

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2022

OFFICE OF THE TREASURER

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



Date: July 19, 2022

To: Pooled Money Investment Board

From: Jeff Wurm, Assistant 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 June 30, 2022, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.

Jeff Wurm

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2022

(Dollars in thousands)

Portfolio Amount	\$	234,469,950
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Effective Yield	0.988%
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Quarter-to-date Yield	0.694%
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Year-to-date Yield	0.371%
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Average Life (in days)	311
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Demand Bank Account Balances	\$	1,483,658
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Total PMIA Resources	<u>\$</u>	<u>235,953,608</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2022

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 54,848,666	23.39%
Bonds	-	0.00%
Notes	104,643,096	44.63%
Strips	-	0.00%
Total Governments	\$ 159,491,762	68.02%
Federal Agency Debentures	\$ 14,231,362	6.08%
Certificates of Deposit	13,285,000	5.67%
Bank Notes	100,000	0.04%
Repurchases	-	0.00%
Federal Agency Discount Notes	30,059,676	12.82%
Time Deposits	4,453,000	1.90%
GNMAs	-	0.00%
Commercial Paper	11,523,629	4.91%
FHLMC / REMICS	4,693	0.00%
Corporate Bonds	492,675	0.21%
PMIA Loans	828,153	0.35%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 234,469,950	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

6/30/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 54,848,665,577.86	\$ 54,942,932,200.87	\$ 54,781,856,500.00	NA
Notes	\$ 104,643,095,916.36	\$ 104,593,661,357.83	\$ 102,160,461,000.00	\$ 245,265,780.00
Federal Agency:				
SBA	\$ 307,350,707.85	\$ 307,350,707.85	\$ 308,985,118.38	\$ 193,926.96
MBS-REMICs	\$ 4,692,696.64	\$ 4,692,696.64	\$ 4,761,517.29	\$ 21,218.19
Debentures	\$ 9,362,179,022.09	\$ 9,361,738,008.20	\$ 9,198,083,200.00	\$ 10,102,007.55
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,350,000,000.00	\$ 2,350,000,000.00	\$ 2,333,288,000.00	\$ 4,963,026.00
Discount Notes	\$ 30,059,675,770.69	\$ 30,110,253,965.21	\$ 30,001,238,500.00	NA
Supranational Debentures	\$ 2,211,832,920.27	\$ 2,211,832,920.27	\$ 2,141,709,500.00	\$ 5,074,333.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,127,240.39	\$ 8,333.33
CDs and YCDs	\$ 13,285,000,000.00	\$ 13,285,000,000.00	\$ 13,259,760,785.79	\$ 28,932,798.53
Commercial Paper	\$ 11,523,629,687.36	\$ 11,549,363,979.09	\$ 11,525,497,727.72	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 492,674,729.32	\$ 492,342,145.99	\$ 473,145,680.00	\$ 3,245,257.95
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,453,000,000.00	\$ 4,453,000,000.00	\$ 4,453,000,000.00	NA
PMIA GF Loans	\$ 828,153,000.00	\$ 828,153,000.00	\$ 828,153,000.00	NA
TOTAL	\$ 234,469,950,028.44	\$ 234,590,320,981.95	\$ 231,570,067,769.57	\$ 297,806,682.01

Fair Value Including Accrued Interest

\$ 231,867,874,451.58

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 (0.987125414). 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 \$19,742,508.28 or \$20,000,000.00 x 0.987125414.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796R68	U S TREAS BILL	07/07/2022	0.0000	2,100,000,000.00	2,096,959,297.18	0.99988 CITIBANK	2,099,748,000.00
912796K57	U S TREAS BILL	07/14/2022	0.0000	1,750,000,000.00	1,748,488,422.88	0.99963 CITIBANK	1,749,352,500.00
912796X20	U S TREAS BILL	07/19/2022	0.0000	650,000,000.00	648,689,763.92	0.99947 CITIBANK	649,655,500.00
912796S42	U S TREAS BILL	07/21/2022	0.0000	1,400,000,000.00	1,397,482,583.32	0.99945 CITIBANK	1,399,230,000.00
912796X38	U S TREAS BILL	07/26/2022	0.0000	400,000,000.00	399,071,680.56	0.99927 CITIBANK	399,708,000.00
912796S59	U S TREAS BILL	07/28/2022	0.0000	900,000,000.00	898,038,030.55	0.99928 CITIBANK	899,352,000.00
912796X46	U S TREAS BILL	08/02/2022	0.0000	1,400,000,000.00	1,396,601,776.39	0.99898 CITIBANK	1,398,572,000.00
912796S67	U S TREAS BILL	08/04/2022	0.0000	1,200,000,000.00	1,196,868,270.85	0.99890 CITIBANK	1,198,680,000.00
912796L64	U S TREAS BILL	08/11/2022	0.0000	2,250,000,000.00	2,248,527,079.11	0.99848 CITIBANK	2,246,580,000.00
912796XM6	U S TREAS BILL	08/16/2022	0.0000	850,000,000.00	847,267,504.18	0.99827 CITIBANK	848,529,500.00
912796T41	U S TREAS BILL	08/18/2022	0.0000	1,050,000,000.00	1,046,668,737.48	0.99822 CITIBANK	1,048,131,000.00
912796T58	U S TREAS BILL	08/25/2022	0.0000	400,000,000.00	398,579,388.92	0.99774 CITIBANK	399,096,000.00
912796XP9	U S TREAS BILL	08/30/2022	0.0000	200,000,000.00	199,285,338.88	0.99754 CITIBANK	199,508,000.00
912796T66	U S TREAS BILL	09/01/2022	0.0000	3,500,000,000.00	3,487,748,368.02	0.99738 CITIBANK	3,490,830,000.00
912796XU8	U S TREAS BILL	09/06/2022	0.0000	600,000,000.00	597,891,541.65	0.99708 CITIBANK	598,248,000.00
912796M71	U S TREAS BILL	09/08/2022	0.0000	2,100,000,000.00	2,098,548,127.76	0.99704 CITIBANK	2,093,784,000.00
912796U49	U S TREAS BILL	09/15/2022	0.0000	450,000,000.00	448,164,833.34	0.99665 CITIBANK	448,492,500.00
912796U56	U S TREAS BILL	09/22/2022	0.0000	1,050,000,000.00	1,045,250,004.18	0.99627 CITIBANK	1,046,083,500.00
912796XX2	U S TREAS BILL	09/27/2022	0.0000	1,300,000,000.00	1,294,333,741.67	0.99605 CITIBANK	1,294,865,000.00
912796U64	U S TREAS BILL	09/29/2022	0.0000	1,900,000,000.00	1,890,390,572.96	0.99590 CITIBANK	1,892,210,000.00
912796YC7	U S TREAS BILL	10/04/2022	0.0000	450,000,000.00	447,923,697.93	0.99536 CITIBANK	447,912,000.00
912796M89	U S TREAS BILL	10/06/2022	0.0000	2,050,000,000.00	2,048,034,580.53	0.99533 CITIBANK	2,040,426,500.00
912796YD5	U S TREAS BILL	10/11/2022	0.0000	1,050,000,000.00	1,044,426,979.23	0.99470 CITIBANK	1,044,435,000.00
912796YE3	U S TREAS BILL	10/18/2022	0.0000	1,100,000,000.00	1,093,198,805.57	0.99413 CITIBANK	1,093,543,000.00
912796V63	U S TREAS BILL	10/20/2022	0.0000	1,150,000,000.00	1,143,077,034.70	0.99412 CITIBANK	1,143,238,000.00
912796YF0	U S TREAS BILL	10/25/2022	0.0000	450,000,000.00	447,007,968.75	0.99355 CITIBANK	447,097,500.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796V71	U S TREAS BILL	10/27/2022	0.0000	2,950,000,000.00	2,930,963,539.60	0.99371 CITIBANK	2,931,444,500.00
912796N96	U S TREAS BILL	11/03/2022	0.0000	2,450,000,000.00	2,446,144,577.82	0.99314 CITIBANK	2,433,193,000.00
912796W54	U S TREAS BILL	11/10/2022	0.0000	1,750,000,000.00	1,737,520,062.53	0.99261 CITIBANK	1,737,067,500.00
912796W62	U S TREAS BILL	11/17/2022	0.0000	1,100,000,000.00	1,091,187,673.57	0.99209 CITIBANK	1,091,299,000.00
912796P94	U S TREAS BILL	12/01/2022	0.0000	2,700,000,000.00	2,693,389,501.38	0.99063 CITIBANK	2,674,701,000.00
912796X61	U S TREAS BILL	12/08/2022	0.0000	450,000,000.00	446,098,374.99	0.99002 CITIBANK	445,509,000.00
912796X87	U S TREAS BILL	12/22/2022	0.0000	300,000,000.00	296,415,138.88	0.98841 CITIBANK	296,523,000.00
912796R27	U S TREAS BILL	12/29/2022	0.0000	2,400,000,000.00	2,389,789,673.66	0.98783 CITIBANK	2,370,792,000.00
912796S34	U S TREAS BILL	01/26/2023	0.0000	2,050,000,000.00	2,034,350,729.22	0.98593 CITIBANK	2,021,156,500.00
912796T33	U S TREAS BILL	02/23/2023	0.0000	2,250,000,000.00	2,224,119,912.51	0.98450 CITIBANK	2,215,125,000.00
912796U31	U S TREAS BILL	03/23/2023	0.0000	2,350,000,000.00	2,312,440,886.81	0.98282 CITIBANK	2,309,627,000.00
912796V48	U S TREAS BILL	04/20/2023	0.0000	450,000,000.00	441,400,500.00	0.97957 CITIBANK	440,806,500.00
912796W47	U S TREAS BILL	05/18/2023	0.0000	1,800,000,000.00	1,759,455,209.74	0.97722 CITIBANK	1,758,996,000.00
912796X53	U S TREAS BILL	06/15/2023	0.0000	450,000,000.00	436,865,666.64	0.97402 CITIBANK	438,309,000.00
				55,150,000,000.00	54,848,665,577.86		54,781,856,500.00
AIP:		0.00					
Book + AIP:		54,848,665,577.86	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
9128287C8	U S TREAS NOTE	07/15/2022	1.7500	1,600,000,000.00	1,600,837,567.88	1.00021	0.00807320		CITIBANK	1,600,336,000.00	12,917,120.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	700,000,000.00	699,950,607.28	0.99917	0.00052141		CITIBANK	699,419,000.00	364,987.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	2,350,000,000.00	2,352,830,871.36	1.00006	0.00563536		CITIBANK	2,350,141,000.00	13,243,096.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,700,000,000.00	1,699,364,889.96	0.99761	0.00041780		CITIBANK	1,695,937,000.00	710,260.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	1,200,000,000.00	1,201,881,819.60	0.99965	0.00440217		CITIBANK	1,199,580,000.00	5,282,604.00
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	1,900,000,000.00	1,898,713,356.56	0.99584	0.00031421		CITIBANK	1,892,096,000.00	596,999.00
912828L57	U S TREAS NOTE	09/30/2022	1.7500	1,100,000,000.00	1,102,728,880.12	0.99984	0.00439891		CITIBANK	1,099,824,000.00	4,838,801.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	299,737,159.60	0.99797	0.00289276		CITIBANK	299,391,000.00	867,828.00
912828M49	U S TREAS NOTE	10/31/2022	1.8750	550,000,000.00	552,064,629.16	0.99915	0.00315897		CITIBANK	549,532,500.00	1,737,433.50
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	1,300,000,000.00	1,299,558,149.39	0.99341	0.00021060		CITIBANK	1,291,433,000.00	273,780.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	1,650,000,000.00	1,654,390,461.23	0.99750	0.00207541		CITIBANK	1,645,875,000.00	3,424,426.50
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,800,000,000.00	1,797,931,164.56	0.99090	0.00010587		CITIBANK	1,783,620,000.00	190,566.00
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	751,980,290.42	0.99645	0.00071038		CITIBANK	747,337,500.00	532,785.00
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,925,881.20	0.98820	0.00000340		CITIBANK	1,185,840,000.00	4,080.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,808,052.00	0.99445	0.00691989		CITIBANK	397,780,000.00	2,767,956.00
912828P38	U S TREAS NOTE	01/31/2023	1.7500	200,000,000.00	200,595,605.46	0.99508	0.00729972		CITIBANK	199,016,000.00	1,459,944.00
91282CBG5	U S TREAS NOTE	01/31/2023	0.1250	950,000,000.00	944,915,005.02	0.98578	0.00052141		CITIBANK	936,491,000.00	495,339.50
912828UN8	U S TREAS NOTE	02/15/2023	2.0000	450,000,000.00	448,570,216.47	0.99594	0.00751381		CITIBANK	448,173,000.00	3,381,214.50
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	1,800,000,000.00	1,811,042,355.89	0.99207	0.00516575		CITIBANK	1,785,726,000.00	9,298,350.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,799,313,103.60	0.98316	0.00041780		CITIBANK	3,736,008,000.00	1,587,640.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	201,834,034.88	0.99203	0.00501359		CITIBANK	198,406,000.00	1,002,718.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	2,100,000,000.00	2,093,399,122.39	0.98449	0.00146739		CITIBANK	2,067,429,000.00	3,081,519.00
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,627,872.67	0.97754	0.00021060		CITIBANK	1,661,818,000.00	358,020.00
912828VB3	U S TREAS NOTE	05/15/2023	1.7500	400,000,000.00	399,271,165.52	0.99023	0.00223505		CITIBANK	396,092,000.00	894,020.00

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MARKET VALUATION REPORT FOR 06/30/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828ZP8	U S TREAS NOTE	05/15/2023	0.1250	1,450,000,000.00	1,439,124,547.18	0.97641	0.00015965	CITIBANK	1,415,794,500.00	231,492.50
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,948,907,216.88	0.97520	0.00010587	CITIBANK	2,876,840,000.00	312,316.50
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,770,787,677.70	0.98496	0.00003736	CITIBANK	1,723,680,000.00	65,380.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,797,682,149.00	0.97277	0.00000340	CITIBANK	1,750,986,000.00	6,120.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,796,513,716.80	0.97156	0.00057666	CITIBANK	1,748,808,000.00	1,037,988.00
912828Y61	U S TREAS NOTE	07/31/2023	2.7500	300,000,000.00	299,350,824.15	0.99832	0.01147099	CITIBANK	299,496,000.00	3,441,297.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,797,671,839.00	0.97039	0.00052141	CITIBANK	1,746,702,000.00	938,538.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,796,583,695.03	0.96879	0.00046961	CITIBANK	1,743,822,000.00	845,298.00
912828VS6	U S TREAS NOTE	08/15/2023	2.5000	600,000,000.00	602,600,884.52	0.99477	0.00939227	CITIBANK	596,862,000.00	5,635,362.00
9128284X5	U S TREAS NOTE	08/31/2023	2.7500	450,000,000.00	448,889,326.02	0.99777	0.00919158	CITIBANK	448,996,500.00	4,136,211.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,947,804,221.52	0.96781	0.00041780	CITIBANK	1,887,229,500.00	814,710.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,000,000,000.00	995,284,003.14	0.96703	0.00036685	CITIBANK	967,030,000.00	366,850.00
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,247,570,901.51	0.96758	0.00062842	CITIBANK	2,177,055,000.00	1,413,945.00
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,500,000,000.00	1,497,588,706.23	0.96465	0.00026298	CITIBANK	1,446,975,000.00	394,470.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,946,465,529.54	0.96699	0.00063179	CITIBANK	1,885,630,500.00	1,231,990.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,094,258,572.20	0.96426	0.00031929	CITIBANK	2,024,946,000.00	670,509.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,885,887,195.78	0.96668	0.00042350	CITIBANK	1,836,692,000.00	804,650.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,148,239,477.96	0.96020	0.00005464	CITIBANK	1,104,230,000.00	62,836.00
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,922,292.46	0.96809	0.00002038	CITIBANK	726,067,500.00	15,285.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,363,595.39	0.95801	0.00057666	CITIBANK	431,104,500.00	259,497.00
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,735,556,849.84	0.96832	0.00364986	CITIBANK	1,694,560,000.00	6,387,255.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	400,000,000.00	401,337,837.88	0.99719	0.01033149	CITIBANK	398,876,000.00	4,132,596.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,845,688,589.42	0.95606	0.00046961	CITIBANK	1,768,711,000.00	868,778.50
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,737,106,231.75	0.97715	0.00501359	CITIBANK	1,710,012,500.00	8,773,782.50

