



GOBIERNO DE PUERTO RICO

Corporación Pública para la Supervisión y Seguro de Cooperativas de Puerto Rico

CORPORACIÓN PARA LA SUPERVISIÓN Y SEGURO DE COOPERTIVAS DE PUERTO RICO
NET POSITIONS, VALOR DEL MERCADO & INTERESES ACUMULADOS
31-Aug-20

Table with columns: Security ID, Issue Code, Deal Number, Description, Counter party, Portfolio, Product Type, Cuenta Custodio, Coupon, Yield, Fecha Compra, Maturity Date, Face Value, Premium, Discount, Amortization Cost, Price AUG 20, Market Value, Gain (Loss), Dias Efectivos, Clas. Rows include various bond issues like 459200AR2, 842400FT5, etc.



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3837AE091	374E091	359284	GNR 2003-110 HC CPN: 5.000% Due: 12/20/2033	MORGAN	CMOS	CMOS-UBSJP	JX10152	5.000	4.33677159	23-Apr-12	20-Dec-2033	15,494.91	886.28	-	16,381.19	109.351%	16,943.84	562.65	4859	AAA
3837SLF79	JL1LP79	359298	GNR 2007-70 PE CPN: 5.500% Due: 11/20/2037	MORGAN	CMOS	CMOS-UBSJP	JX10152	5.500	4.55837408	3-Jul-12	20-Nov-2037	74,349.75	7,140.81	-	81,490.56	114.127%	84,853.14	3,362.58	6290	AAA
31392BQRO	JL1BQRO	359319	FNMA REMIC TRUST 2001-81 HE CPN: 6.500% Due: 1/25/2032	MORGAN	CMOS	CMOS-UBSJP	JX10152	6.500	5.37700664	25-Nov-11	25-Jan-2032	132,581.65	10,352.04	-	142,933.69	118.335%	156,890.50	13,956.81	4164	AAA
31392GVP7	JL1GVP7	359335	FNMA GRANTOR TRUST 2002-T19 A1 CPN: 6.500% Due: 7/25/2042	MORGAN	CMOS	CMOS-UBSJP	JX10152	6.500	5.54910439	28-Nov-11	25-Jul-2042	99,220.35	9,922.61	-	109,142.96	121.458%	120,511.05	11,368.09	7998	AAA
911308AB0	AU18AB0	360352	UNITED PARCEL SERVICE OF AMERICA INC CPN: 8.375% Due: 4/1/2030	MORGAN	CORPORA	CORP-UBSJP	JX10152	8.375	4.19936727	20-Aug-12	1-Apr-2030	10,000.00	2,807.72	-	12,807.72	150.564%	15,056.40	2,248.68	3500	A2
677415CP4	7415CP4	360353	OHIO POWER CO CPN: 5.375% Due: 10/1/2021	MORGAN	CORPORA	CORP-UBSJP	1G14153	5.375	2.80499247	5-Feb-13	1-Oct-2021	50,000.00	1,228.14	-	51,228.14	105.474%	52,737.00	1,508.86	396	A3
638671AK3	8671AK3	360358	NATIONWIDE MUTUAL INSURANCE CO CPN: 9.375% Due: 8/15/2039	MORGAN	CORPORA	CORP-UBSJP	1G14153	9.375	5.95200248	8-Feb-13	15-Aug-2039	25,000.00	8,106.83	-	33,106.83	164.142%	41,035.50	7,928.67	6923	A3
3132G7CD5	32G7CD5	360361	FHLMC 20 YR GOLD U08068 CPN: 3.500% Due: 10/1/2032	MORGAN	CMOS	CMOS-UBSJP	1G14153	3.500	3.01859979	12-Feb-13	1-Oct-2032	141,790.86	6,216.74	-	148,007.60	107.543%	152,486.14	4,478.54	4414	AAA
38375XZ72	JL1XZ72	360363	GNR 2008-65 PG CPN: 6.000% Due: 8/20/2038	MORGAN	CMOS	CMOS-UBSJP	1G14153	6.000	4.90070329	15-Feb-13	20-Aug-2038	58,483.62	6,590.41	-	65,074.03	115.429%	67,507.06	2,433.03	6563	AAA
38374KRT2	374KRT2	360365	GNR 2005-0B CPN: 5.000% Due: 8/20/2034	MORGAN	CMOS	CMOS-UBSJP	1G14153	5.000	4.17235196	15-Feb-13	20-Aug-2034	9,514.59	725.92	-	10,240.51	100.767%	9,587.57	(652.94)	5102	AAA
31393KGA7	393KGA7	360367	FHR 2572 LL CPN: 5.350% Due: 2/15/2033	MORGAN	CMOS	CMOS-UBSJP	1G14153	5.350	4.36163102	19-Feb-13	15-Feb-2033	117,000.00	9,614.33	-	126,614.33	113.108%	132,336.36	5,722.03	4551	AAA
38373YLN2	373YLN2	360368	GNR 2002-92 PB CPN: 5.500% Due: 12/20/2032	MORGAN	CMOS	CMOS-UBSJP	1G14153	5.500	4.65141208	8-Feb-13	20-Dec-2032	57,654.39	3,927.37	-	61,581.76	108.106%	62,327.85	746.09	4494	AAA
26882PAR3	882PAR3	360370	ERAC USA FINANCE LLC CPN: 6.700% Due: 6/1/2034	MORGAN	CORPORA	CORP-UBSJP	1G14153	6.700	5.0040225	20-Feb-13	1-Jun-2034	55,000.00	7,833.45	-	62,833.45	135.399%	74,469.45	11,636.00	5022	BAA1
674599CE3	4599CE3	360373	OCCIDENTAL PETROLEUM CORP CPN: 2.700% Due: 2/15/2023 Callable at \$100,000 on 11/15/2022	MORGAN	CORPORA	CORP-UBSJP	1G14153	2.700	2.65092039	26-Feb-13	15-Feb-2023	20,000.00	21.03	-	20,021.03	96.174%	19,234.80	(786.23)	898	BAA2
458140AJ9	8140AJ9	360517	INTEL CORP CPN: 3.300% Due: 10/1/2021	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.300	2.59893855	1-Mar-13	1-Oct-2021	30,000.00	202.99	-	30,202.99	103.304%	30,991.20	788.21	396	A1
808513AG0	8513AG0	360519	CHARLES SCHWAB CORP/THE CPN: 3.225% Due: 9/1/2022	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.225	2.75804629	4-Mar-13	1-Sep-2022	20,000.00	163.34	-	20,163.34	105.770%	21,154.00	990.66	731	A2
927804FN9	7804FN9	360527	VIRGINIA ELECTRIC & POWER CO CPN: 2.750% Due: 3/15/2023 Callable at \$100,000 on 12/15/2022	MORGAN	CORPORA	CORP-UBSJP	1G14153	2.750	2.78596305	14-Mar-13	15-Mar-2023	25,000.00	-	(19.80)	24,980.20	105.155%	26,288.75	1,308.55	926	A2
454889AP1	4889AP1	360530	INDIANA MICHIGAN POWER CO CPN: 3.200% Due: 3/15/2023 Callable at \$100,000 on 12/15/2022	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.200	3.21895815	18-Mar-13	15-Mar-2023	15,000.00	-	(6.14)	14,993.86	105.685%	15,885.75	858.89	926	A3
06051GEU9	051GEU9	360534	BANK OF AMERICA CORP CPN: 3.300% Due: 1/11/2023	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.300	3.37405017	22-Mar-13	11-Jan-2023	25,000.00	-	(37.15)	24,962.85	106.688%	26,672.00	1,709.15	863	A2
31371K7L9	371K7L9	360537	FEDERAL NATIONAL MTG ASSN PUL 254799 CPN: 5.000% Due: 7/1/2023	MORGAN	CMOS	CMOS-UBSJP	1G14153	5.000	3.92191565	12-Mar-13	1-Jul-2023	9,050.72	227.10	-	9,277.82	109.308%	9,893.16	615.34	1034	AAA
816851AT6	6851AT6	360674	SEMPRA ENERGY CPN: 2.875% Due: 10/1/2022 Callable at \$100,000 on 7/1/2022	MORGAN	CORPORA	CORP-UBSJP	JX10152	2.875	2.87905293	24-Sep-12	1-Oct-2022	9,000.00	-	(0.65)	8,999.35	103.920%	9,352.80	353.45	761	BAA2
31381VFW0	381VFW0	360684	FNMA 7 YR BALLOON 471881 CPN: 2.670% Due: 7/1/2022	MORGAN	CMOS	CMOS-UBSJP	1G14153	2.670	2.66222826	23-Jul-12	1-Jul-2022	250,000.00	28.75	-	250,028.75	102.915%	257,287.50	7,258.75	669	AAA
3128XHM85	28XHM85	360687	FHLMC 30 YR GOLD S05783 CPN: 0.992% Due: 7/15/2042	MORGAN	CMOS	CMOS-UBSJP	1G14153	0.800	-0.995775	27-Jul-12	15-Jul-2042	83,658.14	162.15	-	83,821.29	100.651%	84,203.76	382.47	7988	AAA
31381TYT1	381TYT1	360710	FNMA 7 YR BALLOON 470622 CPN: 2.750% Due: 3/1/2022	MORGAN	CMOS	CMOS-UBSJP	1G14153	2.750	2.66783995	5-Mar-12	1-Mar-2022	419,009.44	450.75	-	419,460.19	102.783%	430,670.47	11,210.28	547	AAA
040555CN2	JL15CN2	360739	ARIZONA PUBLIC SERVICE CO CPN: 4.500% Due: 4/1/2042 Callable at \$100,000 on 10/1/2041	MORGAN	CORPORA	CORP-UBSJP	1G14153	4.500	4.18971241	22-Mar-13	1-Apr-2042	6,000.00	231.20	-	6,231.20	125.396%	7,523.76	1,292.56	7883	A2
373539K20	3539K20	360740	GEORGIA ST HSG & FIN AUTH REV SINGLE FAM MTG BDS 2013A 2.750% 12/01/23 B/E DTD 02/28/13	SANTAND	MUNI_US	REVUS-ML	8IA 5PR-07377	2.750	2.48879716	28-Feb-13	1-Dec-2023	100,000.00	754.58	-	100,754.58	104.536%	104,536.00	3,781.42	1187	AAA
38375STN7	JL1STN7	360755	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION 2003 20 MB CPN: 5.500% Due: 3/16/2033	MORGAN	CMOS	CMOS-UBSJP	1G14153	5.500	4.45687047	9-Apr-13	16-Mar-2033	80,083.97	6,943.01	-	87,026.98	108.090%	86,562.76	(464.22)	4580	AAA
53079EAV6	079EAV6	360758	LIBERTY MUTUAL GROUP INC CPN: 5.000% Due: 6/1/2021	MORGAN	CORPORA	CORP-UBSJP	1G14153	5.000	3.37353647	24-Apr-13	1-Jun-2021	25,000.00	263.84	-	25,263.84	103.268%	25,817.00	553.16	274	BAA2
842434CG5	2434CG5	360760	SOUTHERN CALIFORNIA GAS CO CPN: 5.750% Due: 11/15/2035	MORGAN	CORPORA	CORP-UBSJP	1G14153	5.750	3.8470225	2-Apr-13	15-Nov-2035	25,000.00	4,801.26	-	29,801.26	140.116%	35,029.00	5,227.74	5554	AAA
931142DH3	1142DH3	360762	WALMART INC CPN: 2.550% Due: 4/11/2023 Callable at \$100,000 on 1/11/2023	MORGAN	CORPORA	CORP-UBSJP	1G14153	2.550	2.5760083	11-Apr-13	11-Apr-2023	25,000.00	-	(14.87)	24,985.13	105.582%	26,395.50	1,410.37	953	AA2
666807AW2	6807AW2	360763	NORTHROP GRUMMAN SYSTEMS CORP CPN: 7.500% Due: 2/15/2031	MORGAN	CORPORA	CORP-UBSJP	1G14153	7.750	4.36699777	5-Apr-13	15-Feb-2031	20,000.00	4,874.69	-	24,874.69	152.553%	30,510.60	5,635.91	3820	BAA1
90349GBF1	349GBF1	360768	UBSBB 2013-C6 A4 CPN: 3.244% Due: 4/10/2046	MORGAN	CMOS	CMOS-UBSJP	1G14153	3.244	3.09906319	25-Apr-13	10-Apr-2046	286,000.00	6,665.17	-	292,665.17	104.546%	299,001.56	6,336.39	9353	AAA
73358WJA3	358WJA3	360912	THE PORT AUTHORITY OF N Y AND N J CONS REV 174TH SERIES CPN: 4.458% Due: 10/1/2062	MORGAN	MUNI_US	REVUSUBSJP	1G14153	4.458	4.458	10-Oct-12	1-Oct-2062	25,000.00	-	-	25,000.00	130.618%	32,654.50	7,654.50	15371	AA3
210795QB9	0795QB9	360913	CONTINENTAL AIRLINES CPN: 4.000% Due: 10/29/2024	MORGAN	CORPORA	CORP-UBSJP	1G14153	4.000	4	3-Oct-12	29-Apr-2026	7,419.59	-	-	7,419.59	93.592%	6,944.14	(475.45)	2067	BAA2
05565QCD8	565QCD8	360925	BP CAPITAL MARKETS PLC CPN: 2.750% Due: 5/10/2023	MORGAN	INTCORP	ICORPUBSJP	1G14153	2.750	2.86595473	10-May-13	10-May-2023	18,000.00	-	(48.50)	17,951.50	105.415%	18,974.70	1,023.20	982	A1
594918AT1	4918AT1	362068	MICROSOFT CORP CPN: 2.375% Due: 5/1/2023 Callable at \$100,000 on 2/1/2023	MORGAN	CORPORA	CORP-UBSJP	1G14153	2.375	2.41301808	2-May-13	1-May-2023	16,000.00	-	(14.33)	15,985.67	105.308%	16,849.28	863.61	973	AAA
594918AU8	4918AU8	362069	MICROSOFT CORP CPN: 3.750% Due: 5/1/2043 Callable at \$100,000 on 11/1/2042	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.750	3.82798015	2-May-13	1-May-2043	25,000.00	-	(261.41)	24,738.59	124.943%	31,235.75	6,497.16	8278	AAA
037833AK6	7833AK6	362072	APPLE INC CPN: 2.400% Due: 5/3/2023	MORGAN	CORPORA	CORP-UBSJP	1G14153	2.400	2.41505034	3-May-13	3-May-2023	57,000.00	-	(20.24)	56,979.76	105.568%	60,173.76	3,194.00	975	AA1
373558AU7	558AU7	362077	GILEAD SCIENCES INC CPN: 4.400% Due: 12/1/2021 Callable at \$100,000 on 9/1/2021	MORGAN	CORPORA	CORP-UBSJP	1G14153	4.400	2.61521593	15-May-13	1-Dec-2021	10,000.00	198.31	-	10,198.31	103.909%	10,390.90	192.59	457	A3
85747AL7	747AL7	362078	STATE STREET CORP CPN: 3.100% Due: 5/15/2023	MORGAN	CORPORA	CORP-UBSJP	1G14153	3.100	3.11898248	15-May-13	15-May-2023	2,000.00	-	(0.88)	1,999.12	106.918%	2,138.36	139.24	987	A2
90131HB3	2478B3	362080	21ST CENTURY FOX AMERICA INC CPN: 8.150% Due: 10/17/2036	MORGAN	CORPORA	CORP-UBSJP	1G14153	8.150	5.44002815	17-May-13	17-Oct-2036	10,000.00	2,453.73	-	12,453.73	150.520%	15,052.00	2,598.27	5891	A3
872287AF4	2287AF4	362081	TCI COMMUNICATIONS INC CPN: 7.875% Due: 2/15/2026	MORGAN	CORPORA	CORP-UBSJP	1G14153	7.875	3.69997603	17-May-13	15-Feb-2026	40,000.00	7,20							



