

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2023

OFFICE OF THE TREASURER

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



Date: April 25, 2023
To: Pooled Money Investment Board
From: Jeff Wurm, Director
Investment Division
Subject: PMIA Quarterly Report

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

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

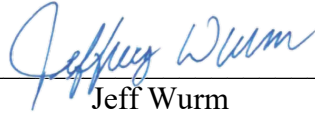
The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended March 31, 2023, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeff Wurm

April 26, 2023

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2023

(Dollars in thousands)

Portfolio Amount		\$ 191,223,905
Effective Yield	2.868%	
Quarter-to-date Yield	2.625%	
Year-to-date Yield	1.929%	
Average Life (in days)	275	
Demand Bank Account Balances		\$ 1,573,492
Total PMIA Resources		<u><u>\$ 192,797,397</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2023

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 29,418,546	15.38%
Bonds	-	0.00%
Notes	93,254,979	48.77%
Strips	-	0.00%
Total Governments	\$ 122,673,525	64.15%
Federal Agency Debentures	\$ 16,296,217	8.52%
Certificates of Deposit	12,200,000	6.38%
Bank Notes	200,000	0.10%
Repurchases	-	0.00%
Federal Agency Discount Notes	25,242,636	13.20%
Time Deposits	5,237,000	2.74%
GNMAs	-	0.00%
Commercial Paper	8,539,927	4.47%
FHLMC / REMICS	3,085	0.00%
Corporate Bonds	454,676	0.24%
PMIA Loans	376,839	0.20%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 191,223,905	100.00%

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

Section II



State of California Pooled Money Investment Account Market Valuation 3/31/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 29,418,545,599.25	\$ 29,779,495,353.47	\$ 29,757,207,000.00	NA
Notes	\$ 93,242,224,235.91	\$ 93,212,620,838.86	\$ 90,945,077,500.00	\$ 288,849,618.00
Federal Agency:				
SBA	\$ 322,209,737.47	\$ 322,209,737.47	\$ 321,868,141.12	\$ 1,291,571.96
MBS-REMICs	\$ 3,084,994.85	\$ 3,084,994.85	\$ 3,058,806.67	\$ 13,760.19
Debentures	\$ 10,349,812,980.86	\$ 10,349,583,675.33	\$ 10,206,571,800.00	\$ 45,703,340.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,550,000,000.00	\$ 2,495,849,500.00	\$ 25,411,824.00
Discount Notes	\$ 25,242,636,340.20	\$ 25,554,072,104.18	\$ 25,548,182,500.00	NA
Supranational Debentures	\$ 3,074,194,538.58	\$ 3,074,194,538.58	\$ 3,010,317,500.00	\$ 11,201,903.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,045,234.42	\$ 2,003,194.45
CDs and YCDs	\$ 12,200,000,000.00	\$ 12,200,000,000.00	\$ 12,194,072,815.39	\$ 141,674,375.01
Commercial Paper	\$ 8,539,926,819.43	\$ 8,629,619,069.50	\$ 8,625,697,222.20	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 454,676,266.87	\$ 454,676,266.87	\$ 432,355,270.00	\$ 3,364,631.80
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,237,000,000.00	\$ 5,237,000,000.00	\$ 5,237,000,000.00	NA
PMIA & GF Loans	\$ 376,839,000.00	\$ 376,839,000.00	\$ 376,839,000.00	NA
TOTAL	\$ 191,211,150,513.42	\$ 191,943,395,579.11	\$ 189,354,142,289.80	\$ 519,514,218.41

Fair Value Including Accrued Interest

\$ 189,873,656,508.21

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

The value of each participating dollar equals the fair value divided by the amortized cost (0.986510329).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,730,206.58 or \$20,000,000.00 x 0.986510329.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796YN3	U S TREAS BILL	04/06/2023	0.0000	650,000,000.00	648,416,125.00	0.99961 CITIBANK	649,746,500.00
912796CT4	U S TREAS BILL	04/11/2023	0.0000	350,000,000.00	347,825,340.28	0.99899 CITIBANK	349,646,500.00
912796YU7	U S TREAS BILL	04/13/2023	0.0000	1,750,000,000.00	1,729,023,579.19	0.99875 CITIBANK	1,747,812,500.00
912796V48	U S TREAS BILL	04/20/2023	0.0000	450,000,000.00	441,400,500.00	0.99779 CITIBANK	449,005,500.00
912796YV5	U S TREAS BILL	04/27/2023	0.0000	300,000,000.00	293,496,333.33	0.99695 CITIBANK	299,085,000.00
912796CW7	U S TREAS BILL	05/02/2023	0.0000	500,000,000.00	492,673,843.74	0.99630 CITIBANK	498,150,000.00
912796YW3	U S TREAS BILL	05/04/2023	0.0000	1,000,000,000.00	980,829,744.41	0.99602 CITIBANK	996,020,000.00
912796ZE2	U S TREAS BILL	05/11/2023	0.0000	1,000,000,000.00	981,851,172.89	0.99514 CITIBANK	995,140,000.00
912797FE2	U S TREAS BILL	05/16/2023	0.0000	500,000,000.00	492,408,461.10	0.99452 CITIBANK	497,260,000.00
912796W47	U S TREAS BILL	05/18/2023	0.0000	1,900,000,000.00	1,857,043,293.08	0.99416 CITIBANK	1,888,904,000.00
912797FG7	U S TREAS BILL	05/30/2023	0.0000	1,700,000,000.00	1,674,811,131.97	0.99269 CITIBANK	1,687,573,000.00
912796ZG7	U S TREAS BILL	06/01/2023	0.0000	2,300,000,000.00	2,253,336,836.06	0.99256 CITIBANK	2,282,888,000.00
912796ZP7	U S TREAS BILL	06/08/2023	0.0000	1,250,000,000.00	1,223,598,475.68	0.99164 CITIBANK	1,239,550,000.00
912796X53	U S TREAS BILL	06/15/2023	0.0000	450,000,000.00	436,865,666.64	0.99061 CITIBANK	445,774,500.00
912797FQ5	U S TREAS BILL	06/27/2023	0.0000	700,000,000.00	689,216,111.12	0.98918 CITIBANK	692,426,000.00
912796ZR3	U S TREAS BILL	06/29/2023	0.0000	750,000,000.00	732,695,970.84	0.98880 CITIBANK	741,600,000.00
912796ZS1	U S TREAS BILL	07/06/2023	0.0000	300,000,000.00	292,985,416.68	0.98778 CITIBANK	296,334,000.00
912796XQ7	U S TREAS BILL	07/13/2023	0.0000	1,500,000,000.00	1,457,496,704.23	0.98686 CITIBANK	1,480,290,000.00
912797FY8	U S TREAS BILL	07/18/2023	0.0000	600,000,000.00	590,843,997.25	0.98624 CITIBANK	591,744,000.00
912796ZZ5	U S TREAS BILL	07/20/2023	0.0000	300,000,000.00	292,957,611.12	0.98607 CITIBANK	295,821,000.00
912796Y29	U S TREAS BILL	07/27/2023	0.0000	2,100,000,000.00	2,052,722,898.62	0.98509 CITIBANK	2,068,689,000.00
912796Y37	U S TREAS BILL	08/03/2023	0.0000	300,000,000.00	293,606,666.64	0.98406 CITIBANK	295,218,000.00
912796XY0	U S TREAS BILL	08/10/2023	0.0000	1,350,000,000.00	1,308,711,631.94	0.98328 CITIBANK	1,327,428,000.00
912796YH6	U S TREAS BILL	09/07/2023	0.0000	1,600,000,000.00	1,541,701,966.64	0.97966 CITIBANK	1,567,456,000.00
912796CQ0	U S TREAS BILL	09/14/2023	0.0000	1,400,000,000.00	1,368,314,687.48	0.97859 CITIBANK	1,370,026,000.00
912796CR8	U S TREAS BILL	09/21/2023	0.0000	200,000,000.00	195,325,127.78	0.97775 CITIBANK	195,550,000.00

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 03/31/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796CS6	U S TREAS BILL	09/28/2023	0.0000	450,000,000.00	439,353,000.00	0.97674 CITIBANK	439,533,000.00
912796YJ2	U S TREAS BILL	10/05/2023	0.0000	1,600,000,000.00	1,535,200,131.91	0.97625 CITIBANK	1,562,000,000.00
912796YT0	U S TREAS BILL	11/02/2023	0.0000	1,150,000,000.00	1,104,376,236.14	0.97355 CITIBANK	1,119,582,500.00
912796ZN2	U S TREAS BILL	12/28/2023	0.0000	800,000,000.00	764,155,958.35	0.96792 CITIBANK	774,336,000.00
912796ZY8	U S TREAS BILL	01/25/2024	0.0000	250,000,000.00	238,767,777.77	0.96378 CITIBANK	240,945,000.00
912796Z28	U S TREAS BILL	02/22/2024	0.0000	600,000,000.00	570,843,062.49	0.95998 CITIBANK	575,988,000.00
912797LL9	U S TREAS BILL	03/21/2024	0.0000	100,000,000.00	95,690,138.88	0.95685 CITIBANK	95,685,000.00
				30,150,000,000.00	29,418,545,599.25		29,757,207,000.00
AIP:		0.00					
Book + AIP:		29,418,545,599.25		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,964,383.84	0.99661	0.00052486	CITIBANK	1,694,237,000.00	892,262.00
912828ZP8	U S TREAS NOTE	05/15/2023	0.1250	1,450,000,000.00	1,448,495,220.32	0.99466	0.00047307	CITIBANK	1,442,257,000.00	685,951.50
912828VB3	U S TREAS NOTE	05/15/2023	1.7500	700,000,000.00	699,521,525.76	0.99650	0.00662293	CITIBANK	697,550,000.00	4,636,051.00
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,949,803,691.55	0.99263	0.00041896	CITIBANK	2,928,258,500.00	1,235,932.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,799,426,905.00	0.98912	0.00031423	CITIBANK	1,780,416,000.00	565,614.00
912828S35	U S TREAS NOTE	06/30/2023	1.3750	2,050,000,000.00	2,052,877,707.48	0.99209	0.00345649	CITIBANK	2,033,784,500.00	7,085,804.50
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,799,034,143.19	0.98676	0.00026243	CITIBANK	1,776,168,000.00	472,374.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,799,286,816.56	0.98492	0.00020718	CITIBANK	1,772,856,000.00	372,924.00
912828Y61	U S TREAS NOTE	07/31/2023	2.7500	600,000,000.00	598,339,020.60	0.99336	0.00455801	CITIBANK	596,016,000.00	2,734,806.00
912828V56	U S TREAS NOTE	08/15/2023	2.5000	900,000,000.00	900,440,625.39	0.99133	0.00310773	CITIBANK	892,197,000.00	2,796,957.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,798,866,786.62	0.98285	0.00015539	CITIBANK	1,769,130,000.00	279,702.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,949,216,529.75	0.98121	0.00010870	CITIBANK	1,913,359,500.00	211,965.00
9128284X5	U S TREAS NOTE	08/31/2023	2.7500	450,000,000.00	449,603,703.15	0.99207	0.00239130	CITIBANK	446,431,500.00	1,076,085.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,450,000,000.00	1,442,415,178.51	0.97965	0.00005774	CITIBANK	1,420,492,500.00	83,723.00
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,249,030,491.31	0.97859	0.00000683	CITIBANK	2,201,827,500.00	15,367.50
9128285D8	U S TREAS NOTE	09/30/2023	2.8750	450,000,000.00	445,300,995.33	0.99121	0.00007855	CITIBANK	446,044,500.00	35,347.50
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,600,000,000.00	1,596,933,451.86	0.97559	0.00057692	CITIBANK	1,560,944,000.00	923,072.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,948,454,122.86	0.97512	0.00157459	CITIBANK	1,901,484,000.00	3,070,450.50
9128285K2	U S TREAS NOTE	10/31/2023	2.8750	750,000,000.00	747,365,463.45	0.98961	0.01207182	CITIBANK	742,207,500.00	9,053,865.00
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,097,392,339.56	0.97258	0.00094613	CITIBANK	2,042,418,000.00	1,986,873.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,893,366,709.04	0.97242	0.00167582	CITIBANK	1,847,598,000.00	3,184,058.00
9128285P1	U S TREAS NOTE	11/30/2023	2.8750	300,000,000.00	299,746,749.96	0.98785	0.00963599	CITIBANK	296,355,000.00	2,890,797.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,149,146,212.98	0.96859	0.00036745	CITIBANK	1,113,878,500.00	422,567.50
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,961,146.23	0.97063	0.00188536	CITIBANK	727,972,500.00	1,414,020.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,673,319.80	0.96477	0.00026243	CITIBANK	434,146,500.00	118,093.50
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,742,391,777.53	0.96840	0.00145028	CITIBANK	1,694,700,000.00	2,537,990.00
9128285Z9	U S TREAS NOTE	01/31/2024	2.5000	300,000,000.00	294,832,511.79	0.98199	0.00414365	CITIBANK	294,597,000.00	1,243,095.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,847,677,354.59	0.96094	0.00015539	CITIBANK	1,777,739,000.00	287,471.50
912828B66	U S TREAS NOTE	02/15/2024	2.7500	700,000,000.00	695,917,451.95	0.98309	0.00341851	CITIBANK	688,163,000.00	2,392,957.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	750,000,000.00	742,806,013.23	0.97918	0.00206522	CITIBANK	734,385,000.00	1,548,915.00
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,033,702,282.48	0.97699	0.00184783	CITIBANK	1,953,980,000.00	3,695,660.00
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,742,916,910.19	0.97184	0.00130435	CITIBANK	1,700,720,000.00	2,282,612.50
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,295,517,841.84	0.95930	0.00011549	CITIBANK	2,206,390,000.00	265,627.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	796,111,245.46	0.97777	0.01049724	CITIBANK	782,216,000.00	8,397,792.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	398,484,100.88	0.97504	0.00944751	CITIBANK	390,016,000.00	3,779,004.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,646,723,992.21	0.95359	0.00094613	CITIBANK	2,527,013,500.00	2,507,244.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,520,852,073.67	0.97172	0.00670330	CITIBANK	1,457,580,000.00	10,054,950.00
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,693,926,425.67	0.97723	0.00837912	CITIBANK	1,661,291,000.00	14,244,504.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,198,994,069.32	0.95070	0.00073489	CITIBANK	1,140,840,000.00	881,868.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,079,056,528.58	0.94953	0.00078729	CITIBANK	1,994,013,000.00	1,653,309.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,680,616,864.99	0.96547	0.00290055	CITIBANK	1,593,025,500.00	4,785,907.50
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	397,529,893.76	0.97027	0.00352210	CITIBANK	388,108,000.00	1,408,840.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,296,863,945.12	0.98145	0.00497238	CITIBANK	1,275,885,000.00	6,464,094.00
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,198,429,277.28	0.94680	0.00046616	CITIBANK	1,136,160,000.00	559,392.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	898,339,209.93	0.97305	0.00295235	CITIBANK	875,745,000.00	2,657,115.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	455,197,151.70	0.95719	0.00108696	CITIBANK	430,735,500.00	489,132.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,740,957,967.45	0.98445	0.00282609	CITIBANK	1,722,787,500.00	4,945,657.50
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,996,614,537.39	0.94445	0.00017323	CITIBANK	1,888,900,000.00	346,460.00

