

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
September 30, 2021

**OFFICE OF THE TREASURER**

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



**Date:** October 20, 2021  
**To:** Pooled Money Investment Board  
**From:** Kristin Szakaly-Moore, Director  
Investment Division  
**Subject:** PMIA Quarterly Report

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

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


The required information is contained in the following two sections:

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

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

**Compliance with Investment Policy**

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

  
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Kristin Szakaly-Moore

October 20, 2021  
Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

September 30, 2021

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 179,064,629
Effective Yield	0.199%	
Quarter-to-date Yield	0.216%	
Year-to-date Yield	0.216%	
Average Life (in days)	321	
<b>Demand Bank Account Balances</b>		\$ 2,435,301
<b>Total PMIA Resources</b>		<u><u>\$ 181,499,930</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

September 30, 2021

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 56,178,200	31.38%
Bonds	-	0.00%
Notes	64,903,468	36.25%
Strips	-	0.00%
Total Governments	\$ 121,081,668	67.63%
Federal Agency Debentures	\$ 13,337,891	7.45%
Certificates of Deposit	14,200,000	7.93%
Bank Notes	50,000	0.03%
Repurchases	-	0.00%
Federal Agency Discount Notes	15,471,384	8.64%
Time Deposits	3,911,500	2.18%
GNMAs	-	0.00%
Commercial Paper	10,063,886	5.62%
FHLMC / REMICS	8,243	0.00%
Corporate Bonds	164,759	0.09%
PMIA Loans	775,298	0.43%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 179,064,629</b>	<b>100.00%</b>

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

# Section II



**State of California**  
**Pooled Money Investment Account**  
**Market Valuation**  
**9/30/2021**

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 56,178,200,257.59	\$ 56,190,154,704.02	\$ 56,190,711,000.00	NA
Notes	\$ 64,903,468,222.78	\$ 64,898,238,504.73	\$ 64,882,239,000.00	\$ 96,896,205.00
Federal Agency:				
SBA	\$ 389,722,901.42	\$ 389,722,901.42	\$ 390,563,174.44	\$ 165,306.70
MBS-REMICs	\$ 8,242,650.31	\$ 8,242,650.31	\$ 8,623,428.04	\$ 37,961.86
Debentures	\$ 9,877,200,898.64	\$ 9,876,875,537.54	\$ 9,876,830,100.00	\$ 9,519,348.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,100,000,000.00	\$ 1,100,000,000.00	\$ 1,097,313,000.00	\$ 923,444.00
Discount Notes	\$ 15,471,384,294.40	\$ 15,473,204,097.13	\$ 15,472,922,250.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ 1,820,961,152.12	\$ 1,819,806,638.22	\$ 1,816,063,500.00	\$ 5,542,182.50
Supranational Debentures FR	\$ 150,005,722.97	\$ 150,005,722.97	\$ 150,017,723.77	\$ 15,371.87
CDs and YCDs FR				
CDs and YCDs FR	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,000,000.00	\$ 7,166.67
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,983,680.43	\$ 16,527.78
CDs and YCDs	\$ 14,100,000,000.00	\$ 14,100,000,000.00	\$ 14,099,163,132.48	\$ 5,531,263.95
Commercial Paper	\$ 10,063,885,800.03	\$ 10,066,693,445.87	\$ 10,066,706,706.27	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 164,758,989.17	\$ 164,612,550.28	\$ 163,795,910.00	\$ 803,887.31
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 3,911,500,000.00	\$ 3,911,500,000.00	\$ 3,911,500,000.00	NA
PMIA & GF Loans	\$ 775,298,000.00	\$ 775,298,000.00	\$ 775,298,000.00	NA
<b>TOTAL</b>	<b>\$ 179,064,628,889.43</b>	<b>\$ 179,074,354,752.49</b>	<b>\$ 179,051,730,605.43</b>	<b>\$ 119,458,666.54</b>

Fair Value Including Accrued Interest

\$ 179,171,189,271.97

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 (0.999873661). 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 \$19,997,473.21 or \$20,000,000.00 x 0.999873661.



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796M22	U S TREAS BILL	10/05/2021	0.0000	150,000,000.00	149,995,125.00	1.00000 CITIBANK	150,000,000.00
9127964V8	U S TREAS BILL	10/07/2021	0.0000	1,500,000,000.00	1,498,718,118.07	1.00000 CITIBANK	1,500,000,000.00
912796M30	U S TREAS BILL	10/12/2021	0.0000	1,200,000,000.00	1,199,899,841.76	0.99999 CITIBANK	1,199,988,000.00
912796ZB8	U S TREAS BILL	10/15/2021	0.0000	1,000,000,000.00	999,940,856.23	0.99998 CITIBANK	999,980,000.00
912796M48	U S TREAS BILL	10/19/2021	0.0000	1,100,000,000.00	1,099,845,389.61	0.99997 CITIBANK	1,099,967,000.00
912796G60	U S TREAS BILL	10/21/2021	0.0000	3,200,000,000.00	3,199,651,947.16	0.99996 CITIBANK	3,199,872,000.00
912796M55	U S TREAS BILL	10/26/2021	0.0000	1,200,000,000.00	1,199,858,263.90	0.99997 CITIBANK	1,199,964,000.00
912796G78	U S TREAS BILL	10/28/2021	0.0000	1,050,000,000.00	1,049,933,395.86	0.99995 CITIBANK	1,049,947,500.00
912796ZC6	U S TREAS BILL	11/01/2021	0.0000	1,000,000,000.00	999,893,485.46	0.99995 CITIBANK	999,950,000.00
912796M63	U S TREAS BILL	11/02/2021	0.0000	1,550,000,000.00	1,549,861,661.80	0.99994 CITIBANK	1,549,907,000.00
9127964W6	U S TREAS BILL	11/04/2021	0.0000	2,450,000,000.00	2,448,240,676.41	0.99994 CITIBANK	2,449,853,000.00
912796N54	U S TREAS BILL	11/09/2021	0.0000	2,150,000,000.00	2,149,720,963.81	0.99994 CITIBANK	2,149,871,000.00
912796H51	U S TREAS BILL	11/12/2021	0.0000	1,300,000,000.00	1,299,842,250.01	0.99995 CITIBANK	1,299,935,000.00
912796N62	U S TREAS BILL	11/16/2021	0.0000	950,000,000.00	949,871,127.78	0.99995 CITIBANK	949,952,500.00
912796H69	U S TREAS BILL	11/18/2021	0.0000	1,550,000,000.00	1,549,845,234.76	0.99996 CITIBANK	1,549,938,000.00
9127965G0	U S TREAS BILL	12/02/2021	0.0000	2,700,000,000.00	2,698,024,361.82	0.99995 CITIBANK	2,699,865,000.00
912796P52	U S TREAS BILL	12/07/2021	0.0000	400,000,000.00	399,963,900.00	0.99994 CITIBANK	399,976,000.00
912796J59	U S TREAS BILL	12/09/2021	0.0000	900,000,000.00	899,839,612.53	0.99995 CITIBANK	899,955,000.00
912796J67	U S TREAS BILL	12/16/2021	0.0000	1,800,000,000.00	1,799,648,858.40	0.99994 CITIBANK	1,799,892,000.00
912796P78	U S TREAS BILL	12/21/2021	0.0000	300,000,000.00	299,960,829.18	0.99994 CITIBANK	299,982,000.00
912796J75	U S TREAS BILL	12/23/2021	0.0000	1,950,000,000.00	1,949,692,947.83	0.99992 CITIBANK	1,949,844,000.00
912796P86	U S TREAS BILL	12/28/2021	0.0000	500,000,000.00	499,932,236.10	0.99991 CITIBANK	499,955,000.00
912796A90	U S TREAS BILL	12/30/2021	0.0000	2,250,000,000.00	2,247,843,054.08	0.99991 CITIBANK	2,249,797,500.00
912796Q69	U S TREAS BILL	01/11/2022	0.0000	300,000,000.00	299,962,633.32	0.99990 CITIBANK	299,970,000.00
912796K73	U S TREAS BILL	01/13/2022	0.0000	1,500,000,000.00	1,499,682,537.48	0.99990 CITIBANK	1,499,850,000.00
912796C31	U S TREAS BILL	01/27/2022	0.0000	3,400,000,000.00	3,398,358,968.09	0.99986 CITIBANK	3,399,524,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796K99	U S TREAS BILL	02/03/2022	0.0000	300,000,000.00	299,949,552.06	0.99984 CITIBANK	299,952,000.00
912796L80	U S TREAS BILL	02/17/2022	0.0000	1,200,000,000.00	1,199,746,281.21	0.99983 CITIBANK	1,199,796,000.00
912796D30	U S TREAS BILL	02/24/2022	0.0000	2,350,000,000.00	2,348,460,781.27	0.99981 CITIBANK	2,349,553,500.00
912796L98	U S TREAS BILL	03/03/2022	0.0000	300,000,000.00	299,932,727.78	0.99981 CITIBANK	299,943,000.00
912796M97	U S TREAS BILL	03/10/2022	0.0000	700,000,000.00	699,838,854.18	0.99980 CITIBANK	699,860,000.00
912796N21	U S TREAS BILL	03/17/2022	0.0000	750,000,000.00	749,844,541.65	0.99979 CITIBANK	749,842,500.00
912796F38	U S TREAS BILL	03/24/2022	0.0000	2,100,000,000.00	2,098,975,313.21	0.99978 CITIBANK	2,099,538,000.00
912796G45	U S TREAS BILL	04/21/2022	0.0000	1,100,000,000.00	1,099,529,564.55	0.99973 CITIBANK	1,099,703,000.00
912796H44	U S TREAS BILL	05/19/2022	0.0000	2,800,000,000.00	2,798,864,377.10	0.99968 CITIBANK	2,799,104,000.00
912796J42	U S TREAS BILL	06/16/2022	0.0000	1,600,000,000.00	1,598,856,658.36	0.99957 CITIBANK	1,599,312,000.00
912796K57	U S TREAS BILL	07/14/2022	0.0000	1,300,000,000.00	1,299,098,122.90	0.99946 CITIBANK	1,299,298,000.00
912796L64	U S TREAS BILL	08/11/2022	0.0000	2,250,000,000.00	2,248,527,079.11	0.99939 CITIBANK	2,248,627,500.00
912796M71	U S TREAS BILL	09/08/2022	0.0000	2,100,000,000.00	2,098,548,127.76	0.99926 CITIBANK	2,098,446,000.00
				56,200,000,000.00	56,178,200,257.59		56,190,711,000.00
AIP:		0.00					
Book + AIP:		56,178,200,257.59		TREASURY BILL			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128285F3	U S TREAS NOTE	10/15/2021	2.8750	300,000,000.00	300,139,994.16	1.00108	0.01327527		CITIBANK	300,324,000.00	3,982,581.00
912828YP9	U S TREAS NOTE	10/31/2021	1.5000	1,550,000,000.00	1,549,828,942.39	1.00118	0.00627717		CITIBANK	1,551,829,000.00	9,729,613.50
912828YT1	U S TREAS NOTE	11/30/2021	1.5000	1,050,000,000.00	1,049,770,998.14	1.00236	0.00504098		CITIBANK	1,052,478,000.00	5,293,029.00
912828YZ7	U S TREAS NOTE	12/31/2021	1.6250	1,050,000,000.00	1,050,130,517.41	1.00390	0.00410666		CITIBANK	1,054,095,000.00	4,311,993.00
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,244,549.67	1.00440	0.00231658		CITIBANK	602,640,000.00	1,389,948.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	4,550,000,000.00	4,568,253,377.32	1.00438	0.00096340		CITIBANK	4,569,929,000.00	4,383,470.00
9128286H8	U S TREAS NOTE	03/15/2022	2.3750	550,000,000.00	555,851,074.27	1.01063	0.00104972		CITIBANK	555,846,500.00	577,346.00
912828SV3	U S TREAS NOTE	05/15/2022	1.7500	600,000,000.00	606,256,110.12	1.01055	0.00661005		CITIBANK	606,330,000.00	3,966,030.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	650,000,000.00	650,109,722.54	1.00031	0.00042008		CITIBANK	650,201,500.00	273,052.00
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	1,850,000,000.00	1,849,947,520.95	1.00031	0.00031590		CITIBANK	1,850,573,500.00	584,415.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	300,000,000.00	300,012,636.24	1.00027	0.00021060		CITIBANK	300,081,000.00	63,180.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	500,000,000.00	503,370,261.26	1.01234	0.00191576		CITIBANK	506,170,000.00	957,880.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,050,000,000.00	1,049,982,398.82	1.00023	0.00010704		CITIBANK	1,050,241,500.00	112,392.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	600,000,000.00	601,919,702.44	1.01332	0.00066298		CITIBANK	607,992,000.00	397,788.00
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	400,000,000.00	399,990,870.80	1.00020	0.00000343		CITIBANK	400,080,000.00	1,372.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	299,060,221.64	1.01313	0.00634904		CITIBANK	303,939,000.00	1,904,712.00
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	600,000,000.00	599,950,368.00	1.00004	0.00052310		CITIBANK	600,024,000.00	313,860.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	900,000,000.00	905,775,289.30	1.01680	0.00613791		CITIBANK	915,120,000.00	5,524,119.00
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,050,000,000.00	1,049,935,616.83	0.99984	0.00042008		CITIBANK	1,049,832,000.00	441,084.00
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	755,217,531.73	1.01793	0.00479508		CITIBANK	763,447,500.00	3,596,310.00
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,815,310.44	0.99973	0.00031590		CITIBANK	1,199,676,000.00	379,080.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,543,396.44	1.01742	0.00317935		CITIBANK	406,968,000.00	1,271,740.00
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	600,000,000.00	610,314,980.56	1.01652	0.00175611		CITIBANK	609,912,000.00	1,053,666.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,798,538,216.40	0.99922	0.00010704		CITIBANK	3,797,036,000.00	406,752.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	203,903,008.08	1.01875	0.00128453	CITIBANK	203,750,000.00	256,906.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	200,000,000.00	199,779,875.12	1.00465	0.00022099	CITIBANK	200,930,000.00	44,198.00
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,292,589.62	0.99863	0.00052310	CITIBANK	1,697,671,000.00	889,270.00
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,948,014,013.80	0.99836	0.00042008	CITIBANK	2,945,162,000.00	1,239,236.00
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,786,378,436.05	1.01992	0.00347486	CITIBANK	1,784,860,000.00	6,081,005.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,795,943,760.84	0.99820	0.00031590	CITIBANK	1,796,760,000.00	568,620.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,200,000,000.00	1,198,533,597.39	0.99789	0.00026495	CITIBANK	1,197,468,000.00	317,940.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,600,000,000.00	1,597,543,752.20	0.99781	0.00021060	CITIBANK	1,596,496,000.00	336,960.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,200,000,000.00	1,197,975,295.47	0.99742	0.00015965	CITIBANK	1,196,904,000.00	191,580.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,946,397,067.92	0.99727	0.00010704	CITIBANK	1,944,676,500.00	208,728.00
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	600,000,000.00	599,500,685.00	0.99918	0.00000687	CITIBANK	599,508,000.00	4,122.00
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,350,000,000.00	1,347,132,510.51	0.99641	0.00057719	CITIBANK	1,345,153,500.00	779,206.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	1,500,000,000.00	1,499,949,681.81	0.99856	0.00094429	CITIBANK	1,497,840,000.00	1,416,435.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,147,336,052.15	0.99523	0.00036885	CITIBANK	1,144,514,500.00	424,177.50
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,055,001.26	0.99457	0.00026495	CITIBANK	447,556,500.00	119,227.50
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,843,707,082.72	0.99422	0.00015965	CITIBANK	1,839,307,000.00	295,352.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,088,897,337.84	1.04184	0.00181975	CITIBANK	2,083,680,000.00	3,639,500.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	1,900,000,000.00	1,896,463,535.28	0.99645	0.00011050	CITIBANK	1,893,255,000.00	209,950.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,642,353,318.19	0.99504	0.00094429	CITIBANK	2,636,856,000.00	2,502,368.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	950,000,000.00	990,714,708.17	1.04094	0.00672131	CITIBANK	988,893,000.00	6,385,244.50
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,197,746,350.40	0.99430	0.00073770	CITIBANK	1,193,160,000.00	885,240.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	1,100,000,000.00	1,099,350,483.64	0.99711	0.00079484	CITIBANK	1,096,821,000.00	874,324.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,715,005,828.42	1.03570	0.00294837	CITIBANK	1,708,905,000.00	4,864,810.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	900,000,000.00	898,545,085.92	0.99625	0.00047894	CITIBANK	896,625,000.00	431,046.00