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912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,061,350,262.66	0.98711	0.00710258		CITIBANK	1,974,220,000.00	14,205,160.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	450,000,000.00	449,565,803.94	0.99125	0.00793818		CITIBANK	446,062,500.00	3,572,181.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,291,998,898.28	0.95555	0.00073370		CITIBANK	2,197,765,000.00	1,687,510.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	793,413,729.63	0.99211	0.00421196		CITIBANK	793,688,000.00	3,369,568.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	397,432,565.84	0.98773	0.00379076		CITIBANK	395,092,000.00	1,516,304.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,644,534,659.97	0.95121	0.00031929		CITIBANK	2,520,706,500.00	846,118.50
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,690,019,948.25	0.99180	0.00211749		CITIBANK	1,686,060,000.00	3,599,733.00
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,534,263,970.89	0.98273	0.00169399		CITIBANK	1,474,095,000.00	2,540,985.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,198,369,069.44	0.94910	0.00010929		CITIBANK	1,138,920,000.00	131,148.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,066,872,853.10	0.94938	0.00172997		CITIBANK	1,993,698,000.00	3,632,937.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,697,842,780.86	0.97574	0.00729972		CITIBANK	1,609,971,000.00	12,044,538.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	396,140,141.92	0.98332	0.00886395		CITIBANK	393,328,000.00	3,545,580.00
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,197,571,950.57	0.94684	0.00140884		CITIBANK	1,136,208,000.00	1,690,608.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	897,432,722.94	0.98766	0.00892265		CITIBANK	888,894,000.00	8,030,385.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	457,946,224.17	0.96426	0.00417799		CITIBANK	433,917,000.00	1,880,095.50
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,994,874,168.32	0.94469	0.00110054		CITIBANK	1,889,380,000.00	2,201,080.00
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	194,704,635.30	0.98223	0.00534153		CITIBANK	196,446,000.00	1,068,306.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,882,057.19	0.96824	0.00377049		CITIBANK	1,597,596,000.00	6,221,308.50
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,048,146,238.75	0.94824	0.00131489		CITIBANK	995,652,000.00	1,380,634.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,075,833,241.76	0.96695	0.00252717		CITIBANK	1,015,297,500.00	2,653,528.50
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	293,347,467.03	0.98402	0.00379076		CITIBANK	295,206,000.00	1,137,228.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	697,787,530.42	0.94898	0.00095788		CITIBANK	664,286,000.00	670,516.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	904,993,996.26	0.98363	0.00287364		CITIBANK	885,267,000.00	2,586,276.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	561,537,783.94	0.96551	0.00127049		CITIBANK	531,030,500.00	698,769.50

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91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,396,062,876.35	0.95316	0.00043716 CITIBANK	1,334,424,000.00	612,024.00
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	982,920,614.44	0.97516	0.00751381 CITIBANK	975,160,000.00	7,513,810.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,117,290,290.92	0.95273	0.00376019 CITIBANK	1,048,003,000.00	4,136,209.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,498,942,310.23	0.99375	0.00919158 CITIBANK	1,490,625,000.00	13,787,370.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,422,879,862.99	0.96781	0.00513587 CITIBANK	1,403,324,500.00	7,447,011.50
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,991,898,982.33	0.99328	0.00351223 CITIBANK	1,986,560,000.00	7,024,460.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	294,908,604.48	0.99695	0.00125683 CITIBANK	299,085,000.00	377,049.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,361,293.22	0.99328	0.00007473 CITIBANK	794,624,000.00	59,784.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	601,665,463.44	0.99645	0.01199240 CITIBANK	597,870,000.00	7,195,440.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,410,214.88	0.99949	0.00505435 CITIBANK	799,592,000.00	4,043,480.00
AIP:				104,600,000,000.00	104,593,661,357.83			102,160,461,000.00	245,265,780.00
Book + AIP:									
			TREASURY NOTE						

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83164EN94	SBA POOL #504016	01/25/2023	1.0000	37,302.64	37,302.64	0.99774 CITIBANK	37,218.34	31.09
83164ESW8	SBA POOL #504133	05/25/2023	0.8750	28,800.12	28,800.12	1.00061 CITIBANK	28,817.69	21.00
83164ETV9	SBA POOL #504164	06/25/2023	0.8750	35,561.66	35,561.66	1.00164 CITIBANK	35,619.98	25.93
83164EVS3	SBA POOL #504225	08/25/2023	0.8750	48,401.59	48,401.59	1.00206 CITIBANK	48,501.30	35.29
83164EUN5	SBA POOL #504189	08/25/2023	0.8750	50,025.98	50,025.98	1.00241 CITIBANK	50,146.54	36.48
83164EWH6	SBA POOL #504248	09/25/2023	0.8750	54,458.68	54,458.68	1.00081 CITIBANK	54,502.79	39.71
83164EWC7	SBA POOL #504243	09/25/2023	0.8750	34,983.68	34,983.68	1.00311 CITIBANK	35,092.48	25.51
83164EXA0	SBA POOL #504273	10/25/2023	0.8750	66,369.09	66,369.09	1.00156 CITIBANK	66,472.63	48.39
83164E2N6	SBA POOL #504381	01/25/2024	0.8750	4,139.29	4,139.29	1.00208 CITIBANK	4,147.90	3.02
83164E4E4	SBA POOL #504421	08/25/2024	0.8750	108,476.31	108,476.31	1.00233 CITIBANK	108,729.06	79.10
83164FKZ6	SBA POOL #504812	01/25/2025	1.0000	319,168.97	319,168.97	1.00119 CITIBANK	319,548.78	265.97
83164FMU5	SBA POOL #504871	03/25/2025	1.1250	240,673.60	240,673.60	0.99867 CITIBANK	240,353.50	225.63
83164FQG2	SBA POOL #504955	04/25/2025	1.1250	85,935.92	85,935.92	0.99902 CITIBANK	85,851.70	80.56
83164FNG5	SBA POOL #504891	04/25/2025	1.1250	99,185.01	99,185.01	0.99853 CITIBANK	99,039.21	92.99
83164FT87	SBA POOL #505075	08/25/2025	1.1250	153,680.94	153,680.94	1.00000 CITIBANK	153,680.94	144.08
83164F5H3	SBA POOL #505348	02/25/2026	1.1250	15,529.43	15,529.43	0.99858 CITIBANK	15,507.38	14.56
83164GS94	SBA POOL #505944	05/25/2027	0.8000	48,155.60	48,155.60	1.00479 CITIBANK	48,386.27	32.10
83164GTL6	SBA POOL #505955	07/25/2027	0.8000	135,244.32	135,244.32	1.00507 CITIBANK	135,930.01	90.16
83164GVQ2	SBA POOL #506023	08/25/2027	0.8000	204,091.49	204,091.49	1.00521 CITIBANK	205,154.81	136.06
83164GU34	SBA POOL #506002	08/25/2027	0.8000	589,283.67	589,283.67	1.00513 CITIBANK	592,306.70	392.86
83164GV25	SBA POOL #506033	09/25/2027	0.8000	14,798.60	14,798.60	1.00529 CITIBANK	14,876.88	9.87
83164GYW6	SBA POOL #506125	11/25/2027	0.8000	281,368.80	281,368.80	1.00461 CITIBANK	282,665.91	187.58
83164GXL1	SBA POOL #506083	11/25/2027	0.8000	322,511.10	322,511.10	1.00411 CITIBANK	323,836.62	215.01
83164G3E0	SBA POOL #506197	12/25/2027	0.8000	292,919.38	292,919.38	1.00553 CITIBANK	294,539.22	195.28

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83164G4W9	SBA POOL #506237	01/25/2028	0.8000	57,990.30	57,990.30	1.00260 CITIBANK	58,141.07	38.66
83164HBL3	SBA POOL #506343	02/25/2028	0.8000	150,296.62	150,296.62	1.00490 CITIBANK	151,033.07	100.20
83164HBY5	SBA POOL #506355	05/25/2028	0.8000	304,769.41	304,769.41	1.00444 CITIBANK	306,122.59	203.18
83164HC65	SBA POOL #506393	06/25/2028	0.8000	114,422.64	114,422.64	1.00200 CITIBANK	114,651.49	76.28
83164HFC9	SBA POOL #506463	07/25/2028	0.8000	68,607.46	68,607.46	1.00604 CITIBANK	69,021.85	45.74
83164HGN4	SBA POOL #506505	09/25/2028	0.8000	4,915.18	4,915.18	1.00614 CITIBANK	4,945.36	3.28
83164HGT1	SBA POOL #506510	10/25/2028	0.8000	48,757.95	48,757.95	1.00629 CITIBANK	49,064.64	32.51
83164HJY7	SBA POOL #506579	11/25/2028	0.8000	296,020.10	296,020.10	1.00631 CITIBANK	297,887.99	197.35
83164HMP2	SBA POOL #506666	12/25/2028	0.8000	301,311.78	301,311.78	1.00556 CITIBANK	302,987.07	200.87
83164HQB9	SBA POOL #506750	02/25/2029	0.8000	499,946.02	499,946.02	1.00572 CITIBANK	502,805.71	333.30
83164HT26	SBA POOL #506869	04/25/2029	0.8000	295,966.19	295,966.19	1.00488 CITIBANK	297,410.51	197.31
83164HW48	SBA POOL #506967	08/25/2029	0.8000	702,688.96	702,688.96	1.00560 CITIBANK	706,624.02	468.46
83164HY38	SBA POOL #507030	09/25/2029	0.8000	2,200,242.35	2,200,242.35	1.00632 CITIBANK	2,214,147.88	1,466.83
83164HWH9	SBA POOL #506948	09/25/2029	0.8000	194,425.95	194,425.95	1.00650 CITIBANK	195,689.72	129.62
83164H3K4	SBA POOL #507102	10/25/2029	0.8000	729,530.26	729,530.26	1.00620 CITIBANK	734,053.35	486.35
83164H5J5	SBA POOL #507149	01/25/2030	0.8000	1,149,641.99	1,149,641.99	1.00529 CITIBANK	1,155,723.60	766.43
83164H4C1	SBA POOL #507119	01/25/2030	0.8000	1,066,586.38	1,066,586.38	1.00578 CITIBANK	1,072,751.25	711.06
83164JAQ9	SBA POOL #507215	03/25/2030	0.8000	2,092,739.06	2,092,739.06	1.00731 CITIBANK	2,108,036.98	1,395.16
83164JAG1	SBA POOL #507207	03/25/2030	0.8000	914,236.69	914,236.69	1.00637 CITIBANK	920,060.38	609.49
83164JA89	SBA POOL #507231	05/25/2030	0.8000	1,479,205.71	1,479,205.71	1.00750 CITIBANK	1,490,299.75	986.14
83164JB47	SBA POOL #507259	05/25/2030	0.8000	1,127,044.62	1,127,044.62	1.00703 CITIBANK	1,134,967.74	751.36
83164JEE2	SBA POOL #507333	06/25/2030	0.8000	2,232,670.65	2,232,670.65	1.00399 CITIBANK	2,241,579.01	1,488.45
83164JC61	SBA POOL #507293	06/25/2030	0.8000	246,139.67	246,139.67	1.00580 CITIBANK	247,567.28	164.09
83164JES1	SBA POOL #507345	07/25/2030	0.8000	788,617.19	788,617.19	1.00756 CITIBANK	794,579.14	525.74

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83164JGN0	SBA POOL #507405	08/25/2030	0.8000	381,166.04	381,166.04	1.00258 CITIBANK	382,149.45	254.11
83164JG67	SBA POOL #507421	09/25/2030	0.8000	859,565.46	859,565.46	1.00664 CITIBANK	865,272.97	573.04
83164JH82	SBA POOL #507455	09/25/2030	0.8000	1,808,390.66	1,808,390.66	1.00360 CITIBANK	1,814,900.87	1,205.59
83164JKL9	SBA POOL #507499	10/25/2030	0.8000	636,383.19	636,383.19	1.00409 CITIBANK	638,986.00	424.26
83164JNE2	SBA POOL #507589	01/25/2031	0.8000	2,862,977.12	2,862,977.12	1.00369 CITIBANK	2,873,541.51	1,908.65
83164JMW3	SBA POOL #507573	01/25/2031	0.8000	1,880,937.38	1,880,937.38	1.00693 CITIBANK	1,893,972.28	1,253.96
83164JKU9	SBA POOL #507507	02/25/2031	0.8000	1,681,693.61	1,681,693.61	1.00368 CITIBANK	1,687,882.24	1,121.13
83164JPF7	SBA POOL #507622	02/25/2031	0.8250	429,741.64	429,741.64	1.00626 CITIBANK	432,431.82	295.45
83164JPW0	SBA POOL #507637	03/25/2031	0.8250	1,396,767.35	1,396,767.35	1.00279 CITIBANK	1,400,664.33	960.28
83164JML7	SBA POOL #507563	04/25/2031	0.8000	2,022,769.91	2,022,769.91	1.00334 CITIBANK	2,029,525.96	1,348.51
83164JQV1	SBA POOL #507668	04/25/2031	0.8250	440,536.99	440,536.99	1.00399 CITIBANK	442,294.73	302.87
83164JSC1	SBA POOL #507715	05/25/2031	0.8250	403,512.20	403,512.20	1.00434 CITIBANK	405,263.44	277.41
83164JRW8	SBA POOL #507701	05/25/2031	0.8250	679,306.56	679,306.56	1.00437 CITIBANK	682,275.13	467.02
83164JSZ0	SBA POOL #507736	06/25/2031	0.8250	187,749.72	187,749.72	1.00247 CITIBANK	188,213.46	129.08
83164JTZ9	SBA POOL #507768	07/25/2031	0.8250	283,929.32	283,929.32	1.00437 CITIBANK	285,170.09	195.20
83164JWU6	SBA POOL #507859	09/25/2031	0.8250	2,013,291.17	2,013,291.17	1.00314 CITIBANK	2,019,612.90	1,384.14
83164JXB7	SBA POOL #507874	10/25/2031	0.8250	535,611.14	535,611.14	1.00256 CITIBANK	536,982.30	368.23
83164J2A3	SBA POOL #507969	01/25/2032	0.8250	3,778,038.09	3,778,038.09	1.00416 CITIBANK	3,793,754.73	2,597.40
83164JZ25	SBA POOL #507961	01/25/2032	0.8250	2,248,229.32	2,248,229.32	1.00455 CITIBANK	2,258,458.76	1,545.66
83164J3Y0	SBA POOL #508015	02/25/2032	0.8250	1,404,529.15	1,404,529.15	1.00428 CITIBANK	1,410,540.53	965.61
83164J5L6	SBA POOL #508051	04/25/2032	0.8250	1,105,933.80	1,105,933.80	1.00308 CITIBANK	1,109,340.08	760.33
83164J5J1	SBA POOL #508049	04/25/2032	0.8250	788,106.34	788,106.34	1.00450 CITIBANK	791,652.82	541.82
83164J7G5	SBA POOL #508095	05/25/2032	0.8250	1,515,549.19	1,515,549.19	1.00473 CITIBANK	1,522,717.74	1,041.94
83164KAK9	SBA POOL #508110	07/25/2032	0.8250	1,466,890.51	1,466,890.51	1.00475 CITIBANK	1,473,858.24	1,008.49