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9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	196,469,756.86	0.96813	0.00005806	CITIBANK	193,626,000.00	11,612.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,588,038.15	0.95910	0.00004098	CITIBANK	1,582,515,000.00	67,617.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,070,319.68	0.99848	0.00011612	CITIBANK	748,860,000.00	87,090.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,048,753,085.33	0.94539	0.00288462	CITIBANK	992,659,500.00	3,028,851.00
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,392,745,188.73	1.00078	0.01837017	CITIBANK	1,401,092,000.00	25,718,238.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,067,535,107.83	0.95762	0.00629834	CITIBANK	1,005,501,000.00	6,613,257.00
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	295,484,388.51	0.96867	0.00944751	CITIBANK	290,601,000.00	2,834,253.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	698,485,936.73	0.94496	0.00283840	CITIBANK	661,472,000.00	1,986,880.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	903,417,550.42	0.96824	0.00851519	CITIBANK	871,416,000.00	7,663,671.00
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	298,462,009.50	1.00356	0.01508242	CITIBANK	301,068,000.00	4,524,726.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	557,957,542.96	0.95602	0.00502747	CITIBANK	525,811,000.00	2,765,108.50
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	292,891,428.30	0.96598	0.00712225	CITIBANK	289,794,000.00	2,136,675.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,397,264,181.34	0.94723	0.00293956	CITIBANK	1,326,122,000.00	4,115,384.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	600,000,000.00	598,627,161.42	1.00043	0.01068370	CITIBANK	600,258,000.00	6,410,220.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	746,881,495.70	0.99922	0.00683702	CITIBANK	749,415,000.00	5,127,765.00
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	987,795,355.70	0.96090	0.00248619	CITIBANK	960,900,000.00	2,486,190.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	800,000,000.00	796,598,794.94	1.00922	0.00402174	CITIBANK	807,376,000.00	3,217,392.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,112,421,288.16	0.94508	0.00097826	CITIBANK	1,039,588,000.00	1,076,086.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,240,159.08	0.97484	0.00239130	CITIBANK	1,462,260,000.00	3,586,950.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,430,401,034.62	0.95594	0.00080842	CITIBANK	1,386,113,000.00	1,172,209.00
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,994,014,977.45	0.97320	0.01040746	CITIBANK	1,946,400,000.00	20,814,920.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	296,200,310.40	0.97590	0.00845124	CITIBANK	292,770,000.00	2,535,372.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,521,115.74	0.97262	0.00691298	CITIBANK	778,096,000.00	5,530,384.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	400,000,000.00	398,596,615.56	0.97793	0.00629834	CITIBANK	391,172,000.00	2,519,336.00

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912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	601,260,190.76	0.97578	0.00476519	CITIBANK	585,468,000.00	2,859,114.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,342,092,866.94	0.98059	0.00388467	CITIBANK	1,323,796,500.00	5,244,304.50
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	198,783,787.64	0.98977	0.00161685	CITIBANK	197,954,000.00	323,370.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	803,213,289.91	1.00707	0.01961538	CITIBANK	805,656,000.00	15,692,304.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,317,933.32	0.97734	0.01259669	CITIBANK	781,872,000.00	10,077,352.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,704,095.81	1.00320	0.01175824	CITIBANK	752,400,000.00	8,818,680.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	597,302,976.66	1.00344	0.00497238	CITIBANK	602,064,000.00	2,983,428.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,459,429.16	0.98180	0.00816989	CITIBANK	294,540,000.00	2,450,967.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	200,000,000.00	198,940,758.44	1.01711	0.00347826	CITIBANK	203,422,000.00	695,652.00
				93,300,000,000.00	93,212,620,838.86				90,945,077,500.00	288,849,618.00
AIP:				29,603,397.05						
Book + AIP:				93,242,224,235.91				TREASURY NOTE		

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83164ETV9	SBA POOL #504164	06/25/2023	4.8750	3,111.39	3,111.39	1.00000 CITIBANK	3,111.39	12.64
83164EUN5	SBA POOL #504189	08/25/2023	4.8750	18,044.03	18,044.03	0.99567 CITIBANK	17,965.90	73.30
83164EWC7	SBA POOL #504243	09/25/2023	4.8750	8,253.19	8,253.19	0.99608 CITIBANK	8,220.84	33.53
83164EXA0	SBA POOL #504273	10/25/2023	4.8750	29,325.00	29,325.00	0.99733 CITIBANK	29,246.70	119.13
83164E2N6	SBA POOL #504381	01/25/2024	4.8750	2,200.13	2,200.13	0.99800 CITIBANK	2,195.73	8.94
83164E4E4	SBA POOL #504421	08/25/2024	4.8750	71,628.58	71,628.58	0.99647 CITIBANK	71,375.73	290.99
83164FKZ6	SBA POOL #504812	01/25/2025	5.0000	228,847.93	228,847.93	0.99835 CITIBANK	228,470.33	953.53
83164FMU5	SBA POOL #504871	03/25/2025	5.1250	139,752.10	139,752.10	0.99540 CITIBANK	139,109.24	596.86
83164FQG2	SBA POOL #504955	04/25/2025	5.1250	63,869.54	63,869.54	0.99632 CITIBANK	63,634.50	272.78
83164FNG5	SBA POOL #504891	04/25/2025	5.1250	73,716.59	73,716.59	0.99607 CITIBANK	73,426.88	314.83
83164FT87	SBA POOL #505075	08/25/2025	5.1250	79,580.95	79,580.95	0.99694 CITIBANK	79,337.43	339.88
83164GS94	SBA POOL #505944	05/25/2027	4.8000	41,196.40	41,196.40	1.00220 CITIBANK	41,287.03	164.79
83164GTL6	SBA POOL #505955	07/25/2027	4.8000	116,381.30	116,381.30	1.00038 CITIBANK	116,425.52	465.53
83164GVQ2	SBA POOL #506023	08/25/2027	4.8000	176,115.57	176,115.57	1.00067 CITIBANK	176,233.57	704.46
83164GU34	SBA POOL #506002	08/25/2027	4.8000	508,507.41	508,507.41	1.00045 CITIBANK	508,736.24	2,034.03
83164GV25	SBA POOL #506033	09/25/2027	4.8000	12,804.47	12,804.47	1.00064 CITIBANK	12,812.66	51.22
83164GYW6	SBA POOL #506125	11/25/2027	4.8000	3,822.08	3,822.08	1.00249 CITIBANK	3,831.60	15.29
83164GXL1	SBA POOL #506083	11/25/2027	4.8000	280,480.35	280,480.35	0.99974 CITIBANK	280,407.43	1,121.92
83164G3E0	SBA POOL #506197	12/25/2027	4.8000	255,364.29	255,364.29	1.00091 CITIBANK	255,596.67	1,021.46
83164G4W9	SBA POOL #506237	01/25/2028	4.8000	50,674.22	50,674.22	1.00145 CITIBANK	50,747.70	202.70
83164HBL3	SBA POOL #506343	02/25/2028	4.8000	131,634.41	131,634.41	1.00046 CITIBANK	131,694.96	526.54
83164HBY5	SBA POOL #506355	05/25/2028	4.8000	259,106.02	259,106.02	1.00328 CITIBANK	259,955.89	1,036.42
83164HFC9	SBA POOL #506463	07/25/2028	4.8000	60,715.23	60,715.23	1.00126 CITIBANK	60,791.73	242.86
83164HGN4	SBA POOL #506505	09/25/2028	4.8000	4,366.06	4,366.06	1.00161 CITIBANK	4,373.09	17.46

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83164HGT1	SBA POOL #506510	10/25/2028	4.8000	43,387.97	43,387.97	1.00187 CITIBANK	43,469.11	173.55
83164HJY7	SBA POOL #506579	11/25/2028	4.8000	263,876.21	263,876.21	1.00179 CITIBANK	264,348.55	1,055.50
83164HMP2	SBA POOL #506666	12/25/2028	4.8000	269,047.78	269,047.78	1.00135 CITIBANK	269,410.99	1,076.19
83164HQB9	SBA POOL #506750	02/25/2029	4.8000	381,014.10	381,014.10	1.00101 CITIBANK	381,398.92	1,524.06
83164HT26	SBA POOL #506869	04/25/2029	4.8000	265,951.45	265,951.45	1.00054 CITIBANK	266,095.06	1,063.81
83164HW48	SBA POOL #506967	08/25/2029	4.8000	635,037.28	635,037.28	1.00170 CITIBANK	636,116.84	2,540.15
83164HWH9	SBA POOL #506948	09/25/2029	4.8000	175,942.72	175,942.72	1.00211 CITIBANK	176,313.96	703.77
83164HY38	SBA POOL #507030	09/25/2029	4.8000	1,991,076.05	1,991,076.05	1.00200 CITIBANK	1,995,058.20	7,964.30
83164H3K4	SBA POOL #507102	10/25/2029	4.8000	661,040.18	661,040.18	1.00194 CITIBANK	662,322.60	2,644.16
83164H5J5	SBA POOL #507149	01/25/2030	4.8000	1,045,609.69	1,045,609.69	1.00131 CITIBANK	1,046,979.44	4,182.44
83164H4C1	SBA POOL #507119	01/25/2030	4.8000	273,227.35	273,227.35	1.00036 CITIBANK	273,325.71	1,092.91
83164JAQ9	SBA POOL #507215	03/25/2030	4.8000	1,907,841.01	1,907,841.01	1.00300 CITIBANK	1,913,564.53	7,631.36
83164JAG1	SBA POOL #507207	03/25/2030	4.8000	833,462.04	833,462.04	0.99897 CITIBANK	832,603.57	3,333.85
83164JA89	SBA POOL #507231	05/25/2030	4.8000	1,351,544.93	1,351,544.93	1.00312 CITIBANK	1,355,761.75	5,406.18
83164JB47	SBA POOL #507259	05/25/2030	4.8000	1,029,776.63	1,029,776.63	1.00253 CITIBANK	1,032,381.96	4,119.11
83164JEE2	SBA POOL #507333	06/25/2030	4.8000	2,042,198.19	2,042,198.19	0.99998 CITIBANK	2,042,157.35	8,168.79
83164JC61	SBA POOL #507293	06/25/2030	4.8000	225,141.12	225,141.12	1.00091 CITIBANK	225,346.00	900.56
83164JES1	SBA POOL #507345	07/25/2030	4.8000	722,105.22	722,105.22	1.00319 CITIBANK	724,408.74	2,888.42
83164JGN0	SBA POOL #507405	08/25/2030	4.8000	349,381.25	349,381.25	0.99864 CITIBANK	348,906.09	1,397.52
83164JG67	SBA POOL #507421	09/25/2030	4.8000	788,689.19	788,689.19	1.00266 CITIBANK	790,787.10	3,154.76
83164JH82	SBA POOL #507455	09/25/2030	4.8000	1,659,278.00	1,659,278.00	0.99964 CITIBANK	1,658,680.66	6,637.11
83164JKL9	SBA POOL #507499	10/25/2030	4.8000	584,490.99	584,490.99	1.00004 CITIBANK	584,514.37	2,337.96
83164JNE2	SBA POOL #507589	01/25/2031	4.8000	2,439,299.34	2,439,299.34	0.99927 CITIBANK	2,437,518.65	9,757.20
83164JMW3	SBA POOL #507573	01/25/2031	4.8000	990,288.89	990,288.89	0.99982 CITIBANK	990,110.64	3,961.16

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83164JKU9	SBA POOL #507507	02/25/2031	4.8000	1,550,413.08	1,550,413.08	0.99970 CITIBANK	1,549,947.96	6,201.65
83164JPF7	SBA POOL #507622	02/25/2031	4.8250	396,228.57	396,228.57	1.00205 CITIBANK	397,040.84	1,593.17
83164JPW0	SBA POOL #507637	03/25/2031	4.8250	1,288,997.67	1,288,997.67	0.99887 CITIBANK	1,287,541.10	5,182.84
83164JML7	SBA POOL #507563	04/25/2031	4.8000	1,330,065.98	1,330,065.98	0.99846 CITIBANK	1,328,017.68	5,320.26
83164JQV1	SBA POOL #507668	04/25/2031	4.8250	406,904.47	406,904.47	0.99992 CITIBANK	406,871.92	1,636.10
83164JSC1	SBA POOL #507715	05/25/2031	4.8250	373,027.91	373,027.91	1.00036 CITIBANK	373,162.20	1,499.88
83164JRW8	SBA POOL #507701	05/25/2031	4.8250	627,986.73	627,986.73	1.00040 CITIBANK	628,237.92	2,525.03
83164JSZ0	SBA POOL #507736	06/25/2031	4.8250	173,712.43	173,712.43	0.99900 CITIBANK	173,538.72	698.47
83164JWU6	SBA POOL #507859	09/25/2031	4.8250	1,867,319.25	1,867,319.25	0.99936 CITIBANK	1,866,124.17	7,508.18
83164JXB7	SBA POOL #507874	10/25/2031	4.8250	497,166.41	497,166.41	0.99825 CITIBANK	496,296.37	1,999.02
83164J2A3	SBA POOL #507969	01/25/2032	4.8250	3,330,191.15	3,330,191.15	1.00018 CITIBANK	3,330,790.58	13,390.14
83164JZ25	SBA POOL #507961	01/25/2032	4.8250	1,515,334.97	1,515,334.97	1.00012 CITIBANK	1,515,516.81	6,092.91
83164J3Y0	SBA POOL #508015	02/25/2032	4.8250	1,307,620.94	1,307,620.94	1.00046 CITIBANK	1,308,222.45	5,257.73
83164J5L6	SBA POOL #508051	04/25/2032	4.8250	339,972.96	339,972.96	0.99775 CITIBANK	339,208.02	1,366.97
83164J5J1	SBA POOL #508049	04/25/2032	4.8250	734,769.01	734,769.01	1.00060 CITIBANK	735,209.87	2,954.38
83164J7G5	SBA POOL #508095	05/25/2032	4.8250	1,413,954.50	1,413,954.50	1.00083 CITIBANK	1,415,128.08	5,685.28
83164KAK9	SBA POOL #508110	07/25/2032	4.8250	1,370,396.51	1,370,396.51	1.00086 CITIBANK	1,371,575.05	5,510.14
83164KBJ1	SBA POOL #508141	08/25/2032	4.8250	133,685.60	133,685.60	0.99858 CITIBANK	133,495.77	537.53
83164KD42	SBA POOL #508223	09/25/2032	4.8250	934,443.61	934,443.61	0.99977 CITIBANK	934,228.69	3,757.24
83164KER0	SBA POOL #508244	11/25/2032	4.8500	1,073,397.24	1,073,397.24	0.99913 CITIBANK	1,072,463.38	4,338.31
83164KFN8	SBA POOL #508273	12/25/2032	4.8500	1,613,400.80	1,613,400.80	0.99917 CITIBANK	1,612,061.68	6,520.83
83164KH89	SBA POOL #508355	03/25/2033	4.8500	373,456.89	373,456.89	0.99997 CITIBANK	373,445.69	1,509.39
83164KGM9	SBA POOL #508304	03/25/2033	4.8500	1,890,585.40	1,890,585.40	0.99916 CITIBANK	1,888,997.31	7,641.12
83164KJW4	SBA POOL #508377	04/25/2033	4.8750	3,129,138.99	3,129,138.99	1.00139 CITIBANK	3,133,488.49	12,712.13