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912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	460,685,263.59	1.02141	0.00107044 CITIBANK	459,634,500.00	481,698.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	1,800,000,000.00	1,794,466,156.42	0.99555	0.00016575 CITIBANK	1,791,990,000.00	298,350.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	450,000,000.00	464,576,139.99	1.02902	0.00004121 CITIBANK	463,059,000.00	18,544.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,084,101,090.53	1.02914	0.00627717 CITIBANK	1,080,597,000.00	6,591,028.50
912828G38	U S TREAS NOTE	11/15/2024	2.2500	300,000,000.00	316,188,209.67	1.05246	0.00849864 CITIBANK	315,738,000.00	2,549,592.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	400,000,000.00	412,601,455.18	1.02902	0.00504098 CITIBANK	411,608,000.00	2,016,392.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,122,141,523.68	1.01645	0.00096340 CITIBANK	1,118,095,000.00	1,059,740.00
				64,550,000,000.00	64,898,238,504.73			64,882,239,000.00	96,896,205.00
AIP:		5,229,718.05							
Book + AIP:		64,903,468,222.78	TREASURY NOTE						

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83164D5T2	SBA POOL #503558	12/25/2021	0.8750	16,089.11	16,089.11	0.99699 CITIBANK	16,040.68	11.73
83164D6G9	SBA POOL #503571	01/25/2022	0.8750	3,094.11	3,094.11	0.99745 CITIBANK	3,086.22	2.26
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	11,175.85	11,175.85	0.99685 CITIBANK	11,140.65	8.15
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	10,524.26	10,524.26	0.99682 CITIBANK	10,490.79	7.67
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	25,271.17	25,271.17	0.99604 CITIBANK	25,171.10	18.43
83164EN94	SBA POOL #504016	01/25/2023	0.7500	85,015.85	85,015.85	0.99713 CITIBANK	84,771.85	53.13
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	52,236.29	52,236.29	1.00224 CITIBANK	52,353.30	27.21
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	62,081.11	62,081.11	1.00231 CITIBANK	62,224.52	32.33
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	79,323.18	79,323.18	1.00215 CITIBANK	79,493.72	41.31
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	81,985.17	81,985.17	1.00188 CITIBANK	82,139.30	42.70
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	55,837.38	55,837.38	1.00239 CITIBANK	55,970.83	29.08
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	113,307.18	113,307.18	1.00199 CITIBANK	113,532.66	59.01
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	103,448.87	103,448.87	1.00246 CITIBANK	103,703.35	53.88
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	6,085.12	6,085.12	1.00249 CITIBANK	6,100.27	3.17
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	245,532.27	245,532.27	1.00221 CITIBANK	246,074.90	127.88
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	145,669.80	145,669.80	1.00251 CITIBANK	146,035.43	75.87
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	410,636.56	410,636.56	0.99776 CITIBANK	409,716.73	256.65
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	387,637.17	387,637.17	0.99797 CITIBANK	386,850.27	282.65
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	108,318.20	108,318.20	0.99767 CITIBANK	108,065.82	78.98
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	125,018.12	125,018.12	0.99687 CITIBANK	124,626.81	91.16
83164FT87	SBA POOL #505075	08/25/2025	0.8750	189,440.37	189,440.37	0.99846 CITIBANK	189,148.63	138.13
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	18,643.09	18,643.09	0.99653 CITIBANK	18,578.40	13.59
83164GS94	SBA POOL #505944	05/25/2027	0.5500	55,381.88	55,381.88	1.00227 CITIBANK	55,507.60	25.38
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	154,864.37	154,864.37	1.00231 CITIBANK	155,222.11	70.98

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83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	233,214.61	233,214.61	1.00228 CITIBANK	233,746.34	106.89
83164GU34	SBA POOL #506002	08/25/2027	0.5500	673,372.55	673,372.55	1.00228 CITIBANK	674,907.84	308.63
83164GV25	SBA POOL #506033	09/25/2027	0.5500	16,876.30	16,876.30	1.00229 CITIBANK	16,914.95	7.73
83164GZ96	SBA POOL #506168	11/25/2027	0.5500	172,795.86	172,795.86	1.00229 CITIBANK	173,191.56	79.20
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	391,307.80	391,307.80	1.00228 CITIBANK	392,199.98	179.35
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	319,638.13	319,638.13	1.00226 CITIBANK	320,360.51	146.50
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	332,146.81	332,146.81	1.00229 CITIBANK	332,907.43	152.23
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	177,837.01	177,837.01	1.00202 CITIBANK	178,196.24	81.51
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	169,822.55	169,822.55	1.00147 CITIBANK	170,072.19	77.84
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	342,663.72	342,663.72	1.00205 CITIBANK	343,366.18	157.05
83164HC65	SBA POOL #506393	06/25/2028	0.5500	128,448.55	128,448.55	1.00186 CITIBANK	128,687.46	58.87
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	76,900.33	76,900.33	1.00236 CITIBANK	77,081.81	35.25
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	5,493.26	5,493.26	1.00232 CITIBANK	5,506.00	2.52
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	88,060.48	88,060.48	1.00232 CITIBANK	88,264.78	40.36
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	329,909.31	329,909.31	1.00234 CITIBANK	330,681.30	151.21
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	405,253.63	405,253.63	1.00226 CITIBANK	406,169.50	185.74
83164HL57	SBA POOL #506648	12/25/2028	0.5500	62,455.06	62,455.06	1.00233 CITIBANK	62,600.58	28.63
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	554,994.85	554,994.85	1.00225 CITIBANK	556,243.59	254.37
83164HT26	SBA POOL #506869	04/25/2029	0.5500	496,995.87	496,995.87	1.00233 CITIBANK	498,153.87	227.79
83164HW48	SBA POOL #506967	08/25/2029	0.5500	776,572.96	776,572.96	1.00231 CITIBANK	778,366.84	355.93
83164HY38	SBA POOL #507030	09/25/2029	0.5500	2,422,639.39	2,422,639.39	1.00182 CITIBANK	2,427,048.59	1,110.38
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	214,077.99	214,077.99	1.00233 CITIBANK	214,576.79	98.12
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,307,263.02	2,307,263.02	1.00234 CITIBANK	2,312,662.02	1,057.50
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,533,218.86	1,533,218.86	1.00195 CITIBANK	1,536,208.64	702.73

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83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,169,556.79	1,169,556.79	1.00077 CITIBANK	1,170,457.35	536.05
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,290,335.12	2,290,335.12	1.00235 CITIBANK	2,295,717.41	1,049.74
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,606,633.44	1,606,633.44	1.00281 CITIBANK	1,611,148.08	736.37
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,655,761.79	1,655,761.79	1.00235 CITIBANK	1,659,652.83	758.89
83164JB47	SBA POOL #507259	05/25/2030	0.5500	1,914,180.52	1,914,180.52	1.00237 CITIBANK	1,918,717.13	877.33
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,436,742.76	2,436,742.76	1.00236 CITIBANK	2,442,493.47	1,116.84
83164JC61	SBA POOL #507293	06/25/2030	0.5500	710,360.52	710,360.52	1.00235 CITIBANK	712,029.87	325.58
83164JES1	SBA POOL #507345	07/25/2030	0.5500	859,938.51	859,938.51	1.00235 CITIBANK	861,959.37	394.14
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	1,171,806.88	1,171,806.88	1.00236 CITIBANK	1,174,572.34	537.08
83164JG67	SBA POOL #507421	09/25/2030	0.5500	935,695.84	935,695.84	1.00233 CITIBANK	937,876.01	428.86
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,159,845.80	2,159,845.80	1.00236 CITIBANK	2,164,943.04	989.93
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	692,169.57	692,169.57	1.00236 CITIBANK	693,803.09	317.24
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	3,659,370.32	3,659,370.32	1.00236 CITIBANK	3,668,006.43	1,677.21
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	2,040,904.25	2,040,904.25	1.00236 CITIBANK	2,045,720.78	935.41
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,683,284.36	1,683,284.36	1.00270 CITIBANK	1,687,829.23	806.57
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	1,937,056.42	1,937,056.42	1.00236 CITIBANK	1,941,627.87	887.82
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	1,513,098.87	1,513,098.87	1.00068 CITIBANK	1,514,127.78	725.03
83164JML7	SBA POOL #507563	04/25/2031	0.5500	2,536,588.70	2,536,588.70	1.00189 CITIBANK	2,541,382.85	1,162.60
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	476,872.29	476,872.29	1.00235 CITIBANK	477,992.94	228.50
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	436,474.37	436,474.37	1.00237 CITIBANK	437,508.81	209.14
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	734,797.89	734,797.89	1.00237 CITIBANK	736,539.36	352.09
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	463,060.80	463,060.80	1.00228 CITIBANK	464,116.58	221.88
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	306,685.83	306,685.83	1.00237 CITIBANK	307,412.68	146.95
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	2,623,409.56	2,623,409.56	1.00117 CITIBANK	2,626,478.95	1,257.05



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83164JXB7	SBA POOL #507874	10/25/2031	0.5750	843,724.88	843,724.88	1.00236 CITIBANK	845,716.07	404.28
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	4,169,683.16	4,169,683.16	1.00237 CITIBANK	4,179,565.31	1,997.97
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,418,761.03	2,418,761.03	1.00238 CITIBANK	2,424,517.68	1,158.99
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,510,119.69	1,510,119.69	1.00233 CITIBANK	1,513,638.27	723.60
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,187,625.85	1,187,625.85	1.00066 CITIBANK	1,188,409.68	569.07
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	846,321.40	846,321.40	1.00238 CITIBANK	848,335.64	405.53
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,626,529.32	1,626,529.32	1.00238 CITIBANK	1,630,400.46	779.38
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,572,478.40	1,572,478.40	1.00239 CITIBANK	1,576,236.62	753.48
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	470,581.87	470,581.87	1.00214 CITIBANK	471,588.92	225.49
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,728,106.94	1,728,106.94	1.00239 CITIBANK	1,732,237.12	828.05
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,225,607.42	1,225,607.42	1.00975 CITIBANK	1,237,557.09	612.80
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	1,919,678.51	1,919,678.51	1.00971 CITIBANK	1,938,318.59	959.84
83164KH89	SBA POOL #508355	03/25/2033	0.6000	424,512.49	424,512.49	1.00105 CITIBANK	424,958.23	212.26
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,149,048.84	2,149,048.84	1.00966 CITIBANK	2,169,808.65	1,074.52
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,552,480.97	3,552,480.97	1.01221 CITIBANK	3,595,856.76	1,850.25
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	2,351,112.27	2,351,112.27	1.01138 CITIBANK	2,377,867.93	1,224.54
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	2,588,126.66	2,588,126.66	1.01565 CITIBANK	2,628,630.84	1,455.82
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	2,060,181.03	2,060,181.03	1.02070 CITIBANK	2,102,826.78	2,360.62
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	109,529.55	109,529.55	0.98354 CITIBANK	107,726.69	114.09
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,407,380.81	3,407,380.81	1.02263 CITIBANK	3,484,489.84	2,839.48
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	855,640.72	855,640.72	0.99264 CITIBANK	849,343.20	623.90
83164KZF3	SBA POOL #508842 FR	02/25/2035	0.7500	1,804,081.25	1,804,081.25	1.01831 CITIBANK	1,837,113.98	1,127.55
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	1,267,884.26	1,267,884.26	1.02228 CITIBANK	1,296,132.72	898.08
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,072,340.04	2,072,340.04	1.00170 CITIBANK	2,075,863.02	906.65