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83164KBJ1	SBA POOL #508141	08/25/2032	0.8250	143,005.22	143,005.22	1.00247 CITIBANK	143,358.44	98.32
83164KD42	SBA POOL #508223	09/25/2032	0.8250	1,418,849.03	1,418,849.03	1.00419 CITIBANK	1,424,794.01	975.46
83164KER0	SBA POOL #508244	11/25/2032	0.8500	1,145,953.66	1,145,953.66	1.01161 CITIBANK	1,159,258.18	811.72
83164KFN8	SBA POOL #508273	12/25/2032	0.8500	1,795,872.98	1,795,872.98	1.01160 CITIBANK	1,816,705.11	1,272.08
83164KH89	SBA POOL #508355	03/25/2033	0.8500	397,750.92	397,750.92	1.00365 CITIBANK	399,202.71	281.74
83164KGM9	SBA POOL #508304	03/25/2033	0.8500	2,013,571.19	2,013,571.19	1.01156 CITIBANK	2,036,848.07	1,426.28
83164KJW4	SBA POOL #508377	04/25/2033	0.8750	3,330,504.48	3,330,504.48	1.01399 CITIBANK	3,377,098.24	2,428.49
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.8750	1,697,067.19	1,697,067.19	1.01311 CITIBANK	1,719,315.74	1,237.44
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.9250	1,426,635.79	1,426,635.79	1.01548 CITIBANK	1,448,720.11	1,099.70
83164KS38	SBA POOL #508638 FR	01/25/2034	1.6250	1,707,801.92	1,707,801.92	1.02063 CITIBANK	1,743,033.87	2,312.65
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.5000	103,568.44	103,568.44	0.98776 CITIBANK	102,300.76	129.46
83164KVK6	SBA POOL #508718	08/25/2034	1.2500	3,221,653.85	3,221,653.85	1.02394 CITIBANK	3,298,780.24	3,355.89
83164KWN9	SBA POOL #508753 FR	11/25/2034	1.1250	426,883.33	426,883.33	0.99632 CITIBANK	425,312.40	400.20
83164KX81	SBA POOL #508803 FR	02/25/2035	1.1000	460,494.54	460,494.54	1.02362 CITIBANK	471,371.42	422.12
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.7750	1,967,924.61	1,967,924.61	1.00502 CITIBANK	1,977,803.59	1,270.95
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.7750	1,017,798.58	1,017,798.58	1.00440 CITIBANK	1,022,276.89	657.33
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.7750	1,132,393.34	1,132,393.34	1.00584 CITIBANK	1,139,006.52	731.34
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.7500	1,082,924.29	1,082,924.29	1.00448 CITIBANK	1,087,775.79	676.83
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.7500	2,803,214.40	2,803,214.40	1.00526 CITIBANK	2,817,959.31	1,752.01
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.7500	1,639,356.89	1,639,356.89	1.00523 CITIBANK	1,647,930.73	1,024.60
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.7750	1,682,147.53	1,682,147.53	1.00597 CITIBANK	1,692,189.95	1,086.39
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.5000	2,318,687.75	2,318,687.75	1.00139 CITIBANK	2,321,910.73	966.12
83164LM81	SBA POOL #509383 FR	06/25/2038	0.5250	4,555,009.20	4,555,009.20	1.00274 CITIBANK	4,567,489.93	1,992.82
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.6000	7,821,722.46	7,821,722.46	1.00269 CITIBANK	7,842,762.89	3,910.86

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83164LPT2	SBA POOL #509434 FR	11/25/2038	0.6500	1,929,210.42	1,929,210.42	1.00433 CITIBANK	1,937,563.90	1,044.99
83164LRF0	SBA POOL #509486	04/25/2039	0.6500	3,626,817.03	3,626,817.03	1.00391 CITIBANK	3,640,997.88	1,964.53
83164LSF9	SBA POOL #509518	06/25/2039	0.6500	2,582,723.08	2,582,723.08	1.00219 CITIBANK	2,588,379.24	1,398.98
83164LVF5	SBA POOL #509614	01/25/2040	0.6500	9,075,666.51	9,075,666.51	1.00439 CITIBANK	9,115,508.69	4,915.99
83164LXC0	SBA POOL #509675	05/25/2040	0.6500	2,894,340.69	2,894,340.69	1.00252 CITIBANK	2,901,634.43	1,567.77
83164LX22	SBA POOL #509697 FR	09/25/2040	0.6500	6,696,240.28	6,696,240.28	1.00403 CITIBANK	6,723,226.13	3,627.13
83164LY96	SBA POOL #509736 FR	10/25/2040	0.7000	11,190,594.65	11,190,594.65	1.00433 CITIBANK	11,239,049.92	6,527.85
83164LZW4	SBA POOL #509757	12/25/2040	0.7000	5,679,707.22	5,679,707.22	1.00467 CITIBANK	5,706,231.45	3,313.16
83164L2Z3	SBA POOL #509792	02/25/2041	0.7500	819,693.83	819,693.83	1.00274 CITIBANK	821,939.79	512.31
83164L3S8	SBA POOL #509809	03/25/2041	0.7500	4,451,002.14	4,451,002.14	1.00677 CITIBANK	4,481,135.42	2,781.88
83164L4M0	SBA POOL #509828	04/25/2041	0.7500	2,830,904.68	2,830,904.68	1.00365 CITIBANK	2,841,237.48	1,769.32
83164L4J7	SBA POOL #509825	04/25/2041	0.7500	6,925,059.30	6,925,059.30	1.00651 CITIBANK	6,970,141.44	4,328.16
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.7500	9,032,368.59	9,032,368.59	1.00625 CITIBANK	9,088,820.89	5,645.23
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.7500	11,258,769.87	11,258,769.87	1.00513 CITIBANK	11,316,527.36	7,036.73
83164L5K3	SBA POOL #509850	11/25/2041	0.7500	7,556,057.87	7,556,057.87	1.00618 CITIBANK	7,602,754.31	4,722.54
83164MA82	SBA POOL #509931	12/25/2041	0.7500	3,920,668.34	3,920,668.34	1.00430 CITIBANK	3,937,527.21	2,450.42
83164MBL2	SBA POOL #509943	01/25/2042	0.7500	7,110,486.40	7,110,486.40	1.00511 CITIBANK	7,146,820.99	4,444.05
83164MBK4	SBA POOL #509942	01/25/2042	0.7500	11,956,195.64	11,956,195.64	1.00535 CITIBANK	12,020,161.29	7,472.62
83164MCD9	SBA POOL #509968	03/25/2042	0.7500	10,182,030.44	10,182,030.44	1.00508 CITIBANK	10,233,755.15	6,363.77
83164MCB3	SBA POOL #509966	03/25/2042	0.7500	12,787,049.62	12,787,049.62	1.00422 CITIBANK	12,841,010.97	7,991.91
83164MCX5	SBA POOL #509986	04/25/2042	0.7500	12,582,348.07	12,582,348.07	1.00495 CITIBANK	12,644,630.69	7,863.97
83164MC64	SBA POOL #509993	05/25/2042	0.7500	10,426,917.18	10,426,917.18	1.00449 CITIBANK	10,473,734.04	6,516.82
83164MBC2	SBA POOL #509935	07/25/2042	0.7500	9,613,393.01	9,613,393.01	1.00677 CITIBANK	9,678,475.68	6,008.37
83164MD30	SBA POOL #510022	07/25/2042	0.7500	12,292,196.60	12,292,196.60	1.00438 CITIBANK	12,346,036.42	7,682.62

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83164MGH6	SBA POOL #510100	10/25/2042	0.7500	13,120,352.72	13,120,352.72	1.00403 CITIBANK	13,173,227.74	8,200.22
83164MH69	SBA POOL #510153	03/25/2043	0.7500	20,349,677.22	20,349,677.22	1.00448 CITIBANK	20,440,843.77	12,718.55
				307,350,707.85	307,350,707.85		308,985,118.38	193,926.96
AIP:		0.00						
Book + AIP:		307,350,707.85		SBA POOL				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3557	333,159,000.00	3,521,570.59	3,521,570.59	1.01684	5.23490000 CITIBANK	3,580,878.42	15,362.56
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	1,171,126.05	1,171,126.05	1.00812	6.00000000 CITIBANK	1,180,638.87	5,855.63
				731,489,000.00	4,692,696.64				4,761,517.29	21,218.19
AIP:		0.00								
Book + AIP:		4,692,696.64	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0W33	FNMA DEB	09/06/2022	1.3750	200,000,000.00	200,470,871.06	0.99931	0.00439236 CITIBANK	199,862,000.00	878,472.00
3135G0T78	FNMA DEB	10/05/2022	2.0000	100,000,000.00	100,462,693.88	0.99953	0.00477778 CITIBANK	99,953,000.00	477,778.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	495,000,000.00	493,276,027.27	0.97725	0.00027083 CITIBANK	483,738,750.00	134,060.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	425,000,000.00	422,482,476.46	0.97352	0.00118750 CITIBANK	413,746,000.00	504,687.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,036,373.46	0.96412	0.00023611 CITIBANK	144,618,000.00	35,416.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,225,074.80	0.91937	0.00131250 CITIBANK	68,952,750.00	98,437.50
AIP:				1,445,000,000.00	1,440,953,516.93			1,410,870,500.00	2,128,852.35
Book + AIP:		111,805.55 1,441,065,322.48		FNMA DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AJY52	FHLB DEB	08/12/2022	0.1250	100,000,000.00	100,006,301.69	0.99839	0.00048264	CITIBANK	99,839,000.00	48,264.00
3130APYP4	FHLB DEB	09/01/2022	0.0800	100,000,000.00	99,998,941.46	0.99723	0.00026667	CITIBANK	99,723,000.00	26,667.00
3130ARME8	FHLB DEB	09/02/2022	0.9000	200,000,000.00	199,963,185.92	0.99865	0.00225000	CITIBANK	199,730,000.00	450,000.00
3130APYQ2	FHLB DEB	10/03/2022	0.1000	100,000,000.00	99,999,675.86	0.99543	0.00024444	CITIBANK	99,543,000.00	24,444.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	151,145,303.55	0.99811	0.00114583	CITIBANK	149,716,500.00	171,874.50
3130AJ7E3	FHLB DEB	02/17/2023	1.3750	100,000,000.00	100,037,916.22	0.99178	0.00511806	CITIBANK	99,178,000.00	511,806.00
313382AX1	FHLB DEB	03/10/2023	2.1250	150,000,000.00	151,025,148.12	0.99681	0.00655208	CITIBANK	149,521,500.00	982,812.00
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,960,919.06	0.98213	0.00036111	CITIBANK	98,213,000.00	36,111.00
3133ENV56	FHLB DEB	05/02/2023	2.0300	100,000,000.00	99,832,334.26	0.99352	0.00332694	CITIBANK	99,352,000.00	332,694.00
3130AS4X4	FHLB DEB	05/16/2023	2.1250	50,000,000.00	50,000,000.00	0.99322	0.00265625	CITIBANK	49,661,000.00	132,812.50
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	101,435,662.88	0.99185	0.00129861	CITIBANK	99,185,000.00	129,861.00
3130ASEG0	FHLB DEB	07/11/2023	2.4600	100,000,000.00	100,000,000.00	0.99556	0.00123000	CITIBANK	99,556,000.00	123,000.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,008,609.79	0.96142	0.00015972	CITIBANK	144,213,000.00	23,958.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,921,697.33	0.96676	0.00015625	CITIBANK	48,338,000.00	7,812.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,927,943.39	0.95567	0.00078472	CITIBANK	47,783,500.00	39,236.00
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.95956	0.00076389	CITIBANK	95,956,000.00	76,389.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.95343	0.00002917	CITIBANK	95,343,000.00	2,917.00
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	153,432,033.48	0.96933	0.00566667	CITIBANK	145,399,500.00	850,000.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.94412	0.00097500	CITIBANK	94,412,000.00	97,500.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.94328	0.00075000	CITIBANK	94,328,000.00	75,000.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.94172	0.00045208	CITIBANK	94,172,000.00	45,208.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	95,926,446.36	0.95065	0.00030556	CITIBANK	95,065,000.00	30,556.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	1.00617	0.00009389	CITIBANK	201,234,000.00	18,778.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	1.01601	0.00000000	CITIBANK	203,202,000.00	0.00

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3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.93410	0.00180833 CITIBANK	93,410,000.00	180,833.00
				2,850,000,000.00	2,852,622,119.37			2,796,074,000.00	4,418,534.00
AIP:		151,500.00							
Book + AIP:		2,852,773,619.37	FHLB DEB						

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3137EAE T2	FHLMC DEB	07/25/2022	0.1250	150,000,000.00	150,005,074.88	0.99911	0.00054167 CITIBANK	149,866,500.00	81,250.50
3137EAE R6	FHLMC DEB	05/05/2023	0.3750	590,000,000.00	586,288,248.88	0.97907	0.00058333 CITIBANK	577,651,300.00	344,164.70
3137EAE V7	FHLMC DEB	08/24/2023	0.2500	500,000,000.00	497,461,530.33	0.97028	0.00088194 CITIBANK	485,140,000.00	440,970.00
3137EAE Z8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	197,195,795.52	0.96519	0.00038194 CITIBANK	193,038,000.00	76,388.00
3137EAF A2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,011,379.87	0.96296	0.00018750 CITIBANK	48,148,000.00	9,375.00
3137EAE U9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,366,655.10	0.92338	0.00166667 CITIBANK	92,338,000.00	166,667.00
3137EAE X3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	48,849,801.02	0.91795	0.00102083 CITIBANK	45,897,500.00	51,041.50
AIP:				1,640,000,000.00	1,629,178,485.60			1,592,079,300.00	1,169,856.70
Book + AIP:		157,986.12		1,629,336,471.72					
			FHLMC DEB						

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3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,999,394.24	0.99958	0.00093333 CITIBANK	49,979,000.00	46,666.50
3133EMS60	FFCB DEB	07/14/2022	0.0700	100,000,000.00	100,000,000.00	0.99948	0.00032472 CITIBANK	99,948,000.00	32,472.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,999,719.08	0.99999	0.00737778 CITIBANK	49,999,500.00	368,889.00
3133EMZQ8	FFCB DEB	07/19/2022	0.0700	200,000,000.00	200,000,708.78	0.99928	0.00031500 CITIBANK	199,856,000.00	63,000.00
3133EMU42	FFCB DEB	07/21/2022	0.0600	100,000,000.00	99,999,119.78	0.99906	0.00026667 CITIBANK	99,906,000.00	26,667.00
3133ENCW8	FFCB DEB	07/29/2022	0.0800	200,000,000.00	199,997,170.74	0.99889	0.00033778 CITIBANK	199,778,000.00	67,556.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	0.99860	0.00041389 CITIBANK	99,860,000.00	41,389.00
3133EMYM8	FFCB DEB	08/04/2022	0.0800	50,000,000.00	49,999,544.64	0.99865	0.00032667 CITIBANK	49,932,500.00	16,333.50
3133EM2F8	FFCB DEB	08/10/2022	0.0700	100,000,000.00	100,000,000.00	0.99813	0.00027417 CITIBANK	99,813,000.00	27,417.00
3133EM2Z4	FFCB DEB	08/19/2022	0.0700	100,000,000.00	99,999,730.76	0.99806	0.00025667 CITIBANK	99,806,000.00	25,667.00
3133EM3N0	FFCB DEB	08/25/2022	0.0700	100,000,000.00	100,000,000.00	0.99738	0.00024500 CITIBANK	99,738,000.00	24,500.00
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,998,944.24	0.99671	0.00036458 CITIBANK	49,835,500.00	18,229.00
3133EM5T5	FFCB DEB	09/21/2022	0.0700	300,000,000.00	299,995,142.16	0.99680	0.00019444 CITIBANK	299,040,000.00	58,332.00
3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,997,781.89	0.99022	0.00006389 CITIBANK	74,266,500.00	4,791.75
3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,994,699.48	0.98899	0.00049444 CITIBANK	74,174,250.00	37,083.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,976,818.46	0.98723	0.00056333 CITIBANK	148,084,500.00	84,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,959,230.52	0.98275	0.00038889 CITIBANK	171,981,250.00	68,055.75
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,955,833.45	0.98178	0.00034028 CITIBANK	147,267,000.00	51,042.00
3133ENMY3	FFCB DEB	04/03/2023	0.8000	50,000,000.00	49,986,655.66	0.98565	0.00195556 CITIBANK	49,282,500.00	97,778.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,983,425.41	0.97766	0.00022222 CITIBANK	48,883,000.00	11,111.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,958,838.36	0.97706	0.00017708 CITIBANK	73,279,500.00	13,281.00
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,956,455.98	0.97612	0.00021722 CITIBANK	97,612,000.00	21,722.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,977,983.54	0.97765	0.00014931 CITIBANK	97,765,000.00	14,931.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,973,131.86	0.97882	0.00039583 CITIBANK	97,882,000.00	39,583.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,974,475.14	0.97497	0.00010069 CITIBANK	97,497,000.00	10,069.00
3133ENYG9	FFCB DEB	06/07/2023	2.2500	100,000,000.00	99,945,515.14	0.99394	0.00150000 CITIBANK	99,394,000.00	150,000.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,979,178.64	0.98813	0.00024583 CITIBANK	49,406,500.00	12,291.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,984,297.92	0.96816	0.00060500 CITIBANK	38,726,400.00	24,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,755,950.92	0.96667	0.00063639 CITIBANK	48,333,500.00	31,819.50
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,974,051.10	0.98981	0.00446111 CITIBANK	98,981,000.00	446,111.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,746,458.10	0.96749	0.00057778 CITIBANK	96,749,000.00	57,778.00
3133ENG1	FFCB DEB	12/01/2023	0.5000	50,000,000.00	49,948,413.46	0.96694	0.00041667 CITIBANK	48,347,000.00	20,833.50
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,974,954.73	0.96652	0.00020778 CITIBANK	48,326,000.00	10,389.00
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,060,952.50	0.99480	0.00274444 CITIBANK	99,480,000.00	274,444.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,929,309.62	0.95850	0.00085833 CITIBANK	95,850,000.00	85,833.00
				3,440,000,000.00	3,438,983,886.30			3,399,059,400.00	2,384,764.50
AIP:		19,722.22							
Book + AIP:		3,439,003,608.52	FFCB DEB						