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83164KNM1	SBA POOL #508496 FR	07/25/2033	4.8750	1,393,656.42	1,393,656.42	1.00010 CITIBANK	1,393,795.79	5,661.73
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.9250	1,344,269.88	1,344,269.88	1.00282 CITIBANK	1,348,060.72	5,517.11
83164KS38	SBA POOL #508638 FR	01/25/2034	5.6250	1,616,233.27	1,616,233.27	1.01594 CITIBANK	1,641,996.03	7,576.09
83164KUG6	SBA POOL #508683 FR	06/25/2034	5.5000	98,207.56	98,207.56	0.98555 CITIBANK	96,788.46	450.12
83164KVK6	SBA POOL #508718	08/25/2034	5.2500	2,287,908.42	2,287,908.42	1.01008 CITIBANK	2,310,970.54	10,009.60
83164KX81	SBA POOL #508803 FR	02/25/2035	5.1000	437,594.39	437,594.39	1.01851 CITIBANK	445,694.26	1,859.78
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.7750	1,875,884.63	1,875,884.63	1.00135 CITIBANK	1,878,417.07	7,464.46
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.7750	970,875.18	970,875.18	1.00079 CITIBANK	971,642.17	3,863.27
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.7750	1,080,924.18	1,080,924.18	1.00210 CITIBANK	1,083,194.12	4,301.18
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.7500	496,276.42	496,276.42	0.99897 CITIBANK	495,765.26	1,964.43
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.7500	2,671,102.79	2,671,102.79	1.00162 CITIBANK	2,675,429.98	10,573.12
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.7500	1,568,737.97	1,568,737.97	1.00158 CITIBANK	1,571,216.58	6,209.59
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.7750	1,139,721.72	1,139,721.72	0.99842 CITIBANK	1,137,920.96	4,535.14
83164LLQ2	SBA POOL #509335 FR	10/25/2037	4.5000	1,543,977.95	1,543,977.95	0.98823 CITIBANK	1,525,805.33	5,789.92
83164LM81	SBA POOL #509383 FR	06/25/2038	4.5250	3,172,257.51	3,172,257.51	0.98899 CITIBANK	3,137,330.95	11,962.05
83164LNV9	SBA POOL #509404 FR	08/25/2038	4.6000	6,647,635.29	6,647,635.29	0.99006 CITIBANK	6,581,557.80	25,482.60
83164LPT2	SBA POOL #509434 FR	11/25/2038	4.6500	1,478,611.21	1,478,611.21	0.99052 CITIBANK	1,464,593.98	5,729.62
83164LRF0	SBA POOL #509486	04/25/2039	4.6500	3,494,213.23	3,494,213.23	0.99133 CITIBANK	3,463,918.40	13,540.08
83164LSF9	SBA POOL #509518	06/25/2039	4.6500	2,489,411.89	2,489,411.89	0.98978 CITIBANK	2,463,970.10	9,646.47
83164LVF5	SBA POOL #509614	01/25/2040	4.6500	7,231,019.62	7,231,019.62	0.99172 CITIBANK	7,171,146.78	28,020.20
83164LXC0	SBA POOL #509675	05/25/2040	4.6500	2,177,608.25	2,177,608.25	0.98944 CITIBANK	2,154,612.71	8,438.23
83164LX22	SBA POOL #509697 FR	09/25/2040	4.6500	6,269,521.28	6,269,521.28	0.99111 CITIBANK	6,213,785.24	24,294.39
83164LY96	SBA POOL #509736 FR	10/25/2040	4.7000	7,281,609.13	7,281,609.13	0.99150 CITIBANK	7,219,715.45	28,519.64
83164LZW4	SBA POOL #509757	12/25/2040	4.7000	5,427,567.25	5,427,567.25	0.99215 CITIBANK	5,384,960.85	21,257.97

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83164L2Z3	SBA POOL #509792	02/25/2041	4.7500	793,526.81	793,526.81	0.99950 CITIBANK	793,130.05	3,141.04
83164L3S8	SBA POOL #509809	03/25/2041	4.7500	4,309,697.24	4,309,697.24	1.00318 CITIBANK	4,323,402.08	17,059.22
83164L4M0	SBA POOL #509828	04/25/2041	4.7500	2,741,526.93	2,741,526.93	1.00034 CITIBANK	2,742,459.05	10,851.88
83164L4J7	SBA POOL #509825	04/25/2041	4.7500	4,498,617.78	4,498,617.78	1.00186 CITIBANK	4,506,985.21	17,807.03
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.7500	8,351,147.13	8,351,147.13	1.00255 CITIBANK	8,372,442.56	33,056.62
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.7500	7,763,796.27	7,763,796.27	0.99930 CITIBANK	7,758,361.61	30,731.69
83164L5K3	SBA POOL #509850	11/25/2041	4.7500	4,769,760.30	4,769,760.30	1.00207 CITIBANK	4,779,633.70	18,880.30
83164MA82	SBA POOL #509931	12/25/2041	4.7500	3,802,143.96	3,802,143.96	1.00094 CITIBANK	3,805,717.98	15,050.15
83164MBL2	SBA POOL #509943	01/25/2042	4.7500	6,426,653.70	6,426,653.70	1.00170 CITIBANK	6,437,579.01	25,438.84
83164MBK4	SBA POOL #509942	01/25/2042	4.7500	10,565,740.67	10,565,740.67	1.00176 CITIBANK	10,584,336.37	41,822.72
83164MCD9	SBA POOL #509968	03/25/2042	4.7500	8,666,918.77	8,666,918.77	1.00136 CITIBANK	8,678,705.78	34,306.55
83164MCB3	SBA POOL #509966	03/25/2042	4.7500	8,837,050.07	8,837,050.07	1.00024 CITIBANK	8,839,170.96	34,979.99
83164MCX5	SBA POOL #509986	04/25/2042	4.7500	9,919,583.19	9,919,583.19	1.00090 CITIBANK	9,928,510.81	39,265.02
83164MC64	SBA POOL #509993	05/25/2042	4.7500	8,735,653.95	8,735,653.95	1.00078 CITIBANK	8,742,467.76	34,578.63
83164MD30	SBA POOL #510022	07/25/2042	4.7500	8,725,851.23	8,725,851.23	1.00017 CITIBANK	8,727,334.62	34,539.83
83164MBC2	SBA POOL #509935	07/25/2042	4.7500	8,668,604.20	8,668,604.20	1.00293 CITIBANK	8,694,003.21	34,313.22
83164MGH6	SBA POOL #510100	10/25/2042	4.7500	11,876,870.36	11,876,870.36	1.00067 CITIBANK	11,884,827.86	47,012.61
83164MH69	SBA POOL #510153	03/25/2043	4.7500	17,410,813.40	17,410,813.40	1.00081 CITIBANK	17,424,916.16	68,917.80
8316A0GC8	SBA POOL #530194	07/25/2047	5.0000	46,639,643.63	46,639,643.63	0.99796 CITIBANK	46,544,498.76	194,331.85
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.0000	23,290,936.55	23,290,936.55	0.99722 CITIBANK	23,226,187.75	97,045.57
				322,209,737.47	322,209,737.47		321,868,141.12	1,291,571.96
AIP:		0.00						
Book + AIP:		322,209,737.47	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.4559	333,159,000.00	2,611,093.68	2,611,093.68	0.99133	5.23490000 CITIBANK	2,588,450.80	11,390.68
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	473,901.17	473,901.17	0.99252	6.00000000 CITIBANK	470,355.87	2,369.51
				731,489,000.00	3,084,994.85				3,058,806.67	13,760.19
AIP:		0.00								
Book + AIP:		3,084,994.85		FNMA CMO						

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3135G04Q3	FNMA DEB	05/22/2023	0.2500	495,000,000.00	494,729,468.90	0.99404	0.00089583 CITIBANK	492,049,800.00	443,435.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	425,000,000.00	424,326,865.38	0.98846	0.00056250 CITIBANK	420,095,500.00	239,062.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,016,983.71	0.97106	0.00086111 CITIBANK	145,659,000.00	129,166.50
3135GADW8	FNMA DEB	01/02/2024	4.8000	100,000,000.00	100,000,000.00	0.99917	0.01146667 CITIBANK	99,917,000.00	1,146,667.00
3135GAF30	FNMA DEB	02/28/2024	4.9700	100,000,000.00	100,000,000.00	1.00172	0.00635056 CITIBANK	100,172,000.00	635,056.00
3135GAEX5	FNMA DEB	03/01/2024	4.9500	200,000,000.00	200,000,000.00	1.00209	0.00632500 CITIBANK	200,418,000.00	1,265,000.00
3135GAFF3	FNMA DEB	03/01/2024	5.4300	100,000,000.00	100,000,000.00	1.00571	0.00331833 CITIBANK	100,571,000.00	331,833.00
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,409,548.74	0.91496	0.00037500 CITIBANK	68,622,000.00	28,125.00
				1,645,000,000.00	1,643,482,866.73			1,627,504,300.00	4,218,345.85
AIP:		0.00							
Book + AIP:		1,643,482,866.73		FNMA DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3133ENVS6	FHLB DEB	05/02/2023	2.0300	100,000,000.00	99,982,958.56	0.99771	0.00840194		CITIBANK	99,771,000.00	840,194.00
3130AUAY0	FHLB DEB	05/10/2023	4.5800	100,000,000.00	100,000,000.00	0.99969	0.01348556		CITIBANK	99,969,000.00	1,348,556.00
3130AS4X4	FHLB DEB	05/16/2023	2.1250	50,000,000.00	50,000,000.00	0.99679	0.00796875		CITIBANK	49,839,500.00	398,437.50
3130ATXA0	FHLB DEB	05/26/2023	4.5500	100,000,000.00	100,000,000.00	0.99953	0.01693611		CITIBANK	99,953,000.00	1,693,611.00
3130ATZP5	FHLB DEB	05/30/2023	4.7000	100,000,000.00	100,000,000.00	0.99974	0.01579722		CITIBANK	99,974,000.00	1,579,722.00
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	100,288,806.82	0.99459	0.00661111		CITIBANK	99,459,000.00	661,111.00
3130AUD92	FHLB DEB	06/26/2023	4.7000	100,000,000.00	100,000,000.00	0.99973	0.01292500		CITIBANK	99,973,000.00	1,292,500.00
3130AUER1	FHLB DEB	06/30/2023	4.7600	150,000,000.00	150,000,000.00	0.99989	0.01216444		CITIBANK	149,983,500.00	1,824,666.00
3130ASEG0	FHLB DEB	07/11/2023	2.4600	100,000,000.00	100,000,000.00	0.99377	0.00738000		CITIBANK	99,377,000.00	738,000.00
3130ASV55	FHLB DEB	08/04/2023	3.0000	150,000,000.00	149,909,931.50	0.99404	0.00475000		CITIBANK	149,106,000.00	712,500.00
3130AT5B9	FHLB DEB	09/01/2023	3.3750	50,000,000.00	49,954,100.00	0.99364	0.00281250		CITIBANK	49,682,000.00	140,625.00
3130AUL69	FHLB DEB	10/02/2023	4.8350	150,000,000.00	150,000,000.00	1.00018	0.00993861		CITIBANK	150,027,000.00	1,490,791.50
3130ATFX0	FHLB DEB	10/02/2023	4.1600	100,000,000.00	100,000,000.00	0.99690	0.02195556		CITIBANK	99,690,000.00	2,195,556.00
3130AUMF8	FHLB DEB	10/27/2023	4.8300	100,000,000.00	100,000,000.00	1.00018	0.00966000		CITIBANK	100,018,000.00	966,000.00
3130AUZA5	FHLB DEB	11/01/2023	5.0500	100,000,000.00	100,000,000.00	1.00120	0.00631250		CITIBANK	100,120,000.00	631,250.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,004,116.30	0.97033	0.00078472		CITIBANK	145,549,500.00	117,708.00
3130A0F70	FHLB DEB	12/08/2023	3.3750	100,000,000.00	99,960,249.58	0.98999	0.01059375		CITIBANK	98,999,000.00	1,059,375.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,961,502.40	0.96995	0.00171875		CITIBANK	48,497,500.00	85,937.50
3130AULV4	FHLB DEB	01/02/2024	4.8100	100,000,000.00	100,000,000.00	1.00080	0.00975361		CITIBANK	100,080,000.00	975,361.00
3130AUFA7	FHLB DEB	01/03/2024	4.7500	100,000,000.00	99,913,247.26	1.00138	0.01161111		CITIBANK	100,138,000.00	1,161,111.00
3130AUU85	FHLB DEB	02/01/2024	5.0000	100,000,000.00	100,000,000.00	1.00319	0.00708333		CITIBANK	100,319,000.00	708,333.00
3130AUFF6	FHLB DEB	02/05/2024	4.8500	100,000,000.00	100,117,605.74	1.00213	0.01158611		CITIBANK	100,213,000.00	1,158,611.00
3130AUU28	FHLB DEB	02/08/2024	5.0000	100,000,000.00	99,994,840.66	1.00185	0.00736111		CITIBANK	100,185,000.00	736,111.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,959,994.54	0.95829	0.00015972		CITIBANK	47,914,500.00	7,986.00

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3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.95840	0.00201389	CITIBANK	95,840,000.00	201,389.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.95209	0.00090417	CITIBANK	95,209,000.00	90,417.00
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	1.00398	0.00638889	CITIBANK	100,398,000.00	638,889.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,956,900.68	0.98139	0.00691667	CITIBANK	34,348,650.00	242,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	152,220,207.21	0.95953	0.00191667	CITIBANK	143,929,500.00	287,500.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.94223	0.00000000	CITIBANK	94,223,000.00	0.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.94059	0.00187500	CITIBANK	94,059,000.00	187,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.93876	0.00161458	CITIBANK	93,876,000.00	161,458.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	97,162,496.96	0.94514	0.00280556	CITIBANK	94,514,000.00	280,556.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.94525	0.00191667	CITIBANK	94,525,000.00	191,667.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.98240	0.00000000	CITIBANK	196,480,000.00	0.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.01780	0.00222222	CITIBANK	152,670,000.00	333,333.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98887	0.00865750	CITIBANK	197,774,000.00	1,731,500.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.96968	0.01033333	CITIBANK	96,968,000.00	1,033,333.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.91724	0.00443333	CITIBANK	91,724,000.00	443,333.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.98577	0.00331972	CITIBANK	147,865,500.00	497,958.00
				4,285,000,000.00	4,284,386,958.21				4,213,241,150.00	28,844,970.45
AIP:		202,222.20								
Book + AIP:		4,284,589,180.41	FHLB DEB							

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3137EAER6	FHLMC DEB	05/05/2023	0.3750	590,000,000.00	589,590,261.25	0.99636	0.00152083	CITIBANK	587,852,400.00	897,289.70
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	550,000,000.00	548,583,118.53	0.98223	0.00025694	CITIBANK	540,226,500.00	141,317.00
3137EAEY1	FHLMC DEB	10/16/2023	0.1250	100,000,000.00	98,340,880.56	0.97536	0.00057292	CITIBANK	97,536,000.00	57,292.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	198,754,318.90	0.97285	0.00100694	CITIBANK	194,570,000.00	201,388.00
3137EAF A2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,005,395.06	0.96968	0.00081250	CITIBANK	48,484,000.00	40,625.00
3134GXD43	FHLMC DEB	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.98596	0.00270833	CITIBANK	197,192,000.00	541,666.00
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.97513	0.00251667	CITIBANK	146,269,500.00	377,500.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,522,153.76	0.91948	0.00072917	CITIBANK	91,948,000.00	72,917.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97616	0.01270833	CITIBANK	97,616,000.00	1,270,833.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,116,881.12	0.91301	0.00008333	CITIBANK	45,650,500.00	4,166.50
				2,090,000,000.00	2,083,913,009.18				2,047,344,900.00	3,604,994.70
AIP:			0.00							
Book + AIP:				2,083,913,009.18						

FHLMC DEB

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3133ENMY3	FFCB DEB	04/03/2023	0.8000	50,000,000.00	49,999,903.30	1.00000	0.00395556	CITIBANK	50,000,000.00	197,778.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,998,563.54	0.99700	0.00053472	CITIBANK	49,850,000.00	26,736.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,994,871.23	0.99503	0.00048958	CITIBANK	74,627,250.00	36,718.50
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,993,975.04	0.99457	0.00064222	CITIBANK	99,457,000.00	64,222.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,996,776.40	0.99450	0.00046181	CITIBANK	99,450,000.00	46,181.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,995,714.28	0.99407	0.00133333	CITIBANK	99,407,000.00	133,333.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,995,290.06	0.99240	0.00041319	CITIBANK	99,240,000.00	41,319.00
3133ENYG9	FFCB DEB	06/07/2023	2.2500	100,000,000.00	99,989,294.76	0.99522	0.00712500	CITIBANK	99,522,000.00	712,500.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,995,026.01	0.99248	0.00467083	CITIBANK	49,624,000.00	233,541.50
3133ENA83	FFCB DEB	07/11/2023	3.0000	100,000,000.00	99,994,713.50	0.99441	0.00666667	CITIBANK	99,441,000.00	666,667.00
3133ENH86	FFCB DEB	08/18/2023	3.2500	100,000,000.00	99,985,566.84	0.99340	0.00388194	CITIBANK	99,340,000.00	388,194.00
3133ENJ68	FFCB DEB	09/01/2023	3.2500	150,000,000.00	149,793,833.08	0.99291	0.00270833	CITIBANK	148,936,500.00	406,249.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,993,901.42	0.97843	0.00005500	CITIBANK	39,137,200.00	2,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,898,834.36	0.97610	0.00136139	CITIBANK	48,805,000.00	68,069.50
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,989,051.10	0.98580	0.00996111	CITIBANK	98,580,000.00	996,111.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,886,519.56	0.97427	0.00157778	CITIBANK	97,427,000.00	157,778.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	100,000,000.00	98,572,137.47	0.97218	0.00166667	CITIBANK	97,218,000.00	166,667.00
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,987,733.88	0.97161	0.00190778	CITIBANK	48,580,500.00	95,389.00
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,033,210.00	0.98145	0.00274444	CITIBANK	98,145,000.00	274,444.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,960,250.78	0.95759	0.00010833	CITIBANK	95,759,000.00	10,833.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,936,700.42	0.98293	0.00586806	CITIBANK	98,293,000.00	586,806.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,924,817.37	0.98611	0.00175000	CITIBANK	49,305,500.00	87,500.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,970,725.89	0.99726	0.01993056	CITIBANK	74,794,500.00	1,494,792.00
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,913,430.92	1.00155	0.01662500	CITIBANK	100,155,000.00	1,662,500.00

