

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2023

OFFICE OF THE TREASURER

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



Date: January 18, 2024
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.

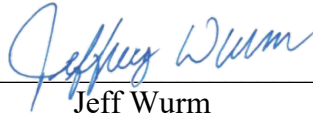
The required information is contained in the following two sections:

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 December 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

January 23, 2024

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2023

(Dollars in thousands)

Portfolio Amount		\$ 157,991,743
Effective Yield	3.959%	
Quarter-to-date Yield	3.813%	
Year-to-date Yield	3.610%	
Average Life (in days)	230	
Demand Bank Account Balances		\$ 2,060,966
Total PMIA Resources		<u><u>\$ 160,052,709</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2023

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 26,992,679	17.08%
Bonds	-	0.00%
Notes	69,743,761	44.14%
Strips	-	0.00%
Total Governments	\$ 96,736,440	61.23%
Federal Agency Debentures	\$ 12,276,914	7.77%
Certificates of Deposit	12,200,000	7.72%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	21,584,983	13.66%
Time Deposits	5,284,000	3.34%
GNMAs	-	0.00%
Commercial Paper	9,014,595	5.71%
FHLMC / REMICS	2,164	0.00%
Corporate Bonds	566,930	0.36%
PMIA Loans	325,717	0.21%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 157,991,743	100.00%

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

Section II



State of California Pooled Money Investment Account Market Valuation 12/31/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 26,992,679,410.54	\$ 27,341,582,810.63	\$ 27,352,122,000.00	NA
Notes	\$ 68,988,369,285.87	\$ 68,970,726,643.78	\$ 68,066,367,000.00	\$ 380,047,413.50
Federal Agency:				
SBA	\$ 273,825,056.61	\$ 273,825,056.61	\$ 273,117,626.86	\$ 1,326,636.53
MBS-REMICs	\$ 2,164,861.02	\$ 2,164,861.02	\$ 2,133,161.33	\$ 9,501.16
Debentures	\$ 8,533,332,561.10	\$ 8,532,907,561.09	\$ 8,460,384,650.00	\$ 60,973,579.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 650,000,000.00	\$ 650,000,000.00	\$ 639,238,500.00	\$ 4,456,111.50
Discount Notes	\$ 21,584,982,812.45	\$ 21,861,271,194.36	\$ 21,856,617,000.00	NA
Supranational Debentures	\$ 2,819,756,450.14	\$ 2,819,512,700.14	\$ 2,788,881,800.00	\$ 20,848,175.60
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 12,200,000,000.00	\$ 12,200,000,000.00	\$ 12,207,619,357.44	\$ 162,478,416.67
Commercial Paper	\$ 9,014,594,527.68	\$ 9,116,638,444.29	\$ 9,117,150,756.95	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 566,929,562.48	\$ 566,697,340.26	\$ 551,864,240.00	\$ 3,944,225.38
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,284,000,000.00	\$ 5,284,000,000.00	\$ 5,284,000,000.00	NA
PMIA & GF Loans	\$ 325,717,000.00	\$ 325,717,000.00	\$ 325,717,000.00	NA
TOTAL	\$ 157,236,351,527.89	\$ 157,945,043,612.18	\$ 156,925,213,092.58	\$ 634,084,059.54

Fair Value Including Accrued Interest

\$ 157,559,297,152.12

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 (0.993543131).
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 \$19,870,862.61 or \$20,000,000.00 x 0.993543131.

OFFICE OF THE STATE TREASURER
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797HX8	U S TREAS BILL	01/02/2024	0.0000	1,250,000,000.00	1,232,133,812.55	1.00000 CITIBANK	1,250,000,000.00
912797HY6	U S TREAS BILL	01/09/2024	0.0000	1,300,000,000.00	1,280,115,816.67	0.99898 CITIBANK	1,298,674,000.00
912797GC5	U S TREAS BILL	01/11/2024	0.0000	2,200,000,000.00	2,153,345,899.99	0.99869 CITIBANK	2,197,118,000.00
912796ZY8	U S TREAS BILL	01/25/2024	0.0000	250,000,000.00	238,767,777.77	0.99663 CITIBANK	249,157,500.00
912797GE1	U S TREAS BILL	02/01/2024	0.0000	1,950,000,000.00	1,915,993,556.95	0.99561 CITIBANK	1,941,439,500.00
912797JC2	U S TREAS BILL	02/06/2024	0.0000	150,000,000.00	149,148,500.01	0.99487 CITIBANK	149,230,500.00
912797GM3	U S TREAS BILL	02/08/2024	0.0000	1,000,000,000.00	984,809,526.39	0.99458 CITIBANK	994,580,000.00
912797JE8	U S TREAS BILL	02/20/2024	0.0000	800,000,000.00	786,342,255.55	0.99283 CITIBANK	794,264,000.00
912796Z28	U S TREAS BILL	02/22/2024	0.0000	600,000,000.00	570,843,062.49	0.99257 CITIBANK	595,542,000.00
912797GP6	U S TREAS BILL	02/29/2024	0.0000	800,000,000.00	783,234,333.33	0.99152 CITIBANK	793,216,000.00
912797JH1	U S TREAS BILL	03/12/2024	0.0000	1,800,000,000.00	1,769,657,724.29	0.98989 CITIBANK	1,781,802,000.00
912797GX9	U S TREAS BILL	03/14/2024	0.0000	3,300,000,000.00	3,218,619,850.77	0.98962 CITIBANK	3,265,746,000.00
912797LL9	U S TREAS BILL	03/21/2024	0.0000	700,000,000.00	672,238,513.89	0.98861 CITIBANK	692,027,000.00
912797JL2	U S TREAS BILL	04/02/2024	0.0000	650,000,000.00	639,817,354.18	0.98683 CITIBANK	641,439,500.00
912797JM0	U S TREAS BILL	04/09/2024	0.0000	1,950,000,000.00	1,918,097,208.33	0.98586 CITIBANK	1,922,427,000.00
912797HG5	U S TREAS BILL	04/25/2024	0.0000	300,000,000.00	291,952,187.49	0.98362 CITIBANK	295,086,000.00
912797HH3	U S TREAS BILL	05/02/2024	0.0000	1,600,000,000.00	1,564,733,359.73	0.98267 CITIBANK	1,572,272,000.00
912797HQ3	U S TREAS BILL	05/09/2024	0.0000	1,950,000,000.00	1,902,470,975.68	0.98173 CITIBANK	1,914,373,500.00
912797FH5	U S TREAS BILL	05/16/2024	0.0000	650,000,000.00	619,543,937.51	0.98083 CITIBANK	637,539,500.00
912797FS1	U S TREAS BILL	06/13/2024	0.0000	900,000,000.00	859,071,000.01	0.97713 CITIBANK	879,417,000.00
912796Y45	U S TREAS BILL	06/27/2024	0.0000	600,000,000.00	584,696,074.98	0.97520 CITIBANK	585,120,000.00
912797GB7	U S TREAS BILL	07/11/2024	0.0000	300,000,000.00	285,143,513.90	0.97487 CITIBANK	292,461,000.00
912797GK7	U S TREAS BILL	08/08/2024	0.0000	900,000,000.00	860,110,216.68	0.97123 CITIBANK	874,107,000.00
912797GL5	U S TREAS BILL	09/05/2024	0.0000	750,000,000.00	713,471,958.33	0.96751 CITIBANK	725,632,500.00
912797GW1	U S TREAS BILL	10/03/2024	0.0000	750,000,000.00	712,086,255.56	0.96403 CITIBANK	723,022,500.00

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 MARKET VALUATION REPORT FOR 12/31/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796ZV4	U S TREAS BILL	12/26/2024	0.0000	300,000,000.00	286,234,737.51	0.95476 CITIBANK	286,428,000.00
				27,700,000,000.00	26,992,679,410.54		27,352,122,000.00
AIP:			0.00				
Book + AIP:			26,992,679,410.54	TREASURY BILL			

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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	449,984,174.64	0.99816	0.00005774	CITIBANK	449,172,000.00	25,983.00
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,749,251,650.21	0.99646	0.00002378	CITIBANK	1,743,805,000.00	41,615.00
9128285Z9	U S TREAS NOTE	01/31/2024	2.5000	300,000,000.00	299,491,722.45	0.99770	0.00006793	CITIBANK	299,310,000.00	20,379.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,849,673,378.02	0.99379	0.00057666	CITIBANK	1,838,511,500.00	1,066,821.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	700,000,000.00	699,425,891.70	0.99685	0.01268646	CITIBANK	697,795,000.00	8,880,522.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	750,000,000.00	748,729,205.91	0.99529	0.00993886	CITIBANK	746,467,500.00	7,454,145.00
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,748,748,795.49	0.99393	0.00627717	CITIBANK	1,739,377,500.00	10,985,047.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,005,953,397.13	0.99487	0.00889266	CITIBANK	1,989,740,000.00	17,785,320.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,299,049,628.34	0.99004	0.00094429	CITIBANK	2,277,092,000.00	2,171,867.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	798,818,606.20	0.99086	0.00631793	CITIBANK	792,688,000.00	5,054,344.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	399,539,473.68	0.99000	0.00568614	CITIBANK	396,000,000.00	2,274,456.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,648,921,314.48	0.98203	0.00052989	CITIBANK	2,602,379,500.00	1,404,208.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,507,391,227.97	0.98668	0.00338798	CITIBANK	1,480,020,000.00	5,081,970.00
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,697,847,160.22	0.98883	0.00423497	CITIBANK	1,681,011,000.00	7,199,449.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,199,621,350.40	0.97816	0.00032104	CITIBANK	1,173,792,000.00	385,248.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,091,284,670.02	0.97523	0.00017323	CITIBANK	2,047,983,000.00	363,783.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,298,634,818.04	0.98820	0.00008152	CITIBANK	1,284,660,000.00	105,976.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	398,924,717.60	0.98313	0.00005774	CITIBANK	393,252,000.00	23,096.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,663,328,080.86	0.98113	0.00004755	CITIBANK	1,618,864,500.00	78,457.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,199,289,732.96	0.97133	0.00172997	CITIBANK	1,165,596,000.00	2,075,964.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	899,249,005.26	0.98367	0.01095649	CITIBANK	885,303,000.00	9,860,841.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,745,758,274.27	0.98816	0.01360054	CITIBANK	1,729,280,000.00	23,800,945.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	452,438,046.03	0.97551	0.00523098	CITIBANK	438,979,500.00	2,353,941.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,998,361,258.23	0.96844	0.00141644	CITIBANK	1,936,880,000.00	2,832,880.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,536,856.34	0.99488	0.01428279	CITIBANK	746,160,000.00	10,712,092.50
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	198,241,320.48	0.97949	0.00714139	CITIBANK	195,898,000.00	1,428,278.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,292,945.99	0.97488	0.00504098	CITIBANK	1,608,552,000.00	8,317,617.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,049,362,146.66	0.96719	0.00184426	CITIBANK	1,015,549,500.00	1,936,473.00
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,396,190,910.82	0.99574	0.01105639	CITIBANK	1,394,036,000.00	15,478,946.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,059,206,688.74	0.97289	0.00379076	CITIBANK	1,021,534,500.00	3,980,298.00
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	297,629,109.00	0.97844	0.00568614	CITIBANK	293,532,000.00	1,705,842.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	699,186,891.92	0.96504	0.00158967	CITIBANK	675,528,000.00	1,112,769.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	901,835,351.16	0.97762	0.00476902	CITIBANK	879,858,000.00	4,292,118.00
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	299,156,504.40	0.99633	0.00762295	CITIBANK	298,899,000.00	2,286,885.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	554,364,235.37	0.96992	0.00254098	CITIBANK	533,456,000.00	1,397,539.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	296,101,374.48	0.97566	0.00359973	CITIBANK	292,698,000.00	1,079,919.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,398,469,870.70	0.96434	0.00128415	CITIBANK	1,350,076,000.00	1,797,810.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	896,889,220.57	0.99473	0.00369565	CITIBANK	895,257,000.00	3,326,085.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	748,159,571.20	0.99383	0.00011209	CITIBANK	745,372,500.00	84,067.50
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	992,687,888.06	0.97066	0.00922652	CITIBANK	970,660,000.00	9,226,520.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,450,000,000.00	1,449,440,809.82	0.99949	0.01935462	CITIBANK	1,449,260,500.00	28,064,199.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,107,534,515.26	0.96066	0.00470788	CITIBANK	1,056,726,000.00	5,178,668.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,539,095.11	0.97867	0.01150815	CITIBANK	1,468,005,000.00	17,262,225.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,437,949,655.66	0.96645	0.00661005	CITIBANK	1,401,352,500.00	9,584,572.50
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,996,138,695.04	0.97645	0.00582880	CITIBANK	1,952,900,000.00	11,657,600.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,090,655,695.11	0.99645	0.00719945	CITIBANK	2,092,545,000.00	15,118,845.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	297,496,730.55	0.97750	0.00369194	CITIBANK	293,250,000.00	1,107,582.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	700,000,000.00	697,128,984.66	1.00254	0.00402174	CITIBANK	701,778,000.00	2,815,218.00

OFFICE OF THE STATE TREASURER
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,681,521.58	0.97563	0.00239130	CITIBANK	780,504,000.00	1,913,040.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	900,000,000.00	884,348,800.21	0.97832	0.00138587	CITIBANK	880,488,000.00	1,247,283.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,853,439.04	0.97625	0.00007813	CITIBANK	585,750,000.00	46,878.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	600,000,000.00	598,552,381.68	1.00469	0.00012908	CITIBANK	602,814,000.00	77,448.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,344,600,896.43	0.98023	0.01441644	CITIBANK	1,323,310,500.00	19,462,194.00
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,118,356.84	1.00938	0.01441644	CITIBANK	908,442,000.00	12,974,796.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,156,235.72	0.98547	0.01322011	CITIBANK	197,094,000.00	2,644,022.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,474,470.08	1.01039	0.01322011	CITIBANK	909,351,000.00	11,898,099.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	802,261,075.77	0.99832	0.01254098	CITIBANK	798,656,000.00	10,032,784.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,225,315.08	0.97691	0.00758152	CITIBANK	781,528,000.00	6,065,216.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,195,638.46	1.01160	0.01254098	CITIBANK	859,860,000.00	10,659,833.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,508,315.85	0.99488	0.00513661	CITIBANK	746,160,000.00	3,852,457.50
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	598,008,667.92	0.99570	0.01845304	CITIBANK	597,420,000.00	11,071,824.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	150,000,000.00	151,147,609.62	1.00895	0.00513661	CITIBANK	151,342,500.00	770,491.50
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	900,000,000.00	893,079,639.12	0.98871	0.00768342	CITIBANK	889,839,000.00	6,915,078.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	600,000,000.00	595,932,476.26	1.00965	0.00207880	CITIBANK	605,790,000.00	1,247,280.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	450,000,000.00	447,707,915.16	1.00711	0.00207880	CITIBANK	453,199,500.00	935,460.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	596,774,109.00	1.01531	0.00207880	CITIBANK	609,186,000.00	1,247,280.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,023,360.14	0.97785	0.00282609	CITIBANK	293,355,000.00	847,827.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	350,000,000.00	345,165,772.61	1.00410	0.01673913	CITIBANK	351,435,000.00	5,858,695.50
				69,050,000,000.00	68,970,726,643.78				68,066,367,000.00	380,047,413.50
AIP:		17,642,642.09								
Book + AIP:		68,988,369,285.87	TREASURY NOTE							