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
459058GU1	IBRD DEB	07/01/2022	2.1250	100,000,000.00	100,000,000.00	1.00000	0.00000000 CITIBANK	100,000,000.00	0.00
4581X0CZ9	IADB DEB	09/14/2022	1.7500	150,000,000.00	150,492,774.40	0.99933	0.00520139 CITIBANK	149,899,500.00	780,208.50
4581X0DD7	IADB DEB	09/26/2022	3.0000	50,000,000.00	50,343,114.04	1.00192	0.00791667 CITIBANK	50,096,000.00	395,833.50
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.98487	0.00052958 CITIBANK	98,487,000.00	52,958.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,916,916.44	0.97863	0.00024653 CITIBANK	97,863,000.00	24,653.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	300,792,255.10	0.97879	0.00051389 CITIBANK	293,637,000.00	154,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.96795	0.00069333 CITIBANK	96,795,000.00	69,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	206,866,149.96	0.99963	0.00725000 CITIBANK	199,926,000.00	1,450,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,910,491.92	0.96536	0.00031944 CITIBANK	193,072,000.00	63,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.95600	0.00088833 CITIBANK	95,600,000.00	88,833.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.95134	0.00069514 CITIBANK	95,134,000.00	69,514.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.94662	0.00000000 CITIBANK	94,662,000.00	0.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	153,530,021.64	0.96888	0.00512500 CITIBANK	145,332,000.00	768,750.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.95100	0.00106306 CITIBANK	95,100,000.00	106,306.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.94806	0.00073306 CITIBANK	94,806,000.00	73,306.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,981,196.77	1.00000	0.00516667 CITIBANK	50,000,000.00	258,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.99753	0.00496583 CITIBANK	99,753,000.00	496,583.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.91547	0.00221667 CITIBANK	91,547,000.00	221,667.00
AIP:		0.00		2,200,000,000.00	2,211,832,920.27			2,141,709,500.00	5,074,333.50
Book + AIP:		2,211,832,920.27		SUPRANAT'L DEB					

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3134GXD43	FHLMC DEB CL	03/01/2024	3.2500	200,000,000.00	200,000,000.00	1.00130	0.00009028 CITIBANK	200,260,000.00	18,056.00
3130AMU59	FHLB DEB-CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.95309	0.00000000 CITIBANK	95,309,000.00	0.00
3134GXZR8	FHLMC DEB CL	08/01/2024	3.5600	150,000,000.00	150,000,000.00	1.00200	0.00158222 CITIBANK	150,300,000.00	237,333.00
3130ARSW2	FHLB DEB CL	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.99169	0.00478472 CITIBANK	99,169,000.00	478,472.00
3130AQLY7	FHLB DEB-CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.96382	0.00000000 CITIBANK	96,382,000.00	0.00
3130ANAK6	FHLB DEB-CL STEP	01/22/2025	0.2000	100,000,000.00	100,000,000.00	0.95270	0.00088333 CITIBANK	95,270,000.00	88,333.00
3134GXYB4	FHLMC DEB CL	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.99799	0.00134222 CITIBANK	149,698,500.00	201,333.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.99141	0.00670833 CITIBANK	99,141,000.00	670,833.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.99291	0.00725000 CITIBANK	99,291,000.00	725,000.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.99403	0.00537556 CITIBANK	99,403,000.00	537,556.00
3134GXC93	FHLMC DEB CL	07/01/2025	3.4200	200,000,000.00	200,000,000.00	1.00305	0.00009500 CITIBANK	200,610,000.00	19,000.00
3134GXXU3	FHLMC DEB CL	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.99654	0.00137333 CITIBANK	149,481,000.00	205,999.50
3134GXSL9	FHLMC DEB CL	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.99873	0.00499861 CITIBANK	99,873,000.00	499,861.00
3134GXD35	FHLMC DEB CL	10/01/2025	3.5000	200,000,000.00	200,000,000.00	1.00363	0.00009722 CITIBANK	200,726,000.00	19,444.00
3134GXXZ2	FHLMC DEB CL	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99647	0.00138889 CITIBANK	149,470,500.00	208,333.50
3134GXYQ1	FHLMC DEB CL	11/03/2025	3.2000	150,000,000.00	150,000,000.00	1.00026	0.00142222 CITIBANK	150,039,000.00	213,333.00
3130ARYP0	FHLB DEB CL	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.99777	0.00258333 CITIBANK	99,777,000.00	258,333.00
3130ARSK8	FHLB DEB CL	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99088	0.00581806 CITIBANK	99,088,000.00	581,806.00
				2,350,000,000.00	2,350,000,000.00			2,333,288,000.00	4,963,026.00
AIP:		0.00							
Book + AIP:	2,350,000,000.00		CALLABLE DEB						

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313385YU4	FHLB DN	07/01/2022	0.0000	1,100,000,000.00	1,099,102,479.19	1.00000 CITIBANK	1,100,000,000.00
313385ZB5	FHLB DN	07/08/2022	0.0000	200,000,000.00	199,733,888.88	0.99973 CITIBANK	199,946,000.00
313385ZN9	FHLB DN	07/19/2022	0.0000	300,000,000.00	299,620,055.56	0.99931 CITIBANK	299,793,000.00
313385ZU3	FHLB DN	07/25/2022	0.0000	600,000,000.00	599,012,833.34	0.99907 CITIBANK	599,442,000.00
313385ZW9	FHLB DN	07/27/2022	0.0000	200,000,000.00	199,626,111.12	0.99900 CITIBANK	199,800,000.00
313385A30	FHLB DN	08/01/2022	0.0000	200,000,000.00	199,590,409.71	0.99853 CITIBANK	199,706,000.00
313385A48	FHLB DN	08/02/2022	0.0000	200,000,000.00	199,515,333.34	0.99849 CITIBANK	199,698,000.00
313385A55	FHLB DN	08/03/2022	0.0000	50,000,000.00	49,967,229.17	0.99844 CITIBANK	49,922,000.00
313385A71	FHLB DN	08/05/2022	0.0000	100,000,000.00	99,787,388.88	0.99834 CITIBANK	99,834,000.00
313385B21	FHLB DN	08/08/2022	0.0000	100,000,000.00	99,729,333.34	0.99820 CITIBANK	99,820,000.00
313385B47	FHLB DN	08/10/2022	0.0000	200,000,000.00	199,446,375.00	0.99811 CITIBANK	199,622,000.00
313385C20	FHLB DN	08/16/2022	0.0000	300,000,000.00	299,086,583.32	0.99781 CITIBANK	299,343,000.00
313385D45	FHLB DN	08/26/2022	0.0000	1,100,000,000.00	1,096,899,944.44	0.99733 CITIBANK	1,097,063,000.00
313385E28	FHLB DN	09/01/2022	0.0000	1,200,000,000.00	1,198,316,597.18	0.99673 CITIBANK	1,196,076,000.00
313385F27	FHLB DN	09/09/2022	0.0000	250,000,000.00	249,124,249.99	0.99631 CITIBANK	249,077,500.00
313385H33	FHLB DN	09/26/2022	0.0000	500,000,000.00	497,904,972.20	0.99542 CITIBANK	497,710,000.00
313385H58	FHLB DN	09/28/2022	0.0000	600,000,000.00	597,948,472.24	0.99531 CITIBANK	597,186,000.00
313385J23	FHLB DN	10/03/2022	0.0000	1,950,000,000.00	1,947,875,618.04	0.99434 CITIBANK	1,938,963,000.00
313385J64	FHLB DN	10/07/2022	0.0000	300,000,000.00	298,545,111.10	0.99415 CITIBANK	298,245,000.00
313385K21	FHLB DN	10/11/2022	0.0000	200,000,000.00	198,880,833.32	0.99391 CITIBANK	198,782,000.00
313385K88	FHLB DN	10/17/2022	0.0000	100,000,000.00	99,437,944.44	0.99355 CITIBANK	99,355,000.00
313385L46	FHLB DN	10/21/2022	0.0000	100,000,000.00	99,478,666.66	0.99331 CITIBANK	99,331,000.00
313385L79	FHLB DN	10/24/2022	0.0000	700,000,000.00	695,745,256.93	0.99314 CITIBANK	695,198,000.00
313385M29	FHLB DN	10/27/2022	0.0000	200,000,000.00	198,711,916.66	0.99296 CITIBANK	198,592,000.00
313385M37	FHLB DN	10/28/2022	0.0000	300,000,000.00	299,483,388.90	0.99290 CITIBANK	297,870,000.00
313385M78	FHLB DN	11/01/2022	0.0000	1,700,000,000.00	1,694,823,180.60	0.99183 CITIBANK	1,686,111,000.00

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313385N28	FHLB DN	11/04/2022	0.0000	100,000,000.00	99,277,986.12	0.99163 CITIBANK	99,163,000.00
313385N85	FHLB DN	11/10/2022	0.0000	100,000,000.00	99,229,444.44	0.99124 CITIBANK	99,124,000.00
313385P83	FHLB DN	11/18/2022	0.0000	150,000,000.00	148,881,750.00	0.99071 CITIBANK	148,606,500.00
313385Q33	FHLB DN	11/21/2022	0.0000	100,000,000.00	99,754,750.00	0.99051 CITIBANK	99,051,000.00
313385R24	FHLB DN	11/28/2022	0.0000	200,000,000.00	199,482,000.00	0.99005 CITIBANK	198,010,000.00
313385R32	FHLB DN	11/29/2022	0.0000	800,000,000.00	793,587,736.14	0.98998 CITIBANK	791,984,000.00
313385R57	FHLB DN	12/01/2022	0.0000	1,050,000,000.00	1,044,907,374.99	0.98878 CITIBANK	1,038,219,000.00
313385S80	FHLB DN	12/12/2022	0.0000	150,000,000.00	148,818,680.55	0.98798 CITIBANK	148,197,000.00
313385U38	FHLB DN	12/23/2022	0.0000	200,000,000.00	198,118,583.34	0.98718 CITIBANK	197,436,000.00
313385U79	FHLB DN	12/27/2022	0.0000	400,000,000.00	396,038,583.34	0.98689 CITIBANK	394,756,000.00
313384AC3	FHLB DN	01/03/2023	0.0000	200,000,000.00	198,371,083.34	0.98648 CITIBANK	197,296,000.00
313384BC2	FHLB DN	01/27/2023	0.0000	200,000,000.00	197,104,611.12	0.98472 CITIBANK	196,944,000.00
313384BH1	FHLB DN	02/01/2023	0.0000	400,000,000.00	394,672,277.78	0.98413 CITIBANK	393,652,000.00
313384CL1	FHLB DN	02/28/2023	0.0000	100,000,000.00	98,638,888.88	0.98212 CITIBANK	98,212,000.00
313384CM9	FHLB DN	03/01/2023	0.0000	1,000,000,000.00	985,058,944.44	0.98173 CITIBANK	981,730,000.00
313384DQ9	FHLB DN	03/28/2023	0.0000	300,000,000.00	294,400,208.34	0.97970 CITIBANK	293,910,000.00
313384DR7	FHLB DN	03/29/2023	0.0000	100,000,000.00	98,121,958.34	0.97962 CITIBANK	97,962,000.00
313384DW6	FHLB DN	04/03/2023	0.0000	900,000,000.00	883,442,861.08	0.97896 CITIBANK	881,064,000.00
313384FA2	FHLB DN	05/01/2023	0.0000	600,000,000.00	588,071,097.22	0.97651 CITIBANK	585,906,000.00
313384GB9	FHLB DN	05/26/2023	0.0000	100,000,000.00	97,496,166.66	0.97458 CITIBANK	97,458,000.00
313384GH6	FHLB DN	06/01/2023	0.0000	400,000,000.00	390,346,388.88	0.97378 CITIBANK	389,512,000.00
				20,300,000,000.00	20,171,215,548.55		20,124,678,000.00
AIP:		0.00					
Book + AIP:		20,171,215,548.55	FHLB DN				

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459053YU2	IBRD DN	07/01/2022	0.0000	700,000,000.00	699,506,708.34	1.00000 CITIBANK	700,000,000.00
459053ZE7	IBRD DN	07/11/2022	0.0000	100,000,000.00	99,908,166.66	0.99961 CITIBANK	99,961,000.00
459053ZN7	IBRD DN	07/19/2022	0.0000	100,000,000.00	99,812,166.66	0.99931 CITIBANK	99,931,000.00
459053ZU1	IBRD DN	07/25/2022	0.0000	300,000,000.00	299,448,250.00	0.99907 CITIBANK	299,721,000.00
459053A38	IBRD DN	08/01/2022	0.0000	250,000,000.00	249,451,138.88	0.99853 CITIBANK	249,632,500.00
459053A46	IBRD DN	08/02/2022	0.0000	100,000,000.00	99,767,444.44	0.99849 CITIBANK	99,849,000.00
459053B29	IBRD DN	08/08/2022	0.0000	100,000,000.00	99,722,222.22	0.99820 CITIBANK	99,820,000.00
459053B45	IBRD DN	08/10/2022	0.0000	100,000,000.00	99,720,000.00	0.99811 CITIBANK	99,811,000.00
459053C28	IBRD DN	08/16/2022	0.0000	200,000,000.00	199,430,000.00	0.99782 CITIBANK	199,564,000.00
459053D43	IBRD DN	08/26/2022	0.0000	100,000,000.00	99,693,805.56	0.99735 CITIBANK	99,735,000.00
459053E26	IBRD DN	09/01/2022	0.0000	100,000,000.00	99,893,750.00	0.99673 CITIBANK	99,673,000.00
459053F25	IBRD DN	09/09/2022	0.0000	200,000,000.00	199,227,694.44	0.99631 CITIBANK	199,262,000.00
459053H31	IBRD DN	09/26/2022	0.0000	450,000,000.00	448,114,305.55	0.99542 CITIBANK	447,939,000.00
459053H56	IBRD DN	09/28/2022	0.0000	300,000,000.00	298,593,888.90	0.99531 CITIBANK	298,593,000.00
459053H72	IBRD DN	09/30/2022	0.0000	100,000,000.00	99,583,333.34	0.99520 CITIBANK	99,520,000.00
459053J21	IBRD DN	10/03/2022	0.0000	400,000,000.00	399,555,805.54	0.99439 CITIBANK	397,756,000.00
459053J62	IBRD DN	10/07/2022	0.0000	100,000,000.00	99,438,250.00	0.99415 CITIBANK	99,415,000.00
459053K29	IBRD DN	10/11/2022	0.0000	200,000,000.00	198,872,222.22	0.99391 CITIBANK	198,782,000.00
459053K86	IBRD DN	10/17/2022	0.0000	300,000,000.00	298,286,833.32	0.99355 CITIBANK	298,065,000.00
459053L77	IBRD DN	10/24/2022	0.0000	200,000,000.00	198,943,333.32	0.99314 CITIBANK	198,628,000.00
459053M27	IBRD DN	10/27/2022	0.0000	100,000,000.00	99,401,111.12	0.99296 CITIBANK	99,296,000.00
459053M76	IBRD DN	11/01/2022	0.0000	300,000,000.00	298,203,472.22	0.99183 CITIBANK	297,549,000.00
459053N26	IBRD DN	11/04/2022	0.0000	100,000,000.00	99,375,000.00	0.99163 CITIBANK	99,163,000.00
459053N75	IBRD DN	11/09/2022	0.0000	100,000,000.00	99,275,694.44	0.99130 CITIBANK	99,130,000.00
459053R30	IBRD DN	11/29/2022	0.0000	200,000,000.00	198,641,805.56	0.98998 CITIBANK	197,996,000.00
459053R97	IBRD DN	12/05/2022	0.0000	100,000,000.00	98,894,722.22	0.98849 CITIBANK	98,849,000.00