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3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	1.00782	0.00319000 CITIBANK	151,173,000.00	478,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.01476	0.00000000 CITIBANK	152,214,000.00	0.00
				2,340,000,000.00	2,337,800,841.21			2,318,481,450.00	9,035,029.00
AIP:			27,083.33						
Book + AIP:			2,337,827,924.54						

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459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,994,612.32	0.99775	0.00055903	CITIBANK	99,775,000.00	55,903.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	300,128,408.32	0.99394	0.00176389	CITIBANK	298,182,000.00	529,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.97785	0.00004333	CITIBANK	97,785,000.00	4,333.00
459058GL1	IBRD DEB	09/27/2023	3.0000	100,000,000.00	99,141,492.90	0.99121	0.00033333	CITIBANK	99,121,000.00	33,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	202,776,312.80	0.99022	0.01475000	CITIBANK	198,044,000.00	2,950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,959,346.92	0.97177	0.00094444	CITIBANK	194,354,000.00	188,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.96277	0.00023833	CITIBANK	96,277,000.00	23,833.00
45950VRM0	IFC DEB	03/01/2024	4.9190	100,000,000.00	100,000,000.00	1.00000	0.00409917	CITIBANK	100,000,000.00	409,917.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.99195	0.00096250	CITIBANK	148,792,500.00	144,375.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.95492	0.00165764	CITIBANK	95,492,000.00	165,764.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	170,000,000.00	169,983,225.47	0.98490	0.00812500	CITIBANK	167,433,000.00	1,381,250.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.94761	0.00095000	CITIBANK	94,761,000.00	95,000.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	152,304,133.26	0.96068	0.00137500	CITIBANK	144,102,000.00	206,250.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.94391	0.00328806	CITIBANK	94,391,000.00	328,806.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.93945	0.00300806	CITIBANK	93,945,000.00	300,806.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,986,184.26	0.97200	0.01266667	CITIBANK	48,600,000.00	633,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.97389	0.00505000	CITIBANK	97,389,000.00	505,000.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99308	0.00704167	CITIBANK	148,962,000.00	1,056,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,920,822.33	1.00000	0.00470778	CITIBANK	50,000,000.00	235,389.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.84893	0.00071667	CITIBANK	84,893,000.00	71,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	1.01710	0.00448611	CITIBANK	152,565,000.00	672,916.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.01722	0.00000000	CITIBANK	152,583,000.00	0.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	1.00000	0.00516222	CITIBANK	100,000,000.00	516,222.00

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45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.01914	0.00462333 CITIBANK	152,871,000.00	693,499.50
				3,070,000,000.00	3,074,194,538.58			3,010,317,500.00	11,201,903.00
AIP:			0.00						
Book + AIP:				3,074,194,538.58			SUPRANAT'L DEB		

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3135GADC2	FNMA DEB CL	05/30/2024	5.0250	150,000,000.00	150,000,000.00	0.99778	0.01702917	CITIBANK	149,667,000.00	2,554,375.50
3130AMU59	FHLB DEB CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.94771	0.00085000	CITIBANK	94,771,000.00	85,000.00
3134GXE59	FHLMC DEB CL	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.98029	0.00691250	CITIBANK	98,029,000.00	691,250.00
3134GXZR8	FHLMC DEB CL	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.98455	0.00593333	CITIBANK	147,682,500.00	889,999.50
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.94908	0.00280000	CITIBANK	94,908,000.00	280,000.00
3130ARSW2	FHLB DEB CL	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.97306	0.00000000	CITIBANK	97,306,000.00	0.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.97099	0.01421528	CITIBANK	97,099,000.00	1,421,528.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.96891	0.00000000	CITIBANK	96,891,000.00	0.00
3135GAD57	FNMA DEB CL	05/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99854	0.01850694	CITIBANK	149,781,000.00	2,776,041.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.97688	0.01366667	CITIBANK	97,688,000.00	1,366,667.00
3134GXC93	FHLMC DEB CL	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.97865	0.00836000	CITIBANK	195,730,000.00	1,672,000.00
3134GXXU3	FHLMC DEB CL	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.97685	0.00755333	CITIBANK	146,527,500.00	1,132,999.50
3134GXXZ2	FHLMC DEB CL	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.97059	0.01553819	CITIBANK	145,588,500.00	2,330,728.50
3134GXD35	FHLMC DEB CL	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.97774	0.01740278	CITIBANK	195,548,000.00	3,480,556.00
3134GXYQ1	FHLMC DEB CL	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97815	0.00782222	CITIBANK	146,722,500.00	1,173,333.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	0.99915	0.01998694	CITIBANK	149,872,500.00	2,998,041.00
3134GX2G8	FHLMC DEB CL	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.98451	0.00044444	CITIBANK	98,451,000.00	44,444.00
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	1.00050	0.00843750	CITIBANK	100,050,000.00	843,750.00
3130ARSK8	FHLB DEB CL	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.96275	0.01229167	CITIBANK	96,275,000.00	1,229,167.00
45906MYG0	IBRD DEB CL	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.97262	0.00441944	CITIBANK	97,262,000.00	441,944.00
				2,550,000,000.00	2,550,000,000.00				2,495,849,500.00	25,411,824.00
AIP:		0.00								
Book + AIP:		2,550,000,000.00	CALLABLE DEB							

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313384DW6	FHLB DN	04/03/2023	0.0000	900,000,000.00	883,442,861.08	1.00000 CITIBANK	900,000,000.00
313384ED7	FHLB DN	04/10/2023	0.0000	200,000,000.00	197,144,750.00	0.99912 CITIBANK	199,824,000.00
313384EL9	FHLB DN	04/17/2023	0.0000	650,000,000.00	645,040,124.99	0.99825 CITIBANK	648,862,500.00
313384EQ8	FHLB DN	04/21/2023	0.0000	100,000,000.00	99,510,777.78	0.99770 CITIBANK	99,770,000.00
313384ET2	FHLB DN	04/24/2023	0.0000	400,000,000.00	393,783,305.56	0.99737 CITIBANK	398,948,000.00
313384EV7	FHLB DN	04/26/2023	0.0000	500,000,000.00	491,217,930.56	0.99706 CITIBANK	498,530,000.00
313384EW5	FHLB DN	04/27/2023	0.0000	100,000,000.00	99,562,500.00	0.99700 CITIBANK	99,700,000.00
313384FA2	FHLB DN	05/01/2023	0.0000	700,000,000.00	685,878,180.56	0.99646 CITIBANK	697,522,000.00
313384FH7	FHLB DN	05/08/2023	0.0000	100,000,000.00	98,244,166.66	0.99558 CITIBANK	99,558,000.00
313384FK0	FHLB DN	05/10/2023	0.0000	200,000,000.00	196,417,611.12	0.99533 CITIBANK	199,066,000.00
313384FR5	FHLB DN	05/16/2023	0.0000	300,000,000.00	293,670,305.56	0.99457 CITIBANK	298,371,000.00
313384GB9	FHLB DN	05/26/2023	0.0000	850,000,000.00	830,660,409.72	0.99331 CITIBANK	844,313,500.00
313384GF0	FHLB DN	05/30/2023	0.0000	600,000,000.00	585,941,138.90	0.99281 CITIBANK	595,686,000.00
313384GH6	FHLB DN	06/01/2023	0.0000	500,000,000.00	487,799,388.88	0.99234 CITIBANK	496,170,000.00
313384GJ2	FHLB DN	06/02/2023	0.0000	100,000,000.00	98,397,583.34	0.99221 CITIBANK	99,221,000.00
313384GP8	FHLB DN	06/07/2023	0.0000	100,000,000.00	97,803,250.00	0.99156 CITIBANK	99,156,000.00
313384HJ1	FHLB DN	06/26/2023	0.0000	950,000,000.00	924,157,069.43	0.98911 CITIBANK	939,654,500.00
313384HK8	FHLB DN	06/27/2023	0.0000	100,000,000.00	97,626,138.88	0.98898 CITIBANK	98,898,000.00
313384HN2	FHLB DN	06/30/2023	0.0000	200,000,000.00	195,257,083.34	0.98860 CITIBANK	197,720,000.00
313384HR3	FHLB DN	07/03/2023	0.0000	900,000,000.00	874,478,138.88	0.98817 CITIBANK	889,353,000.00
313384JN0	FHLB DN	07/24/2023	0.0000	700,000,000.00	682,747,236.14	0.98546 CITIBANK	689,822,000.00
313384JR1	FHLB DN	07/27/2023	0.0000	300,000,000.00	291,263,916.66	0.98508 CITIBANK	295,524,000.00
313384JW0	FHLB DN	08/01/2023	0.0000	300,000,000.00	290,886,916.66	0.98419 CITIBANK	295,257,000.00
313384JX8	FHLB DN	08/02/2023	0.0000	200,000,000.00	195,421,444.44	0.98431 CITIBANK	196,862,000.00
313384JZ3	FHLB DN	08/04/2023	0.0000	100,000,000.00	97,765,444.44	0.98405 CITIBANK	98,405,000.00
313384KK4	FHLB DN	08/14/2023	0.0000	100,000,000.00	97,625,000.00	0.98276 CITIBANK	98,276,000.00

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313384KZ1	FHLB DN	08/28/2023	0.0000	300,000,000.00	292,217,638.90	0.98097 CITIBANK	294,291,000.00
313384LD9	FHLB DN	09/01/2023	0.0000	750,000,000.00	728,911,027.77	0.98041 CITIBANK	735,307,500.00
313384LP2	FHLB DN	09/11/2023	0.0000	100,000,000.00	97,394,111.12	0.97913 CITIBANK	97,913,000.00
313384MD8	FHLB DN	09/25/2023	0.0000	300,000,000.00	291,294,777.78	0.97734 CITIBANK	293,202,000.00
313384ML0	FHLB DN	10/02/2023	0.0000	700,000,000.00	673,061,375.00	0.97612 CITIBANK	683,284,000.00
313384NM7	FHLB DN	10/27/2023	0.0000	400,000,000.00	385,989,736.12	0.97363 CITIBANK	389,452,000.00
313384NS4	FHLB DN	11/01/2023	0.0000	400,000,000.00	385,030,513.90	0.97300 CITIBANK	389,200,000.00
313384PY9	FHLB DN	12/01/2023	0.0000	200,000,000.00	191,878,569.44	0.96932 CITIBANK	193,864,000.00
313384RG6	FHLB DN	01/02/2024	0.0000	250,000,000.00	238,625,124.99	0.96541 CITIBANK	241,352,500.00
313384SK6	FHLB DN	01/29/2024	0.0000	100,000,000.00	95,300,166.66	0.96206 CITIBANK	96,206,000.00
313384SN0	FHLB DN	02/01/2024	0.0000	100,000,000.00	95,283,250.00	0.96229 CITIBANK	96,229,000.00
313384TT6	FHLB DN	03/01/2024	0.0000	200,000,000.00	189,729,305.56	0.95942 CITIBANK	191,884,000.00
				13,950,000,000.00	13,596,458,270.82		13,776,654,500.00
AIP:			0.00				
Book + AIP:			13,596,458,270.82		FHLB DN		

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313396ED1	FHLMC DN	04/10/2023	0.0000	100,000,000.00	99,777,500.00	0.99912 CITIBANK	99,912,000.00
313396EL3	FHLMC DN	04/17/2023	0.0000	100,000,000.00	99,689,583.34	0.99825 CITIBANK	99,825,000.00
313396EQ2	FHLMC DN	04/21/2023	0.0000	100,000,000.00	99,681,944.44	0.99775 CITIBANK	99,775,000.00
313396ET6	FHLMC DN	04/24/2023	0.0000	100,000,000.00	99,675,000.00	0.99737 CITIBANK	99,737,000.00
313396EV1	FHLMC DN	04/26/2023	0.0000	50,000,000.00	49,825,000.00	0.99712 CITIBANK	49,856,000.00
313396KZ5	FHLMC DN	08/28/2023	0.0000	100,000,000.00	97,453,333.34	0.98097 CITIBANK	98,097,000.00
313396PV9	FHLMC DN	11/28/2023	0.0000	100,000,000.00	96,226,388.88	0.96962 CITIBANK	96,962,000.00
313396SN4	FHLMC DN	02/01/2024	0.0000	100,000,000.00	95,359,000.00	0.96229 CITIBANK	96,229,000.00
				750,000,000.00	737,687,750.00		740,393,000.00
AIP:		0.00					
Book + AIP:		737,687,750.00	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588DY8	FNMA DN	04/05/2023	0.0000	100,000,000.00	99,635,888.88	0.99975 CITIBANK	99,975,000.00
313588DZ5	FNMA DN	04/06/2023	0.0000	200,000,000.00	199,703,888.88	0.99962 CITIBANK	199,924,000.00
313588ED3	FNMA DN	04/10/2023	0.0000	350,000,000.00	348,063,249.99	0.99912 CITIBANK	349,692,000.00
313588EV3	FNMA DN	04/26/2023	0.0000	100,000,000.00	98,646,666.66	0.99712 CITIBANK	99,712,000.00
313588GB5	FNMA DN	05/26/2023	0.0000	100,000,000.00	98,405,416.66	0.99331 CITIBANK	99,331,000.00
313588GF6	FNMA DN	05/30/2023	0.0000	100,000,000.00	98,306,527.78	0.99281 CITIBANK	99,281,000.00
313588JN6	FNMA DN	07/24/2023	0.0000	100,000,000.00	97,997,152.78	0.98546 CITIBANK	98,546,000.00
313588MF9	FNMA DN	09/27/2023	0.0000	200,000,000.00	194,271,750.00	0.97708 CITIBANK	195,416,000.00
313588MH5	FNMA DN	09/29/2023	0.0000	100,000,000.00	97,118,500.00	0.97682 CITIBANK	97,682,000.00
313588RA5	FNMA DN	12/27/2023	0.0000	100,000,000.00	95,791,527.78	0.96608 CITIBANK	96,608,000.00
				1,450,000,000.00	1,427,940,569.41		1,436,167,000.00
AIP:		0.00					
Book + AIP:		1,427,940,569.41	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052DZ6	IBRD DN	04/06/2023	0.0000	100,000,000.00	99,716,972.22	0.99962 CITIBANK	99,962,000.00
459052ED4	IBRD DN	04/10/2023	0.0000	400,000,000.00	395,295,416.66	0.99912 CITIBANK	399,648,000.00
459052EH5	IBRD DN	04/14/2023	0.0000	100,000,000.00	99,637,500.00	0.99862 CITIBANK	99,862,000.00
459052EL6	IBRD DN	04/17/2023	0.0000	300,000,000.00	297,959,583.32	0.99825 CITIBANK	299,475,000.00
459052EQ5	IBRD DN	04/21/2023	0.0000	100,000,000.00	99,629,166.66	0.99775 CITIBANK	99,775,000.00
459052ET9	IBRD DN	04/24/2023	0.0000	300,000,000.00	293,505,416.66	0.99737 CITIBANK	299,211,000.00
459052EV4	IBRD DN	04/26/2023	0.0000	300,000,000.00	293,649,444.46	0.99712 CITIBANK	299,136,000.00
459052FH4	IBRD DN	05/08/2023	0.0000	100,000,000.00	97,889,305.56	0.99558 CITIBANK	99,558,000.00
459052FK7	IBRD DN	05/10/2023	0.0000	200,000,000.00	195,748,333.34	0.99533 CITIBANK	199,066,000.00
459052FR2	IBRD DN	05/16/2023	0.0000	100,000,000.00	98,307,944.44	0.99457 CITIBANK	99,457,000.00
459052GB6	IBRD DN	05/26/2023	0.0000	400,000,000.00	391,777,638.88	0.99331 CITIBANK	397,324,000.00
459052GF7	IBRD DN	05/30/2023	0.0000	200,000,000.00	196,289,750.00	0.99281 CITIBANK	198,562,000.00
459052GP5	IBRD DN	06/07/2023	0.0000	100,000,000.00	98,032,222.22	0.99156 CITIBANK	99,156,000.00
459052GQ3	IBRD DN	06/08/2023	0.0000	100,000,000.00	97,851,388.88	0.99144 CITIBANK	99,144,000.00
459052HJ8	IBRD DN	06/26/2023	0.0000	300,000,000.00	293,101,250.00	0.98911 CITIBANK	296,733,000.00
459052HR0	IBRD DN	07/03/2023	0.0000	300,000,000.00	293,392,222.22	0.98817 CITIBANK	296,451,000.00
459052JG2	IBRD DN	07/18/2023	0.0000	100,000,000.00	97,597,777.78	0.98624 CITIBANK	98,624,000.00
459052JN7	IBRD DN	07/24/2023	0.0000	200,000,000.00	195,348,555.56	0.98546 CITIBANK	197,092,000.00
459052JR8	IBRD DN	07/27/2023	0.0000	100,000,000.00	97,585,000.00	0.98508 CITIBANK	98,508,000.00
459052JW7	IBRD DN	08/01/2023	0.0000	200,000,000.00	195,398,000.00	0.98443 CITIBANK	196,886,000.00
459052JX5	IBRD DN	08/02/2023	0.0000	100,000,000.00	98,402,777.78	0.98431 CITIBANK	98,431,000.00
459052LD6	IBRD DN	09/01/2023	0.0000	100,000,000.00	98,062,500.00	0.98041 CITIBANK	98,041,000.00
459052LS3	IBRD DN	09/14/2023	0.0000	100,000,000.00	97,712,500.00	0.97875 CITIBANK	97,875,000.00
459052MH6	IBRD DN	09/29/2023	0.0000	100,000,000.00	97,675,000.00	0.97682 CITIBANK	97,682,000.00
				4,400,000,000.00	4,319,565,666.64		4,365,659,000.00
AIP:		0.00					
Book + AIP:		4,319,565,666.64	IBRD DN				