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83164FKZ6	SBA POOL #504812	01/25/2025	6.0000	105,499.04	105,499.04	0.99532 CITIBANK	105,005.30	527.50
83164FMU5	SBA POOL #504871	03/25/2025	6.1250	89,183.58	89,183.58	0.99342 CITIBANK	88,596.75	455.21
83164FQG2	SBA POOL #504955	04/25/2025	6.1250	41,736.07	41,736.07	0.99410 CITIBANK	41,489.83	213.03
83164FNG5	SBA POOL #504891	04/25/2025	6.1250	48,170.79	48,170.79	0.99406 CITIBANK	47,884.66	245.87
83164FT87	SBA POOL #505075	08/25/2025	6.1250	56,033.89	56,033.89	0.99490 CITIBANK	55,748.12	286.01
83164GS94	SBA POOL #505944	05/25/2027	5.8000	34,438.29	34,438.29	1.00000 CITIBANK	34,438.29	166.45
83164GTL6	SBA POOL #505955	07/25/2027	5.8000	98,107.68	98,107.68	0.99859 CITIBANK	97,969.35	474.19
83164GVQ2	SBA POOL #506023	08/25/2027	5.8000	149,046.94	149,046.94	0.99892 CITIBANK	148,885.97	720.39
83164GU34	SBA POOL #506002	08/25/2027	5.8000	359,561.37	359,561.37	0.99789 CITIBANK	358,802.70	1,737.88
83164GV25	SBA POOL #506033	09/25/2027	5.8000	10,877.26	10,877.26	0.99890 CITIBANK	10,865.30	52.57
83164GYW6	SBA POOL #506125	11/25/2027	5.8000	3,270.18	3,270.18	1.00052 CITIBANK	3,271.88	15.81
83164GXL1	SBA POOL #506083	11/25/2027	5.8000	239,961.52	239,961.52	0.99813 CITIBANK	239,512.79	1,159.81
83164G3E0	SBA POOL #506197	12/25/2027	5.8000	219,204.57	219,204.57	0.99921 CITIBANK	219,031.40	1,059.49
83164G4W9	SBA POOL #506237	01/25/2028	5.8000	43,638.78	43,638.78	0.99956 CITIBANK	43,619.58	210.92
83164HBL3	SBA POOL #506343	02/25/2028	5.8000	113,709.93	113,709.93	0.99886 CITIBANK	113,580.30	549.60
83164HBY5	SBA POOL #506355	05/25/2028	5.8000	225,762.97	225,762.97	1.00137 CITIBANK	226,072.27	1,091.19
83164HFC9	SBA POOL #506463	07/25/2028	5.8000	53,181.24	53,181.24	0.99960 CITIBANK	53,159.97	257.04
83164HGN4	SBA POOL #506505	09/25/2028	5.8000	3,843.09	3,843.09	0.99999 CITIBANK	3,843.05	18.57
83164HGT1	SBA POOL #506510	10/25/2028	5.8000	38,280.78	38,280.78	1.00029 CITIBANK	38,291.88	185.02
83164HJY7	SBA POOL #506579	11/25/2028	5.8000	233,343.63	233,343.63	1.00019 CITIBANK	233,387.97	1,127.83
83164HMP2	SBA POOL #506666	12/25/2028	5.8000	208,245.19	208,245.19	0.99946 CITIBANK	208,132.74	1,006.52
83164HQB9	SBA POOL #506750	02/25/2029	5.8000	339,084.46	339,084.46	0.99952 CITIBANK	338,921.70	1,638.91
83164HT26	SBA POOL #506869	04/25/2029	5.8000	237,618.51	237,618.51	0.99915 CITIBANK	237,416.53	1,148.49
83164HW48	SBA POOL #506967	08/25/2029	5.8000	571,494.99	571,494.99	1.00068 CITIBANK	571,883.61	2,762.23

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83164HY38	SBA POOL #507030	09/25/2029	5.8000	1,479,953.23	1,479,953.23	1.00016 CITIBANK	1,480,190.02	7,153.11
83164HWH9	SBA POOL #506948	09/25/2029	5.8000	120,780.87	120,780.87	1.00056 CITIBANK	120,848.51	583.77
83164H3K4	SBA POOL #507102	10/25/2029	5.8000	472,563.31	472,563.31	0.99940 CITIBANK	472,279.77	2,284.06
83164H5J5	SBA POOL #507149	01/25/2030	5.8000	820,394.89	820,394.89	0.99990 CITIBANK	820,312.85	3,965.24
83164H4C1	SBA POOL #507119	01/25/2030	5.8000	247,854.29	247,854.29	0.99913 CITIBANK	247,638.66	1,197.96
83164JAQ9	SBA POOL #507215	03/25/2030	5.8000	1,735,699.70	1,735,699.70	1.00155 CITIBANK	1,738,390.03	8,389.22
83164JAG1	SBA POOL #507207	03/25/2030	5.8000	758,260.09	758,260.09	0.99737 CITIBANK	756,265.87	3,664.92
83164JA89	SBA POOL #507231	05/25/2030	5.8000	1,232,992.59	1,232,992.59	1.00168 CITIBANK	1,235,064.02	5,959.46
83164JB47	SBA POOL #507259	05/25/2030	5.8000	939,448.44	939,448.44	1.00111 CITIBANK	940,491.23	4,540.67
83164JEE2	SBA POOL #507333	06/25/2030	5.8000	1,865,539.87	1,865,539.87	0.99885 CITIBANK	1,863,394.50	9,016.78
83164JES1	SBA POOL #507345	07/25/2030	5.8000	660,495.50	660,495.50	1.00176 CITIBANK	661,657.97	3,192.39
83164JGN0	SBA POOL #507405	08/25/2030	5.8000	319,976.58	319,976.58	0.99763 CITIBANK	319,218.24	1,546.55
83164JG67	SBA POOL #507421	09/25/2030	5.8000	723,203.63	723,203.63	1.00155 CITIBANK	724,324.60	3,495.48
83164JH82	SBA POOL #507455	09/25/2030	5.8000	567,744.95	567,744.95	0.99601 CITIBANK	565,479.65	2,744.10
83164JKL9	SBA POOL #507499	10/25/2030	5.8000	536,606.72	536,606.72	0.99892 CITIBANK	536,027.18	2,593.60
83164JNE2	SBA POOL #507589	01/25/2031	5.8000	1,750,277.77	1,750,277.77	0.99781 CITIBANK	1,746,444.66	8,459.68
83164JMW3	SBA POOL #507573	01/25/2031	5.8000	912,304.24	912,304.24	0.99833 CITIBANK	910,780.69	4,409.47
83164JKU9	SBA POOL #507507	02/25/2031	5.8000	956,414.76	956,414.76	0.99735 CITIBANK	953,880.26	4,622.67
83164JPW0	SBA POOL #507637	03/25/2031	5.8250	1,190,170.61	1,190,170.61	0.99789 CITIBANK	1,187,659.35	5,777.29
83164JML7	SBA POOL #507563	04/25/2031	5.8000	1,229,282.75	1,229,282.75	0.99750 CITIBANK	1,226,209.54	5,941.53
83164JQV1	SBA POOL #507668	04/25/2031	5.8250	376,102.35	376,102.35	0.99878 CITIBANK	375,643.51	1,825.66
83164JSC1	SBA POOL #507715	05/25/2031	5.8250	203,478.55	203,478.55	0.99796 CITIBANK	203,063.45	987.72
83164JRW8	SBA POOL #507701	05/25/2031	5.8250	581,046.23	581,046.23	0.99933 CITIBANK	580,656.93	2,820.50
83164JSZ0	SBA POOL #507736	06/25/2031	5.8250	160,889.63	160,889.63	0.99803 CITIBANK	160,572.68	780.99

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83164JWU6	SBA POOL #507859	09/25/2031	5.8250	1,734,490.62	1,734,490.62	0.99835 CITIBANK	1,731,628.71	8,419.51
83164JXB7	SBA POOL #507874	10/25/2031	5.8250	462,228.31	462,228.31	0.99721 CITIBANK	460,938.69	2,243.73
83164J2A3	SBA POOL #507969	01/25/2032	5.8250	2,680,859.07	2,680,859.07	0.99846 CITIBANK	2,676,730.55	13,013.34
83164JZ25	SBA POOL #507961	01/25/2032	5.8250	1,291,285.56	1,291,285.56	0.99865 CITIBANK	1,289,542.32	6,268.12
83164J3Y0	SBA POOL #508015	02/25/2032	5.8250	798,133.94	798,133.94	0.99785 CITIBANK	796,417.95	3,874.28
83164J5L6	SBA POOL #508051	04/25/2032	5.8250	317,719.33	317,719.33	0.99694 CITIBANK	316,747.11	1,542.26
83164J5J1	SBA POOL #508049	04/25/2032	5.8250	686,673.10	686,673.10	0.99955 CITIBANK	686,364.10	3,333.23
83164J7G5	SBA POOL #508095	05/25/2032	5.8250	1,322,462.66	1,322,462.66	0.99981 CITIBANK	1,322,211.39	6,419.45
83164KAK9	SBA POOL #508110	07/25/2032	5.8250	1,283,724.86	1,283,724.86	0.99985 CITIBANK	1,283,532.30	6,231.41
83164KBJ1	SBA POOL #508141	08/25/2032	5.8250	125,325.57	125,325.57	0.99761 CITIBANK	125,026.04	608.35
83164KD42	SBA POOL #508223	09/25/2032	5.8250	876,660.08	876,660.08	0.99883 CITIBANK	875,634.39	4,255.45
83164KER0	SBA POOL #508244	11/25/2032	5.8500	377,774.19	377,774.19	0.99671 CITIBANK	376,531.31	1,841.65
83164KFN8	SBA POOL #508273	12/25/2032	5.8500	1,517,010.13	1,517,010.13	0.99830 CITIBANK	1,514,431.21	7,395.42
83164KH89	SBA POOL #508355	03/25/2033	5.8500	161,454.97	161,454.97	0.99762 CITIBANK	161,070.71	787.09
83164KGM9	SBA POOL #508304	03/25/2033	5.8500	1,214,393.84	1,214,393.84	0.99680 CITIBANK	1,210,507.78	5,920.17
83164KJW4	SBA POOL #508377	04/25/2033	5.8750	2,950,350.43	2,950,350.43	1.00039 CITIBANK	2,951,501.07	14,444.42
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.8750	1,316,522.86	1,316,522.86	0.99922 CITIBANK	1,315,495.97	6,445.48
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.9250	1,271,603.62	1,271,603.62	1.00176 CITIBANK	1,273,841.64	6,278.54
83164KS38	SBA POOL #508638 FR	01/25/2034	6.6250	1,535,600.35	1,535,600.35	1.01404 CITIBANK	1,557,160.18	8,477.79
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.5000	93,521.92	93,521.92	0.98555 CITIBANK	92,170.53	506.58
83164KVK6	SBA POOL #508718	08/25/2034	6.2500	2,179,340.22	2,179,340.22	1.00857 CITIBANK	2,198,017.17	11,350.73
83164KX81	SBA POOL #508803 FR	02/25/2035	6.1000	417,832.85	417,832.85	1.01627 CITIBANK	424,630.99	2,123.98
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.7750	475,935.24	475,935.24	0.99805 CITIBANK	475,007.17	2,290.44
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.7750	931,149.27	931,149.27	0.99998 CITIBANK	931,130.65	4,481.16

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83164LCE9	SBA POOL #509069 FR	05/25/2036	5.7750	801,283.02	801,283.02	0.99943 CITIBANK	800,826.29	3,856.17
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.7500	476,806.36	476,806.36	0.99827 CITIBANK	475,981.48	2,284.70
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.7500	2,182,102.58	2,182,102.58	0.99895 CITIBANK	2,179,811.37	10,455.91
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.7500	1,033,479.99	1,033,479.99	0.99897 CITIBANK	1,032,415.51	4,952.09
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.7750	514,491.80	514,491.80	0.99776 CITIBANK	513,339.34	2,475.99
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.5000	1,489,077.81	1,489,077.81	0.98813 CITIBANK	1,471,402.46	6,824.94
83164LM81	SBA POOL #509383 FR	06/25/2038	5.5250	2,036,853.50	2,036,853.50	0.98759 CITIBANK	2,011,576.15	9,378.01
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.6000	6,252,684.78	6,252,684.78	0.98983 CITIBANK	6,189,094.98	29,179.20
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.6500	1,344,496.34	1,344,496.34	0.98967 CITIBANK	1,330,607.69	6,330.34
83164LRF0	SBA POOL #509486	04/25/2039	5.6500	2,687,127.75	2,687,127.75	0.99052 CITIBANK	2,661,653.78	12,651.89
83164LSF9	SBA POOL #509518	06/25/2039	5.6500	2,414,623.57	2,414,623.57	0.98962 CITIBANK	2,389,559.78	11,368.85
83164LVF5	SBA POOL #509614	01/25/2040	5.6500	6,848,021.19	6,848,021.19	0.99141 CITIBANK	6,789,196.69	32,242.77
83164LXC0	SBA POOL #509675	05/25/2040	5.6500	2,117,331.03	2,117,331.03	0.98930 CITIBANK	2,094,675.59	9,969.10
83164LX22	SBA POOL #509697 FR	09/25/2040	5.6500	4,201,605.06	4,201,605.06	0.98912 CITIBANK	4,155,891.60	19,782.56
83164LY96	SBA POOL #509736 FR	10/25/2040	5.7000	6,745,703.66	6,745,703.66	0.99113 CITIBANK	6,685,869.27	32,042.09
83164LZW4	SBA POOL #509757	12/25/2040	5.7000	5,046,422.08	5,046,422.08	0.99148 CITIBANK	5,003,426.56	23,970.50
83164L2Z3	SBA POOL #509792	02/25/2041	5.7500	773,146.85	773,146.85	0.99887 CITIBANK	772,273.19	3,704.66
83164L3S8	SBA POOL #509809	03/25/2041	5.7500	4,199,803.51	4,199,803.51	1.00237 CITIBANK	4,209,757.04	20,124.06
83164L4M0	SBA POOL #509828	04/25/2041	5.7500	2,672,118.48	2,672,118.48	0.99967 CITIBANK	2,671,236.68	12,803.90
83164L4J7	SBA POOL #509825	04/25/2041	5.7500	3,968,047.13	3,968,047.13	1.00051 CITIBANK	3,970,070.83	19,013.56
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.7500	8,144,180.95	8,144,180.95	1.00178 CITIBANK	8,158,677.59	39,024.20
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.7500	4,348,921.07	4,348,921.07	0.99730 CITIBANK	4,337,178.98	20,838.58
83164L5K3	SBA POOL #509850	11/25/2041	5.7500	4,654,836.40	4,654,836.40	1.00132 CITIBANK	4,660,980.78	22,304.42
83164MA82	SBA POOL #509931	12/25/2041	5.7500	717,899.64	717,899.64	0.99815 CITIBANK	716,571.53	3,439.94