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459053S39	IBRD DN	12/07/2022	0.0000	100,000,000.00	98,920,277.78	0.98835 CITIBANK	98,835,000.00
459053S88	IBRD DN	12/12/2022	0.0000	300,000,000.00	296,770,833.32	0.98798 CITIBANK	296,394,000.00
459053U36	IBRD DN	12/23/2022	0.0000	300,000,000.00	296,372,083.34	0.98718 CITIBANK	296,154,000.00
459052AC0	IBRD DN	01/03/2023	0.0000	100,000,000.00	98,736,888.88	0.98648 CITIBANK	98,648,000.00
				6,100,000,000.00	6,071,561,208.27		6,067,671,500.00
AIP:		0.00					
Book + AIP:		6,071,561,208.27	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515YU0	IFC DN	07/01/2022	0.0000	300,000,000.00	299,687,416.66	1.00000 CITIBANK	300,000,000.00
459515ZG0	IFC DN	07/13/2022	0.0000	200,000,000.00	199,650,000.00	0.99954 CITIBANK	199,908,000.00
459515J29	IFC DN	10/03/2022	0.0000	100,000,000.00	99,544,000.00	0.99439 CITIBANK	99,439,000.00
459515K27	IFC DN	10/11/2022	0.0000	50,000,000.00	49,784,722.22	0.99391 CITIBANK	49,695,500.00
459515K84	IFC DN	10/17/2022	0.0000	100,000,000.00	99,456,000.00	0.99355 CITIBANK	99,355,000.00
459515N73	IFC DN	11/09/2022	0.0000	100,000,000.00	99,359,833.34	0.99130 CITIBANK	99,130,000.00
459515U34	IFC DN	12/23/2022	0.0000	100,000,000.00	98,792,500.00	0.98718 CITIBANK	98,718,000.00
				950,000,000.00	946,274,472.22		946,245,500.00
AIP:		0.00					
Book + AIP:		946,274,472.22	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313ZN1	FFCB DN	07/19/2022	0.0000	50,000,000.00	49,909,500.00	0.99930 CITIBANK	49,965,000.00
313313C22	FFCB DN	08/16/2022	0.0000	50,000,000.00	49,855,763.89	0.99782 CITIBANK	49,891,000.00
313313D47	FFCB DN	08/26/2022	0.0000	100,000,000.00	99,644,166.66	0.99735 CITIBANK	99,735,000.00
313313H35	FFCB DN	09/26/2022	0.0000	150,000,000.00	149,269,833.33	0.99542 CITIBANK	149,313,000.00
313313J25	FFCB DN	10/03/2022	0.0000	300,000,000.00	299,074,777.78	0.99439 CITIBANK	298,317,000.00
313313L71	FFCB DN	10/24/2022	0.0000	200,000,000.00	198,936,888.88	0.99314 CITIBANK	198,628,000.00
313313M39	FFCB DN	10/28/2022	0.0000	50,000,000.00	49,871,694.44	0.99290 CITIBANK	49,645,000.00
313313M70	FFCB DN	11/01/2022	0.0000	50,000,000.00	49,837,222.22	0.99183 CITIBANK	49,591,500.00
313313N20	FFCB DN	11/04/2022	0.0000	100,000,000.00	99,288,194.44	0.99163 CITIBANK	99,163,000.00
313313R26	FFCB DN	11/28/2022	0.0000	50,000,000.00	49,593,750.00	0.99005 CITIBANK	49,502,500.00
313313R59	FFCB DN	12/01/2022	0.0000	50,000,000.00	49,658,263.89	0.98878 CITIBANK	49,439,000.00
313313S33	FFCB DN	12/07/2022	0.0000	100,000,000.00	98,857,638.88	0.98835 CITIBANK	98,835,000.00
313313U71	FFCB DN	12/27/2022	0.0000	150,000,000.00	148,442,347.22	0.98689 CITIBANK	148,033,500.00
313312AC4	FFCB DN	01/03/2023	0.0000	300,000,000.00	297,383,333.32	0.98648 CITIBANK	295,944,000.00
313312BH2	FFCB DN	02/01/2023	0.0000	150,000,000.00	148,204,305.56	0.98413 CITIBANK	147,619,500.00
313312CG3	FFCB DN	02/24/2023	0.0000	100,000,000.00	98,580,000.00	0.98242 CITIBANK	98,242,000.00
313312CM0	FFCB DN	03/01/2023	0.0000	300,000,000.00	295,783,944.46	0.98173 CITIBANK	294,519,000.00
313312DR8	FFCB DN	03/29/2023	0.0000	100,000,000.00	98,280,000.00	0.97962 CITIBANK	97,962,000.00
313312DW7	FFCB DN	04/03/2023	0.0000	300,000,000.00	294,513,944.46	0.97896 CITIBANK	293,688,000.00
313312FA3	FFCB DN	05/01/2023	0.0000	100,000,000.00	98,061,111.12	0.97651 CITIBANK	97,651,000.00
313312GH7	FFCB DN	06/01/2023	0.0000	100,000,000.00	97,875,916.66	0.97378 CITIBANK	97,378,000.00
				2,850,000,000.00	2,820,922,597.21		2,813,062,000.00
AIP:		0.00					
Book + AIP:		2,820,922,597.21	FFCB DN				

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45818LN22	IADB DN	11/04/2022	0.0000	50,000,000.00	49,701,944.44	0.99163 CITIBANK	49,581,500.00
				50,000,000.00	49,701,944.44		49,581,500.00
AIP:		0.00					
Book + AIP:		49,701,944.44	IADB DN				

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06054R3Z3	BOFA BN	01/03/2023	06/30/2022	3.0000	100,000,000.00	100,000,000.00	2.7500	1.001272404 MESIROW	100,127,240.39	8,333.33
					100,000,000.00	100,000,000.00			100,127,240.39	8,333.33
AIP:				0.00						
Book + AIP:				100,000,000.00				BANK NOTE		

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06054R3N0	BOFA CD	07/01/2022	01/04/2022	0.3300	50,000,000.00	50,000,000.00	1.8700	1.000000000 MESIROW	50,000,000.00	81,583.33
17305TZ96	CITIBANK CD	07/01/2022	01/05/2022	0.3300	75,000,000.00	75,000,000.00	1.8700	1.000000000 MESIROW	75,000,000.00	121,687.50
06426GXG7	BOWEST CD	07/01/2022	12/22/2021	0.2600	100,000,000.00	100,000,000.00	1.8700	1.000000000 MESIROW	100,000,000.00	137,944.44
90333V4Y3	US BANK CD	07/08/2022	04/15/2022	0.7700	100,000,000.00	100,000,000.00	1.8700	0.999785590 MESIROW	99,978,559.02	164,694.44
62478UFF8	MUFG UNION CD	07/11/2022	06/30/2022	1.2500	100,000,000.00	100,000,000.00	1.8700	0.999827849 MESIROW	99,982,784.92	3,472.22
90333V4N7	US BANK CD	07/25/2022	04/15/2022	0.8200	100,000,000.00	100,000,000.00	1.8700	0.999298688 MESIROW	99,929,868.78	175,388.89
62478UEY8	MUFG UNION CD	07/25/2022	05/12/2022	1.2400	100,000,000.00	100,000,000.00	1.8700	0.999578379 MESIROW	99,957,837.86	172,222.22
62478UET9	MUFG UNION CD	08/05/2022	04/19/2022	0.9000	100,000,000.00	100,000,000.00	2.2400	0.998696087 MESIROW	99,869,608.74	182,500.00
06426GYM3	BOWEST CD	08/26/2022	06/17/2022	1.8100	100,000,000.00	100,000,000.00	2.2400	0.999330990 MESIROW	99,933,098.96	70,388.89
62478UES1	MUFG UNION CD	08/26/2022	04/18/2022	0.9000	100,000,000.00	100,000,000.00	2.2400	0.997916370 MESIROW	99,791,636.96	185,000.00
90333V4K3	US BANK CD	10/03/2022	03/17/2022	0.7700	100,000,000.00	100,000,000.00	2.3690	0.995836563 MESIROW	99,583,656.28	226,722.22
17305T2C5	CITIBANK CD	10/03/2022	02/16/2022	0.8900	110,000,000.00	110,000,000.00	2.3690	0.996141390 MESIROW	109,575,552.91	367,125.00
06426GYA9	BOWEST CD	10/03/2022	04/15/2022	1.4700	200,000,000.00	200,000,000.00	2.3690	0.997647713 MESIROW	199,529,542.55	628,833.33
62478UF92	MUFG UNION CD	12/05/2022	06/15/2022	2.2500	100,000,000.00	100,000,000.00	3.1000	0.996329164 MESIROW	99,632,916.38	100,000.00
90333V4V9	US BANK CD	12/12/2022	06/13/2022	2.0000	100,000,000.00	100,000,000.00	3.1000	0.995044746 MESIROW	99,504,474.59	100,000.00
06426GYN1	BOWEST CD	01/03/2023	06/30/2022	2.9400	100,000,000.00	100,000,000.00	2.7510	1.000961671 MESIROW	100,096,167.05	8,166.67
17305T3F7	CITIBANK CD	02/01/2023	06/30/2022	3.0500	200,000,000.00	200,000,000.00	2.8400	1.001231836 MESIROW	200,246,367.27	16,944.44
17305T4M1	CITIBANK CD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	3.6600	0.998431328 MESIROW	99,843,132.79	9,583.33
					1,935,000,000.00	1,935,000,000.00			1,932,455,205.06	2,752,256.92
AIP:	0.00									
Book + AIP:	1,935,000,000.00			CD DOMESTIC						

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53947CL22	LLOYDS YCD	07/01/2022	07/02/2021	0.2300	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	232,555.56
13606KBK1	CIBC YCD	07/01/2022	01/05/2022	0.3300	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	162,250.00
89114WH24	TORONTO YCD	07/01/2022	09/28/2021	0.1700	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	130,333.33
05252WSX2	ANZ YCD	07/01/2022	11/02/2021	0.1900	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	127,194.44
34959TRX6	FORTIS YCD	07/01/2022	02/24/2022	0.5600	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	197,555.56
83050PYW3	SE BANKEN YCD	07/01/2022	02/15/2022	0.6300	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	238,000.00
83369XB23	SOC GEN YCD	07/01/2022	01/26/2022	0.3600	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	156,000.00
06417MUB9	SCOTIA YCD	07/01/2022	12/09/2021	0.3100	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	175,666.67
78012UP41	RB CANADA YCD	07/01/2022	06/30/2021	0.2000	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	203,333.33
06742TE85	BARCLAYS YCD	07/01/2022	01/13/2022	0.3400	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	159,611.11
05586FUY1	BNP YCD	07/01/2022	11/04/2021	0.2100	100,000,000.00	100,000,000.00	1.7800	1.000000000 MESIROW	100,000,000.00	139,416.67
4823TCV83	KBC YCD	07/06/2022	06/13/2022	1.2500	100,000,000.00	100,000,000.00	1.7800	0.999926253 MESIROW	99,992,625.26	62,500.00
65602YA67	NORINCHUK YCD	07/11/2022	06/03/2022	1.0800	100,000,000.00	100,000,000.00	1.7800	0.999805237 MESIROW	99,980,523.65	84,000.00
4823TCV34	KBC YCD	07/11/2022	06/07/2022	1.1600	100,000,000.00	100,000,000.00	1.7800	0.999827481 MESIROW	99,982,748.07	77,333.33
55380T3E8	MUFG BK YCD	07/11/2022	06/07/2022	1.1900	100,000,000.00	100,000,000.00	1.7800	0.999835800 MESIROW	99,983,580.00	79,333.33
23344NXB7	DNB YCD	07/11/2022	06/03/2022	1.0800	100,000,000.00	100,000,000.00	1.7800	0.999805237 MESIROW	99,980,523.65	84,000.00
86565FHB1	SUMITOMO YCD	07/11/2022	03/10/2022	1.0000	100,000,000.00	100,000,000.00	1.7800	0.999781889 MESIROW	99,978,188.92	313,888.89
55380TV49	MUFG BK YCD	07/13/2022	04/12/2022	1.0100	100,000,000.00	100,000,000.00	1.7800	0.999742155 MESIROW	99,974,215.46	224,444.44
23344NUW4	DNB YCD	07/13/2022	04/12/2022	0.8100	100,000,000.00	100,000,000.00	1.7800	0.999675791 MESIROW	99,967,579.10	180,000.00
83050PZR3	SE BANKEN YCD	07/19/2022	03/22/2022	1.0800	100,000,000.00	100,000,000.00	1.7800	0.999647617 MESIROW	99,964,761.69	303,000.00
60710RE76	MIZUHO YCD	07/25/2022	04/12/2022	1.0000	100,000,000.00	100,000,000.00	1.7800	0.999477982 MESIROW	99,947,798.24	222,222.22
05586FXL6	BNP YCD	07/25/2022	01/20/2022	0.4500	100,000,000.00	100,000,000.00	1.7800	0.999111984 MESIROW	99,911,198.41	202,500.00
65558UPF3	NORDEA ABP YCD	07/25/2022	02/23/2022	0.6400	100,000,000.00	100,000,000.00	1.7800	0.999238204 MESIROW	99,923,820.37	227,555.56
4823TCW58	KBC YCD	07/25/2022	06/17/2022	1.5900	100,000,000.00	100,000,000.00	1.7800	0.999872751 MESIROW	99,987,275.06	61,833.33

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87019WCQ6	SWEDBANK YCD	07/25/2022	06/21/2022	1.5600	100,000,000.00	100,000,000.00	1.7800	0.999852994 MESIROW	99,985,299.36	43,333.33
06417MVB8	SCOTIA YCD	07/25/2022	01/13/2022	0.3800	100,000,000.00	100,000,000.00	1.7800	0.999065659 MESIROW	99,906,565.85	178,388.89
65602YXL9	NORINCHUK YCD	07/25/2022	04/13/2022	1.0200	100,000,000.00	100,000,000.00	1.7800	0.999491281 MESIROW	99,949,128.09	223,833.33
86959RWL0	SVENSKA YCD	07/25/2022	01/20/2022	0.4300	100,000,000.00	100,000,000.00	1.7800	0.999098773 MESIROW	99,909,877.33	193,500.00
86564MGX0	SUMI TRUST YCD	07/27/2022	04/18/2022	1.0800	100,000,000.00	100,000,000.00	1.7800	0.999492243 MESIROW	99,949,224.33	222,000.00
87019WBC8	SWEDBANK YCD	07/27/2022	04/19/2022	0.9700	100,000,000.00	100,000,000.00	1.7800	0.999413226 MESIROW	99,941,322.57	196,694.44
90275DNU0	UBS YCD	08/01/2022	11/04/2021	0.2400	100,000,000.00	100,000,000.00	2.0300	0.998458520 MESIROW	99,845,852.05	159,333.33
55380TX70	MUFG BANK YCD	08/01/2022	05/03/2022	1.3100	100,000,000.00	100,000,000.00	2.0300	0.999377335 MESIROW	99,937,733.55	214,694.44
63873QTC8	NATIXIS YCD	08/02/2022	03/17/2022	1.0800	100,000,000.00	100,000,000.00	2.0300	0.999151349 MESIROW	99,915,134.88	318,000.00
34959TRY4	FORTIS YCD	08/02/2022	03/17/2022	1.1700	100,000,000.00	100,000,000.00	2.0300	0.999230727 MESIROW	99,923,072.74	344,500.00
22536ALQ5	CR AG CIB YCD	08/05/2022	04/12/2022	1.1800	100,000,000.00	100,000,000.00	2.0300	0.999170074 MESIROW	99,917,007.38	262,222.22
86565FJW3	SUMITOMO YCD	08/08/2022	04/21/2022	0.9500	100,000,000.00	100,000,000.00	2.0300	0.998858431 MESIROW	99,885,843.14	187,361.11
65602YYN4	NORINCHUK YCD	08/10/2022	05/04/2022	1.3700	100,000,000.00	100,000,000.00	2.0300	0.999263350 MESIROW	99,926,334.97	220,722.22
65558UPX4	NORDEA ABP YCD	08/16/2022	03/15/2022	1.0900	100,000,000.00	100,000,000.00	2.0300	0.998793536 MESIROW	99,879,353.63	327,000.00
83369XBQ0	SOC GEN YCD	08/26/2022	02/24/2022	0.8400	100,000,000.00	100,000,000.00	2.0300	0.998145388 MESIROW	99,814,538.78	296,333.33
83050PZW2	SE BANKEN YCD	08/26/2022	04/12/2022	1.1100	100,000,000.00	100,000,000.00	2.0300	0.998565629 MESIROW	99,856,562.91	246,666.67
78012U3S2	RB CANADA YCD	08/26/2022	02/24/2022	0.8000	100,000,000.00	100,000,000.00	2.0300	0.998083806 MESIROW	99,808,380.56	282,222.22
87019WBT1	SWEDBANK YCD	08/26/2022	05/19/2022	1.3800	100,000,000.00	100,000,000.00	2.0300	0.998986883 MESIROW	99,898,688.30	164,833.33
86959RXP0	SVENSKA YCD	08/26/2022	02/24/2022	0.8100	100,000,000.00	100,000,000.00	2.0300	0.998099201 MESIROW	99,809,920.12	285,750.00
05252WSY0	ANZ YCD	09/01/2022	11/16/2021	0.2500	50,000,000.00	50,000,000.00	2.2800	0.996511398 MESIROW	49,825,569.88	78,819.44
83050PB32	SE BANKEN YCD	09/02/2022	05/03/2022	1.6300	100,000,000.00	100,000,000.00	2.2800	0.998856404 MESIROW	99,885,640.41	267,138.89
63253T2C1	NAT AUB YCD	09/09/2022	03/10/2022	1.2100	100,000,000.00	100,000,000.00	2.2800	0.997911864 MESIROW	99,791,186.38	379,805.56
60710RV77	MIZUHO YCD	09/09/2022	05/19/2022	1.4800	100,000,000.00	100,000,000.00	2.2800	0.998443508 MESIROW	99,844,350.77	176,777.78
86564MLX4	SUMI TRUST YCD	09/09/2022	06/16/2022	2.0000	100,000,000.00	100,000,000.00	2.2800	0.999454280 MESIROW	99,945,428.05	83,333.33