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83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,785,834.20	1,785,834.20	1.00168 CITIBANK	1,788,834.40	781.30
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,190,982.95	1,190,982.95	1.00243 CITIBANK	1,193,877.04	521.06
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	2,770,703.03	2,770,703.03	1.00242 CITIBANK	2,777,408.13	1,154.46
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	4,332,184.31	4,332,184.31	1.00242 CITIBANK	4,342,668.20	1,805.08
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	1,720,305.05	1,720,305.05	1.00167 CITIBANK	1,723,177.96	716.79
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,764,557.37	1,764,557.37	1.00242 CITIBANK	1,768,827.60	771.99
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	3,137,076.92	3,137,076.92	0.99809 CITIBANK	3,131,085.10	653.56
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,763,162.25	4,763,162.25	0.99877 CITIBANK	4,757,303.56	1,091.56
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	8,686,518.81	8,686,518.81	0.99877 CITIBANK	8,675,834.39	2,533.57
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	2,014,153.85	2,014,153.85	1.00029 CITIBANK	2,014,737.95	671.38
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	4,217,525.45	4,217,525.45	1.00029 CITIBANK	4,218,748.53	1,405.84
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	3,926,729.13	3,926,729.13	0.99877 CITIBANK	3,921,899.25	1,308.91
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	10,633,641.64	10,633,641.64	1.00029 CITIBANK	10,636,725.40	3,544.55
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	4,238,197.67	4,238,197.67	0.99956 CITIBANK	4,236,332.86	1,412.73
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	9,632,908.05	9,632,908.05	1.00013 CITIBANK	9,634,160.33	3,210.97
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	14,545,292.39	14,545,292.39	1.00017 CITIBANK	14,547,765.09	5,454.48
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,253,358.69	6,253,358.69	1.00029 CITIBANK	6,255,172.16	2,345.01
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	1,879,823.11	1,879,823.11	1.00159 CITIBANK	1,882,812.03	783.26
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,620,048.45	4,620,048.45	1.00244 CITIBANK	4,631,321.37	1,925.02
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	4,419,991.18	4,419,991.18	0.99998 CITIBANK	4,419,902.78	1,841.66
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	8,291,221.16	8,291,221.16	1.00229 CITIBANK	8,310,208.06	3,454.68
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	12,488,711.72	12,488,711.72	1.00215 CITIBANK	12,515,562.45	5,203.63
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	17,005,912.85	17,005,912.85	1.00151 CITIBANK	17,031,591.78	7,085.80
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	9,780,151.37	9,780,151.37	1.00227 CITIBANK	9,802,352.31	4,075.06

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83164MA82	SBA POOL #509931	12/25/2041	0.5000	4,964,859.20	4,964,859.20	1.00005 CITIBANK	4,965,107.44	2,068.69
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	10,186,158.51	10,186,158.51	1.00157 CITIBANK	10,202,150.78	4,244.23
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	13,448,175.49	13,448,175.49	1.00157 CITIBANK	13,469,289.13	5,603.41
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	14,957,016.45	14,957,016.45	1.00145 CITIBANK	14,978,704.12	6,232.09
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	13,246,869.99	13,246,869.99	1.00105 CITIBANK	13,260,779.20	5,519.53
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	13,850,203.65	13,850,203.65	1.00139 CITIBANK	13,869,455.43	5,770.92
83164MC64	SBA POOL #509993	05/25/2042	0.5000	13,976,304.34	13,976,304.34	1.00138 CITIBANK	13,995,591.64	5,823.46
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	10,826,712.94	10,826,712.94	1.00238 CITIBANK	10,852,480.52	4,511.13
83164MD30	SBA POOL #510022	07/25/2042	0.5000	15,147,432.44	15,147,432.44	1.00153 CITIBANK	15,170,608.01	6,311.43
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	17,628,528.25	17,628,528.25	1.00194 CITIBANK	17,662,727.59	7,345.22
83164MH69	SBA POOL #510153	03/25/2043	0.5000	24,436,904.62	24,436,904.62	1.00195 CITIBANK	24,484,556.58	10,182.04
				389,722,901.42	389,722,901.42		390,563,174.44	165,306.70
AIP:		0.00						
Book + AIP:		389,722,901.42	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3105	333,159,000.00	5,099,558.20	5,099,558.20	1.05615	5.23490000 CITIBANK	5,385,897.88	22,246.40
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	654,935.71	654,935.71	1.00827	6.00000000 CITIBANK	660,352.75	3,274.68
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	2,488,156.40	2,488,156.40	1.03578	6.00000000 CITIBANK	2,577,177.41	12,440.78
				1,108,489,000.00	8,242,650.31				8,623,428.04	37,961.86
AIP:		0.00								
Book + AIP:		8,242,650.31		FNMA CMO						

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3135G0Q89	FNMA DEB	10/07/2021	1.3750	300,000,000.00	300,063,130.94	1.00022	0.00664583 CITIBANK	300,066,000.00	1,993,749.00
3135G0S38	FNMA DEB	01/05/2022	2.0000	100,000,000.00	100,511,189.88	1.00488	0.00477778 CITIBANK	100,488,000.00	477,778.00
3135G0T45	FNMA DEB	04/05/2022	1.8750	100,000,000.00	100,928,178.64	1.00921	0.00916667 CITIBANK	100,921,000.00	916,667.00
3135G0W33	FNMA DEB	09/06/2022	1.3750	100,000,000.00	101,182,226.64	1.01168	0.00095486 CITIBANK	101,168,000.00	95,486.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	395,000,000.00	394,890,323.97	1.00036	0.00089583 CITIBANK	395,142,200.00	353,852.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	325,000,000.00	324,859,996.22	0.99975	0.00056250 CITIBANK	324,918,750.00	182,812.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,055,692.42	0.99877	0.00086111 CITIBANK	149,815,500.00	129,166.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,041,274.13	0.98431	0.00037500 CITIBANK	73,823,250.00	28,125.00
				1,545,000,000.00	1,546,532,012.84			1,546,342,700.00	4,177,636.85
AIP:		147,152.78							
Book + AIP:		1,546,679,165.62	FNMA DEB						

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3130AJGL7	FHLB DEB	10/01/2021	0.3200	77,000,000.00	77,000,000.00	1.00000	0.00000000	CITIBANK	77,000,000.00	0.00
3130ALYV0	FHLB DEB	10/08/2021	0.0400	100,000,000.00	99,999,979.36	0.99999	0.00019222	CITIBANK	99,999,000.00	19,222.00
3130AKCB0	FHLB DEB	10/13/2021	0.1250	50,000,000.00	49,999,889.36	1.00002	0.00058333	CITIBANK	50,001,000.00	29,166.50
3130AKD86	FHLB DEB	10/19/2021	0.1250	50,000,000.00	49,999,957.02	1.00000	0.00056250	CITIBANK	50,000,000.00	28,125.00
3130AM6L1	FHLB DEB	10/22/2021	0.0400	50,000,000.00	50,000,126.35	0.99996	0.00017667	CITIBANK	49,998,000.00	8,833.50
3130AMCF7	FHLB DEB	10/25/2021	0.0300	100,000,000.00	99,999,973.34	0.99995	0.00012750	CITIBANK	99,995,000.00	12,750.00
3130AMC34	FHLB DEB	10/25/2021	0.0350	100,000,000.00	99,999,960.00	0.99995	0.00014875	CITIBANK	99,995,000.00	14,875.00
3130AMC42	FHLB DEB	10/27/2021	0.0350	100,000,000.00	99,999,957.14	0.99995	0.00014875	CITIBANK	99,995,000.00	14,875.00
3130AMS94	FHLB DEB	12/03/2021	0.0300	100,000,000.00	99,999,292.14	0.99981	0.00009750	CITIBANK	99,981,000.00	9,750.00
3130AKKZ8	FHLB DEB	12/21/2021	0.0900	150,000,000.00	149,999,047.99	0.99999	0.00025000	CITIBANK	149,998,500.00	37,500.00
3130ANZ86	FHLB DEB	01/10/2022	0.0450	150,000,000.00	150,002,155.50	0.99987	0.00002750	CITIBANK	149,980,500.00	4,125.00
3130AMEN8	FHLB DEB	02/01/2022	0.0450	300,000,000.00	299,998,970.62	0.99984	0.00007500	CITIBANK	299,952,000.00	22,500.00
3130ALAZ7	FHLB DEB	02/01/2022	0.0700	100,000,000.00	100,000,000.00	0.99992	0.00011667	CITIBANK	99,992,000.00	11,667.00
3130ANPH7	FHLB DEB	02/11/2022	0.0500	150,000,000.00	150,002,161.62	0.99989	0.00006806	CITIBANK	149,983,500.00	10,209.00
3130AP2A2	FHLB DEB	02/14/2022	0.0450	200,000,000.00	199,998,200.88	0.99988	0.00002125	CITIBANK	199,976,000.00	4,250.00
313378WG2	FHLB DEB	03/11/2022	2.5000	40,000,000.00	40,430,853.62	1.01092	0.00138889	CITIBANK	40,436,800.00	55,555.60
3130AMWA6	FHLB DEB	03/17/2022	0.0500	100,000,000.00	99,997,369.60	1.00004	0.00014444	CITIBANK	100,004,000.00	14,444.00
3130ALUR3	FHLB DEB	03/25/2022	0.0700	50,000,000.00	50,000,000.00	0.99999	0.00001167	CITIBANK	49,999,500.00	583.50
3130ANZC7	FHLB DEB	04/01/2022	0.0400	150,000,000.00	150,000,000.00	0.99977	0.00002444	CITIBANK	149,965,500.00	3,666.00
3130AMGM8	FHLB DEB	05/10/2022	0.0600	100,000,000.00	100,000,000.00	0.99992	0.00023500	CITIBANK	99,992,000.00	23,500.00
3130AJPU7	FHLB DEB	06/03/2022	0.2500	150,000,000.00	150,174,665.00	1.00113	0.00081944	CITIBANK	150,169,500.00	122,916.00
3130AJY52	FHLB DEB	08/12/2022	0.1250	100,000,000.00	100,047,262.71	1.00025	0.00017014	CITIBANK	100,025,000.00	17,014.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	153,087,340.02	1.02047	0.00583333	CITIBANK	153,070,500.00	874,999.50
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,919,725.64	0.99930	0.00004861	CITIBANK	99,930,000.00	4,861.00

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3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,013,086.90	0.99807	0.00078472	CITIBANK	149,710,500.00	117,708.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,896,009.21	0.99631	0.00015972	CITIBANK	49,815,500.00	7,986.00
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	154,639,437.00	1.02827	0.00191667	CITIBANK	154,240,500.00	287,500.50
				3,067,000,000.00	3,075,205,421.02				3,074,205,800.00	1,758,582.10
AIP:		58,152.77								
Book + AIP:		3,075,263,573.79	FHLB DEB							

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3134GVJ66	FHLMC DEB	06/08/2022	0.2500	150,000,000.00	150,188,727.18	1.00105	0.00078472 CITIBANK	150,157,500.00	117,708.00
3137EAET2	FHLMC DEB	07/25/2022	0.1250	150,000,000.00	150,062,801.54	1.00039	0.00022917 CITIBANK	150,058,500.00	34,375.50
3137EAER6	FHLMC DEB	05/05/2023	0.3750	340,000,000.00	340,910,334.86	1.00219	0.00152083 CITIBANK	340,744,600.00	517,082.20
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	400,000,000.00	400,233,870.73	0.99956	0.00025694 CITIBANK	399,824,000.00	102,776.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	100,000,000.00	100,100,474.32	0.99945	0.00100694 CITIBANK	99,945,000.00	100,694.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,017,342.83	0.99780	0.00081250 CITIBANK	49,890,000.00	40,625.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,211,723.94	0.98650	0.00072917 CITIBANK	98,650,000.00	72,917.00
				1,290,000,000.00	1,290,725,275.40			1,289,269,600.00	986,177.70
AIP:		82,847.23							
Book + AIP:		1,290,808,122.63					FHLMC DEB		



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3133EJT74	FFCB DEB	11/15/2021	3.0500	50,000,000.00	49,998,029.20	1.00363	0.01152222	CITIBANK	50,181,500.00	576,111.00
3133EMHS4	FFCB DEB	11/30/2021	0.1000	150,000,000.00	150,000,072.07	1.00003	0.00033611	CITIBANK	150,004,500.00	50,416.50
3133ELDU5	FFCB DEB	12/13/2021	1.5800	50,000,000.00	49,994,617.37	1.00300	0.00474000	CITIBANK	50,150,000.00	237,000.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,998,557.94	1.00731	0.00527222	CITIBANK	50,365,500.00	263,611.00
3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,993,370.66	1.00533	0.00380208	CITIBANK	50,266,500.00	190,104.00
3133EMPW6	FFCB DEB	02/09/2022	0.0700	200,000,000.00	199,999,282.20	0.99995	0.00010111	CITIBANK	199,990,000.00	20,222.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,995,718.98	1.00905	0.00330306	CITIBANK	50,452,500.00	165,153.00
3133EMUT7	FFCB DEB	03/29/2022	0.0700	200,000,000.00	200,004,207.32	0.99993	0.00000389	CITIBANK	199,986,000.00	778.00
3133ELWD2	FFCB DEB	04/08/2022	0.3750	100,000,000.00	100,167,675.52	1.00166	0.00180208	CITIBANK	100,166,000.00	180,208.00
3133EMXN7	FFCB DEB	04/27/2022	0.0600	50,000,000.00	49,999,766.36	0.99992	0.00025667	CITIBANK	49,996,000.00	12,833.50
3133EMZJ4	FFCB DEB	05/17/2022	0.0600	175,000,000.00	175,004,372.59	0.99993	0.00022333	CITIBANK	174,987,750.00	39,082.75
3133EMF64	FFCB DEB	06/09/2022	0.0600	300,000,000.00	300,000,000.00	0.99998	0.00018667	CITIBANK	299,994,000.00	56,001.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,985,613.17	1.00110	0.00043333	CITIBANK	50,055,000.00	21,666.50
3133EMS60	FFCB DEB	07/14/2022	0.0700	100,000,000.00	100,000,000.00	1.00009	0.00014972	CITIBANK	100,009,000.00	14,972.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,994,241.12	1.01230	0.00337778	CITIBANK	50,615,000.00	168,889.00
3133EMZQ8	FFCB DEB	07/19/2022	0.0700	200,000,000.00	200,011,458.46	1.00024	0.00014000	CITIBANK	200,048,000.00	28,000.00
3133EMU42	FFCB DEB	07/21/2022	0.0600	100,000,000.00	99,987,104.74	0.99996	0.00011667	CITIBANK	99,996,000.00	11,667.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	1.00034	0.00016389	CITIBANK	100,034,000.00	16,389.00
3133EMYM8	FFCB DEB	08/04/2022	0.0800	50,000,000.00	49,995,888.39	1.00017	0.00012667	CITIBANK	50,008,500.00	6,333.50
3133EM2F8	FFCB DEB	08/10/2022	0.0700	100,000,000.00	100,000,000.00	1.00006	0.00009917	CITIBANK	100,006,000.00	9,917.00
3133EM2Z4	FFCB DEB	08/19/2022	0.0700	100,000,000.00	99,998,230.78	0.99985	0.00008167	CITIBANK	99,985,000.00	8,167.00
3133EM3N0	FFCB DEB	08/25/2022	0.0700	100,000,000.00	100,000,000.00	0.99976	0.00007000	CITIBANK	99,976,000.00	7,000.00
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,995,201.10	1.00031	0.00005208	CITIBANK	50,015,500.00	2,604.00
3133EM5T5	FFCB DEB	09/21/2022	0.0700	300,000,000.00	299,978,969.06	0.99988	0.00001944	CITIBANK	299,964,000.00	5,832.00