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83164MBL2	SBA POOL #509943	01/25/2042	5.7500	6,273,958.24	6,273,958.24	1.00098 CITIBANK	6,280,106.72	30,062.72
83164MBK4	SBA POOL #509942	01/25/2042	5.7500	10,314,701.60	10,314,701.60	1.00103 CITIBANK	10,325,325.74	49,424.61
83164MCD9	SBA POOL #509968	03/25/2042	5.7500	6,434,467.77	6,434,467.77	1.00025 CITIBANK	6,436,076.39	30,831.82
83164MCB3	SBA POOL #509966	03/25/2042	5.7500	8,629,984.19	8,629,984.19	0.99959 CITIBANK	8,626,445.90	41,352.01
83164MCX5	SBA POOL #509986	04/25/2042	5.7500	9,688,756.51	9,688,756.51	1.00023 CITIBANK	9,690,984.92	46,425.29
83164MC64	SBA POOL #509993	05/25/2042	5.7500	8,113,240.83	8,113,240.83	0.99996 CITIBANK	8,112,916.30	38,875.95
83164MD30	SBA POOL #510022	07/25/2042	5.7500	5,023,480.17	5,023,480.17	0.99694 CITIBANK	5,008,108.32	24,070.84
83164MBC2	SBA POOL #509935	07/25/2042	5.7500	7,753,000.83	7,753,000.83	1.00200 CITIBANK	7,768,506.83	37,149.80
83164MGH6	SBA POOL #510100	10/25/2042	5.7500	9,007,639.09	9,007,639.09	0.99956 CITIBANK	9,003,675.73	43,161.60
83164MH69	SBA POOL #510153	03/25/2043	5.7500	14,362,316.91	14,362,316.91	1.00011 CITIBANK	14,363,896.76	68,819.44
8316A0GC8	SBA POOL #530194	07/25/2047	6.0000	40,940,785.50	40,940,785.50	0.99499 CITIBANK	40,735,672.16	204,703.93
8316A0HL7	SBA POOL #530234 FR	10/25/2047	6.0000	22,224,831.13	22,224,831.13	0.99399 CITIBANK	22,091,259.89	111,124.16
				273,825,056.61	273,825,056.61		273,117,626.86	1,326,636.53
AIP:		0.00						
Book + AIP:		273,825,056.61	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	2,075,240.75	2,075,240.75	0.98496	5.23490000 CITIBANK	2,044,037.85	9,053.06
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	89,620.27	89,620.27	0.99446	6.00000000 CITIBANK	89,123.48	448.10
				731,489,000.00	2,164,861.02				2,133,161.33	9,501.16
AIP:		0.00								
Book + AIP:		2,164,861.02		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3135GADW8	FNMA DEB	01/02/2024	4.8000	100,000,000.00	100,000,000.00	1.00000	0.00346667	CITIBANK	100,000,000.00	346,667.00
3135GAF30	FNMA DEB	02/28/2024	4.9700	100,000,000.00	100,000,000.00	0.99923	0.02291722	CITIBANK	99,923,000.00	2,291,722.00
3135GAFF3	FNMA DEB	03/01/2024	5.4300	100,000,000.00	100,000,000.00	1.00006	0.02141833	CITIBANK	100,006,000.00	2,141,833.00
3135GAEX5	FNMA DEB	03/01/2024	4.9500	200,000,000.00	200,000,000.00	0.99929	0.02282500	CITIBANK	199,858,000.00	4,565,000.00
3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00453	0.02141833	CITIBANK	150,679,500.00	3,212,749.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,594,695.95	0.93510	0.00162500	CITIBANK	70,132,500.00	121,875.00
				725,000,000.00	724,594,695.95				720,599,000.00	12,679,846.50
AIP:			0.00							
Book + AIP:			724,594,695.95							
				FNMA DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AULV4	FHLB DEB	01/02/2024	4.8100	100,000,000.00	100,000,000.00	1.00000	0.00173694	CITIBANK	100,000,000.00	173,694.00
3130AUFA7	FHLB DEB	01/03/2024	4.7500	100,000,000.00	99,999,373.62	0.99997	0.00369444	CITIBANK	99,997,000.00	369,444.00
3130AWR93	FHLB DEB	01/29/2024	5.5000	150,000,000.00	150,000,000.00	1.00010	0.00045833	CITIBANK	150,015,000.00	68,749.50
3130AUU85	FHLB DEB	02/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99956	0.00000000	CITIBANK	99,956,000.00	0.00
3130AUFF6	FHLB DEB	02/05/2024	4.8500	100,000,000.00	100,013,278.06	0.99977	0.00350278	CITIBANK	99,977,000.00	350,278.00
3130AUU28	FHLB DEB	02/08/2024	5.0000	100,000,000.00	99,999,373.62	0.99947	0.02402778	CITIBANK	99,947,000.00	2,402,778.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,992,162.67	0.99063	0.00099306	CITIBANK	49,531,500.00	49,653.00
3130AXAX6	FHLB DEB	03/27/2024	5.4700	150,000,000.00	150,000,000.00	1.00027	0.00099306	CITIBANK	150,040,500.00	148,959.00
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.98402	0.00118056	CITIBANK	98,402,000.00	118,056.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.97721	0.00032083	CITIBANK	97,721,000.00	32,083.00
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99955	0.00416667	CITIBANK	99,955,000.00	416,667.00
3130AMU59	FHLB DEB	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.97695	0.00028333	CITIBANK	97,695,000.00	28,333.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,982,444.46	0.98849	0.00191667	CITIBANK	34,597,150.00	67,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	151,003,958.25	0.97849	0.00691667	CITIBANK	146,773,500.00	1,037,500.50
3130ARSW2	FHLB DEB	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.98361	0.01112500	CITIBANK	98,361,000.00	1,112,500.00
3130AXHV3	FHLB DEB	10/01/2024	5.4100	150,000,000.00	150,000,000.00	1.00343	0.01112500	CITIBANK	150,514,500.00	1,668,750.00
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99703	0.01112500	CITIBANK	99,703,000.00	1,112,500.00
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.96766	0.00130000	CITIBANK	96,766,000.00	130,000.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.96494	0.00112500	CITIBANK	96,494,000.00	112,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.96225	0.00083958	CITIBANK	96,225,000.00	83,958.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	98,403,058.70	0.96399	0.00113889	CITIBANK	96,399,000.00	113,889.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.96126	0.00025000	CITIBANK	96,126,000.00	25,000.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.98570	0.01126667	CITIBANK	197,140,000.00	2,253,334.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,969,760.00	1.00575	0.00629514	CITIBANK	50,287,500.00	314,757.00

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3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98574	0.00288583 CITIBANK	197,148,000.00	577,166.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00777	0.00416667 CITIBANK	151,165,500.00	625,000.50
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.01180	0.00416667 CITIBANK	151,770,000.00	625,000.50
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.97744	0.00516667 CITIBANK	97,744,000.00	516,667.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.01813	0.00516667 CITIBANK	152,719,500.00	775,000.50
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.93147	0.00268333 CITIBANK	93,147,000.00	268,333.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.01732	0.00268333 CITIBANK	152,598,000.00	402,499.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.97639	0.01408639 CITIBANK	146,458,500.00	2,112,958.50
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.96867	0.00737500 CITIBANK	96,867,000.00	737,500.00
				3,785,000,000.00	3,784,363,409.38			3,742,241,150.00	18,830,591.95
AIP:		68,750.01							
Book + AIP:		3,784,432,159.39	FHLB DEB						

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3134GXD43	FHLMC DEB	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.99645	0.01354167	CITIBANK	199,290,000.00	2,708,334.00
3134GXE59	FHLMC DEB	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.99002	0.00166250	CITIBANK	99,002,000.00	166,250.00
3134GXZR8	FHLMC DEB	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.99137	0.00166250	CITIBANK	148,705,500.00	249,375.00
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.98119	0.01258333	CITIBANK	147,178,500.00	1,887,499.50
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.98375	0.00266000	CITIBANK	196,750,000.00	532,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.97903	0.00240333	CITIBANK	146,854,500.00	360,499.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,678,219.92	0.93990	0.00010417	CITIBANK	93,990,000.00	10,417.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97863	0.00762500	CITIBANK	97,863,000.00	762,500.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,384,935.97	0.93352	0.00133333	CITIBANK	46,676,000.00	66,666.50
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.97562	0.00133333	CITIBANK	146,343,000.00	199,999.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.98183	0.00133333	CITIBANK	196,366,000.00	266,666.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97592	0.00248889	CITIBANK	146,388,000.00	373,333.50
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.99158	0.00248889	CITIBANK	99,158,000.00	248,889.00
				1,800,000,000.00	1,799,063,155.89				1,764,564,500.00	7,832,429.50
AIP:			0.00							
Book + AIP:				1,799,063,155.89						
				FHLMC DEB						

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3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,005,366.26	0.99589	0.01141111	CITIBANK	99,589,000.00	1,141,111.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,991,304.86	0.98948	0.00110833	CITIBANK	98,948,000.00	110,833.00
3133EPPM1	FFCB DEB	06/03/2024	5.4400	100,000,000.00	100,000,000.00	1.00138	0.00423111	CITIBANK	100,138,000.00	423,111.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,972,815.32	0.98971	0.00045139	CITIBANK	98,971,000.00	45,139.00
3133EPDE2	FFCB DEB	09/09/2024	5.3750	100,000,000.00	100,128,892.72	1.00170	0.02120139	CITIBANK	100,170,000.00	2,120,139.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,963,753.76	0.99035	0.01341667	CITIBANK	49,517,500.00	670,833.50
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99648	0.01112500	CITIBANK	149,472,000.00	1,668,750.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,984,974.35	0.99514	0.01263889	CITIBANK	74,635,500.00	947,916.75
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,953,307.80	0.99635	0.00912500	CITIBANK	99,635,000.00	912,500.00
3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	1.00738	0.00912500	CITIBANK	151,107,000.00	1,368,750.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	1.00682	0.00014028	CITIBANK	151,023,000.00	21,042.00
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	1.00666	0.00014028	CITIBANK	150,999,000.00	21,042.00
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.01005	0.00014028	CITIBANK	151,507,500.00	21,042.00
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.99227	0.01639000	CITIBANK	148,840,500.00	2,458,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00807	0.01616667	CITIBANK	151,210,500.00	2,425,000.50
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.01616	0.01616667	CITIBANK	152,424,000.00	2,425,000.50
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.01654	0.01616667	CITIBANK	152,481,000.00	2,425,000.50
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,885,884.80	1.01541	0.01616667	CITIBANK	152,311,500.00	2,425,000.50
				2,225,000,000.00	2,224,886,299.87				2,232,980,000.00	21,630,711.25
AIP:		356,250.00								
Book + AIP:		2,225,242,549.87	FFCB DEB							

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45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.99170	0.00110500	CITIBANK	99,170,000.00	110,500.00
45950VRM0	IFC DEB	03/01/2024	4.9190	100,000,000.00	100,000,000.00	1.00000	0.02049583	CITIBANK	100,000,000.00	2,049,583.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.99642	0.01379583	CITIBANK	149,463,000.00	2,069,374.50
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.98503	0.00101597	CITIBANK	98,503,000.00	101,597.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	320,000,000.00	318,505,940.26	0.99019	0.00270833	CITIBANK	316,860,800.00	866,665.60
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.97598	0.00031667	CITIBANK	97,598,000.00	31,667.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	151,073,770.84	0.97695	0.00637500	CITIBANK	146,542,500.00	956,250.00
45950VSF4	IFC DEB	09/03/2024	4.3300	100,000,000.00	100,000,000.00	0.99414	0.00878028	CITIBANK	99,414,000.00	878,028.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.96670	0.00180472	CITIBANK	96,670,000.00	180,472.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.95850	0.00149139	CITIBANK	95,850,000.00	149,139.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,991,189.97	0.97842	0.00766667	CITIBANK	48,921,000.00	383,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00920	0.00766667	CITIBANK	151,380,000.00	1,150,000.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.97674	0.00000000	CITIBANK	97,674,000.00	0.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.99125	0.01100153	CITIBANK	148,687,500.00	1,650,229.50
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.98878	0.02004167	CITIBANK	148,317,000.00	3,006,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,941,799.07	1.00000	0.01957444	CITIBANK	50,000,000.00	978,722.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.92262	0.00271667	CITIBANK	92,262,000.00	271,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	1.00649	0.01865278	CITIBANK	150,973,500.00	2,797,917.00
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00646	0.01476667	CITIBANK	150,969,000.00	2,215,000.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	1.00000	0.00336667	CITIBANK	100,000,000.00	336,667.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00763	0.00365000	CITIBANK	151,144,500.00	547,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00578	0.00058806	CITIBANK	100,578,000.00	58,806.00