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
89114WSL0	TORONTO YCD	09/26/2022	03/16/2022	1.3000	100,000,000.00	100,000,000.00	2.2800	0.997623471 MESIROW	99,762,347.13	386,388.89
86565FLX8	SUMITOMO YCD	09/26/2022	05/16/2022	1.6000	100,000,000.00	100,000,000.00	2.2800	0.998354469 MESIROW	99,835,446.87	204,444.44
06417MWT8	SCOTIA YCD	09/26/2022	03/22/2022	1.4500	100,000,000.00	100,000,000.00	2.2800	0.997982866 MESIROW	99,798,286.61	406,805.56
20271EYF0	CB AUS YCD	09/26/2022	03/08/2022	1.2000	100,000,000.00	100,000,000.00	2.2800	0.997383296 MESIROW	99,738,329.64	383,333.33
06742TJ64	BARCLAYS YCD	09/26/2022	03/14/2022	1.3200	100,000,000.00	100,000,000.00	2.2800	0.997670812 MESIROW	99,767,081.22	399,666.67
05586FK89	BNP YCD	09/26/2022	04/19/2022	1.4000	100,000,000.00	100,000,000.00	2.2800	0.997869430 MESIROW	99,786,943.05	283,888.89
22536U3F5	CIC YCD	09/26/2022	03/17/2022	1.1000	100,000,000.00	100,000,000.00	2.2800	0.997146211 MESIROW	99,714,621.14	323,888.89
34959TSA5	FORTIS YCD	09/26/2022	05/17/2022	1.6200	100,000,000.00	100,000,000.00	2.2800	0.998402644 MESIROW	99,840,264.37	202,500.00
65558USA1	NORDEA ABP YCD	09/26/2022	04/19/2022	1.2900	100,000,000.00	100,000,000.00	2.2800	0.997606276 MESIROW	99,760,627.62	261,583.33
83369XC89	SOC GEN YCD	09/26/2022	03/23/2022	1.4700	100,000,000.00	100,000,000.00	2.2800	0.998030851 MESIROW	99,803,085.08	408,333.33
63253T2A5	NAT AUB YCD	09/26/2022	03/01/2022	0.7200	100,000,000.00	100,000,000.00	2.2800	0.996237288 MESIROW	99,623,728.81	244,000.00
86564MLD8	SUMI TRUST YCD	09/28/2022	06/02/2022	1.7200	100,000,000.00	100,000,000.00	2.2800	0.998615549 MESIROW	99,861,554.93	138,555.56
86959RB25	SVENSKA YCD	10/03/2022	06/21/2022	1.9700	100,000,000.00	100,000,000.00	2.4960	0.998631905 MESIROW	99,863,190.55	54,722.22
86565FMU3	SUMITOMO YCD	10/03/2022	06/09/2022	1.8000	100,000,000.00	100,000,000.00	2.4960	0.998187311 MESIROW	99,818,731.15	110,000.00
63873QTG9	NATIXIS YCD	10/03/2022	04/07/2022	1.5100	100,000,000.00	100,000,000.00	2.4960	0.997419029 MESIROW	99,741,902.94	356,527.78
60710RAQ8	MIZUHO YCD	10/03/2022	06/30/2022	2.3000	100,000,000.00	100,000,000.00	2.4960	0.999491122 MESIROW	99,949,112.24	6,388.89
78012U3G8	RB CANADA YCD	10/03/2022	01/26/2022	0.5800	100,000,000.00	100,000,000.00	2.4960	0.995013231 MESIROW	99,501,323.13	251,333.33
53947CPF9	LLOYDS YCD	10/03/2022	01/12/2022	0.5400	50,000,000.00	50,000,000.00	2.4960	0.994909226 MESIROW	49,745,461.29	127,500.00
34959TRZ1	FORTIS YCD	10/03/2022	04/13/2022	1.4700	100,000,000.00	100,000,000.00	2.4960	0.997317459 MESIROW	99,731,745.92	322,583.33
06417MVX0	SCOTIA YCD	10/03/2022	02/24/2022	0.8800	100,000,000.00	100,000,000.00	2.4960	0.995787665 MESIROW	99,578,766.49	310,444.44
22536U2W9	CIC YCD	10/03/2022	01/28/2022	0.5700	100,000,000.00	100,000,000.00	2.4960	0.994987775 MESIROW	99,498,777.49	243,833.33
63253T2D9	NAT AUB YCD	10/03/2022	03/15/2022	1.3000	100,000,000.00	100,000,000.00	2.4960	0.996872079 MESIROW	99,687,207.92	390,000.00
21684XWG7	RABOBANK YCD	10/03/2022	04/07/2022	1.4500	100,000,000.00	100,000,000.00	2.4960	0.997264294 MESIROW	99,726,429.45	342,361.11
13606KGG5	CIBC YCD	10/03/2022	04/15/2022	1.4400	100,000,000.00	100,000,000.00	2.4960	0.997240577 MESIROW	99,724,057.74	308,000.00

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22536ASS4	CR AG CIB YCD	10/07/2022	06/09/2022	1.8700	100,000,000.00	100,000,000.00	2.4960	0.998299677 MESIROW	99,829,967.72	114,277.78
13606KGD2	CIBC YCD	10/11/2022	04/11/2022	1.5700	100,000,000.00	100,000,000.00	2.4960	0.997369951 MESIROW	99,736,995.12	353,250.00
87019WCK9	SWEDBANK YCD	10/14/2022	06/16/2022	2.2700	100,000,000.00	100,000,000.00	2.4960	0.999338761 MESIROW	99,933,876.15	94,583.33
06367CU21	MONTREAL YCD	10/17/2022	04/12/2022	1.5400	100,000,000.00	100,000,000.00	2.4960	0.997127881 MESIROW	99,712,788.08	342,222.22
06742TN85	BARCLAYS YCD	10/17/2022	04/12/2022	1.6000	100,000,000.00	100,000,000.00	2.4960	0.997305552 MESIROW	99,730,555.20	355,555.56
89114WV85	TORONTO YCD	10/17/2022	04/18/2022	1.6000	100,000,000.00	100,000,000.00	2.4960	0.997307534 MESIROW	99,730,753.40	328,888.89
86565FPE6	SUMITOMO YCD	10/21/2022	06/28/2022	2.5000	100,000,000.00	100,000,000.00	2.4960	1.000010743 MESIROW	100,001,074.32	20,833.33
60710R5T8	MIZUHO YCD	10/24/2022	06/23/2022	2.5300	150,000,000.00	150,000,000.00	2.4960	1.000103305 MESIROW	150,015,495.70	84,333.33
63253T2K3	NAT AUB YCD	10/24/2022	04/26/2022	1.6700	100,000,000.00	100,000,000.00	2.4960	0.997358042 MESIROW	99,735,804.24	306,166.67
83050PC72	SE BANKEN YCD	10/24/2022	05/24/2022	1.9350	100,000,000.00	100,000,000.00	2.4960	0.998205936 MESIROW	99,820,593.58	204,250.00
83369XKB3	SOC GEN YCD	10/27/2022	04/19/2022	1.6200	100,000,000.00	100,000,000.00	2.4960	0.997125310 MESIROW	99,712,530.98	328,500.00
06417MX8	SCOTIA YCD	11/01/2022	05/03/2022	1.9500	100,000,000.00	100,000,000.00	2.7130	0.997387675 MESIROW	99,738,767.46	319,583.33
06742TP59	BARCLAYS YCD	11/01/2022	04/19/2022	1.6300	100,000,000.00	100,000,000.00	2.7130	0.996303378 MESIROW	99,630,337.75	330,527.78
90275DPV6	UBS YCD	11/01/2022	11/12/2021	0.3400	100,000,000.00	100,000,000.00	2.7130	0.991946677 MESIROW	99,194,667.68	218,166.67
65558USZ6	NORDEA ABP YCD	11/09/2022	05/12/2022	1.8200	100,000,000.00	100,000,000.00	2.7130	0.996757528 MESIROW	99,675,752.79	252,777.78
34959TSC1	FORTIS YCD	11/09/2022	06/07/2022	2.0800	100,000,000.00	100,000,000.00	2.7130	0.997705545 MESIROW	99,770,554.53	138,666.67
63873QTR5	NATIXIS YCD	11/10/2022	05/05/2022	1.9300	100,000,000.00	100,000,000.00	2.7130	0.997127179 MESIROW	99,712,717.94	305,583.33
05586FL88	BNP YCD	11/10/2022	05/06/2022	1.9800	100,000,000.00	100,000,000.00	2.7130	0.997308469 MESIROW	99,730,846.90	308,000.00
89114WXE0	TORONTO YCD	11/21/2022	05/17/2022	2.0600	100,000,000.00	100,000,000.00	2.7130	0.997406340 MESIROW	99,740,634.00	257,500.00
20271EYL7	CB AUS YCD	11/29/2022	03/24/2022	1.7200	100,000,000.00	100,000,000.00	2.9300	0.994928914 MESIROW	99,492,891.41	473,000.00
13606KGH3	CIBC YCD	12/01/2022	04/15/2022	1.6800	100,000,000.00	100,000,000.00	2.9300	0.994708645 MESIROW	99,470,864.46	359,333.33
86959RA34	SVENSKA YCD	12/12/2022	06/14/2022	2.5500	100,000,000.00	100,000,000.00	2.9300	0.998275830 MESIROW	99,827,582.98	120,416.67
22536U3G3	CIC YCD	12/23/2022	03/22/2022	1.4800	100,000,000.00	100,000,000.00	2.9300	0.992992063 MESIROW	99,299,206.30	415,222.22
06742TR32	BARCLAYS YCD	12/23/2022	06/02/2022	2.2800	100,000,000.00	100,000,000.00	2.9300	0.996858857 MESIROW	99,685,885.75	183,666.67

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21684XVW3	RABOBANK YCD	12/23/2022	03/28/2022	1.8100	100,000,000.00	100,000,000.00	2.9300	0.994564937 MESIROW	99,456,493.71	477,638.89
13606KDW3	CIBC YCD	12/23/2022	02/24/2022	1.1000	100,000,000.00	100,000,000.00	2.9300	0.991174596 MESIROW	99,117,459.64	388,055.56
05252WTG8	ANZ YCD	12/27/2022	02/25/2022	1.0800	100,000,000.00	100,000,000.00	2.9300	0.990879197 MESIROW	99,087,919.70	378,000.00
53947CQ68	LLOYDS YCD	01/03/2023	03/29/2022	1.8400	50,000,000.00	50,000,000.00	3.0430	0.993806341 MESIROW	49,690,317.07	240,222.22
06367CWD5	MONTREAL YCD	01/27/2023	06/30/2022	3.1200	150,000,000.00	150,000,000.00	3.1560	0.999792230 MESIROW	149,968,834.43	13,000.00
78012U5N1	RB CANADA YCD	02/01/2023	05/03/2022	2.4000	100,000,000.00	100,000,000.00	3.1560	0.995495761 MESIROW	99,549,576.06	393,333.33
78015J2A4	RB CANADA YCD	02/02/2023	06/30/2022	3.1700	100,000,000.00	100,000,000.00	3.1560	1.000080803 MESIROW	100,008,080.25	8,805.56
53947CQ76	LLOYDS YCD	02/28/2023	05/03/2022	2.4800	100,000,000.00	100,000,000.00	3.2690	0.994722817 MESIROW	99,472,281.65	406,444.44
21684XXE1	RABOBANK YCD	02/28/2023	05/17/2022	2.4600	100,000,000.00	100,000,000.00	3.2690	0.994612538 MESIROW	99,461,253.84	307,500.00
21684XYF7	RABOBANK YCD	03/01/2023	06/30/2022	3.2600	100,000,000.00	100,000,000.00	3.2690	0.999938607 MESIROW	99,993,860.65	9,055.56
22536U4B3	CIC YCD	03/01/2023	05/16/2022	2.4600	100,000,000.00	100,000,000.00	3.2690	0.994589282 MESIROW	99,458,928.16	314,333.33
89114WZF5	TORONTO YCD	04/03/2023	06/22/2022	3.4500	100,000,000.00	100,000,000.00	3.3820	1.000486359 MESIROW	100,048,635.92	86,250.00
78012U6Q3	RB CANADA YCD	04/03/2023	06/13/2022	3.2000	100,000,000.00	100,000,000.00	3.3820	0.998599494 MESIROW	99,859,949.41	160,000.00
06742TS72	BARCLAYS YCD	04/03/2023	06/15/2022	3.4200	100,000,000.00	100,000,000.00	3.3820	1.000245555 MESIROW	100,024,555.49	152,000.00
06367CVE4	MONTREAL YCD	04/03/2023	06/01/2022	2.3500	100,000,000.00	100,000,000.00	3.3820	0.992238469 MESIROW	99,223,846.92	195,833.33
05586FJ81	BNP YCD	04/03/2023	04/13/2022	2.2100	100,000,000.00	100,000,000.00	3.3820	0.991119187 MESIROW	99,111,918.75	484,972.22
06417MZQ1	SCOTIA YCD	04/03/2023	06/30/2022	3.4500	100,000,000.00	100,000,000.00	3.3820	1.000505735 MESIROW	100,050,573.55	9,583.33
21684XYD2	RABOBANK YCD	04/03/2023	06/23/2022	3.3900	100,000,000.00	100,000,000.00	3.3820	1.000040744 MESIROW	100,004,074.40	75,333.33
					11,350,000,000.00	11,350,000,000.00			11,327,305,580.73	26,180,541.61
AIP:		0.00								
Book + AIP:		11,350,000,000.00			CD YANKEE					

