

# City of Palos Verdes Estates

Fourth Quarter and Annual Cash and Investment Report June 30, 2020

PORTFOLIO AT A GLANCE	FYE6/30/19	FYE6/30/20
Total Cash & Investment Balance	28,857,711	30,215,526
Weighted Avg Purchase Yield (Invested Assets)*	2.16%	1.87%
Weighted Avg Maturity (Invested Assets)*	2.32 yrs	**3.03 yrs
* Excludes pooled & money market accounts		**1.51 yr to first call
Est. Interest Income Collected	472,290	559,026

#### BACKGROUND

This Treasurer's report is presented to the City Council in accordance with California Government Code 53646. Additionally, as required by City's Investment Policy, Sections 8 and 17, the investment portfolio and this Quarterly and Annual Report have been reviewed by the City Treasurer and the Investment Policy Advisory Committee (IPAC). The IPAC consists of the following members:

- · Brad Boyd, Citizen member
- Jeff DeLarme, Citizen member
- Vacant: City Finance Director (ex officio)
- Victoria Lozzi, City Council member, former Treasurer (ex officio)
- Elizabeth (Liz) Ying, City Treasurer, Chairperson

#### **CERTIFICATION**

At June 30, 2020, the City's cash and investment portfolio totaled \$30.2 million, higher than Q3 balances of \$28.6 million, due to April tax receipts.

The portfolio is in compliance with the City's FY 2020-21 Investment Policy and with California Government Code Section 53601.

Although the full impact of the COVID crisis on the City's finances is not yet fully quantified, we believe that there is sufficient cash flow from liquid and maturing securities, bank deposits, and anticipated revenues to meet the City's forecasted expenditures for the next six months.

## **CRISIS ACTIONS:**

- Convened Investment Policy Advisory Committee (IPAC) meetings five times since March.
- Worked with Staff to understand COVID's impact on City's cash flow and liquidity needs,
- Determined a higher liquidity target and otherwise, locked in yields where possible,
- Received Council approval to expand the City's Investment Policy to mirror investments permitted by the California Government Code, thus providing both flexibility and timeliness to manage during the current market volatility,
- Added a new broker-dealer, with expanded capabilities,
- Began purchases in the secondary negotiable CD and municipal market, vs. historical reliance on only the new-issue Agency and CD market,
- Prior to the crisis, activated on-line access with service providers.

#### STRATEGY:

- Continue to work with Staff to refine cash flow projections and liquidity needs.
- Maintain higher liquidity level, as an abundance of caution, and to preserve investment flexibility,
- Continue to ladder term securities, to hedge against further rate decline, while balancing liquidity needs and yield objectives,
- · Consider additional asset classes,
- Continue to prioritize 1) Safety, 2) Liquidity and 3) Yield.

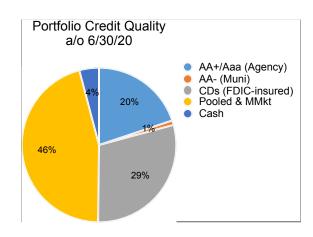


#### **EXECUTIVE SUMMARY**

The portfolio is managed with the priorities of 1) safety, 2) liquidity and 3) yield.

**Safety**: The City seeks to mitigate credit risk by limiting purchases to the safest types of investments. The City's \$30.2 million portfolio is comprised of:

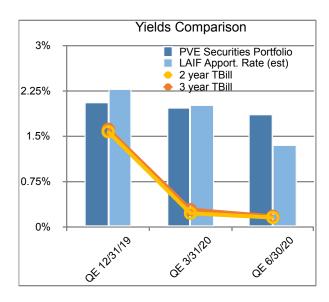
- \$1.6 million of cash in the Union Bank Demand Deposit Accounts and Money Market Account.
- \$13.5 million in pool accounts, including \$11.9 million in the California State's Local Agency Investment Fund (LAIF) and \$1.6 million in the Los Angeles County Investment Pool (LACIP). While neither are SEC-regulated money market funds, nor rated by credit rating agencies, they are subject to the California Government Code sections 16429, 16430, 53601 and 53635.
- \$8.9 million in FDIC- or NCUA-insured CDs.
- \$6.0 million in Agency securities which carry an implicit government guarantee and are held in the City's Union Bank Custody account, and
- \$0.3 million in two municipal securities, both of which are rated AA-, and are also held in the Custody account.



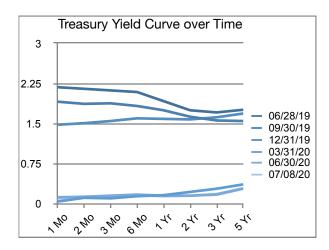
**Liquidity:** Liquidity is managed utilizing pooled funds with same or next day liquidity, in combination with maturing securities and forecasted revenues. At 6/30/20, the City held \$15.1 million in cash and same/next day liquidity, and \$1 million in securities maturing within six months. The pandemic has resulted in unanticipated expenses, and will likely reduce the City's concessions revenue, licensing and

development fees. Longer term expectations include lower property tax receipts and higher pension obligations due to anticipated shortfall in CALPERs' returns. According to Finance Department projections, with \$3.7 million of anticipated tax and other revenue (excluding December property tax receipts), and including approximately \$1.5 million of net COVID impact, we expect to meet the City's projected six months expenditures of \$13.2 million.

