56	MESIROW	99,985,533.33
46640PVS9	JPM LLC CP	08/26/2021	0.0000	100,000,000.00	99,920,416.66	0.0009	56	MESIROW	99,985,533.33
17327AVT1	CGMI CP	08/27/2021	0.0000	50,000,000.00	49,902,500.00	0.0009	57	MESIROW	49,992,637.50
78015CVT6	RBC NY CP	08/27/2021	0.0000	100,000,000.00	99,912,083.34	0.0009	57	MESIROW	99,985,275.00
03785DW10	APPLE CP	09/01/2021	0.0000	50,000,000.00	49,990,347.22	0.0011	62	MESIROW	49,990,786.11
17327AW11	CGMI CP	09/01/2021	0.0000	100,000,000.00	99,781,166.66	0.0011	62	MESIROW	99,981,572.22
15963TW13	CHARIOT CP	09/01/2021	0.0000	50,000,000.00	49,973,750.00	0.0011	62	MESIROW	49,990,786.11
46640PW17	JPM LLC CP	09/01/2021	0.0000	100,000,000.00	99,906,222.22	0.0011	62	MESIROW	99,981,572.22

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89233GW10	TOYOTA CP	09/01/2021	0.0000	50,000,000.00	49,951,833.33	0.0011	62	MESIROW	49,990,786.11
83369BW10	SOC GEN NY CP	09/01/2021	0.0000	100,000,000.00	99,883,888.88	0.0011	62	MESIROW	99,981,572.22
60689FW12	MIZUHO NY CP	09/01/2021	0.0000	200,000,000.00	199,920,694.46	0.0011	62	MESIROW	199,963,144.44
53127TW17	LIBERTY CP	09/01/2021	0.0000	50,000,000.00	49,967,555.56	0.0011	62	MESIROW	49,990,786.11
21687AW17	RABO NY CP	09/01/2021	0.0000	100,000,000.00	99,940,500.00	0.0011	62	MESIROW	99,981,572.22
92512LW31	VERSAILLES CP	09/03/2021	0.0000	50,000,000.00	49,986,111.11	0.0011	64	MESIROW	49,990,488.89
03785DWA0	APPLE CP	09/10/2021	0.0000	50,000,000.00	49,996,083.33	0.0011	71	MESIROW	49,989,448.61
67983TWD4	OLD LINE CP	09/13/2021	0.0000	50,000,000.00	49,977,791.67	0.0011	74	MESIROW	49,989,002.78
60689FWD6	MIZUHO NY CP	09/13/2021	0.0000	100,000,000.00	99,945,833.34	0.0011	74	MESIROW	99,978,005.56
38346LWD4	GOTHAM CP	09/13/2021	0.0000	50,000,000.00	49,979,000.00	0.0011	74	MESIROW	49,989,002.78
06054NWD9	BOFA CP	09/13/2021	0.0000	100,000,000.00	99,907,500.00	0.0011	74	MESIROW	99,978,005.56
04821TWD3	ATLANTIC CP	09/13/2021	0.0000	100,000,000.00	99,922,666.66	0.0011	74	MESIROW	99,978,005.56
03785DWD4	APPLE CP	09/13/2021	0.0000	50,000,000.00	49,995,375.00	0.0011	74	MESIROW	49,989,002.78
12619TWE0	CRC CP	09/14/2021	0.0000	100,000,000.00	99,960,000.00	0.0011	75	MESIROW	99,977,708.33
89233GWP7	TOYOTA CP	09/23/2021	0.0000	100,000,000.00	99,912,083.34	0.0011	84	MESIROW	99,975,033.33
88602TWP4	THUNDER CP	09/23/2021	0.0000	50,000,000.00	49,955,375.00	0.0011	84	MESIROW	49,987,516.67
67983TWQ5	OLD LINE CP	09/24/2021	0.0000	100,000,000.00	99,912,638.88	0.0011	85	MESIROW	99,974,736.11
83369BWQ5	SOC GEN NY CP	09/24/2021	0.0000	100,000,000.00	99,953,416.66	0.0011	85	MESIROW	99,974,736.11
1247P2WQ3	CAFCO CP	09/24/2021	0.0000	50,000,000.00	49,966,250.00	0.0011	85	MESIROW	49,987,368.06
78015CWU2	RBC NY CP	09/28/2021	0.0000	100,000,000.00	99,916,000.00	0.0011	89	MESIROW	99,973,547.22
17327AWU7	CGMI CP	09/28/2021	0.0000	100,000,000.00	99,939,722.22	0.0011	89	MESIROW	99,973,547.22
22533TWU6	CR AG NY CP	09/28/2021	0.0000	100,000,000.00	99,949,444.44	0.0011	89	MESIROW	99,973,547.22
04821TX18	ATLANTIC CP	10/01/2021	0.0000	50,000,000.00	49,967,083.33	0.0012	92	MESIROW	49,984,666.67
03785DX19	APPLE CP	10/01/2021	0.0000	50,000,000.00	49,993,541.67	0.0012	92	MESIROW	49,984,666.67