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45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.97904	0.00058806 CITIBANK	97,904,000.00	58,806.00
				2,820,000,000.00	2,819,512,700.14			2,788,881,800.00	20,848,175.60
AIP:				243,750.00					
Book + AIP:				2,819,756,450.14					
				SUPRANAT'L DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.97130	0.00093333 CITIBANK	97,130,000.00	93,333.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.97699	0.00966667 CITIBANK	97,699,000.00	966,667.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.98191	0.00942361 CITIBANK	98,191,000.00	942,361.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.98064	0.00820000 CITIBANK	98,064,000.00	820,000.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	1.00145	0.00901667 CITIBANK	150,217,500.00	1,352,500.50
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.97937	0.00281250 CITIBANK	97,937,000.00	281,250.00
				650,000,000.00	650,000,000.00			639,238,500.00	4,456,111.50
AIP:			0.00						
Book + AIP:				650,000,000.00			CALLABLE DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384RG6	FHLB DN	01/02/2024	0.0000	250,000,000.00	238,625,124.99	0.99942 CITIBANK	249,855,000.00
313384SE0	FHLB DN	01/24/2024	0.0000	100,000,000.00	96,976,055.56	0.99624 CITIBANK	99,624,000.00
313384SK6	FHLB DN	01/29/2024	0.0000	400,000,000.00	387,272,722.20	0.99551 CITIBANK	398,204,000.00
313384SN0	FHLB DN	02/01/2024	0.0000	100,000,000.00	95,283,250.00	0.99502 CITIBANK	99,502,000.00
313384SU4	FHLB DN	02/07/2024	0.0000	100,000,000.00	99,402,083.34	0.99414 CITIBANK	99,414,000.00
313384SW0	FHLB DN	02/09/2024	0.0000	100,000,000.00	97,185,416.66	0.99385 CITIBANK	99,385,000.00
313384TL3	FHLB DN	02/23/2024	0.0000	300,000,000.00	293,899,458.34	0.99180 CITIBANK	297,540,000.00
313384TP4	FHLB DN	02/26/2024	0.0000	300,000,000.00	294,950,861.10	0.99136 CITIBANK	297,408,000.00
313384TS8	FHLB DN	02/29/2024	0.0000	100,000,000.00	98,001,555.56	0.99092 CITIBANK	99,092,000.00
313384TT6	FHLB DN	03/01/2024	0.0000	1,000,000,000.00	966,153,131.95	0.99096 CITIBANK	990,960,000.00
313384TW9	FHLB DN	03/04/2024	0.0000	400,000,000.00	390,855,111.10	0.99053 CITIBANK	396,212,000.00
313384UE7	FHLB DN	03/12/2024	0.0000	300,000,000.00	293,066,194.44	0.98938 CITIBANK	296,814,000.00
313384UT4	FHLB DN	03/25/2024	0.0000	800,000,000.00	777,115,833.32	0.98752 CITIBANK	790,016,000.00
313384UV9	FHLB DN	03/27/2024	0.0000	900,000,000.00	878,992,888.88	0.98723 CITIBANK	888,507,000.00
313384VB2	FHLB DN	04/02/2024	0.0000	800,000,000.00	772,466,680.55	0.98648 CITIBANK	789,184,000.00
313384VJ5	FHLB DN	04/09/2024	0.0000	350,000,000.00	342,290,958.35	0.98548 CITIBANK	344,918,000.00
313384VZ9	FHLB DN	04/24/2024	0.0000	100,000,000.00	98,213,541.66	0.98334 CITIBANK	98,334,000.00
313384WB1	FHLB DN	04/26/2024	0.0000	400,000,000.00	391,282,569.46	0.98306 CITIBANK	393,224,000.00
313384WG0	FHLB DN	05/01/2024	0.0000	400,000,000.00	391,392,388.90	0.98261 CITIBANK	393,044,000.00
313384WJ4	FHLB DN	05/03/2024	0.0000	100,000,000.00	97,956,777.78	0.98233 CITIBANK	98,233,000.00
313384WP0	FHLB DN	05/08/2024	0.0000	100,000,000.00	98,026,972.22	0.98162 CITIBANK	98,162,000.00
313384WV7	FHLB DN	05/14/2024	0.0000	200,000,000.00	195,363,027.78	0.98078 CITIBANK	196,156,000.00
313384XF1	FHLB DN	05/24/2024	0.0000	100,000,000.00	97,826,888.88	0.97938 CITIBANK	97,938,000.00
313384XL8	FHLB DN	05/29/2024	0.0000	250,000,000.00	243,708,513.89	0.97868 CITIBANK	244,670,000.00
313384XR5	FHLB DN	06/03/2024	0.0000	200,000,000.00	195,487,416.66	0.97793 CITIBANK	195,586,000.00
313384YS2	FHLB DN	06/28/2024	0.0000	100,000,000.00	94,883,583.34	0.97442 CITIBANK	97,442,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384YV5	FHLB DN	07/01/2024	0.0000	200,000,000.00	192,631,722.22	0.97453 CITIBANK	194,906,000.00
313384ZZ5	FHLB DN	07/29/2024	0.0000	100,000,000.00	96,787,638.88	0.97067 CITIBANK	97,067,000.00
313384E54	FHLB DN	09/03/2024	0.0000	100,000,000.00	95,563,944.44	0.96715 CITIBANK	96,715,000.00
313384H93	FHLB DN	10/01/2024	0.0000	200,000,000.00	190,542,444.46	0.96361 CITIBANK	192,722,000.00
				8,850,000,000.00	8,602,204,756.91		8,730,834,000.00
AIP:			0.00				
Book + AIP:			8,602,204,756.91			FHLB DN	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396RP0	FHLMC DN	01/09/2024	0.0000	100,000,000.00	99,679,777.78	0.99841 CITIBANK	99,841,000.00
313396SN4	FHLMC DN	02/01/2024	0.0000	100,000,000.00	95,359,000.00	0.99502 CITIBANK	99,502,000.00
313396UT8	FHLMC DN	03/25/2024	0.0000	300,000,000.00	293,621,416.66	0.98752 CITIBANK	296,256,000.00
313396UV3	FHLMC DN	03/27/2024	0.0000	100,000,000.00	98,248,861.12	0.98723 CITIBANK	98,723,000.00
313396UX9	FHLMC DN	03/29/2024	0.0000	1,050,000,000.00	1,019,942,347.19	0.98694 CITIBANK	1,036,287,000.00
313396WG4	FHLMC DN	05/01/2024	0.0000	200,000,000.00	196,250,763.88	0.98261 CITIBANK	196,522,000.00
313396YS6	FHLMC DN	06/28/2024	0.0000	150,000,000.00	145,800,750.00	0.97442 CITIBANK	146,163,000.00
				2,000,000,000.00	1,948,902,916.63		1,973,294,000.00
AIP:		0.00					
Book + AIP:		1,948,902,916.63		FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588RG2	FNMA DN	01/02/2024	0.0000	100,000,000.00	99,694,333.34	0.99942 CITIBANK	99,942,000.00
313588RP2	FNMA DN	01/09/2024	0.0000	100,000,000.00	99,592,444.44	0.99841 CITIBANK	99,841,000.00
313588SC0	FNMA DN	01/22/2024	0.0000	100,000,000.00	99,505,111.12	0.99653 CITIBANK	99,653,000.00
313588SG1	FNMA DN	01/26/2024	0.0000	300,000,000.00	298,315,527.80	0.99595 CITIBANK	298,785,000.00
313588SK2	FNMA DN	01/29/2024	0.0000	200,000,000.00	198,985,972.22	0.99551 CITIBANK	199,102,000.00
313588TL9	FNMA DN	02/23/2024	0.0000	100,000,000.00	98,109,583.34	0.99180 CITIBANK	99,180,000.00
313588TS4	FNMA DN	02/29/2024	0.0000	150,000,000.00	146,339,000.01	0.99092 CITIBANK	148,638,000.00
313588TT2	FNMA DN	03/01/2024	0.0000	400,000,000.00	390,983,055.54	0.99096 CITIBANK	396,384,000.00
313588TW5	FNMA DN	03/04/2024	0.0000	100,000,000.00	98,478,958.34	0.99053 CITIBANK	99,053,000.00
313588UV5	FNMA DN	03/27/2024	0.0000	450,000,000.00	438,931,513.88	0.98723 CITIBANK	444,253,500.00
313588VB8	FNMA DN	04/02/2024	0.0000	100,000,000.00	98,077,041.66	0.98648 CITIBANK	98,648,000.00
				2,100,000,000.00	2,067,012,541.69		2,083,479,500.00
AIP:			0.00				
Book + AIP:			2,067,012,541.69	FNMA DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052SC1	IBRD DN	01/22/2024	0.0000	100,000,000.00	98,881,111.12	0.99653 CITIBANK	99,653,000.00
459052SE7	IBRD DN	01/24/2024	0.0000	100,000,000.00	98,748,611.12	0.99624 CITIBANK	99,624,000.00
459052SG2	IBRD DN	01/26/2024	0.0000	100,000,000.00	98,257,972.22	0.99595 CITIBANK	99,595,000.00
459052SK3	IBRD DN	01/29/2024	0.0000	150,000,000.00	147,233,250.00	0.99551 CITIBANK	149,326,500.00
459052SW7	IBRD DN	02/09/2024	0.0000	100,000,000.00	98,310,138.88	0.99385 CITIBANK	99,385,000.00
459052TL0	IBRD DN	02/23/2024	0.0000	200,000,000.00	195,920,000.00	0.99180 CITIBANK	198,360,000.00
459052TT3	IBRD DN	03/01/2024	0.0000	400,000,000.00	391,410,083.34	0.99096 CITIBANK	396,384,000.00
459052UD6	IBRD DN	03/11/2024	0.0000	100,000,000.00	98,796,500.00	0.98953 CITIBANK	98,953,000.00
459052UE4	IBRD DN	03/12/2024	0.0000	100,000,000.00	97,764,500.00	0.98938 CITIBANK	98,938,000.00
459052UT1	IBRD DN	03/25/2024	0.0000	300,000,000.00	292,795,833.34	0.98752 CITIBANK	296,256,000.00
459052UX2	IBRD DN	03/29/2024	0.0000	550,000,000.00	537,641,944.46	0.98694 CITIBANK	542,817,000.00
459052VB9	IBRD DN	04/02/2024	0.0000	400,000,000.00	391,230,916.66	0.98648 CITIBANK	394,592,000.00
459052VJ2	IBRD DN	04/09/2024	0.0000	100,000,000.00	98,067,805.56	0.98548 CITIBANK	98,548,000.00
459052VZ6	IBRD DN	04/24/2024	0.0000	100,000,000.00	98,078,888.88	0.98334 CITIBANK	98,334,000.00
459052WB8	IBRD DN	04/26/2024	0.0000	200,000,000.00	194,386,722.24	0.98306 CITIBANK	196,612,000.00
459052WG7	IBRD DN	05/01/2024	0.0000	400,000,000.00	390,477,111.10	0.98261 CITIBANK	393,044,000.00
459052WH5	IBRD DN	05/02/2024	0.0000	100,000,000.00	97,773,000.00	0.98247 CITIBANK	98,247,000.00
459052WP7	IBRD DN	05/08/2024	0.0000	100,000,000.00	97,558,888.88	0.98162 CITIBANK	98,162,000.00
459052WV4	IBRD DN	05/14/2024	0.0000	100,000,000.00	97,802,750.00	0.98078 CITIBANK	98,078,000.00
459052XF8	IBRD DN	05/24/2024	0.0000	100,000,000.00	97,668,194.44	0.97938 CITIBANK	97,938,000.00
459052XL5	IBRD DN	05/29/2024	0.0000	250,000,000.00	242,608,541.68	0.97868 CITIBANK	244,670,000.00
459052YS9	IBRD DN	06/28/2024	0.0000	100,000,000.00	97,264,000.00	0.97442 CITIBANK	97,442,000.00
				4,150,000,000.00	4,058,676,763.92		4,094,958,500.00
AIP:		0.00					
Book + AIP:		4,058,676,763.92	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459516SK7	IFC DN	01/29/2024	0.0000	100,000,000.00	98,454,166.66	0.99551 CITIBANK	99,551,000.00
459516TS9	IFC DN	02/29/2024	0.0000	100,000,000.00	97,609,333.34	0.99092 CITIBANK	99,092,000.00
459516TT7	IFC DN	03/01/2024	0.0000	200,000,000.00	195,734,500.00	0.99096 CITIBANK	198,192,000.00
459516UT5	IFC DN	03/25/2024	0.0000	100,000,000.00	97,647,611.12	0.98752 CITIBANK	98,752,000.00
459516UV0	IFC DN	03/27/2024	0.0000	150,000,000.00	144,453,333.33	0.98723 CITIBANK	148,084,500.00
459516VB3	IFC DN	04/02/2024	0.0000	150,000,000.00	147,126,680.56	0.98648 CITIBANK	147,972,000.00
459516WG1	IFC DN	05/01/2024	0.0000	100,000,000.00	97,511,388.88	0.98261 CITIBANK	98,261,000.00
459516WJ5	IFC DN	05/03/2024	0.0000	100,000,000.00	97,539,722.22	0.98233 CITIBANK	98,233,000.00
				1,000,000,000.00	976,076,736.11		988,137,500.00
AIP:		0.00					
Book + AIP:		976,076,736.11	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312RG7	FFCB DN	01/02/2024	0.0000	100,000,000.00	95,361,666.66	0.99942 CITIBANK	99,942,000.00
313312SN1	FFCB DN	02/01/2024	0.0000	300,000,000.00	289,145,416.66	0.99502 CITIBANK	298,506,000.00
313312TT7	FFCB DN	03/01/2024	0.0000	450,000,000.00	435,329,861.12	0.99096 CITIBANK	445,932,000.00
313312UV0	FFCB DN	03/27/2024	0.0000	100,000,000.00	98,666,000.00	0.98723 CITIBANK	98,723,000.00
313312UX6	FFCB DN	03/29/2024	0.0000	750,000,000.00	727,348,777.77	0.98694 CITIBANK	740,205,000.00
313312VB3	FFCB DN	04/02/2024	0.0000	100,000,000.00	97,544,805.56	0.98648 CITIBANK	98,648,000.00
313312WB2	FFCB DN	04/26/2024	0.0000	200,000,000.00	195,255,666.68	0.98306 CITIBANK	196,612,000.00
313312WG1	FFCB DN	05/01/2024	0.0000	100,000,000.00	98,233,000.00	0.98261 CITIBANK	98,261,000.00
313312XY1	FFCB DN	06/10/2024	0.0000	200,000,000.00	195,253,416.66	0.97695 CITIBANK	195,390,000.00
313312YS3	FFCB DN	06/28/2024	0.0000	200,000,000.00	192,253,000.00	0.97442 CITIBANK	194,884,000.00
313312YV6	FFCB DN	07/01/2024	0.0000	300,000,000.00	290,206,000.00	0.97453 CITIBANK	292,359,000.00
313312ZZ6	FFCB DN	07/29/2024	0.0000	100,000,000.00	95,030,000.00	0.97067 CITIBANK	97,067,000.00
313312A42	FFCB DN	08/01/2024	0.0000	100,000,000.00	96,937,500.00	0.97088 CITIBANK	97,088,000.00
313312H94	FFCB DN	10/01/2024	0.0000	100,000,000.00	94,990,555.56	0.96361 CITIBANK	96,361,000.00
				3,100,000,000.00	3,001,555,666.67		3,049,978,000.00
AIP:		0.00					
Book + AIP:		3,001,555,666.67	FFCB DN				