**Yield:** As of 6/30/20, the weighted average purchase yield of the portfolio, excluding pooled and money market accounts, is 1.87%. LAIF reported a 1.36% apportionment rate for the quarter, although this is likely subject to revision. For comparison the 2 and 3 year Treasury Bill rates at 6/30/20 were 0.16-0.18%.



Overall, we expect yields to fall further due to early call redemptions and maturities of higher yielding investments, due to the lower yields of new investments, and as a result of declining yields generated by pooled funds.





#### PORTFOLIO OVERVIEW

(as of 6/30/20, unless otherwise stated)

Asset Class	Amortized Book Value*	Market Value*	Book Value %	Policy Max
Cash	1,239,778	1,239,778	4.1%	100%
M Mkt	279,271	279,271	0.9%	100%
Pool	13,532,960	13,532,960	44.8%	100%
Govt Oblig	6,000,000	6,025,660	19.9%	100%
Muni Oblig	287,689	289,435	1.0%	100%
CDs	8,875,827	9,152,084	29.4%	30%
Total	30,215,526	30,519,188	100.0%	

<sup>\*</sup> Market Value for government securities and CDs are provided by Union Bank a/o 6/30/20 and assumed accurate. Pooled Funds are assumed at book value. Cost Basis reported by Union Bank, adjusted for amortization.

At 6/30/20, market value of the portfolio totaled \$30.5 million, showing an unrealized gain of \$303,662 up from \$140,534 in the previous quarter, as market rates trended downward. Since the City's investment philosophy is to hold investments to maturity whenever possible to reduce market risk, full-face (par) value is expected and no realized gain or loss of funds is anticipated.

### INCOME

Interest COLLECTED	FY 18-19	FY 19-20
Govt Obl. + CDs	331,689	355,961
LAIF	101,277	194,469
JPA Camp	0	5,249
LACIP (est.)	39,179	3,205
MMkt	144	142
TOTAL \$	472,290	559,026

Interest EARNED	FY 18-19	FY 19-20	FY 20-21
Budget	255,200	337,900	240,000
Actual	502,309	TBD	Current year

#### PORTFOLIO COMPOSITION

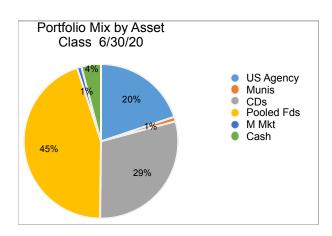
City's investment portfolio is governed by California Government Code Section 53601, and by the City's Investment Policy. On May 12, the City Council reviewed and adopted the FY 20-21 Policy, which now mirrors the Code, providing more portfolio management flexibility.

At 6/30/20, pooled funds, primarily LAIF, constituted 45% of the portfolio. Liquidity is higher than our optimal target due to:

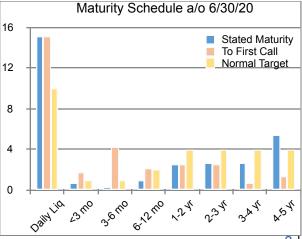
- Seasonality, and the need to maintain liquidity to ensure expenses can be met prior to property tax receipts in mid-December,
- 2) Unquantified COVID impact, which dictates higher liquidity target, and
- 3) Outsized LAIF yields relative to securities investment opportunities, due in part to the lag effect from higher yielding investments in the pool, and due in part to additional interest earned by LAIF on its CaIPERS Supplemental Pension Payment and on the Wildfire Fund loans.

During the quarter, we invested an additional \$1.5 million the LACIP pool, to diversify our exposure to LAIF, as well as their service providers.

FDIC-insured CDs and US Agency securities make up the remaining bulk of the portfolio.



## MATURITY SCHEDULE





The maximum maturity allowable by both the California Government Code and the City's Investment Policy is five years.

Securities maturing in the 4-5 year range are higher than our target, however, assuming that the current rates persist, \$3 million in this category will likely be called in the next six months. Assuming that securities are called at the earliest option date, the weighted average maturity (WAM) of the securities portfolio is 1.5 years, vs 3.0 years, using the stated maturity: As such, WAM is lower than our historical 2.5 year target.

#### **ACTIVITY**

Investment activity is shown in the chart. Initially, CDs provided the best return, as the pandemic-related flight-to-safety devastated Agency yields. However, the California Government Code and the City's Investment Policy limits CDs to a 30% portfolio maximum, irrespective of whether they are within the \$250,000 FDIC-insured limits or not. As a result, and with the expanded permitted investments allowed by the new FY 20-21 Policy, we began purchases in the municipal asset class, resulting in holding two issuers, both rated AA-.