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459516ED8	IFC DN	04/10/2023	0.0000	100,000,000.00	99,785,000.00	0.99912 CITIBANK	99,912,000.00
459516EH9	IFC DN	04/14/2023	0.0000	100,000,000.00	99,084,000.00	0.99862 CITIBANK	99,862,000.00
459516EL0	IFC DN	04/17/2023	0.0000	100,000,000.00	99,045,833.34	0.99825 CITIBANK	99,825,000.00
459516ET3	IFC DN	04/24/2023	0.0000	150,000,000.00	146,864,583.33	0.99737 CITIBANK	149,605,500.00
459516EV8	IFC DN	04/26/2023	0.0000	100,000,000.00	97,885,833.34	0.99712 CITIBANK	99,712,000.00
459516GB0	IFC DN	05/26/2023	0.0000	100,000,000.00	97,552,500.00	0.99331 CITIBANK	99,331,000.00
459516GF1	IFC DN	05/30/2023	0.0000	100,000,000.00	98,293,166.66	0.99281 CITIBANK	99,281,000.00
459516HY9	IFC DN	07/10/2023	0.0000	100,000,000.00	97,924,888.88	0.98727 CITIBANK	98,727,000.00
459516JA9	IFC DN	07/12/2023	0.0000	50,000,000.00	49,151,041.67	0.98701 CITIBANK	49,350,500.00
				900,000,000.00	885,586,847.22		895,606,000.00
AIP:		0.00					
Book + AIP:		885,586,847.22	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312DW7	FFCB DN	04/03/2023	0.0000	500,000,000.00	490,567,055.58	1.00000 CITIBANK	500,000,000.00
313312ED8	FFCB DN	04/10/2023	0.0000	200,000,000.00	197,532,805.56	0.99912 CITIBANK	199,824,000.00
313312EL0	FFCB DN	04/17/2023	0.0000	100,000,000.00	99,586,666.66	0.99825 CITIBANK	99,825,000.00
313312EQ9	FFCB DN	04/21/2023	0.0000	100,000,000.00	99,535,000.00	0.99775 CITIBANK	99,775,000.00
313312EV8	FFCB DN	04/26/2023	0.0000	100,000,000.00	99,581,944.44	0.99712 CITIBANK	99,712,000.00
313312FA3	FFCB DN	05/01/2023	0.0000	100,000,000.00	98,061,111.12	0.99646 CITIBANK	99,646,000.00
313312GB0	FFCB DN	05/26/2023	0.0000	100,000,000.00	97,619,666.66	0.99331 CITIBANK	99,331,000.00
313312GF1	FFCB DN	05/30/2023	0.0000	50,000,000.00	48,731,888.89	0.99281 CITIBANK	49,640,500.00
313312GH7	FFCB DN	06/01/2023	0.0000	300,000,000.00	292,839,694.44	0.99234 CITIBANK	297,702,000.00
313312HJ2	FFCB DN	06/26/2023	0.0000	200,000,000.00	194,824,694.44	0.98911 CITIBANK	197,822,000.00
313312HR4	FFCB DN	07/03/2023	0.0000	400,000,000.00	388,463,888.88	0.98817 CITIBANK	395,268,000.00
313312JN1	FFCB DN	07/24/2023	0.0000	100,000,000.00	97,738,000.00	0.98546 CITIBANK	98,546,000.00
313312JW1	FFCB DN	08/01/2023	0.0000	400,000,000.00	387,529,416.68	0.98443 CITIBANK	393,772,000.00
313312LD0	FFCB DN	09/01/2023	0.0000	300,000,000.00	289,189,333.34	0.98041 CITIBANK	294,123,000.00
313312MF4	FFCB DN	09/27/2023	0.0000	100,000,000.00	97,090,000.00	0.97708 CITIBANK	97,708,000.00
313312ML1	FFCB DN	10/02/2023	0.0000	350,000,000.00	336,707,875.00	0.97639 CITIBANK	341,736,500.00
313312NM8	FFCB DN	10/27/2023	0.0000	100,000,000.00	96,685,833.34	0.97363 CITIBANK	97,363,000.00
313312NS5	FFCB DN	11/01/2023	0.0000	100,000,000.00	96,013,944.44	0.97300 CITIBANK	97,300,000.00
313312PY0	FFCB DN	12/01/2023	0.0000	200,000,000.00	191,694,138.88	0.96932 CITIBANK	193,864,000.00
313312RA0	FFCB DN	12/27/2023	0.0000	200,000,000.00	191,113,166.66	0.96608 CITIBANK	193,216,000.00
313312RG7	FFCB DN	01/02/2024	0.0000	100,000,000.00	95,361,666.66	0.96541 CITIBANK	96,541,000.00
313312SN1	FFCB DN	02/01/2024	0.0000	100,000,000.00	95,289,583.34	0.96229 CITIBANK	96,229,000.00
313312TT7	FFCB DN	03/01/2024	0.0000	100,000,000.00	94,944,444.44	0.95942 CITIBANK	95,942,000.00

4,300,000,000.00 4,176,701,819.45 4,234,886,000.00

AIP: 0.00

Book + AIP: 4,176,701,819.45 FFCB DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818KHR6	IADB DN	07/03/2023	0.0000	100,000,000.00	98,695,416.66	0.98817 CITIBANK	98,817,000.00
				100,000,000.00	98,695,416.66		98,817,000.00
AIP:			0.00				
Book + AIP:			98,695,416.66	IADB DN			

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
90333V5B2	US BANK CD	04/03/2023	09/07/2022	3.6000	100,000,000.00	100,000,000.00	5.2100	0.999904621 MESIROW	99,990,462.06	2,060,000.00
17305T4M1	CITIBANK CD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	5.2100	0.999894625 MESIROW	99,989,462.47	2,635,416.67
05574BKX7	BMO HARRIS CD	04/05/2023	03/29/2023	4.8100	100,000,000.00	100,000,000.00	5.2100	0.999955349 MESIROW	99,995,534.94	40,083.33
05574BKT6	BMO HARRIS CD	04/07/2023	03/15/2023	4.6000	150,000,000.00	150,000,000.00	5.2100	0.999896537 MESIROW	149,984,480.54	325,833.33
05574BKS8	BMO HARRIS CD	04/10/2023	03/09/2023	4.8600	100,000,000.00	100,000,000.00	5.2100	0.999908575 MESIROW	99,990,857.48	310,500.00
90333V6B1	US BANK CD	04/10/2023	03/09/2023	4.6000	100,000,000.00	100,000,000.00	5.2100	0.999843875 MESIROW	99,984,387.54	293,888.89
90333V6D7	US BANK CD	04/13/2023	03/27/2023	4.7500	100,000,000.00	100,000,000.00	5.2100	0.999845789 MESIROW	99,984,578.88	65,972.22
05574BKV1	BMO HARRIS CD	04/21/2023	03/21/2023	4.7700	100,000,000.00	100,000,000.00	5.2100	0.999752055 MESIROW	99,975,205.46	145,750.00
17305T5F5	CITIBANK CD	07/03/2023	07/26/2022	3.8000	100,000,000.00	100,000,000.00	4.9600	0.996708728 MESIROW	99,670,872.84	2,628,333.33
17305T6Q0	CITIBANK CD	08/25/2023	08/25/2022	4.1000	100,000,000.00	100,000,000.00	5.2200	0.995034874 MESIROW	99,503,487.44	2,494,166.67
33616WK39	FIRST REP CD	09/25/2023	03/07/2023	5.1500	100,000,000.00	100,000,000.00	5.3700	0.998854161 MESIROW	99,885,416.07	357,638.89
06052TV56	BOFA CD	09/29/2023	03/09/2023	5.5000	100,000,000.00	100,000,000.00	5.1800	1.001478858 MESIROW	100,147,885.83	351,388.89
17330QBJ5	CITIBANK CD	10/02/2023	10/19/2022	5.4500	100,000,000.00	100,000,000.00	5.1800	1.000704031 MESIROW	100,070,403.12	2,482,777.78
					1,350,000,000.00	1,350,000,000.00			1,349,173,034.67	14,191,750.00
AIP:				0.00						
Book + AIP:				1,350,000,000.00				CD DOMESTIC		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
34959TSH0	FORTIS YCD	04/03/2023	08/25/2022	3.6000	100,000,000.00	100,000,000.00	4.8500	0.999924675 MESIROW	99,992,467.50	2,190,000.00
06742TS72	BARCLAYS YCD	04/03/2023	06/15/2022	3.4200	100,000,000.00	100,000,000.00	4.8500	0.999913156 MESIROW	99,991,315.58	2,755,000.00
65558UWK4	NORDEA ABP YCD	04/03/2023	08/25/2022	3.5800	100,000,000.00	100,000,000.00	4.8500	0.999923597 MESIROW	99,992,359.70	2,177,833.33
53947CR26	LLOYDS YCD	04/03/2023	07/12/2022	3.4700	100,000,000.00	100,000,000.00	4.8500	0.999916525 MESIROW	99,991,652.53	2,535,027.78
63253T2U1	NAT AUB YCD	04/03/2023	07/19/2022	3.5000	100,000,000.00	100,000,000.00	4.8500	0.999918316 MESIROW	99,991,831.58	2,488,888.89
21684XYD2	RABOBANK YCD	04/03/2023	06/23/2022	3.3900	100,000,000.00	100,000,000.00	4.8500	0.999911758 MESIROW	99,991,175.76	2,655,500.00
06417MZQ1	SCOTIA YCD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	4.8500	0.999915144 MESIROW	99,991,514.41	2,635,416.67
78012U6Q3	RB CANADA YCD	04/03/2023	06/13/2022	3.2000	100,000,000.00	100,000,000.00	4.8500	0.999901366 MESIROW	99,990,136.63	2,595,555.56
90275DQB9	UBS YCD	04/03/2023	08/01/2022	3.6200	100,000,000.00	100,000,000.00	4.8500	0.999925103 MESIROW	99,992,510.30	2,443,500.00
06367CVE4	MONTREAL YCD	04/03/2023	06/01/2022	2.3500	100,000,000.00	100,000,000.00	4.8500	0.999855803 MESIROW	99,985,580.30	1,984,444.44
89114WZF5	TORONTO YCD	04/03/2023	06/22/2022	3.4500	100,000,000.00	100,000,000.00	4.8500	0.999914938 MESIROW	99,991,493.76	2,712,083.33
05586FJ81	BNP YCD	04/03/2023	04/13/2022	2.2100	100,000,000.00	100,000,000.00	4.8500	0.999847535 MESIROW	99,984,753.55	2,167,027.78
65603ACC3	NORINCHUK YCD	04/05/2023	03/29/2023	4.8100	100,000,000.00	100,000,000.00	4.8500	0.999995342 MESIROW	99,999,534.21	40,083.33
65603ABG5	NORINCHUK YCD	04/05/2023	03/15/2023	4.7500	100,000,000.00	100,000,000.00	4.8500	0.999987687 MESIROW	99,998,768.68	224,305.56
86564MT40	SUMI TRUST YCD	04/05/2023	03/14/2023	4.6200	100,000,000.00	100,000,000.00	4.8500	0.999973214 MESIROW	99,997,321.40	231,000.00
06367D4M4	MONTREAL YCD	04/05/2023	03/14/2023	4.7000	200,000,000.00	200,000,000.00	4.8500	0.999982077 MESIROW	199,996,415.32	470,000.00
23344NS64	DNB YCD	04/05/2023	03/23/2023	4.7500	50,000,000.00	50,000,000.00	4.8500	0.999988255 MESIROW	49,999,412.76	59,375.00
23344NR99	DNB YCD	04/05/2023	03/15/2023	4.5400	100,000,000.00	100,000,000.00	4.8500	0.999964419 MESIROW	99,996,441.94	214,388.89
65603ABE0	NORINCHUK YCD	04/07/2023	03/15/2023	4.6000	100,000,000.00	100,000,000.00	4.8500	0.999956613 MESIROW	99,995,661.25	217,222.22
4823TDBR1	KBC YCD	04/07/2023	03/15/2023	4.5500	100,000,000.00	100,000,000.00	4.8500	0.999948305 MESIROW	99,994,830.50	214,861.11
65558UYA4	NORDEA ABP YCD	04/07/2023	10/20/2022	4.6000	100,000,000.00	100,000,000.00	4.8500	0.999941545 MESIROW	99,994,154.48	2,082,777.78
05252WTU7	ANZ YCD	04/07/2023	10/06/2022	4.0000	100,000,000.00	100,000,000.00	4.8500	0.999842563 MESIROW	99,984,256.34	1,966,666.67
23344NS80	DNB YCD	04/10/2023	03/28/2023	4.7500	150,000,000.00	150,000,000.00	4.8500	0.999974391 MESIROW	149,996,158.67	79,166.67
4823TDBK6	KBC YCD	04/10/2023	03/07/2023	4.6900	100,000,000.00	100,000,000.00	4.8500	0.999956104 MESIROW	99,995,610.42	325,694.44