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880558EZO	0558EZO	447792	TENNESSEE ST SCH BD AUTH HIGHER EDL FACS SECOND PROG BDS 2014A 3.712% 11/01/29 B/E DTD 08/27/14 CLB CLB 11/01/2024 @100	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	3.712	3.28618732	27-Jan-15	1-Nov-2029	500,000.00	15,349.60	-	515,349.60	110.717%	553,585.00	38,235.40	3349	Aa1
38141GRD8	141GRD8	447793	GOLDMAN SACHS GROUP INC/THE CPN: 3.625% Due: 1/22/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.625	3.25606214	8-Jan-15	22-Jan-2023	25,000.00	192.42	-	25,192.42	107.353%	26,838.25	1,645.83	874	A3
92553PAXO	553PAXO	447794	VIACOM INC CPN: 3.875% Due: 4/1/2024 Callable at \$100,000 on 1/1/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.875	3.62203191	9-Jan-15	1-Apr-2024	15,000.00	114.37	-	15,114.37	109.174%	16,376.10	1,261.73	1309	BAA2
61747WAL3	747WAL3	452785	MORGAN STANLEY CPN: 5.500% Due: 7/28/2021	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	5.500	2.81005943	29-Jan-15	28-Jul-2021	50,000.00	1,106.16	-	51,106.16	104.586%	52,293.00	1,186.84	331	A3
617446HD4	7446HD4	452786	MORGAN STANLEY CPN: 7.250% Due: 4/1/2032	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	7.250	4.00296813	29-Jan-15	1-Apr-2032	50,000.00	13,500.36	-	63,500.36	153.037%	76,518.50	13,018.14	4231	A3
196479XKO	6479XKO	455786	COLORADO HSG & FIN AUTH TAXABLE SINGLE FAM BDS 2015A 2.973% 05/01/25 B/E DTD 02/05/15 CLB	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	2.973	2.99522901	5-Feb-15	1-May-2025	275,000.00	-	(249.28)	274,750.72	104.459%	287,262.25	12,511.53	1704	Aaa
20030NBL4	030NBL4	455789	COMCAST CORP GTD FXD RT NT 3.375% 02/15/25 B/E DTD 08/12/14 CLB CLB 11/15/2024 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.375	2.76774662	6-Feb-15	15-Feb-2025	750,000.00	17,512.41	-	767,512.41	111.453%	835,897.50	68,385.09	1629	A3
949748GE4	9748GE4	464788	WELLS FARGO & CO CPN: 4.650% Due: 11/4/2044	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.650	3.97497521	5-Feb-15	4-Nov-2044	25,000.00	2,378.85	-	27,378.85	121.813%	30,453.25	3,074.40	8831	A3
912810QA9	2810QA9	464789	UNITED STATES TREASURY BOND CPN: 3.500% Due: 2/15/2039	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	3.500	2.49641448	11-Feb-15	15-Feb-2039	300,000.00	41,605.81	-	341,605.81	140.121%	420,363.00	78,757.19	6742	AAA
278642AE3	8642AE3	464790	EBAY INC CPN: 2.600% Due: 7/15/2022 Callable at \$100,000 on 4/15/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.600	3.45704826	13-Feb-15	15-Jul-2022	45,000.00	-	(631.32)	44,368.68	103.420%	46,539.00	2,170.32	683	BAA1
404280AP4	4280AP4	464791	HSBC HOLDINGS PLC CPN: 4.250% Due: 3/14/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.250	3.53603101	17-Feb-15	14-Mar-2024	250,000.00	5,352.56	-	255,352.56	108.870%	272,175.00	16,822.44	1291	A3
06051GEU9	051GEU9	464792	BANK OF AMERICA CORP CPN: 3.300% Due: 1/11/2023	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	3.300	3.09506802	18-Feb-15	11-Jan-2023	300,000.00	1,277.24	-	301,277.24	106.688%	320,064.00	18,786.76	863	A2
278642AE3	8642AE3	464798	EBAY INC CPN: 2.600% Due: 7/15/2022 Callable at \$100,000 on 4/15/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.600	3.56899511	23-Feb-15	15-Jul-2022	45,000.00	-	(711.16)	44,288.84	103.420%	46,539.00	2,250.16	683	BAA1
61747WAL3	747WAL3	464799	MORGAN STANLEY CPN: 5.500% Due: 7/28/2021	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	5.500	2.82295934	23-Feb-15	28-Jul-2021	100,000.00	2,202.44	-	102,202.44	104.586%	104,586.00	2,383.56	331	A3
38141GRD8	141GRD8	464800	GOLDMAN SACHS GROUP INC/THE CPN: 3.625% Due: 1/22/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.625	3.15200829	24-Feb-15	22-Jan-2023	300,000.00	2,977.69	-	302,977.69	107.353%	322,059.00	19,081.31	874	A3
912810PXO	2810PXO	464803	UNITED STATES TREASURY BOND CPN: 4.500% Due: 5/15/2038	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	4.500	2.56209515	23-Feb-15	15-May-2038	250,000.00	64,325.71	-	314,325.71	156.051%	390,127.50	75,801.79	6466	AAA
912828F96	2828F96	464807	UNITED STATES TREASURY NOTE CPN: 2.000% Due: 10/31/2021	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	2.000	1.64245335	2-Feb-15	31-Oct-2021	500,000.00	1,959.81	-	501,959.81	102.141%	510,705.00	8,745.19	426	AAA
37384J56	3384J56	466785	GEORGIA ST GO BDS 2013E 4.180% 02/01/29 B/E DTD 07/18/13 CLB CLB 02/01/2023 @100	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	4.180	3.34254206	2-Feb-15	1-Feb-2029	500,000.00	27,954.68	-	527,954.68	108.028%	540,140.00	12,185.32	3076	Aaa
06406HCQO	406HCQO	466788	BANK NEW YORK INC MEDIUM TERM SR NTS FXD RT SER G 3.950% 11/18/25 B/E DTD 11/18/13 CLB CLB	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.950	2.68818373	9-Feb-15	18-Nov-2025	500,000.00	28,372.14	-	528,372.14	116.646%	583,230.00	54,857.86	1905	A1
06406HCQO	406HCQO	466789	BANK NEW YORK INC MEDIUM TERM SR NTS FXD RT SER G 3.950% 11/18/25 B/E DTD 11/18/13 CLB CLB	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.950	2.69382752	9-Feb-15	18-Nov-2025	250,000.00	14,118.36	-	264,118.36	116.646%	291,615.00	27,496.64	1905	A1
055451AU2	5451AU2	472816	BHP BILLITON FIN USA LTD GTD SR NT ISIN:US55451AU28 3.850% 09/30/23 B/E DTD 09/30/13 N/C	SANTAND	INTCORP	ICORP-ML	BIA SPR-07377	3.850	2.96194175	17-Mar-15	30-Sep-2023	500,000.00	11,995.82	-	511,995.82	110.330%	551,650.00	39,654.18	1125	A2
880591E17	0591E17	472824	TENN VALLEY AUTH CPN: 4.625% Due: 9/15/2060	MORGAN	TREASUR	AGEN-MLJP	BIA SPR-02388	4.625	3.78530724	18-Mar-15	15-Sep-2060	250,000.00	39,942.24	-	289,942.24	155.534%	388,835.00	98,892.76	14625	AAA
61761JVLO	761JVLO	472826	MORGAN STANLEY CPN: 3.700% Due: 10/23/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.700	3.45498531	19-Mar-15	23-Oct-2024	25,000.00	214.11	-	25,214.11	111.670%	27,917.50	2,703.39	1514	A3
912828F96	2828F96	472828	UNITED STATES TREASURY NOTE CPN: 2.000% Due: 10/31/2021	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	2.000	1.75986562	20-Mar-15	31-Oct-2021	1,000,000.00	2,623.83	-	1,002,623.83	102.141%	1,021,410.00	18,786.17	426	AAA
406216BD2	6216BD2	475815	HALLIBURTON CO CPN: 3.500% Due: 8/1/2023 Callable at \$100,000 on 5/1/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.500	2.99312768	23-Mar-15	1-Aug-2023	19,000.00	246.49	-	19,246.49	106.592%	20,252.48	1,005.99	1065	BAA1
912810QA9	2810QA9	475817	UNITED STATES TREASURY BOND CPN: 3.500% Due: 2/15/2039	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	3.500	2.48146849	31-Mar-15	15-Feb-2039	200,000.00	28,234.02	-	228,234.02	140.121%	280,242.00	52,007.98	6742	AAA
857477AM5	7477AM5	477815	STATE STR CORP SR NT 3.700% 11/20/23 B/E DTD 11/19/13 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.700	2.73292119	31-Mar-15	20-Nov-2023	450,000.00	12,383.04	-	462,383.04	110.584%	497,628.00	35,244.96	1176	A1
3136ABMX5	36ABMX5	482822	FNMA REMIC TRUST 2012-100 DB CPN: 3.000% Due: 9/25/2042	MORGAN	CMOS	CMOS-MLJP	BIA SPR-02388	3.000	3.31214002	13-Apr-15	25-Sep-2042	175,000.00	-	(7,912.26)	167,087.74	111.837%	195,714.75	28,627.01	8060	AAA
38374J656	AU1J656	482823	GNR 2004-93 PD CPN: 5.000% Due: 11/16/2034	MORGAN	CMOS	CMOS-UBSJP	BIA SPR-02388	5.000	4.10903311	6-Apr-15	16-Nov-2034	51,000.00	5,433.97	-	56,433.97	111.429%	56,828.79	1,394.82	5190	AAA
92343VBV9	343VBV9	482824	VERIZON COMMUNICATIONS INC CPN: 4.150% Due: 3/15/2024 Callable at \$100,000 on 12/15/2023	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	4.150	3.16314401	8-Apr-15	15-Mar-2024	25,000.00	754.62	-	25,754.62	111.633%	27,908.25	2,153.63	1292	BAA1
912810FP8	2810FP8	483817	UNITED STATES TREASURY BOND CPN: 5.375% Due: 2/15/2031	MORGAN	TREASUR	TNOTEMLP	BIA SPR-02388	5.375	2.20460126	17-Apr-15	15-Feb-2031	1,250,000.00	348,120.33	-	1,598,120.33	147.551%	1,844,387.50	246,267.17	3820	AAA
74005PB89	005PB89	483819	PRAXAIR INC CPN: 2.200% Due: 8/15/2022 Callable at \$100,000 on 5/15/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.200	2.41294896	21-Apr-15	15-Aug-2022	10,000.00	-	(37.95)	9,962.05	103.129%	10,312.90	350.85	714	A2
68389XAV7	389XAV7	484815	ORACLE CORP CPN: 4.300% Due: 7/8/2034 Callable at \$100,000 on 1/8/2034	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.300	3.5610139	24-Apr-15	8-Jul-2034	25,000.00	1,841.08	-	26,841.08	124.717%	31,179.25	4,338.17	5059	A3
68389XAS4	389XAS4	484816	ORACLE CORP CPN: 3.625% Due: 7/15/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.625	2.50300572	24-Apr-15	15-Jul-2023	50,000.00	1,446.23	-	51,446.23	109.136%	54,568.00	3,121.77	1048	A3
06051GFBO	051GFBO	484819	BANK OF AMERICA CORP CPN: 4.125% Due: 1/22/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.125	3.19504617	24-Apr-15	22-Jan-2024	25,000.00	682.28	-	25,682.28	111.869%	27,967.25	2,284.97	1239	A2
949748GA2	9748GA2	484820	WELLS FARGO & CO CPN: 3.300% Due: 9/9/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.300	2.94103262	27-Apr-15	9-Sep-2024	100,000.00	1,252.18	-	101,252.18	109.642%	109,642.00	8,389.82	1470	A2
949748GE4	9748GE4	484821	WELLS FARGO & CO CPN: 4.650% Due: 11/4/2044	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.650	4.30700912	27-Apr-15	4-Nov-2044	50,000.00	2,333.33	-	52,333.33	121.813%	60,906.50	8,573.17	8831	A3
38148LAC0	148LAC0	484822	GOLDMAN SACHS GROUP INC/THE CPN: 3.500% Due: 1/23/2025 Callable at \$100,000 on 10/23/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.500	3.3363048	27-Apr-15	23-Jan-2025	25,000.00	151.97	-	25,151.97	109.842%	27,460.50	2,308.53	1606	A3
670346AM7	0346AM7	489817	NUCOR CORP CPN: 4.000% Due: 8/1/2023 Callable at \$100,000 on 5/1/2023	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	4.000	3.17533092	30-Apr-15	1-Aug-2023	16,000.00	336.00	-	16,336.00	109.046%	17,447.36	1,111.36	1065	BAA1
055451AU2	5451AU2	490816	BHP BILLITON FINANCE USA LTD CPN: 3.850% Due: 9/30/2023	MORGAN	INTCORP	ICORPMLJP	BIA SPR-02388	3.850	2.82494555	30-Apr-15	30-Sep-2023	15,000.00	418.84	-	15,418.84	110.330%	16,549.50	1,130.66	1125	A2
55616XAL1	616XAL1	497825	MACY'S RETAIL HOLDINGS INC CPN: 3.625% Due: 6/1/2024 Callable at \$100,000 on 3/1/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388													



GOBIERNO DE PUERTO RICO
 Corporación Pública para la Supervisión y
 Seguro de Cooperativas de Puerto Rico

CORPORACIÓN PARA LA SUPERVISIÓN Y SEGURO DE COOPERTIVAS DE PUERTO RICO
NET POSITIONS, VALOR DEL MERCADO & INTERESES ACUMULADOS
 31-Aug-20

8/31/2020

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
437076BG6	7076BG6	524815	HOME DEPOT INC/ THE CPN: 2.625% Due : 6/1/2022 Callable at \$100.000 on 5/1/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.625	2.86114668	29-Jun-15	1-Jun-2022	70,000.00	-	(260.43)	69,739.57	103.965%	72,775.50	3,035.93	639	A2
3133EEF47	33EEF47	526825	FED FARM CR BK CPN: 2.470% Due : 9/30/2025	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.470	2.86881237	24-Jun-15	30-Sep-2025	210,000.00	-	(3,696.51)	206,303.49	110.124%	231,260.40	24,956.91	1856	AAA
38379MGX6	379MGX6	534815	GNMA GTD REMIC PASS THRU SECS 2015-094 REMIC PASSTHRU CTF CL YD 3.000% 07/20/45 B/E DTD 07/01/15 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	3.000	3.11551507	30-Jul-15	20-Jul-2045	400,000.00	-	(7,472.75)	392,527.25	100.290%	401,160.00	8,632.75	9089	Aaa
88731EAJ9	731EAJ9	535822	TIME WARNER ENTERTAINMENT CO LP CPN: 8.375% Due : 7/15/2033	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	8.375	6.40597759	22-Jul-15	15-Jul-2033	50,000.00	7,459.11	-	57,459.11	155.610%	77,805.00	20,345.89	4701	BA1
85771PAV4	771PAV4	535823	EQUINOR ASA CPN: 2.750% Due : 11/10/2021	MORGAN	INTCORP	ICORPMLJP	BIA SPR-02388	2.750	2.82603931	24-Jul-15	10-Nov-2021	2,000.00	-	(1.65)	1,998.35	103.113%	2,062.26	63.91	436	BAA2
026874CY1	6874CY1	535824	AMERICAN INTERNATIONAL GROUP INC CPN: 4.125% Due : 2/15/2024	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	4.125	3.61699466	30-Jul-15	15-Feb-2024	45,000.00	674.13	-	45,674.13	111.450%	50,152.50	4,478.37	1263	BAA1
88213ACQ6	213ACQ6	535828	TEXAS A & M UNIV REV REV FINANCING SYS BDS 2015D 4.000% 05/15/28 B/E DTD 07/23/15 CLB CLB	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	4.000	3.78447001	23-Jul-15	15-May-2028	500,000.00	6,604.81	-	506,604.81	114.392%	571,960.00	65,355.19	2814	Aaa
45506DVA0	506DVA0	535829	INDIANA ST FIN AUTH REV LEASE APPROPRIATION BDS MOTORSPORTS IMPT 4.259% 07/15/28 B/E DTD	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	4.259	4.259	24-Jul-15	15-Jul-2028	300,000.00	-	-	300,000.00	116.819%	350,457.00	50,457.00	2875	Aa2
3136ADM8	6ADM8	545815	FNMA GTD REMIC PASS THRU TR REMIC TR 2013-30 CL-PT 3.000% 04/25/43 B/E DTD 03/01/13 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	3.000	3.05355704	25-Aug-15	25-Apr-2043	181,957.94	-	(1,489.46)	180,468.48	101.254%	184,239.69	3,771.21	8272	Aaa
92553PAZ5	553PAZ5	549852	VIACOM INC CPN: 4.850% Due : 12/15/2034 Callable at \$100.000 on 6/15/2034	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.850	5.651994	10-Aug-15	15-Dec-2034	30,000.00	-	(2,075.66)	27,924.34	112.214%	33,664.20	5,739.86	5219	BAA2
912828RC6	2828RC6	549857	UNITED STATES TREASURY NOTE CPN: 2.125% Due : 8/15/2021	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	2.125	1.75729069	27-Aug-15	15-Aug-2021	1,000,000.00	3,311.14	-	1,003,311.14	101.875%	1,018,750.00	15,438.86	349	AAA
38379NQ21	379NQ21	549863	GNMA REMIC TRUST 2015-100 PG CPN: 2.900% Due : 7/20/2045	MORGAN	CMOS	CMOS-MS	541-026956-086	2.500	2.46367635	21-Aug-15	20-Jul-2045	204,037.28	-	-	205,342.03	103.518%	211,215.31	5,873.28	9089	AAA
3133ECF82	33ECF82	549875	FED FARM CR BK CPN: 2.440% Due : 2/12/2025	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.440	2.57310402	26-Aug-15	12-Feb-2025	1,000,000.00	-	(5,223.72)	994,776.28	109.037%	1,090,370.00	95,593.72	1626	AAA
3133EEF47	33EEF47	549877	FED FARM CR BK CPN: 2.470% Due : 9/30/2025	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.470	2.64594503	26-Aug-15	30-Sep-2025	1,000,000.00	-	(7,897.52)	992,102.48	110.124%	1,101,240.00	109,137.52	1856	AAA
3133EEK74	33EEK74	550820	FED FARM CR BK CPN: 2.680% Due : 5/13/2025	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.680	2.68045084	28-Aug-15	13-May-2025	1,000,000.00	-	(29.03)	999,970.97	110.544%	1,105,440.00	105,469.03	1716	AAA
3133EAJ90	33EAJ90	550821	FED FARM CR BK CPN: 2.350% Due : 8/14/2024	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.350	2.60260412	28-Aug-15	14-Aug-2024	1,000,000.00	-	(8,851.13)	991,148.87	107.885%	1,078,850.00	87,701.13	1444	AAA
912828G38	2828G38	550822	UNITED STATES TREASURY NOTE CPN: 2.250% Due : 11/15/2024	MORGAN	TREASUR	TBOND-MS	541-026956-086	2.250	2.12972966	31-Aug-15	15-Nov-2024	1,000,000.00	4,562.43	-	1,004,562.43	108.508%	1,085,080.00	80,517.57	1537	AAA
912828D56	2828D56	550823	UNITED STATES TREASURY NOTE CPN: 2.375% Due : 8/15/2024	MORGAN	TREASUR	TNOTE-MS	541-026956-086	2.375	2.10623991	31-Aug-15	15-Aug-2024	999,000.00	9,623.56	-	1,008,623.56	108.543%	1,084,344.57	75,721.01	1445	AAA
912828D56	2828D56	550825	UNITED STATES TREASURY NOTE CPN: 2.375% Due : 8/15/2024	MORGAN	TREASUR	TNOTE-MS	541-026956-086	2.375	2.10528993	31-Aug-15	15-Aug-2024	1,000.00	9.67	-	1,009.67	108.543%	1,085.43	75.76	1445	AAA
674599CE3	4599CE3	552819	OCCIDENTAL PETROLEUM CORP CPN: 2.700% Due : 2/15/2023 Callable at \$100.000 on 11/15/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.700	3.47059036	31-Aug-15	15-Feb-2023	20,000.00	-	(331.85)	19,668.15	96.174%	19,234.80	(433.35)	898	BA2
06051GFF1	051GFF1	556815	BANK AMER CORP FXD RT NTS SER L 4.000% 04/01/24 B/E DTD 04/01/14 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	4.000	3.81806058	4-Sep-15	1-Apr-2024	750,000.00	8,743.65	-	758,743.65	111.633%	837,247.50	78,503.85	1309	A2
055451AU2	5451AU2	556818	BHP BILLITON FIN USA LTD GTD SR NT ISIN#US055451AU28 3.850% 09/30/23 B/E DTD 09/30/13 N/C	SANTAND	INTCORP	ICORP-ML	BIA SPR-07377	3.850	3.58999548	4-Sep-15	30-Sep-2023	250,000.00	1,721.48	-	251,721.48	110.330%	275,825.00	24,103.52	1125	A2
65005130	005130	556837	NEW YORK ST URBAN DEV CORP REV PERSONAL INC TAX REV BDS 2014B 2.830% 03/15/22 B/E DTD	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	2.830	2.6730136	15-Sep-15	15-Mar-2022	500,000.00	1,100.09	-	501,100.09	103.480%	517,400.00	16,299.91	561	Aa1
3137EADB2	37EADB2	556840	FEDERAL HOME LN MTG CORP REFERENCE NTS FED REFERENCE NOTE 2.375% 01/13/22 B/E DTD	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.375	1.97546465	23-Sep-15	13-Jan-2022	1,000,000.00	5,096.88	-	1,005,096.88	103.060%	1,030,600.00	25,503.12	500	AAA
3133EAJ90	33EAJ90	556842	FED FARM CR BK CPN: 2.350% Due : 8/14/2024	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.350	2.62052664	10-Sep-15	14-Aug-2024	1,000,000.00	-	(9,477.05)	990,522.95	107.885%	1,078,850.00	88,327.05	1444	AAA
3130A6AP2	30A6AP2	556844	FED HOME LN BK CPN: 2.250% Due : 9/9/2022	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.250	2.52569585	10-Sep-15	9-Sep-2022	1,000,000.00	-	(126.99)	999,873.01	104.283%	1,042,830.00	42,956.99	739	AAA
3133EEK74	33EEK74	556845	FED FARM CR BK CPN: 2.680% Due : 5/13/2025	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.680	2.70682883	11-Sep-15	13-May-2025	1,000,000.00	-	(1,112.12)	998,887.88	110.544%	1,105,440.00	106,552.12	1716	AAA
3136ABZ22	36ABZ22	556846	FNMA REMIC TRUST 2013-6 LD CPN: 2.000% Due : 2/25/2043	MORGAN	CMOS	CMOS-MS	541-026956-086	2.000	2.06562814	11-Sep-15	25-Feb-2043	414,366.06	-	(4,665.14)	409,700.92	104.270%	432,059.49	22,358.57	8213	AAA
31397NHH1	397NHH1	556847	FNMA REMIC TRUST 2009-10 PE CPN: 5.500% Due : 3/25/2039	MORGAN	CMOS	CMOS-MS	541-026956-086	5.500	4.94730299	11-Sep-15	25-Mar-2039	7,291.06	441.63	-	7,732.69	108.428%	7,905.55	172.86	6780	AAA
3137BDFK2	37BDFK2	556848	FHLMC REMIC SERIES 4384 LA CPN: 3.500% Due : 9/15/2040	MORGAN	CMOS	CMOS-MS	541-026956-086	3.500	3.16375162	11-Sep-15	15-Sep-2040	275,628.09	12,834.11	-	288,462.20	102.571%	282,714.49	(5,747.71)	7320	AAA
3137BKC84	37BKC84	556849	FHLMC REMIC SERIES 4480 EA CPN: 3.500% Due : 1/15/2043	MORGAN	CMOS	CMOS-MS	541-026956-086	3.500	3.16201583	11-Sep-15	15-Nov-2043	427,446.26	22,191.09	-	449,637.35	106.751%	456,303.16	6,665.81	8476	AAA
31378J33	378J33	556850	FHLMC REMIC SERIES 4231 PA CPN: 3.500% Due : 5/15/2042	MORGAN	CMOS	CMOS-MS	541-026956-086	3.500	3.17696804	11-Sep-15	15-May-2042	220,223.24	10,413.41	-	230,636.65	105.265%	231,817.99	1,181.34	7927	AAA
3133834G3	33834G3	556857	FED HOME LN BK CPN: 2.125% Due : 6/9/2023	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.125	2.37512386	10-Sep-15	9-Jun-2023	1,000,000.00	-	(6,298.72)	993,701.28	105.155%	1,051,550.00	57,848.72	1012	AAA
912828B66	2828B66	557820	UNITED STATES TREASURY NOTE CPN: 2.750% Due : 2/15/2024	MORGAN	TREASUR	AGEN-MLJP	BIA SPR-02388	2.750	2.13513387	16-Sep-15	15-Feb-2024	500,000.00	9,670.14	-	509,670.14	108.867%	544,335.00	34,664.86	1263	AAA
94974BFC9	974BFC9	557822	WELLS FARGO & CO CPN: 3.500% Due : 3/8/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.500	2.86906658	28-Sep-15	8-Mar-2022	100,000.00	867.72	-	100,867.72	104.576%	104,576.00	3,708.28	554	A2
1845403R1	45403R1	558816	CLEAR CREEK TEX INDPT SCH DIST ULTD TAX REF BDS 2012B 3.400% 02/15/22 B/E DTD 11/01/12 N/C	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	3.400	2.4470699	24-Sep-15	15-Feb-2022	660,000.00	8,408.23	-	668,408.23	103.876%	685,581.60	17,173.37	533	AAA
73474TAB6	474TAB6	558818	PORT MORROW ORE TRANSMISSION FACS REV REV BDS BONNEVILLE PWR ADMIN 3.221% 09/01/24 B/E DTD 12/18/14 N/C	SANTAND	MUNI_US	REVUS-ML	BIA SPR-07377	3.221	3.03205572	24-Sep-15	1-Sep-2024	500,000.00	3,283.26	-	503,283.26	109.932%	549,660.00	46,376.74	1462	Aa2
38377DZ33	377DZ33	571816	GNMA GTD REMIC PASS THRU SECS 2010-105 REMIC PASSTHRU 221 MX CL CB 2.000% 01/16/40 B/E DTD 08/01/10 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.94183486	23-Oct-15	16-Jan-2040	317,014.34	2,851.33	-	319,865.67	103.423%	327,865.74	8,000.07	7077	Aaa
38379MA61	379MA61	571817	GNMA GTD REMIC PASS THRU SECS 2015-116 REMIC PASSTHRU SECS MX CL HP 2.000% 05/20/45 B/E DTD 08/01/15 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.94443148	23-Oct-15	20-May-2045	291,624.14	3,046.47	-	294,670.61	103.029%	300,457.44	5,786.83	9028	Aaa
3136ACFQ9	36ACFQ9	571818	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 3.270% 08/27/32 B/E DTD 08/27/15 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.98189445	23-Oct-15	25-Jun-2042	471,274.63	1,445.35	-	472,719.98	103.041%	485,606.09	12,886.11	7968	Aaa
38379MG57	379MG57																			