Date	Desc	Asset Name	PAR	PX	Purch Yield
4/17 /20	FULL CALL	FEDERAL FARM CR BKS 1.980% 4/17/23	(1,000,000)	100.00%	1.98%
4/27 /20	FULL CALL	FNMA NT 1.500% 7/27/21	(1,000,000)	100.00%	1.50%
4/27 /20	MAT	MORGAN STANLEY C/D 2.650% 4/27/20	(250,000)	100.00%	2.65%
4/28 /20	PUR	AMERICAN EXPRESS NAT 1.000% 4/28/23	248,000	100.00%	1.00%
4/29 /20	PUR	STATE BK INDIA YC/D 1.600% 4/29/25	248,000	100.00%	1.60%
4/30 /20	PUR	CENTERSTATE BK C/D 1.050% 4/30/24	247,000	100.00%	1.05%
5/7/ 20	PUR	PINNACLE BK C/D 0.900% 5/09/22	248,000	100.00%	0.90%
5/7/ 20	PUR	CAPITAL ONE C/D 1.450% 4/22/25	248,000	101.59%	1.12%
5/8/ 20	PUR	HSBC BK USA NAT S/U 1.000% 5/08/23	248,000	100.00%	1.00%
5/29 /20	PUR	FLAGSTAR BK FSB TROY 0.800% 5/29/25	248,000	100.00%	0.80%
6/1/ 20	MAT	BMO HARRIS BK NATL 2.800% 6/01/20	(250,000)	100.00%	2.80%
6/9/ 20	PUR	CALIF ST TAX REV 2.250% 10/01/23	175,000	104.06%	1.00%
6/25 /20	PUR	ORCUTT CALIF UN SCH 1.000% 2/01/25	105,000	100.68%	0.85%

#### MARKET OUTLOOK

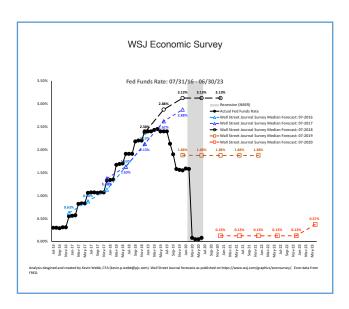
Indicator	Recent results
Growth	1Q GDP down by -5.0%
Jobs	June unemployment rate = 11.1%, down from April 14.7%
Profits	2Q EPS down by -47.5% y/y
Inflation	June Headline: +0.6% y/y Core: +1.0% y/y
Rates	Fed Funds target = 0-0.25%, expected through 2022

Consensus is for a prolonged 2-3 year recession.

To stem the pandemic's economic impact, the US government provided multi-trillion dollar fiscal aid, including temporary assistance to individuals, companies and to state and local governments. As such, the US Debt/GDP ratio of 107.8% reported in January is expected to eventually exceed post WWII leverage of 118.9%.

In addition, the Fed has cut its target fed funds rate to 0-0.25%, committed to unlimited asset purchases and implemented several lending facilities to foster liquidity and provide credit access. Furthermore, the Fed has provided forward guidance that it will keep rates low "until it is confident that the economy has weathered recent events and is on track to achieve its maximum employment and price stability goals." The median fed funds rate projection, as measured by the "dot plot," implies no rate adjustment through 2022.

WSJ Economic Forecasting Survey, a group of 60 economists, anticipates similar outcomes.





# PORTFOLIO CHALLENGES AND RISKS

# PORTFOLIO DETAIL (See Chart)

Challenges and risks include:

- Uncertainty surrounding second COVID wave, development and/or availability of vaccines and effective treatment, and
- COVID's near term impact to City's cashflow, including concessions, development fee, tax delinquencies, lower sales and gas tax receipts, 1x COVID-related expenditures,
- COVID's longer term effect on PVE property tax re-valuation, CalPERS liability,
- · Geo-political tensions,
- Recession and low rate environment, and unlikely, but possible negative interest rates, in contrast to,
- Possible medium term inflationary risk, shown by recent wage and commodity price increases,
- PVE Portfolio: Concentration in daily liquidity and maturities under one year, and credit risk, including risk inherent in pooled funds.

#### PORTFOLIO STRATEGY

As stipulated in the City's Investment Policy, the portfolio is managed with the priorities of (1) safety, (2) liquidity and finally (3) yield.

- Continue to monitor investments, markets, COVID impact to PVE,
- Continue to work with Staff to refine cash flow projections and liquidity needs,
- Maintain higher liquidity: target \$3-4 million of liquidity margin at the City's forecasted cash low point just prior to December property tax receipts,
- Continue to ladder term securities, while balancing liquidity and yield considerations,
- Consider additional asset classes, including corporate medium term notes, if spreads justify risk, as independently determined by credit ratings, default risk probabilities and analyst buy-hold ratings.
- If market conditions warrant, consider utilizing cash balances to offset more bank fees.