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45818KUT7	IADB DN	03/25/2024	0.0000	150,000,000.00	147,062,916.66	0.98752 CITIBANK	148,128,000.00
45818KUV2	IADB DN	03/27/2024	0.0000	150,000,000.00	147,105,208.33	0.98723 CITIBANK	148,084,500.00
45818KUX8	IADB DN	03/29/2024	0.0000	150,000,000.00	146,655,305.55	0.98694 CITIBANK	148,041,000.00
45818KVJ8	IADB DN	04/09/2024	0.0000	100,000,000.00	98,067,805.56	0.98548 CITIBANK	98,548,000.00
45818KVZ2	IADB DN	04/24/2024	0.0000	100,000,000.00	97,893,472.22	0.98334 CITIBANK	98,334,000.00
45818KWB4	IADB DN	04/26/2024	0.0000	100,000,000.00	97,849,888.88	0.98306 CITIBANK	98,306,000.00
45818KWG3	IADB DN	05/01/2024	0.0000	100,000,000.00	97,973,888.88	0.98261 CITIBANK	98,261,000.00
45818KWJ7	IADB DN	05/03/2024	0.0000	100,000,000.00	97,944,944.44	0.98233 CITIBANK	98,233,000.00
				950,000,000.00	930,553,430.52		935,935,500.00
AIP:		0.00					
Book + AIP:		930,553,430.52	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05574BMA5	BMO BANK CD	01/24/2024	09/21/2023	5.6200	100,000,000.00	100,000,000.00	5.4400	1.000059451 MESIROW	100,005,945.09	1,592,333.33
17330QDX2	CITIBANK CD	01/24/2024	06/22/2023	5.7300	100,000,000.00	100,000,000.00	5.4400	1.000078240 MESIROW	100,007,823.97	3,071,916.67
06051WAT1	BOFA CD	02/26/2024	08/15/2023	5.7300	100,000,000.00	100,000,000.00	5.4400	1.000261677 MESIROW	100,026,167.71	2,212,416.67
95001KPX6	WELLS FGO CD	03/25/2024	09/14/2023	5.6000	150,000,000.00	150,000,000.00	5.4400	1.000156129 MESIROW	150,023,419.35	2,543,333.33
06051WDM3	BOFA CD	03/25/2024	09/15/2023	5.8100	150,000,000.00	150,000,000.00	5.4400	1.000634040 MESIROW	150,095,106.07	2,614,500.00
95001KPM0	WELLS FGO CD	03/27/2024	09/07/2023	5.6700	100,000,000.00	100,000,000.00	5.4400	1.000308013 MESIROW	100,030,801.28	1,827,000.00
95001KJX3	WELLS FGO CD	04/02/2024	04/10/2023	5.0000	100,000,000.00	100,000,000.00	5.4170	0.998444429 MESIROW	99,844,442.94	3,694,444.44
05574BMD9	BMO BANK CD	04/26/2024	10/25/2023	5.8100	100,000,000.00	100,000,000.00	5.4170	1.001056339 MESIROW	100,105,633.87	1,097,444.44
95001KLL6	WELLS FGO CD	04/26/2024	05/01/2023	5.0000	100,000,000.00	100,000,000.00	5.4170	0.998095626 MESIROW	99,809,562.65	3,402,777.78
06051WFL3	BOFA CD	05/24/2024	11/07/2023	5.7700	100,000,000.00	100,000,000.00	5.3940	1.001286054 MESIROW	100,128,605.37	881,527.78
06051WDZ4	BOFA CD	06/03/2024	09/26/2023	5.9100	100,000,000.00	100,000,000.00	5.3700	1.001900537 MESIROW	100,190,053.69	1,592,416.67
06051WEQ3	BOFA CD	07/01/2024	09/29/2023	5.9000	100,000,000.00	100,000,000.00	5.3370	1.002366754 MESIROW	100,236,675.42	1,540,555.56
95001KNL4	WELLS FGO CD	08/01/2024	08/10/2023	5.8000	100,000,000.00	100,000,000.00	5.3040	1.002139464 MESIROW	100,213,946.36	2,320,000.00
17330QFZ5	CITIBANK CD	08/01/2024	10/27/2023	5.9000	100,000,000.00	100,000,000.00	5.3040	1.003089917 MESIROW	100,308,991.69	1,081,666.67
05574BMK3	BMO BANK CD	09/03/2024	12/01/2023	5.6400	100,000,000.00	100,000,000.00	5.2710	1.002264989 MESIROW	100,226,498.87	485,666.67
95001KPZ1	WELLS FGO CD	10/01/2024	09/19/2023	5.8500	100,000,000.00	100,000,000.00	5.2380	1.003831497 MESIROW	100,383,149.74	1,690,000.00
95001KRC0	WELLS FGO CD	11/01/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.2050	1.004091794 MESIROW	100,409,179.41	782,638.89
95001KRU0	WELLS FGO CD	12/02/2024	11/30/2023	5.5500	100,000,000.00	100,000,000.00	5.1700	1.003156314 MESIROW	100,315,631.42	493,333.33
					1,900,000,000.00	1,900,000,000.00			1,902,361,634.90	32,923,972.23
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4823TDKL4	KBC YCD	01/09/2024	12/05/2023	5.3100	100,000,000.00	100,000,000.00	5.3450	0.999987507 MESIROW	99,998,750.67	398,250.00
65603ARC7	NORINCHUK YCD	01/09/2024	12/11/2023	5.3300	100,000,000.00	100,000,000.00	5.3450	0.999992982 MESIROW	99,999,298.20	310,916.67
87019WRJ6	SWEDBANK YCD	01/22/2024	10/17/2023	5.4500	100,000,000.00	100,000,000.00	5.3450	1.000025298 MESIROW	100,002,529.78	1,150,555.56
65603ANG2	NORINCHUK YCD	01/22/2024	10/05/2023	5.5400	100,000,000.00	100,000,000.00	5.3450	1.000071304 MESIROW	100,007,130.42	1,354,222.22
86565F2N1	SUMITOMO YCD	01/24/2024	10/24/2023	5.6500	100,000,000.00	100,000,000.00	5.3450	1.000157344 MESIROW	100,015,734.37	1,082,916.67
86959R5S5	SVENSKA YCD	01/24/2024	10/11/2023	5.4700	100,000,000.00	100,000,000.00	5.3450	1.000037187 MESIROW	100,003,718.69	1,245,944.44
4823TDKU4	KBC YCD	01/24/2024	12/15/2023	5.3200	100,000,000.00	100,000,000.00	5.3450	0.999975532 MESIROW	99,997,553.24	251,222.22
4823TDLA7	KBC YCD	01/26/2024	12/26/2023	5.3100	100,000,000.00	100,000,000.00	5.3450	0.999972512 MESIROW	99,997,251.15	88,500.00
65603ANS6	NORINCHUK YCD	01/26/2024	10/13/2023	5.6100	50,000,000.00	50,000,000.00	5.3450	1.000137245 MESIROW	50,006,862.23	623,333.33
13606KJ31	CIBC YCD	01/29/2024	10/27/2023	5.5300	100,000,000.00	100,000,000.00	5.3450	1.000101320 MESIROW	100,010,132.04	1,013,833.33
22536DPE2	CR AG CIB YCD	01/29/2024	12/26/2023	5.3200	100,000,000.00	100,000,000.00	5.3450	0.999976965 MESIROW	99,997,696.52	88,666.67
4823TDKP5	KBC YCD	01/29/2024	12/07/2023	5.3100	100,000,000.00	100,000,000.00	5.3450	0.999957624 MESIROW	99,995,762.42	368,750.00
55380UNB9	MUFG BK YCD	01/29/2024	10/11/2023	5.6600	100,000,000.00	100,000,000.00	5.3450	1.000190612 MESIROW	100,019,061.18	1,289,222.22
89115BM49	TORONTO YCD	01/29/2024	06/15/2023	5.6700	100,000,000.00	100,000,000.00	5.3450	1.000121321 MESIROW	100,012,132.09	3,150,000.00
65603ARV5	NORINCHUK YCD	01/29/2024	12/27/2023	5.3300	50,000,000.00	50,000,000.00	5.3450	0.999985317 MESIROW	49,999,265.84	37,013.89
86959R6J4	SVENSKA YCD	02/01/2024	10/31/2023	5.4800	100,000,000.00	100,000,000.00	5.4750	0.999959999 MESIROW	99,995,999.90	943,777.78
05252WUP6	ANZ YCD	02/09/2024	08/02/2023	5.4500	100,000,000.00	100,000,000.00	5.4750	0.999837396 MESIROW	99,983,739.65	2,301,111.11
22536WCT1	CIC YCD	02/09/2024	08/09/2023	5.7300	100,000,000.00	100,000,000.00	5.4750	1.000138540 MESIROW	100,013,854.00	2,307,916.67
65603APN5	NORINCHUK YCD	02/23/2024	10/31/2023	5.7400	100,000,000.00	100,000,000.00	5.4750	1.000307975 MESIROW	100,030,797.48	988,555.56
89115BAH3	TORONTO YCD	02/26/2024	09/20/2023	5.7000	100,000,000.00	100,000,000.00	5.4750	1.000209325 MESIROW	100,020,932.46	1,630,833.33
86565FZ88	SUMITOMO YCD	02/26/2024	10/18/2023	5.6900	100,000,000.00	100,000,000.00	5.4750	1.000231515 MESIROW	100,023,151.47	1,185,416.67
13606KZY5	CIBC YCD	02/26/2024	08/17/2023	5.7100	100,000,000.00	100,000,000.00	5.4750	1.000178967 MESIROW	100,017,896.66	2,172,972.22
63307UQA2	NB CANADA YCD	02/26/2024	08/28/2023	5.4900	100,000,000.00	100,000,000.00	5.4750	0.999860871 MESIROW	99,986,087.05	1,921,500.00
60710TJY8	MIZUHO YCD	02/26/2024	10/27/2023	5.7300	100,000,000.00	100,000,000.00	5.4750	1.000304605 MESIROW	100,030,460.49	1,050,500.00

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05252WUV3	ANZ YCD	02/26/2024	08/24/2023	5.4600	100,000,000.00	100,000,000.00	5.4750	0.999810361 MESIROW	99,981,036.15	1,971,666.67
63873QP32	NATIXIS YCD	02/26/2024	09/15/2023	5.6900	100,000,000.00	100,000,000.00	5.4750	1.000187468 MESIROW	100,018,746.83	1,707,000.00
65603ARR4	NORINCHUK YCD	02/28/2024	12/21/2023	5.4000	100,000,000.00	100,000,000.00	5.4750	0.999865796 MESIROW	99,986,579.61	165,000.00
06742T5L6	BARCLAYS YCD	03/01/2024	05/30/2023	5.7800	100,000,000.00	100,000,000.00	5.5100	1.000130325 MESIROW	100,013,032.52	3,468,000.00
06417M3C7	SCOTIA YCD	03/01/2024	06/21/2023	5.7500	100,000,000.00	100,000,000.00	5.5100	1.000114394 MESIROW	100,011,439.37	3,098,611.11
89115BDH0	TORONTO YCD	03/01/2024	09/29/2023	5.7300	100,000,000.00	100,000,000.00	5.5100	1.000227182 MESIROW	100,022,718.24	1,496,166.67
87019WSA4	SWEDBANK YCD	03/01/2024	11/13/2023	5.4900	100,000,000.00	100,000,000.00	5.5100	0.999898972 MESIROW	99,989,897.20	747,250.00
63873QQ80	NATIXIS YCD	03/01/2024	10/05/2023	5.6600	100,000,000.00	100,000,000.00	5.5100	1.000121825 MESIROW	100,012,182.47	1,383,555.56
55380UP35	MUFG BK YCD	03/01/2024	10/31/2023	5.7600	100,000,000.00	100,000,000.00	5.5100	1.000322605 MESIROW	100,032,260.54	992,000.00
21684XF76	RABOBANK YCD	03/01/2024	06/01/2023	5.6300	100,000,000.00	100,000,000.00	5.5100	0.999893636 MESIROW	99,989,363.61	3,346,722.22
05586FS57	BNP YCD	03/01/2024	09/11/2023	5.7600	100,000,000.00	100,000,000.00	5.5100	1.000249807 MESIROW	100,024,980.73	1,792,000.00
86564PJL6	SUMI TRUST YCD	03/04/2024	11/15/2023	5.6200	100,000,000.00	100,000,000.00	5.5100	1.000120588 MESIROW	100,012,058.81	733,722.22
22536DAX6	CR AG CIB YCD	03/25/2024	10/04/2023	5.6900	100,000,000.00	100,000,000.00	5.5100	1.000236110 MESIROW	100,023,611.04	1,406,694.44
60710TKM2	MIZUHO YCD	03/25/2024	11/20/2023	5.6300	100,000,000.00	100,000,000.00	5.5100	1.000193071 MESIROW	100,019,307.09	656,833.33
65603ARN3	NORINCHUK YCD	03/25/2024	12/18/2023	5.4600	100,000,000.00	100,000,000.00	5.5100	0.999857862 MESIROW	99,985,786.18	212,333.33
87019WSF3	SWEDBANK YCD	03/25/2024	11/20/2023	5.4900	100,000,000.00	100,000,000.00	5.5100	0.999872624 MESIROW	99,987,262.40	640,500.00
86564PLM1	SUMI TRUST YCD	03/25/2024	12/21/2023	5.4300	100,000,000.00	100,000,000.00	5.5100	0.999794642 MESIROW	99,979,464.22	165,916.67
05586FY50	BNP YCD	03/25/2024	09/21/2023	5.7600	100,000,000.00	100,000,000.00	5.5100	1.000368771 MESIROW	100,036,877.14	1,632,000.00
83369XPJ1	SOC GEN YCD	03/25/2024	09/14/2023	5.7600	150,000,000.00	150,000,000.00	5.5100	1.000354555 MESIROW	150,053,183.20	2,616,000.00
89115BMY3	TORONTO YCD	03/27/2024	06/26/2023	5.8000	100,000,000.00	100,000,000.00	5.5100	1.000288178 MESIROW	100,028,817.80	3,045,000.00
78015J3X3	RB CANADA YCD	03/27/2024	07/31/2023	5.8300	100,000,000.00	100,000,000.00	5.5100	1.000430505 MESIROW	100,043,050.54	2,493,944.44
53947BQ94	LLOYDS YCD	03/27/2024	09/20/2023	5.7900	100,000,000.00	100,000,000.00	5.5100	1.000444979 MESIROW	100,044,497.93	1,656,583.33
06742T6E1	BARCLAYS YCD	03/27/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.5100	1.000752603 MESIROW	100,075,260.31	3,100,000.00
34959TTE6	FORTIS YCD	03/29/2024	09/13/2023	5.7600	100,000,000.00	100,000,000.00	5.5100	1.000369087 MESIROW	100,036,908.75	1,760,000.00