GOBIERNO DE PUERTO RICO
 Corporación Pública para la Supervisión y Seguro de Cooperativas de Puerto Rico

CORPORACIÓN PARA LA SUPERVISIÓN Y SEGURO DE COOPERTIVAS DE PUERTO RICO
NET POSITIONS, VALOR DEL MERCADO & INTERESES ACUMULADOS
 31-Aug-20

8/31/2020																				
Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
3136ACSZ5	36ACSZ5	578816	FNMA GTD REMIC PASS THRU TR REMIC TR 2013-16 CL-YC 2.000% 03/25/43 B/E DTD 02/01/13 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	2.03909894	5-Nov-15	25-Mar-2043	654,663.80	-	(4,424.69)	650,239.11	103.122%	675,102.40	24,863.29	8241	Aaa
931142DH3	1142DH3	580916	WALMART INC CPN: 2.550% Due : 4/11/2023 Callable at \$100.000 on 1/11/2023	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	2.550	2.63996365	10-Oct-15	11-Apr-2023	50,000.00	-	(105.85)	49,894.15	105.582%	52,791.00	2,896.85	953	AA2
035242AA4	5242AA4	580917	ANHEUSER-BUSCH INBEV FINANCE INC CPN: 2.625% Due : 1/17/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.625	3.4100035	5-Nov-15	17-Jan-2023	25,000.00	-	(410.43)	24,589.57	104.816%	26,204.00	1,614.43	869	BAA1
24422ETB5	422ETB5	580919	JOHN DEERE CAPITAL CORP CPN: 2.450% Due : 9/11/2020	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.450	2.39704305	9-Nov-15	11-Sep-2020	50,000.00	0.62	-	50,000.62	100.055%	50,027.50	26.88	11	A2
458140AR1	8140AR1	580920	INTEL CORP REGS CPN: 3.100% Due : 7/29/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.100	2.7491233	16-Nov-15	29-Jul-2022	30,000.00	182.10	-	30,182.10	105.474%	31,642.20	1,460.20	697	A1
92936QAG3	936QAG3	580921	WFRBS 2012-C6 A4 CPN: 3.440% Due : 4/15/2056	MORGAN	CMOS	ABSA-MLJP	BIA SPR-02388	3.440	3.12934433	17-Nov-15	15-Jan-2022	114,931.31	447.07	-	115,378.38	101.451%	116,598.96	1,220.58	502	AAA
69362BAY8	362BAY8	580923	PSEG POWER LLC CPN: 4.150% Due : 9/15/2021 Callable at \$100.000 on 6/15/2021	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.150	3.4021917	27-Nov-15	15-Sep-2021	25,000.00	174.26	-	25,174.26	102.831%	25,707.75	533.49	380	BAA1
124857AM5	4857AM5	582836	CBS CORP CPN: 3.700% Due : 8/15/2024 Callable at \$100.000 on 5/15/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.700	3.86594373	7-Dec-15	15-Aug-2024	25,000.00	-	(138.64)	24,861.36	109.721%	27,430.25	2,568.89	1445	BAA2
3137AWTR6	37AWTR6	594820	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4144 CL P 2.500% 12/15/42 B/E DTD 12/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.500	2.4492895	14-Jan-16	15-Dec-2042	184,145.02	1,524.53	-	185,669.55	104.452%	192,343.16	6,673.61	8141	Aaa
3137AXJR5	37AXJR5	597815	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4151 CL DA 1.500% 11/15/31 B/E DTD 01/01/13 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	1.500	1.57148015	10-Feb-16	15-Nov-2031	273,492.57	-	(1,943.62)	271,548.95	101.956%	278,842.08	7,293.13	4093	Aaa
3137AU3C1	37AU3C1	597816	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4108 CL PA 2.000% 09/15/42 B/E DTD 09/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.96982617	11-Feb-16	15-Sep-2042	258,398.15	1,338.18	-	259,736.33	104.101%	268,995.06	9,258.73	8050	Aaa
3133EEH29	33EEH29	597817	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.550% 07/07/25 B/E DTD 05/07/15 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.550	2.19943915	12-Feb-16	7-Jul-2025	1,000,000.00	15,269.39	-	1,015,269.39	110.179%	1,101,790.00	86,520.61	1771	Aaa
3130A7BA2	30A7BA2	597818	FEDERAL HOME LN BKS FIXED RATE HZ-2026 2.375% 03/13/26 B/E DTD 02/09/16 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.375	2.26018339	12-Feb-16	13-Mar-2026	3,000,000.00	17,552.16	-	3,017,552.16	110.191%	3,305,730.00	288,177.84	2020	Aaa
437076AW2	7076AW2	597821	HOME DEPOT INC SR NT 4.400% 04/01/21 B/E DTD 03/31/11 CLB CLB 01/01/2021 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	4.400	2.0611601	12-Feb-16	1-Apr-2021	500,000.00	6,409.60	-	506,409.60	101.366%	506,830.00	420.40	213	A2
3133EA6C7	33EA6C7	597823	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.500% 10/24/25 B/E DTD 10/24/12 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.500	2.14152142	16-Feb-16	24-Oct-2025	900,000.00	14,909.59	-	914,909.59	110.356%	993,204.00	78,294.41	1880	Aaa
3130A6C70	30A6C70	597824	FEDERAL HOME LN BKS FIXED RATE TW-2025 2.625% 09/12/25 B/E DTD 08/14/15 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.625	2.16575465	16-Feb-16	12-Sep-2025	1,000,000.00	19,791.29	-	1,019,791.29	110.900%	1,109,000.00	89,208.71	1838	Aaa
3133EWP1	33EWP1	597825	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.370% 04/01/25 B/E DTD 04/01/15 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.370	2.09428439	12-Feb-16	1-Apr-2025	1,000,000.00	11,434.20	-	1,011,434.20	108.932%	1,089,320.00	77,885.80	1674	Aaa
3133EE321	33EE321	597826	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.900% 01/15/26 B/E DTD 07/15/15 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.900	2.23466992	12-Feb-16	15-Jan-2026	2,000,000.00	63,751.67	-	2,063,751.67	112.734%	2,254,680.00	190,928.33	1963	Aaa
3133EFQ7	33EFQ7	597827	FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS CONS BOND 2.700% 11/25/25 B/E DTD 11/25/15 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.700	2.22429208	12-Feb-16	25-Nov-2025	860,000.00	19,126.43	-	879,126.43	111.490%	958,814.00	79,687.57	1912	Aaa
912828V56	2828V56	600816	UNITED STATES TREASURY NOTE CPN: 2.500% Due : 8/15/2023	MORGAN	TREASUR	TBONDUSJP	BIA SPR-02388	2.500	1.64399479	4-Feb-16	15-Aug-2023	2,000,000.00	47,363.47	-	2,047,363.47	106.914%	2,138,280.00	90,916.53	1079	AAA
3136AEJA6	36AEJA6	602822	FNMA REMIC TRUST 2013-58 A CPN: 2.000% Due : 12/25/2039	MORGAN	CMOS	CMOS-MS	541-026956-086	2.000	1.98025218	29-Feb-16	25-Dec-2039	147,186.19	447.48	-	147,633.67	100.948%	148,581.52	947.85	7055	AAA
3137ASS39	37ASS39	605815	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4095 CL BD 1.750% 04/15/39 B/E DTD 08/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	1.750	1.75328063	22-Feb-16	15-Apr-2039	89,424.48	-	(44.96)	89,379.52	100.970%	90,291.90	912.38	6801	Aaa
3136A8TP5	36A8TP5	605816	FNMA GTD REMIC PASS THRU TR REMIC TR 2012-99 CL-DB 1.750% 08/25/41 B/E DTD 08/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	1.750	1.76216989	24-Feb-16	25-Aug-2041	137,842.59	-	(283.48)	137,559.11	102.737%	141,615.34	4,056.23	7664	Aaa
00206RCM2	206RCM2	608816	AT&T INC CPN: 3.000% Due : 6/30/2022 Callable at \$100.000 on 4/30/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.000	3.24495708	26-Feb-16	30-Jun-2022	20,000.00	-	(80.49)	19,919.51	104.386%	20,877.20	957.69	668	BAA2
912828K74	2828K74	611815	UNITED STATES TREASURY NOTE CPN: 2.000% Due : 8/15/2025	MORGAN	TREASUR	TBONDMLJP	BIA SPR-02388	2.000	1.86205403	4-Feb-16	15-Aug-2025	1,250,000.00	7,792.34	-	1,257,792.34	108.504%	1,356,300.00	98,507.66	1810	AAA
585055B54	5055B54	623815	MEDTRONIC INC GTD FIXED RT SR NT 3.500% 03/15/25 B/E DTD 03/15/15 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.500	2.91301705	8-Mar-16	15-Mar-2025	500,000.00	11,632.67	-	511,632.67	112.563%	562,815.00	51,182.33	1657	A3
92826CAD4	826CAD4	623816	VISA INC FXD RT SR NT 3.150% 12/14/25 B/E DTD 12/14/15 CLB CLB 09/14/2025 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.150	2.74780799	8-Mar-16	14-Dec-2025	750,000.00	13,883.63	-	763,883.63	112.428%	843,210.00	79,326.37	1931	AA3
94974BF14	974BF14	625816	WELLS FARGO & CO CPN: 3.450% Due : 2/13/2023	MORGAN	CORPORA	CORP-UBS	541-026956-086	3.450	3.15647701	2-Mar-16	13-Feb-2023	300,000.00	1,920.16	-	301,920.16	106.335%	319,005.00	17,084.84	896	A3
55616XAM9	616XAM9	629815	MACY'S RETAIL HOLDINGS INC CPN: 4.500% Due : 12/15/2034 Callable at \$100.000 on 6/15/2034	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	4.500	6.26602078	18-Mar-16	15-Dec-2034	8,000.00	-	(1,178.46)	6,821.54	58.000%	4,640.00	(2,181.54)	5219	B1
3130A7BA2	30A7BA2	636817	FEDERAL HOME LN BKS FIXED RATE HZ-2026 2.375% 03/13/26 B/E DTD 02/09/16 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.375	2.29189941	26-Apr-16	13-Mar-2026	1,000,000.00	4,231.64	-	1,004,231.64	110.191%	1,101,910.00	97,678.36	2020	Aaa
3137AW6P5	37AW6P5	636818	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4125 CL LB 2.500% 08/15/42 B/E DTD 11/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.500	2.47416195	19-Apr-16	15-Aug-2042	41,438.14	172.80	-	41,610.94	100.200%	41,521.02	(89.92)	8019	Aaa
404280AV1	4280AV1	636820	HSBC HOLDINGS PLC CPN: 3.400% Due : 3/8/2021	MORGAN	INTCORP	ICORP-MS	541-026956-086	3.400	2.65947666	20-Apr-16	8-Mar-2021	1,000,000.00	3,563.73	-	1,003,563.73	101.567%	1,015,670.00	12,106.27	189	A2
46625HKC3	625HKC3	636821	JPMORGAN CHASE & CO CPN: 3.125% Due : 1/23/2025 Callable at \$100.000 on 10/23/2024	MORGAN	CORPORA	CORP-MS	541-026956-086	3.125	3.02424905	21-Apr-16	23-Jan-2025	1,000,000.00	3,847.17	-	1,003,847.17	109.162%	1,091,620.00	87,772.83	1606	A2
110122AT5	0122AT5	636822	BRISTOL-MYERS SQUIBB CO CPN: 2.000% Due : 8/1/2022	MORGAN	CORPORA	CORP-MS	541-026956-086	2.000	1.830392	22-Apr-16	1-Aug-2022	1,000,000.00	3,050.02	-	1,003,050.02	103.064%	1,030,640.00	27,589.98	700	A2
494368BH5	AU18BH5	636823	KIMBERLY-CLARK CORP CPN: 2.400% Due : 3/1/2022	MORGAN	CORPORA	CORP-MS	541-026956-086	2.400	1.77627124	25-Apr-16	1-Mar-2022	1,000,000.00	8,846.15	-	1,008,846.15	103.012%	1,030,120.00	21,273.85	547	A2
594918BB9	4918BB9	637816	MICROSOFT CORP CPN: 2.700% Due : 2/12/2025 Callable at \$100.000 on 11/12/2024	MORGAN	CORPORA	CORP-MS	541-026956-086	2.700	2.24919192	27-Apr-16	12-Feb-2025	1,000,000.00	18,078.23	-	1,018,078.23	109.152%	1,091,520.00	73,441.77	1626	AAA
3137AW6P5	37AW6P5	638815	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4125 CL LB 2.500% 08/15/42 B/E DTD 11/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.500	2.45851061	14-Apr-16	15-Aug-2042	1,000,000.00	6,707.57	-	1,006,707.57	100.200%	1,002,000.00	(4,707.57)	8019	Aaa
3137BNSN5	37BNSN5	642815	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 004567 CL LG 2.000% 08/15/45 B/E DTD 04/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.99212819	29-Apr-16	15-Aug-2045	593,504.44	631.95	-	594,136.39	103.285%	613,001.06	18,864.67	9115	Aaa
3136ASAO9	36ASAO9	642816	FNMA GTD REMIC PASS THRU TR REMIC TR 2016-27 CL-BD 1.750% 11/25/45 B/E DTD 04/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	1.750	1.73655507	29-Apr-16	25-Nov-2045	378,805.66	807.98	-	379,613.64	102.658%	388,874.31	9,260.67	9217	Aaa
035242AL0	5242AL0	647816	ANHEUSER-BUSCH INBEV FINANCE INC CPN: 3.300% Due : 2/1/2023 Callable at \$100.000 on 12/1/2022	MORGAN	CORPORA	CORP-MLJP														