Particular   Par	Continue	ment Obligation  EDERAL PARM CR 1.200% 325/25  EDERAL HOME IN MIG 1.850% 12/18/23  EDERAL HOME LN MIG 1.750% 228/35  EDERAL HOME LOAN BA 2.000% 10/21/24  EDERAL HOME LOAN BA 2.000% 10/18/32  EDERAL WAIT MIG 1.89% 11/28/34  Pat Obligation  Pat Obligation  SALE ST TAX REV 2.250% 10/01/23	CUSIP	Rating	Par Value	Amort.* Book Value	Market Value**	Gain/Loss	Coupon	Maturity Date	Purchase	<3 Mo 3-6 Mo	Н	Maturity Schedule (Book Value) 6-12 Mo 1-2 Yr 2-3 Yr	3ook Value) 2-3 Yr	3-4 Yr	> 4 Yr
1,000%   200523   23450464   A-A-A-A-A-A-A   1,00000   1,00000   1,00000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000   1,10000	1.   1.   1.   1.   1.   1.   1.   1.	EDERAL HOME IN 1-200 5/2/2/2 EDERAL HOME IN MTG 1/850% 2/2/8/2 EDERAL HOME LN MTG 1.750% 2/2/8/2 EDERAL HOME LOAN BA.2 000% 1/0/2/4 EDERAL NATL MTG 1.80% 11/25/24 REDIE MAC 2.000% 12/18/23 al Obligation 2.250% 10/01/23	0100011110	000000		000	1 006 730	000	7000	30,30,00	7						000
1,000, 102,004   31,040,064   Aviana   1,000,00   1,000,00   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000		EDERAL HOME LN MTG 1.750% 2/28/25 EDERAL HOME LOAN BA 2.000% 10/21/24 DDERAL NATL MTG 1.80% 11/28/24 REDDIE MAC 2.000% 12/18/23 al Obligation ALE ST TAX REV 2.250% 10/01/23	3134GUYU8	AA+/Aaa/AAA	1,000,000	1,000,000	1,005,730	5,730	1.20%	12/18/23	1.20%					1 000 000	1,000,000
ONY, 1720-49         STROMER (MAY)         ANY-MARKAN 1 (2000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000) (10,000	Dec.   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000   1,000	EDERAL HOME LOAN BA 2.000% 1021/24 EDERAL NATL MTG 1.80% 11/25/24 REDDIE MAC 2.000% 12/18/23 al Obligation NLIF ST TAX REV 2.250% 10/01/23	3134GVEF1	AA+/Aaa/AAA	1,000,000	1,000,000	1,001,410	1.410	1.75%	02/28/25	1.75%					0000	1.000.000
15.00.000.00.000.00.000.00.000.00.00.100.00.	1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1	EDERAL NATL MTG 1.80%, 11/25/24  REDDIE MAC 2.000% 12/18/23  al Obligation  LIF ST TAX REV 2.250% 10/01/23	3130AHE66	AA+/Aaa	1,000,000	1,000,000	1,004,500	4.500	2.00%	10/21/24	2.00%						1.000,000
1.000%   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016   2016	1.   1.   1.   1.   1.   1.   1.   1.	REDDIE MAC         2.000% 12/18/23           al Obligation         2.250% 10/01/23	3136G4UM3	AA+/Aaa/AAA	1.000.000	1.000.000	1.004.120	4.120	1.80%	11/25/24	1.80%						1 000 000
1,000,00,000,000,000,000,000,000,000,00	14,000% 201752   53050100-00   AAA-MAZAAA   71,000   161,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   163,000   1	al Obligation ALIF ST TAX REV 2.250% 10/01/23	3134GUBJ8	AA+/Aaa/AAA	1,000,000	1,000,000	1,003,160	3,160	2.00%	12/18/23	2.00%					1,000,000	
1,000% 20075   0.00000000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.000000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00000   0.00	11 CHORN 201725   SESTING MANAMAN   175,000   181,881   18,484   2196   10,005   201705   20180   10,005   201705   20180   10,005   201705   20180   201705   20180   201705   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   20180   2018	LIF ST TAX REV 2.250% 10/01/23															
H   1000% 201755   Septiment   Above   1000% 105,777   105,377   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977   115,977	1,000%, 201755   68522MEY   Ah.   105.00   105.37   105.37   105.37   105.37   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105.00   105		13063DDG0	AA-/Aa2/AA	175,000	181,983	184,048	2,065	2.25%	10/01/23	1.00%					181,983	
NATIONS - 4222 (1970-1984)	NATIONS 40000 1000% 40000 1000% 220.00 0 220.00 0 100% 100% 100% 100% 100% 100% 100	CUTT CALIF UN SCH 1.000% 2/01/25	685729JR7	AA-	105,000		105,387	-319	1.00%	02/01/25	0.85%						105,707
1,400.00.00.00.00.00.00.00.00.00.00.00.00.	1,100%   40000   20000   20,403   20,400   20,403   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,400   20,																
2000-0-1	NATIONS 43822 03584460	LY BK MIDVALE UTAH 1.850% 1/17/23	02007GMN0		245,000	245,000	254,783	9,783	1.85%	01/17/23	1.85%				245,000		
2477506, 200200   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   247050   2	10,000, 40,002.20.20.20.20.20.20.20.20.20.20.20.20.	IERICAN EXPRESS NAT 1.000% 4/28/23	02589ABJ0		248,000	248,000	252,846	4,846	1.00%	04/28/23	1.00%						
2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2.000%   2	2.500% 307223   0.044650A43   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,		03753XAL4		247,000	247,000	251,088	4,088	1.50%	09/30/21	1.50%			247,00			
2.200.06. 91/60.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00         2.600.00 <td>25006 910720 0120746148</td> <td>OS BK SD C/D 1.600% 3/27/23</td> <td>05465DAG3</td> <td></td> <td>249,000</td> <td>249,000</td> <td>257,859</td> <td>8,859</td> <td>1.60%</td> <td>03/27/23</td> <td>1.60%</td> <td></td> <td></td> <td></td> <td>249,000</td> <td></td> <td></td>	25006 910720 0120746148	OS BK SD C/D 1.600% 3/27/23	05465DAG3		249,000	249,000	257,859	8,859	1.60%	03/27/23	1.60%				249,000		
748. H. 1908. 1002.00         Columnation         245.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00         246.00	2.2009 510202 005404143 245.000 245.000 245.134 1,134 2,209, 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 245.000 2	NK LEUMI USA NEW 1.450% 3/31/23	063248KR8		245,000	245,000	252,740	7,740	1.45%	03/31/23	1.45%				245,000		
Accordance   Acc	1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000%   1,000% 4,000	RCLAYS BK C/D 2.200% 9/16/20	06740KJK4		245,000	245,000	246,134	1,134	2.20%	09/16/20	2.20%	245,000					