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13606KB39	CIBC YCD	03/29/2024	09/07/2023	5.7000	100,000,000.00	100,000,000.00	5.5100	1.000214181 MESIROW	100,021,418.11	1,836,666.67
21684XH33	RABOBANK YCD	03/29/2024	08/17/2023	5.7700	100,000,000.00	100,000,000.00	5.5100	1.000335289 MESIROW	100,033,528.90	2,195,805.56
22536DJX7	CR AG CIB YCD	03/29/2024	11/30/2023	5.5100	100,000,000.00	100,000,000.00	5.5100	0.999934909 MESIROW	99,993,490.91	489,777.78
06367DEC5	MONTREAL YCD	03/29/2024	11/07/2023	5.6800	150,000,000.00	150,000,000.00	5.5100	1.000294706 MESIROW	150,044,205.92	1,301,666.67
55380URE9	MUFG BK YCD	03/29/2024	12/13/2023	5.5400	100,000,000.00	100,000,000.00	5.5100	1.000033501 MESIROW	100,003,350.06	292,388.89
65558U3C4	NORDEA ABP YCD	03/29/2024	09/07/2023	5.7100	100,000,000.00	100,000,000.00	5.5100	1.000237872 MESIROW	100,023,787.24	1,839,888.89
83369XPF9	SOC GEN YCD	03/29/2024	09/07/2023	5.7600	100,000,000.00	100,000,000.00	5.5100	1.000356329 MESIROW	100,035,632.92	1,856,000.00
83369XQP6	SOC GEN YCD	03/29/2024	11/27/2023	5.6000	100,000,000.00	100,000,000.00	5.5100	1.000144720 MESIROW	100,014,472.02	544,444.44
86565F4S8	SUMITOMO YCD	03/29/2024	12/13/2023	5.4800	100,000,000.00	100,000,000.00	5.5100	0.999889204 MESIROW	99,988,920.39	289,222.22
86959R7J3	SVENSKA YCD	03/29/2024	12/22/2023	5.3500	100,000,000.00	100,000,000.00	5.5100	0.999594336 MESIROW	99,959,433.65	148,611.11
86565F4X7	SUMITOMO YCD	04/02/2024	12/15/2023	5.4000	100,000,000.00	100,000,000.00	5.4950	0.999725271 MESIROW	99,972,527.11	255,000.00
86959R6W5	SVENSKA YCD	04/02/2024	11/21/2023	5.5000	100,000,000.00	100,000,000.00	5.4950	0.999925857 MESIROW	99,992,585.66	626,388.89
86564PKC4	SUMI TRUST YCD	04/02/2024	11/28/2023	5.5600	100,000,000.00	100,000,000.00	5.4950	1.000091092 MESIROW	100,009,109.17	525,111.11
53947BP38	LLOYDS YCD	04/02/2024	07/05/2023	5.9600	100,000,000.00	100,000,000.00	5.4950	1.000759197 MESIROW	100,075,919.73	2,980,000.00
06417M4X0	SCOTIA YCD	04/02/2024	10/12/2023	5.8000	100,000,000.00	100,000,000.00	5.4950	1.000587930 MESIROW	100,058,793.00	1,305,000.00
13606KG42	CIBC YCD	04/26/2024	10/16/2023	5.8100	100,000,000.00	100,000,000.00	5.4950	1.000781136 MESIROW	100,078,113.63	1,242,694.44
22536WDL7	CIC YCD	04/26/2024	10/18/2023	5.8300	100,000,000.00	100,000,000.00	5.4950	1.000849350 MESIROW	100,084,935.03	1,214,583.33
65558U3Q3	NORDEA ABP YCD	04/26/2024	10/18/2023	5.7100	100,000,000.00	100,000,000.00	5.4950	1.000473760 MESIROW	100,047,376.04	1,189,583.33
55380URV1	MUFG BK YCD	04/26/2024	12/27/2023	5.4800	100,000,000.00	100,000,000.00	5.4950	0.999939266 MESIROW	99,993,926.57	76,111.11
90275DSF8	UBS YCD	04/26/2024	10/25/2023	5.8000	100,000,000.00	100,000,000.00	5.4950	1.000775074 MESIROW	100,077,507.39	1,095,555.56
83369XQ35	SOC GEN YCD	04/26/2024	10/12/2023	5.7000	100,000,000.00	100,000,000.00	5.4950	1.000425933 MESIROW	100,042,593.31	1,282,500.00
05586F3Z8	BNP YCD	04/26/2024	10/18/2023	5.8100	100,000,000.00	100,000,000.00	5.4950	1.000786752 MESIROW	100,078,675.20	1,210,416.67
86564PLX7	SUMI TRUST YCD	04/26/2024	12/28/2023	5.4000	100,000,000.00	100,000,000.00	5.4950	0.999688776 MESIROW	99,968,877.58	60,000.00
34959TTJ5	FORTIS YCD	05/01/2024	11/20/2023	5.6500	100,000,000.00	100,000,000.00	5.4600	1.000508315 MESIROW	100,050,831.46	659,166.67

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90275DSH4	UBS YCD	05/24/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.4600	1.000967932 MESIROW	100,096,793.20	782,638.89
22536WDS2	CIC YCD	05/24/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.4600	1.000967932 MESIROW	100,096,793.20	782,638.89
21684XL46	RABOBANK YCD	05/29/2024	10/17/2023	5.7800	150,000,000.00	150,000,000.00	5.4600	1.001025520 MESIROW	150,153,827.93	1,830,333.33
78015JW29	RB CANADA YCD	06/03/2024	06/14/2023	5.7900	100,000,000.00	100,000,000.00	5.4150	1.000835963 MESIROW	100,083,596.27	3,232,750.00
63307UQB0	NB CANADA YCD	06/03/2024	09/14/2023	5.7200	100,000,000.00	100,000,000.00	5.4150	1.000883089 MESIROW	100,088,308.86	1,731,888.89
06742T6T8	BARCLAYS YCD	06/03/2024	08/16/2023	6.0000	100,000,000.00	100,000,000.00	5.4150	1.001925130 MESIROW	100,192,513.01	2,300,000.00
05252WVC4	ANZ YCD	06/10/2024	12/13/2023	5.4500	100,000,000.00	100,000,000.00	5.4150	1.000084816 MESIROW	100,008,481.60	287,638.89
05593D2W2	BNP YCD	06/10/2024	12/13/2023	5.5300	100,000,000.00	100,000,000.00	5.4150	1.000433136 MESIROW	100,043,313.60	291,861.11
89115BPY0	TORONTO YCD	06/28/2024	07/03/2023	6.0000	100,000,000.00	100,000,000.00	5.4150	1.002037187 MESIROW	100,203,718.72	3,033,333.33
90275DSJ0	UBS YCD	06/28/2024	11/16/2023	5.7400	100,000,000.00	100,000,000.00	5.4150	1.001381304 MESIROW	100,138,130.43	733,444.44
78015JYA9	RB CANADA YCD	06/28/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.4150	1.002019708 MESIROW	100,201,970.81	3,100,000.00
65558U5D0	NORDEA ABP YCD	06/28/2024	12/13/2023	5.3500	50,000,000.00	50,000,000.00	5.4150	0.999611248 MESIROW	49,980,562.40	141,180.56
34959TTH9	FORTIS YCD	06/28/2024	11/15/2023	5.6900	100,000,000.00	100,000,000.00	5.4150	1.001136743 MESIROW	100,113,674.25	742,861.11
06367DG82	MONTREAL YCD	07/01/2024	12/26/2023	5.3900	100,000,000.00	100,000,000.00	5.3900	0.999976170 MESIROW	99,997,617.03	89,833.33
05252WVD2	ANZ YCD	07/01/2024	12/20/2023	5.2500	100,000,000.00	100,000,000.00	5.3900	0.999264576 MESIROW	99,926,457.56	175,000.00
21684XK62	RABOBANK YCD	07/01/2024	10/04/2023	5.9000	100,000,000.00	100,000,000.00	5.3900	1.002123019 MESIROW	100,212,301.88	1,458,611.11
22536WDZ6	CIC YCD	07/01/2024	11/30/2023	5.6300	100,000,000.00	100,000,000.00	5.3900	1.001048397 MESIROW	100,104,839.68	500,444.44
53947BR69	LLOYDS YCD	07/01/2024	10/02/2023	5.9800	100,000,000.00	100,000,000.00	5.3900	1.002502676 MESIROW	100,250,267.56	1,511,611.11
63873QM35	NATIXIS YCD	07/01/2024	07/31/2023	6.0000	100,000,000.00	100,000,000.00	5.3900	1.002321234 MESIROW	100,232,123.41	2,566,666.67
65558U5F5	NORDEA ABP YCD	07/01/2024	12/19/2023	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999899250 MESIROW	99,989,925.02	194,277.78
78015JAT4	RB CANADA YCD	07/29/2024	09/26/2023	5.8900	100,000,000.00	100,000,000.00	5.4100	1.002228823 MESIROW	100,222,882.26	1,587,027.78
06417M5M3	SCOTIA YCD	07/29/2024	10/25/2023	5.8500	100,000,000.00	100,000,000.00	5.4100	1.002150094 MESIROW	100,215,009.37	1,105,000.00
20271EF38	CB AUS YCD	08/28/2024	08/18/2023	5.7900	100,000,000.00	100,000,000.00	5.4650	1.001321598 MESIROW	100,132,159.80	2,187,333.33
63307UQC8	NB CANADA YCD	08/28/2024	11/13/2023	5.5900	100,000,000.00	100,000,000.00	5.4650	1.000536577 MESIROW	100,053,657.70	760,861.11

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78015JDX2	RB CANADA YCD	09/03/2024	10/31/2023	5.8600	100,000,000.00	100,000,000.00	5.4650	1.002238679 MESIROW	100,223,867.94	1,009,222.22
63253T4R6	NAT AUB YCD	09/03/2024	09/05/2023	5.8000	100,000,000.00	100,000,000.00	5.4650	1.001522361 MESIROW	100,152,236.13	1,901,111.11
63307UQD6	NB CANADA YCD	09/03/2024	11/30/2023	5.5800	100,000,000.00	100,000,000.00	5.4650	1.000578985 MESIROW	100,057,898.46	496,000.00
20271EF53	CB AUS YCD	10/01/2024	10/16/2023	5.8700	100,000,000.00	100,000,000.00	5.3670	1.003185401 MESIROW	100,318,540.05	1,255,527.78
53947BT42	LLOYDS YCD	10/01/2024	12/05/2023	5.5300	100,000,000.00	100,000,000.00	5.3670	1.001029151 MESIROW	100,102,915.10	414,750.00
63253T4U9	NAT AUB YCD	10/01/2024	10/13/2023	5.8300	100,000,000.00	100,000,000.00	5.3670	1.002877195 MESIROW	100,287,719.51	1,295,555.56
63873QU93	NATIXIS YCD	10/01/2024	12/13/2023	5.5900	100,000,000.00	100,000,000.00	5.3670	1.001514881 MESIROW	100,151,488.12	295,027.78
					10,300,000,000.00	10,300,000,000.00			10,305,257,722.54	129,554,444.44
AIP:				0.00						
Book + AIP:				10,300,000,000.00				CD YANKEE		

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62479LA21	MUFG BK CP	01/02/2024	0.0000	100,000,000.00	99,676,111.12	0.0535	1	MESIROW	99,985,152.78
15963TA90	CHARIOT CP	01/09/2024	0.0000	50,000,000.00	49,760,444.44	0.0535	8	MESIROW	49,940,611.11
03785DA97	APPLE CP	01/09/2024	0.0000	50,000,000.00	49,808,972.22	0.0535	8	MESIROW	49,940,611.11
62479LA96	MUFG BK CP	01/09/2024	0.0000	100,000,000.00	99,475,972.22	0.0535	8	MESIROW	99,881,222.22
4820P2A96	JUPITER CP	01/09/2024	0.0000	50,000,000.00	49,782,902.78	0.0535	8	MESIROW	49,940,611.11
24422LAB9	DEERE CAP CP	01/11/2024	0.0000	50,000,000.00	49,347,500.00	0.0535	10	MESIROW	49,925,763.89
19121AAB7	COCA COLA CP	01/11/2024	0.0000	50,000,000.00	48,675,444.44	0.0535	10	MESIROW	49,925,763.89
82124LAN2	SHEFFIELD CP	01/22/2024	0.0000	100,000,000.00	97,976,000.00	0.0535	21	MESIROW	99,688,208.33
38346LAN6	GOTHAM CP	01/22/2024	0.0000	50,000,000.00	49,011,000.00	0.0535	21	MESIROW	49,844,104.17
22533TAN6	CR AG NY CP	01/22/2024	0.0000	100,000,000.00	99,500,388.88	0.0535	21	MESIROW	99,688,208.33
59515MAN5	MICROSOFT CP	01/22/2024	0.0000	100,000,000.00	98,071,666.66	0.0535	21	MESIROW	99,688,208.33
4820P2AN5	JUPITER CP	01/22/2024	0.0000	50,000,000.00	49,419,444.44	0.0535	21	MESIROW	49,844,104.17
1247P2AQ7	CAFCO CP	01/24/2024	0.0000	50,000,000.00	48,984,027.78	0.0535	23	MESIROW	49,829,256.94
62479LAQ8	MUFG BK CP	01/24/2024	0.0000	100,000,000.00	99,601,000.00	0.0535	23	MESIROW	99,658,513.89
86563GAQ5	SUMI TRUST CP	01/24/2024	0.0000	100,000,000.00	97,969,500.00	0.0535	23	MESIROW	99,658,513.89
74271TAS2	PROCTER CP	01/26/2024	0.0000	50,000,000.00	49,322,555.56	0.0535	25	MESIROW	49,814,409.72
62479LAS4	MUFG BK CP	01/26/2024	0.0000	100,000,000.00	99,446,027.78	0.0535	25	MESIROW	99,628,819.44
40060WAS1	GTA CP	01/26/2024	0.0000	100,000,000.00	98,482,000.00	0.0535	25	MESIROW	99,628,819.44
63873JAV2	NATIXIS NY CP	01/29/2024	0.0000	100,000,000.00	96,618,416.66	0.0535	28	MESIROW	99,584,277.78
60689FAV0	MIZUHO NY CP	01/29/2024	0.0000	100,000,000.00	97,861,111.12	0.0535	28	MESIROW	99,584,277.78
59515MAV7	MICROSOFT CP	01/29/2024	0.0000	50,000,000.00	49,071,180.56	0.0535	28	MESIROW	49,792,138.89
1247P2AV6	CAFCO CP	01/29/2024	0.0000	50,000,000.00	49,012,791.67	0.0535	28	MESIROW	49,792,138.89
83369BB13	SOC GEN NY CP	02/01/2024	0.0000	100,000,000.00	98,553,333.34	0.0548	31	MESIROW	99,528,541.67
40060WB19	GTA CP	02/01/2024	0.0000	50,000,000.00	48,965,000.00	0.0548	31	MESIROW	49,764,270.83