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3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,993,997.23	0.99954	0.00031389 CITIBANK	74,965,500.00	23,541.75
3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,986,919.68	0.99930	0.00024444 CITIBANK	74,947,500.00	18,333.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,944,364.31	0.99965	0.00026333 CITIBANK	149,947,500.00	39,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,914,887.66	0.99924	0.00007639 CITIBANK	174,867,000.00	13,368.25
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,910,333.56	0.99881	0.00002778 CITIBANK	149,821,500.00	4,167.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,968,342.54	0.99838	0.00053472 CITIBANK	49,919,000.00	26,736.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,922,936.99	0.99891	0.00048958 CITIBANK	74,918,250.00	36,718.50
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,919,073.86	0.99912	0.00007556 CITIBANK	99,912,000.00	7,556.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,959,259.26	0.99810	0.00046181 CITIBANK	99,810,000.00	46,181.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,953,736.18	0.99794	0.00041319 CITIBANK	99,794,000.00	41,319.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,963,389.12	1.02603	0.00467083 CITIBANK	51,301,500.00	233,541.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,974,729.46	0.99800	0.00005500 CITIBANK	39,920,000.00	2,200.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,898,481.40	0.99636	0.00010833 CITIBANK	99,636,000.00	10,833.00
				3,965,000,000.00	3,964,412,828.28			3,967,012,000.00	2,596,952.25
AIP:		37,208.32							
Book + AIP:		3,964,450,036.60	FFCB DEB						

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459058FY4	IBRD DEB	01/26/2022	2.0000	150,000,000.00	150,907,226.55	1.00575	0.00361111 CITIBANK	150,862,500.00	541,666.50
459058DY6	IBRD DEB	02/10/2022	1.6250	100,000,000.00	100,533,679.08	1.00529	0.00230350 CITIBANK	100,529,000.00	230,350.00
459058GU1	IBRD DEB	07/01/2022	2.1250	100,000,000.00	101,518,237.50	1.01443	0.00531250 CITIBANK	101,443,000.00	531,250.00
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.99764	0.00014208 CITIBANK	99,764,000.00	14,208.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,839,504.12	0.99809	0.00055903 CITIBANK	99,809,000.00	55,903.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	301,453,679.08	1.00395	0.00176389 CITIBANK	301,185,000.00	529,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.99836	0.00004333 CITIBANK	99,836,000.00	4,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	210,941,060.68	1.05329	0.01475000 CITIBANK	210,658,000.00	2,950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,861,815.24	0.99760	0.00094444 CITIBANK	199,520,000.00	188,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.99362	0.00023111 CITIBANK	99,362,000.00	23,111.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.99542	0.00162556 CITIBANK	99,542,000.00	162,556.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.99503	0.00104500 CITIBANK	99,503,000.00	104,500.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	154,751,435.97	1.02700	0.00137500 CITIBANK	154,050,000.00	206,250.00
				1,800,000,000.00	1,819,806,638.22			1,816,063,500.00	5,542,182.50
AIP:		1,154,513.90							
Book + AIP:		1,820,961,152.12					SUPRANAT'L DEB		



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3130AMP8	FHLB DEB-CL	10/01/2021	0.4000	100,000,000.00	100,000,000.00	1.00000	0.00000000 CITIBANK	100,000,000.00	0.00
3130AMK4	FHLB DEB-CL	10/01/2021	0.7300	100,000,000.00	100,000,000.00	1.00000	0.00000000 CITIBANK	100,000,000.00	0.00
3130AMEQ1	FHLB DEB-CL STEP	05/06/2024	0.1750	100,000,000.00	100,000,000.00	0.99970	0.00070486 CITIBANK	99,970,000.00	70,486.00
3130AMFA5	FHLB DEB-CL	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.99895	0.00090417 CITIBANK	99,895,000.00	90,417.00
3130AMU59	FHLB DEB-CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.99849	0.00100111 CITIBANK	99,849,000.00	100,111.00
3130AMWC2	FHLB DEB-CL	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.99810	0.00000000 CITIBANK	99,810,000.00	0.00
3130AMN32	FHLB DEB-CL	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.99928	0.00158750 CITIBANK	99,928,000.00	158,750.00
3130AMPG1	FHLB DEB-CL	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.99863	0.00161458 CITIBANK	99,863,000.00	161,458.00
3130ANAK6	FHLB DEB-CL STEP	01/22/2025	0.2000	100,000,000.00	100,000,000.00	0.99943	0.00038333 CITIBANK	99,943,000.00	38,333.00
45905U5Y6	IBRD DEB-CL	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.98122	0.00071667 CITIBANK	98,122,000.00	71,667.00
3130AMC83	FHLB DEB-CL STEP	04/29/2026	0.5500	100,000,000.00	100,000,000.00	0.99933	0.00232222 CITIBANK	99,933,000.00	232,222.00
				1,100,000,000.00	1,100,000,000.00			1,097,313,000.00	923,444.00
AIP:		0.00							
Book + AIP:		1,100,000,000.00	CALLABLE DEB						

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313385MK9	FHLB DN	10/01/2021	0.0000	1,050,000,000.00	1,049,609,541.67	1.00000 CITIBANK	1,050,000,000.00
313385MQ6	FHLB DN	10/06/2021	0.0000	200,000,000.00	199,989,111.12	1.00000 CITIBANK	200,000,000.00
313385MS2	FHLB DN	10/08/2021	0.0000	600,000,000.00	599,939,847.25	1.00000 CITIBANK	600,000,000.00
313385NG7	FHLB DN	10/22/2021	0.0000	350,000,000.00	349,969,581.94	0.99999 CITIBANK	349,996,500.00
313385NK8	FHLB DN	10/25/2021	0.0000	200,000,000.00	199,969,250.00	0.99999 CITIBANK	199,998,000.00
313385NM4	FHLB DN	10/27/2021	0.0000	750,000,000.00	749,905,769.44	0.99999 CITIBANK	749,992,500.00
313385NS1	FHLB DN	11/01/2021	0.0000	300,000,000.00	299,880,916.66	0.99997 CITIBANK	299,991,000.00
313385NW2	FHLB DN	11/05/2021	0.0000	100,000,000.00	99,989,777.78	0.99996 CITIBANK	99,996,000.00
313385PK6	FHLB DN	11/18/2021	0.0000	100,000,000.00	99,976,555.56	0.99995 CITIBANK	99,995,000.00
313385PR1	FHLB DN	11/24/2021	0.0000	200,000,000.00	199,969,236.12	0.99994 CITIBANK	199,988,000.00
313385PY6	FHLB DN	12/01/2021	0.0000	600,000,000.00	599,795,433.32	0.99993 CITIBANK	599,958,000.00
313385QH2	FHLB DN	12/10/2021	0.0000	100,000,000.00	99,984,833.34	0.99992 CITIBANK	99,992,000.00
313385QQ2	FHLB DN	12/17/2021	0.0000	200,000,000.00	199,965,638.90	0.99991 CITIBANK	199,982,000.00
313385RA6	FHLB DN	12/27/2021	0.0000	250,000,000.00	249,949,333.34	0.99990 CITIBANK	249,975,000.00
313385RC2	FHLB DN	12/29/2021	0.0000	100,000,000.00	99,991,152.78	0.99990 CITIBANK	99,990,000.00
313385RH1	FHLB DN	01/03/2022	0.0000	200,000,000.00	199,954,847.22	0.99990 CITIBANK	199,980,000.00
313385SE7	FHLB DN	01/24/2022	0.0000	300,000,000.00	299,944,819.44	0.99987 CITIBANK	299,961,000.00
313385SN7	FHLB DN	02/01/2022	0.0000	100,000,000.00	99,975,750.00	0.99983 CITIBANK	99,983,000.00
313385TN6	FHLB DN	02/25/2022	0.0000	800,000,000.00	799,833,988.89	0.99980 CITIBANK	799,840,000.00
313385TS5	FHLB DN	03/01/2022	0.0000	200,000,000.00	199,955,000.00	0.99979 CITIBANK	199,958,000.00
313385UK0	FHLB DN	03/18/2022	0.0000	50,000,000.00	49,964,513.89	0.99977 CITIBANK	49,988,500.00
313385UN4	FHLB DN	03/21/2022	0.0000	100,000,000.00	99,980,888.88	0.99976 CITIBANK	99,976,000.00
313385UV6	FHLB DN	03/28/2022	0.0000	100,000,000.00	99,979,000.00	0.99975 CITIBANK	99,975,000.00
313385UX2	FHLB DN	03/30/2022	0.0000	50,000,000.00	49,989,256.94	0.99975 CITIBANK	49,987,500.00
313385WB8	FHLB DN	04/27/2022	0.0000	100,000,000.00	99,973,875.00	0.99966 CITIBANK	99,966,000.00
313385WG7	FHLB DN	05/02/2022	0.0000	200,000,000.00	199,930,194.44	0.99965 CITIBANK	199,930,000.00

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313385WL6	FHLB DN	05/06/2022	0.0000	200,000,000.00	199,888,472.24	0.99964 CITIBANK	199,928,000.00
313385WW2	FHLB DN	05/16/2022	0.0000	100,000,000.00	99,944,388.88	0.99963 CITIBANK	99,963,000.00
313385WY8	FHLB DN	05/18/2022	0.0000	100,000,000.00	99,954,625.00	0.99962 CITIBANK	99,962,000.00
313385XA9	FHLB DN	05/20/2022	0.0000	100,000,000.00	99,954,375.00	0.99962 CITIBANK	99,962,000.00
313385XG6	FHLB DN	05/26/2022	0.0000	200,000,000.00	199,945,333.32	0.99961 CITIBANK	199,922,000.00
313385XH4	FHLB DN	05/27/2022	0.0000	150,000,000.00	149,931,750.00	0.99961 CITIBANK	149,941,500.00
313385YU4	FHLB DN	07/01/2022	0.0000	150,000,000.00	149,901,145.83	0.99940 CITIBANK	149,910,000.00
313385A30	FHLB DN	08/01/2022	0.0000	50,000,000.00	49,967,409.72	0.99933 CITIBANK	49,966,500.00
313385A55	FHLB DN	08/03/2022	0.0000	50,000,000.00	49,967,229.17	0.99933 CITIBANK	49,966,500.00
				8,400,000,000.00	8,397,822,843.08		8,398,920,500.00
AIP:			0.00				
Book + AIP:			8,397,822,843.08	FHLB DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053MK7	IBRD DN	10/01/2021	0.0000	600,000,000.00	599,922,361.12	1.00000 CITIBANK	600,000,000.00
459053NK6	IBRD DN	10/25/2021	0.0000	400,000,000.00	399,951,944.42	0.99999 CITIBANK	399,996,000.00
459053NZ3	IBRD DN	11/08/2021	0.0000	100,000,000.00	99,990,777.78	0.99996 CITIBANK	99,996,000.00
459053PA6	IBRD DN	11/09/2021	0.0000	200,000,000.00	199,973,027.78	0.99996 CITIBANK	199,992,000.00
459053PB4	IBRD DN	11/10/2021	0.0000	200,000,000.00	199,973,458.32	0.99996 CITIBANK	199,992,000.00
459053PY4	IBRD DN	12/01/2021	0.0000	400,000,000.00	399,933,361.12	0.99993 CITIBANK	399,972,000.00
459053QH0	IBRD DN	12/10/2021	0.0000	200,000,000.00	199,971,347.22	0.99992 CITIBANK	199,984,000.00
459053RA4	IBRD DN	12/27/2021	0.0000	50,000,000.00	49,986,944.44	0.99990 CITIBANK	49,995,000.00
459053RH9	IBRD DN	01/03/2022	0.0000	500,000,000.00	499,907,416.68	0.99990 CITIBANK	499,950,000.00
459053SE5	IBRD DN	01/24/2022	0.0000	100,000,000.00	99,979,444.44	0.99987 CITIBANK	99,987,000.00
459053SN5	IBRD DN	02/01/2022	0.0000	300,000,000.00	299,950,805.56	0.99983 CITIBANK	299,949,000.00
459053TB0	IBRD DN	02/14/2022	0.0000	100,000,000.00	99,981,666.66	0.99981 CITIBANK	99,981,000.00
459053TN4	IBRD DN	02/25/2022	0.0000	300,000,000.00	299,947,500.00	0.99980 CITIBANK	299,940,000.00
459053TR5	IBRD DN	02/28/2022	0.0000	50,000,000.00	49,983,333.33	0.99979 CITIBANK	49,989,500.00
459053TS3	IBRD DN	03/01/2022	0.0000	650,000,000.00	649,850,965.28	0.99979 CITIBANK	649,863,500.00
459053TT1	IBRD DN	03/02/2022	0.0000	200,000,000.00	199,959,888.88	0.99979 CITIBANK	199,958,000.00
459053UF9	IBRD DN	03/14/2022	0.0000	50,000,000.00	49,986,666.67	0.99977 CITIBANK	49,988,500.00
459053US1	IBRD DN	03/25/2022	0.0000	250,000,000.00	249,935,083.32	0.99976 CITIBANK	249,940,000.00
459053UZ5	IBRD DN	04/01/2022	0.0000	550,000,000.00	549,853,027.75	0.99970 CITIBANK	549,835,000.00
459053XN9	IBRD DN	06/01/2022	0.0000	200,000,000.00	199,945,333.32	0.99953 CITIBANK	199,906,000.00
459053YU2	IBRD DN	07/01/2022	0.0000	100,000,000.00	99,969,222.22	0.99940 CITIBANK	99,940,000.00
				5,500,000,000.00	5,498,953,576.31		5,499,154,500.00
AIP:		0.00					
Book + AIP:		5,498,953,576.31	IBRD DN				