1,000%   1,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2	2,500% 61220   112% 612% 612% 618% 7 19% 618% 7 19% 618% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619% 7 19% 619	IW BK NORTH AMER SA 1.750% 1/10/23	05580ATU8		245,000	245,000	254,107	9,107	1.75%	01/10/23	1.75%				245,000		
2.2009; Billotti (Addicistical Section	1,000%, 610.220   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2	PITAL ONE C/D 1.450% 4/22/25	140421DR5		248,000	251,827	257,526	5,698	1.45%	04/22/25	1.12%						251,827
1,000% 420242   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,00	1,000%   1,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2,000%   2	PITAL ONE NA C/D 2.300% 8/12/20	14042E5M8		245,000	245,000	245,642	642	2.30%	08/12/20	2.30%	245,000					
1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,00%   1,0%   1,0%   1,0%   1,0%   1,0%   1,0%   1,0%   1,0%   1,0%   1,0%	1,000% 1,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200% 2,200%	NTERSTATE BK C/D 1.050% 4/30/24	15201QDH7		247,000	247,000	252,767	2,767	1.05%	04/30/24	1.05%					247,000	
1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1	1,000%   1,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2,200%   2	MPASS BK BIRMINGHA 3.100% 12/04/20	20451PWF9		250,000	250,000	253,243	3,243	3.10%	12/04/20	3.10%	250,	000				
1,000%, 502822   242911147-4   220,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250	1,000%, 2008.22   242.540.24   245.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260.000   260	_	254672N46		245,000	245,000	249,234	4,234	1.75%	11/09/21	1.75%			245,00	0		
FED 500046, 502026         CARD 5000         250, 508         1 0.088         2775%         0 0.089         2775%         0 0.089         2775%         0 0.089         2775%         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089         0 0.089	1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1	ERBANK USA C/D 1.700% 2/28/25	292781NF3		249,000	249,000	261,515	12,515	1.70%	02/28/25	1.70%						249,000
0.000, 9.00002, 3.0010, 5.00000	COND. BOOKS - 2020-20.         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.0000         285.000	ST NATL BK DAMARI 2.750% 2/28/22	32117BCW6		250,000	250,000	260,588	10,588	2.75%	02/28/22	2.75%			250,00			
1,000% 500222   24,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000	1, 10,00%, 5,0022, 3 84847544   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,000   28,00	ST TECHNOLOGY FED 3.000% 7/05/22	33715LDV9		250,000	250,000	263,988	13,988	3.00%	07/05/22	3.00%				250,000		
1.100% 50023   44259ME41   280.00   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000   280.000	1000% 942822   35444PP24   250,000   251,010   1110   1110   110   99, 902820   199%   250,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000   251,000	AGSTAR BK FSB TROY 0.800% 5/29/25	33847E3L9		248,000	248,000	249,662	1,662	0.80%	05/29/25	0.80%						248,000
1,000% 500422   44220MK41   248,000   249,005   249,005   1,10%   039,003   241,002   260,000   249,005   241,002   240,000   249,005   241,002   240,000   249,005   241,002   240,000   240,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000   246,000	1.00%   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,000   240,00	LDMAN SACHS C/D 1.900% 9/28/20	38148PPZ4		250,000	250,000	251,110	1,110	1.90%	09/28/20	1.90%	250,000					
1600         2400         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,	N   2000   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   2010   201	BC BK USA NAT S/U 1.000% 5/08/23	44329ME41		248,000	248,000	249,955	1,955	1.00%	05/08/23	1.00%				248,000		
700% 4708E71         5508CCEAS         248,000         284,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000         286,000	100% 302023         51 15% 302023         51 15% 302022         115% 302022         115% 302022         200000         250,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000         255,000	RN SCHS FED CR UN 2.800% 3/14/22	49228XAB6		250,000	250,000	261,073	11,073	2.80%	03/14/22	2.80%			250,00	0		
3.400% \$12072   56340CCCC   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000   260,000	1,000%, 4,0221   55,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000   250,000		511640BC7		248,000	248,000	253,796	5,796	1.15%	03/30/23	1.15%				248,000		
3400% 201721 2 36000 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 250 00 25	1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1,000%   1	FINL BK C/D 2.700% 4/26/21	55266CZE9		250,000	250,000	255,255	5,255	2.70%	04/26/21	2.70%		250,0	00			
1,00%   4/272   4/260   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000   245,000	CK 1 200% 427721         SSO13175         SSO 2000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000	DALLION BK UTAH 3.400% 12/07/22	58404DCX7		250,000	250,000	269,043	19,043	3.40%	12/07/22	3.40%				250,000		
No.   1900%   1202612   12000000000000000000000000000000000	N. C. 1050%   1278054   1900%   1900%   1000%   1278054   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   1900%   19	RRICK BK C/D 2.700% 4/27/21	59013JT25		250,000	250,000	255,270	5,270	2.70%	04/27/21	2.70%		250,0	00			