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17327AX10	CGMI CP	10/01/2021	0.0000	100,000,000.00	99,909,333.34	0.0012	92	MESIROW	99,969,333.33
46640PX16	JPM LLC CP	10/01/2021	0.0000	100,000,000.00	99,829,416.66	0.0012	92	MESIROW	99,969,333.33
38346LX19	GOTHAM CP	10/01/2021	0.0000	50,000,000.00	49,985,875.00	0.0012	92	MESIROW	49,984,666.67
62479LX18	MUFG BK CP	10/01/2021	0.0000	100,000,000.00	99,981,916.66	0.0012	92	MESIROW	99,969,333.33
60689FX11	MIZUHO NY CP	10/01/2021	0.0000	100,000,000.00	99,980,555.56	0.0012	92	MESIROW	99,969,333.33
89233GX19	TOYOTA CP	10/01/2021	0.0000	100,000,000.00	99,920,000.00	0.0012	92	MESIROW	99,969,333.33
22533TX19	CR AG NY CP	10/01/2021	0.0000	100,000,000.00	99,944,388.88	0.0012	92	MESIROW	99,969,333.33
83369BX19	SOC GEN NY CP	10/01/2021	0.0000	100,000,000.00	99,926,333.34	0.0012	92	MESIROW	99,969,333.33
88602TX16	THUNDER CP	10/01/2021	0.0000	50,000,000.00	49,955,138.89	0.0012	92	MESIROW	49,984,666.67
92512LX89	VERSAILLES CP	10/08/2021	0.0000	50,000,000.00	49,984,416.67	0.0012	99	MESIROW	49,983,500.00
15963TX87	CHARIOT CP	10/08/2021	0.0000	150,000,000.00	149,943,472.22	0.0012	99	MESIROW	149,950,500.00
67983TX84	OLD LINE CP	10/08/2021	0.0000	50,000,000.00	49,959,333.33	0.0012	99	MESIROW	49,983,500.00
89233GXT8	TOYOTA CP	10/27/2021	0.0000	100,000,000.00	99,926,250.00	0.0012	118	MESIROW	99,960,666.67
46640PY15	JPM LLC CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0013	123	MESIROW	99,956,608.33
06417JY14	SCOTIA NY CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0013	123	MESIROW	99,956,608.33
63873JY87	NATIXIS NY CP	11/08/2021	0.0000	100,000,000.00	99,914,055.56	0.0013	130	MESIROW	99,954,138.89
46640PYJ6	JPM LLC CP	11/18/2021	0.0000	150,000,000.00	149,796,527.78	0.0013	140	MESIROW	149,925,916.67
17327AYJ0	CGMI CP	11/18/2021	0.0000	150,000,000.00	149,830,500.00	0.0013	140	MESIROW	149,925,916.67
67983TYJ9	OLD LINE CP	11/18/2021	0.0000	50,000,000.00	49,956,000.00	0.0013	140	MESIROW	49,975,305.56
17327AZ18	CGMI CP	12/01/2021	0.0000	50,000,000.00	49,953,111.11	0.0014	153	MESIROW	49,970,887.50
06054NZ12	BOFA CP	12/01/2021	0.0000	150,000,000.00	149,927,499.99	0.0014	153	MESIROW	149,912,662.50
12619TZ15	CRC CP	12/01/2021	0.0000	50,000,000.00	49,962,083.33	0.0014	153	MESIROW	49,970,887.50
63873JZ11	NATIXIS NY CP	12/01/2021	0.0000	100,000,000.00	99,879,444.44	0.0014	153	MESIROW	99,941,775.00
67983TZ17	OLD LINE CP	12/01/2021	0.0000	50,000,000.00	49,978,000.00	0.0014	153	MESIROW	49,970,887.50