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21684XD37	RABOBANK YCD	04/10/2023	03/22/2023	4.7600	100,000,000.00	100,000,000.00	4.8500	0.999975926 MESIROW	99,997,592.60	132,222.22
87019WKD6	SWEDBANK YCD	04/10/2023	03/07/2023	4.6500	100,000,000.00	100,000,000.00	4.8500	0.999946150 MESIROW	99,994,614.99	322,916.67
86959RK82	SVENSKA YCD	04/10/2023	10/12/2022	4.6500	100,000,000.00	100,000,000.00	4.8500	0.999923312 MESIROW	99,992,331.19	2,208,750.00
86564MG36	SUMI TRUST YCD	04/10/2023	01/26/2023	4.6400	100,000,000.00	100,000,000.00	4.8500	0.999937418 MESIROW	99,993,741.78	837,777.78
65603AAX9	NORINCHUK YCD	04/10/2023	03/07/2023	4.6800	100,000,000.00	100,000,000.00	4.8500	0.999953616 MESIROW	99,995,361.56	325,000.00
4823TDBP5	KBC YCD	04/14/2023	03/09/2023	4.7400	100,000,000.00	100,000,000.00	4.8500	0.999955053 MESIROW	99,995,505.27	302,833.33
4823TDAZ4	KBC YCD	04/17/2023	02/17/2023	4.6800	100,000,000.00	100,000,000.00	4.8500	0.999912583 MESIROW	99,991,258.33	559,000.00
87019WKJ3	SWEDBANK YCD	04/17/2023	03/16/2023	4.6500	100,000,000.00	100,000,000.00	4.8500	0.999906857 MESIROW	99,990,685.71	206,666.67
65602Y6H8	NORINCHUK YCD	04/17/2023	01/25/2023	4.7300	100,000,000.00	100,000,000.00	4.8500	0.999928129 MESIROW	99,992,812.93	867,166.67
55380UFT9	MUFG BK YCD	04/17/2023	02/09/2023	4.6700	100,000,000.00	100,000,000.00	4.8500	0.999905942 MESIROW	99,990,594.20	661,583.33
21684LEL2	RABOBANK YCD	04/24/2023	10/20/2022	5.0200	100,000,000.00	100,000,000.00	4.8500	1.000038063 MESIROW	100,003,806.35	2,272,944.44
90275DQP8	UBS YCD	04/24/2023	10/20/2022	5.0400	100,000,000.00	100,000,000.00	4.8500	1.000050522 MESIROW	100,005,052.20	2,282,000.00
86959RR93	SVENSKA YCD	04/24/2023	01/05/2023	4.5000	100,000,000.00	100,000,000.00	4.8500	0.999743872 MESIROW	99,974,387.25	1,075,000.00
86564MB72	SUMI TRUST YCD	04/26/2023	12/29/2022	4.7100	100,000,000.00	100,000,000.00	4.8500	0.999862261 MESIROW	99,986,226.09	1,216,750.00
06742T2G0	BARCLAYS YCD	04/26/2023	10/31/2022	5.2000	100,000,000.00	100,000,000.00	4.8500	1.000168540 MESIROW	100,016,854.04	2,195,555.56
06417MG90	SCOTIA YCD	04/26/2023	10/18/2022	4.9200	100,000,000.00	100,000,000.00	4.8500	0.999972753 MESIROW	99,997,275.32	2,255,000.00
86565FXP2	SUMITOMO YCD	05/02/2023	01/03/2023	4.7800	100,000,000.00	100,000,000.00	5.0200	0.999743931 MESIROW	99,974,393.10	1,168,444.44
60710RDD4	MIZUHO YCD	05/08/2023	01/10/2023	4.7600	100,000,000.00	100,000,000.00	5.0200	0.999679175 MESIROW	99,967,917.54	1,071,000.00
05586FED5	BNP YCD	05/16/2023	11/16/2022	5.0500	100,000,000.00	100,000,000.00	5.0200	0.999918300 MESIROW	99,991,829.96	1,907,777.78
83050PS59	SE BANKEN YCD	05/26/2023	02/16/2023	4.7800	100,000,000.00	100,000,000.00	5.0200	0.999591658 MESIROW	99,959,165.85	584,222.22
83369XLU0	SOC GEN YCD	05/26/2023	12/15/2022	4.8400	100,000,000.00	100,000,000.00	5.0200	0.999617604 MESIROW	99,961,760.35	1,438,555.56
89115BLK4	TORONTO YCD	05/26/2023	12/15/2022	4.8600	100,000,000.00	100,000,000.00	5.0200	0.999647474 MESIROW	99,964,747.41	1,444,500.00
86959RV31	SVENSKA YCD	05/26/2023	02/23/2023	4.7700	100,000,000.00	100,000,000.00	5.0200	0.999583649 MESIROW	99,958,364.93	490,250.00
65558UYY2	NORDEA ABP YCD	05/26/2023	11/22/2022	5.0100	100,000,000.00	100,000,000.00	5.0200	0.999847142 MESIROW	99,984,714.15	1,809,166.67

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34959TSL1	FORTIS YCD	05/26/2023	01/03/2023	4.9000	100,000,000.00	100,000,000.00	5.0200	0.999726898 MESIROW	99,972,689.83	1,197,777.78
63253T3E6	NAT AUB YCD	05/26/2023	10/26/2022	4.9200	100,000,000.00	100,000,000.00	5.0200	0.999685077 MESIROW	99,968,507.68	2,145,666.67
06417ML45	SCOTIA YCD	05/26/2023	11/17/2022	5.1000	100,000,000.00	100,000,000.00	5.0200	0.999975730 MESIROW	99,997,573.02	1,912,500.00
06367CZS9	MONTREAL YCD	05/26/2023	11/17/2022	5.1000	100,000,000.00	100,000,000.00	5.0200	0.999975730 MESIROW	99,997,573.02	1,912,500.00
06742T2R6	BARCLAYS YCD	05/30/2023	11/15/2022	5.2400	100,000,000.00	100,000,000.00	5.0200	1.000194892 MESIROW	100,019,489.22	1,994,111.11
90275DQG8	UBS YCD	06/01/2023	09/06/2022	4.0200	50,000,000.00	50,000,000.00	5.1900	0.997833277 MESIROW	49,891,663.87	1,155,750.00
60710RJV8	MIZUHO YCD	06/02/2023	02/03/2023	4.8700	100,000,000.00	100,000,000.00	5.1900	0.999385460 MESIROW	99,938,545.99	771,083.33
83050PR76	SE BANKEN YCD	06/02/2023	02/03/2023	4.7700	100,000,000.00	100,000,000.00	5.1900	0.999216166 MESIROW	99,921,616.61	755,250.00
65603AAN1	NORINCHUK YCD	06/05/2023	02/24/2023	4.8700	100,000,000.00	100,000,000.00	5.1900	0.999382374 MESIROW	99,938,237.39	487,000.00
89115B3P3	TORONTO YCD	06/26/2023	10/19/2022	5.2200	100,000,000.00	100,000,000.00	5.1900	0.999779567 MESIROW	99,977,956.73	2,378,000.00
86564MP77	SUMI TRUST YCD	06/26/2023	02/24/2023	5.0100	100,000,000.00	100,000,000.00	5.1900	0.999513911 MESIROW	99,951,391.10	501,000.00
83369XLP1	SOC GEN YCD	06/26/2023	11/16/2022	5.1900	100,000,000.00	100,000,000.00	5.1900	0.999759887 MESIROW	99,975,988.70	1,960,666.67
22536U7A2	CIC YCD	06/26/2023	12/15/2022	5.1100	100,000,000.00	100,000,000.00	5.1900	0.999625229 MESIROW	99,962,522.89	1,518,805.56
05586FFR3	BNP YCD	06/26/2023	01/03/2023	4.9700	100,000,000.00	100,000,000.00	5.1900	0.999332099 MESIROW	99,933,209.93	1,214,888.89
78015J4W4	RB CANADA YCD	07/03/2023	07/14/2022	4.0500	100,000,000.00	100,000,000.00	5.2300	0.996600880 MESIROW	99,660,087.98	2,936,250.00
53947CR59	LLOYDS YCD	07/03/2023	10/03/2022	4.5900	100,000,000.00	100,000,000.00	5.2300	0.998062767 MESIROW	99,806,276.67	2,295,000.00
05586FNR4	BNP YCD	07/03/2023	02/16/2023	4.9500	100,000,000.00	100,000,000.00	5.2300	0.999205658 MESIROW	99,920,565.83	605,000.00
06742T3J3	BARCLAYS YCD	07/03/2023	01/04/2023	5.1700	100,000,000.00	100,000,000.00	5.2300	0.999680510 MESIROW	99,968,051.00	1,249,416.67
05252WUB7	ANZ YCD	07/03/2023	12/29/2022	4.8000	100,000,000.00	100,000,000.00	5.2300	0.998738674 MESIROW	99,873,867.39	1,240,000.00
13606KRU2	CIBC YCD	07/03/2023	12/28/2022	5.0000	100,000,000.00	100,000,000.00	5.2300	0.999239714 MESIROW	99,923,971.40	1,305,555.56
22536CGU8	CR AG CIB YCD	07/03/2023	02/01/2023	4.9300	100,000,000.00	100,000,000.00	5.2300	0.999127623 MESIROW	99,912,762.28	807,972.22
22536U7G9	CIC YCD	07/03/2023	12/22/2022	5.0000	100,000,000.00	100,000,000.00	5.2300	0.999228605 MESIROW	99,922,860.51	1,388,888.89
83369XLY2	SOC GEN YCD	07/24/2023	01/10/2023	5.2500	100,000,000.00	100,000,000.00	5.2300	0.999869854 MESIROW	99,986,985.41	1,181,250.00
86565FA69	SUMITOMO YCD	07/24/2023	03/15/2023	4.7900	100,000,000.00	100,000,000.00	5.2300	0.998592515 MESIROW	99,859,251.54	226,194.44

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13606KSA5	CIBC YCD	07/24/2023	01/10/2023	5.0800	100,000,000.00	100,000,000.00	5.2300	0.999346523 MESIROW	99,934,652.28	1,143,000.00
06742T4B9	BARCLAYS YCD	07/24/2023	01/26/2023	5.0800	100,000,000.00	100,000,000.00	5.2300	0.999383306 MESIROW	99,938,330.62	917,222.22
65558UB43	NORDEA ABP YCD	07/24/2023	01/17/2023	5.0200	100,000,000.00	100,000,000.00	5.2300	0.999177720 MESIROW	99,917,772.03	1,031,888.89
63873QZU1	NATIXIS YCD	07/24/2023	01/10/2023	5.1100	100,000,000.00	100,000,000.00	5.2300	0.999438875 MESIROW	99,943,887.54	1,149,750.00
34959TSM9	FORTIS YCD	07/24/2023	01/18/2023	4.9900	100,000,000.00	100,000,000.00	5.2300	0.999087531 MESIROW	99,908,753.09	1,011,861.11
05252WUG6	ANZ YCD	08/01/2023	01/27/2023	4.8300	100,000,000.00	100,000,000.00	5.2700	0.998384390 MESIROW	99,838,438.97	858,666.67
22536WAT3	CIC YCD	08/01/2023	02/08/2023	5.0300	100,000,000.00	100,000,000.00	5.2700	0.999073455 MESIROW	99,907,345.55	726,555.56
21684XA97	RABOBANK YCD	08/01/2023	02/09/2023	5.0000	100,000,000.00	100,000,000.00	5.2700	0.998976770 MESIROW	99,897,676.99	708,333.33
06367D3Z6	MONTREAL YCD	08/02/2023	02/09/2023	5.0700	100,000,000.00	100,000,000.00	5.2700	0.999201714 MESIROW	99,920,171.36	718,250.00
23344NP67	DNB YCD	08/09/2023	02/09/2023	5.0000	100,000,000.00	100,000,000.00	5.2700	0.998910926 MESIROW	99,891,092.59	708,333.33
83369XM70	SOC GEN YCD	08/14/2023	02/15/2023	5.1000	100,000,000.00	100,000,000.00	5.2700	0.999251310 MESIROW	99,925,131.00	637,500.00
34959TSP2	FORTIS YCD	08/14/2023	02/15/2023	5.0400	100,000,000.00	100,000,000.00	5.2700	0.999032124 MESIROW	99,903,212.39	630,000.00
21684XB47	RABOBANK YCD	08/28/2023	02/15/2023	5.0900	100,000,000.00	100,000,000.00	5.2700	0.999135087 MESIROW	99,913,508.69	636,250.00
63307UPX3	NB CANADA YCD	08/28/2023	02/15/2023	4.9700	100,000,000.00	100,000,000.00	5.2700	0.998652224 MESIROW	99,865,222.42	621,250.00
78015JD20	RB CANADA YCD	09/01/2023	09/08/2022	4.2200	100,000,000.00	100,000,000.00	5.3100	0.994939396 MESIROW	99,493,939.56	2,403,055.56
83369XM39	SOC GEN YCD	09/01/2023	02/01/2023	5.0400	100,000,000.00	100,000,000.00	5.3100	0.998695531 MESIROW	99,869,553.11	826,000.00
63873QZH0	NATIXIS YCD	09/01/2023	12/15/2022	5.3300	100,000,000.00	100,000,000.00	5.3100	0.999733501 MESIROW	99,973,350.11	1,584,194.44
63307UPZ8	NB CANADA YCD	09/01/2023	02/15/2023	5.0100	100,000,000.00	100,000,000.00	5.3100	0.998614929 MESIROW	99,861,492.86	626,250.00
13606KTP1	CIBC YCD	09/01/2023	03/02/2023	5.1900	100,000,000.00	100,000,000.00	5.3100	0.999405805 MESIROW	99,940,580.51	432,500.00
05586FQM2	BNP YCD	09/25/2023	03/09/2023	5.4800	100,000,000.00	100,000,000.00	5.3100	1.000725487 MESIROW	100,072,548.74	350,111.11
13606KUS3	CIBC YCD	09/25/2023	03/23/2023	5.2300	100,000,000.00	100,000,000.00	5.3100	0.999583407 MESIROW	99,958,340.73	130,750.00
34959TSR8	FORTIS YCD	09/25/2023	03/22/2023	5.2600	100,000,000.00	100,000,000.00	5.3100	0.999723246 MESIROW	99,972,324.61	146,111.11
63873QE34	NATIXIS YCD	09/25/2023	03/09/2023	5.5200	100,000,000.00	100,000,000.00	5.3100	1.000916500 MESIROW	100,091,650.00	352,666.67
65558UG63	NORDEA ABP YCD	09/25/2023	03/07/2023	5.1900	100,000,000.00	100,000,000.00	5.3100	0.999333310 MESIROW	99,933,330.98	360,416.67

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83050PT82	SE BANKEN YCD	09/25/2023	03/09/2023	5.3700	100,000,000.00	100,000,000.00	5.3100	1.000200203 MESIROW	100,020,020.27	343,083.33
89115B2L3	TD SECURITIES YCD	09/29/2023	03/28/2023	5.2600	100,000,000.00	100,000,000.00	5.3100	0.999739951 MESIROW	99,973,995.06	58,444.44
63307UPY1	NB CANADA YCD	10/02/2023	02/14/2023	5.0500	100,000,000.00	100,000,000.00	5.3100	0.998535723 MESIROW	99,853,572.32	645,277.78
53947CS58	LLOYDS YCD	10/02/2023	01/03/2023	5.3800	100,000,000.00	100,000,000.00	5.3100	1.000000834 MESIROW	100,000,083.40	1,315,111.11
13606KNU6	CIBC YCD	10/02/2023	10/07/2022	5.0000	100,000,000.00	100,000,000.00	5.3100	0.997811528 MESIROW	99,781,152.85	2,444,444.44
78015JQN0	RB CANADA YCD	10/02/2023	01/03/2023	5.2900	100,000,000.00	100,000,000.00	5.3100	0.999558802 MESIROW	99,955,880.15	1,293,111.11
89115BNP1	TORONTO YCD	10/02/2023	12/29/2022	5.2900	100,000,000.00	100,000,000.00	5.3100	0.999539388 MESIROW	99,953,938.81	1,366,583.33
90275DQH6	UBS YCD	10/02/2023	10/12/2022	5.1600	100,000,000.00	100,000,000.00	5.3100	0.998605966 MESIROW	99,860,596.60	2,451,000.00
63873QD68	NATIXIS YCD	10/27/2023	03/02/2023	5.3800	100,000,000.00	100,000,000.00	5.3100	1.000260159 MESIROW	100,026,015.89	448,333.33
06367D4A0	MONTREAL YCD	11/01/2023	02/15/2023	5.2000	100,000,000.00	100,000,000.00	5.3100	0.999167225 MESIROW	99,916,722.51	650,000.00
63253T3J5	NAT AUB YCD	11/01/2023	01/17/2023	5.0000	100,000,000.00	100,000,000.00	5.3100	0.997899118 MESIROW	99,789,911.85	1,027,777.78
53947CT24	LLOYDS YCD	12/01/2023	02/28/2023	5.4800	100,000,000.00	100,000,000.00	5.3050	1.000975876 MESIROW	100,097,587.62	487,111.11
					10,850,000,000.00	10,850,000,000.00			10,844,899,780.72	127,482,625.01
AIP:				0.00						
Book + AIP:				10,850,000,000.00				CD YANKEE		