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15963TB24	CHARIOT CP	02/02/2024	0.0000	100,000,000.00	99,370,000.00	0.0548	32	MESIROW	99,513,333.33
86563GB27	SUMI TRUST CP	02/02/2024	0.0000	100,000,000.00	98,350,416.66	0.0548	32	MESIROW	99,513,333.33
9113A2B21	UPS CP	02/02/2024	0.0000	50,000,000.00	49,307,444.44	0.0548	32	MESIROW	49,756,666.67
24422LB28	DEERE CAP CP	02/02/2024	0.0000	50,000,000.00	49,276,944.44	0.0548	32	MESIROW	49,756,666.67
60689FB98	MIZUHO NY CP	02/09/2024	0.0000	100,000,000.00	98,264,666.66	0.0548	39	MESIROW	99,406,875.00
53127TB93	LIBERTY CP	02/09/2024	0.0000	100,000,000.00	98,563,888.88	0.0548	39	MESIROW	99,406,875.00
24422LB93	DEERE CAP CP	02/09/2024	0.0000	50,000,000.00	49,355,000.00	0.0548	39	MESIROW	49,703,437.50
71344TB92	PEPSICO CP	02/09/2024	0.0000	100,000,000.00	97,483,777.78	0.0548	39	MESIROW	99,406,875.00
78015CB92	RBC NY CP	02/09/2024	0.0000	100,000,000.00	97,173,555.56	0.0548	39	MESIROW	99,406,875.00
15963TBC2	CHARIOT CP	02/12/2024	0.0000	100,000,000.00	99,187,000.00	0.0548	42	MESIROW	99,361,250.00
2546R2BC9	DISNEY CP	02/12/2024	0.0000	50,000,000.00	49,307,777.78	0.0548	42	MESIROW	49,680,625.00
89233GBG0	TOYOTA CP	02/16/2024	0.0000	100,000,000.00	98,559,166.66	0.0548	46	MESIROW	99,300,416.67
4820P2BG9	JUPITER CP	02/16/2024	0.0000	100,000,000.00	99,141,833.34	0.0548	46	MESIROW	99,300,416.67
38346LBP0	GOTHAM CP	02/23/2024	0.0000	50,000,000.00	48,955,625.00	0.0548	53	MESIROW	49,596,979.17
12619TBP8	CRC CP	02/23/2024	0.0000	50,000,000.00	48,966,875.00	0.0548	53	MESIROW	49,596,979.17
67983TBP0	OLD LINE CP	02/23/2024	0.0000	100,000,000.00	97,841,916.66	0.0548	53	MESIROW	99,193,958.33
62479LBP9	MUFG BK CP	02/23/2024	0.0000	100,000,000.00	99,034,666.66	0.0548	53	MESIROW	99,193,958.33
59515MBP9	MICROSOFT CP	02/23/2024	0.0000	50,000,000.00	48,938,944.44	0.0548	53	MESIROW	49,596,979.17
9113A2BS4	UPS CP	02/26/2024	0.0000	50,000,000.00	49,086,694.44	0.0548	56	MESIROW	49,574,166.67
83369BBS4	SOC GEN NY CP	02/26/2024	0.0000	100,000,000.00	99,002,444.44	0.0548	56	MESIROW	99,148,333.33
12619TBS2	CRC CP	02/26/2024	0.0000	100,000,000.00	98,152,194.44	0.0548	56	MESIROW	99,148,333.33
53127TC19	LIBERTY CP	03/01/2024	0.0000	50,000,000.00	49,312,444.44	0.0551	60	MESIROW	49,540,833.33
59515MC11	MICROSOFT CP	03/01/2024	0.0000	100,000,000.00	97,573,111.12	0.0551	60	MESIROW	99,081,666.67
59157TC19	METLIFE STF CP	03/01/2024	0.0000	100,000,000.00	97,194,000.00	0.0551	60	MESIROW	99,081,666.67

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60689FC14	MIZUHO NY CP	03/01/2024	0.0000	100,000,000.00	98,377,166.66	0.0551	60	MESIROW	99,081,666.67
67983TC12	OLD LINE CP	03/01/2024	0.0000	50,000,000.00	48,681,333.33	0.0551	60	MESIROW	49,540,833.33
17327AC13	CGMI CP	03/01/2024	0.0000	100,000,000.00	95,898,583.34	0.0551	60	MESIROW	99,081,666.67
06054NC17	BOFA CP	03/01/2024	0.0000	100,000,000.00	97,642,722.22	0.0551	60	MESIROW	99,081,666.67
78015CC18	RBC NY CP	03/01/2024	0.0000	100,000,000.00	96,202,750.00	0.0551	60	MESIROW	99,081,666.67
46640PC19	JPM LLC CP	03/01/2024	0.0000	100,000,000.00	95,972,472.22	0.0551	60	MESIROW	99,081,666.67
88602TC19	THUNDER CP	03/01/2024	0.0000	100,000,000.00	97,359,000.00	0.0551	60	MESIROW	99,081,666.67
92512LC41	VERSAILLES CP	03/04/2024	0.0000	100,000,000.00	97,330,500.00	0.0551	63	MESIROW	99,035,750.00
2546R2C46	DISNEY CP	03/04/2024	0.0000	25,000,000.00	24,343,055.56	0.0551	63	MESIROW	24,758,937.50
38346LCB0	GOTHAM CP	03/11/2024	0.0000	50,000,000.00	49,326,319.44	0.0551	70	MESIROW	49,464,305.56
12619TCR3	CRC CP	03/25/2024	0.0000	50,000,000.00	49,101,888.89	0.0551	84	MESIROW	49,357,166.67
04821TCR4	ATLANTIC CP	03/25/2024	0.0000	50,000,000.00	48,729,000.00	0.0551	84	MESIROW	49,357,166.67
06417JCR1	SCOTIA NY CP	03/25/2024	0.0000	100,000,000.00	97,179,000.00	0.0551	84	MESIROW	98,714,333.33
17327ACR6	CGMI CP	03/25/2024	0.0000	100,000,000.00	97,096,333.34	0.0551	84	MESIROW	98,714,333.33
2546R2CR5	DISNEY CP	03/25/2024	0.0000	150,000,000.00	146,931,388.89	0.0551	84	MESIROW	148,071,500.00
78015CCR1	RBC NY CP	03/25/2024	0.0000	100,000,000.00	98,240,666.66	0.0551	84	MESIROW	98,714,333.33
4497W0CR7	ING FDL CP	03/25/2024	0.0000	100,000,000.00	97,075,555.56	0.0551	84	MESIROW	98,714,333.33
63873JCR9	NATIXIS NY CP	03/25/2024	0.0000	100,000,000.00	97,662,500.00	0.0551	84	MESIROW	98,714,333.33
67983TCR5	OLD LINE CP	03/25/2024	0.0000	100,000,000.00	97,442,500.00	0.0551	84	MESIROW	98,714,333.33
59515MCR4	MICROSOFT CP	03/25/2024	0.0000	100,000,000.00	97,519,222.22	0.0551	84	MESIROW	98,714,333.33
53127TCR2	LIBERTY CP	03/25/2024	0.0000	100,000,000.00	97,792,000.00	0.0551	84	MESIROW	98,714,333.33
89233GCR5	TOYOTA CP	03/25/2024	0.0000	100,000,000.00	97,209,583.34	0.0551	84	MESIROW	98,714,333.33
46640PCR2	JPM LLC CP	03/25/2024	0.0000	100,000,000.00	95,837,500.00	0.0551	84	MESIROW	98,714,333.33
38346LCT1	GOTHAM CP	03/27/2024	0.0000	50,000,000.00	49,281,333.33	0.0551	86	MESIROW	49,341,861.11

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2546R2CT1	DISNEY CP	03/27/2024	0.0000	50,000,000.00	48,981,111.11	0.0551	86	MESIROW	49,341,861.11
59515MCT0	MICROSOFT CP	03/27/2024	0.0000	100,000,000.00	97,796,444.44	0.0551	86	MESIROW	98,683,722.22
82124LCV2	SHEFFIELD CP	03/29/2024	0.0000	100,000,000.00	97,341,388.88	0.0551	88	MESIROW	98,653,111.11
59157TCV3	METLIFE STF CP	03/29/2024	0.0000	100,000,000.00	97,168,666.66	0.0551	88	MESIROW	98,653,111.11
63873JCV0	NATIXIS NY CP	03/29/2024	0.0000	100,000,000.00	96,826,666.66	0.0551	88	MESIROW	98,653,111.11
13607ECV9	CIBC HLD CP	03/29/2024	0.0000	50,000,000.00	48,463,888.89	0.0551	88	MESIROW	49,326,555.56
09659BCV0	BNP NY CP	03/29/2024	0.0000	100,000,000.00	97,638,666.66	0.0551	88	MESIROW	98,653,111.11
21687AD26	RABO NY CP	04/02/2024	0.0000	100,000,000.00	97,332,916.66	0.0550	92	MESIROW	98,595,722.22
13607ED22	CIBC HLD CP	04/02/2024	0.0000	50,000,000.00	49,286,666.67	0.0550	92	MESIROW	49,297,861.11
46640PD26	JPM LLC CP	04/02/2024	0.0000	100,000,000.00	95,800,000.00	0.0550	92	MESIROW	98,595,722.22
59515MD28	MICROSOFT CP	04/02/2024	0.0000	100,000,000.00	97,508,916.66	0.0550	92	MESIROW	98,595,722.22
89233GD29	TOYOTA CP	04/02/2024	0.0000	100,000,000.00	97,168,583.34	0.0550	92	MESIROW	98,595,722.22
78015CD25	RBC NY CP	04/02/2024	0.0000	100,000,000.00	98,481,333.34	0.0550	92	MESIROW	98,595,722.22
59515MD93	MICROSOFT CP	04/09/2024	0.0000	100,000,000.00	98,246,388.88	0.0550	99	MESIROW	98,488,875.00
22533TD94	CR AG NY CP	04/09/2024	0.0000	100,000,000.00	98,243,111.12	0.0550	99	MESIROW	98,488,875.00
78015CDS8	RBC NY CP	04/26/2024	0.0000	100,000,000.00	98,001,166.66	0.0550	116	MESIROW	98,229,388.89
17327ADS3	CGMI CP	04/26/2024	0.0000	100,000,000.00	96,647,333.34	0.0550	116	MESIROW	98,229,388.89
19121ADS7	COCA COLA CP	04/26/2024	0.0000	100,000,000.00	97,800,555.56	0.0550	116	MESIROW	98,229,388.89
1247P2DS0	CAFCO CP	04/26/2024	0.0000	100,000,000.00	97,747,111.12	0.0550	116	MESIROW	98,229,388.89
63873JDS6	NATIXIS NY CP	04/26/2024	0.0000	100,000,000.00	96,997,055.56	0.0550	116	MESIROW	98,229,388.89
59157TE17	METLIFE STF CP	05/01/2024	0.0000	100,000,000.00	97,705,000.00	0.0546	121	MESIROW	98,164,833.33
92512LE15	VERSAILLES CP	05/01/2024	0.0000	50,000,000.00	49,019,319.44	0.0546	121	MESIROW	49,082,416.67
83369BE10	SOC GEN NY CP	05/01/2024	0.0000	150,000,000.00	146,708,916.66	0.0546	121	MESIROW	147,247,250.00
83369BEV4	SOC GEN NY CP	05/29/2024	0.0000	150,000,000.00	144,721,875.00	0.0546	149	MESIROW	146,610,250.00

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59515MEV3	MICROSOFT CP	05/29/2024	0.0000	100,000,000.00	97,280,416.66	0.0546	149	MESIROW	97,740,166.67
17327AF36	CGMI CP	06/03/2024	0.0000	100,000,000.00	96,053,722.22	0.0542	154	MESIROW	97,683,583.33
40060WFA5	GTA CP	06/10/2024	0.0000	50,000,000.00	48,679,833.33	0.0542	161	MESIROW	48,789,145.83
83369BFU5	SOC GEN NY CP	06/28/2024	0.0000	100,000,000.00	97,030,000.00	0.0542	179	MESIROW	97,307,541.67
17327AFU6	CGMI CP	06/28/2024	0.0000	100,000,000.00	96,923,000.00	0.0542	179	MESIROW	97,307,541.67
67983TFU5	OLD LINE CP	06/28/2024	0.0000	100,000,000.00	97,172,138.88	0.0542	179	MESIROW	97,307,541.67
06417JG14	SCOTIA NY CP	07/01/2024	0.0000	100,000,000.00	95,777,500.00	0.0539	182	MESIROW	97,275,055.56
71344TG14	PEPSICO CP	07/01/2024	0.0000	50,000,000.00	48,307,944.44	0.0539	182	MESIROW	48,637,527.78
78015CG14	RBC NY CP	07/01/2024	0.0000	100,000,000.00	95,792,500.00	0.0539	182	MESIROW	97,275,055.56
89233GG18	TOYOTA CP	07/01/2024	0.0000	100,000,000.00	95,922,666.66	0.0539	182	MESIROW	97,275,055.56
83369BG18	SOC GEN NY CP	07/01/2024	0.0000	100,000,000.00	95,755,000.00	0.0539	182	MESIROW	97,275,055.56
71344TGV8	PEPSICO CP	07/29/2024	0.0000	50,000,000.00	48,241,166.67	0.0541	210	MESIROW	48,422,083.33
				9,225,000,000.00	9,014,594,527.68				9,117,150,756.95
AIP:		0.00							
Book + AIP:		9,014,594,527.68		COMMER PAPER					

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95000U2C6	WELLS FGO CB CL	01/24/2024	3.7500	10,000,000.00	9,989,917.99	0.99865	0.00072917	CITIBANK	9,986,500.00	7,291.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	25,072,520.14	0.99823	0.00000000	CITIBANK	24,955,750.00	0.00
89236TDW2	TOYOTA CB	04/17/2024	2.9000	20,000,000.00	19,868,221.05	0.99249	0.00837778	CITIBANK	19,849,800.00	167,555.60
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,098,921.58	0.99372	0.00785417	CITIBANK	13,912,080.00	109,958.38
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,996,058.02	0.98164	0.00092500	CITIBANK	9,816,400.00	9,250.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,978.20	0.97861	0.00067500	CITIBANK	4,893,050.00	3,375.00
89236TJG1	TOYOTA CB	06/14/2024	0.5000	25,000,000.00	24,988,806.47	0.97754	0.00065278	CITIBANK	24,438,500.00	16,319.50
94974BGA2	WELLS FGO CB	09/09/2024	3.3000	25,000,000.00	24,559,754.49	0.98676	0.00067500	CITIBANK	24,669,000.00	16,875.00
89236TKG9	TOYOTA CB	09/20/2024	4.4000	25,000,000.00	24,763,984.11	0.99514	0.00065278	CITIBANK	24,878,500.00	16,319.50
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,928,697.68	0.96464	0.00072917	CITIBANK	19,292,800.00	14,583.40
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.95982	0.00437361	CITIBANK	23,995,500.00	109,340.25
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,037,952.20	0.94749	0.00128889	CITIBANK	26,529,720.00	36,088.92
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,092,758.29	0.98502	0.00000000	CITIBANK	24,625,500.00	0.00
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.97674	0.01883556	CITIBANK	24,418,500.00	470,889.00
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	0.99580	0.01571889	CITIBANK	14,937,000.00	235,783.35
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.00778	0.01571889	CITIBANK	25,194,500.00	392,972.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,985,786.56	0.92649	0.00336389	CITIBANK	13,897,350.00	50,458.35
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,010,141.43	0.95823	0.00825000	CITIBANK	23,955,750.00	206,250.00
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	1.00139	0.00714583	CITIBANK	15,020,850.00	107,187.45
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.98163	0.01725694	CITIBANK	24,540,750.00	431,423.50
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,935,787.90	0.89631	0.00450417	CITIBANK	8,066,790.00	40,537.53
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.89993	0.00447222	CITIBANK	22,498,250.00	111,805.50
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.90098	0.00282667	CITIBANK	22,524,500.00	70,666.75
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,368,054.15	0.96441	0.00282667	CITIBANK	9,644,100.00	28,266.70