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88602TZH9	THUNDER CP	12/17/2021	0.0000	50,000,000.00	49,976,750.00	0.0014	169	MESIROW	49,967,843.06
88602UA34	THUNDER CP	01/03/2022	0.0000	50,000,000.00	49,970,833.33	0.0015	186	MESIROW	49,962,025.00
17327BA39	CGMI CP	01/03/2022	0.0000	200,000,000.00	199,806,888.88	0.0015	186	MESIROW	199,848,100.00
46640QA35	JPM LLC CP	01/03/2022	0.0000	100,000,000.00	99,842,500.00	0.0015	186	MESIROW	99,924,050.00
06417KA33	SCOTIA NY CP	01/03/2022	0.0000	100,000,000.00	99,853,333.34	0.0015	186	MESIROW	99,924,050.00
89233HA38	TOYOTA CP	01/03/2022	0.0000	50,000,000.00	49,969,444.44	0.0015	186	MESIROW	49,962,025.00
46640QAQ4	JPM LLC CP	01/24/2022	0.0000	50,000,000.00	49,925,277.78	0.0015	207	MESIROW	49,957,737.50
17327BBU8	CGMI CP	02/28/2022	0.0000	50,000,000.00	49,943,750.00	0.0017	242	MESIROW	49,942,861.11
78015DC16	RBC NY CP	03/01/2022	0.0000	100,000,000.00	99,919,333.34	0.0017	243	MESIROW	99,885,250.00
				11,100,500,000.00	11,092,885,288.85				11,098,048,565.20
AIP:		0.00							
Book + AIP:		11,092,885,288.85		COMMER PAPER					

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46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	27,210,694.73	1.08320	0.01614583 CITIBANK	27,080,000.00	403,645.75
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,969,758.97	0.99698	0.00055000 CITIBANK	9,969,800.00	5,500.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,852.07	0.99702	0.00026250 CITIBANK	4,985,100.00	1,312.50
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	27,820,753.24	1.11146	0.01614583 CITIBANK	27,786,500.00	403,645.75
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,968,893.08	0.98896	0.00278056 CITIBANK	14,834,400.00	41,708.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	27,106,660.75	1.07572	0.00575000 CITIBANK	26,893,000.00	143,750.00
				105,000,000.00	112,076,612.84			111,548,800.00	999,562.40
AIP:				814,993.06					
Book + AIP:				112,891,605.90					
				CORP BOND					