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515MK5	IFC DN	10/01/2021	0.0000	150,000,000.00	149,851,750.00	1.00000 CITIBANK	150,000,000.00
459515MS8	IFC DN	10/08/2021	0.0000	100,000,000.00	99,985,333.34	1.00000 CITIBANK	100,000,000.00
459515NF5	IFC DN	10/21/2021	0.0000	100,000,000.00	99,980,944.44	0.99999 CITIBANK	99,999,000.00
459515NZ1	IFC DN	11/08/2021	0.0000	100,000,000.00	99,990,277.78	0.99996 CITIBANK	99,996,000.00
459515PY2	IFC DN	12/01/2021	0.0000	200,000,000.00	199,964,020.83	0.99993 CITIBANK	199,986,000.00
459515QH8	IFC DN	12/10/2021	0.0000	100,000,000.00	99,981,937.50	0.99992 CITIBANK	99,992,000.00
459515RH7	IFC DN	01/03/2022	0.0000	200,000,000.00	199,961,805.56	0.99990 CITIBANK	199,980,000.00
459515RQ7	IFC DN	01/10/2022	0.0000	100,000,000.00	99,980,569.44	0.99989 CITIBANK	99,989,000.00
459515SR4	IFC DN	02/04/2022	0.0000	50,000,000.00	49,993,097.22	0.99983 CITIBANK	49,991,500.00
459515SU7	IFC DN	02/07/2022	0.0000	150,000,000.00	149,977,027.78	0.99982 CITIBANK	149,973,000.00
459515TB8	IFC DN	02/14/2022	0.0000	125,000,000.00	124,978,111.11	0.99981 CITIBANK	124,976,250.00
459515TN2	IFC DN	02/25/2022	0.0000	100,000,000.00	99,980,777.78	0.99980 CITIBANK	99,980,000.00
459515TV4	IFC DN	03/04/2022	0.0000	50,000,000.00	49,990,555.56	0.99979 CITIBANK	49,989,500.00
				1,525,000,000.00	1,524,616,208.34		1,524,852,250.00
AIP:		0.00					
Book + AIP:		1,524,616,208.34	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LRH5	IADB DN	01/03/2022	0.0000	50,000,000.00	49,991,666.67	0.99990 CITIBANK	49,995,000.00
				50,000,000.00	49,991,666.67		49,995,000.00
AIP:		0.00					
Book + AIP:		49,991,666.67	IADB DN				

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06054R3A8	BOFA BN	01/03/2022	06/04/2021	0.1000	50,000,000.00	50,000,000.00	0.2250	0.999673609 MESIROW	49,983,680.43	16,527.78
					50,000,000.00	50,000,000.00			49,983,680.43	16,527.78
AIP:				0.00						
Book + AIP:					50,000,000.00			BANK NOTE		



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86565C2B4	SUMITOMO YCD	10/01/2021	07/01/2021	0.1000	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	25,555.56
06417MLJ2	SCOTIA YCD	10/01/2021	10/14/2020	0.2500	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	244,444.44
22535CZG9	CR AG CIB YCD	10/01/2021	05/04/2021	0.1300	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	54,166.67
06742TXS0	BARCLAYS YCD	10/01/2021	04/28/2021	0.1900	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	82,333.33
23344NGZ3	DNB YCD	10/01/2021	09/21/2021	0.0600	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	1,666.67
78012UZH1	RB CANADA YCD	10/01/2021	11/18/2020	0.2700	150,000,000.00	150,000,000.00	0.0800	1.000000000 MESIROW	150,000,000.00	356,625.00
63873QNW0	NATIXIS YCD	10/01/2021	03/23/2021	0.1800	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	96,000.00
65602YLB4	NORINCHUK YCD	10/01/2021	07/01/2021	0.1000	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	25,555.56
65558T7E9	NORDEA ABP YCD	10/01/2021	04/15/2021	0.1200	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	56,333.33
05576T4X4	BNP YCD	10/01/2021	04/27/2021	0.1600	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	69,777.78
87019V2F3	SWEDBANK YCD	10/01/2021	07/01/2021	0.0800	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	20,444.44
34959TRF5	FORTIS YCD	10/01/2021	04/15/2021	0.1600	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	75,111.11
21684XPX8	RABOBANK YCD	10/01/2021	04/14/2021	0.1300	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	61,388.89
83369X2V9	SOC GEN YCD	10/01/2021	05/11/2021	0.1300	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	51,638.89
22552G3F5	CR SUISSE YCD	10/01/2021	03/29/2021	0.2300	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	118,833.33
06367CHE0	MONTREAL YCD	10/01/2021	06/24/2021	0.1000	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	27,500.00
83050PUD9	SE BANKEN YCD	10/01/2021	04/23/2021	0.1500	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	67,083.33
86959RRZ5	SVENSKA YCD	10/01/2021	07/09/2021	0.0900	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	21,000.00
86564GB67	SUMI TRUST YCD	10/01/2021	07/01/2021	0.1000	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	25,555.56
83369X2G2	SOC GEN YCD	10/01/2021	04/08/2021	0.1800	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	88,000.00
22536UP95	CIC YCD	10/01/2021	03/23/2021	0.1600	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	85,333.33
34959TRH1	FORTIS YCD	10/01/2021	05/10/2021	0.1500	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	60,000.00
55380TVC1	MUFG BK YCD	10/01/2021	08/05/2021	0.0700	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	11,083.33
13606CMF8	CIBC YCD	10/01/2021	02/04/2021	0.1400	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	92,944.44

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89114W4Z5	TORONTO YCD	10/01/2021	03/23/2021	0.1700	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	90,666.67
23344NBQ8	DNB YCD	10/01/2021	07/01/2021	0.0900	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	23,000.00
60710RPW9	MIZUHO YCD	10/01/2021	05/27/2021	0.0900	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	31,750.00
06742TYZ3	BARCLAYS YCD	10/01/2021	06/16/2021	0.0600	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	17,833.33
4823TCZJ5	KBC YCD	10/01/2021	07/19/2021	0.0900	100,000,000.00	100,000,000.00	0.0800	1.000000000 MESIROW	100,000,000.00	18,500.00
55380TSP6	MUFG BK YCD	10/06/2021	04/30/2021	0.1600	100,000,000.00	100,000,000.00	0.0800	1.000011103 MESIROW	100,001,110.34	68,444.44
05586FPQ4	BNP YCD	10/08/2021	07/13/2021	0.1000	100,000,000.00	100,000,000.00	0.0800	1.000003885 MESIROW	100,000,388.54	22,222.22
60710R4S1	MIZUHO YCD	10/15/2021	09/14/2021	0.0600	100,000,000.00	100,000,000.00	0.0800	0.999992222 MESIROW	99,999,222.16	2,833.33
86565C6D6	SUMITOMO YCD	10/18/2021	09/10/2021	0.0500	150,000,000.00	150,000,000.00	0.0800	0.999985833 MESIROW	149,997,874.92	4,375.00
20271EVC0	CB AUS YCD	10/22/2021	04/22/2021	0.1100	100,000,000.00	100,000,000.00	0.0800	1.000017476 MESIROW	100,001,747.61	49,500.00
89114WCL7	TORONTO YCD	10/25/2021	06/23/2021	0.1100	100,000,000.00	100,000,000.00	0.0800	1.000019983 MESIROW	100,001,998.26	30,555.56
86564GX63	SUMI TRUST YCD	10/25/2021	09/23/2021	0.0700	100,000,000.00	100,000,000.00	0.0800	0.999993333 MESIROW	99,999,333.29	1,555.56
65602YPA2	NORINCHUK YCD	10/25/2021	09/28/2021	0.0500	100,000,000.00	100,000,000.00	0.0800	0.999980001 MESIROW	99,998,000.08	416.67
83369X5E4	SOC GEN YCD	10/25/2021	08/19/2021	0.0800	100,000,000.00	100,000,000.00	0.0800	0.999999995 MESIROW	99,999,999.49	9,555.56
83369X3P1	SOC GEN YCD	10/25/2021	05/25/2021	0.1100	100,000,000.00	100,000,000.00	0.0800	1.000019978 MESIROW	100,001,997.79	39,416.67
06742TXJ0	BARCLAYS YCD	10/25/2021	04/13/2021	0.2100	100,000,000.00	100,000,000.00	0.0800	1.000086609 MESIROW	100,008,660.88	99,750.00
05586FPG6	BNP YCD	10/25/2021	06/24/2021	0.1200	100,000,000.00	100,000,000.00	0.0800	1.000026648 MESIROW	100,002,664.76	33,000.00
87019V2J5	SWEDBANK YCD	10/25/2021	07/19/2021	0.0900	100,000,000.00	100,000,000.00	0.0800	1.000006656 MESIROW	100,000,665.64	18,500.00
21684XQH2	RABOBANK YCD	10/25/2021	04/27/2021	0.1500	50,000,000.00	50,000,000.00	0.0800	1.000046629 MESIROW	50,002,331.46	32,708.33
20271EVF3	CB AUS YCD	10/27/2021	05/03/2021	0.1100	100,000,000.00	100,000,000.00	0.0800	1.000021639 MESIROW	100,002,163.88	46,138.89
86564GH95	SUMI TRUST YCD	10/27/2021	07/27/2021	0.1100	100,000,000.00	100,000,000.00	0.0800	1.000021654 MESIROW	100,002,165.38	20,166.67
63873QQM9	NATIXIS YCD	10/27/2021	08/18/2021	0.0600	100,000,000.00	100,000,000.00	0.0800	0.999985552 MESIROW	99,998,555.22	7,333.33
05252WSG9	ANZ YCD	11/03/2021	04/20/2021	0.1100	50,000,000.00	50,000,000.00	0.1100	0.999999949 MESIROW	49,999,997.47	25,055.56
55380TWX4	MUFG BK YCD	11/05/2021	09/28/2021	0.0600	100,000,000.00	100,000,000.00	0.1100	0.999951394 MESIROW	99,995,139.36	500.00

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60710RZW8	MIZUHO YCD	11/08/2021	08/05/2021	0.1000	100,000,000.00	100,000,000.00	0.1100	0.999989427 MESIROW	99,998,942.73	15,833.33
23341V6L0	DNB YCD	11/10/2021	05/10/2021	0.1200	100,000,000.00	100,000,000.00	0.1100	1.000011051 MESIROW	100,001,105.11	48,000.00
86959RSL5	SVENSKA YCD	11/15/2021	08/18/2021	0.0900	100,000,000.00	100,000,000.00	0.1100	0.999974988 MESIROW	99,997,498.83	11,000.00
86565C6M6	SUMITOMO YCD	11/15/2021	09/15/2021	0.0700	100,000,000.00	100,000,000.00	0.1100	0.999950003 MESIROW	99,995,000.26	3,111.11
78012UJ97	RB CANADA YCD	11/18/2021	03/23/2021	0.1800	100,000,000.00	100,000,000.00	0.1100	1.000093179 MESIROW	100,009,317.89	96,000.00
06367CLQ8	MONTREAL YCD	11/23/2021	09/23/2021	0.0700	100,000,000.00	100,000,000.00	0.1100	0.999941118 MESIROW	99,994,111.81	1,555.56
55380TWQ9	MUFG BK YCD	11/23/2021	09/21/2021	0.0800	100,000,000.00	100,000,000.00	0.1100	0.999955837 MESIROW	99,995,583.69	2,222.22
87019V3L9	SWEDBANK YCD	11/23/2021	09/22/2021	0.0600	100,000,000.00	100,000,000.00	0.1100	0.999926398 MESIROW	99,992,639.84	1,500.00
86565C6Z7	SUMITOMO YCD	11/23/2021	09/21/2021	0.0700	100,000,000.00	100,000,000.00	0.1100	0.999941117 MESIROW	99,994,111.75	1,944.44
22536UU99	CIC YCD	11/24/2021	05/20/2021	0.1500	100,000,000.00	100,000,000.00	0.1100	1.000059898 MESIROW	100,005,989.80	55,833.33
21684XRK4	RABOBANK YCD	12/01/2021	06/03/2021	0.1000	100,000,000.00	100,000,000.00	0.1300	0.999949104 MESIROW	99,994,910.45	33,333.33
83369X3G1	SOC GEN YCD	12/01/2021	05/19/2021	0.1500	100,000,000.00	100,000,000.00	0.1300	1.000033758 MESIROW	100,003,375.75	56,250.00
05586FPU5	BNP YCD	12/01/2021	07/22/2021	0.1200	100,000,000.00	100,000,000.00	0.1300	0.999983007 MESIROW	99,998,300.72	23,666.67
60710RQ24	MIZUHO YCD	12/01/2021	08/19/2021	0.1100	100,000,000.00	100,000,000.00	0.1300	0.999966090 MESIROW	99,996,608.96	13,138.89
83050PWR6	SE BANKEN YCD	12/01/2021	08/03/2021	0.1100	50,000,000.00	50,000,000.00	0.1300	0.999966079 MESIROW	49,998,303.94	9,013.89
63873QPT5	NATIXIS YCD	12/01/2021	05/13/2021	0.1500	100,000,000.00	100,000,000.00	0.1300	1.000033752 MESIROW	100,003,375.20	58,750.00
60710RW27	MIZUHO YCD	12/08/2021	08/25/2021	0.1100	100,000,000.00	100,000,000.00	0.1300	0.999962204 MESIROW	99,996,220.37	11,305.56
87019V3E5	SWEDBANK YCD	12/10/2021	09/14/2021	0.0700	100,000,000.00	100,000,000.00	0.1300	0.999883354 MESIROW	99,988,335.45	3,305.56
65558UEY4	NORDEA ABP YCD	12/10/2021	08/12/2021	0.1000	100,000,000.00	100,000,000.00	0.1300	0.999941646 MESIROW	99,994,164.63	13,888.89
21684XSZ0	RABOBANK YCD	12/17/2021	08/31/2021	0.1000	100,000,000.00	100,000,000.00	0.1300	0.999935827 MESIROW	99,993,582.72	8,611.11
4823TCD75	KBC YCD	12/17/2021	09/17/2021	0.1000	50,000,000.00	50,000,000.00	0.1300	0.999935840 MESIROW	49,996,792.02	1,944.44
06367CHQ3	MONTREAL YCD	12/27/2021	07/06/2021	0.1100	100,000,000.00	100,000,000.00	0.1300	0.999951598 MESIROW	99,995,159.84	26,583.33
83050PWX3	SE BANKEN YCD	12/29/2021	08/26/2021	0.1000	100,000,000.00	100,000,000.00	0.1300	0.999925825 MESIROW	99,992,582.50	10,000.00
65558UGV8	NORDEA ABP YCD	12/29/2021	09/28/2021	0.0700	100,000,000.00	100,000,000.00	0.1300	0.999851712 MESIROW	99,985,171.24	583.33