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06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.99881	0.00541667 CITIBANK	24,970,250.00	135,416.75
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00145	0.01739444 CITIBANK	10,014,500.00	173,944.40
17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	1.00219	0.01636111 CITIBANK	15,032,850.00	245,416.65
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.01812	0.01636111 CITIBANK	25,453,000.00	409,027.75
06055JCS6	BOFA CB CL	11/06/2028	6.5000	20,000,000.00	20,000,000.00	0.99261	0.01636111 CITIBANK	19,852,200.00	327,222.20
				566,000,000.00	566,697,340.26			551,864,240.00	3,944,225.38
AIP:					232,222.22				
Book + AIP:					566,929,562.48		CORP BOND		

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SYS048347	FINANCIAL PARTNERS CREDIT UNIOI	01/04/2024	5.4200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048209	MISSION FEDERAL CREDIT UNION TI	01/04/2024	5.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048213	EAST WEST BANK TD	01/04/2024	5.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048215	MALAGA BANK FSB TD	01/04/2024	5.2400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048349	OPEN BANK TD	01/04/2024	5.3900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048216	PACIFIC PREMIER BANK TD	01/04/2024	5.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048336	MISSION NATIONAL BANK TD	01/04/2024	5.3700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048345	COMMERCIAL BANK OF CALIFORNIA	01/04/2024	5.4100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048219	SANTA CRUZ COUNTY BANK TD	01/05/2024	5.2700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048354	FIRST FOUNDATION BANK TD	01/05/2024	5.4300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS048433	FIRST FOUNDATION BANK TD	01/10/2024	5.3800	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS048221	HANMI BANK TD	01/10/2024	5.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048222	POPPY BANK TD	01/10/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048220	EAST WEST BANK TD	01/10/2024	5.2900	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048363	WESCOM CENTRAL CREDIT UNION TI	01/11/2024	5.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048227	FIVE STAR BANK TD	01/11/2024	5.3100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048228	RIVER CITY BANK TD	01/11/2024	5.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048438	FIRST FOUNDATION BANK TD	01/11/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048231	PROVIDENT CREDIT UNION TD	01/11/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048230	MERIWEST CREDIT UNION TD	01/11/2024	5.3400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048229	BANC OF CALIFORNIA NA TD	01/11/2024	5.3300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048232	PROVIDENT CREDIT UNION TD	01/11/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048365	WESCOM CENTRAL CREDIT UNION TI	01/12/2024	5.4200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048234	MALAGA BANK FSB TD	01/12/2024	5.2700	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048239	BANC OF CALIFORNIA NA TD	01/17/2024	5.2900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048370	MISSION NATIONAL BANK TD	01/18/2024	5.3900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS048240	BANK OF SOUTHERN CALIFORNIA NA	01/18/2024	5.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048242	POPPY BANK TD	01/18/2024	5.3100	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS048243	AMERICAN PLUS BANK NA TD	01/19/2024	5.2500	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048372	FIRST FOUNDATION BANK TD	01/19/2024	5.4400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048244	MERIWEST CREDIT UNION TD	01/24/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048374	FIRST FOUNDATION BANK TD	01/24/2024	5.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048377	FINANCIAL PARTNERS CREDIT UNIO	01/25/2024	5.3900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048247	EAST WEST BANK TD	01/26/2024	5.3100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048378	AMERICAN PLUS BANK NA TD	01/26/2024	5.3300	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048379	TRI COUNTIES BANK TD	01/26/2024	5.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048249	AMERICAN PLUS BANK NA TD	01/31/2024	5.2600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048387	ROYAL BUSINESS BANK TD	02/01/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048388	MERIWEST CREDIT UNION TD	02/07/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048251	PROVIDENT CREDIT UNION TD	02/08/2024	5.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048394	AMERICAN PLUS BANK NA TD	02/08/2024	5.2900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048401	ROYAL BUSINESS BANK TD	02/09/2024	5.3300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048257	HANMI BANK TD	02/09/2024	5.3100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048256	CORNERSTONE COMMUNITY BANK TI	02/09/2024	5.3100	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048260	CALIFORNIA COAST CREDIT UNION	02/14/2024	5.3100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048405	AMERICAN PLUS BANK NA TD	02/14/2024	5.2700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048268	PROVIDENT CREDIT UNION TD	02/15/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048267	POPPY BANK TD	02/15/2024	5.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048266	METROPOLITAN BANK TD	02/15/2024	5.3300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048265	CATHAY BANK TD	02/15/2024	5.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048412	FIRST FOUNDATION BANK TD	02/16/2024	5.3600	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS048270	CTBC BANK CORP (USA) TD	02/16/2024	5.3200	60,000,000.00	60,000,000.00	1.00000	60,000,000.00

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SYS048271	CATHAY BANK TD	02/21/2024	5.3200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048274	NEW OMNI BANK NA TD	02/28/2024	5.3400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048273	AXOS BANK TD	02/28/2024	5.3600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048425	MANUFACTURERS BANK TD	02/29/2024	5.3400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048424	FIVE STAR BANK TD	02/29/2024	5.2900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048423	FIRST FOUNDATION BANK TD	02/29/2024	5.3600	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS048421	CITIZEN BUSINESS BANK TD	02/29/2024	5.3100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048420	BANK OF SOUTHERN CALIFORNIA NA	02/29/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048280	TECHNOLOGY CREDIT UNION TD	02/29/2024	5.3600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048427	OPEN BANK TD	02/29/2024	5.3100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048278	METROPOLITAN BANK TD	02/29/2024	5.3400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048429	PROSPECTORS FEDERAL CREDIT UNI	02/29/2024	5.3400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048284	PROVIDENT CREDIT UNION TD	03/01/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048282	BANC OF CALIFORNIA NA TD	03/01/2024	5.3500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048435	POPPY BANK TD	03/06/2024	5.2900	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048434	OPEN BANK TD	03/06/2024	5.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048288	PROVIDENT CREDIT UNION TD	03/06/2024	5.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048287	GOLDEN 1 CREDIT UNION TD	03/06/2024	5.3300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048285	AMERICAN FIRST CREDIT UNION TD	03/06/2024	5.3200	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048290	COMMONWEALTH BUSINESS BANK TI	03/07/2024	5.3100	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048289	BANK OF THE SIERRA TD	03/07/2024	5.3300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048445	WESCOM CENTRAL CREDIT UNION TI	03/08/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048296	TRAVIS CREDIT UNION TD	03/08/2024	5.3700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048295	POPPY BANK TD	03/08/2024	5.3700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048293	BANK OF SAN FRANCISCO NA TD	03/08/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048304	STATE BANK OF INDIA (CALIFORNIA)	03/13/2024	5.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00

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SYS048303	PREFERRED BANK TD	03/13/2024	5.3000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048302	PCB BANK TD	03/13/2024	5.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048301	AXOS BANK TD	03/13/2024	5.3200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048451	WESCOM CENTRAL CREDIT UNION T	03/13/2024	5.3100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048310	HANMI BANK TD	03/14/2024	5.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048309	FIVE STAR BANK TD	03/14/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048308	CATHAY BANK TD	03/14/2024	5.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048307	CALIFORNIA BANK OF COMMERCE T	03/14/2024	5.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048306	PROVIDENT CREDIT UNION TD	03/14/2024	5.3500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048317	PROVIDENT CREDIT UNION TD	03/15/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048316	NEW OMNI BANK NA TD	03/15/2024	5.3000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048315	CTBC BANK CORP (USA) TD	03/15/2024	5.3500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048314	AMERICAN PLUS BANK NA TD	03/15/2024	5.3000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048319	PACIFIC PREMIER BANK TD	03/22/2024	5.3400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048318	AMERICAN FIRST CREDIT UNION TD	03/22/2024	5.3500	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048337	PACIFIC ALLIANCE BANK TD	04/03/2024	5.3800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048335	FIRST GENERAL BANK TD	04/03/2024	5.3400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048334	FARMERS & MERCHANTS BANK OF C	04/03/2024	5.3600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048333	CALIFORNIA BANK OF COMMERCE T	04/03/2024	5.3800	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048351	PROVIDENT CREDIT UNION TD	04/04/2024	5.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048350	PCB BANK TD	04/04/2024	5.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048346	FRESNO FIRST BANK TD	04/04/2024	5.3500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048348	NUVISION FEDERAL CREDIT UNION T	04/04/2024	5.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048344	COMMERCEWEST BANK TD	04/04/2024	5.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048343	BANK OF HOPE TD	04/04/2024	5.4100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048355	TECHNOLOGY CREDIT UNION TD	04/05/2024	5.3900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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SYS048353	AMERICAN PLUS BANK NA TD	04/05/2024	5.3300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048359	AXOS BANK TD	04/10/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048362	TRAVIS CREDIT UNION TD	04/11/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048361	NEW OMNI BANK NA TD	04/11/2024	5.3200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048360	CTBC BANK CORP (USA) TD	04/11/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048364	PCB BANK TD	04/12/2024	5.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048367	CORNERSTONE COMMUNITY BANK TI	04/17/2024	5.3700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048366	AXOS BANK TD	04/17/2024	5.3500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048371	COMMERCEWEST BANK TD	04/19/2024	5.3700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048375	OPEN BANK TD	04/24/2024	5.3500	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS048376	BANK OF THE SIERRA TD	04/25/2024	5.3700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048382	OPEN BANK TD	05/01/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048381	MISSION VALLEY BANK TD	05/01/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048380	CALIFORNIA BANK OF COMMERCE TI	05/01/2024	5.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048386	TECHNOLOGY CREDIT UNION TD	05/02/2024	5.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048385	PROVIDENT CREDIT UNION TD	05/02/2024	5.3900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048384	GOLDEN 1 CREDIT UNION TD	05/02/2024	5.4000	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048383	COMMONWEALTH BUSINESS BANK TI	05/02/2024	5.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048389	PACIFIC PREMIER BANK TD	05/08/2024	5.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048398	PREFERRED BANK TD	05/09/2024	5.2700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048397	HANMI BANK TD	05/09/2024	5.3100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048396	COMMERCEWEST BANK TD	05/09/2024	5.2900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048395	CATHAY BANK TD	05/09/2024	5.3100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048400	TRAVIS CREDIT UNION TD	05/09/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048399	SANTA CRUZ COUNTY BANK TD	05/09/2024	5.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048407	TRAVIS CREDIT UNION TD	05/15/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048406	BANK OF HOPE TD	05/15/2024	5.3200	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048410	TECHNOLOGY CREDIT UNION TD	05/16/2024	5.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048409	NEW OMNI BANK NA TD	05/16/2024	5.2200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048408	BANK OF SOUTHERN CALIFORNIA TD	05/16/2024	5.2600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048413	US METRO BANK TD	05/17/2024	5.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048411	BANK OF SOUTHERN CALIFORNIA TD	05/17/2024	5.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048419	SAFE CREDIT UNION TD	05/29/2024	5.3000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048418	POPPY BANK TD	05/29/2024	5.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048417	FIVE STAR BANK TD	05/29/2024	5.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048428	PACIFIC PREMIER BANK TD	05/30/2024	5.2600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048426	MECHANICS BANK TD	05/30/2024	5.2700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048432	CALIFORNIA BANK OF COMMERCE TD	05/31/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048431	BANK OF HOPE TD	05/31/2024	5.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048436	US METRO BANK TD	06/05/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048440	US METRO BANK TD	06/06/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048439	PACIFIC PREMIER BANK TD	06/06/2024	5.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048437	AXOS BANK TD	06/06/2024	5.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048444	COMMONWEALTH BUSINESS BANK TD	06/07/2024	5.1800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048443	BENEFICIAL STATE BANK TD	06/07/2024	5.2200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048450	FIVE STAR BANK TD	06/12/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048449	CITIZEN BUSINESS BANK TD	06/12/2024	5.2200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048453	HANMI BANK TD	06/13/2024	5.2300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048452	GOLDEN 1 CREDIT UNION TD	06/13/2024	5.2500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048454	BANK OF SAN FRANCISCO NA TD	06/14/2024	5.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				5,284,000,000.00	5,284,000,000.00		5,284,000,000.00
AIP:		0.00					
Book + AIP:		5,284,000,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2230011	04/19/2024	2.89700000	76,467,000.00	1.00	76,467,000.00
PMIA LOAN 2230012	04/19/2024	2.89700000	95,544,000.00	1.00	95,544,000.00
PMIA LOAN 2230013	04/19/2024	2.89700000	16,038,000.00	1.00	16,038,000.00
PMIA LOAN 2230014	05/17/2024	3.03200000	9,168,000.00	1.00	9,168,000.00
PMIA LOAN 2230015	06/21/2024	3.22400000	14,576,000.00	1.00	14,576,000.00
PMIA LOAN 2230016	06/21/2024	3.22400000	14,658,000.00	1.00	14,658,000.00
PMIA LOAN 2340001	07/19/2024	3.34700000	13,118,000.00	1.00	13,118,000.00
PMIA LOAN 2340002	08/16/2024	3.45900000	62,265,000.00	1.00	62,265,000.00
PMIA LOAN 2340003	10/18/2024	3.76300000	23,883,000.00	1.00	23,883,000.00
			325,717,000.00		325,717,000.00

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Total # of items:	815
Par Value:	159,511,031,056.61
Book Value:	157,217,807,913.57
Fair Value:	156,925,213,092.58
Accrual:	634,084,059.54
Total Book Value:	157,217,807,913.57
AIP:	18,543,614.32
Book + AIP:	157,236,351,527.89