According 1000258         248,000         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,500         248,401         3,411         10%         400,412         248,500         248,500         248,401         3,401         1,75%         400,412         248,500         248,500         248,401         3,401         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%         1,75%	Name   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02   2008.02	RGAN STANLEY BK N 1.900% 12/26/24	61690UQU7		245,000	245,000	259,480	14,480	1.90%	12/26/24	1.90%						245,000
2000% 2003         2000% 2000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000         248,000	1,000% 609022   1,244-58K59   248,000   250,200   250,200   250,200   250,200   250,000   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,200   250,	OPLES UNITED BANK 2.050% 2/08/22	71270QQS8		245,000	245,000	252,301	7,301	2.05%	02/08/22	2.05%			245,00	0		
A. Saboky 410422         Sabottode         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000         250,000	2.65 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00.00         2.60 00	INACLE BK C/D 0.900% 5/09/22	72345SKS9		248,000	248,000	251,202	3,202	%06.0	05/09/22	%06.0			248,00	0		
1600% 47925 September	1600% 479252   8662851F8   248,000   249,000   259,224   1,1282   1,160%   04/29/25   1,160%   2,1282   1,160%   2,1282   1,160%   2,1282   1,160%   2,1282   1,160%   2,1282   1,160%   2,1282   1,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,1282   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160%   2,160	LLIE MAE BK SLT LA 2.650% 4/04/22	7954502C8		250,000	250,000	260,790	10,790	2.65%	04/04/22	2.65%			250,00	0		
D. 1000% 32552   8824 TIGAZ   249,000   249,000   252,441   3,441   1,00% 037552   1,00% 037552   1,00% 037552   1,00% 0375400   259,000   259,000   259,000   259,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   23,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,440   24,	D. 1000% 325522   88841TGX2   88841TGX2   249,000   256,033   256,233   3,41   1,00%   035,522   1,00%   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,41,000   2,4	ATE BK INDIA YC/D 1.600% 4/29/25	856285TF8		248,000	248,000	259,282	11,282	1.60%	04/29/25	1.60%						248,000
4 2 500% 1/31/22         884130BY3         260,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,138         9,133         2.56%         0/131/22         2.56%         0         256,000         256,000         256,146         3.36%         1/102/224         3.50%         0         256,000         256,000         256,461         5,461         1.75%         1/102/224         3.50%         0         256,000         256,000         256,000         256,401         3.36%         1/102/224         1.75%         0         0         245,000         256,000         256,000         256,401         1.75%         1/102/224         1.75%         0         245,000         245,000         256,101         1.75%         1/102/224         1.75%         0         245,000         245,000         256,101         1.70%         0         0         245,000         256,101         1.70%         0         0         245,000         245,000         256,101         1.70%         0         0         245,000         245,000         256,101         1.70%         0         0         0         245,000         256,101         1.70%         0         0         0         0         245,000 </td <td>4 2 500% 1/31/22         88413QBY3         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000</td> <td>XAS EXCHANGE C/D 1.000% 3/25/22</td> <td>88241TGX2</td> <td></td> <td>249,000</td> <td>249,000</td> <td>252,441</td> <td>3,441</td> <td>1.00%</td> <td>03/25/22</td> <td>1.00%</td> <td></td> <td></td> <td>249,00</td> <td>0</td> <td></td> <td></td>	4 2 500% 1/31/22         88413QBY3         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000         256,000	XAS EXCHANGE C/D 1.000% 3/25/22	88241TGX2		249,000	249,000	252,441	3,441	1.00%	03/25/22	1.00%			249,00	0		
LL3.5000% 272214 8 17370LBU6	L.3.000% 2720124 972701BU6	IRD FED SVGS & LN 2.500% 1/31/22	88413QBY3		250,000	250,000	259,133	9,133	2.50%	01/31/22	2.50%			250,00	0		
A.3.360% 11/07/22         90248-IFNS         250,000         266,000         268,155         1.8.155         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35% 11/07/22         3.35	AS 3.50% 11/07/22         90348-JRNS         250,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000         260,000 <td>A FSB JACKSONVILL 3.000% 2/22/24</td> <td>87270LBU6</td> <td></td> <td>250,000</td> <td>250,000</td> <td>273,400</td> <td>23,400</td> <td>3.00%</td> <td>02/22/24</td> <td>3.00%</td> <td></td> <td></td> <td></td> <td></td> <td>250,000</td> <td></td>	A FSB JACKSONVILL 3.000% 2/22/24	87270LBU6		250,000	250,000	273,400	23,400	3.00%	02/22/24	3.00%					250,000	
1.750% 11/30/21 92834CCB6 245,000 245,000 245,000 246,000 245,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,000 246,	1.750% 1130/21 92834CCB6 245,000 245,000 250,461 5,461 1,75% 1175% 1175% 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,0	S BANK USA SALT LA 3.350% 11/07/22	90348JFN5		250,000	250,000	268,155	18,155	3.35%	11/07/22	3.35%						
1.750% 6/71/21 9497485W3 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 245,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,000 247,0	1.1760% 6/17/21         949495A08         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000         245,000	ION BK IOWA C/D 1.750% 11/30/21	92834CCB6		245,000	245,000	250,461	5,461	1.75%	11/30/21	1.75%				0		