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46640QG13	JPM LLC CP	07/01/2022	0.0000	200,000,000.00	199,712,111.10	0.0167	0	MESIROW	200,000,000.00
21687BG13	RABO NY CP	07/01/2022	0.0000	100,000,000.00	99,841,333.34	0.0167	0	MESIROW	100,000,000.00
06054PG18	BOFA CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0167	0	MESIROW	100,000,000.00
67983UG15	OLD LINE CP	07/01/2022	0.0000	100,000,000.00	99,789,888.88	0.0167	0	MESIROW	100,000,000.00
83369CG16	SOC GEN NY CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0167	0	MESIROW	100,000,000.00
47816GG11	JOHNSON CP	07/01/2022	0.0000	50,000,000.00	49,868,750.00	0.0167	0	MESIROW	50,000,000.00
62479MG15	MUFG BK CP	07/01/2022	0.0000	200,000,000.00	199,703,138.88	0.0167	0	MESIROW	200,000,000.00
02314QG11	AMAZON CP	07/01/2022	0.0000	100,000,000.00	99,830,000.00	0.0167	0	MESIROW	100,000,000.00
63873KG19	NATIXIS NY CP	07/01/2022	0.0000	100,000,000.00	99,835,694.44	0.0167	0	MESIROW	100,000,000.00
89233HG16	TOYOTA CP	07/01/2022	0.0000	50,000,000.00	49,920,666.67	0.0167	0	MESIROW	50,000,000.00
22533UG15	CR AG NY CP	07/01/2022	0.0000	100,000,000.00	99,812,500.00	0.0167	0	MESIROW	100,000,000.00
03785EG81	APPLE CP	07/08/2022	0.0000	100,000,000.00	99,833,888.88	0.0167	7	MESIROW	99,967,527.78
1247P3G89	CAFCO CP	07/08/2022	0.0000	50,000,000.00	49,851,388.89	0.0167	7	MESIROW	49,983,763.89
03785EGB4	APPLE CP	07/11/2022	0.0000	100,000,000.00	99,835,694.44	0.0167	10	MESIROW	99,953,611.11
47816GGB9	JOHNSON CP	07/11/2022	0.0000	100,000,000.00	99,879,194.45	0.0167	10	MESIROW	99,953,611.11
4820P3GB3	JUPITER CP	07/11/2022	0.0000	100,000,000.00	99,900,444.44	0.0167	10	MESIROW	99,953,611.11
74271UGB0	PROCTER CP	07/11/2022	0.0000	100,000,000.00	99,805,000.00	0.0167	10	MESIROW	99,953,611.11
92512MGB9	VERSAILLES CP	07/11/2022	0.0000	100,000,000.00	99,624,166.66	0.0167	10	MESIROW	99,953,611.11
82124MGD6	SHEFFIELD CP	07/13/2022	0.0000	100,000,000.00	99,747,222.22	0.0167	12	MESIROW	99,944,333.33
03785EGN8	APPLE CP	07/22/2022	0.0000	100,000,000.00	99,849,305.56	0.0167	21	MESIROW	99,902,583.33
78015DGR5	RBC NY CP	07/25/2022	0.0000	100,000,000.00	99,742,361.12	0.0167	24	MESIROW	99,888,666.67
83369CGR9	SOC GEN NY CP	07/25/2022	0.0000	100,000,000.00	99,768,000.00	0.0167	24	MESIROW	99,888,666.67
15963UGR1	CHARIOT CP	07/25/2022	0.0000	100,000,000.00	99,786,666.66	0.0167	24	MESIROW	99,888,666.67
13609CGR6	CIBC HLD CP	07/25/2022	0.0000	100,000,000.00	99,750,000.00	0.0167	24	MESIROW	99,888,666.67

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53127UGR5	LIBERTY CP	07/25/2022	0.0000	100,000,000.00	99,607,666.66	0.0167	24	MESIROW	99,888,666.67
62479MGR8	MUFG BK CP	07/25/2022	0.0000	250,000,000.00	249,636,972.22	0.0167	24	MESIROW	249,721,666.67
03785EGR9	APPLE CP	07/25/2022	0.0000	100,000,000.00	99,894,444.44	0.0167	24	MESIROW	99,888,666.67
02314QGR4	AMAZON CP	07/25/2022	0.0000	100,000,000.00	99,849,166.66	0.0167	24	MESIROW	99,888,666.67
1247P3GR7	CAFCO CP	07/25/2022	0.0000	50,000,000.00	49,887,500.00	0.0167	24	MESIROW	49,944,333.33
17327BH16	CGMI CP	08/01/2022	0.0000	100,000,000.00	99,775,416.66	0.0199	31	MESIROW	99,828,638.89
03785EH56	APPLE CP	08/05/2022	0.0000	100,000,000.00	99,760,000.00	0.0199	35	MESIROW	99,806,527.78
60689GH58	MIZUHO NY CP	08/05/2022	0.0000	100,000,000.00	99,676,000.00	0.0199	35	MESIROW	99,806,527.78
74271UH86	PROCTER CP	08/08/2022	0.0000	100,000,000.00	99,741,388.88	0.0199	38	MESIROW	99,789,944.44
17327BHA6	CGMI CP	08/10/2022	0.0000	100,000,000.00	99,608,888.88	0.0199	40	MESIROW	99,778,888.89
04821UHA3	ATLANTIC CP	08/10/2022	0.0000	50,000,000.00	49,798,361.11	0.0199	40	MESIROW	49,889,444.44
71344UHA0	PEPSICO CP	08/10/2022	0.0000	100,000,000.00	99,694,000.00	0.0199	40	MESIROW	99,778,888.89
19121BHA0	COCA COLA CP	08/10/2022	0.0000	100,000,000.00	99,723,750.00	0.0199	40	MESIROW	99,778,888.89
06417KHG7	SCOTIA NY CP	08/16/2022	0.0000	100,000,000.00	99,486,666.66	0.0199	46	MESIROW	99,745,722.22
63873KHN0	NATIXIS NY CP	08/22/2022	0.0000	100,000,000.00	99,541,666.66	0.0199	52	MESIROW	99,712,555.56
46640QHS3	JPM LLC CP	08/26/2022	0.0000	100,000,000.00	99,567,222.22	0.0199	56	MESIROW	99,690,444.44
02314QHS1	AMAZON CP	08/26/2022	0.0000	100,000,000.00	99,594,388.88	0.0199	56	MESIROW	99,690,444.44
82124MHS2	SHEFFIELD CP	08/26/2022	0.0000	100,000,000.00	99,446,138.88	0.0199	56	MESIROW	99,690,444.44
71344UHS1	PEPSICO CP	08/26/2022	0.0000	50,000,000.00	49,785,416.67	0.0199	56	MESIROW	49,845,222.22
06417KHV4	SCOTIA NY CP	08/29/2022	0.0000	100,000,000.00	99,660,750.00	0.0199	59	MESIROW	99,673,861.11
47816GJ18	JOHNSON CP	09/01/2022	0.0000	50,000,000.00	49,821,875.00	0.0225	62	MESIROW	49,806,422.22
06054PJ15	BOFA CP	09/01/2022	0.0000	100,000,000.00	99,689,666.66	0.0225	62	MESIROW	99,612,844.44
60689GJ23	MIZUHO NY CP	09/02/2022	0.0000	100,000,000.00	99,570,055.56	0.0225	63	MESIROW	99,606,600.00
03785EJ96	APPLE CP	09/09/2022	0.0000	100,000,000.00	99,569,166.66	0.0225	70	MESIROW	99,562,888.89

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17327BJ97	CGMI CP	09/09/2022	0.0000	100,000,000.00	99,362,222.22	0.0225	70	MESIROW	99,562,888.89
83369CJ96	SOC GEN NY CP	09/09/2022	0.0000	100,000,000.00	99,440,277.78	0.0225	70	MESIROW	99,562,888.89
60689GJ98	MIZUHO NY CP	09/09/2022	0.0000	100,000,000.00	99,536,555.56	0.0225	70	MESIROW	99,562,888.89
89233HJS4	TOYOTA CP	09/26/2022	0.0000	100,000,000.00	99,312,722.22	0.0225	87	MESIROW	99,456,733.33
67983UJS3	OLD LINE CP	09/26/2022	0.0000	50,000,000.00	49,693,333.33	0.0225	87	MESIROW	49,728,366.67
88602UJS0	THUNDER CP	09/26/2022	0.0000	50,000,000.00	49,693,333.33	0.0225	87	MESIROW	49,728,366.67
78015DJS0	RBC NY CP	09/26/2022	0.0000	200,000,000.00	198,472,500.00	0.0225	87	MESIROW	198,913,466.67
46640QJS1	JPM LLC CP	09/26/2022	0.0000	100,000,000.00	99,442,250.00	0.0225	87	MESIROW	99,456,733.33
47816GJS9	JOHNSON CP	09/26/2022	0.0000	50,000,000.00	49,782,666.67	0.0225	87	MESIROW	49,728,366.67
63873KJS7	NATIXIS NY CP	09/26/2022	0.0000	100,000,000.00	99,261,166.66	0.0225	87	MESIROW	99,456,733.33
02314QJS9	AMAZON CP	09/26/2022	0.0000	100,000,000.00	99,428,611.12	0.0225	87	MESIROW	99,456,733.33
03785EJS4	APPLE CP	09/26/2022	0.0000	100,000,000.00	99,486,666.66	0.0225	87	MESIROW	99,456,733.33
19121BJU4	COCA COLA CP	09/28/2022	0.0000	100,000,000.00	99,431,250.00	0.0225	89	MESIROW	99,444,244.44
62479MJU8	MUFG BK CP	09/28/2022	0.0000	100,000,000.00	99,381,666.66	0.0225	89	MESIROW	99,444,244.44
38346MK37	GOTHAM CP	10/03/2022	0.0000	100,000,000.00	99,280,555.56	0.0249	94	MESIROW	99,349,833.33
89233HK37	TOYOTA CP	10/03/2022	0.0000	100,000,000.00	99,458,194.44	0.0249	94	MESIROW	99,349,833.33
78015DK33	RBC NY CP	10/03/2022	0.0000	100,000,000.00	99,429,333.34	0.0249	94	MESIROW	99,349,833.33
62479MK36	MUFG BK CP	10/03/2022	0.0000	100,000,000.00	99,404,111.12	0.0249	94	MESIROW	99,349,833.33
06417KK32	SCOTIA NY CP	10/03/2022	0.0000	100,000,000.00	99,634,722.22	0.0249	94	MESIROW	99,349,833.33
06054PK39	BOFA CP	10/03/2022	0.0000	100,000,000.00	99,411,500.00	0.0249	94	MESIROW	99,349,833.33
03785EK37	APPLE CP	10/03/2022	0.0000	100,000,000.00	99,450,555.56	0.0249	94	MESIROW	99,349,833.33
02314QK32	AMAZON CP	10/03/2022	0.0000	50,000,000.00	49,820,388.89	0.0249	94	MESIROW	49,674,916.67
12619UK34	CRC CP	10/03/2022	0.0000	50,000,000.00	49,699,375.00	0.0249	94	MESIROW	49,674,916.67
09659CK31	BNP NY CP	10/03/2022	0.0000	100,000,000.00	99,508,000.00	0.0249	94	MESIROW	99,349,833.33

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17327BK38	CGMI CP	10/03/2022	0.0000	100,000,000.00	99,611,333.34	0.0249	94	MESIROW	99,349,833.33
83369CK37	SOC GEN NY CP	10/03/2022	0.0000	100,000,000.00	99,587,555.56	0.0249	94	MESIROW	99,349,833.33
53127UK33	LIBERTY CP	10/03/2022	0.0000	50,000,000.00	49,713,194.44	0.0249	94	MESIROW	49,674,916.67
46640QK34	JPM LLC CP	10/03/2022	0.0000	200,000,000.00	199,033,527.78	0.0249	94	MESIROW	198,699,666.67
1247P3K76	CAFCO CP	10/07/2022	0.0000	100,000,000.00	99,335,000.00	0.0249	98	MESIROW	99,322,166.67
82124MK74	SHEFFIELD CP	10/07/2022	0.0000	50,000,000.00	49,687,875.00	0.0249	98	MESIROW	49,661,083.33
21687BKH3	RABO NY CP	10/17/2022	0.0000	100,000,000.00	99,215,638.88	0.0249	108	MESIROW	99,253,000.00
88602UKQ2	THUNDER CP	10/24/2022	0.0000	50,000,000.00	49,605,812.50	0.0249	115	MESIROW	49,602,291.67
83369CKQ6	SOC GEN NY CP	10/24/2022	0.0000	100,000,000.00	99,149,583.34	0.0249	115	MESIROW	99,204,583.33
02314QKQ1	AMAZON CP	10/24/2022	0.0000	100,000,000.00	99,284,722.22	0.0249	115	MESIROW	99,204,583.33
06054PKQ8	BOFA CP	10/24/2022	0.0000	100,000,000.00	99,166,666.66	0.0249	115	MESIROW	99,204,583.33
53127UL16	LIBERTY CP	11/01/2022	0.0000	50,000,000.00	49,578,055.56	0.0270	123	MESIROW	49,538,237.50
21687BL17	RABO NY CP	11/01/2022	0.0000	100,000,000.00	99,076,458.34	0.0270	123	MESIROW	99,076,475.00
03785EL10	APPLE CP	11/01/2022	0.0000	100,000,000.00	99,293,388.88	0.0270	123	MESIROW	99,076,475.00
89233HL10	TOYOTA CP	11/01/2022	0.0000	100,000,000.00	99,105,444.44	0.0270	123	MESIROW	99,076,475.00
83369CL10	SOC GEN NY CP	11/01/2022	0.0000	100,000,000.00	99,129,166.66	0.0270	123	MESIROW	99,076,475.00
78015DL16	RBC NY CP	11/01/2022	0.0000	100,000,000.00	99,087,111.12	0.0270	123	MESIROW	99,076,475.00
19121BL15	COCA COLA CP	11/01/2022	0.0000	50,000,000.00	49,595,555.56	0.0270	123	MESIROW	49,538,237.50
88602UL16	THUNDER CP	11/01/2022	0.0000	50,000,000.00	49,517,361.11	0.0270	123	MESIROW	49,538,237.50
03785EL93	APPLE CP	11/09/2022	0.0000	50,000,000.00	49,622,916.67	0.0270	131	MESIROW	49,508,204.17
46640QLA7	JPM LLC CP	11/10/2022	0.0000	100,000,000.00	98,981,666.66	0.0270	132	MESIROW	99,008,900.00
06054PLA2	BOFA CP	11/10/2022	0.0000	100,000,000.00	98,960,500.00	0.0270	132	MESIROW	99,008,900.00
03785ELA0	APPLE CP	11/10/2022	0.0000	50,000,000.00	49,574,750.00	0.0270	132	MESIROW	49,504,450.00
47816GLH0	JOHNSON CP	11/17/2022	0.0000	50,000,000.00	49,595,875.00	0.0270	139	MESIROW	49,478,170.83

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06054PLU8	BOFA CP	11/28/2022	0.0000	100,000,000.00	98,823,611.12	0.0290	150	MESIROW	98,793,750.00
63873KLV7	NATIXIS NY CP	11/29/2022	0.0000	100,000,000.00	98,852,166.66	0.0290	151	MESIROW	98,785,708.33
78015DLV0	RBC NY CP	11/29/2022	0.0000	100,000,000.00	98,854,027.78	0.0290	151	MESIROW	98,785,708.33
89233HLV4	TOYOTA CP	11/29/2022	0.0000	100,000,000.00	98,966,805.56	0.0290	151	MESIROW	98,785,708.33
17327BLV5	CGMI CP	11/29/2022	0.0000	100,000,000.00	98,844,444.44	0.0290	151	MESIROW	98,785,708.33
21687BLV1	RABO NY CP	11/29/2022	0.0000	100,000,000.00	98,849,583.34	0.0290	151	MESIROW	98,785,708.33
02314QLV9	AMAZON CP	11/29/2022	0.0000	50,000,000.00	49,614,583.33	0.0290	151	MESIROW	49,392,854.17
17327BM10	CGMI CP	12/01/2022	0.0000	100,000,000.00	98,808,333.34	0.0290	153	MESIROW	98,769,625.00
04821UM74	ATLANTIC CP	12/07/2022	0.0000	100,000,000.00	98,942,777.78	0.0290	159	MESIROW	98,721,375.00
67983UMC4	OLD LINE CP	12/12/2022	0.0000	100,000,000.00	98,730,416.66	0.0290	164	MESIROW	98,681,166.67
46640QMC2	JPM LLC CP	12/12/2022	0.0000	100,000,000.00	98,710,833.34	0.0290	164	MESIROW	98,681,166.67
47816GMC0	JOHNSON CP	12/12/2022	0.0000	50,000,000.00	49,495,833.33	0.0290	164	MESIROW	49,340,583.33
13609CMC2	CIBC HLD CP	12/12/2022	0.0000	100,000,000.00	98,738,027.78	0.0290	164	MESIROW	98,681,166.67
02314QMC0	AMAZON CP	12/12/2022	0.0000	50,000,000.00	49,469,166.67	0.0290	164	MESIROW	49,340,583.33
88602UMG2	THUNDER CP	12/16/2022	0.0000	100,000,000.00	98,699,638.88	0.0290	168	MESIROW	98,649,000.00
06054PMP8	BOFA CP	12/23/2022	0.0000	100,000,000.00	98,620,416.66	0.0290	175	MESIROW	98,592,708.33
06417KMP1	SCOTIA NY CP	12/23/2022	0.0000	100,000,000.00	98,696,388.88	0.0290	175	MESIROW	98,592,708.33
17327BN35	CGMI CP	01/03/2023	0.0000	100,000,000.00	98,527,777.78	0.0306	186	MESIROW	98,417,450.00
06417KN39	SCOTIA NY CP	01/03/2023	0.0000	100,000,000.00	98,606,666.66	0.0306	186	MESIROW	98,417,450.00
83369CN91	SOC GEN NY CP	01/09/2023	0.0000	100,000,000.00	98,402,083.34	0.0306	192	MESIROW	98,366,400.00
89233HNT7	TOYOTA CP	01/27/2023	0.0000	50,000,000.00	49,199,444.44	0.0326	210	MESIROW	49,049,750.00
06417KP11	SCOTIA NY CP	02/01/2023	0.0000	100,000,000.00	98,265,666.66	0.0326	215	MESIROW	98,054,250.00
46640QP13	JPM LLC CP	02/01/2023	0.0000	100,000,000.00	98,327,388.88	0.0326	215	MESIROW	98,054,250.00
83369CP16	SOC GEN NY CP	02/01/2023	0.0000	100,000,000.00	98,338,888.88	0.0326	215	MESIROW	98,054,250.00