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 31-Aug-20

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
931422AH2	1422AH2	651824	WALGREEN CO CPN: 3.100% Due : 9/15/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.100	3.14208671	24-May-16	15-Sep-2022	12,000.00	-	(9.37)	11,990.63	105.046%	12,605.52	614.89	745	BAA2
035242AL0	5242AL0	651825	ANHEUSER-BUSCH INBEV FINANCE INC CPN: 3.300% Due : 2/1/2023 Callable at \$100.000 on 12/1/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.300	2.81850152	25-May-16	1-Feb-2023	17,000.00	176.47	-	17,176.47	106.291%	18,069.47	893.00	884	BAA1
825282AV4	2582AV4	652815	SHELL INTERNATIONAL FINANCE BV CPN: 2.250% Due : 1/6/2023	MORGAN	CORPORA	CORP-MS	541-026956-086	2.250	2.35434449	9-May-16	6-Jan-2023	500,000.00	-	(1,128.50)	498,871.50	104.763%	523,815.00	24,943.50	858	AA2
3133EF7G6	33EF7G6	652816	FED FARM CR BK CPN: 2.400% Due : 5/11/2028	MORGAN	TREASUR	AGEN-MS	541-026956-086	2.400	2.35193438	11-May-16	11-May-2028	1,225,000.00	3,925.95	-	1,228,925.95	111.815%	1,369,733.75	140,807.80	2810	AAA
035242AP1	5242AP1	659818	ANHEUSER-BUSCH INBEV FINANCE INC CPN: 3.650% Due : 2/1/2026 Callable at \$100.000 on 11/1/2025	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.650	3.10476857	25-May-16	1-Feb-2026	25,000.00	626.88	-	25,626.88	112.836%	28,209.00	2,582.12	1980	BAA1
3137BMNJ1	37BMNJ1	659819	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4546 CL TE 2.000% 12/15/45 B/E DTD 01/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.9832396	25-May-16	15-Dec-2045	112,963.07	362.42	-	113,325.49	101.476%	114,630.40	1,304.91	9237	Aaa
91281ORS9	281ORS9	671970	UNITED STATES TREASURY BOND CPN: 2.500% Due : 5/15/2046	MORGAN	TREASUR	TNOTE-MS	541-026956-086	2.500	2.53347108	24-Jun-16	15-May-2046	1,000,000.00	-	(6,018.96)	993,981.04	123.289%	1,232,890.00	238,908.96	9388	AAA
91281ORK6	281ORK6	671972	UNITED STATES TREASURY BOND CPN: 2.500% Due : 2/15/2045	MORGAN	TREASUR	TNOTE-MS	541-026956-086	2.500	2.52980123	24-Jun-16	15-Feb-2045	1,000,000.00	-	(5,175.98)	994,824.02	122.758%	1,227,580.00	232,755.98	8934	AAA
037833BU3	7833BU3	671977	APPLE INC CPN: 2.850% Due : 2/23/2023 Callable at \$100.000 on 12/23/2022	MORGAN	CORPORA	CORP-MS	541-026956-086	2.850	2.12387392	27-Jun-16	23-Feb-2023	1,000,000.00	16,670.92	-	1,016,670.92	105.847%	1,058,470.00	41,799.08	906	AA1
166764AB6	6764AB6	671978	CHEVRON CORP CPN: 2.355% Due : 12/5/2022 Callable at \$100.000 on 9/5/2022	MORGAN	CORPORA	CORP-MS	541-026956-086	2.355	2.18753812	27-Jun-16	5-Dec-2022	1,000,000.00	3,507.33	-	1,003,507.33	104.050%	1,040,500.00	36,992.67	826	AA2
68389XBC8	389XBC8	671982	ORACLE CORP CPN: 2.950% Due : 5/15/2025 Callable at \$100.000 on 2/15/2025	MORGAN	CORPORA	CORP-MS	541-026956-086	2.950	2.43884922	27-Jun-16	15-May-2025	1,000,000.00	21,487.02	-	1,021,487.02	109.736%	1,097,360.00	75,872.98	1718	A3
717081DV2	7081DV2	671983	Pfizer INC CPN: 2.750% Due : 6/3/2026	MORGAN	CORPORA	CORP-MS	541-026956-086	2.750	2.49982213	28-Jun-16	3-Jun-2026	1,000,000.00	12,669.31	-	1,012,669.31	111.619%	1,116,190.00	103,520.69	2102	A1
589331AT4	9331AT4	671984	MERCK & CO INC CPN: 2.400% Due : 9/15/2022 Callable at \$100.000 on 6/15/2022	MORGAN	CORPORA	CORP-MS	541-026956-086	2.400	1.96286973	28-Jun-16	15-Sep-2022	1,000,000.00	8,335.95	-	1,008,335.95	103.930%	1,039,300.00	30,964.05	745	A1
478160BY9	8160BY9	671986	JOHNSON & JOHNSON CPN: 2.450% Due : 3/1/2026 Callable at \$100.000 on 12/1/2025	MORGAN	CORPORA	CORP-MS	541-026956-086	2.450	2.18548009	28-Jun-16	1-Mar-2026	1,000,000.00	13,034.24	-	1,013,034.24	109.873%	1,098,730.00	85,695.76	2008	AAA
3137BMNK8	37BMNK8	674834	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 4546 CL TG 2.250% 12/15/45 B/E DTD 01/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.250	2.18671392	30-Jun-16	15-Dec-2045	493,827.66	5,829.12	-	499,656.78	104.239%	514,761.01	15,104.23	9237	Aaa
3137BQQ75	37BQQ75	674835	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 004591 CL QG 2.500% 04/15/46 B/E DTD 06/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.500	2.41179668	30-Jun-16	15-Apr-2046	895,065.84	14,433.73	-	909,499.57	104.126%	931,996.26	22,496.69	9358	Aaa
3137BQQA8	37BQQA8	674836	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 004591 CL QJ 2.000% 04/15/46 B/E DTD 06/01/16 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.9999998	30-Jun-16	15-Apr-2046	640,654.42	-	-	640,654.42	102.993%	659,829.21	19,174.79	9358	Aaa
3136ADFT1	36ADFT1	674837	FNMA GTD REMIC PASS THRU TR REMIC TR 2013-31 CL-NG 2.250% 04/25/33 B/E DTD 03/01/13 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.250	2.16488406	30-Jun-16	25-Apr-2033	243,994.27	2,202.11	-	246,196.38	105.395%	257,157.76	10,961.38	4620	Aaa
084670BR8	4670BR8	674838	BERKSHIRE HATHAWAY INC CPN: 2.750% Due : 3/15/2023 Callable at \$100.000 on 1/15/2023	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	2.750	2.3049752	1-Jun-16	15-Mar-2023	25,000.00	259.63	-	25,259.63	105.760%	26,440.00	1,180.37	926	AA2
278855AU4	8855AU4	674839	ECOLAB INC CPN: 3.250% Due : 1/14/2023 Callable at \$100.000 on 11/14/2022	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.250	2.71504837	7-Jun-16	14-Jan-2023	20,000.00	230.26	-	20,230.26	105.942%	21,188.40	958.14	866	BAA1
91282M80	282M80	674843	UNITED STATES TREASURY NOTE CPN: 2.000% Due : 11/30/2022	MORGAN	TREASUR	TNOTEMLJP	BIA SPR-02388	2.000	1.36703693	16-Jun-16	30-Nov-2022	250,000.00	3,389.22	-	253,389.22	104.176%	260,440.00	7,050.78	821	AAA
857477AN3	7477AN3	674844	STATE STREET CORP CPN: 3.300% Due : 12/16/2024	MORGAN	CORPORA	CORP-MLJP	BIA SPR-02388	3.300	2.43998691	24-Jun-16	16-Dec-2024	20,000.00	662.73	-	20,662.73	111.666%	22,333.20	1,670.47	1568	A1
437076AW2	7076AW2	675815	HOME DEPOT INC SR NT 4.400% 04/01/21 B/E DTD 03/31/11 CLB CLB 01/01/2021 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	4.400	1.95024052	1-Jun-16	1-Apr-2021	250,000.00	3,376.73	-	253,376.73	101.366%	253,415.00	38.27	213	A2
742718EB1	2718EB1	675820	PROCTER & GAMBLE CO FXD RT 3.100% 08/15/23 B/E DTD 08/13/13 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.100	1.88993654	23-Jun-16	15-Aug-2023	750,000.00	24,952.81	-	774,952.81	108.296%	812,220.00	37,267.19	1079	Aa3
927804F58	7804F58	675821	VIRGINIA ELEC & PWR CO FXD RT SR NT 2015 SER A 3.100% 05/15/25 B/E DTD 05/13/15 CLB CLB	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.100	2.48918412	23-Jun-16	15-May-2025	750,000.00	19,212.80	-	769,212.80	110.345%	827,587.50	58,374.70	1718	A2
46625HH26	625HH26	675822	JPMORGAN CHASE & CO FIXED RT NT 4.625% 05/10/21 B/E DTD 05/10/11 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	4.625	2.236952	24-Jun-16	10-May-2021	750,000.00	11,625.00	-	761,625.00	102.988%	772,485.00	10,860.00	252	A2
68389XAU9	389XAU9	675823	ORACLE CORP FXD RT NT 3.400% 07/08/24 B/E DTD 07/08/14 CLB CLB 04/08/2024 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.400	2.36276834	24-Jun-16	8-Jul-2024	750,000.00	27,129.73	-	777,129.73	109.979%	824,842.50	47,712.77	1407	A3
949748GA2	748GA2	675825	WELLS FARGO & CO NEW MEDIUM TERM SR NTS FIXED RATE SER 3 3.300% 09/09/24 B/E DTD	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.300	2.77197466	24-Jun-16	9-Sep-2024	750,000.00	14,139.47	-	764,139.47	109.642%	822,315.00	58,175.53	1470	A2
38141GVM3	141GVM3	675826	GOLDMAN SACHS GROUP INC FXD RT SR NT SER D 4.000% 03/03/24 B/E DTD 03/03/14 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	4.000	3.03896199	24-Jun-16	3-Mar-2024	750,000.00	22,350.99	-	772,350.99	110.809%	831,067.50	58,716.51	1280	A3
59156RBHO	156RBHO	675828	METLIFE INC FXD RT SR NT 3.600% 04/10/24 B/E DTD 04/10/14 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.600	2.93295631	23-Jun-16	10-Apr-2024	750,000.00	16,008.82	-	766,008.82	111.294%	834,705.00	68,696.18	1318	A3
585055B54	5055B54	675829	MEDTRONIC INC GTD FIXED RT SR NT 3.500% 03/15/25 B/E DTD 03/15/15 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.500	2.46505164	23-Jun-16	15-Mar-2025	250,000.00	10,498.60	-	260,498.60	112.563%	281,407.50	20,908.90	1657	A3
743315AN3	3315AN3	675830	PROGRESSIVE CORP OH SR NT 3.750% 08/23/21 B/E DTD 08/22/11 N/C	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.750	1.85196923	23-Jun-16	23-Aug-2021	750,000.00	13,175.24	-	763,175.24	103.376%	775,320.00	12,144.76	357	A2
26442UAA2	442UAA2	675834	DUKE ENERGY PROGRESS LLC 1ST MTG BD 3.250% 08/15/25 B/E DTD 08/13/15 CLB CLB 05/15/2025 @100	SANTAND	CORPORA	CORP-ML	BIA SPR-07377	3.250	2.43739056	23-Jun-16	15-Aug-2025	750,000.00	26,903.42	-	776,903.42	112.205%	841,537.50	64,634.08	1810	Aa3
3135G0K36	35G0K36	675838	FEDERAL NATL MTG ASSN BENCHMARK 2.125% 04/24/26 B/E DTD 04/26/16 N/C	SANTAND	TREASUR	AGEN-ML	BIA SPR-07377	2.125	2.03670179	28-Jun-16	24-Apr-2026	750,000.00	3,385.90	-	753,385.90	109.228%	819,210.00	65,824.10	2062	Aaa
3136A8R93	36A8R93	688815	FNMA GTD REMIC PASS THRU TR REMIC TR 2012-108 CL-PG 2.000% 01/25/41 B/E DTD 09/01/12 N/C	SANTAND	CMOS	CMOS-STD	7CC171847	2.000	1.93272851	27-Jul-16	25-Jan-2041	498,910.85	5,452.89	-	504,363.74	101.949%	508,634.62	4,270.88	7452	Aaa
38379XS43	379XS43	688816	GNMA GTD REMIC PASS THRU SECS 2016-090 REMIC PASSTHRU CTF MX CL MD 2.500% 10/20/45 B/E	SANTAND	CMOS	CMOS-STD	7CC171847	2.500	2.36027932	29-Jul-16	20-Oct-2045	1,264,066.10	32,069.14	-	1,296,135.24	103.417%	1,307,259.24	11,124.00	9181	Aaa
40414LAJ8	1414LAJ8	688818	HCP INC CPN: 4.250% Due : 11/15/2023 Callable at \$100.000 on 8/15/2023	MORGAN	CORPORA	CORP-UBSJP	BIA SPR-02388	4.250	3.50876133	12-Jul-16	15-Nov-2023	25,000.00	518.81	-	25,518.81	109.461%	27,365.25	1,846.44	1171	BAA1
3136ATFK5	36ATFK5	691042	FNMA REMIC TRUST 2016-54 PA CPN: 3.000% Due : 2/25/2044	MORGAN	CMOS	CMOS-MS	541-026956-086	3.000	2.7665266	5-Aug-16	25-Feb-2044	2,355,141.11	90,308.51	-	2,445,449.62	102.868%	2,422,686.56	(22,763.06)	8578	AAA
3136ASY75	36ASY75	691043	FNMA REMIC TRUST 2016-42 HE CPN: 2.500% Due : 9/25/2041	MORGAN	CMOS	CMOS-MS	541-026956-086	2.500	2.34913459	9-Aug-16	25-Sep-2041	1,409,772.18	33,828.21	-	1,443,600.39	103.979%	1,465,867.02	22,266.63	7695	AAA
3136ATHG2	36ATHG2	691045	FNMA REMIC TRUST 2016-54 GA CPN: 2.500% Due : 11/25/2045	MORGAN																



GOBIERNO DE PUERTO RICO

Corporación Pública para la Supervisión y Seguro de Cooperativas de Puerto Rico

CORPORACIÓN PARA LA SUPERVISIÓN Y SEGURO DE COOPERTIVAS DE PUERTO RICO
NET POSITIONS, VALOR DEL MERCADO & INTERESES ACUMULADOS
31-Aug-20

8/31/2020

Table with columns: Security ID, Issue Code, Deal Number, Description, Counter party, Portfolio, Product Type, Cuenta Custodio, Coupon, Yield, Fecha Compra, Maturity Date, Face Value, Premium, Discount, Amortization Cost, Price AUG 20, Market Value, Gain (Loss), Dias Efectivos, Clas. Rows include various bond and trust securities.