RK CD1.700% 6/09/21         949495AAQ8         245,000         226,000         226,101         1,01,01         1,90% 0,000         101/17/23         1,90% 0,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000         200,000 <t< td=""><td>BK CD1700% 6/09/21 981571CQ3         245,000         245,000         225,101         10,101         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,70% 0/1/7/23         1,90% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70%</td><td>ELLS FARGO BK C/D 1.750% 6/17/21</td><td>9497485W3</td><td></td><td>245,000</td><td>245,000</td><td>248,401</td><td>3,401</td><td>1.75%</td><td>06/17/21</td><td>1.75%</td><td></td><td>245,0</td><td>00</td><td></td><td></td><td></td></t<>	BK CD1700% 6/09/21 981571CQ3         245,000         245,000         225,101         10,101         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,90% 0/1/7/23         1,70% 0/1/7/23         1,90% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/7/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70% 0/1/23         1,70%	ELLS FARGO BK C/D 1.750% 6/17/21	9497485W3		245,000	245,000	248,401	3,401	1.75%	06/17/21	1.75%		245,0	00			
BK CD1/700% 6/09/21 981571CQ3         200,000         202,718         2,718         1,70%         06/09/21         1,70%         740,000         260,000         945,000         2479,000           Fund         15,162,000         15,162,000         15,162,000         15,162,000         1,646,7179         303,662         Apportionment         1,36%         (subject to revision)         24,790,000         24,790,000           Fund         1,168,6278         1,647,683         1,647,683         1,647,683         Apportionment         1,36%         Apportionment         Apportionment         1,36%         Apportionment         1,36%         Apportionment         1,36%         Apportionment         1,36%         Apportionment         Apportionment         1,36%         Apportionment         1,36%         Apportionment         Apportionment         1,36% <t< td=""><td>BK CD1/700% 6/09/21 981571CG3         200,000         202,718         2.718         1,70%         06/09/21         1,70%         06/09/21         1,70%         200,000           Fund         1,5152,000         15,163,617         15,467,179         303,662         30,400         260,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000&lt;</td><td>ELLS FARGO NATL BK 1.900% 1/17/23</td><td>949495AQ8</td><td></td><td>245,000</td><td>245,000</td><td>255,101</td><td>10,101</td><td>1.90%</td><td>01/17/23</td><td>1.90%</td><td></td><td></td><td></td><td>245,000</td><td></td><td></td></t<>	BK CD1/700% 6/09/21 981571CG3         200,000         202,718         2.718         1,70%         06/09/21         1,70%         06/09/21         1,70%         200,000           Fund         1,5152,000         15,163,617         15,467,179         303,662         30,400         260,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         345,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000         346,000<	ELLS FARGO NATL BK 1.900% 1/17/23	949495AQ8		245,000	245,000	255,101	10,101	1.90%	01/17/23	1.90%				245,000		
15,152,000   15,163,517   15,467,179   303,662   340,000   250,000   345,000   345,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000   3479,000	15,152,000   15,163,517   15,467,179   303,662   740,000   250,000   945,000	DRLDS FOREMOST BK CD1.700% 6/09/21	981571CQ3		200,000	200,000	202,718	2,718	1.70%	06/09/21	1.70%		200,0	00			
1,552,960 13,522,960 13,522,960   Akayoortooment   1,36% (subject to revision)   1,486,278 11,885,278   Akayoortooment   1,36% (subject to revision)   1,487,683 1,494,683   Akay 2020 Earnings Rate   0,98%   A	Fund 1,552,960 15,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,532,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,960 17,732,	etmonte					15 467 179	303 662								2678 983	F 347 F34
13,532,960   13,532,960   13,632,960   13,632,960   13,632,960   14,862,78   1865,278   1865,278   1865,278   1865,278   1865,278   1865,278   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1862,78   1	Fund 1,3,522,960 13,532,960 14,40,000 Earnings Rate 0.98% (subject to revision) 1,1,886,278 11,886,278 14,647,683 1,647,683 1,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,683 14,647,647,647,647,647,647,647,647,647,64					-	21,121						L	_		_	_
Pooled Inv. Fund         11,886,278         1,886,278         1,386,278         (subject to revision)	11885.278   11885.278   14845.278   Adaportionment   1.36% (subject to revision)   1.1865.278   1.647,683   Amy 2020 Earnings Rate   0.98%   Amy 2020 Earnings Rate	nvestment Funds***					13,532,960										15,163,516.
Pooled Inv. Fund         1,647,683         1,647,683         May 2020 Earnings Rate         0.98%         Pooled Inv. Fund           Pooled Inv. Fund         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,5	Pooled Inv. Fund         1,647,683         1,647,683         May 2020 Earnings Rate         0.98%         Pooled Inv. Fund           Money Market         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,619,049         1,629,049         1,629,049         1,629,049         1,629,049         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,746         1,978         1,978         1,978 <t< td=""><td>L</td><td></td><td></td><td></td><td></td><td>11,885,278</td><td></td><td>Q4 Apportic</td><td>nment</td><td>1.36%</td><td>(subject to revision)</td><td></td><td></td><td></td><td></td><td></td></t<>	L					11,885,278		Q4 Apportic	nment	1.36%	(subject to revision)					