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63253TX52	NAT AUB YCD	01/03/2022	04/07/2021	0.1400	100,000,000.00	100,000,000.00	0.1390	1.000002360 MESIROW	100,000,236.04	68,833.33
53947CJ58	LLOYDS YCD	01/03/2022	04/15/2021	0.1900	50,000,000.00	50,000,000.00	0.1390	1.000132795 MESIROW	50,006,639.74	44,597.22
13606CUD4	CIBC YCD	01/03/2022	07/01/2021	0.1100	100,000,000.00	100,000,000.00	0.1390	0.999924203 MESIROW	99,992,420.33	28,111.11
86564GU66	SUMI TRUST YCD	01/03/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1390	0.999950386 MESIROW	99,995,038.63	5,666.67
78012UK95	RB CANADA YCD	01/03/2022	04/15/2021	0.1700	100,000,000.00	100,000,000.00	0.1390	1.000080626 MESIROW	100,008,062.55	79,805.56
23344NGN0	DNB YCD	01/03/2022	09/16/2021	0.0600	100,000,000.00	100,000,000.00	0.1390	0.999793788 MESIROW	99,979,378.80	2,500.00
65602YNJ5	NORINCHUK YCD	01/03/2022	08/31/2021	0.1100	100,000,000.00	100,000,000.00	0.1390	0.999924271 MESIROW	99,992,427.09	9,472.22
86564GS93	SUMI TRUST YCD	01/10/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.1390	0.999974727 MESIROW	99,997,472.75	8,305.56
20271EVV8	CB AUS YCD	01/13/2022	07/15/2021	0.1100	100,000,000.00	100,000,000.00	0.1390	0.999916160 MESIROW	99,991,616.02	23,833.33
65602YNW6	NORINCHUK YCD	01/24/2022	09/16/2021	0.1000	100,000,000.00	100,000,000.00	0.1390	0.999875453 MESIROW	99,987,545.35	4,166.67
83369X6G8	SOC GEN YCD	01/24/2022	09/22/2021	0.1000	100,000,000.00	100,000,000.00	0.1390	0.999875461 MESIROW	99,987,546.09	2,500.00
20271EVX4	CB AUS YCD	01/24/2022	07/23/2021	0.1200	150,000,000.00	150,000,000.00	0.1390	0.999939229 MESIROW	149,990,884.34	35,000.00
22535C2U4	CR AG CIB YCD	02/01/2022	09/14/2021	0.1000	100,000,000.00	100,000,000.00	0.1480	0.999836059 MESIROW	99,983,605.90	4,722.22
22536UX70	CIC YCD	02/01/2022	07/21/2021	0.1300	100,000,000.00	100,000,000.00	0.1480	0.999938400 MESIROW	99,993,839.97	26,000.00
06742TZK5	BARCLAYS YCD	02/01/2022	08/19/2021	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999972596 MESIROW	99,997,259.60	16,722.22
06367CL96	MONTREAL YCD	02/11/2022	09/09/2021	0.1200	100,000,000.00	100,000,000.00	0.1480	0.999896572 MESIROW	99,989,657.20	7,333.33
89114WE76	TORONTO YCD	02/14/2022	08/12/2021	0.1300	100,000,000.00	100,000,000.00	0.1480	0.999931937 MESIROW	99,993,193.71	18,055.56
63253TY77	NAT AUB YCD	02/14/2022	09/08/2021	0.1000	100,000,000.00	100,000,000.00	0.1480	0.999818732 MESIROW	99,981,873.23	6,388.89
65558UGC0	NORDEA ABP YCD	02/14/2022	09/08/2021	0.1100	100,000,000.00	100,000,000.00	0.1480	0.999856485 MESIROW	99,985,648.54	7,027.78
34959TRN8	FORTIS YCD	02/14/2022	08/13/2021	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999969688 MESIROW	99,996,968.82	19,055.56
13606CVR2	CIBC YCD	02/25/2022	08/17/2021	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999967247 MESIROW	99,996,724.74	17,500.00
05586FSU2	BNP YCD	02/25/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1480	0.999885701 MESIROW	99,988,570.15	5,666.67
06367CKE6	MONTREAL YCD	02/25/2022	08/24/2021	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999967264 MESIROW	99,996,726.38	14,777.78
06742TZX7	BARCLAYS YCD	02/25/2022	09/21/2021	0.1200	100,000,000.00	100,000,000.00	0.1480	0.999885716 MESIROW	99,988,571.56	3,333.33



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65558UFP2	NORDEA ABP YCD	02/25/2022	08/20/2021	0.1300	100,000,000.00	100,000,000.00	0.1480	0.999926453 MESIROW	99,992,645.28	15,166.67
86959RSS0	SVENSKA YCD	02/25/2022	08/30/2021	0.1300	100,000,000.00	100,000,000.00	0.1480	0.999926475 MESIROW	99,992,647.46	11,555.56
89114WEL5	TORONTO YCD	02/25/2022	08/19/2021	0.1400	100,000,000.00	100,000,000.00	0.1480	0.999967252 MESIROW	99,996,725.21	16,722.22
83369X6H6	SOC GEN YCD	02/28/2022	09/29/2021	0.1100	100,000,000.00	100,000,000.00	0.1580	0.999800128 MESIROW	99,980,012.76	611.11
22536UZ45	CIC YCD	03/01/2022	09/02/2021	0.1200	100,000,000.00	100,000,000.00	0.1580	0.999840653 MESIROW	99,984,065.27	9,666.67
13606CWR1	CIBC YCD	03/01/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1580	0.999840679 MESIROW	99,984,067.91	5,666.67
06417MPR0	SCOTIA YCD	03/01/2022	05/18/2021	0.1900	100,000,000.00	100,000,000.00	0.1580	1.000133658 MESIROW	100,013,365.80	71,777.78
06742TZN9	BARCLAYS YCD	03/01/2022	08/31/2021	0.1400	100,000,000.00	100,000,000.00	0.1580	0.999924470 MESIROW	99,992,447.02	12,055.56
63253TY85	NAT AUB YCD	03/01/2022	09/20/2021	0.1000	100,000,000.00	100,000,000.00	0.1580	0.999756863 MESIROW	99,975,686.31	3,055.56
89114WFM2	TORONTO YCD	03/09/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.1580	0.999876362 MESIROW	99,987,636.17	8,305.56
86959RSX9	SVENSKA YCD	03/09/2022	09/07/2021	0.1200	100,000,000.00	100,000,000.00	0.1580	0.999832228 MESIROW	99,983,222.79	8,000.00
65558UGG1	NORDEA ABP YCD	03/09/2022	09/14/2021	0.1300	100,000,000.00	100,000,000.00	0.1580	0.999876377 MESIROW	99,987,637.68	6,138.89
22536UZ52	CIC YCD	03/09/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.1580	0.999876362 MESIROW	99,987,636.17	8,305.56
21684XTJ5	RABOBANK YCD	03/14/2022	09/14/2014	0.1100	100,000,000.00	100,000,000.00	0.1580	0.999775834 MESIROW	99,977,583.36	786,500.00
34959TRQ1	FORTIS YCD	03/14/2022	09/09/2021	0.1400	100,000,000.00	100,000,000.00	0.1580	0.999917997 MESIROW	99,991,799.74	8,555.56
89114WQG2	TORONTO YCD	03/25/2022	09/22/2021	0.1300	100,000,000.00	100,000,000.00	0.1580	0.999863968 MESIROW	99,986,396.84	3,250.00
53947CN61	LLOYDS YCD	03/25/2022	09/14/2021	0.1400	50,000,000.00	50,000,000.00	0.1580	0.999912516 MESIROW	49,995,625.82	3,305.56
22535C3E9	CR AG CIB YCD	03/25/2022	09/22/2021	0.0900	100,000,000.00	100,000,000.00	0.1580	0.999669681 MESIROW	99,966,968.09	2,250.00
06417MRK3	SCOTIA YCD	03/25/2022	09/17/2021	0.1300	100,000,000.00	100,000,000.00	0.1580	0.999863955 MESIROW	99,986,395.45	5,055.56
06742TYC4	BARCLAYS YCD	04/01/2022	05/18/2021	0.2400	100,000,000.00	100,000,000.00	0.1710	1.000347749 MESIROW	100,034,774.89	90,666.67
21684XTK2	RABOBANK YCD	04/01/2022	09/28/2021	0.1300	100,000,000.00	100,000,000.00	0.1710	0.999792892 MESIROW	99,979,289.19	1,083.33
06367CF69	MONTREAL YCD	04/01/2022	05/13/2021	0.2100	100,000,000.00	100,000,000.00	0.1710	1.000196286 MESIROW	100,019,628.59	82,250.00
06417MNV1	SCOTIA YCD	04/01/2022	04/20/2021	0.2200	100,000,000.00	100,000,000.00	0.1710	1.000246643 MESIROW	100,024,664.26	100,222.22
34959TRS7	FORTIS YCD	04/01/2022	09/20/2021	0.1400	100,000,000.00	100,000,000.00	0.1710	0.999843376 MESIROW	99,984,337.62	4,277.78

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63253TX60	NAT AUB YCD	04/01/2022	04/15/2021	0.1900	100,000,000.00	100,000,000.00	0.1710	1.000095202 MESIROW	100,009,520.22	89,194.44
53947CKD9	LLOYDS YCD	04/01/2022	06/22/2021	0.1800	50,000,000.00	50,000,000.00	0.1710	1.000045025 MESIROW	50,002,251.23	25,250.00
78012UL94	RB CANADA YCD	04/01/2022	05/17/2021	0.1600	100,000,000.00	100,000,000.00	0.1710	0.999943911 MESIROW	99,994,391.10	60,888.89
63873QPVO	NATIXIS YCD	04/01/2022	06/10/2021	0.1700	100,000,000.00	100,000,000.00	0.1710	0.999994488 MESIROW	99,999,448.79	53,361.11
86959RTE0	SVENSKA YCD	04/01/2022	09/21/2021	0.1300	100,000,000.00	100,000,000.00	0.1710	0.999792870 MESIROW	99,979,287.01	3,611.11
13606CWA8	CIBC YCD	04/01/2022	09/02/2021	0.1400	100,000,000.00	100,000,000.00	0.1710	0.999843316 MESIROW	99,984,331.57	11,277.78
89114WA54	TORONTO YCD	04/01/2022	04/29/2021	0.2300	100,000,000.00	100,000,000.00	0.1710	1.000297165 MESIROW	100,029,716.48	99,027.78
53947CP36	LLOYDS YCD	05/02/2022	09/23/2021	0.1400	100,000,000.00	100,000,000.00	0.1840	0.999739916 MESIROW	99,973,991.59	3,111.11
78012UU52	RB CANADA YCD	06/01/2022	09/23/2021	0.1600	100,000,000.00	100,000,000.00	0.1970	0.999750534 MESIROW	99,975,053.44	3,555.56
53947CK98	LLOYDS YCD	06/01/2022	06/09/2021	0.2000	50,000,000.00	50,000,000.00	0.1970	1.000019382 MESIROW	50,000,969.10	31,666.67
53947CL22	LLOYDS YCD	07/01/2022	07/02/2021	0.2300	100,000,000.00	100,000,000.00	0.2100	1.000150501 MESIROW	100,015,050.11	58,138.89
78012UP41	RB CANADA YCD	07/01/2022	06/30/2021	0.2000	100,000,000.00	100,000,000.00	0.2100	0.999923466 MESIROW	99,992,346.58	51,666.67
89114WH24	TORONTO YCD	07/01/2022	09/28/2021	0.1700	100,000,000.00	100,000,000.00	0.2100	0.999697126 MESIROW	99,969,712.64	1,416.67
					13,050,000,000.00	13,050,000,000.00			13,049,488,439.10	5,235,513.95
AIP:				0.00						
Book + AIP:					13,050,000,000.00			CD YANKEE		



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83369BX19	SOC GEN NY CP	10/01/2021	0.0000	200,000,000.00	199,916,500.00	0.0008	0	MESIROW	200,000,000.00
03785DX19	APPLE CP	10/01/2021	0.0000	50,000,000.00	49,993,541.67	0.0008	0	MESIROW	50,000,000.00
17327AX10	CGMI CP	10/01/2021	0.0000	100,000,000.00	99,909,333.34	0.0008	0	MESIROW	100,000,000.00
04821TX18	ATLANTIC CP	10/01/2021	0.0000	50,000,000.00	49,967,083.33	0.0008	0	MESIROW	50,000,000.00
46640PX16	JPM LLC CP	10/01/2021	0.0000	100,000,000.00	99,829,416.66	0.0008	0	MESIROW	100,000,000.00
22533TX19	CR AG NY CP	10/01/2021	0.0000	100,000,000.00	99,944,388.88	0.0008	0	MESIROW	100,000,000.00
89233GX19	TOYOTA CP	10/01/2021	0.0000	100,000,000.00	99,920,000.00	0.0008	0	MESIROW	100,000,000.00
60689FX11	MIZUHO NY CP	10/01/2021	0.0000	100,000,000.00	99,980,555.56	0.0008	0	MESIROW	100,000,000.00
88602TX16	THUNDER CP	10/01/2021	0.0000	50,000,000.00	49,955,138.89	0.0008	0	MESIROW	50,000,000.00
62479LX18	MUFG BK CP	10/01/2021	0.0000	100,000,000.00	99,981,916.66	0.0008	0	MESIROW	100,000,000.00
63873JX13	NATIXIS NY CP	10/01/2021	0.0000	150,000,000.00	149,985,000.00	0.0008	0	MESIROW	150,000,000.00
38346LX19	GOTHAM CP	10/01/2021	0.0000	50,000,000.00	49,985,875.00	0.0008	0	MESIROW	50,000,000.00
62479LX67	MUFG BK CP	10/06/2021	0.0000	100,000,000.00	99,998,055.56	0.0008	5	MESIROW	99,998,958.33
74271TX81	PROCTER CP	10/08/2021	0.0000	105,000,000.00	104,987,750.01	0.0008	7	MESIROW	104,998,468.75
67983TX84	OLD LINE CP	10/08/2021	0.0000	50,000,000.00	49,959,333.33	0.0008	7	MESIROW	49,999,270.83
15963TX87	CHARIOT CP	10/08/2021	0.0000	150,000,000.00	149,943,472.22	0.0008	7	MESIROW	149,997,812.50
03785DX84	APPLE CP	10/08/2021	0.0000	100,000,000.00	99,987,000.00	0.0008	7	MESIROW	99,998,541.67
92512LX89	VERSAILLES CP	10/08/2021	0.0000	50,000,000.00	49,984,416.67	0.0008	7	MESIROW	49,999,270.83
74271TXN8	PROCTER CP	10/22/2021	0.0000	50,000,000.00	49,993,680.56	0.0008	21	MESIROW	49,997,812.50
4820P2XN0	JUPITER CP	10/22/2021	0.0000	50,000,000.00	49,986,388.89	0.0008	21	MESIROW	49,997,812.50
38346LXR2	GOTHAM CP	10/25/2021	0.0000	50,000,000.00	49,985,833.33	0.0008	24	MESIROW	49,997,500.00
03785DXR2	APPLE CP	10/25/2021	0.0000	105,000,000.00	104,983,550.01	0.0008	24	MESIROW	104,994,750.00
4820P2XR1	JUPITER CP	10/25/2021	0.0000	50,000,000.00	49,986,805.56	0.0008	24	MESIROW	49,997,500.00
89233GXT8	TOYOTA CP	10/27/2021	0.0000	100,000,000.00	99,926,250.00	0.0008	26	MESIROW	99,994,583.33