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SYS046996	BANK OF FEATHER RIVER TD	07/01/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046979	MISSION NATIONAL BANK TD	07/07/2021	0.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046981	SAFE CREDIT UNION TD	07/07/2021	0.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046857	OPEN BANK TD	07/08/2021	0.1300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS046989	PROVIDENT CREDIT UNION TD	07/08/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046987	PACIFIC CITY BANK TD	07/08/2021	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046853	EAST WEST BANK TD	07/08/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046986	NUVISION FEDERAL CREDIT UNION TD	07/08/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046983	COMMERCIAL BANK OF CALIFORNIA TD	07/08/2021	0.0800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046988	PACIFIC PREMIER BANK TD	07/08/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046854	FINANCIAL PARTNERS CREDIT UNION TD	07/08/2021	0.1400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046851	BANK OF HOPE TD	07/08/2021	0.1400	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046862	BANK OF SANTA CLARITA TD	07/09/2021	0.1300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS046864	SANTA CRUZ COUNTY BANK TD	07/09/2021	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046997	HANMI BANK TD	07/14/2021	0.0800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS046869	EAST WEST BANK TD	07/14/2021	0.1500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS046866	AMERICAN RIVER BANK TD	07/14/2021	0.1500	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS046995	AXOS BANK TD	07/14/2021	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046872	NEW OMNI BANK NA TD	07/15/2021	0.1200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047001	PROVIDENT CREDIT UNION TD	07/15/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047004	WESCOM CENTRAL CREDIT UNION TD	07/15/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047007	PACIFIC PREMIER BANK TD	07/16/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047006	PACIFIC CITY BANK TD	07/16/2021	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047009	AXOS BANK TD	07/21/2021	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046878	COMMUNITY BANK OF THE BAY TD	07/21/2021	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047010	BANK OF SOUTHERN CALIFORNIA NA TD	07/21/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS047014	MISSION NATIONAL BANK TD	07/22/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047015	PACIFIC PREMIER BANK TD	07/22/2021	0.0800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS046886	FIRST FOUNDATION BANK TD	07/23/2021	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047016	COMMERCEWEST BANK TD	07/23/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046885	AMERICAN PLUS BANK NA TD	07/23/2021	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046887	MALAGA BANK FSB TD	07/23/2021	0.1200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS046888	OPEN BANK TD	07/28/2021	0.1300	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047022	HANMI BANK TD	07/29/2021	0.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046889	AMERICAN RIVER BANK TD	07/29/2021	0.1400	2,500,000.00	2,500,000.00	1.00000	2,500,000.00
SYS047023	GOLDEN VALLEY BANK TD	07/30/2021	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046892	EAST WEST BANK TD	07/30/2021	0.1300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047028	STATE BANK OF INDIA (CALIFORNIA)	08/04/2021	0.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046895	OPEN BANK TD	08/04/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047027	PACIFIC CITY BANK TD	08/04/2021	0.0600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS047029	COMMONWEALTH BUSINESS BANK TI	08/05/2021	0.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047032	COMMERCEWEST BANK TD	08/06/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046901	AMERICAN RIVER BANK TD	08/11/2021	0.1000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047040	SANTA CRUZ COUNTY BANK TD	08/12/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046905	PACIFIC PREMIER BANK TD	08/12/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046908	US METRO BANK TD	08/12/2021	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046913	CORNERSTONE COMMUNITY BANK TI	08/13/2021	0.1000	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS046910	AMERICAN PLUS BANK NA TD	08/13/2021	0.0800	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047002	PROVIDENT CREDIT UNION TD	08/13/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047097	BANK OF HOPE TD	08/18/2021	0.0700	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS046916	CALIFORNIA COAST CREDIT UNION T	08/18/2021	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046921	SUNCREST BANK TD	08/19/2021	0.1100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