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63873KR33	NATIXIS NY CP	04/03/2023	0.0000	100,000,000.00	97,572,250.00	0.0495	2	MESIROW	99,972,500.00
17327BR31	CGMI CP	04/03/2023	0.0000	100,000,000.00	97,593,888.88	0.0495	2	MESIROW	99,972,500.00
21687BR52	RABO NY CP	04/05/2023	0.0000	200,000,000.00	199,451,666.68	0.0495	4	MESIROW	199,890,000.00
62479MR54	MUFG BK CP	04/05/2023	0.0000	100,000,000.00	98,814,472.22	0.0495	4	MESIROW	99,945,000.00
03785ER55	APPLE CP	04/05/2023	0.0000	150,000,000.00	149,693,333.34	0.0495	4	MESIROW	149,917,500.00
19121BR50	COCA COLA CP	04/05/2023	0.0000	50,000,000.00	49,784,666.67	0.0495	4	MESIROW	49,972,500.00
22533UR54	CR AG NY CP	04/05/2023	0.0000	200,000,000.00	199,471,500.00	0.0495	4	MESIROW	199,890,000.00
4820P3R62	JUPITER CP	04/06/2023	0.0000	100,000,000.00	99,784,444.44	0.0495	5	MESIROW	99,931,250.00
22533UR70	CR AG NY CP	04/07/2023	0.0000	100,000,000.00	98,220,666.66	0.0495	6	MESIROW	99,917,500.00
09659CR75	BNP NY CP	04/07/2023	0.0000	100,000,000.00	97,742,777.78	0.0495	6	MESIROW	99,917,500.00
62479MR70	MUFG BK CP	04/07/2023	0.0000	150,000,000.00	149,563,958.34	0.0495	6	MESIROW	149,876,250.00
60689GRA6	MIZUHO NY CP	04/10/2023	0.0000	100,000,000.00	98,770,666.66	0.0495	9	MESIROW	99,876,250.00
62479MRA3	MUFG BK CP	04/10/2023	0.0000	150,000,000.00	149,509,374.99	0.0495	9	MESIROW	149,814,375.00
74271URA0	PROCTER CP	04/10/2023	0.0000	50,000,000.00	49,405,972.22	0.0495	9	MESIROW	49,938,125.00
24422MRA1	DEERE CAP CP	04/10/2023	0.0000	100,000,000.00	99,307,000.00	0.0495	9	MESIROW	99,876,250.00
46640QRA1	JPM LLC CP	04/10/2023	0.0000	100,000,000.00	97,778,333.34	0.0495	9	MESIROW	99,876,250.00
82124MRA0	SHEFFIELD CP	04/10/2023	0.0000	100,000,000.00	99,105,555.56	0.0495	9	MESIROW	99,876,250.00
38346MRA4	GOTHAM CP	04/10/2023	0.0000	100,000,000.00	97,658,888.88	0.0495	9	MESIROW	99,876,250.00
91058URA3	UNITEDHEALTH CP	04/10/2023	0.0000	100,000,000.00	99,636,250.00	0.0495	9	MESIROW	99,876,250.00
38346MRD8	GOTHAM CP	04/13/2023	0.0000	100,000,000.00	99,631,000.00	0.0495	12	MESIROW	99,835,000.00
06054PRE8	BOFA CP	04/14/2023	0.0000	100,000,000.00	99,600,000.00	0.0495	13	MESIROW	99,821,250.00
62479MRE5	MUFG BK CP	04/14/2023	0.0000	100,000,000.00	99,507,055.56	0.0495	13	MESIROW	99,821,250.00
4820P3RH8	JUPITER CP	04/17/2023	0.0000	100,000,000.00	99,580,638.88	0.0495	16	MESIROW	99,780,000.00
15963URH1	CHARIOT CP	04/17/2023	0.0000	100,000,000.00	99,634,750.00	0.0495	16	MESIROW	99,780,000.00

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12619URH6	CRC CP	04/17/2023	0.0000	50,000,000.00	49,775,416.67	0.0495	16	MESIROW	49,890,000.00
59157URH5	METLIFE STF CP	04/17/2023	0.0000	100,000,000.00	99,586,666.66	0.0495	16	MESIROW	99,780,000.00
19121BRH4	COCA COLA CP	04/17/2023	0.0000	50,000,000.00	49,775,694.44	0.0495	16	MESIROW	49,890,000.00
91058URM7	UNITEDHEALTH CP	04/21/2023	0.0000	100,000,000.00	99,566,666.66	0.0495	20	MESIROW	99,725,000.00
78015DRQ5	RBC NY CP	04/24/2023	0.0000	100,000,000.00	97,583,333.34	0.0495	23	MESIROW	99,683,750.00
04821URQ7	ATLANTIC CP	04/24/2023	0.0000	100,000,000.00	98,626,250.00	0.0495	23	MESIROW	99,683,750.00
06054PRS7	BOFA CP	04/26/2023	0.0000	100,000,000.00	97,506,666.66	0.0495	25	MESIROW	99,656,250.00
82124MRS1	SHEFFIELD CP	04/26/2023	0.0000	100,000,000.00	97,772,500.00	0.0495	25	MESIROW	99,656,250.00
89233HRS5	TOYOTA CP	04/26/2023	0.0000	150,000,000.00	146,353,500.00	0.0495	25	MESIROW	149,484,375.00
46640QRS2	JPM LLC CP	04/26/2023	0.0000	100,000,000.00	97,527,833.34	0.0495	25	MESIROW	99,656,250.00
17327BRS6	CGMI CP	04/26/2023	0.0000	100,000,000.00	97,424,444.44	0.0495	25	MESIROW	99,656,250.00
15963URS7	CHARIOT CP	04/26/2023	0.0000	50,000,000.00	49,418,750.00	0.0495	25	MESIROW	49,828,125.00
2546R3S88	DISNEY CP	05/08/2023	0.0000	100,000,000.00	98,342,916.66	0.0507	37	MESIROW	99,478,916.67
38346MS88	GOTHAM CP	05/08/2023	0.0000	100,000,000.00	98,828,166.66	0.0507	37	MESIROW	99,478,916.67
45826FSG9	INTEL CP	05/16/2023	0.0000	50,000,000.00	48,842,500.00	0.0507	45	MESIROW	49,683,125.00
62479MSS3	MUFG BK CP	05/26/2023	0.0000	100,000,000.00	98,693,333.34	0.0507	55	MESIROW	99,225,416.67
47816GSS9	JOHNSON CP	05/26/2023	0.0000	100,000,000.00	98,245,000.00	0.0507	55	MESIROW	99,225,416.67
46640QSS1	JPM LLC CP	05/26/2023	0.0000	100,000,000.00	97,148,000.00	0.0507	55	MESIROW	99,225,416.67
02314QSS9	AMAZON CP	05/26/2023	0.0000	100,000,000.00	97,387,500.00	0.0507	55	MESIROW	99,225,416.67
22533USS3	CR AG NY CP	05/26/2023	0.0000	100,000,000.00	97,941,666.66	0.0507	55	MESIROW	99,225,416.67
82124MSS0	SHEFFIELD CP	05/26/2023	0.0000	100,000,000.00	97,863,666.66	0.0507	55	MESIROW	99,225,416.67
60689GSS6	MIZUHO NY CP	05/26/2023	0.0000	100,000,000.00	98,420,000.00	0.0507	55	MESIROW	99,225,416.67
88602USS0	THUNDER CP	05/26/2023	0.0000	100,000,000.00	98,194,722.22	0.0507	55	MESIROW	99,225,416.67
17327BSW6	CGMI CP	05/30/2023	0.0000	100,000,000.00	97,001,666.66	0.0507	59	MESIROW	99,169,083.33

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59157USW1	METLIFE STF CP	05/30/2023	0.0000	100,000,000.00	97,140,000.00	0.0507	59	MESIROW	99,169,083.33
63873KSW8	NATIXIS NY CP	05/30/2023	0.0000	100,000,000.00	97,277,777.78	0.0507	59	MESIROW	99,169,083.33
86563HT26	SUMI TRUST CP	06/02/2023	0.0000	100,000,000.00	98,588,333.34	0.0516	62	MESIROW	99,111,333.33
12619UT76	CRC CP	06/07/2023	0.0000	50,000,000.00	49,160,000.00	0.0516	67	MESIROW	49,519,833.33
92512MT74	VERSAILLES CP	06/07/2023	0.0000	50,000,000.00	49,054,027.78	0.0516	67	MESIROW	49,519,833.33
40060XTS9	GTA CP	06/26/2023	0.0000	50,000,000.00	49,171,458.33	0.0516	86	MESIROW	49,383,666.67
46640QTS0	JPM LLC CP	06/26/2023	0.0000	100,000,000.00	96,783,194.44	0.0516	86	MESIROW	98,767,333.33
47816GTS8	JOHNSON CP	06/26/2023	0.0000	100,000,000.00	98,340,277.78	0.0516	86	MESIROW	98,767,333.33
59157UTS9	METLIFE STF CP	06/26/2023	0.0000	100,000,000.00	97,675,166.66	0.0516	86	MESIROW	98,767,333.33
04821UTS1	ATLANTIC CP	06/26/2023	0.0000	100,000,000.00	98,086,805.56	0.0516	86	MESIROW	98,767,333.33
06417KTS8	SCOTIA NY CP	06/26/2023	0.0000	100,000,000.00	97,319,444.44	0.0516	86	MESIROW	98,767,333.33
19121BTS8	COCA COLA CP	06/26/2023	0.0000	100,000,000.00	98,679,722.22	0.0516	86	MESIROW	98,767,333.33
2546R3TS3	DISNEY CP	06/26/2023	0.0000	100,000,000.00	98,154,305.56	0.0516	86	MESIROW	98,767,333.33
63873KTS6	NATIXIS NY CP	06/26/2023	0.0000	100,000,000.00	96,637,583.34	0.0516	86	MESIROW	98,767,333.33
12619UTS0	CRC CP	06/26/2023	0.0000	50,000,000.00	49,159,500.00	0.0516	86	MESIROW	49,383,666.67
60689GTS5	MIZUHO NY CP	06/26/2023	0.0000	100,000,000.00	98,309,027.78	0.0516	86	MESIROW	98,767,333.33
78015DTS9	RBC NY CP	06/26/2023	0.0000	100,000,000.00	96,493,250.00	0.0516	86	MESIROW	98,767,333.33
83369CU36	SOC GEN NY CP	07/03/2023	0.0000	100,000,000.00	97,491,138.88	0.0521	93	MESIROW	98,654,083.33
89233HU36	TOYOTA CP	07/03/2023	0.0000	100,000,000.00	96,611,111.12	0.0521	93	MESIROW	98,654,083.33
92512MU31	VERSAILLES CP	07/03/2023	0.0000	100,000,000.00	97,503,944.44	0.0521	93	MESIROW	98,654,083.33
15963UU38	CHARIOT CP	07/03/2023	0.0000	50,000,000.00	48,762,500.00	0.0521	93	MESIROW	49,327,041.67
02314QU31	AMAZON CP	07/03/2023	0.0000	100,000,000.00	98,671,166.66	0.0521	93	MESIROW	98,654,083.33
06417KU31	SCOTIA NY CP	07/03/2023	0.0000	100,000,000.00	97,413,166.66	0.0521	93	MESIROW	98,654,083.33
06054PU38	BOFA CP	07/03/2023	0.0000	100,000,000.00	96,493,333.34	0.0521	93	MESIROW	98,654,083.33

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67983UU35	OLD LINE CP	07/03/2023	0.0000	50,000,000.00	48,775,000.00	0.0521	93	MESIROW	49,327,041.67
60689GU38	MIZUHO NY CP	07/03/2023	0.0000	100,000,000.00	98,542,500.00	0.0521	93	MESIROW	98,654,083.33
40060XUA6	GTA CP	07/10/2023	0.0000	50,000,000.00	48,969,375.00	0.0521	100	MESIROW	49,276,388.89
15963UUA2	CHARIOT CP	07/10/2023	0.0000	50,000,000.00	48,750,000.00	0.0521	100	MESIROW	49,276,388.89
47816GUE7	JOHNSON CP	07/14/2023	0.0000	100,000,000.00	98,034,027.78	0.0521	104	MESIROW	98,494,888.89
89233HUJ1	TOYOTA CP	07/18/2023	0.0000	100,000,000.00	97,380,250.00	0.0521	108	MESIROW	98,437,000.00
63873KUJ4	NATIXIS NY CP	07/18/2023	0.0000	100,000,000.00	97,526,333.34	0.0521	108	MESIROW	98,437,000.00
1247P3UQ3	CAFCO CP	07/24/2023	0.0000	50,000,000.00	49,081,180.56	0.0521	114	MESIROW	49,175,083.33
40060XV15	GTA CP	08/01/2023	0.0000	50,000,000.00	48,763,166.67	0.0523	122	MESIROW	49,113,805.56
67983UV26	OLD LINE CP	08/02/2023	0.0000	100,000,000.00	97,813,333.34	0.0523	123	MESIROW	98,213,083.33
47816GVE6	JOHNSON CP	08/14/2023	0.0000	100,000,000.00	97,543,611.12	0.0523	135	MESIROW	98,038,750.00
04821UVU3	ATLANTIC CP	08/28/2023	0.0000	50,000,000.00	48,690,250.00	0.0523	149	MESIROW	48,917,680.56
47816GW13	JOHNSON CP	09/01/2023	0.0000	100,000,000.00	97,408,611.12	0.0524	153	MESIROW	97,773,000.00
06417KW13	SCOTIA NY CP	09/01/2023	0.0000	100,000,000.00	96,387,500.00	0.0524	153	MESIROW	97,773,000.00
67983UWB5	OLD LINE CP	09/11/2023	0.0000	50,000,000.00	48,682,500.00	0.0524	163	MESIROW	48,813,722.22
06417KWR6	SCOTIA NY CP	09/25/2023	0.0000	100,000,000.00	97,380,500.00	0.0524	177	MESIROW	97,423,666.67
63873KVV5	NATIXIS NY CP	09/29/2023	0.0000	100,000,000.00	97,013,000.00	0.0524	181	MESIROW	97,365,444.44
89233HX25	TOYOTA CP	10/02/2023	0.0000	100,000,000.00	96,658,750.00	0.0524	184	MESIROW	97,321,777.78
06054PX27	BOFA CP	10/02/2023	0.0000	100,000,000.00	96,501,944.44	0.0524	184	MESIROW	97,321,777.78
88602UY12	THUNDER CP	11/01/2023	0.0000	100,000,000.00	96,402,777.78	0.0520	214	MESIROW	96,908,888.89
				8,700,000,000.00	8,539,926,819.43				8,625,697,222.20
AIP:		0.00							
Book + AIP:		8,539,926,819.43		COMMER PAPER					