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53127TXT5	LIBERTY CP	10/27/2021	0.0000	50,000,000.00	49,985,138.89	0.0008	26	MESIROW	49,997,291.67
60689FXT0	MIZUHO NY CP	10/27/2021	0.0000	200,000,000.00	199,949,500.00	0.0008	26	MESIROW	199,989,166.67
03785DXT8	APPLE CP	10/27/2021	0.0000	50,000,000.00	49,991,416.67	0.0008	26	MESIROW	49,997,291.67
15963TXT1	CHARIOT CP	10/27/2021	0.0000	50,000,000.00	49,984,722.22	0.0008	26	MESIROW	49,997,291.67
46640PY15	JPM LLC CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0009	31	MESIROW	99,992,250.00
06417JY14	SCOTIA NY CP	11/01/2021	0.0000	100,000,000.00	99,874,861.12	0.0009	31	MESIROW	99,992,250.00
12619TY81	CRC CP	11/08/2021	0.0000	50,000,000.00	49,985,972.22	0.0009	38	MESIROW	49,995,250.00
88602TY80	THUNDER CP	11/08/2021	0.0000	50,000,000.00	49,994,750.00	0.0009	38	MESIROW	49,995,250.00
15963TY86	CHARIOT CP	11/08/2021	0.0000	60,000,000.00	59,986,500.00	0.0009	38	MESIROW	59,994,300.00
63873JY87	NATIXIS NY CP	11/08/2021	0.0000	200,000,000.00	199,882,277.78	0.0009	38	MESIROW	199,981,000.00
38346LYA8	GOTHAM CP	11/10/2021	0.0000	50,000,000.00	49,986,875.00	0.0009	40	MESIROW	49,995,000.00
67983TYJ9	OLD LINE CP	11/18/2021	0.0000	50,000,000.00	49,956,000.00	0.0009	48	MESIROW	49,994,000.00
46640PYJ6	JPM LLC CP	11/18/2021	0.0000	150,000,000.00	149,796,527.78	0.0009	48	MESIROW	149,982,000.00
17327AYJ0	CGMI CP	11/18/2021	0.0000	150,000,000.00	149,830,500.00	0.0009	48	MESIROW	149,982,000.00
60689FYN2	MIZUHO NY CP	11/22/2021	0.0000	150,000,000.00	149,984,750.01	0.0009	52	MESIROW	149,980,500.00
83369BZ17	SOC GEN NY CP	12/01/2021	0.0000	100,000,000.00	99,957,527.78	0.0010	61	MESIROW	99,983,394.44
67983TZ17	OLD LINE CP	12/01/2021	0.0000	50,000,000.00	49,978,000.00	0.0010	61	MESIROW	49,991,697.22
06054NZ12	BOFA CP	12/01/2021	0.0000	150,000,000.00	149,927,499.99	0.0010	61	MESIROW	149,975,091.67
13607EZ10	CIBC HLD CP	12/01/2021	0.0000	100,000,000.00	99,975,250.00	0.0010	61	MESIROW	99,983,394.44
12619TZ15	CRC CP	12/01/2021	0.0000	50,000,000.00	49,962,083.33	0.0010	61	MESIROW	49,991,697.22
17327AZ18	CGMI CP	12/01/2021	0.0000	50,000,000.00	49,953,111.11	0.0010	61	MESIROW	49,991,697.22
89233GZ17	TOYOTA CP	12/01/2021	0.0000	100,000,000.00	99,980,833.34	0.0010	61	MESIROW	99,983,394.44
63873JZ11	NATIXIS NY CP	12/01/2021	0.0000	100,000,000.00	99,879,444.44	0.0010	61	MESIROW	99,983,394.44
04821TZ65	ATLANTIC CP	12/06/2021	0.0000	50,000,000.00	49,982,638.89	0.0010	66	MESIROW	49,991,016.67

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38346LZ82	GOTHAM CP	12/08/2021	0.0000	50,000,000.00	49,990,555.56	0.0010	68	MESIROW	49,990,744.44
74271TZA4	PROCTER CP	12/10/2021	0.0000	100,000,000.00	99,983,472.22	0.0010	70	MESIROW	99,980,944.44
1247P2ZA5	CAFCO CP	12/10/2021	0.0000	50,000,000.00	49,985,833.33	0.0010	70	MESIROW	49,990,472.22
88602TZH9	THUNDER CP	12/17/2021	0.0000	50,000,000.00	49,976,750.00	0.0010	77	MESIROW	49,989,519.44
21687AZV8	RABO NY CP	12/29/2021	0.0000	50,000,000.00	49,974,180.56	0.0010	89	MESIROW	49,987,886.11
62479MA37	MUFG BK CP	01/03/2022	0.0000	150,000,000.00	149,963,000.01	0.0011	94	MESIROW	149,956,916.67
83369CA38	SOC GEN NY CP	01/03/2022	0.0000	100,000,000.00	99,963,611.12	0.0011	94	MESIROW	99,971,277.78
89233HA38	TOYOTA CP	01/03/2022	0.0000	50,000,000.00	49,969,444.44	0.0011	94	MESIROW	49,985,638.89
88602UA34	THUNDER CP	01/03/2022	0.0000	50,000,000.00	49,970,833.33	0.0011	94	MESIROW	49,985,638.89
4820P3A37	JUPITER CP	01/03/2022	0.0000	50,000,000.00	49,981,972.22	0.0011	94	MESIROW	49,985,638.89
60689GA30	MIZUHO NY CP	01/03/2022	0.0000	100,000,000.00	99,967,500.00	0.0011	94	MESIROW	99,971,277.78
46640QA35	JPM LLC CP	01/03/2022	0.0000	100,000,000.00	99,842,500.00	0.0011	94	MESIROW	99,971,277.78
06417KA33	SCOTIA NY CP	01/03/2022	0.0000	100,000,000.00	99,853,333.34	0.0011	94	MESIROW	99,971,277.78
17327BA39	CGMI CP	01/03/2022	0.0000	200,000,000.00	199,806,888.88	0.0011	94	MESIROW	199,942,555.56
92512MAA7	VERSAILLES CP	01/10/2022	0.0000	50,000,000.00	49,981,972.22	0.0011	101	MESIROW	49,984,569.44
1247P3AA0	CAFCO CP	01/10/2022	0.0000	50,000,000.00	49,984,625.00	0.0011	101	MESIROW	49,984,569.44
74271UAQ3	PROCTER CP	01/24/2022	0.0000	50,000,000.00	49,991,944.44	0.0011	115	MESIROW	49,982,430.56
46640QAQ4	JPM LLC CP	01/24/2022	0.0000	50,000,000.00	49,925,277.78	0.0011	115	MESIROW	49,982,430.56
03785EAQ7	APPLE CP	01/24/2022	0.0000	100,000,000.00	99,982,847.22	0.0011	115	MESIROW	99,964,861.11
1247P3B19	CAFCO CP	02/01/2022	0.0000	50,000,000.00	49,981,666.67	0.0012	123	MESIROW	49,979,500.00
09659CB15	BNP NY CP	02/01/2022	0.0000	100,000,000.00	99,949,333.34	0.0012	123	MESIROW	99,959,000.00
02314QB16	AMAZON CP	02/01/2022	0.0000	50,000,000.00	49,984,500.00	0.0012	123	MESIROW	49,979,500.00
06417KB16	SCOTIA NY CP	02/01/2022	0.0000	100,000,000.00	99,932,000.00	0.0012	123	MESIROW	99,959,000.00
89233HB11	TOYOTA CP	02/01/2022	0.0000	100,000,000.00	99,949,444.44	0.0012	123	MESIROW	99,959,000.00

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83369CB11	SOC GEN NY CP	02/01/2022	0.0000	100,000,000.00	99,957,222.22	0.0012	123	MESIROW	99,959,000.00
21687BB18	RABO NY CP	02/01/2022	0.0000	50,000,000.00	49,971,333.33	0.0012	123	MESIROW	49,979,500.00
78015DB17	RBC NY CP	02/01/2022	0.0000	100,000,000.00	99,934,277.78	0.0012	123	MESIROW	99,959,000.00
53127UB41	LIBERTY CP	02/04/2022	0.0000	50,000,000.00	49,966,597.22	0.0012	126	MESIROW	49,979,000.00
12619UBB6	CRC CP	02/11/2022	0.0000	100,000,000.00	99,954,472.22	0.0012	133	MESIROW	99,955,666.67
63873KBE6	NATIXIS NY CP	02/14/2022	0.0000	150,000,000.00	149,933,750.01	0.0012	136	MESIROW	149,932,000.00
53127UBE9	LIBERTY CP	02/14/2022	0.0000	50,000,000.00	49,977,083.33	0.0012	136	MESIROW	49,977,333.33
09659CBE7	BNP NY CP	02/14/2022	0.0000	150,000,000.00	149,921,000.01	0.0012	136	MESIROW	149,932,000.00
21687BBR1	RABO NY CP	02/25/2022	0.0000	100,000,000.00	99,939,888.89	0.0012	147	MESIROW	99,951,000.00
13607FBR6	CIBC HLD CP	02/25/2022	0.0000	50,000,000.00	49,967,861.11	0.0012	147	MESIROW	49,975,500.00
53127UBR0	LIBERTY CP	02/25/2022	0.0000	50,000,000.00	49,965,694.44	0.0012	147	MESIROW	49,975,500.00
78015DBU3	RBC NY CP	02/28/2022	0.0000	100,000,000.00	99,930,305.56	0.0013	150	MESIROW	99,944,583.33
04821UBU5	ATLANTIC CP	02/28/2022	0.0000	50,000,000.00	49,971,472.22	0.0013	150	MESIROW	49,972,291.67
17327BBU8	CGMI CP	02/28/2022	0.0000	50,000,000.00	49,943,750.00	0.0013	150	MESIROW	49,972,291.67
22533UC19	CR AG NY CP	03/01/2022	0.0000	100,000,000.00	99,947,138.88	0.0013	151	MESIROW	99,944,213.89
63873KC13	NATIXIS NY CP	03/01/2022	0.0000	100,000,000.00	99,950,805.56	0.0013	151	MESIROW	99,944,213.89
06417KC15	SCOTIA NY CP	03/01/2022	0.0000	100,000,000.00	99,918,333.34	0.0013	151	MESIROW	99,944,213.89
09659CC14	BNP NY CP	03/01/2022	0.0000	100,000,000.00	99,934,666.66	0.0013	151	MESIROW	99,944,213.89
89233HC10	TOYOTA CP	03/01/2022	0.0000	50,000,000.00	49,972,500.00	0.0013	151	MESIROW	49,972,106.94
83369CC10	SOC GEN NY CP	03/01/2022	0.0000	100,000,000.00	99,946,333.34	0.0013	151	MESIROW	99,944,213.89
78015DC16	RBC NY CP	03/01/2022	0.0000	100,000,000.00	99,919,333.34	0.0013	151	MESIROW	99,944,213.89
92512MC23	VERSAILLES CP	03/02/2022	0.0000	50,000,000.00	49,976,319.44	0.0013	152	MESIROW	49,971,922.22
21687BC25	RABO NY CP	03/02/2022	0.0000	200,000,000.00	199,893,055.56	0.0013	152	MESIROW	199,887,688.89
22533UCE1	CR AG NY CP	03/14/2022	0.0000	100,000,000.00	99,938,000.00	0.0013	164	MESIROW	99,939,411.11