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SYS046918	METROPOLITAN BANK TD	08/19/2021	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046922	TECHNOLOGY CREDIT UNION TD	08/19/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046919	NEW OMNI BANK NA TD	08/19/2021	0.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047101	PACIFIC ENTERPRISE BANK TD	08/19/2021	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047099	AMERICAN RIVER BANK TD	08/19/2021	0.0700	6,500,000.00	6,500,000.00	1.00000	6,500,000.00
SYS047103	SAFE CREDIT UNION TD	08/20/2021	0.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046924	CATHAY BANK TD	08/25/2021	0.0900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047013	PROVIDENT CREDIT UNION TD	08/26/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046925	FIRST FOUNDATION BANK TD	08/26/2021	0.1000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS046928	NEW OMNI BANK NA TD	09/01/2021	0.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047107	AXOS BANK TD	09/01/2021	0.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046937	TECHNOLOGY CREDIT UNION TD	09/02/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046935	PACIFIC PREMIER BANK TD	09/02/2021	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046933	METROPOLITAN BANK TD	09/02/2021	0.1100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046930	AMERICAN RIVER BANK TD	09/02/2021	0.1200	7,500,000.00	7,500,000.00	1.00000	7,500,000.00
SYS046936	PROSPECTORS FEDERAL CREDIT UNI	09/02/2021	0.1100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS046934	OPEN BANK TD	09/02/2021	0.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047110	1ST CAPITAL BANK TD	09/02/2021	0.0700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS046932	MECHANICS BANK TD	09/02/2021	0.1300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047120	PROVIDENT CREDIT UNION TD	09/03/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047118	BANK OF HOPE TD	09/03/2021	0.0800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047033	COMMERCEWEST BANK TD	09/03/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047134	PROVIDENT CREDIT UNION TD	09/08/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047132	MISSION NATIONAL BANK TD	09/08/2021	0.0800	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS046944	NEW OMNI BANK NA TD	09/08/2021	0.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS046945	OPEN BANK TD	09/08/2021	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS046948	FIRST FOUNDATION BANK TD	09/09/2021	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046949	PACIFIC PREMIER BANK TD	09/09/2021	0.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS046947	BANC OF CALIFORNIA NA TD	09/09/2021	0.1200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047137	WESCOM CENTRAL CREDIT UNION TI	09/09/2021	0.0500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047142	WESCOM CENTRAL CREDIT UNION TI	09/10/2021	0.0500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS046952	POPPY BANK TD	09/10/2021	0.1000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046956	PREFERRED BANK TD	09/15/2021	0.0700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047153	PACIFIC WESTERN BANK TD	09/15/2021	0.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047152	PACIFIC CITY BANK TD	09/15/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046957	CALIFORNIA BANK OF COMMERCE TI	09/16/2021	0.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046958	GOLDEN 1 CREDIT UNION TD	09/16/2021	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047012	PROVIDENT CREDIT UNION TD	09/17/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047156	WESCOM CENTRAL CREDIT UNION TI	09/17/2021	0.0500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047158	STATE BANK OF INDIA (CALIFORNIA)	09/22/2021	0.1100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047159	WESCOM CENTRAL CREDIT UNION TI	09/22/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS046963	BANK OF SAN FRANCISCO TD	09/24/2021	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047161	CALIFORNIA CREDIT UNION TD	09/24/2021	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046964	AMERICAN FIRST CREDIT UNION TD	10/01/2021	0.0900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS046965	FIRST FOUNDATION BANK TD	10/01/2021	0.0800	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047034	COMMERCEWEST BANK TD	10/06/2021	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046980	PACIFIC ALLIANCE BANK TD	10/06/2021	0.0800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046978	FARMERS & MERCHANTS BANK OF CA	10/06/2021	0.0800	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046976	CALIFORNIA BANK OF COMMERCE TI	10/06/2021	0.0900	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS046984	FRESNO FIRST BANK TD	10/07/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046985	MALAGA BANK FSB TD	10/07/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS046990	AMERICAN PLUS BANK NA TD	10/08/2021	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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SYS047000	MERIWEST CREDIT UNION TD	10/14/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047039	PROVIDENT CREDIT UNION TD	10/14/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046999	BANC OF CALIFORNIA NA TD	10/14/2021	0.1000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047003	TRAVIS CREDIT UNION TD	10/14/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047005	MALAGA BANK FSB TD	10/15/2021	0.0600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047008	US METRO BANK TD	10/15/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047011	CORNERSTONE COMMUNITY BANK TI	10/20/2021	0.0900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047021	FIRST FOUNDATION BANK TD	10/27/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047026	MISSION VALLEY BANK TD	11/03/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047024	AMERICAN PLUS BANK NA TD	11/03/2021	0.0600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047025	CALIFORNIA BANK OF COMMERCE TI	11/03/2021	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047031	TECHNOLOGY CREDIT UNION TD	11/04/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047030	NORTHROP GRUMMAN FEDERAL CRE	11/04/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047035	COMMERCEWEST BANK TD	11/05/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047095	TRAVIS CREDIT UNION TD	11/12/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047038	HANMI BANK TD	11/12/2021	0.1000	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS047036	BANC OF CALIFORNIA NA TD	11/12/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047041	US METRO BANK TD	11/12/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047037	CATHAY BANK TD	11/12/2021	0.0800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047098	TRAVIS CREDIT UNION TD	11/17/2021	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047102	POPPY BANK TD	11/18/2021	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047100	CATHAY BANK TD	11/18/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047104	US METRO BANK TD	11/19/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047109	TRI COUNTIES BANK TD	12/01/2021	0.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047108	POPPY BANK TD	12/01/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047114	TECHNOLOGY CREDIT UNION TD	12/02/2021	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047112	BANC OF CALIFORNIA NA TD	12/02/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047113	MANUFACTURERS BANK TD	12/02/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047111	AMERICAN PLUS BANK NA TD	12/02/2021	0.0400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047119	CALIFORNIA BANK OF COMMERCE TI	12/03/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047135	US METRO BANK TD	12/08/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047133	POPPY BANK TD	12/08/2021	0.0800	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047131	GOLDEN 1 CREDIT UNION TD	12/08/2021	0.0800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047128	FIRST FOUNDATION BANK TD	12/08/2021	0.0900	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047130	FIVE STAR BANK TD	12/08/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047127	AMERICAN FIRST CREDIT UNION TD	12/08/2021	0.0600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS047136	COMMONWEALTH BUSINESS BANK TI	12/09/2021	0.0600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS047140	BENEFICIAL STATE BANK TD	12/10/2021	0.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047151	COMMONWEALTH BUSINESS BANK TI	12/10/2021	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047141	COMMONWEALTH BUSINESS BANK TI	12/10/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047139	BANK OF SAN FRANCISCO TD	12/10/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047157	FIVE STAR BANK TD	12/15/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047154	HANMI BANK TD	12/16/2021	0.0900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00