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89236TJD8	TOYOTA CB	04/06/2023	0.4000	25,000,000.00	24,993,611.94	0.99971	0.00194444	CITIBANK	24,992,750.00	48,611.00
06053FAA7	BOFA CB	07/24/2023	4.1000	25,000,000.00	25,050,018.73	0.99566	0.00763056	CITIBANK	24,891,500.00	190,764.00
95000U2C6	WELLS FGO CB CL	01/24/2024	3.7500	10,000,000.00	9,869,372.17	0.98794	0.00697917	CITIBANK	9,879,400.00	69,791.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	25,715,844.01	0.98734	0.00645833	CITIBANK	24,683,500.00	161,458.25
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,303,458.69	0.98701	0.01389583	CITIBANK	13,818,140.00	194,541.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,988,145.29	0.95424	0.00167500	CITIBANK	9,542,400.00	16,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,940.25	0.95190	0.00142500	CITIBANK	4,759,500.00	7,125.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,970,150.59	0.94783	0.00148611	CITIBANK	23,695,750.00	37,152.75
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,876,409.31	0.94625	0.00281250	CITIBANK	18,925,000.00	56,250.00
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.94754	0.00241528	CITIBANK	23,688,500.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,058,061.75	0.92992	0.00262222	CITIBANK	26,037,760.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,612,669.24	0.97760	0.00645833	CITIBANK	24,440,000.00	161,458.25
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.98181	0.00496889	CITIBANK	24,545,250.00	124,222.25
06048W2G4	BOFA CB CL	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00235	0.02575222	CITIBANK	15,035,250.00	386,283.30
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,980,703.73	0.90914	0.00103056	CITIBANK	13,637,100.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,340,056.98	0.94381	0.01325000	CITIBANK	23,595,250.00	331,250.00
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.98672	0.00267361	CITIBANK	24,668,000.00	66,840.25
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,917,824.19	0.83268	0.00067083	CITIBANK	7,494,120.00	6,037.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.88133	0.00738889	CITIBANK	22,033,250.00	184,722.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.88371	0.00602667	CITIBANK	22,092,750.00	150,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.98668	0.01375000	CITIBANK	24,667,000.00	343,750.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00969	0.02772778	CITIBANK	10,096,900.00	277,277.80

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17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	1.00908	0.02669444 CITIBANK	15,136,200.00	400,416.60
				451,000,000.00	454,676,266.87			432,355,270.00	3,364,631.80
AIP:		0.00							
Book + AIP:		454,676,266.87	CORP BOND						

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SYS047786	FARMERS & MERCHANTS BANK OF CA	04/05/2023	3.8500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047941	CALIFORNIA BANK OF COMMERCE TR	04/05/2023	4.3400	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047942	MISSION FEDERAL CREDIT UNION TR	04/05/2023	4.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047945	MISSION NATIONAL BANK TD	04/05/2023	4.3500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047953	OPEN BANK TD	04/06/2023	4.3000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047950	FINANCIAL PARTNERS CREDIT UNION	04/06/2023	4.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047788	BANK OF HOPE TD	04/06/2023	3.9000	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047955	PACIFIC CITY BANK TD	04/06/2023	4.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047951	FRESNO FIRST BANK TD	04/06/2023	4.2800	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047948	COMMERCIAL BANK OF CALIFORNIA	04/06/2023	4.3100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047956	PROVIDENT CREDIT UNION TD	04/06/2023	4.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047793	NUVISION FEDERAL CREDIT UNION TR	04/06/2023	3.9200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047957	FIRST FOUNDATION BANK TD	04/07/2023	4.4600	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047800	TECHNOLOGY CREDIT UNION TD	04/07/2023	3.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047798	AMERICAN PLUS BANK NA TD	04/07/2023	3.8600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047958	SANTA CRUZ COUNTY BANK TD	04/07/2023	4.4500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047802	AXOS BANK TD	04/12/2023	3.9700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047971	WESCOM CENTRAL CREDIT UNION TR	04/13/2023	4.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047967	NEW OMNI BANK NA TD	04/13/2023	4.5800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047970	TRAVIS CREDIT UNION TD	04/13/2023	4.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047974	WESCOM CENTRAL CREDIT UNION TR	04/14/2023	4.6600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047973	PACIFIC CITY BANK TD	04/14/2023	4.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047821	PACIFIC WESTERN BANK TD	04/19/2023	4.2400	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047818	AXOS BANK TD	04/19/2023	4.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047820	CORNERSTONE COMMUNITY BANK TR	04/19/2023	4.2300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047976	BANC OF CALIFORNIA NA TD	04/19/2023	4.5100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047981	MISSION NATIONAL BANK TD	04/20/2023	4.5700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047984	COMMERCEWEST BANK TD	04/21/2023	4.5800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047985	FIRST FOUNDATION BANK TD	04/21/2023	4.5900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047827	FIRST FOUNDATION BANK TD	04/26/2023	4.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047988	OPEN BANK TD	04/26/2023	4.5800	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047829	STATE BANK OF INDIA (CALIFORNIA) 04/26/2023	04/26/2023	4.1800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047989	FINANCIAL PARTNERS CREDIT UNION 04/27/2023	04/27/2023	4.6800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047994	CALIFORNIA BANK OF COMMERCE TD 05/03/2023	05/03/2023	4.5900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047996	OPEN BANK TD	05/03/2023	4.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047842	TECHNOLOGY CREDIT UNION TD	05/04/2023	4.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047840	COMMONWEALTH BUSINESS BANK TD 05/04/2023	05/04/2023	4.4600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048000	NORTHROP GRUMMAN FEDERAL CREDIT UNION 05/04/2023	05/04/2023	4.6500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047999	GOLDEN 1 CREDIT UNION TD	05/04/2023	4.6400	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS047998	PROVIDENT CREDIT UNION TD	05/04/2023	4.6400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047846	MERIWEST CREDIT UNION TD	05/10/2023	4.5200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048006	PREFERRED BANK TD	05/11/2023	4.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048005	COMMERCEWEST BANK TD	05/11/2023	4.6300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048004	CATHAY BANK TD	05/11/2023	4.6300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047853	HANMI BANK TD	05/11/2023	4.4800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048008	SANTA CRUZ COUNTY BANK TD	05/11/2023	4.6300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047850	AMERICAN PLUS BANK NA TD	05/11/2023	4.4800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048011	TRAVIS CREDIT UNION TD	05/12/2023	4.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047867	BANK OF HOPE TD	05/17/2023	4.4500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047866	AMERICAN PLUS BANK NA TD	05/17/2023	4.4100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048014	TRAVIS CREDIT UNION TD	05/17/2023	4.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047873	TECHNOLOGY CREDIT UNION TD	05/18/2023	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047870	NEW OMNI BANK NA TD	05/18/2023	4.3600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047868	BANC OF CALIFORNIA NA TD	05/18/2023	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048023	FIRST FOUNDATION BANK TD	05/19/2023	4.7100	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS048022	BANK OF SOUTHERN CALIFORNIA NA	05/19/2023	4.7100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047878	US METRO BANK TD	05/19/2023	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047875	CALIFORNIA COAST CREDIT UNION	05/19/2023	4.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047887	FIVE STAR BANK TD	05/31/2023	4.5600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047886	SAN DIEGO COUNTY CREDIT UNION	05/31/2023	4.5400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047885	SAFE CREDIT UNION TD	05/31/2023	4.5700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048027	POPPY BANK TD	05/31/2023	4.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048026	NEW OMNI BANK NA TD	05/31/2023	4.7000	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048036	PACIFIC PREMIER BANK TD	06/01/2023	4.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048035	OPEN BANK TD	06/01/2023	4.7700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048032	FIVE STAR BANK TD	06/01/2023	4.7500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048031	FIRST FOUNDATION BANK TD	06/01/2023	4.7800	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS048029	COMMUNITY VALLEY BANK TD	06/01/2023	4.7500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047893	MECHANICS BANK TD	06/01/2023	4.6100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047899	PACIFIC WESTERN BANK TD	06/02/2023	4.6000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047897	BANK OF HOPE TD	06/02/2023	4.5900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047896	BANC OF CALIFORNIA NA TD	06/02/2023	4.5700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048040	CALIFORNIA BANK OF COMMERCE	06/02/2023	4.7700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048043	FIRST FOUNDATION BANK TD	06/07/2023	4.7800	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS048047	POPPY BANK TD	06/07/2023	4.7700	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048046	OPEN BANK TD	06/07/2023	4.7700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048045	NEW OMNI BANK NA TD	06/07/2023	4.7300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047908	US METRO BANK TD	06/07/2023	4.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS047913	US METRO BANK TD	06/08/2023	4.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047912	PACIFIC PREMIER BANK TD	06/08/2023	4.6100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047909	AXOS BANK TD	06/08/2023	4.6100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048052	FIRST FOUNDATION BANK TD	06/08/2023	4.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048049	BANK OF THE SIERRA TD	06/08/2023	4.8800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048058	WESCOM CENTRAL CREDIT UNION TI	06/09/2023	4.9600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048055	BENEFICIAL STATE BANK TD	06/09/2023	4.9400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047916	COMMONWEALTH BUSINESS BANK TI	06/09/2023	4.5900	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS047922	PACIFIC WESTERN BANK TD	06/14/2023	4.6400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048064	WESCOM CENTRAL CREDIT UNION TI	06/14/2023	4.8200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048070	GOLDEN 1 CREDIT UNION TD	06/15/2023	4.8000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047933	HANMI BANK TD	06/15/2023	4.5700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048077	BANK OF SAN FRANCISCO TD	06/23/2023	4.6600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047944	PACIFIC ALLIANCE BANK TD	07/05/2023	4.6000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047952	MALAGA BANK FSB TD	07/06/2023	4.6300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047954	PACIFIC PREMIER BANK TD	07/06/2023	4.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047949	EAST WEST BANK TD	07/06/2023	4.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047964	POPPY BANK TD	07/12/2023	4.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047962	HANMI BANK TD	07/12/2023	4.7400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047961	EAST WEST BANK TD	07/12/2023	4.7400	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047969	PROVIDENT CREDIT UNION TD	07/13/2023	4.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047968	PROVIDENT CREDIT UNION TD	07/13/2023	4.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047966	MERIWEST CREDIT UNION TD	07/13/2023	4.7900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047965	BANC OF CALIFORNIA NA TD	07/13/2023	4.7500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047972	MALAGA BANK FSB TD	07/14/2023	4.7300	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047975	BANC OF CALIFORNIA NA TD	07/19/2023	4.6300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS047982	POPPY BANK TD	07/20/2023	4.6600	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047980	BANK OF SOUTHERN CALIFORNIA NA	07/20/2023	4.6700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047983	AMERICAN PLUS BANK NA TD	07/21/2023	4.6400	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047987	MERIWEST CREDIT UNION TD	07/26/2023	4.7200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047990	EAST WEST BANK TD	07/28/2023	4.7000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047995	MISSION VALLEY BANK TD	08/02/2023	4.6800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047993	AMERICAN PLUS BANK NA TD	08/02/2023	4.6400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048007	PROVIDENT CREDIT UNION TD	08/10/2023	4.8100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048010	HANMI BANK TD	08/11/2023	4.7900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048009	CORNERSTONE COMMUNITY BANK TI	08/11/2023	4.7900	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048013	CALIFORNIA COAST CREDIT UNION T	08/16/2023	4.8100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048020	PROVIDENT CREDIT UNION TD	08/17/2023	4.9000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048018	POPPY BANK TD	08/17/2023	4.8800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048017	METROPOLITAN BANK TD	08/17/2023	4.8800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048016	CATHAY BANK TD	08/17/2023	4.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048021	CTBC BANK CORP (USA) TD	08/18/2023	4.8600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048024	CATHAY BANK TD	08/23/2023	4.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048025	AXOS BANK TD	08/30/2023	4.9300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048034	METROPOLITAN BANK TD	08/31/2023	4.9700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048033	MANUFACTURERS BANK TD	08/31/2023	4.9800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048038	TECHNOLOGY CREDIT UNION TD	08/31/2023	4.9800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048037	PROSPECTORS FEDERAL CREDIT UNI	08/31/2023	4.9900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048030	COMMUNITY VALLEY BANK TD	08/31/2023	4.9500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048041	PROVIDENT CREDIT UNION TD	09/01/2023	5.0000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048039	BANC OF CALIFORNIA NA TD	09/01/2023	4.9600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048044	GOLDEN 1 CREDIT UNION TD	09/06/2023	5.0000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS048048	PROVIDENT CREDIT UNION TD	09/06/2023	5.0000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048042	AMERICAN FIRST CREDIT UNION TD	09/06/2023	4.9800	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048051	COMMUNITY BANK OF THE BAY TD	09/07/2023	5.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048050	COMMONWEALTH BUSINESS BANK TI	09/07/2023	5.0900	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048054	BANK OF SAN FRANCISCO TD	09/08/2023	5.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048057	TRAVIS CREDIT UNION TD	09/08/2023	5.1200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048056	POPPY BANK TD	09/08/2023	5.1100	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048063	STATE BANK OF INDIA (CALIFORNIA)	09/13/2023	4.7400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048062	PREFERRED BANK TD	09/13/2023	4.7000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048061	PCB BANK TD	09/13/2023	4.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048065	AXOS BANK TD	09/13/2023	4.7200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048071	HANMI BANK TD	09/14/2023	4.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048069	FIVE STAR BANK TD	09/14/2023	4.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048068	CATHAY BANK TD	09/14/2023	4.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048067	CALIFORNIA BANK OF COMMERCE TI	09/14/2023	4.7900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048075	PROVIDENT CREDIT UNION TD	09/15/2023	4.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048074	NEW OMNI BANK NA TD	09/15/2023	4.3500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048073	CTBC BANK CORP (USA) TD	09/15/2023	4.3900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048072	AMERICAN PLUS BANK NA TD	09/15/2023	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048078	PACIFIC PREMIER BANK TD	09/22/2023	4.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048076	AMERICAN FIRST CREDIT UNION TD	09/22/2023	4.7400	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048079	RIVER CITY BANK TD	10/05/2023	4.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
				5,237,000,000.00	5,237,000,000.00		5,237,000,000.00
AIP:		0.00					
Book + AIP:	5,237,000,000.00		TIME DEPOSIT				

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PMIA LOAN 2120015	05/19/2023	0.71100000	73,250,000.00	1.000	73,250,000.00
PMIA LOAN 2120016	05/19/2023	0.71100000	92,788,000.00	1.000	92,788,000.00
PMIA LOAN 2120018	05/19/2023	0.71100000	15,610,000.00	1.000	15,610,000.00
PMIA LOAN 2120019	06/16/2023	0.90200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120020	06/16/2023	0.90200000	9,141,000.00	1.000	9,141,000.00
PMIA LOAN 2230001	07/21/2023	1.12800000	16,794,000.00	1.000	16,794,000.00
PMIA LOAN 2230002	07/21/2023	1.12800000	12,924,000.00	1.000	12,924,000.00
PMIA LOAN 2230005	08/18/2023	1.31200000	22,925,000.00	1.000	22,925,000.00
PMIA LOAN 2230006	09/22/2023	1.58000000	30,899,000.00	1.000	30,899,000.00
PMIA LOAN 2230007	11/17/2023	2.03400000	9,510,000.00	1.000	9,510,000.00
PMIA LOAN 2230008	11/17/2023	2.03400000	14,260,000.00	1.000	14,260,000.00
PMIA LOAN 2230009	12/15/2023	2.17100000	54,909,000.00	1.000	54,909,000.00
PMIA LOAN 2230010	02/16/2024	2.63400000	6,707,000.00	1.000	6,707,000.00
			376,839,000.00		376,839,000.00

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Total # of items:	863
Par Value:	193,498,537,737.47
Book Value:	191,181,317,810.84
Fair Value:	189,354,142,289.80
Accrual:	519,514,218.41
Total Book Value:	191,181,317,810.84
AIP:	29,832,702.58
Book + AIP:	191,211,150,513.42