Noney Market         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796         1,199,796	None y Market         1,519,049         1,519,049         1,519,049         1,519,049         1,519,049         Port         Port         Port           Dhe cking ion & AFLAC         1,199,796         1,199,796         1,199,796         1,199,796         Port         Port         Port           Obligation         6,000,000         6,000,000         6,005,660         25,660         1,77%         Port           Iligation         280,000         287,689         289,435         1,746         0,94%         Port           eritificate of Deposit         8,872,000         8,875,827         9,152,084         276,256         1,97%         1,97%	. County Pooled Inv. Fund					1,647,683		May 2020 E.	arnings Rate	%86.0						
Obligation         280,000         280,827 1         279,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271 2/9,271	Obligation         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000         280,000						1 519 049										
Diedeking         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796         1.199.796 <t< td=""><td>Diecking         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         <th< td=""><td>on Bank Money Market</td><td></td><td></td><td></td><td></td><td>279.271</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<></td></t<>	Diecking         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796         1.199,796 <th< td=""><td>on Bank Money Market</td><td></td><td></td><td></td><td></td><td>279.271</td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></th<>	on Bank Money Market					279.271										
Ion & AFLAC         19.983         39.983         39.983         39.983         39.983         Portfolio         Portfolio </td <td>Lon &amp; AFLAC         39,983         39,983         39,983         39,983         Pont         Pont           Obligation         15,162,000         15,163,000         6,000,000         6,005,660         25,660         1,77%         1,77%         Pont           Inigation         280,000         287,689         289,435         1,746         0,94%         0,94%         Pont           entificate of Deposit         8,872,000         8,876,827         9,152,084         276,266         1,97%         1,97%         Pont</td> <td>on Bank Checking</td> <td></td> <td></td> <td></td> <td></td> <td>1.199.796</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>L</td> <td>Ava Yrs</td> <td></td> <td>WAM</td>	Lon & AFLAC         39,983         39,983         39,983         39,983         Pont         Pont           Obligation         15,162,000         15,163,000         6,000,000         6,005,660         25,660         1,77%         1,77%         Pont           Inigation         280,000         287,689         289,435         1,746         0,94%         0,94%         Pont           entificate of Deposit         8,872,000         8,876,827         9,152,084         276,266         1,97%         1,97%         Pont	on Bank Checking					1.199.796							L	Ava Yrs		WAM
Obligation ligation         15,152,000         15,163,517         15,467,179         303,662         Avg Purchase Yield         1,87%         Portfolio Control           280,000         6,000,000         6,025,660         25,660         25,660         1,746         0,94%         Control           280,000         287,689         289,435         1,746         0,94%         Munitrol         Munitrol           entificate of Deposit         8,872,000         8,875,827         9,152,064         276,256         1,97%         CDs	Obligation         15,162,000   15,163,517   15,467,179   303,662   Avg Purchase Yield   1,87%   Port Indigation         Avg Purchase Yield   1,87%   Port Indigation   1,77%   Port Indigation   Port Indiana	king Citation & AFLAC					39,983								To Maturity	Maturity	To 1st Call
Obligation         145,152,000         15,162,000         15,467,179         303,662         Avg Purchase Yield         1.87%         Portfolio           Obligation         6,000,000         6,002,000         6,002,660         25,660         1,77%         0,94%         Covt           Ilgation         280,000         287,689         289,435         1,746         0,94%         Murin           Intificate of Deposit         8,872,000         8,875,827         9,152,084         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         276,286         2	Obligation         15,122,000         15,000,135,617         1,37%         Port Instance Vield         1,37%         Port Instance Vield         1,37%         Port Instance Vield         Port Instance Vield         Port Instance Vield         1,47%         Port Instance Vield         Port Instance Vield         1,47%         Port Instance Vield         Port Instance Vield         1,77%         Port Instance Vield         Port Instance Vield </td <td></td>																
Continuo	Cheposit Cartes 8,872,000 8,875,827 9,152,084 276,256 1.97%	estment			15,152,000		15,467,179	303,662	Avg Purc	hase Yield	1.87%			Portfol			
8,772,000 8,875,827 9,152,084 276,256 1.97% CDs	8,872,000 8,875,827 9,152,084 276,256 1.97%	ellinen Onganon			280,000		280 435	1 746			0.77.70			9 2			
		otiable Certificate of Deposit			8 872 000		9.152.084	276.256			197%					2.23	2.18
					i			i							L		
Taked County of the County of	Total Cash & Investments: 30,215,526 30,519,188	al Cash & Investments:	1	1	3	30,215,526	30,519,188	900	0000	1						! !	