3,935,500,000.00 3,935,500,000.00 3,935,500,000.00

AIP: 0.00

Book + AIP: 3,935,500,000.00 TIME DEPOSIT

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 2010004	08/20/2021	0.77200000	141,884,000.00	1.000	141,884,000.00
PMIA LOAN 2010003	08/20/2021	0.77200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2010005	09/17/2021	0.66600000	76,958,000.00	1.000	76,958,000.00
PMIA LOAN 2010007	09/17/2021	0.66600000	2,189,000.00	1.000	2,189,000.00
PMIA LOAN 2010008	10/22/2021	0.60600000	165,198,000.00	1.000	165,198,000.00
PMIA LOAN 2010009	10/22/2021	0.60600000	35,140,000.00	1.000	35,140,000.00
PMIA LOAN 2010012	10/22/2021	0.60600000	4,368,000.00	1.000	4,368,000.00
PMIA LOAN 2010013	12/17/2021	0.53000000	8,442,000.00	1.000	8,442,000.00
PMIA LOAN 2010014	12/17/2021	0.53000000	10,398,000.00	1.000	10,398,000.00
PMIA LOAN 2010016	01/21/2022	0.43900000	8,107,000.00	1.000	8,107,000.00
PMIA LOAN 2010017	04/22/2022	0.32800000	38,452,000.00	1.000	38,452,000.00
PMIA LOAN 2010018	04/22/2022	0.32800000	5,662,000.00	1.000	5,662,000.00
PMIA LOAN 2010019	05/20/2022	0.31000000	82,521,000.00	1.000	82,521,000.00
PMIA LOAN 2010020	06/17/2022	0.24700000	49,099,000.00	1.000	49,099,000.00
PMIA LOAN 2010021	06/17/2022	0.24700000	79,736,000.00	1.000	79,736,000.00
			725,276,000.00		725,276,000.00

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Total # of items:	851
Par Value:	194,005,905,132.49
Book Value:	193,283,621,627.86
Fair Value:	193,321,015,758.83
Accrual:	142,475,005.97
Total Book Value:	193,283,621,627.86
AIP:	33,986,989.36
Book + AIP:	193,317,608,617.22