GOBIERNO DE PUERTO RICO
 Corporación Pública para la Supervisión y
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CORPORACIÓN PARA LA SUPERVISIÓN Y SEGURO DE COOPERTIVAS DE PUERTO RICO
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 31-Aug-20

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortizarion Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
22541LAE3	541LAE3	807825	CREDIT SUISSE USA INC CPN: 7.125% Due : 7/15/2032	MORGAN	INTCORP	ICORP-MS	541-026956-086	7.125	4.3743268	1-Aug-18	15-Jul-2032	731,000.00	177,206.86	-	908,206.86	154.708%	1,130,915.48	222,708.62	4336	A1
85771PAC6	771PAC6	807828	STATOIL ASA CPN: 5.100% Due : 8/17/2040	MORGAN	ICORP-MS	ICORP-MS	541-026956-086	5.1	4.21620038	6-Aug-18	17-Aug-2040	900,000.00	102,733.45	-	1,002,733.45	136.159%	1,225,431.00	222,697.55	7291	AA2
767201A10	7201A10	807829	RIO TINTO FINANCE USA LTD CPN: 5.200% Due : 11/2/2040	MORGAN	ICORP-MS	ICORP-MS	541-026956-086	5.2	4.096352	7-Aug-18	2-Nov-2040	800,000.00	116,087.45	-	916,087.45	143.479%	1,147,832.00	231,744.55	7368	A2
64990GK2	990GK2	808821	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT TAXABLE BDS 4.946% 08/01/48 B/E DTD	SANTAND	REVUS-STD	REVUS-STD	7CC171847	4.946	4.78276804	2-Aug-18	1-Aug-2048	1,000,000.00	24,064.00	-	1,024,064.00	112.427%	1,124,270.00	100,206.00	10197	A2
13063BN81	063BN81	809818	CALIFORNIA ST GEN OBLIG BDS 2009 A 4.988% 04/01/39 B/E DTD 04/28/09 CLB CL8 05/01/2023 @100	SANTAND	REVUS-STD	REVUS-STD	7CC171847	4.988	4.46867486	7-Aug-18	1-Apr-2039	1,000,000.00	62,535.04	-	1,062,535.04	107.645%	1,076,450.00	13,914.96	6787	Aa2
74443DDW8	443DDW8	809819	PUBLIC FIN AUTH WIS EDL FAC REV TAXABLE BDS BURRELL COLLEGE OF OSTEOPATHIC 5.960%	SANTAND	REVUS-STD	REVUS-STD	7CC171847	5.96	5.79043663	8-Aug-18	1-Jun-2048	1,500,000.00	33,504.52	-	1,533,504.52	100.508%	1,507,620.00	(25,884.52)	10136	BAA3
31375FTF6	375FTF6	809821	FHLMC MULTICLASS MTG PARTN CTF5 GTD SER 004797 CL PA 3.500% 06/15/48 B/E DTD 05/01/18 N/C	SANTAND	CMOS-STD	CMOS-STD	7CC171847	3.5	3.45971858	3-Aug-18	15-Jun-2048	684,728.94	4,777.74	-	689,506.68	105.203%	720,355.39	30,848.71	10150	Aaa
79772EBK4	772EBK4	809822	SAN FRANCISCO CALIF CITY & CNTY CMNTY FACS DIST NO 2014-1 SP L TAX 4.000% 09/01/48 B/E DTD	SANTAND	REVUS-STD	REVUS-STD	7CC171847	4	4.06008512	9-Aug-18	1-Sep-2048	1,100,000.00	-	(10,654.57)	1,089,345.43	106.140%	1,167,540.00	78,194.57	10228	AA1
3136AXYR0	36AXYR0	809823	FNMA GTD REMIC PASS THRU TR 3.500% 08/25/46 B/E DTD 07/01/17 N/C	SANTAND	CMOS-STD	CMOS-STD	7CC171847	3.5	3.44436522	7-Aug-18	25-Aug-2046	477,638.44	4,423.99	-	482,062.43	103.930%	496,409.63	14,347.20	9490	Aaa
072024NT5	2024NT5	809825	BAY AREA TOLL AUTH CALIF TOLL BRDG REV TOLL BRIDGE REV BDS 20105-1 6.793% 04/01/30 B/E DTD	SANTAND	REVUS-STD	REVUS-STD	7CC171847	6.793	4.47741163	30-Aug-18	1-Apr-2030	600,000.00	102,978.90	-	702,978.90	126.066%	756,396.00	53,417.10	3500	A1
649902T29	9902T29	809826	NEW YORK ST DORM AUTH ST PERS INCOME TAX REV STATE PERSONAL INCOME TAX 5.500% 03/15/30	SANTAND	REVUS-STD	REVUS-STD	7CC171847	5.5	3.9503914	30-Aug-18	15-Mar-2030	1,105,000.00	130,138.68	-	1,235,138.68	124.912%	1,380,277.60	145,138.92	3483	Aa1
796253U91	6253U91	809827	SAN ANTONIO TEX ELEC & GAS REV REV BDS 2010A 5.718% 02/01/41 B/E DTD 02/01/10 CLB N/C	SANTAND	REVUS-STD	REVUS-STD	7CC171847	5.718	3.91879065	30-Aug-18	1-Feb-2041	2,510,000.00	609,730.81	-	3,119,730.81	146.986%	3,689,348.60	569,617.79	7459	Aa1
915217RY1	5217RY1	809828	UNIVERSITY VA UNIV REVS TAXABLE GEN REV BDS 2009 6.200% 09/01/39 B/E DTD 04/22/09 N/C	SANTAND	REVUS-STD	REVUS-STD	7CC171847	6.2	3.77224874	30-Aug-18	1-Sep-2039	950,000.00	300,793.55	-	1,250,793.55	159.270%	1,513,065.00	262,271.45	6940	Aaa
65334HA2E	334HA2E	809829	NEXEN INC INT 5.875% 03/10/35 B/E DTD 03/10/05 N/C	SANTAND	INTCORP	ICORP-STD	7CC171847	5.875	4.37000521	30-Aug-18	10-Mar-2035	1,571,000.00	242,735.78	-	1,813,735.78	143.155%	2,248,965.05	435,229.27	5304	A1
36179T81	179T81	810818	GOVERNMENT NATIONAL MTG ASSN POOL MA5267 CPN: 5.500% Due : 6/1/2048	MORGAN	CMOS-MS	CMOS-MS	541-026956-086	5.5	5.03646379	31-Aug-18	20-Jun-2048	198,081.92	13,181.16	-	211,263.08	110.598%	219,074.64	7,811.56	10155	AAA
046853AT5	6353AT5	810819	ASTRAZENECA PLC CPN: 4.000% Due : 1/17/2029 Callable at \$100,000 on 10/17/2028	MORGAN	INTCORP	ICORP-MS	541-026956-086	4	3.90819041	21-Aug-18	17-Jan-2029	600,000.00	3,825.17	-	603,825.17	118.310%	709,860.00	106,034.83	3061	A3
539439AR0	9439AR0	812818	LLOYDS BANKING GROUP PLC CPN: 4.375% Due : 3/22/2028	MORGAN	ICORP-MS	ICORP-MS	541-026956-086	4.375	4.43939023	1-Aug-18	22-Mar-2028	687,000.00	-	(2,721.40)	684,278.60	118.393%	813,359.91	129,081.31	2760	A3
822582AD4	JL12AD4	812819	SHELL INTERNATIONAL FIN B V ISIN#US822582AD40 6.375% 12/15/38 B/E DTD 12/11/08 N/C	SANTAND	INTCORP	ICORP-STD	7CC171847	6.375	4.05000171	30-Aug-18	15-Dec-2038	2,000,000.00	576,077.98	-	2,576,077.98	149.874%	2,997,480.00	421,402.02	6680	Aa2
85771PAC6	771PAC6	812821	EQUINOR ASA ISIN#US85771PAC68 5.100% 08/17/40 B/E DTD 08/17/10 N/C	SANTAND	ICORP-STD	ICORP-STD	7CC171847	5.1	4.08873869	31-Aug-18	17-Aug-2040	2,000,000.00	264,465.16	-	2,264,465.16	136.159%	2,723,180.00	458,714.84	7291	Aa2
0523963W6	23963W6	816841	AUSTIN TEX CPN: 5.000% Due : 9/1/2032 Callable at \$100,000 on 9/1/2024	MORGAN	REVUS-MS	REVUS-MS	541-026956-086	5	3.77422451	26-Sep-18	1-Sep-32	700,000.00	79,473.91	-	779,473.91	118.160%	827,120.00	47,646.09	4384	AAA
29446MAB8	446MAB8	816842	EQUINOR ASA CPN: 3.625% Due : 9/10/2028 Callable at \$100,000 on 6/10/2028	MORGAN	INTCORP	ICORP-MS	541-026956-086	3.625	3.69439153	26-Sep-18	10-Sep-28	800,000.00	-	(3,706.70)	796,293.30	117.157%	937,256.00	140,962.70	2932	AA2
8827235T7	27235T7	816843	TEXAS ST CPN: 5.000% Due : 10/1/2028 Callable at \$100,000 on 10/1/2024	MORGAN	REVUS-MS	REVUS-MS	541-026956-086	5	3.3128848	26-Sep-18	1-Oct-28	800,000.00	92,171.32	-	892,171.32	118.461%	947,688.00	55,516.68	2953	AAA
2027A1J21	27A1J21	816844	COMMONWEALTH BANK OF AUSTRALIAREGS CPN: 3.900% Due : 3/16/2028	MORGAN	INTCORP	ICORP-MS	541-026956-086	3.9	4.00010928	27-Sep-18	16-Mar-28	670,000.00	-	(4,180.83)	665,819.17	118.858%	796,348.60	130,529.43	2754	AA3
6325C1CL1	25C1CL1	816845	NATIONAL AUSTRALIA BANK LTD REGS CPN: 3.500% Due : 1/10/2027	MORGAN	INTCORP	ICORP-MS	541-026956-086	3.5	3.97066324	27-Sep-18	10-Jan-27	680,000.00	-	(17,211.77)	662,788.23	114.600%	779,280.00	116,491.77	2323	AA3
38379XYC8	379XYC8	816846	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION CPN: 3.000% Due : 5/20/2046	MORGAN	CMOS-MS	CMOS-MS	541-026956-086	3	3.1448633	28-Sep-18	20-May-46	1,092,464.76	-	(27,185.54)	1,065,279.22	104.761%	1,144,477.01	79,197.79	9393	AAA
38379XYC8	379XYC8	818818	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION CPN: 3.000% Due : 5/20/2046	MORGAN	CMOS-MS	CMOS-MS	541-026956-086	3	3.14899801	28-Sep-18	20-May-46	96,601.93	-	(2,471.29)	94,130.64	104.761%	101,201.15	7,070.51	9393	AAA
3136825T5	36825T5	818820	FNMA GTD REMIC PASS THRU TR REMIC TR 2018-66 CL-PA 4.000% 04/25/48 B/E DTD 08/01/18 N/C	SANTAND	CMOS-STD	CMOS-STD	7CC171847	4	3.84733184	31-Aug-18	25-Apr-48	987,494.83	24,746.45	-	1,012,241.28	104.355%	1,090,500.23	18,258.95	10099	Aaa
313683AW0	3683AW0	821819	FNMA GTD REMIC PASS THRU TR REMIC TR 2018-80 CL-AB 4.000% 01/25/47 B/E DTD 09/01/18 N/C	SANTAND	CMOS-STD	CMOS-STD	7CC171847	4	3.87994714	15-Oct-18	25-Jan-47	460,930.84	8,863.72	-	469,794.56	103.820%	478,538.40	8,743.84	9643	Aaa
313680WK8	3680WK8	822818	FNMA GTD REMIC PASS THRU TR REMIC TR 2018-8 CL-AB 3.500% 10/25/47 B/E DTD 01/01/18 N/C	SANTAND	CMOS-STD	CMOS-STD	7CC171847	3.5	3.50686134	15-Oct-18	25-Oct-47	694,040.55	-	(811.35)	693,229.20	105.633%	733,135.85	39,906.65	9916	Aaa
21685WCJ4	685WCJ4	827818	COOPERATIVE RABOBANK U A MEDIUM TERM NOTE ISIN#US21685WCJ45 5.250% 05/24/41 B/E DTD	SANTAND	ICORP-STD	ICORP-STD	7CC171847	5.25	4.46075401	30-Oct-18	24-May-41	1,200,000.00	122,935.56	-	1,322,935.56	147.932%	1,775,184.00	452,248.44	7571	Aa3
235241LW4	5241LW4	834818	BUY 425000.0000 PAR VALUE OF 235241LW4 @ 113.150000ISIN# US235241LW42	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.022	4.24305924	29-Nov-18	1-Dec-48	425,000.00	52,607.61	-	477,607.61	142.591%	606,011.75	128,404.14	10319	Aa2
89602NVM3	602NVM3	834819	BUY 425000.0000 PAR VALUE OF 89602NVM3 @ 117.850000ISIN# US89602NVM37	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.55	4.2872695	29-Nov-18	15-Nov-40	425,000.00	69,779.68	-	494,779.68	141.585%	601,736.25	106,956.57	7381	Aa3
373385CQ4	3385CQ4	834820	GEORGIA ST RATE:AAA/AAA 5.000% DUE:2031-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5	3.19753151	29-Nov-18	1-Jul-31	415,000.00	66,715.22	-	481,715.22	130.741%	542,575.15	60,859.93	3956	AAA
302644FQ7	2644FQ7	834821	FSU FINL ASSISTANCE INC FLA EDL & ATHLETIC FACS IMPT REV-A RATE:A1/N/A 5.000% DUE:2032-10-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5	3.9235957	29-Nov-18	1-Oct-32	440,000.00	43,804.89	-	483,804.89	115.535%	508,354.00	24,549.11	4414	A1
3735412H3	35412H3	835818	GEORGIA MUN ELEC AUTH PWR REV SUBJECT TO FEDERAL TAX RATE:A2/A- 4.430% DUE:2022-01-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.43	3.58336225	30-Nov-18	1-Jan-22	380,000.00	4,022.32	-	384,022.32	103.649%	393,866.20	9,843.88	488	A2
64966MGQ6	966MGQ6	839869	NEW YORK N Y TAXABLEGO BDS 2017 3.550% 12/01/28 B/E DTD 12/20/16 CLB *** TAXABLE ***	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.55	3.59597735	26-Dec-18	1-Dec-28	630,000.00	-	(2,003.88)	627,996.12	114.215%	719,554.50	91,558.38	3014	Aa1
64966LRT0	966LRT0	839870	NEW YORK CITY GENL OBLIG SER-A RATE:AA2/AA 5.000% DUE:2032-08-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5	3.71873667	26-Dec-18	1-Aug-32	400,000.00	47,574.17	-	447,574.17	115.808%	463,232.00	15,657.83	4353	AA1
373541Y21	3541Y21	841818	GEORGIA MUN ELEC AUTH PWR REV SUBJECT TO FEDERAL TAX RATE:A1/A 4.780% DUE:2026-01-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.78	4.5229184	28-Dec-18	1-Jan-26	230,000.00	2,674.81	-	232,674.81	113.208%	260,378.40	27,703.59	1949	A1
73541WBG6	541WBG6	841819	PORT ST LUCIE FLA SPL OBLIG REV REF TAXABLE BDS 2018 A 4.455% 05/01/32 B/E DTD 11/14/18 CLB	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.455	4.01601291	28-Dec-18	1-May-32	340,000.00	13,509.71	-	353,509.71	115.889%	394,022.60	40,512.89	4261	AA3
63254ABA5	254ABA5	847818	NATIONAL AUSTRALIA BANK LTD/NEW YORK RATE:AA3/AA- 3.6																	