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63873KQ18	NATIXIS NY CP	03/01/2023	0.0000	100,000,000.00	97,833,333.34	0.0334	243	MESIROW	97,743,475.00	
17327BQ16	CGMI CP	03/01/2023	0.0000	100,000,000.00	97,715,972.22	0.0334	243	MESIROW	97,743,475.00	
06054PQ17	BOFA CP	03/01/2023	0.0000	100,000,000.00	97,664,305.56	0.0334	243	MESIROW	97,743,475.00	
				11,600,000,000.00	11,523,629,687.36					11,525,497,727.72
AIP:			0.00							
Book + AIP:	11,523,629,687.36		COMMER PAPER							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
46625HJE1	JPM CHASE CB	09/23/2022	3.2500	85,000,000.00	85,588,750.92	1.00154	0.00884722		CITIBANK	85,130,900.00	752,013.70
06051GEU9	BOFA CB	01/11/2023	3.3000	25,000,000.00	25,299,857.78	1.00166	0.01558333		CITIBANK	25,041,500.00	389,583.25
46625HJH4	JPM CHASE CB	01/25/2023	3.2000	30,000,000.00	30,370,666.67	1.00147	0.01386667		CITIBANK	30,044,100.00	416,000.10
172967GL9	CITIGROUP CB	03/01/2023	3.3750	20,000,000.00	20,066,080.63	1.00134	0.01125000		CITIBANK	20,026,800.00	225,000.00
89236TJD8	TOYOTA CB	04/06/2023	0.4000	25,000,000.00	24,643,546.27	0.98100	0.00094444		CITIBANK	24,525,000.00	23,611.00
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	26,356,828.51	1.00687	0.01614583		CITIBANK	25,171,750.00	403,645.75
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,507,252.02	1.00238	0.00483333		CITIBANK	14,033,320.00	67,666.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,980,261.32	0.94795	0.00055000		CITIBANK	9,479,500.00	5,500.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,902.44	0.94542	0.00030000		CITIBANK	4,727,100.00	1,500.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,951,562.55	0.94080	0.00023611		CITIBANK	23,520,000.00	5,902.75
24422EYV2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,824,311.07	0.94904	0.00593750		CITIBANK	18,980,800.00	118,750.00
17290ACB4	CITIGROUP CB CL	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.97214	0.00241528		CITIBANK	24,303,500.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,078,098.17	0.93194	0.00062222		CITIBANK	26,094,320.00	17,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	27,130,689.61	0.99669	0.01614583		CITIBANK	24,917,250.00	403,645.75
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,975,639.38	0.91149	0.00278056		CITIBANK	13,672,350.00	41,708.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,668,772.84	0.95285	0.00575000		CITIBANK	23,821,250.00	143,750.00
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,899,925.81	0.91536	0.00354583		CITIBANK	8,238,240.00	31,912.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.92562	0.00301389		CITIBANK	23,140,500.00	75,347.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.92783	0.00122667		CITIBANK	23,195,750.00	30,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	1.00327	0.00125000		CITIBANK	25,081,750.00	31,250.00
				486,000,000.00	492,342,145.99					473,145,680.00	3,245,257.95
AIP:		332,583.33									
Book + AIP:		492,674,729.32	CORP BOND								

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SYS047496	FIRST FOUNDATION BANK TD	07/01/2022	0.6300	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047498	CALIFORNIA BANK OF COMMERCE TR	07/06/2022	0.5900	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047500	MISSION NATIONAL BANK TD	07/06/2022	0.5800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047501	PACIFIC ALLIANCE BANK TD	07/06/2022	0.5600	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047499	FARMERS & MERCHANTS BANK OF CA	07/06/2022	0.5800	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047511	OPEN BANK TD	07/07/2022	0.7000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047507	COMMERCIAL BANK OF CALIFORNIA TR	07/07/2022	0.7200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047398	EAST WEST BANK TD	07/07/2022	0.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047506	BANK OF HOPE TD	07/07/2022	0.7200	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047515	FRESNO FIRST BANK TD	07/07/2022	0.7000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047513	PACIFIC PREMIER BANK TD	07/07/2022	0.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047509	MALAGA BANK FSB TD	07/07/2022	0.7000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047512	PACIFIC CITY BANK TD	07/07/2022	0.7000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047403	SANTA CRUZ COUNTY BANK TD	07/08/2022	0.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047408	EAST WEST BANK TD	07/13/2022	0.3000	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047409	HANMI BANK TD	07/13/2022	0.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047517	AXOS BANK TD	07/13/2022	0.7200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047411	NEW OMNI BANK NA TD	07/14/2022	0.2900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047523	WESCOM CENTRAL CREDIT UNION TR	07/14/2022	0.8100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047522	TRAVIS CREDIT UNION TD	07/14/2022	0.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047519	MERIWEST CREDIT UNION TD	07/14/2022	0.8200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047518	BANC OF CALIFORNIA NA TD	07/14/2022	0.8000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047524	MALAGA BANK FSB TD	07/15/2022	0.7600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047526	WESCOM CENTRAL CREDIT UNION TR	07/15/2022	0.8000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047525	PACIFIC CITY BANK TD	07/15/2022	0.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047532	AXOS BANK TD	07/20/2022	0.7900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047530	BANC OF CALIFORNIA NA TD	07/20/2022	0.8200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047535	MISSION NATIONAL BANK TD	07/21/2022	0.8800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047538	FIRST FOUNDATION BANK TD	07/22/2022	0.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047537	AMERICAN PLUS BANK NA TD	07/22/2022	0.8400	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047539	MALAGA BANK FSB TD	07/22/2022	0.8600	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047420	COMMERCEWEST BANK TD	07/22/2022	0.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047543	STATE BANK OF INDIA (CALIFORNIA)	07/27/2022	0.8300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047542	OPEN BANK TD	07/27/2022	0.8300	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047541	MERIWEST CREDIT UNION TD	07/27/2022	0.8800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047540	FIRST FOUNDATION BANK TD	07/27/2022	0.8500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047428	EAST WEST BANK TD	07/29/2022	0.4100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047550	CALIFORNIA BANK OF COMMERCE TL	08/03/2022	0.8300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047549	AMERICAN PLUS BANK NA TD	08/03/2022	0.7800	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047552	OPEN BANK TD	08/03/2022	0.8000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047430	US METRO BANK TD	08/03/2022	0.4900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047557	TECHNOLOGY CREDIT UNION TD	08/04/2022	0.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047556	NORTHROP GRUMMAN FEDERAL CRE	08/04/2022	0.9500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047555	COMMONWEALTH BUSINESS BANK TI	08/04/2022	0.9200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047559	MERIWEST CREDIT UNION TD	08/10/2022	0.8700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047442	US METRO BANK TD	08/11/2022	0.6000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047560	SANTA CRUZ COUNTY BANK TD	08/11/2022	0.9400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047566	US METRO BANK TD	08/12/2022	0.9200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047565	TRAVIS CREDIT UNION TD	08/12/2022	0.9200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047561	AMERICAN PLUS BANK NA TD	08/12/2022	0.9000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047445	HANMI BANK TD	08/12/2022	0.6000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047444	CORNERSTONE COMMUNITY BANK TI	08/12/2022	0.6000	8,500,000.00	8,500,000.00	1.00000	8,500,000.00

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SYS047570	TRAVIS CREDIT UNION TD	08/17/2022	1.0100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047449	CALIFORNIA COAST CREDIT UNION T	08/17/2022	0.7800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047568	AMERICAN PLUS BANK NA TD	08/17/2022	0.9900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047453	TECHNOLOGY CREDIT UNION TD	08/18/2022	0.7100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047450	METROPOLITAN BANK TD	08/18/2022	0.7500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047575	PROVIDENT CREDIT UNION TD	08/18/2022	1.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047574	POPPY BANK TD	08/18/2022	1.1000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047577	US METRO BANK TD	08/19/2022	1.0600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047576	FIRST FOUNDATION BANK TD	08/19/2022	1.0800	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS047454	CATHAY BANK TD	08/24/2022	0.6700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047578	FIVE STAR BANK TD	08/24/2022	1.0200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047581	WESCOM CENTRAL CREDIT UNION T	08/25/2022	1.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047580	FIRST FOUNDATION BANK TD	08/25/2022	1.0900	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047586	POPPY BANK TD	08/31/2022	1.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047584	AXOS BANK TD	08/31/2022	1.0500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047468	PROSPECTORS FEDERAL CREDIT UNI	09/01/2022	0.6500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047466	METROPOLITAN BANK TD	09/01/2022	0.6400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047462	FIVE STAR BANK TD	09/01/2022	0.6200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047591	TECHNOLOGY CREDIT UNION TD	09/01/2022	1.0400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047590	PACIFIC PREMIER BANK TD	09/01/2022	1.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047589	OPEN BANK TD	09/01/2022	1.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047469	TECHNOLOGY CREDIT UNION TD	09/01/2022	0.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047588	MECHANICS BANK TD	09/01/2022	1.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047596	PROVIDENT CREDIT UNION TD	09/02/2022	1.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047595	CALIFORNIA BANK OF COMMERCE T	09/02/2022	1.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047605	US METRO BANK TD	09/07/2022	1.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS047604	PROVIDENT CREDIT UNION TD	09/07/2022	1.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047602	OPEN BANK TD	09/07/2022	1.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047599	FIVE STAR BANK TD	09/07/2022	1.2100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047598	FIRST FOUNDATION BANK TD	09/07/2022	1.2100	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047597	AMERICAN FIRST CREDIT UNION TD	09/07/2022	1.1900	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS047477	US METRO BANK TD	09/08/2022	0.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047613	WESCOM CENTRAL CREDIT UNION TD	09/08/2022	1.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047611	PACIFIC PREMIER BANK TD	09/08/2022	1.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047610	FIRST FOUNDATION BANK TD	09/08/2022	1.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047609	COMMONWEALTH BUSINESS BANK TD	09/08/2022	1.2600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS047608	SAN DIEGO COUNTY CREDIT UNION	09/08/2022	1.2600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047607	COMMUNITY BANK OF THE BAY TD	09/08/2022	1.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047619	WESCOM CENTRAL CREDIT UNION TD	09/09/2022	1.3300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047618	TRAVIS CREDIT UNION TD	09/09/2022	1.3000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047617	POPPY BANK TD	09/09/2022	1.2900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047628	WESCOM CENTRAL CREDIT UNION TD	09/14/2022	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047627	STATE BANK OF INDIA (CALIFORNIA)	09/14/2022	1.4800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047626	PREFERRED BANK TD	09/14/2022	1.4800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047625	PACIFIC WESTERN BANK TD	09/14/2022	1.5100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047624	PACIFIC CITY BANK TD	09/14/2022	1.4800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047623	FIVE STAR BANK TD	09/14/2022	1.5000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047622	AXOS BANK TD	09/14/2022	1.4800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047630	GOLDEN 1 CREDIT UNION TD	09/15/2022	1.8000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047629	CALIFORNIA BANK OF COMMERCE TD	09/15/2022	1.8000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047492	PROVIDENT CREDIT UNION TD	09/16/2022	0.8600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047495	AMERICAN FIRST CREDIT UNION TD	09/23/2022	1.0700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047494	BANK OF SAN FRANCISCO TD	09/23/2022	0.9500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047510	NUVISION FEDERAL CREDIT UNION T	10/06/2022	1.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047508	FINANCIAL PARTNERS CREDIT UNIOI	10/06/2022	1.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047514	PROVIDENT CREDIT UNION TD	10/06/2022	1.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047521	PROVIDENT CREDIT UNION TD	10/13/2022	1.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047520	PROVIDENT CREDIT UNION TD	10/13/2022	1.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047533	CORNERSTONE COMMUNITY BANK TI	10/19/2022	1.2300	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047529	BANC OF CALIFORNIA NA TD	10/19/2022	1.2600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047531	PACIFIC WESTERN BANK TD	10/19/2022	1.2500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047536	POPPY BANK TD	10/20/2022	1.3000	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047547	FINANCIAL PARTNERS CREDIT UNIOI	10/27/2022	1.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047551	MISSION VALLEY BANK TD	11/02/2022	1.4000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047564	PROVIDENT CREDIT UNION TD	11/10/2022	1.4400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047563	HANMI BANK TD	11/10/2022	1.4100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047562	CATHAY BANK TD	11/10/2022	1.4300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047569	BANK OF HOPE TD	11/16/2022	1.4600	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047579	BANC OF CALIFORNIA NA TD	11/17/2022	1.4800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047573	NEW OMNI BANK NA TD	11/17/2022	1.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047572	CATHAY BANK TD	11/17/2022	1.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047585	NEW OMNI BANK NA TD	11/30/2022	1.5000	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047587	MANUFACTURERS BANK TD	12/01/2022	1.5900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047594	BANK OF HOPE TD	12/02/2022	1.6300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047603	POPPY BANK TD	12/07/2022	1.7000	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047601	NEW OMNI BANK NA TD	12/07/2022	1.6700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047600	GOLDEN 1 CREDIT UNION TD	12/07/2022	1.7000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047606	AXOS BANK TD	12/08/2022	1.7200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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SYS047612	PACIFIC PREMIER BANK TD	12/08/2022	1.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047616	COMMONWEALTH BUSINESS BANK TI	12/09/2022	1.7400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS047615	BENEFICIAL STATE BANK TD	12/09/2022	1.7900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047614	BANK OF SAN FRANCISCO TD	12/09/2022	1.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047631	HANMI BANK TD	12/15/2022	2.3500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
				4,453,000,000.00	4,453,000,000.00		4,453,000,000.00
AIP:		0.00					
Book + AIP:	4,453,000,000.00	TIME DEPOSIT					

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 2120001	07/22/2022	0.22200000	158,143,000.00	1.000	158,143,000.00
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 2120009	09/16/2022	0.20200000	14,452,000.00	1.000	14,452,000.00
PMIA LOAN 2120010	12/16/2022	0.21500000	9,510,000.00	1.000	9,510,000.00
PMIA LOAN 2120011	12/16/2022	0.21500000	10,010,000.00	1.000	10,010,000.00
PMIA LOAN 2120012	03/17/2023	0.38000000	50,329,000.00	1.000	50,329,000.00
PMIA LOAN 2120013	03/17/2023	0.38000000	6,679,000.00	1.000	6,679,000.00
PMIA LOAN 2120014	04/21/2023	0.59300000	82,754,000.00	1.000	82,754,000.00
PMIA LOAN 2120015	05/19/2023	0.71100000	73,250,000.00	1.000	73,250,000.00
PMIA LOAN 2120016	05/19/2023	0.71100000	92,788,000.00	1.000	92,788,000.00
PMIA LOAN 2120017	05/19/2023	0.71100000	182,313,000.00	1.000	182,313,000.00
PMIA LOAN 2120018	05/19/2023	0.71100000	15,610,000.00	1.000	15,610,000.00
PMIA LOAN 2120019	06/16/2023	0.90200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120020	06/16/2023	0.90200000	9,141,000.00	1.000	9,141,000.00
			828,153,000.00		828,153,000.00

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Total # of items:	872
Par Value:	235,715,992,707.85
Book Value:	234,419,741,872.69
Fair Value:	231,570,067,769.57
Accrual:	297,806,682.01
Total Book Value:	234,419,741,872.69
AIP:	50,208,155.75
Book + AIP:	234,469,950,028.44