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04821UCE0	ATLANTIC CP	03/14/2022	0.0000	50,000,000.00	49,967,319.44	0.0013	164	MESIROW	49,969,705.56
83369CCE2	SOC GEN NY CP	03/14/2022	0.0000	100,000,000.00	99,933,111.12	0.0013	164	MESIROW	99,939,411.11
1247P3CM2	CAFCO CP	03/21/2022	0.0000	50,000,000.00	49,969,666.67	0.0013	171	MESIROW	49,968,412.50
63873KCU9	NATIXIS NY CP	03/28/2022	0.0000	100,000,000.00	99,944,694.44	0.0013	178	MESIROW	99,934,238.89
46640QCU3	JPM LLC CP	03/28/2022	0.0000	100,000,000.00	99,872,500.00	0.0013	178	MESIROW	99,934,238.89
06417KCU1	SCOTIA NY CP	03/28/2022	0.0000	100,000,000.00	99,914,055.56	0.0013	178	MESIROW	99,934,238.89
78015DD15	RBC NY CP	04/01/2022	0.0000	100,000,000.00	99,919,888.88	0.0014	182	MESIROW	99,927,705.56
83369CD19	SOC GEN NY CP	04/01/2022	0.0000	100,000,000.00	99,923,388.88	0.0014	182	MESIROW	99,927,705.56
17327BD10	CGMI CP	04/01/2022	0.0000	100,000,000.00	99,872,972.22	0.0014	182	MESIROW	99,927,705.56
21687BD16	RABO NY CP	04/01/2022	0.0000	200,000,000.00	199,867,333.32	0.0014	182	MESIROW	199,855,411.11
22533UD18	CR AG NY CP	04/01/2022	0.0000	100,000,000.00	99,939,194.44	0.0014	182	MESIROW	99,927,705.56
46640QD16	JPM LLC CP	04/01/2022	0.0000	100,000,000.00	99,921,277.78	0.0014	182	MESIROW	99,927,705.56
06417KDT3	SCOTIA NY CP	04/27/2022	0.0000	100,000,000.00	99,916,000.00	0.0014	208	MESIROW	99,917,377.78
46640QES6	JPM LLC CP	05/26/2022	0.0000	100,000,000.00	99,873,916.66	0.0016	237	MESIROW	99,897,958.33
78015DET3	RBC NY CP	05/27/2022	0.0000	100,000,000.00	99,887,555.56	0.0016	238	MESIROW	99,897,527.78
17327BF18	CGMI CP	06/01/2022	0.0000	50,000,000.00	49,945,333.33	0.0016	243	MESIROW	49,947,687.50
46640QF14	JPM LLC CP	06/01/2022	0.0000	50,000,000.00	49,942,666.67	0.0016	243	MESIROW	49,947,687.50
78015DF13	RBC NY CP	06/01/2022	0.0000	100,000,000.00	99,897,916.66	0.0016	243	MESIROW	99,895,375.00

10,070,000,000.00 10,063,885,800.03

10,066,706,706.27

AIP: 0.00  
Book + AIP: 10,063,885,800.03

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	26,995,473.65	1.07516	0.00645833 CITIBANK	26,879,000.00	161,458.25
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,972,406.14	0.99807	0.00167500 CITIBANK	9,980,700.00	16,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,864.77	0.99764	0.00138750 CITIBANK	4,988,200.00	6,937.50
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,933,042.34	0.99300	0.00148611 CITIBANK	24,825,000.00	37,152.75
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,098,061.47	0.99797	0.00262222 CITIBANK	27,943,160.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	27,646,819.39	1.10166	0.00645833 CITIBANK	27,541,500.00	161,458.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,970,593.52	0.98849	0.00103056 CITIBANK	14,827,350.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,996,289.00	1.07244	0.01325000 CITIBANK	26,811,000.00	331,250.00
				158,000,000.00	164,612,550.28			163,795,910.00	803,887.31
AIP:		146,438.89							
Book + AIP:		164,758,989.17					CORP BOND		

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SYS046965	FIRST FOUNDATION BANK TD	10/01/2021	0.0800	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS046964	AMERICAN FIRST CREDIT UNION TD	10/01/2021	0.0900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047163	MISSION NATIONAL BANK TD	10/06/2021	0.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047034	COMMERCEWEST BANK TD	10/06/2021	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046978	FARMERS & MERCHANTS BANK OF CA	10/06/2021	0.0800	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS046976	CALIFORNIA BANK OF COMMERCE TD	10/06/2021	0.0900	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047164	SAFE CREDIT UNION TD	10/06/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046980	PACIFIC ALLIANCE BANK TD	10/06/2021	0.0800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS046984	FRESNO FIRST BANK TD	10/07/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS046985	MALAGA BANK FSB TD	10/07/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047171	FINANCIAL PARTNERS CREDIT UNION	10/07/2021	0.1200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047175	PACIFIC PREMIER BANK TD	10/07/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047169	COMMERCIAL BANK OF CALIFORNIA	10/07/2021	0.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047172	NUVISION FEDERAL CREDIT UNION	10/07/2021	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047176	PROVIDENT CREDIT UNION TD	10/07/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047174	PACIFIC CITY BANK TD	10/07/2021	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047168	BANK OF HOPE TD	10/07/2021	0.1000	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS046990	AMERICAN PLUS BANK NA TD	10/08/2021	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047182	AXOS BANK TD	10/13/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047003	TRAVIS CREDIT UNION TD	10/14/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047039	PROVIDENT CREDIT UNION TD	10/14/2021	0.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047000	MERIWEST CREDIT UNION TD	10/14/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047198	PROVIDENT CREDIT UNION TD	10/14/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS046999	BANC OF CALIFORNIA NA TD	10/14/2021	0.1000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047199	WESCOM CENTRAL CREDIT UNION	10/14/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047201	PACIFIC PREMIER BANK TD	10/15/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047200	PACIFIC CITY BANK TD	10/15/2021	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047008	US METRO BANK TD	10/15/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047005	MALAGA BANK FSB TD	10/15/2021	0.0600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047206	BANK OF SOUTHERN CALIFORNIA NA	10/20/2021	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047205	AXOS BANK TD	10/20/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047011	CORNERSTONE COMMUNITY BANK TI	10/20/2021	0.0900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047208	PACIFIC PREMIER BANK TD	10/21/2021	0.1000	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS047207	MISSION NATIONAL BANK TD	10/21/2021	0.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047021	FIRST FOUNDATION BANK TD	10/27/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047219	PACIFIC CITY BANK TD	11/03/2021	0.0700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS047026	MISSION VALLEY BANK TD	11/03/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047024	AMERICAN PLUS BANK NA TD	11/03/2021	0.0600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047025	CALIFORNIA BANK OF COMMERCE TI	11/03/2021	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047031	TECHNOLOGY CREDIT UNION TD	11/04/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047030	NORTHROP GRUMMAN FEDERAL CRE	11/04/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047035	COMMERCEWEST BANK TD	11/05/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047232	PROVIDENT CREDIT UNION TD	11/12/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047095	TRAVIS CREDIT UNION TD	11/12/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047041	US METRO BANK TD	11/12/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047228	PACIFIC PREMIER BANK TD	11/12/2021	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047037	CATHAY BANK TD	11/12/2021	0.0800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047036	BANC OF CALIFORNIA NA TD	11/12/2021	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047038	HANMI BANK TD	11/12/2021	0.1000	45,000,000.00	45,000,000.00	1.00000	45,000,000.00
SYS047098	TRAVIS CREDIT UNION TD	11/17/2021	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047233	BANK OF HOPE TD	11/17/2021	0.1000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047242	PROVIDENT CREDIT UNION TD	11/18/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS047102	POPPY BANK TD	11/18/2021	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047100	CATHAY BANK TD	11/18/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047104	US METRO BANK TD	11/19/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047244	AXOS BANK TD	12/01/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047109	TRI COUNTIES BANK TD	12/01/2021	0.0500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047108	POPPY BANK TD	12/01/2021	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047114	TECHNOLOGY CREDIT UNION TD	12/02/2021	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047113	MANUFACTURERS BANK TD	12/02/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047112	BANC OF CALIFORNIA NA TD	12/02/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047111	AMERICAN PLUS BANK NA TD	12/02/2021	0.0400	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047249	PACIFIC PREMIER BANK TD	12/02/2021	0.0700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047252	BANK OF HOPE TD	12/03/2021	0.1000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047254	PROVIDENT CREDIT UNION TD	12/03/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047119	CALIFORNIA BANK OF COMMERCE TD	12/03/2021	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047135	US METRO BANK TD	12/08/2021	0.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047133	POPPY BANK TD	12/08/2021	0.0800	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047131	GOLDEN 1 CREDIT UNION TD	12/08/2021	0.0800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047130	FIVE STAR BANK TD	12/08/2021	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047128	FIRST FOUNDATION BANK TD	12/08/2021	0.0900	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047127	AMERICAN FIRST CREDIT UNION TD	12/08/2021	0.0600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS047255	MISSION NATIONAL BANK TD	12/08/2021	0.1000	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS047258	PROVIDENT CREDIT UNION TD	12/08/2021	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047262	WESCOM CENTRAL CREDIT UNION TD	12/09/2021	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047261	PACIFIC PREMIER BANK TD	12/09/2021	0.0700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047259	BANC OF CALIFORNIA NA TD	12/09/2021	0.1000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047136	COMMONWEALTH BUSINESS BANK TD	12/09/2021	0.0600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00

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SYS047151	COMMONWEALTH BUSINESS BANK TI	12/10/2021	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047141	COMMONWEALTH BUSINESS BANK TI	12/10/2021	0.0600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047140	BENEFICIAL STATE BANK TD	12/10/2021	0.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047139	BANK OF SAN FRANCISCO TD	12/10/2021	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047264	WESCOM CENTRAL CREDIT UNION TI	12/10/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047277	WESCOM CENTRAL CREDIT UNION TI	12/15/2021	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047276	STATE BANK OF INDIA (CALIFORNIA)	12/15/2021	0.0900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047157	FIVE STAR BANK TD	12/15/2021	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047269	PACIFIC WESTERN BANK TD	12/15/2021	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047268	PACIFIC CITY BANK TD	12/15/2021	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047267	STATE BANK OF INDIA (CALIFORNIA)	12/15/2021	0.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047266	AXOS BANK TD	12/15/2021	0.0900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047154	HANMI BANK TD	12/16/2021	0.0900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047273	GOLDEN 1 CREDIT UNION TD	12/16/2021	0.0900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047279	CALIFORNIA CREDIT UNION TD	12/17/2021	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047275	WESCOM CENTRAL CREDIT UNION TI	12/17/2021	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047170	EAST WEST BANK TD	01/06/2022	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047173	OPEN BANK TD	01/06/2022	0.1000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047177	SANTA CRUZ COUNTY BANK TD	01/07/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047185	HANMI BANK TD	01/12/2022	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047183	EAST WEST BANK TD	01/12/2022	0.1100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047197	NEW OMNI BANK NA TD	01/13/2022	0.0800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047212	MALAGA BANK FSB TD	01/21/2022	0.1000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047211	FIRST FOUNDATION BANK TD	01/21/2022	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047210	COMMERCEWEST BANK TD	01/21/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047209	AMERICAN PLUS BANK NA TD	01/21/2022	0.0600	18,000,000.00	18,000,000.00	1.00000	18,000,000.00

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SYS047213	OPEN BANK TD	01/26/2022	0.1000	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047214	EAST WEST BANK TD	01/28/2022	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047218	OPEN BANK TD	02/02/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047220	COMMONWEALTH BUSINESS BANK TI	02/03/2022	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047223	COMMERCEWEST BANK TD	02/04/2022	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047229	SANTA CRUZ COUNTY BANK TD	02/10/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047227	US METRO BANK TD	02/10/2022	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047231	CORNERSTONE COMMUNITY BANK TI	02/11/2022	0.0800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS047230	AMERICAN PLUS BANK NA TD	02/11/2022	0.0600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047234	CALIFORNIA COAST CREDIT UNION T	02/16/2022	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047238	TECHNOLOGY CREDIT UNION TD	02/17/2022	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047237	PACIFIC ENTERPRISE BANK TD	02/17/2022	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047236	NEW OMNI BANK NA TD	02/17/2022	0.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047235	METROPOLITAN BANK TD	02/17/2022	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047239	SAFE CREDIT UNION TD	02/18/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047240	CATHAY BANK TD	02/23/2022	0.0700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047241	FIRST FOUNDATION BANK TD	02/24/2022	0.1000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047245	NEW OMNI BANK NA TD	03/02/2022	0.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047251	TECHNOLOGY CREDIT UNION TD	03/03/2022	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047250	PROSPECTORS FEDERAL CREDIT UNI	03/03/2022	0.1000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047248	OPEN BANK TD	03/03/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047247	METROPOLITAN BANK TD	03/03/2022	0.1000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047246	MECHANICS BANK TD	03/03/2022	0.1100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047253	COMMERCEWEST BANK TD	03/04/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047257	OPEN BANK TD	03/09/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047256	NEW OMNI BANK NA TD	03/09/2022	0.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047260	FIRST FOUNDATION BANK TD	03/10/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047263	POPPY BANK TD	03/11/2022	0.0900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047270	PREFERRED BANK TD	03/16/2022	0.0800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047272	CALIFORNIA BANK OF COMMERCE TT	03/17/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047274	PROVIDENT CREDIT UNION TD	03/18/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047278	BANK OF SAN FRANCISCO TD	03/25/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				3,911,500,000.00	3,911,500,000.00		3,911,500,000.00
AIP:			0.00				
Book + AIP:				3,911,500,000.00		TIME DEPOSIT	

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 2010013	12/17/2021	0.53000000	8,442,000.00	1.000	8,442,000.00
PMIA LOAN 2010016	01/21/2022	0.43900000	8,107,000.00	1.000	8,107,000.00
PMIA LOAN 2010017	04/22/2022	0.32800000	38,452,000.00	1.000	38,452,000.00
PMIA LOAN 2010018	04/22/2022	0.32800000	5,662,000.00	1.000	5,662,000.00
PMIA LOAN 2010019	05/20/2022	0.31000000	82,521,000.00	1.000	82,521,000.00
PMIA LOAN 2010020	06/17/2022	0.24700000	49,099,000.00	1.000	49,099,000.00
PMIA LOAN 2010021	06/17/2022	0.24700000	79,736,000.00	1.000	79,736,000.00
PMIA LOAN 2120001	07/22/2022	0.22200000	158,143,000.00	1.000	158,143,000.00
PMIA LOAN 2120002	07/22/2022	0.22200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120003	07/22/2022	0.22200000	6,010,000.00	1.000	6,010,000.00
PMIA LOAN 2120004	08/19/2022	0.22100000	16,651,000.00	1.000	16,651,000.00
PMIA LOAN 2120005	08/19/2022	0.22100000	12,033,000.00	1.000	12,033,000.00
PMIA LOAN 2120006	08/19/2022	0.22100000	77,368,000.00	1.000	77,368,000.00
PMIA LOAN 2120007	09/16/2022	0.20200000	167,000,000.00	1.000	167,000,000.00
PMIA LOAN 2120008	09/16/2022	0.20200000	34,500,000.00	1.000	34,500,000.00
PMIA LOAN 2120009	09/16/2022	0.20200000	14,452,000.00	1.000	14,452,000.00
			775,298,000.00		775,298,000.00



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Total # of items:	807
Par Value:	179,805,009,901.42
Book Value:	179,057,772,857.49
Fair Value:	179,051,730,605.43
Accrual:	119,458,666.54
Total Book Value:	179,057,772,857.49
AIP:	6,856,031.94
Book + AIP:	179,064,628,889.43