8/31/2020

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
G91703AK7	1703AK7	849818	UBS GROUP FUNDING SWITZERLAND AG REGS UNSOLICITED TRADE RATE:A3u/A- 4.125% DUE:2026-04-15	MORGAN	INTCORP	ICORP-MS	541-026956-086	4.125	3.90241908	25-Jan-19	15-Apr-26	200,000.00	2,155.81	-	202,155.81	116.238%	232,476.00	30,320.19	2053	A3u
136385AP6	6385AP6	855818	CANADIAN NAT RES LTDNTD 6.750% 02/01/39 B/E DTD 01/17/08 UNSOLICITED YLD 4.920 TO MAT	SANTAND	ICORP-STD	ICORP-STD	7CC171847	6.75	4.92016901	21-Feb-19	1-Feb-39	250,000.00	53,272.05	-	303,272.05	129.622%	324,055.00	20,782.95	6728	Baa2
93974CPL8	974CPL8	855820	WASHINGTON ST MOTOR VHCLE FUEL TAX GO BDS 2010D 5.381% 08/01/29 B/E DTD 10/22/09 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.578 TO MAT	SANTAND	REVUS-STD	REVUS-STD	7CC171847	5.381	3.57755734	21-Feb-19	1-Aug-29	500,000.00	66,569.68	-	566,569.68	127.957%	639,785.00	73,215.32	3257	Aaa
49474FPE4	474FPE4	855821	KING CNTY WASH RATE:AAA/AAA 4.000% DUE:2031-12-01	MORGAN	REVUS-MS	REVUS-MS	541-026956-086	4	3.18003854	21-Feb-19	1-Dec-31	250,000.00	18,816.85	-	268,816.85	114.695%	286,737.50	17,920.65	4109	AAA
735371NU6	5371NU6	855822	PORT SEATTLE WASH RATE:AAA/AAA 4.000% DUE:2029-06-01	MORGAN	REVUS-MS	REVUS-MS	541-026956-086	4	3.04771338	21-Feb-19	1-Jun-29	250,000.00	17,755.68	-	267,755.68	111.410%	278,525.00	10,769.32	3196	AAA
401784XF5	1784XF5	858836	GUILFORD CNTY N C GOPUB IMPT BDS 2010-B 5.461% 08/01/30 B/E DTD 04/01/10 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.433 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.461	3.43329202	5-Mar-19	1-Aug-30	345,000.00	56,977.09	-	401,977.09	132.206%	456,110.70	54,133.61	3622	Aaa
56501RAD8	501RAD8	858837	MANULIFE FINANCIAL CORP SR FXD RT NT ISIN#HUS56501RAD89 5.375% 03/04/46 B/E DTD 03/04/16 UNSOLICITED YLD 4.501 TO MAT	SANTAND	INTCORP	ICORP-STD	7CC171847	5.375	4.50093884	5-Mar-19	4-Mar-46	300,000.00	38,489.01	-	338,489.01	137.706%	413,118.00	74,628.99	9316	A2
934617BL4	4617BL4	858838	WARNER ROBINS GA PUB FACS AUTHREV RATE:AA2/N/A 4.000% DUE:2035-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.36632262	5-Mar-19	1-Jul-35	395,000.00	28,367.57	-	423,367.57	118.264%	467,142.80	43,775.23	5417	AA2
812643RN6	2643RN6	862818	SEATTLE WASH MUN LT & PWR REV RATE:AA2/AA 4.000% DUE:2035-01-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.28703019	19-Mar-19	1-Jan-35	365,000.00	28,901.70	-	393,901.70	118.373%	432,061.45	38,159.75	5236	AA2
38381AGNO	381AGNO	862819	GNMA GTD REMIC PASS THRU SECS 2018-147 REMIC PASSTHRU SECS CL LA 3.500% 05/20/46 B/E DTD 10/01/18 UNSOLICITED FACTOR .9942701460 REM BAL 397708.06	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.38041465	20-Mar-19	20-May-46	191,661.07	3,855.43	-	195,516.50	103.316%	198,016.55	2,500.05	9393	Aaa
38381RNH8	381RNH8	862820	GNMA GTD REMIC PASS THRU SECS 2019-015 REMIC PASSTHRU CTF CL MX-B 4.500% 02/20/47 B/E DTD 02/01/19 UNSOLICITED FACTOR 1.0000000000 REM BAL 600000.00	SANTAND	CMOS	CMOS-STD	7CC171847	4.5	4.19953734	20-Mar-19	20-Feb-47	13,320.08	623.50	-	13,943.58	100.430%	13,377.36	(566.22)	9669	Aaa
757696AL3	7696AL3	864818	REDONDO BEACH CALIF CMINTY FING AUTH LEASE REV TAX REF BDS 2019A 4.000% 05/01/34 B/E DTD 02/26/19 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.740 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4	3.80159779	22-Mar-19	1-May-34	225,000.00	4,411.63	-	229,411.63	111.123%	250,026.75	20,615.12	4991	AA2
64972C6E8	972C6E8	864819	NEW YORK N Y CITY HSG DEV CORP MULTIFAMILY HSG REV TAX SUAINABLE 4.149% 05/01/29 B/E DTD 10/11/18 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.334 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.149	3.4134127	22-Mar-19	1-May-29	220,000.00	11,408.05	-	231,408.05	115.243%	253,534.60	22,126.55	3165	Aa2
49474FKE9	474FKE9	864820	KING CNTY WASH RATE:AAA/AAA 5.000% DUE:2033-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5	3.65414993	22-Mar-19	1-Jul-33	120,000.00	16,028.71	-	136,028.71	118.260%	141,912.00	5,883.29	4687	AAA
484580B53	4580B53	866818	KANNAPOLIS N C LTD OBLIG TAXABLE BDS 2018C 4.300% 10/01/30 B/E DTD 11/14/18 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.250 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.3	3.44955818	29-Mar-19	1-Oct-30	350,000.00	26,148.16	-	376,148.16	114.296%	400,036.00	23,887.84	3683	A1
594712UE9	4712UE9	866819	MICHIGAN ST UNIV REVS GEN BDS 2019A 4.421% 08/15/39 B/E DTD 02/21/19 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.720 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.421	3.99019099	29-Mar-19	15-Aug-39	235,000.00	13,081.21	-	248,081.21	116.708%	274,263.80	26,182.59	6923	Aa2
64971XGF9	971XGF9	866820	NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV TAXABLE SUB FUTUREE TAX SEC BDS 3.850% 08/01/30 B/E DTD 09/25/18 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.120 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.85	3.22683671	29-Mar-19	1-Aug-30	350,000.00	17,978.33	-	367,978.33	115.957%	405,849.50	37,871.17	3622	Aa1
672325F77	2325F77	866821	OAKLAND CALIF UNI SCH DIST ALAMEDA CNTY GO CROSSOVER REF BDS 2017D 3.755% 08/01/30 B/E DTD 05/25/17 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.450 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.755	3.51871793	29-Mar-19	1-Aug-30	350,000.00	6,701.71	-	356,701.71	111.707%	390,974.50	34,272.79	3622	A1
419792YC4	9792YC4	866822	HAWAII ST RATE:AA1/AA+ 4.000% DUE:2037-01-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.24441231	29-Mar-19	1-Jan-37	255,000.00	24,246.18	-	279,246.18	118.061%	301,055.55	21,809.37	5967	AA2
6500358W1	00358W1	885818	NEW YORK ST URBAN DEV CORP REV TAXABLE BDS 2019 B 3.900% 03/15/33 B/E DTD 01/16/19 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.180 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.9	3.34205331	24-May-19	15-Mar-33	300,000.00	15,682.47	-	315,682.47	114.974%	344,922.00	29,239.53	4579	Aa1
20281PKW1	281PKW1	885819	COMMONWEALTH FING AUTH PA REV BDS 2019 A 3.807% 06/01/41 B/E DTD 05/22/19 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.538 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.807	3.53780488	30-May-19	1-Jun-41	290,000.00	11,169.26	-	301,169.26	114.323%	331,536.70	30,367.44	7579	A1
295407N55	5407N55	885820	ERIE PA GO NTS 2019 A 3.980% 11/15/34 B/E DTD 05/08/19 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.206 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.98	3.40644636	30-May-19	15-Nov-34	280,000.00	17,579.29	-	297,579.29	110.178%	308,498.40	10,919.11	5189	AA2
485429272	5429272	885821	KANSAS ST DEV FIN AUTH REV BDS 2015H 4.927% 04/15/45 B/E DTD 08/20/15 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.642 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.927	3.64219625	30-May-19	15-Apr-45	250,000.00	50,928.75	-	300,928.75	132.777%	331,942.50	31,013.75	8993	Aa3
34161HAV8	161HAV8	885822	FLORIDA ST DEPT TRANSN SUNSHINE SKYWAY R RATE:AA1/AA 4.000% DUE:2038-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.13767765	30-May-19	1-Jul-38	130,000.00	14,879.71	-	144,879.71	117.867%	153,227.10	8,347.39	6513	A1
798765ED1	8765ED1	885823	SAN MARCOS TEX RATE:N/A/AA 4.000% DUE:2037-08-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.10317039	30-May-19	15-Aug-37	250,000.00	28,867.12	-	278,867.12	115.121%	287,802.50	8,935.38	6193	AA2
4140187B1	40187B1	885824	HARRIS CNTY TEX FLOOD CTL DISTCONTRACT TAX REF-A RATE:N/A/AAA 4.000% DUE:2038-10-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4	3.27312191	30-May-19	1-Oct-38	250,000.00	24,198.57	-	274,198.57	116.572%	291,430.00	17,231.43	6605	AAA
73358WXP4	358WXP4	885825	PORT AUTH N Y & N J CONSOLIDATED BDS 191 4.823% 06/01/45 B/E DTD 06/01/15 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.016 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.823	4.19621945	31-May-19	1-Jun-45	295,000.00	27,657.55	-	322,657.55	112.827%	332,839.65	10,182.10	9040	Aa3
295407N71	5407N71	886932	ERIE PA SUBJECT TO FEDERAL TAX RATE:N/A/AA 4.040% DUE:2036-11-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.04	3.43622413	19-Jun-19	15-Nov-36	320,000.00	23,339.45	-	343,339.45	109.361%	349,955.20	6,615.75	5920	AA2
64972FT63	972FT63	886933	NEW YORK N Y CITY MUN WTR FIN AUTH WTR & SWR SYS REV BDS 2011AA 5.440% 06/15/43 B/E DTD 09/23/10 *** TAXABLE *** SOLICITED ORDER YLD 3.376 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.44	3.37606563	19-Jun-19	15-Jun-43	200,000.00	64,115.62	-	264,115.62	156.405%	312,810.00	48,694.38	8323	Aa1
8628115U6	28115U6	886934	STRATFORD CONN GO BDS 2013 6.000% 08/15/38 B/E DTD 10/29/13 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.626 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	6	3.62575174	19-Jun-19	15-Aug-38	200,000.00	61,062.98	-	261,062.98	137.746%	275,492.00	14,429.02	6558	A2
544495UG7	4495UG7	889818	LOS ANGELES CALIF DEPT WTR & PWR REV POWER SYS REV BDS 2010A 5.716% 07/01/39 B/E DTD 06/02/10 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.282 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.716	3.28205988	27-Jun-19	1-Jul-39	300,000.00	100,217.03	-	400,217.03	152.979%	458,937.00	58,719.97	6878	Aa2
91514ADE2	514ADE2	889819	UNIVERSITY TEX UNIV REVS REV FING SYS BDS 2016 A 3.852% 08/15/46 B/E DTD 01/01/16 *** TAXABLE *** SOLICITED YLD 3.170 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.852	3.17009115	27-Jun-19	15-Aug-46	200,000.00	23,615.75	-	223,615.75	131.519%	263,038.00	39,422.25	9480	Aaa
882722VN8	2722VN8	889820	TEXAS ST BABDP GENL OBLIG HWY IMPT-A SUBJECT TO FEDERAL TAX RATE:AAA/AAA 4.681% DUE:2040-04-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.681	3.29333399	27-Jun-19	1-Apr-40	250,000.00	48,913.40	-	298,913.40	137.589%	343,972.50	45,059.10	7153	AAA
686053CT4	6053CT4	889821	OREGON SCH BRDS ASSN SUBJECT TO FEDERAL TAX RATE:AA2/A+ 5.680% DUE:2028-06-30	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.68	3.00436173	28-Jun-19	30-Jun-28	65,000.00	11,850.12	-	76,850.12	125.363%	81,485.95	4,635.83	2860	AA2
02765UDN1	765UDN1	890820	AMERICAN MUN PWR OHIO INC REV BDS PRAIRIE ST ENERGY CAMPUS PROJ 2010 5.939% 02/15/47 B/E DTD 09/29/10 CLB *** TAXABLE *** SOLICITED YLD 3.628 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.939	3.62824399	28-Jun-19	15-Feb-47	350,000.00	134,370.80	-	484,370.80	149.288%	522,508.00	38,137.20	9664	A1



8/31/2020

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
234667JL8	4667JL8	890821	DALLAS CNTY TEX HOSPDIST LTD TAX BDS 2009C 5.621% 08/15/44 B/E DTD 09/17/09 CLB *** TAXABLE *** SOLICITED YLD 3.660 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.621	3.660299	28-Jun-19	15-Aug-44	175,000.00	53,430.53	-	228,430.53	150.441%	263,271.75	34,841.22	8750	AA3
64990CER8	990CER8	890822	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT REV BDS NEW YORK UNIV 3.879% 07/01/46 B/E DTD 06/14/16 CLB *** TAXABLE *** SOLICITED YLD 3.282 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.879	3.66135168	28-Jun-19	1-Jul-46	260,000.00	9,232.82	-	269,232.82	108.563%	282,263.80	13,030.98	9435	Aa2
70914PMJ8	914PMJ8	890823	PENNSYLVANIA ST SER-B BUILD AMERICA BOND SUBJECT TO FEDERAL TAX RATE:AA3/A+ 5.450% DUE:2030-02-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.45	3.14582455	28-Jun-19	15-Feb-30	25,000.00	4,596.98	-	29,596.98	127.582%	31,895.50	2,298.52	3455	AA3
5742184K6	42184K6	892919	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV TAXABLE BDS UNIVERSITY OF 4.165% 07/01/48 B/E DTD 12/19/17 CLB *** TAXABLE *** UNSOLICITED YLD 3.634 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.165	3.63427652	17-Jul-19	1-Jul-48	385,000.00	34,987.45	-	419,987.45	126.161%	485,719.85	65,732.40	10166	A2
61204KMG3	204KMG3	892920	MONTANA FAC FIN AUTH REV TAXABLE REV BDS BILLINGS CLINIC OBLIGATED GROUP 2018 4.368% 08/15/38 B/E DTD 10/01/18 CLB *** TAXABLE *** UNSOLICITED YLD 3.510 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.368	3.50979744	17-Jul-19	15-Aug-38	200,000.00	22,319.37	-	222,319.37	121.157%	242,314.00	19,994.63	6558	AA3
9151375R0	51375R0	892921	UNIVERSITY TEX UNIV REVS BUILDAMERICA BOND ID 09-15-10 SUBJECT TO FEDERAL TAX RATE:AAA/AAA 4.794% DUE:2046-08-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.794	3.59301002	17-Jul-19	15-Aug-46	100,000.00	19,819.85	-	119,819.85	138.425%	138,425.00	18,605.15	9480	AAA
59334PDA2	334PDA2	892922	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA BUILD AMERICA BOND SUBJECT TO FEDERAL TAX RATE:A1/AA 5.624% DUE:2040-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.624	3.7515412	17-Jul-19	1-Jul-40	150,000.00	38,331.43	-	188,331.43	139.225%	208,837.50	20,506.07	7244	A1
59333P2Q0	333P2Q0	893905	MIAMI-DADE CNTY FLA AVIATION REV AVIATION REV REF BDS 2017D 3.554% 10/01/32 B/E DTD 08/29/17 CLB *** TAXABLE *** SOLICITED YLD 2.776 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.554	3.03003333	29-Jul-19	1-Oct-32	310,000.00	16,071.95	-	326,071.95	104.183%	322,967.30	(3,104.65)	4414	A2
80168ACL9	168ACL9	893906	SANTA CLARA VY CALIFWTR DIST WTR SYS REV REF BDS 2019B 3.949% 06/01/49 B/E DTD 04/25/19 CLB *** TAXABLE *** SOLICITED YLD 3.180 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.949	3.59460301	29-Jul-19	1-Jun-49	310,000.00	19,263.48	-	329,263.48	106.124%	328,984.40	(279.08)	10501	Aa1
64990GGK2	990GGK2	893976	NEW YORK ST DORM AUTH REVS NONST SUPPORTED DEBT FOR PREVIO SUBJECT TO FEDERAL TAX RATE:A2/AA 4.946% DUE:2048-08-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.946	4.3911975	29-Jul-19	1-Aug-48	345,000.00	30,047.40	-	375,047.40	112.427%	387,873.15	12,825.75	10197	A2
6500358W1	00358W1	893977	NEW YORK ST URBAN DEV CORP REV-B SUBJECT TO FEDERAL TAX RATE:AA1/N/A 3.900% DUE:2033-03-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.9	3.09510633	29-Jul-19	15-Mar-33	150,000.00	11,534.09	-	161,534.09	114.974%	172,461.00	10,926.91	4579	AA1
3137FKF35	37FKF35	897826	FHLMC MULTICLASS MTGPARTN CTF5 GTD SER 004848 CL PA 3.000% 01/15/46 B/E DTD 11/01/18 SOLICITED FACT/CPN CORRECTION FACTOR .9234687900 REM BAL 461734.40	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.87349354	7-Aug-19	15-Jan-46	307,305.17	6,911.10	-	314,216.27	103.119%	316,890.02	2,673.75	9268	Aaa
3137FJRQ4	37FJRQ4	897827	FHLMC MULTICLASS MTGPARTN CTF5 GTD SER 004840 CL BH 5.000% 07/15/44 B/E DTD 10/01/18 SOLICITED FACT/CPN CORRECTION FACTOR .9323581500 REM BAL 1025593.97	SANTAND	CMOS	CMOS-STD	7CC171847	5	4.67523455	7-Aug-19	15-Jul-44	367,940.30	16,837.74	-	384,778.04	101.612%	373,871.50	(10,906.54)	8719	Aaa
3137FHF57	37FHF57	897828	FHLMC MULTICLASS MTGPARTN CTF5 GTD SER 004821 CL LB 3.000% 02/15/46 B/E DTD 08/15/18 SOLICITED FACT/CPN CORRECTION FACTOR .9411959700 REM BAL 470597.99	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.86712411	7-Aug-19	15-Feb-46	301,416.05	7,141.15	-	308,557.20	102.746%	309,692.93	1,135.73	9299	Aaa
3137BRZ5	37BRZ5	897829	FHLMC MULTICLASS MTGPARTN CTF5 GTD SER 004615 CL TA 3.000% 02/15/46 B/E DTD 09/01/16 SOLICITED FACT/CPN CORRECTION FACTOR .7897261200 REM BAL 394858.06	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.79322454	7-Aug-19	15-Feb-46	311,901.09	11,598.81	-	323,499.90	104.073%	324,604.82	1,104.92	9299	Aaa
91412HBT9	412HBT9	897830	UNIVERSITY CALIF REVS REGT GEN BDS 2018 BA 4.875% 05/15/40 B/E DTD 06/05/18 CLB *** TAXABLE *** SOLICITED YLD 2.670 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.875	3.68655064	8-Aug-19	15-May-40	500,000.00	81,279.69	-	581,279.69	121.513%	607,565.00	26,285.31	7197	Aa2
88213APT6	213APT6	897831	TEXAS A & M UNIV REV TAXABLE FIN SYS BDS 2019 B 3.480% 05/15/49 B/E DTD 08/14/19 CLB *** TAXABLE *** SOLICITED YLD 3.025 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.48	3.2791761	14-Aug-19	15-May-49	500,000.00	18,406.65	-	518,406.65	108.504%	542,520.00	24,113.35	10484	Aaa
956704YL8	6704YL8	897832	WEST VIRGINIA UNIV REVS REF AND IMPT REV BDS 2013B 4.338% 10/01/42 B/E DTD 02/13/13 CLB *** TAXABLE *** SOLICITED YLD 3.284 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.338	3.28356852	7-Aug-19	1-Oct-42	500,000.00	81,073.31	-	581,073.31	122.967%	614,835.00	33,761.69	8066	Aa3
442331J1	2331J1	898818	HOUSTON TEX SUBJECT TO FEDERAL TAX RATE:AA3/N/A 4.061% DUE:2035-03-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.061	3.10080291	8-Aug-19	1-Mar-35	500,000.00	54,872.62	-	554,872.62	113.995%	569,975.00	15,102.38	5295	AA3
646108QN3	6108QN3	898819	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA SUBJECT TO FEDERAL TAX RATE:N/A/AA- 4.471% DUE:2037-11-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.471	3.96374179	8-Aug-19	1-Nov-37	500,000.00	30,763.19	-	530,763.19	107.721%	538,605.00	7,841.81	6271	AA3
458140AK6	8140AK6	898820	INTEL CORP RATE:A1/A+ 4.800% DUE:2041-10-01	MORGAN	CORPORA	CORP-MS	541-026956-086	4.8	3.25636874	8-Aug-19	1-Oct-41	210,000.00	48,410.36	-	258,410.36	134.561%	282,578.10	24,167.74	7701	A1
59259YDK2	259YDK2	898821	METROPOLITAN TRANSN AUTH N Y REV C-1 SUBJECT TO FEDERAL TAX RATE:A1/A 6.200% DUE:2026-11-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	6.2	3.20132846	8-Aug-19	15-Nov-26	200,000.00	32,944.64	-	232,944.64	111.699%	223,398.00	(9,546.64)	2267	A2
594918AD6	4918AD6	898822	MICROSOFT CORP RATE:AAA/AAA 5.200% DUE:2039-06-01	MORGAN	CORPORA	CORP-MS	541-026956-086	5.2	3.02795851	6-Aug-19	1-Jun-39	500,000.00	152,233.22	-	652,233.22	145.285%	726,425.00	74,191.78	6848	AAA
20773CASS	773CASS	898823	CONNECTICUT ARPT AUTH CUSTOMERFAC CHARGE REV SUBJECT TO FEDERAL TAX RATE:A2/AA 4.132% DUE:2039-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.132	3.61241465	6-Aug-19	1-Jul-39	500,000.00	34,661.36	-	534,661.36	112.135%	560,675.00	26,013.64	6878	A2
20773CAN6	773CAN6	898824	CONNECTICUT ARPT AUTH CUSTOMERFAC CHARGE REV SUBJECT TO FEDERAL TAX RATE:N/A/A- 3.981% DUE:2033-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.981	3.21807907	6-Aug-19	1-Jul-33	500,000.00	39,199.21	-	539,199.21	96.294%	481,470.00	(57,729.21)	4687	A3
931142DG5	1142DG5	898825	WALMART INC RATE:AA2/AA 4.000% DUE:2043-04-11	MORGAN	CORPORA	CORP-MS	541-026956-086	4	3.16016561	6-Aug-19	11-Apr-43	500,000.00	66,467.70	-	566,467.70	125.578%	627,890.00	61,422.30	8258	AA2
8628114A1	28114A1	898826	STRATFORD CONN GENL OBLIG SUBJECT TO FEDERAL TAX RATE:A2/AA- 5.750% DUE:2030-08-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.75	4.2080637	6-Aug-19	15-Aug-30	250,000.00	30,442.86	-	280,442.86	109.524%	273,810.00	(6,632.86)	3636	A2
20772JAC6	772JAC6	898827	CONNECTICUT GENL OBLIG BUILD AMERICA SER-D SUBJECT TO FEDERAL TAX RATE:A1/A 5.090% DUE:2030-10-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.09	3.20626818	6-Aug-19	1-Oct-30	250,000.00	39,638.80	-	289,638.80	122.918%	307,295.00	17,656.20	3683	A1
57582PWH9	582PWH9	898831	MASSACHUSETTS ST GO BDS 2010D 4.500% 08/01/31 B/E DTD 08/26/10 CLB *** TAXABLE *** SOLICITED ORDER YLD 3.511 TO MAT CORRECTED CONFIRM AS OF 03-01-19	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.5	3.5496642	1-Aug-19	1-Aug-31	250,000.00	20,965.60	-	270,965.60	127.988%	319,970.00	49,004.40	3987	Aa1
457074AZ5	7074AZ5	900820	INGLEWOOD CALIF TAXABLE PENSION OBLIG BDS 2017A 4.350% 09/01/47 B/E DTD 11/14/17 CLB *** TAXABLE *** UNSOLICITED YLD 2.870 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.35	3.73926379	20-Aug-19	1-Sep-47	500,000.00	50,805.40	-	550,805.40	108.709%	543,545.00	(7,260.40)	9862	A3
45656RCW0	656RCW0	900821	INDUSTRY CALIF SALESTAX REV SR SALES TAX REV REF BDS 2015A 4.625% 01/01/34 B/E DTD 12/03/15 CLB *** TAXABLE *** UNSOLICITED YLD 2.338 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.625	3.43083159	20-Aug-19	1-Jan-34	515,000.00	64,284.42	-	579,284.42	114.621%	590,298.15	11,013.73	4871	A1
437076BH4	7076BH4	900822	HOME DEPOT INC FXD RT SR NT 4.250% 04/01/46 B/E DTD 06/02/15 CLB UNSOLICITED YLD 3.072 TO PAR	SANTAND	CORPORA	CORP-STD	7CC171847	4.25	3.08515208	20-Aug-19	1-Apr-46	320,000.00	64,707.71	-	384,707.71	128.242%	410,374.40	25,666.69	9344	A2
20030NBZ3	030NBZ3	900823	COMCAST CORP GTD FXDRT SR NT 4.000% 08/15/47 B/E DTD 08/07/17 CLB UNSOLICITED YLD 3.269 TO PAR	SANTAND	CORPORA	CORP-STD	7CC171847	4	3.2761255	20-Aug-19	15-Aug-47	500,000.00	63,543.82	-	563,543.82	121.159%	605,795.00	42,251.18	9845	A3
646108QN3	6108QN3	900911	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA SUBJECT TO FEDERAL TAX RATE:N/A/AA- 4.471% DUE:2037-11-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.471	3.85851427	20-Aug-19	1-Nov-37	465,000.00	34,868.29	-	499,868.29	107.721%	500,902.65	1,034.36	6271	AA3
3137FNDG2	37FNDG2	904818	FHLMC MULTICLASS MTGPARTN CTF5 GTD SER 4908 CL P 3.000% 08/25/49 REG DTD 08/01/19 SOLICITED FACTOR 1.0000000000 REM BAL 500000.00 AS OF 08-02-19	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.84502414	30-Aug-19	25-Aug-49	427,845.36	12,923.04	-	440,768.40	105.442%	451,128.70	10,360.30	10586	Aaa



8/31/2020

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31393AE45	JL1AE45	906818	FNR 2003-24 MZ CPN: 5.500% Due : 4/25/2033	MORGAN	CMOS	CMOS-UBSJP	541-026956-086	5.5	5.5	1-Aug-19	25-Apr-33	9,599.26	-	-	9,599.26	115.207%	11,059.02	1,459.76	4620	AAA
717081EC3	7081EC3	907840	PFIZER INC FXD RT SRNT 4.000% 12/15/36 B/E DTD 11/21/16 UNSOLICITED YLD 3.030 TO MAT	SANTAND	CORPORA	CORP-STD	7CC171847	4	3.03	18-Sep-19	15-Dec-36	410,000.00	50,146.44	-	460,146.44	123.150%	504,915.00	44,768.56	5950	A1
7353892E1	53892E1	907842	PORT SEATTLE WASH REV INTERMEDIATE LIEN REV REF BDS 2017 B 3.755% 05/01/36 B/E DTD 08/22/17 CLB *** TAXABLE *** SOLICITED YLD 2.729 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.755	3.06039502	12-Sep-19	1-May-36	900,000.00	76,266.33	-	976,266.33	105.363%	948,267.00	(27,999.33)	5722	A1
478160AT1	8160AT1	908818	JOHNSON & JOHNSON NOTES 5.850% 07/15/38 B/E DTD 06/23/08 SOLICITED YLD 3.100 TO MAT	SANTAND	CORPORA	CORP-STD	7CC171847	5.85	3.1003627	18-Sep-19	15-Jul-38	220,000.00	81,413.47	-	301,413.47	154.605%	340,131.00	38,717.53	6527	Aaa
478160AN4	8160AN4	909818	JOHNSON & JOHNSON RATE:AAA/AAA 5.950% DUE:2037-08-15	MORGAN	CORPORA	CORP-MS	541-026956-086	5.95	3.12110085	18-Sep-19	15-Aug-37	245,000.00	89,482.17	-	334,482.17	155.268%	380,406.60	45,924.43	6193	AAA
01030LDS1	030LDS1	912819	ALABAMA INCENTIVES FING AUTH SPL OBLIG REF TAXABLE SUB BDS 2019 B 3.542% 09/01/42 B/E DTD 09/25/19 CLB *** TAXABLE *** SOLICITED YLD 3.290 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.542	3.40862035	27-Sep-19	1-Sep-42	900,000.00	18,279.71	-	918,279.71	107.548%	967,932.00	49,652.29	8036	Aa3
36005FDV4	005FDV4	912820	FULTON CNTY GA DEV AUTH REV TAXABLE BDS GEORGIA TECH ATHLETIC ASSN INC 3.235% 10/01/49 B/E DTD 08/29/19 CLB *** TAXABLE *** SOLICITED YLD 3.260 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.235	3.31710642	25-Sep-19	1-Oct-49	325,000.00	-	(1,501.90)	323,498.10	89.019%	289,311.75	(34,186.35)	10623	A2
7353892E1	53892E1	912821	PORT SEATTLE WASH REV INTERMEDIATE LIEN REV REF BDS 2017 B 3.755% 05/01/36 B/E DTD 08/22/17 CLB *** TAXABLE *** SOLICITED YLD 2.729 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.755	3.2077346	12-Sep-19	1-May-36	100,000.00	6,603.04	-	106,603.04	105.363%	105,363.00	(1,240.04)	5722	A1
68803EA54	803EA54	912822	OSCEOLA CNTY FLA PUBIMPT REV TAXABLE PUB IMPT REV BDS 2017 3.969% 10/01/47 B/E DTD 10/11/17 CLB *** TAXABLE *** SOLICITED YLD 3.038 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.969	3.59409943	23-Sep-19	1-Oct-47	325,000.00	20,685.22	-	345,685.22	106.505%	346,141.25	456.03	9892	Aa3
457074AZ5	7074AZ5	912823	INGLEWOOD CALIF TAXABLE PENSION OBLIG BDS 2017A 4.350% 09/01/47 B/E DTD 11/14/17 CLB *** TAXABLE *** SOLICITED YLD 3.109 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.35	3.84121921	23-Sep-19	1-Sep-47	500,000.00	41,879.25	-	541,879.25	108.709%	543,545.00	1,665.75	9862	A3
65003STD0	003STD0	913818	NEW YORK ST URBAN DEV CORP REV SUBJECT TO FEDERAL TAX RATE:AA1/AA+ 5.770% DUE:2039-03-15	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.77	3.94308283	27-Sep-19	15-Mar-39	215,000.00	50,494.79	-	265,494.79	126.697%	272,398.55	6,903.76	6770	AA1
544495UG7	4495UG7	913819	LOS ANGELES CALIF DEPT WTR & PWR REV BUILD AMERICA SUBJECT TO FEDERAL TAX RATE:AA2/AA 5.716% DUE:2039-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	5.716	3.10430114	25-Sep-19	1-Jul-39	195,000.00	71,265.09	-	266,265.09	152.979%	298,309.05	32,043.96	6878	AA2
89602RFM2	602RFM2	917820	TRIBOROUGH BRDG & TUNL AUTH NY REVS TAXABLE MTA GEN REF BDS 2019 B 3.427% 11/15/44 B/E DTD 09/25/19 CLB *** TAXABLE *** SOLICITED YLD 3.058 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.427	3.25440619	4-Oct-19	15-Nov-44	385,000.00	11,832.23	-	396,832.23	102.955%	396,376.75	(455.48)	8842	Aa3
64990GGK2	990GGK2	917821	NEW YORK ST DORM AUTH REVS NON ST SUPPORTED DEBT TAXABLE BDS 4.946% 08/01/48 B/E DTD 08/01/18 CLB *** TAXABLE *** SOLICITED YLD 3.091 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.946	4.09970146	4-Oct-19	1-Aug-48	520,000.00	71,652.07	-	591,652.07	112.427%	584,620.40	(7,031.67)	10197	A2
072024NT5	2024NT5	917823	BAY AREA TOLL AUTH CALIF TOLL BRDG REV BUILD AMERICA SUBJECT TO FEDERAL TAX RATE:A1/AA- 6.793% DUE:2030-04-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	6.793	3.91425213	9-Oct-19	1-Apr-30	205,000.00	46,014.16	-	251,014.16	126.066%	258,435.30	7,421.14	3500	A1
92812VXV3	812VXV3	918840	VIRGINIA ST HSG DEV AUTH TAXABLE RENTAL BDS 2019 D 3.300% 10/01/54 B/E DTD 10/16/19 CLB *** TAXABLE *** SOLICITED YLD 3.127 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.3	3.2358445	16-Oct-19	1-Oct-54	475,000.00	6,195.92	-	481,195.92	101.760%	483,360.00	2,164.08	12449	Aa1
072024NT5	2024NT5	918841	BAY AREA TOLL AUTH CALIF TOLL BRDG REV TOLL BRIDGE REV BDS 2010S-1 6.793% 04/01/30 B/E DTD 07/01/10 CLB *** TAXABLE *** UNSOLICITED YLD 4.071 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	6.793	4.07093648	9-Oct-19	1-Apr-30	385,000.00	81,100.66	-	466,100.66	126.066%	485,354.10	19,253.44	3500	A1
420514AR2	0514AR2	919818	HAWTHORNE CALIF PENSION OBLIG SUBJECT TO FEDERAL TAX RATE:A2/AA- 3.299% DUE:2034-06-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.299	3.20128622	17-Oct-19	1-Jun-34	170,000.00	1,767.69	-	171,767.69	104.042%	176,871.40	5,103.71	5022	A2
072024NT5	2024NT5	919819	BAY AREA TOLL AUTH CALIF TOLL BRDG REV BUILD AMERICA SUBJECT TO FEDERAL TAX RATE:A1/AA- 6.793% DUE:2030-04-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	6.793	4.03858846	9-Oct-19	1-Apr-30	75,000.00	16,012.56	-	91,012.56	126.066%	94,549.50	3,536.94	3500	A1
9140724K6	40724K6	920829	UNIVERSITY ARK UNIV REV TAXABLE VARIOUS FAC BDS UAMS CAMPUS 2019 B 3.450% 03/01/42 B/E DTD 10/24/19 CLB *** TAXABLE *** SOLICITED YLD 3.220 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.45	3.35009485	24-Oct-19	1-Mar-42	240,000.00	3,623.78	-	243,623.78	104.732%	251,356.80	7,733.02	7852	Aa2
735240579	5240579	920830	PORT PORTLAND ORE ARPT REV TAXABLE CUSTOMER FAC CHARGE BDS 2019 4.067% 07/01/39 B/E DTD 04/24/19 CLB *** TAXABLE *** SOLICITED YLD 3.308 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.067	3.62053692	23-Oct-19	1-Jul-39	250,000.00	14,927.09	-	264,927.09	102.696%	256,740.00	(8,187.09)	6878	A3
108152FV6	8152FV6	920876	BRIDGEPORT CONN BRIDGEPORT CONN 3.651 DUE 09/15/2039 M&S 15 RATE:8AA1/AA 3.651% DUE:2039-09-15 AS OF DATE: 10/21/2019	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.651	3.59536753	29-Oct-19	15-Sep-39	250,000.00	1,855.46	-	251,855.46	106.381%	265,952.50	14,097.04	6954	BAA1
74442PHD0	442PHD0	921910	PUBLIC FIN AUTH WIS REV SUBJECT TO FEDERAL TAX RATE:A1/N/A 4.269% DUE:2040-07-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	4.269	3.5865068	29-Oct-19	1-Jul-40	430,000.00	40,832.64	-	470,832.64	118.924%	511,373.20	40,540.56	7244	A1
91428LMG8	428LMG8	921911	UNIVERSITY HAWAII REV TAXABLE REF BDS 2017 G 3.850% 10/01/38 B/E DTD 12/28/17 CLB *** TAXABLE *** SOLICITED YLD 2.748 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.85	3.29296966	29-Oct-19	1-Oct-38	290,000.00	21,602.77	-	311,602.77	106.430%	308,647.00	(2,955.77)	6605	Aa2
9140724K6	40724K6	921912	UNIVERSITY ARK UNIV REV TAXABLE VARIOUS FAC BDS UAMS CAMPUS 2019 B 3.450% 03/01/42 B/E DTD 10/24/19 CLB *** TAXABLE *** SOLICITED YLD 3.220 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.45	3.33420317	24-Oct-19	1-Mar-42	310,000.00	5,492.07	-	315,492.07	104.732%	324,669.20	9,177.13	7852	Aa2
57419RL78	419RL78	921913	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & CMNTY DEV RESIDENTIAL REV BDS 4.416% 09/01/37 B/E DTD 04/27/17 CLB *** TAXABLE *** SOLICITED YLD 3.111 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.416	3.79567164	29-Oct-19	1-Sep-37	295,000.00	22,435.92	-	317,435.92	110.968%	327,355.60	9,919.68	6210	Aa1
19648FNU4	648FNU4	927819	COLORADO HEALTH FACSAUTH REV TAXABLE BDS SANFORD 2019 B 3.696% 11/01/39 B/E DTD 11/20/19 CLB *** TAXABLE *** UNSOLICITED YLD 3.524 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.696	3.52455869	25-Nov-19	1-Nov-39	1,000,000.00	23,554.28	-	1,023,554.28	110.010%	1,100,100.00	76,545.72	7001	A1
108152FW4	8152FW4	927820	BRIDGEPORT CONN TAXABLE GO BDS 2019 C 3.751% 09/15/44 B/E DTD 10/29/19 CLB *** TAXABLE *** SOLICITED YLD 3.633 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.751	3.68357145	25-Nov-19	15-Sep-44	1,290,000.00	12,037.36	-	1,302,037.36	105.404%	1,359,711.60	57,674.24	8781	Baa1
3137FPML6	37FPML6	927821	FHLMC MULTICLASS MITGPARTN CTF5 GTR SED 004926 CL JP 3.500% 09/25/49 B/E DTD 10/01/19 FACTOR 1.0000000000 REM BAL 1000000.00 SOLICITED CANCELLED TRADE	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.28962814	8-Nov-19	25-Sep-49	654,422.99	25,461.47	-	679,884.46	104.968%	686,934.72	7,050.26	10617	Aaa
90138YAN1	138YAN1	927822	TWENTYNINE PALMS CALIF REDEV AGY SUCCESSOR AGY TAX ALLOCATION N TAXABLE 4.250% 09/01/42 B/E DTD 06/06/18 CLB *** TAXABLE *** SOLICITED YLD 3.446 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.25	3.84828704	12-Nov-19	1-Sep-42	850,000.00	49,665.70	-	899,665.70	109.530%	931,005.00	31,339.30	8036	AA2
709224Y45	9224Y45	927823	PENNSYLVANIA ST TPK COMMN TPK REV TAXABLE FIRST SUB REF BDS 2019 3.779% 12/01/42 B/E DTD 11/06/19 CLB *** TAXABLE *** SOLICITED YLD 3.688 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.779	3.72900845	12-Nov-19	1-Dec-42	500,000.00	3,662.39	-	503,662.39	103.678%	518,390.00	14,727.61	8127	A3
313685YP4	3685YP4	927824	FNMA GTD REMIC PASS THRU TR REMIC TR 2019-39 CL-CP 3.500% 02/25/48 B/E DTD 07/01/19 SOLICITED FACTOR .9869661100 REM BAL 986966.11	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.29272787	13-Nov-19	25-Feb-48	546,135.46	20,230.44	-	566,365.90	103.666%	566,156.79	(209.11)	10039	Aaa
709224V71	9224V71	927825	PENNSYLVANIA ST TPK COMMN TPK REV TAXABLE MOTOR LICENSE FD ENHANCED 3.579% 12/01/43 B/E DTD 11/06/19 CLB *** TAXABLE *** SOLICITED YLD 3.477 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.579	3.52582262	7-Nov-19	1-Dec-43	500,000.00	4,129.44	-	504,129.44	103.645%	518,225.00	14,095.56	8492	A2
59334DLS1	334DLS1	927826	MIAMI-DADE CNTY FLA WTR & SWR REV TAXABLE SYS BDS 2019C 3.490% 10/01/42 B/E DTD 11/06/19 CLB *** TAXABLE *** SOLICITED YLD 3.358 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.49	3.42035172	7-Nov-19	1-Oct-42	500,000.00	5,327.30	-	505,327.30	108.010%	540,050.00	34,722.70	8066	Aa3
899141BK0	9141BK0	927834	TULARE CNTY CALIF BRD ED CTF5 PART OID TULARE CNTY CALIF BRD ED CTF5 PART OID RATE:N/A/AA 3.440% DUE:2038-05-01 AS OF DATE: 11/22/2019	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.44	3.55048043	27-Nov-19	1-May-38	370,000.00	-	(5,280.92)	364,719.08	103.407%	382,605.90	17,886.82	6452	AA2



Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas
914023NC6	4023NC6	927866	UNIVERSITY AKRON OHIO GEN RCPTS TAXABLE BDS 2019 B 3.530% 01/01/38 B/E DTD 11/26/19 CLB *** TAXABLE *** SOLICITED YLD 3.120 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.53	3.27995373	29-Nov-19	1-Jan-38	1,100,000.00	35,547.55	-	1,135,547.55	104.052%	1,144,572.00	9,024.45	6332	A1
6461366R7	61366R7	931835	NEW JERSEY ST TRANSTRN FD AUTH SYS REV TAXABLE BDS 2019 B 4.081% 06/15/39 B/E DTD 12/18/19 CLB *** TAXABLE *** SOLICITED YLD 3.942 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	4.081	3.9418593	18-Dec-19	15-Jun-39	630,000.00	11,421.35	-	641,421.35	101.083%	636,822.90	(4,598.45)	6862	Baa1
762326AR7	2326AR7	931836	RHODE IS ST TPK & BRDG AUTH TOLL REV TAXABLE REF BDS 2019 -1 3.460% 12/01/39 B/E DTD 12/10/19 CLB *** TAXABLE *** SOLICITED YLD 3.241 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.46	3.33253394	10-Dec-19	1-Dec-39	1,100,000.00	19,608.56	-	1,119,608.56	103.735%	1,141,085.00	21,476.44	7031	A3
612496BD0	2496BD0	931838	MONTREY CNTY CALIF REG FIRE DIST PENS OID SUBJECT TO FEDERAL TAX RATE:A2/AA- 3.600% DUE:2039-09-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.6	3.66655752	16-Dec-19	1-Sep-39	485,000.00	-	(4,473.98)	480,526.02	103.714%	503,012.90	22,486.88	6940	A2
691875DQ8	1875DQ8	931840	OXNARD CALIF FING AUTH LEASE REV OXNARD CALIF FING AUTH LEASE R EV RATE:N/A/AA 3.654% DUE:2037-06-01 AS OF DATE: 11/22/2019	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.654	3.60367693	10-Dec-19	1-Jun-37	500,000.00	3,109.86	-	503,109.86	105.283%	526,415.00	23,305.14	6118	AA2
437887HD7	7887HD7	932818	HOMWOOD ALA EDL BLDG AUTH REV TAXABLE FAC BDS SAMFORD UNIV 2019 B 3.951% 12/01/48 B/E DTD 12/12/19 CLB *** TAXABLE *** SOLICITED YLD 3.782 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.951	3.87130429	26-Dec-19	1-Dec-48	750,000.00	10,171.44	-	760,171.44	105.769%	793,267.50	33,096.06	10319	A3
946303C44	6303C44	933070	WAYNE ST UNIV MICH UNIV REVS TAXABLE GEN BDS 2019 B 3.470% 11/15/49 B/E DTD 10/15/19 CLB *** TAXABLE *** SOLICITED YLD 3.524 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.47	3.51808016	31-Dec-19	15-Nov-49	970,000.00	-	(9,482.64)	960,517.36	104.246%	1,011,186.20	50,668.84	10668	Aa3
345105JF8	5105JF8	933072	FOOTHILL / EASTERN TRANSN CORRIDOR AGY CALIF TOLL RD REV TAXABLE REF BDS 3.824% 01/15/49 B/E DTD 12/19/19 CLB *** TAXABLE *** SOLICITED YLD 3.704 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.824	3.76550951	31-Dec-19	15-Jan-49	1,500,000.00	14,654.23	-	1,514,654.23	106.212%	1,593,180.00	78,525.77	10364	A2
5742186H1	42186H1	938071	MARYLAND ST HEALTH & HIGHER EDL FACS AUT SUBJECT TO FEDERAL TAX RATE:A2/A 3.650% DUE:2039-10-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3.65	3.52452148	21-Jan-20	1-Oct-39	1,180,000.00	23,150.18	-	1,203,150.18	104.670%	1,235,106.00	31,955.82	6970	A2
79467BDK8	467BDK8	940070	SALES TAX SECURITIZATION CORP ILL TAXABLE SECOND LIEN SALES TAX 3.411% 01/01/43 B/E DTD 01/30/20 *** TAXABLE *** SOLICITED YLD 3.196 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.411	3.19690063	30-Jan-20	1-Jan-43	1,100,000.00	37,172.45	-	1,137,172.45	103.705%	1,140,755.00	3,582.55	8158	AA2
769229DC6	9229DC6	942194	RIVERSIDE OHIO LOC SCH DIST GO UNLTD TAXES CONSTR AND IMPT TAXABLE REF BDS 3.721% 10/01/47 B/E DTD 12/30/19 CLB *** TAXABLE *** SOLICITED YLD 3.000 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.721	3.41379275	20-Feb-20	1-Oct-47	1,300,000.00	76,238.53	-	1,376,238.53	104.524%	1,358,812.00	(17,426.53)	9892	A1
899141BL8	9141BL8	942195	TULARE CNTY CALIF BRD ED CTFS PARTN TAXABLE REF COPES 2019 3.640% 05/01/43 B/E DTD 11/27/19 CLB *** TAXABLE *** SOLICITED YLD 3.235 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.64	3.44658884	12-Feb-20	1-May-43	1,000,000.00	31,244.12	-	1,031,244.12	103.337%	1,033,370.00	2,125.88	8278	AA2
313688GM5	3688GM5	945077	FNMA GTD REMIC PASS THRU TR 3.000% 12/25/36 B/E DTD 01/01/20 UNSOLICITED FACTOR 9926034900 REM BAL 992603.49	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.85033153	28-Feb-20	25-Dec-36	461,982.78	8,958.98	-	470,941.76	101.036%	466,768.92	(4,172.84)	5960	Aaa
313688WQ8	3688WQ8	948076	FNMA GTD REMIC PASS THRU TR 3.000% 05/25/43 B/E DTD 02/25/20 SOLICITED FACTOR .9953981300 REM BAL 3782512.89	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.83083095	18-Mar-20	25-May-43	3,238,346.01	91,273.18	-	3,329,619.19	101.586%	3,289,706.18	(39,913.01)	8302	Aaa
20772GF45	772GF45	951070	CONNECTICUT ST GO BDS TEACHERS RETIRE FD A 5.850% 03/15/32 B/E DTD 04/30/08 CLB *** TAXABLE *** SOLICITED YLD 3.322 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5.85	3.32183994	6-Apr-20	15-Mar-32	640,000.00	153,032.88	-	793,032.88	138.518%	886,515.20	93,482.32	4214	A1
432275AD7	2275AD7	959178	HILLSBOROUGH CNTY FLA AVIATION AUTH CUSTOMER FAC CHARGE REV REV BDS 2015B 3.249% 10/01/21 B/E DTD 09/03/15 *** TAXABLE *** UNSOLICITED YLD 1.703 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	3.249	1.70346777	28-May-20	1-Oct-21	1,100,000.00	18,072.80	-	1,118,072.80	101.581%	1,117,391.00	(681.80)	396	A3
57429LAM8	429LAM8	960180	MARYLAND ST TRANSN AUTH LTD OBLIG REV BDS BALTIMORE/WASHINGTON 6.650% 07/01/32 B/E DTD 06/19/02 CLB *** TAXABLE *** SOLICITED YLD 4.251 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	6.65	4.25101481	17-Jun-20	1-Jul-32	700,000.00	154,231.03	-	854,231.03	123.719%	866,033.00	11,801.97	4322	A3
59261AA49	261AA49	960181	METROPOLITAN TRANSN AUTH N Y REV BD ANTIC NTS 2019 D-1 5.000% 09/01/22 B/E DTD 09/06/19 SOLICITED YLD 3.002 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5	3.16146788	3-Jun-20	1-Sep-22	1,395,000.00	53,377.74	-	1,448,377.74	104.396%	1,456,324.20	7,946.46	731	MIG2
64990GQ39	990GQ39	961070	NEW YORK ST DORM AUTH REVS NONST SUPPO OID RATE:N/A/AA 3.000% DUE:2042-10-01 AS OF DATE: 06/09/2020	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3	2.83500514	17-Jun-20	1-Oct-42	300,000.00	7,985.65	-	307,985.65	100.990%	302,970.00	(5,015.65)	8066	AA2
64990GQ39	990GQ39	961071	NEW YORK ST DORM AUTH REVS NONST SUPPO OID RATE:N/A/AA 3.000% DUE:2042-10-01 AS OF DATE: 06/09/2020	MORGAN	MUNI_US	REVUS-MS	541-026956-086	3	2.83500514	17-Jun-20	1-Oct-42	1,710,000.00	45,518.23	-	1,755,518.23	100.990%	1,726,929.00	(28,589.23)	8066	AA2
651469RG5	1469RG5	961072	NEWINGTON CONN RATE:N/A/AA+ 2.250% DUE:2039-06-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	2.25	2.20779527	15-Jun-20	1-Jun-39	700,000.00	4,512.52	-	704,512.52	99.883%	699,181.00	(5,331.52)	6848	AA1
64972EPY9	972EPY9	961073	NEW YORK N Y CITY HSG DEV CORPMULTIFAMI RATE:AA2/AA+ 2.550% DUE:2040-11-01	MORGAN	MUNI_US	REVUS-MS	541-026956-086	2.55	2.47887943	15-Jun-20	1-Nov-40	1,490,000.00	16,999.38	-	1,506,999.38	101.602%	1,513,869.80	6,870.42	7367	AA2
283062EB9	3062EB9	963166	EL DORADO CALIF IRR DIST REV TAXABLE REF BDS 2020 C 2.886% 03/01/38 B/E DTD 06/23/20 CLB *** TAXABLE *** SOLICITED YLD 2.500 TO PAR	SANTAND	MUNI_US	REVUS-STD	7CC171847	2.886	2.66016027	30-Jun-20	1-Mar-38	1,500,000.00	48,995.60	-	1,548,995.60	103.572%	1,553,580.00	4,584.40	6391	Aa3
3136AWZW0	36AWZW0	965094	FNMA GTD REMIC PASS THRU TR REMIC TR 2017-44 CL-BA 3.500% 01/25/44 B/E DTD 05/01/17 UNSOLICITED FACTOR .4403298100 REM BAL 7925936.58	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.24168749	15-Jul-20	25-Jan-44	662,109.43	27,983.50	-	690,092.93	102.446%	678,304.63	(11,788.30)	8547	Aaa
59261AA49	261AA49	965095	METROPOLITAN TRANSN AUTH N Y REV BD ANTIC NTS 2019 D-1 5.000% 09/01/22 B/E DTD 09/06/19 UNSOLICITED YLD 2.224 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5	2.43127906	10-Jul-20	1-Sep-22	2,000,000.00	108,605.37	-	2,108,605.37	104.396%	2,087,920.00	(20,685.37)	731	MIG2
3136AJEW2	36AJEW2	965184	FNMA REMIC TRUST 2014-10 KM RATE:N/A/N/A 3.500% DUE:2043-09-25	MORGAN	CMOS	CMOS-MS	541-026956-086	3.5	3.09928425	17-Jul-20	25-Sep-43	1,308,830.52	86,242.61	-	1,395,073.13	106.833%	1,398,262.91	3,189.78	8425	AAA
3137FKTB2	37FKTB2	965185	FHLMC REMIC SERIES 4861 PA RATE:N/A/N/A 3.500% DUE:2047-11-15	MORGAN	CMOS	CMOS-MS	541-026956-086	3.5	3.19818849	17-Jul-20	15-Nov-47	1,381,912.10	75,657.50	-	1,457,569.60	104.396%	1,442,660.96	(14,908.64)	9937	AAA
3136AWZW0	36AWZW0	967097	FNMA GTD REMIC PASS THRU TR REMIC TR 2017-44 CL-BA 3.500% 01/25/44 B/E DTD 05/01/17 UNSOLICITED FACTOR .4403298100 REM BAL 7925936.58	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.2451387	28-Jul-20	25-Jan-44	7,925,936.58	330,564.25	-	8,256,500.83	102.446%	8,119,804.99	(136,695.84)	8547	Aaa
38381YKU7	381YKU7	969070	GINNIE MAE REMIC TR 2019-097 JG RATE:N/A/N/A 2.750% DUE:2048-05-20	MORGAN	CMOS	CMOS-MS	541-026956-086	2.75	2.53697579	29-Jul-20	20-May-48	3,103,163.65	131,449.74	-	3,234,613.39	103.993%	3,227,072.97	(7,540.42)	10124	AAA
3137AN2W4	37AN2W4	969071	FHLMC REMIC SERIES 4019 GH RATE:N/A/N/A 3.000% DUE:2041-12-15	MORGAN	CMOS	CMOS-MS	541-026956-086	3	2.64800829	29-Jul-20	15-Dec-41	3,141,106.95	179,839.19	-	3,320,946.14	105.270%	3,306,643.29	(14,302.85)	7776	AAA
38379MQ80	379MQ80	969072	GNMA REMIC TRUST 2015-117 CH RATE:N/A/N/A 3.000% DUE:2044-12-20	MORGAN	CMOS	CMOS-MS	541-026956-086	3	2.69245152	29-Jul-20	20-Dec-44	4,435,390.89	243,029.78	-	4,678,420.67	105.152%	4,663,902.23	(14,518.44)	8877	AAA
59261AXD4	261AXD4	969139	METROPOLITAN TRANSN AUTH N Y REV BANS 2018 C-2 5.000% 09/01/21 B/E DTD 10/10/18 UNSOLICITED YLD 1.801 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5	2.29051303	29-Jul-20	1-Sep-21	920,000.00	28,924.78	-	948,924.78	102.397%	942,052.40	(6,872.38)	366	MIG2
59261AA49	261AA49	969140	METROPOLITAN TRANSN AUTH N Y REV BD ANTIC NTS 2019 D-1 5.000% 09/01/22 B/E DTD 09/06/19 UNSOLICITED YLD 2.224 TO MAT	SANTAND	MUNI_US	REVUS-STD	7CC171847	5	2.45789409	29-Jul-20	1-Sep-22	3,000,000.00	161,602.90	-	3,161,602.90	104.396%	3,131,880.00	(29,722.90)	731	MIG2
3137FCFW9	37FCFW9	969141	FHLMC MULTICLASS MTGPARTN CTFS GTD SER 004740 CL UA 3.500% 06/15/46 B/E DTD 11/01/17 UNSOLICITED FACTOR .4667280300 REM BAL 2426985.76	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.25698494	30-Jul-20	15-Jun-46	2,161,369.14	91,552.48	-	2,252,921.62	101.915%	2,202,759.36	(50,162.26)	9419	Aaa
38382GWK4	382GWK4	974070	GNMA GTD REMIC PASS THRU SECS 2020-097 REMIC PASSTHRU CTF CL KA 3.000% 07/20/50 B/E DTD 07/01/20 UNSOLICITED FACT/CPN CORRECTION FACTOR .9945121600	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.71338052	11-Aug-20	20-Jul-50	1,491,768.24	87,470.63	-	1,579,238.87	104.625%	1,560,762.52	(18,476.35)	10915	Aaa



8/31/2020

Security ID	Issue Code	Deal Number	Description	Counter party	Portfolio	Product Type	Cuenta Custodio	Coupon	Yield	Fecha Compra	Maturity Date	Face Value	Premium	Discount	Amortization Cost	Price AUG 20	Market Value	Gain (Loss)	Dias Efectivos	Clas	
38382GWK4	382GWK4	974071	GNMA REMIC TRUST 2020-097 KA RATE:N/A/N/A 3.000% DUE:2050-07-20 AS OF DATE: 08/06/2020	MORGAN	CMOS	CMOS-MS	541-026956-086	3	2.7568352	11-Aug-20	20-Jul-50	1,989,024.32	98,388.95	-	2,087,413.27	104.626%	2,081,036.59	(6,376.68)	10915	AAA	
3137FES50	37FES50	974072	FHLMC REMIC SERIES 4767 LA RATE:N/A/N/A 3.500% DUE:2046-08-15 AS OF DATE: 08/04/2020	MORGAN	CMOS	CMOS-MS	541-026956-086	3.5	3.16128402	7-Aug-20	15-Aug-46	2,976,856.32	178,413.05	-	3,155,269.37	105.400%	3,137,606.56	(17,662.81)	9480	AAA	
3136AULD1	36AULD1	977070	FNMA GTD REMIC PASS THRU TR REMIC TR 2016-94 CL-PA 3.000% 03/25/44 B/E DTD 11/01/16 UNSOLICITED FACTOR .5637776900 REM BAL 2931643.99	SANTAND	CMOS	CMOS-STD	7CC171847	3	2.72153995	28-Aug-20	25-Mar-44	2,931,643.99	141,934.57	-	3,073,578.56	102.326%	2,999,834.03	(73,744.53)	8607	Aaa	
3136AHJ84	36AHJ84	977071	FNMA GTD REMIC PASS THRU TR REMIC TR 2013-130 CL-DE 3.500% 11/25/42 B/E DTD 12/01/13 UNSOLICITED FACTOR .2475336700 REM BAL 2896143.94	SANTAND	CMOS	CMOS-STD	7CC171847	3.5	3.14061532	28-Aug-20	25-Nov-42	2,896,143.94	166,445.09	-	3,062,589.03	104.518%	3,026,991.72	(35,597.31)	8121	Aaa	
3136AS4Z6	36AS4Z6	979070	FNMA REMIC TRUST 2016-53 AB RATE:N/A/N/A 3.000% DUE:2044-05-25	MORGAN	CMOS	CMOS-MS	541-026956-086	3	2.68605389	31-Aug-20	25-May-44	2,084,254.40	114,620.57	-	2,198,874.97	106.568%	2,221,148.23	22,273.26	8668	AAA	
												301,968,755.02	13,882,674.04	(351,747.29)	315,499,681.77		334,861,562.94	19,361,881.17			

Preparado por: Roberto J. Rivera Rosario
 Fecha: 14-Sep-20

Inversion en Morgan Stanley
 Inversion en Nota Santander

#Account	Balance	Premium	Discount	Amortization Cost
10600150	131,035,449.32	5,719,168.87	(211,351.79)	136,543,266.40
10600200	170,933,305.70	8,163,505.17	(140,395.50)	178,956,415.37
Sub Total	301,968,755.02	13,882,674.04	(351,747.29)	315,499,681.77

Market Value	Gain (Loss)
146,173,668.63	9,630,402.23
188,687,894.31	9,731,478.94
334,861,562.94	19,361,881.17
Balance MG	21,851,866.22
Ajuste	(2,489,985.05)

Revisado por: José F. Carrasquillo Alica
 Fecha: