

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2024

OFFICE OF THE TREASURER

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



Date: July 24, 2024

To: Pooled Money Investment Board

From: Jeffrey Wurm, Director
Investment Division

Subject: PMIA Quarterly Report

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

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

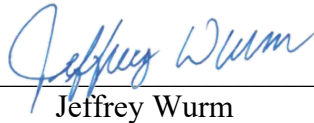
The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

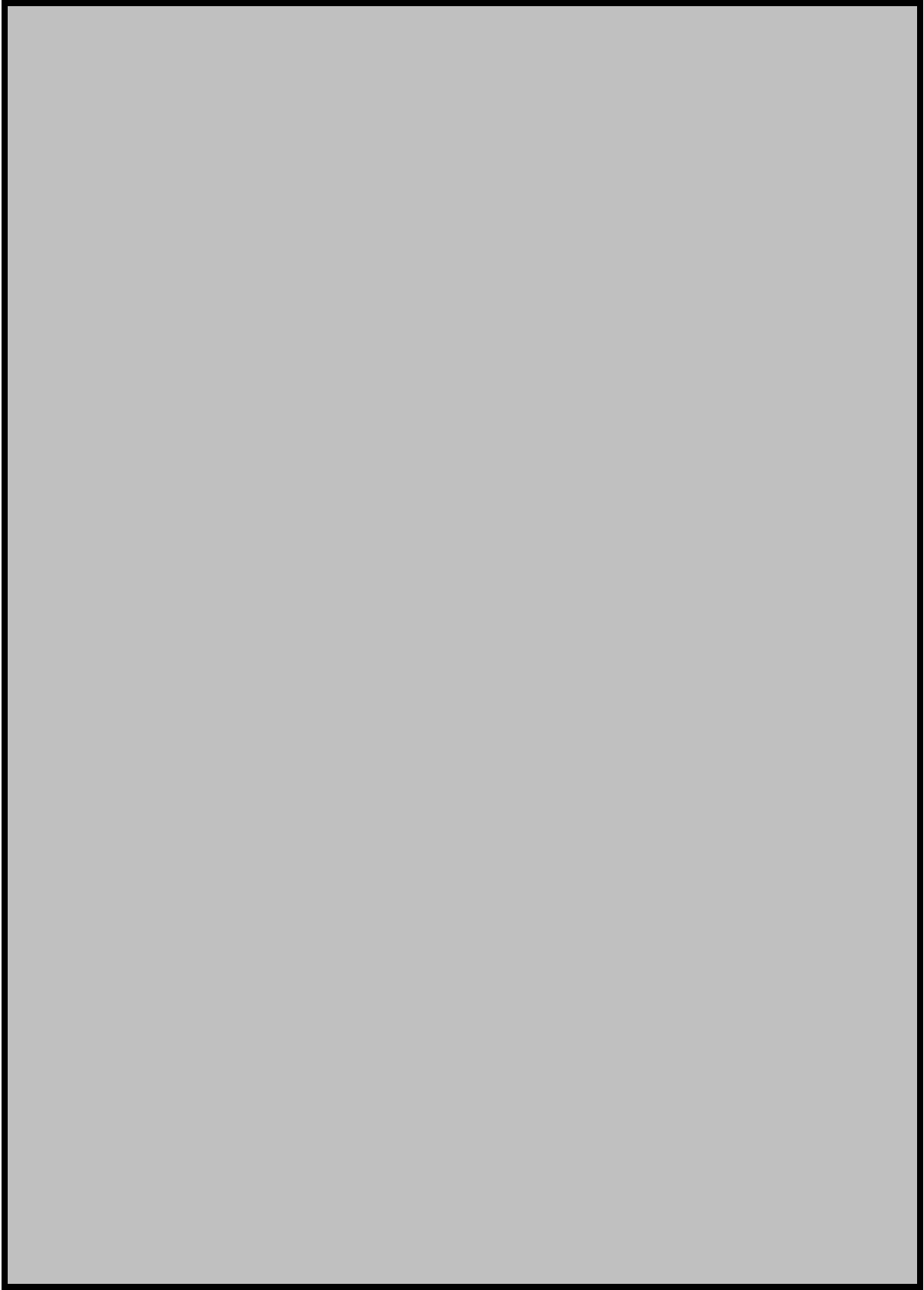
As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2024, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeffrey Wurm

July 24, 2024

Date



POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2024

(Dollars in thousands)

Portfolio Amount	\$	178,048,356
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Effective Yield	4.521%
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Quarter-to-date Yield	4.362%
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Year-to-date Yield	3.927%
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Average Life (in days)	217
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Demand Bank Account Balances	\$	1,340,541
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Total PMIA Resources	<u>\$</u>	<u>179,388,897</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2024

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 39,152,874	21.99%
Bonds	-	0.00%
Notes	62,184,200	34.93%
Strips	-	0.00%
Total Governments	\$ 101,337,074	56.92%
Federal Agency Debentures	\$ 13,652,620	7.67%
Certificates of Deposit	15,450,015	8.68%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	29,807,386	16.74%
Time Deposits	5,060,000	2.84%
GNMAs	-	0.00%
Commercial Paper	11,683,558	6.56%
FHLMC / REMICS	1,567	0.00%
Corporate Bonds	693,228	0.39%
PMIA Loans	362,908	0.20%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 178,048,356	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

6/30/2024

Carrying Cost Plus								
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest			
United States Treasury:								
Bills	\$	39,152,874,329.72	\$	39,597,554,203.90	\$	39,587,768,752.50	NA	
Notes	\$	62,176,581,824.56	\$	62,141,474,346.68	\$	61,651,762,504.00	\$	416,898,092.00
Federal Agency:								
SBA	\$	247,843,562.04	\$	247,843,562.04	\$	251,790,529.61	\$	1,200,799.53
MBS-REMICs	\$	1,567,186.59	\$	1,567,186.59	\$	1,529,976.88	\$	6,836.72
Debentures	\$	8,184,587,071.78	\$	8,182,672,988.45	\$	8,108,396,505.00	\$	75,509,041.45
Debentures FR	\$	-	\$	-	\$	-	\$	-
Debentures CL	\$	2,250,000,000.00	\$	2,250,000,000.00	\$	2,235,914,150.00	\$	13,689,585.50
Discount Notes	\$	29,807,385,861.03	\$	30,141,723,379.95	\$	30,121,121,250.00		NA
Supranational Debentures	\$	2,970,189,533.33	\$	2,970,189,533.33	\$	2,937,719,880.00	\$	28,822,792.40
Supranational Debentures FR	\$	-	\$	-	\$	-	\$	-
CDs and YCDs FR	\$	-	\$	-	\$	-	\$	-
Bank Notes	\$	-			\$	-	\$	-
CDs and YCDs	\$	15,450,015,000.00	\$	15,450,000,000.00	\$	15,446,181,621.02	\$	248,570,152.74
Commercial Paper	\$	11,683,558,041.73	\$	11,815,541,750.00	\$	11,811,742,819.45		NA
Corporate:								
Bonds FR	\$	-	\$	-	\$	-	\$	-
Bonds	\$	693,227,689.67	\$	692,770,418.83	\$	678,296,776.00	\$	7,163,534.78
Repurchase Agreements	\$	-	\$	-	\$	-	\$	-
Reverse Repurchase	\$	-	\$	-	\$	-	\$	-
Time Deposits	\$	5,060,000,000.00	\$	5,060,000,000.00	\$	5,060,000,000.00		NA
PMIA & GF Loans	\$	362,908,000.00	\$	362,908,000.00	\$	362,908,000.00		NA
TOTAL	\$	178,040,738,100.45	\$	178,914,245,369.77	\$	178,255,132,764.46	\$	791,860,835.12

Fair Value Including Accrued Interest

\$ 179,046,993,599.58

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 (0.996316042). 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 \$19,926,320.84 or \$20,000,000.00 x 0.996316042.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797KH9	U S TREAS BILL	07/02/2024	0.0000	300,000,000.00	294,848,291.64	0.99943 CITIBANK	299,830,281.00
912797KN6	U S TREAS BILL	07/09/2024	0.0000	300,000,000.00	295,843,999.98	0.99842 CITIBANK	299,525,241.00
912797GB7	U S TREAS BILL	07/11/2024	0.0000	1,650,000,000.00	1,606,533,151.37	0.99810 CITIBANK	1,646,861,700.00
912797JT5	U S TREAS BILL	07/25/2024	0.0000	400,000,000.00	397,604,916.64	0.99619 CITIBANK	398,475,704.00
912797JU2	U S TREAS BILL	08/01/2024	0.0000	2,700,000,000.00	2,638,662,329.87	0.99506 CITIBANK	2,686,659,300.00
912797KW6	U S TREAS BILL	08/06/2024	0.0000	700,000,000.00	688,433,436.13	0.99451 CITIBANK	696,159,142.00
912797GK7	U S TREAS BILL	08/08/2024	0.0000	850,000,000.00	812,425,466.68	0.99403 CITIBANK	844,925,500.00
912797KX4	U S TREAS BILL	08/13/2024	0.0000	1,200,000,000.00	1,182,225,427.08	0.99351 CITIBANK	1,192,215,984.00
912797KB2	U S TREAS BILL	08/15/2024	0.0000	2,450,000,000.00	2,401,380,027.03	0.99324 CITIBANK	2,433,449,833.50
912797KC0	U S TREAS BILL	08/22/2024	0.0000	600,000,000.00	586,849,525.02	0.99226 CITIBANK	595,353,792.00
912797KZ9	U S TREAS BILL	08/27/2024	0.0000	1,300,000,000.00	1,282,981,555.84	0.99150 CITIBANK	1,288,945,372.00
912797KD8	U S TREAS BILL	08/29/2024	0.0000	750,000,000.00	736,845,937.47	0.99121 CITIBANK	743,410,680.00
912797GL5	U S TREAS BILL	09/05/2024	0.0000	750,000,000.00	713,471,958.33	0.98996 CITIBANK	742,467,750.00
912797LG0	U S TREAS BILL	09/10/2024	0.0000	2,100,000,000.00	2,066,050,236.09	0.98955 CITIBANK	2,078,048,406.00
912797KK2	U S TREAS BILL	09/12/2024	0.0000	4,250,000,000.00	4,147,538,370.84	0.98930 CITIBANK	4,204,506,427.50
912797LJ4	U S TREAS BILL	09/24/2024	0.0000	2,900,000,000.00	2,854,653,737.47	0.98756 CITIBANK	2,863,920,027.00
912797KM8	U S TREAS BILL	09/26/2024	0.0000	3,350,000,000.00	3,267,474,686.06	0.98737 CITIBANK	3,307,674,894.00
912797LK1	U S TREAS BILL	10/01/2024	0.0000	3,200,000,000.00	3,147,638,922.81	0.98685 CITIBANK	3,157,913,312.00
912797GW1	U S TREAS BILL	10/03/2024	0.0000	750,000,000.00	712,086,255.56	0.98606 CITIBANK	739,547,250.00
912797KT3	U S TREAS BILL	10/10/2024	0.0000	900,000,000.00	876,900,074.97	0.98550 CITIBANK	886,952,367.00
912797LT2	U S TREAS BILL	10/15/2024	0.0000	2,050,000,000.00	2,015,522,152.10	0.98481 CITIBANK	2,018,862,488.50
912797LU9	U S TREAS BILL	10/22/2024	0.0000	150,000,000.00	147,416,708.34	0.98380 CITIBANK	147,569,736.00
912797KV8	U S TREAS BILL	10/24/2024	0.0000	1,750,000,000.00	1,705,864,128.48	0.98357 CITIBANK	1,721,242,582.50
912797LC9	U S TREAS BILL	11/07/2024	0.0000	800,000,000.00	781,152,245.80	0.98173 CITIBANK	785,383,720.00
912797LE5	U S TREAS BILL	11/21/2024	0.0000	600,000,000.00	585,621,722.91	0.97991 CITIBANK	587,943,636.00
912797LP0	U S TREAS BILL	12/12/2024	0.0000	2,850,000,000.00	2,777,780,577.70	0.97627 CITIBANK	2,782,358,100.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796ZV4	U S TREAS BILL	12/26/2024	0.0000	300,000,000.00	286,234,737.51	0.97422 CITIBANK	292,266,000.00
912797KA4	U S TREAS BILL	02/20/2025	0.0000	150,000,000.00	142,833,750.00	0.96866 CITIBANK	145,299,526.50
				40,050,000,000.00	39,152,874,329.72		39,587,768,752.50
AIP:		0.00					
Book + AIP:		39,152,874,329.72		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,099,377,476.46	0.99813	0.00142170	CITIBANK		2,096,062,521.00	2,985,570.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,651,886,049.18	0.99707	0.00586538	CITIBANK		1,645,166,028.00	9,677,877.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	399,847,837.40	0.99742	0.00712225	CITIBANK		398,968,752.00	2,848,900.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,299,806,813.85	0.99797	0.01005495	CITIBANK		1,297,359,388.00	13,071,435.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	1,000,000,000.00	999,515,125.86	0.99625	0.00698146	CITIBANK		996,250,010.00	6,981,460.00
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,199,859,198.12	0.99387	0.00110234	CITIBANK		1,192,640,628.00	1,322,808.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,748,935,204.71	0.99621	0.00821332	CITIBANK		1,743,369,145.00	14,373,310.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	450,612,019.80	0.99309	0.00315897	CITIBANK		446,888,673.00	1,421,536.50
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,999,517,269.87	0.98988	0.00079484	CITIBANK		1,979,765,640.00	1,589,680.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,845,618.74	0.99734	0.00719945	CITIBANK		748,007,820.00	5,399,587.50
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	199,413,773.50	0.99199	0.00359973	CITIBANK		198,398,438.00	719,946.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,097,648.67	0.99051	0.00254098	CITIBANK		1,634,337,903.00	4,192,617.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	2,250,000,000.00	2,234,044,484.24	0.98637	0.00080260	CITIBANK		2,219,326,177.50	1,805,850.00
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,398,471,352.40	0.99664	0.00380435	CITIBANK		1,395,296,882.00	5,326,090.00
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	299,048,523.99	0.98973	0.00195652	CITIBANK		296,917,971.00	586,956.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,053,694,789.59	0.98723	0.00130435	CITIBANK		1,036,587,898.50	1,369,567.50
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	699,650,796.84	0.98309	0.00034647	CITIBANK		688,160,158.00	242,529.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	1,800,000,000.00	1,790,818,470.38	0.98848	0.00103940	CITIBANK		1,779,257,826.00	1,870,920.00
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	299,616,133.74	0.99668	0.00012295	CITIBANK		299,003,907.00	36,885.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	551,986,119.08	0.98441	0.00004098	CITIBANK		541,427,738.50	22,539.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	298,225,775.19	0.98723	0.00005806	CITIBANK		296,167,971.00	17,418.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,399,267,817.80	0.98082	0.00461749	CITIBANK		1,373,148,448.00	6,464,486.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	898,440,348.96	0.99473	0.01786401	CITIBANK		895,253,913.00	16,077,609.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	749,005,424.86	0.99309	0.01382555	CITIBANK		744,814,455.00	10,369,162.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	995,925,854.87	0.97965	0.00587912	CITIBANK	979,648,440.00	5,879,120.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,104,300,360.12	0.97340	0.00284307	CITIBANK	1,070,738,284.00	3,127,377.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,450,000,000.00	1,449,680,839.65	0.99598	0.01168818	CITIBANK	1,444,166,026.50	16,947,861.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,736,936.34	0.98387	0.00694973	CITIBANK	1,475,800,785.00	10,424,595.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,442,945,470.38	0.97583	0.00370924	CITIBANK	1,414,947,700.00	5,378,398.00
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,997,544,210.05	0.97957	0.00127038	CITIBANK	1,959,140,640.00	2,540,760.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,093,951,554.63	0.99176	0.00011612	CITIBANK	2,082,691,422.00	243,852.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	298,354,724.94	0.97895	0.01327527	CITIBANK	293,683,596.00	3,982,581.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	700,000,000.00	698,085,989.84	0.99531	0.01944025	CITIBANK	696,718,750.00	13,608,175.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,787,681.04	0.97723	0.01155907	CITIBANK	781,781,256.00	9,247,256.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,332,704,674.21	0.97918	0.01137363	CITIBANK	1,321,892,581.50	15,354,400.50
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,584,243.40	0.97715	0.00963599	CITIBANK	586,289,064.00	5,781,594.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	900,000,000.00	898,105,257.27	0.99668	0.01592033	CITIBANK	897,011,721.00	14,328,297.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,346,260,756.02	0.97918	0.00918613	CITIBANK	1,321,892,581.50	12,401,275.50
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,382,269.76	0.99938	0.01263587	CITIBANK	899,437,509.00	11,372,283.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,402,728.68	0.98211	0.00741848	CITIBANK	196,421,876.00	1,483,696.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,624,386.14	0.99977	0.00846995	CITIBANK	899,789,067.00	7,622,955.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	801,630,883.16	0.99074	0.00545765	CITIBANK	792,593,752.00	4,366,120.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,414,463.28	1.00004	0.00434783	CITIBANK	850,033,235.00	3,695,655.50
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,164,018.56	0.97516	0.00260870	CITIBANK	780,125,000.00	2,086,960.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,378,745.19	0.98727	0.01846995	CITIBANK	740,449,222.50	13,852,462.50
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,231,871.18	0.99059	0.01786401	CITIBANK	594,351,564.00	10,718,406.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	600,000,000.00	597,544,296.21	0.99051	0.01424451	CITIBANK	594,304,686.00	8,546,706.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	598,475,707.14	0.98648	0.01175824	CITIBANK	591,890,628.00	7,054,944.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,098,096,638.00	0.99652	0.01168818 CITIBANK	1,096,175,784.00	12,856,998.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	548,670,781.07	0.99672	0.00980299 CITIBANK	548,195,318.00	5,391,644.50
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,764,083.90	1.00164	0.00423913 CITIBANK	100,164,060.00	423,913.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,100,000,000.00	1,090,524,192.46	0.97977	0.00167459 CITIBANK	1,077,742,193.00	1,842,049.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,252,214,222.98	1.00211	0.00013320 CITIBANK	1,252,636,750.00	166,500.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	795,079,838.88	0.99586	0.01706044 CITIBANK	796,687,504.00	13,648,352.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	845,050,182.54	0.99391	0.01286058 CITIBANK	844,820,312.50	10,931,493.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	597,350,840.00	0.99941	0.00593921 CITIBANK	599,648,436.00	3,563,526.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	602,194,534.26	0.99453	0.02020150 CITIBANK	596,718,750.00	12,120,900.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	890,472,975.42	0.98879	0.01212569 CITIBANK	889,910,154.00	10,913,121.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,537,982,554.83	0.99238	0.00900815 CITIBANK	1,538,193,355.50	13,962,632.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	597,807,892.35	0.99902	0.00207880 CITIBANK	599,414,064.00	1,247,280.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	783,441,687.24	0.96516	0.01366071 CITIBANK	772,125,008.00	10,928,568.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	850,000,000.00	839,880,644.86	0.98531	0.01010870 CITIBANK	837,515,633.50	8,592,395.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	292,153,094.46	0.98539	0.01681319 CITIBANK	295,617,189.00	5,043,957.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	600,000,000.00	596,588,188.14	0.99637	0.01074049 CITIBANK	597,820,314.00	6,444,294.00
AIP:				62,300,000,000.00	62,141,474,346.68			61,651,762,504.00	416,898,092.00
Book + AIP:		35,107,477.88 62,176,581,824.56	TREASURY NOTE						

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83164FKZ6	SBA POOL #504812	01/25/2025	6.0000	55,475.68	55,475.68	0.98663	CITIBANK	54,733.69	277.38
83164FMU5	SBA POOL #504871	03/25/2025	6.1250	54,325.21	54,325.21	0.98694	CITIBANK	53,615.56	277.28
83164FNG5	SBA POOL #504891	04/25/2025	6.1250	30,565.04	30,565.04	0.98618	CITIBANK	30,142.66	156.01
83164FQG2	SBA POOL #504955	04/25/2025	6.1250	26,482.08	26,482.08	0.98668	CITIBANK	26,129.26	135.17
83164FT87	SBA POOL #505075	08/25/2025	6.1250	39,818.67	39,818.67	0.99533	CITIBANK	39,632.88	203.24
83164GTL6	SBA POOL #505955	07/25/2027	5.8000	85,608.39	85,608.39	1.00850	CITIBANK	86,336.23	413.77
83164GU34	SBA POOL #506002	08/25/2027	5.8000	314,904.67	314,904.67	1.00664	CITIBANK	316,996.27	1,522.04
83164GVQ2	SBA POOL #506023	08/25/2027	5.8000	130,535.66	130,535.66	1.00270	CITIBANK	130,887.85	630.92
83164GXL1	SBA POOL #506083	11/25/2027	5.8000	212,269.64	212,269.64	1.00270	CITIBANK	212,842.34	1,025.97
83164GYW6	SBA POOL #506125	11/25/2027	5.8000	2,892.95	2,892.95	1.00103	CITIBANK	2,895.93	13.98
83164G3E0	SBA POOL #506197	12/25/2027	5.8000	194,496.82	194,496.82	0.99751	CITIBANK	194,011.55	940.07
83164G4W9	SBA POOL #506237	01/25/2028	5.8000	38,832.48	38,832.48	1.00470	CITIBANK	39,015.11	187.69
83164HBL3	SBA POOL #506343	02/25/2028	5.8000	101,467.30	101,467.30	1.00323	CITIBANK	101,795.04	490.43
83164HBY5	SBA POOL #506355	05/25/2028	5.8000	203,004.04	203,004.04	0.99092	CITIBANK	201,160.36	981.19
83164HFC9	SBA POOL #506463	07/25/2028	5.8000	48,040.95	48,040.95	0.99183	CITIBANK	47,648.50	232.20
83164HGN4	SBA POOL #506505	09/25/2028	5.8000	3,486.60	3,486.60	1.00836	CITIBANK	3,515.75	16.85
83164HGT1	SBA POOL #506510	10/25/2028	5.8000	34,798.50	34,798.50	1.00261	CITIBANK	34,889.39	168.19
83164HJY7	SBA POOL #506579	11/25/2028	5.8000	212,529.63	212,529.63	1.00450	CITIBANK	213,485.16	1,027.23
83164HMP2	SBA POOL #506666	12/25/2028	5.8000	190,025.85	190,025.85	1.00626	CITIBANK	191,215.60	918.46
83164HQB9	SBA POOL #506750	02/25/2029	5.8000	310,519.39	310,519.39	0.99183	CITIBANK	307,982.76	1,500.84
83164HT26	SBA POOL #506869	04/25/2029	5.8000	218,324.66	218,324.66	1.00788	CITIBANK	220,045.93	1,055.24
83164HW48	SBA POOL #506967	08/25/2029	5.8000	513,118.23	513,118.23	1.01336	CITIBANK	519,973.49	2,480.07
83164HY38	SBA POOL #507030	09/25/2029	5.8000	1,088,861.69	1,088,861.69	1.01538	CITIBANK	1,105,609.47	5,262.83
83164HWH9	SBA POOL #506948	09/25/2029	5.8000	97,245.07	97,245.07	1.00788	CITIBANK	98,011.75	470.02

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83164H3K4	SBA POOL #507102	10/25/2029	5.8000	438,012.51	438,012.51	1.00531 CITIBANK	440,338.79	2,117.06
83164H5J5	SBA POOL #507149	01/25/2030	5.8000	763,315.87	763,315.87	1.00531 CITIBANK	767,369.84	3,689.36
83164H4C1	SBA POOL #507119	01/25/2030	5.8000	230,609.81	230,609.81	1.00136 CITIBANK	230,922.29	1,114.61
83164JAQ9	SBA POOL #507215	03/25/2030	5.8000	1,618,757.33	1,618,757.33	1.01181 CITIBANK	1,637,879.71	7,823.99
83164JAG1	SBA POOL #507207	03/25/2030	5.8000	707,172.59	707,172.59	1.00891 CITIBANK	713,471.38	3,418.00
83164JA89	SBA POOL #507231	05/25/2030	5.8000	1,152,490.62	1,152,490.62	0.99677 CITIBANK	1,148,762.31	5,570.37
83164JB47	SBA POOL #507259	05/25/2030	5.8000	878,111.96	878,111.96	1.01181 CITIBANK	888,485.10	4,244.21
83164JEE2	SBA POOL #507333	06/25/2030	5.8000	1,745,608.02	1,745,608.02	1.01575 CITIBANK	1,773,099.60	8,437.11
83164JES1	SBA POOL #507345	07/25/2030	5.8000	618,678.43	618,678.43	0.99569 CITIBANK	616,011.31	2,990.28
83164JGN0	SBA POOL #507405	08/25/2030	5.8000	300,022.73	300,022.73	1.01363 CITIBANK	304,112.34	1,450.11
83164JG67	SBA POOL #507421	09/25/2030	5.8000	449,430.56	449,430.56	1.01363 CITIBANK	455,556.75	2,172.25
83164JH82	SBA POOL #507455	09/25/2030	5.8000	532,866.89	532,866.89	1.01141 CITIBANK	538,945.30	2,575.52
83164JKL9	SBA POOL #507499	10/25/2030	5.8000	504,127.12	504,127.12	1.01141 CITIBANK	509,877.70	2,436.61
83164JNE2	SBA POOL #507589	01/25/2031	5.8000	1,648,862.11	1,648,862.11	1.00952 CITIBANK	1,664,554.33	7,969.50
83164JMW3	SBA POOL #507573	01/25/2031	5.8000	859,443.03	859,443.03	0.99183 CITIBANK	852,422.24	4,153.97
83164JKU9	SBA POOL #507507	02/25/2031	5.8000	901,782.93	901,782.93	1.00543 CITIBANK	906,683.22	4,358.62
83164JPW0	SBA POOL #507637	03/25/2031	5.8250	1,123,201.24	1,123,201.24	1.00340 CITIBANK	1,127,014.51	5,452.21
83164JML7	SBA POOL #507563	04/25/2031	5.8000	777,252.71	777,252.71	1.00543 CITIBANK	781,476.30	3,756.72
83164JQV1	SBA POOL #507668	04/25/2031	5.8250	355,234.26	355,234.26	1.01781 CITIBANK	361,560.27	1,724.37
83164JSC1	SBA POOL #507715	05/25/2031	5.8250	192,344.29	192,344.29	0.99765 CITIBANK	191,891.51	933.67
83164JRW8	SBA POOL #507701	05/25/2031	5.8250	549,251.50	549,251.50	1.01980 CITIBANK	560,123.93	2,666.16
83164JSZ0	SBA POOL #507736	06/25/2031	5.8250	152,206.09	152,206.09	0.99876 CITIBANK	152,017.05	738.83
83164JWU6	SBA POOL #507859	09/25/2031	5.8250	1,644,600.92	1,644,600.92	0.99876 CITIBANK	1,642,558.33	7,983.17
83164JXB7	SBA POOL #507874	10/25/2031	5.8250	438,589.94	438,589.94	1.00343 CITIBANK	440,092.11	2,128.99

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83164J2A3	SBA POOL #507969	01/25/2032	5.8250	2,549,035.04	2,549,035.04	0.99876 CITIBANK	2,545,869.14	12,373.44
83164JZ25	SBA POOL #507961	01/25/2032	5.8250	1,227,790.00	1,227,790.00	1.00729 CITIBANK	1,236,736.91	5,959.90
83164J3Y0	SBA POOL #508015	02/25/2032	5.8250	759,389.57	759,389.57	1.00404 CITIBANK	762,456.74	3,686.20
83164J5L6	SBA POOL #508051	04/25/2032	5.8250	302,683.29	302,683.29	1.00598 CITIBANK	304,492.13	1,469.28
83164J5J1	SBA POOL #508049	04/25/2032	5.8250	654,176.42	654,176.42	1.00937 CITIBANK	660,305.40	3,175.48
83164J7G5	SBA POOL #508095	05/25/2032	5.8250	1,260,658.97	1,260,658.97	1.02148 CITIBANK	1,287,734.14	6,119.45
83164KAK9	SBA POOL #508110	07/25/2032	5.8250	849,568.58	849,568.58	1.01936 CITIBANK	866,012.83	4,123.95
83164KBJ1	SBA POOL #508141	08/25/2032	5.8250	119,682.09	119,682.09	1.00553 CITIBANK	120,344.17	580.96
83164KD42	SBA POOL #508223	09/25/2032	5.8250	837,662.31	837,662.31	1.02148 CITIBANK	855,652.78	4,066.15
83164KER0	SBA POOL #508244	11/25/2032	5.8500	361,388.32	361,388.32	1.01723 CITIBANK	367,615.04	1,761.77
83164KFN8	SBA POOL #508273	12/25/2032	5.8500	1,451,991.62	1,451,991.62	1.00890 CITIBANK	1,464,917.25	7,078.46
83164KH89	SBA POOL #508355	03/25/2033	5.8500	154,775.38	154,775.38	1.00186 CITIBANK	155,062.49	754.53
83164KGM9	SBA POOL #508304	03/25/2033	5.8500	1,164,152.51	1,164,152.51	1.00680 CITIBANK	1,172,062.93	5,675.24
83164KJW4	SBA POOL #508377	04/25/2033	5.8750	2,594,230.52	2,594,230.52	1.01106 CITIBANK	2,622,925.30	12,700.92
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.8750	1,037,375.98	1,037,375.98	1.02682 CITIBANK	1,065,193.22	5,078.82
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.9250	1,222,668.26	1,222,668.26	1.02057 CITIBANK	1,247,812.43	6,036.92
83164KS38	SBA POOL #508638 FR	01/25/2034	6.6250	1,481,128.01	1,481,128.01	1.02487 CITIBANK	1,517,960.70	8,177.06
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.5000	90,362.61	90,362.61	1.01293 CITIBANK	91,530.64	489.46
83164KVK6	SBA POOL #508718	08/25/2034	6.2500	2,106,278.21	2,106,278.21	1.01600 CITIBANK	2,139,984.98	10,970.20
83164KX81	SBA POOL #508803 FR	02/25/2035	6.1000	404,564.74	404,564.74	1.01930 CITIBANK	412,371.22	2,056.54
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.7750	462,109.12	462,109.12	1.02533 CITIBANK	473,815.73	2,223.90
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.7750	904,609.35	904,609.35	1.01963 CITIBANK	922,365.02	4,353.43
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.7750	778,871.82	778,871.82	1.00448 CITIBANK	782,361.94	3,748.32
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.7500	463,816.50	463,816.50	1.02402 CITIBANK	474,958.30	2,222.45

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83164LJC6	SBA POOL #509259 FR	01/25/2037	5.7500	2,125,314.54	2,125,314.54	1.01279 CITIBANK	2,152,505.81	10,183.80
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.7500	1,006,584.17	1,006,584.17	1.01279 CITIBANK	1,019,462.41	4,823.22
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.7750	501,246.50	501,246.50	1.01063 CITIBANK	506,572.24	2,412.25
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.5000	1,452,626.08	1,452,626.08	1.01652 CITIBANK	1,476,617.65	6,657.87
83164LM81	SBA POOL #509383 FR	06/25/2038	5.5250	1,754,532.03	1,754,532.03	1.02414 CITIBANK	1,796,884.68	8,078.16
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.6000	5,624,273.71	5,624,273.71	1.00178 CITIBANK	5,634,313.04	26,246.61
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.6500	718,575.63	718,575.63	1.02057 CITIBANK	733,355.29	3,383.29
83164LRF0	SBA POOL #509486	04/25/2039	5.6500	1,961,897.29	1,961,897.29	1.01370 CITIBANK	1,988,781.17	9,237.27
83164LSF9	SBA POOL #509518	06/25/2039	5.6500	2,237,135.70	2,237,135.70	1.01131 CITIBANK	2,262,442.18	10,533.18
83164LVF5	SBA POOL #509614	01/25/2040	5.6500	6,566,595.84	6,566,595.84	1.02112 CITIBANK	6,705,256.08	30,917.72
83164LXC0	SBA POOL #509675	05/25/2040	5.6500	2,077,586.00	2,077,586.00	1.00464 CITIBANK	2,087,217.69	9,781.97
83164LX22	SBA POOL #509697 FR	09/25/2040	5.6500	4,125,138.31	4,125,138.31	1.00464 CITIBANK	4,144,262.45	19,422.53
83164LY96	SBA POOL #509736 FR	10/25/2040	5.7000	6,624,448.44	6,624,448.44	1.01954 CITIBANK	6,753,876.91	31,466.13
83164LZW4	SBA POOL #509757	12/25/2040	5.7000	4,957,092.60	4,957,092.60	1.01954 CITIBANK	5,053,944.28	23,546.19
83164L2Z3	SBA POOL #509792	02/25/2041	5.7500	759,733.08	759,733.08	1.01507 CITIBANK	771,185.30	3,640.39
83164L3S8	SBA POOL #509809	03/25/2041	5.7500	4,127,491.78	4,127,491.78	1.02427 CITIBANK	4,227,649.50	19,777.56
83164L4M0	SBA POOL #509828	04/25/2041	5.7500	2,163,965.57	2,163,965.57	1.01380 CITIBANK	2,193,817.48	10,369.00
83164L4J7	SBA POOL #509825	04/25/2041	5.7500	3,900,243.05	3,900,243.05	1.01671 CITIBANK	3,965,420.01	18,688.66
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.7500	7,903,365.32	7,903,365.32	1.00579 CITIBANK	7,949,094.19	37,870.29
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.7500	3,491,222.68	3,491,222.68	1.02007 CITIBANK	3,561,298.50	16,728.78
83164L5K3	SBA POOL #509850	11/25/2041	5.7500	4,285,344.15	4,285,344.15	1.00579 CITIBANK	4,310,139.15	20,533.94
83164MA82	SBA POOL #509931	12/25/2041	5.7500	706,347.26	706,347.26	1.01779 CITIBANK	718,914.59	3,384.58
83164MBL2	SBA POOL #509943	01/25/2042	5.7500	4,811,740.97	4,811,740.97	1.01312 CITIBANK	4,874,871.01	23,056.26
83164MBK4	SBA POOL #509942	01/25/2042	5.7500	9,431,695.17	9,431,695.17	1.01547 CITIBANK	9,577,603.49	45,193.54

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83164MCD9	SBA POOL #509968	03/25/2042	5.7500	6,333,196.74	6,333,196.74	1.01547 CITIBANK	6,431,171.29	30,346.57
83164MCB3	SBA POOL #509966	03/25/2042	5.7500	8,494,158.53	8,494,158.53	1.02491 CITIBANK	8,705,722.54	40,701.18
83164MCX5	SBA POOL #509986	04/25/2042	5.7500	8,250,214.72	8,250,214.72	1.01726 CITIBANK	8,392,580.43	39,532.28
83164MC64	SBA POOL #509993	05/25/2042	5.7500	4,553,140.39	4,553,140.39	1.01726 CITIBANK	4,631,709.38	21,817.13
83164MD30	SBA POOL #510022	07/25/2042	5.7500	4,946,700.57	4,946,700.57	1.00614 CITIBANK	4,977,083.20	23,702.94
83164MBC2	SBA POOL #509935	07/25/2042	5.7500	7,634,502.89	7,634,502.89	1.02007 CITIBANK	7,787,742.63	36,581.99
83164MGH6	SBA POOL #510100	10/25/2042	5.7500	7,762,144.17	7,762,144.17	1.02498 CITIBANK	7,956,058.06	37,193.61
83164MH69	SBA POOL #510153	03/25/2043	5.7500	13,529,412.45	13,529,412.45	1.01346 CITIBANK	13,711,531.87	64,828.43
8316A0GC8	SBA POOL #530194	07/25/2047	6.0000	37,049,480.29	37,049,480.29	1.01507 CITIBANK	37,607,778.91	185,247.40
8316A0HL7	SBA POOL #530234 FR	10/25/2047	6.0000	19,947,843.54	19,947,843.54	1.03446 CITIBANK	20,635,326.02	99,739.22
				247,843,562.04	247,843,562.04		251,790,529.61	1,200,799.53
AIP:		0.00						
Book + AIP:		247,843,562.04	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	5.5000	333,159,000.00	1,567,186.59	1,567,186.59	0.97626	5.23490000 CITIBANK	1,529,976.88	6,836.72
				333,159,000.00	1,567,186.59				1,529,976.88	6,836.72
AIP:		0.00								
Book + AIP:		1,567,186.59	FNMA CMO							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99937	0.00427083	CITIBANK		149,905,500.00	640,624.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,717,229.73	0.94793	0.00100000	CITIBANK		71,094,750.00	75,000.00
				225,000,000.00	224,717,229.73					221,000,250.00	715,624.50
AIP:		0.00									
Book + AIP:		224,717,229.73	FNMA DEB								

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99994	0.02083333	CITIBANK	99,994,000.00	2,083,333.00
3130AMU59	FHLB DEB	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.99958	0.00141667	CITIBANK	99,958,000.00	141,667.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,999,349.79	0.99936	0.01191667	CITIBANK	34,977,705.00	417,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	150,199,022.55	0.99493	0.00441667	CITIBANK	149,239,500.00	662,500.50
3130ARSW2	FHLB DEB	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.99200	0.00441667	CITIBANK	99,200,000.00	441,667.00
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99699	0.00741667	CITIBANK	99,699,000.00	741,667.00
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.98638	0.00065000	CITIBANK	98,638,000.00	65,000.00
3130AXHV3	FHLB DEB	10/01/2024	5.4100	150,000,000.00	150,000,000.00	0.99926	0.00901667	CITIBANK	149,889,000.00	1,352,500.50
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.98329	0.00037500	CITIBANK	98,329,000.00	37,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.98046	0.00006458	CITIBANK	98,046,000.00	6,458.00
3130B1GL5	FHLB DEB	11/27/2024	5.3200	100,000,000.00	100,000,000.00	0.99986	0.00147778	CITIBANK	99,985,500.00	147,778.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	99,224,085.02	0.97946	0.00447222	CITIBANK	97,946,000.00	447,222.00
3130AYXH4	FHLB DEB	01/06/2025	4.9400	150,000,000.00	149,923,939.02	0.99812	0.01495722	CITIBANK	149,718,000.00	2,243,583.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.97648	0.00358333	CITIBANK	97,648,000.00	358,333.00
3130AYZ90	FHLB DEB	02/14/2025	5.0000	100,000,000.00	99,966,946.38	0.99824	0.01486111	CITIBANK	99,824,000.00	1,486,111.00
3130B0AT6	FHLB DEB	02/25/2025	5.0600	100,000,000.00	99,860,962.70	0.99867	0.01486111	CITIBANK	99,867,400.00	1,486,111.00
3130AV7L0	FHLB DEB	02/28/2025	5.0000	100,000,000.00	99,958,287.74	0.99812	0.01291667	CITIBANK	99,812,000.00	1,291,667.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.98673	0.00563333	CITIBANK	197,346,000.00	1,126,666.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,980,303.45	0.99530	0.02248264	CITIBANK	49,765,000.00	1,124,132.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	0.99849	0.02083333	CITIBANK	149,773,500.00	3,124,999.50
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98312	0.01442917	CITIBANK	196,624,000.00	2,885,834.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	0.99990	0.00835000	CITIBANK	149,985,000.00	1,252,500.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.97535	0.00000000	CITIBANK	97,535,000.00	0.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	0.99088	0.01563333	CITIBANK	148,632,000.00	2,344,999.50

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	0.99084	0.01048222	CITIBANK	148,626,000.00	1,572,333.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00266	0.00828333	CITIBANK	150,399,000.00	1,242,499.50
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.93416	0.00093333	CITIBANK	93,416,000.00	93,333.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00193	0.02037500	CITIBANK	150,289,500.00	3,056,250.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.96503	0.00870306	CITIBANK	144,754,500.00	1,305,459.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.95995	0.00245833	CITIBANK	95,995,000.00	245,833.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,755,564.50	1.00584	0.00659722	CITIBANK	100,584,000.00	659,722.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	0.99440	0.00659722	CITIBANK	149,160,000.00	989,583.00
				3,835,000,000.00	3,833,868,461.15				3,795,655,605.00	34,434,324.95
AIP:		1,914,083.33								
Book + AIP:		3,835,782,544.48	FHLB DEB							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3134GXE59	FHLMC DEB	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.99891	0.01216250		CITIBANK	99,891,000.00	1,216,250.00
3134GXZR8	FHLMC DEB	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.99773	0.01186667		CITIBANK	149,659,500.00	1,780,000.50
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.98553	0.00755000		CITIBANK	147,829,500.00	1,132,500.00
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.98472	0.01406000		CITIBANK	196,944,000.00	2,812,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.98150	0.01270333		CITIBANK	147,225,000.00	1,905,499.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,781,507.36	0.95207	0.00135417		CITIBANK	95,207,000.00	135,417.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97902	0.00254167		CITIBANK	97,902,000.00	254,167.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,562,339.54	0.94501	0.00070833		CITIBANK	47,250,500.00	35,416.50
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.97718	0.00512153		CITIBANK	146,577,000.00	768,229.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.98170	0.00573611		CITIBANK	196,340,000.00	1,147,222.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97675	0.01315556		CITIBANK	146,512,500.00	1,973,334.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.98612	0.00711111		CITIBANK	98,612,000.00	711,111.00
				1,600,000,000.00	1,599,343,846.90					1,569,950,000.00	13,871,147.00
AIP:		0.00									
Book + AIP:		1,599,343,846.90	FHLMC DEB								

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,996,716.82	0.99824	0.01128472	CITIBANK	99,824,000.00	1,128,472.00
3133EPDE2	FFCB DEB	09/09/2024	5.3750	100,000,000.00	100,035,803.54	0.99956	0.01224306	CITIBANK	99,956,000.00	1,224,306.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,989,522.57	0.99402	0.00758333	CITIBANK	49,700,800.00	379,166.50
3133EPV77	FFCB DEB	10/01/2024	4.8750	100,000,000.00	99,976,378.38	0.99812	0.00812500	CITIBANK	99,812,000.00	812,500.00
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99672	0.00741667	CITIBANK	149,508,000.00	1,112,500.50
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,994,404.24	0.99641	0.00534722	CITIBANK	74,730,750.00	401,041.50
3133EPW43	FFCB DEB	10/30/2024	4.8750	100,000,000.00	99,945,188.80	0.99770	0.00419792	CITIBANK	99,770,000.00	419,792.00
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,979,699.04	0.99590	0.00162500	CITIBANK	99,590,000.00	162,500.00
3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	0.99965	0.01271111	CITIBANK	149,947,500.00	1,906,666.50
3133EP4M4	FFCB DEB	03/28/2025	5.0000	100,000,000.00	100,033,402.06	0.99824	0.00875000	CITIBANK	99,824,000.00	875,000.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	0.99811	0.00841667	CITIBANK	149,716,500.00	1,262,500.50
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	0.99848	0.02486111	CITIBANK	149,772,000.00	3,729,166.50
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00127	0.01708333	CITIBANK	150,190,500.00	2,562,499.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.98775	0.00979000	CITIBANK	148,162,500.00	1,468,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	0.99840	0.00808333	CITIBANK	149,760,000.00	1,212,499.50
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00161	0.01652778	CITIBANK	150,241,500.00	2,479,167.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00256	0.00836667	CITIBANK	150,384,000.00	1,255,000.50
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,939,638.28	1.00017	0.00836667	CITIBANK	100,016,600.00	836,667.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,907,208.17	1.00048	0.01187500	CITIBANK	150,072,000.00	1,781,250.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.00840	0.00573333	CITIBANK	151,260,000.00	859,999.50
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,945,488.77	0.99104	0.01237500	CITIBANK	49,552,000.00	618,750.00
				2,525,000,000.00	2,524,743,450.67				2,521,790,650.00	26,487,945.00
AIP:		0.00								
Book + AIP:		2,524,743,450.67	FFCB DEB							

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45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.99960	0.00158333	CITIBANK	99,960,000.00	158,333.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	320,000,000.00	320,000,000.00	0.99987	0.01354167	CITIBANK	319,958,080.00	4,333,334.40
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	150,259,494.62	0.99343	0.00387500	CITIBANK	149,014,500.00	581,250.00
45950VSF4	IFC DEB	09/03/2024	4.3300	100,000,000.00	100,000,000.00	0.99778	0.01058444	CITIBANK	99,778,000.00	1,058,444.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.98244	0.00032139	CITIBANK	98,244,000.00	32,139.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.97977	0.00452472	CITIBANK	97,977,000.00	452,472.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,994,502.83	0.98228	0.00266667	CITIBANK	49,114,000.00	133,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00168	0.02218750	CITIBANK	150,252,000.00	3,328,125.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.97777	0.01010000	CITIBANK	97,777,000.00	1,010,000.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.98935	0.00694833	CITIBANK	148,402,500.00	1,042,249.50
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.98251	0.01354167	CITIBANK	147,376,500.00	2,031,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,955,681.86	1.00000	0.01474278	CITIBANK	50,000,000.00	737,139.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.93410	0.00171667	CITIBANK	93,410,000.00	171,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.98689	0.01050694	CITIBANK	148,033,500.00	1,576,041.00
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	0.98945	0.00738333	CITIBANK	148,417,500.00	1,107,499.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.97942	0.01683333	CITIBANK	97,942,000.00	1,683,333.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.98748	0.01825000	CITIBANK	148,122,000.00	2,737,500.00
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	0.99236	0.00632917	CITIBANK	148,854,000.00	949,375.50
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,979,854.02	0.99091	0.01254167	CITIBANK	99,091,000.00	1,254,167.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	0.98893	0.01117306	CITIBANK	98,893,000.00	1,117,306.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	0.99695	0.00660111	CITIBANK	149,542,500.00	990,166.50
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	0.99922	0.00660111	CITIBANK	49,960,800.00	330,055.50
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.97282	0.01058611	CITIBANK	97,282,000.00	1,058,611.00

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45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.00212	0.00632667 CITIBANK	150,318,000.00	949,000.50
				2,970,000,000.00	2,970,189,533.33			2,937,719,880.00	28,822,792.40
AIP:		0.00							
Book + AIP:		2,970,189,533.33		SUPRANAT'L DEB					

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.98919	0.00466667	CITIBANK	98,919,000.00	466,667.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.98204	0.00483333	CITIBANK	98,204,000.00	483,333.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.98241	0.00463194	CITIBANK	98,241,000.00	463,194.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.98341	0.00273333	CITIBANK	98,341,000.00	273,333.00
3130AYZK5	FHLB DEB CL	08/13/2025	5.0000	150,000,000.00	150,000,000.00	0.99900	0.01472222	CITIBANK	149,850,000.00	2,208,333.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	0.99901	0.00000000	CITIBANK	149,851,350.00	0.00
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.97261	0.01406250	CITIBANK	97,261,000.00	1,406,250.00
3134H1ZY2	FHLMC DEB CL	10/01/2026	5.1250	150,000,000.00	150,000,000.00	0.99702	0.00797222	CITIBANK	149,553,000.00	1,195,833.00
3134H12X0	FHLMC DEB CL	04/01/2027	5.1750	100,000,000.00	100,000,000.00	0.99895	0.00157667	CITIBANK	99,895,000.00	157,667.00
3134H1ZW6	FHLMC DEB CL	04/01/2027	5.1400	150,000,000.00	150,000,000.00	0.99702	0.00799556	CITIBANK	149,553,000.00	1,199,334.00
3135GASW2	FNMA DEB CL	07/01/2027	5.1600	100,000,000.00	100,000,000.00	0.99694	0.00157667	CITIBANK	99,694,000.00	157,667.00
3135GATP6	FNMA DEB CL	10/01/2027	5.0500	150,000,000.00	150,000,000.00	0.99848	0.00619306	CITIBANK	149,772,300.00	928,959.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	0.99907	0.00619306	CITIBANK	149,860,500.00	928,959.00
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	0.99429	0.00619306	CITIBANK	149,143,500.00	928,959.00
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	0.98383	0.00619306	CITIBANK	147,574,500.00	928,959.00
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	0.99702	0.00599611	CITIBANK	149,553,000.00	899,416.50
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00324	0.00531361	CITIBANK	200,648,000.00	1,062,722.00
				2,250,000,000.00	2,250,000,000.00				2,235,914,150.00	13,689,585.50
AIP:		0.00								
Book + AIP:		2,250,000,000.00	CALLABLE DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384YV5	FHLB DN	07/01/2024	0.0000	950,000,000.00	926,987,263.88	0.99956 CITIBANK	949,583,900.00
313384YW3	FHLB DN	07/02/2024	0.0000	200,000,000.00	199,812,222.22	0.99942 CITIBANK	199,883,200.00
313384ZD4	FHLB DN	07/09/2024	0.0000	100,000,000.00	99,473,000.00	0.99826 CITIBANK	99,826,000.00
313384ZK8	FHLB DN	07/15/2024	0.0000	500,000,000.00	493,126,569.46	0.99752 CITIBANK	498,761,000.00
313384ZM4	FHLB DN	07/17/2024	0.0000	350,000,000.00	343,656,430.56	0.99709 CITIBANK	348,981,500.00
313384ZS1	FHLB DN	07/22/2024	0.0000	500,000,000.00	492,811,916.66	0.99637 CITIBANK	498,185,000.00
313384ZU6	FHLB DN	07/24/2024	0.0000	600,000,000.00	588,188,138.88	0.99608 CITIBANK	597,648,000.00
313384ZW2	FHLB DN	07/26/2024	0.0000	300,000,000.00	293,838,527.78	0.99579 CITIBANK	298,737,000.00
313384ZZ5	FHLB DN	07/29/2024	0.0000	700,000,000.00	683,225,708.32	0.99547 CITIBANK	696,830,400.00
313384A41	FHLB DN	08/01/2024	0.0000	200,000,000.00	197,548,625.00	0.99492 CITIBANK	198,984,000.00
313384A58	FHLB DN	08/02/2024	0.0000	100,000,000.00	98,629,097.22	0.99477 CITIBANK	99,477,000.00
313384A82	FHLB DN	08/05/2024	0.0000	200,000,000.00	197,063,000.00	0.99433 CITIBANK	198,866,000.00
313384A90	FHLB DN	08/06/2024	0.0000	200,000,000.00	198,646,833.34	0.99430 CITIBANK	198,860,400.00
313384C23	FHLB DN	08/15/2024	0.0000	100,000,000.00	97,678,944.44	0.99288 CITIBANK	99,288,000.00
313384D55	FHLB DN	08/26/2024	0.0000	100,000,000.00	97,867,125.00	0.99128 CITIBANK	99,128,000.00
313384D63	FHLB DN	08/27/2024	0.0000	100,000,000.00	98,967,541.66	0.99124 CITIBANK	99,123,800.00
313384D97	FHLB DN	08/30/2024	0.0000	1,100,000,000.00	1,072,465,027.76	0.99070 CITIBANK	1,089,770,000.00
313384E54	FHLB DN	09/03/2024	0.0000	100,000,000.00	95,563,944.44	0.99022 CITIBANK	99,022,200.00
313384F46	FHLB DN	09/10/2024	0.0000	200,000,000.00	195,295,750.00	0.98916 CITIBANK	197,832,000.00
313384F61	FHLB DN	09/12/2024	0.0000	100,000,000.00	98,796,500.00	0.98887 CITIBANK	98,887,000.00
313384H28	FHLB DN	09/24/2024	0.0000	500,000,000.00	487,095,222.20	0.98713 CITIBANK	493,565,000.00
313384H51	FHLB DN	09/27/2024	0.0000	500,000,000.00	487,283,777.76	0.98670 CITIBANK	493,350,000.00
313384H93	FHLB DN	10/01/2024	0.0000	900,000,000.00	870,902,388.92	0.98624 CITIBANK	887,616,000.00
313384J75	FHLB DN	10/07/2024	0.0000	200,000,000.00	196,239,000.00	0.98535 CITIBANK	197,070,000.00
313384L56	FHLB DN	10/21/2024	0.0000	600,000,000.00	584,631,583.34	0.98338 CITIBANK	590,028,000.00
313384L98	FHLB DN	10/25/2024	0.0000	200,000,000.00	194,996,937.51	0.98282 CITIBANK	196,564,000.00

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313384M89	FHLB DN	11/01/2024	0.0000	800,000,000.00	780,131,951.40	0.98204 CITIBANK	785,632,000.00
313384P45	FHLB DN	11/13/2024	0.0000	200,000,000.00	195,902,277.78	0.98035 CITIBANK	196,070,000.00
313384P60	FHLB DN	11/15/2024	0.0000	100,000,000.00	97,901,166.66	0.98006 CITIBANK	98,006,000.00
313384Q51	FHLB DN	11/22/2024	0.0000	400,000,000.00	389,449,555.56	0.97893 CITIBANK	391,570,400.00
313384Q85	FHLB DN	11/25/2024	0.0000	350,000,000.00	340,967,986.09	0.97851 CITIBANK	342,479,900.00
313384R27	FHLB DN	11/27/2024	0.0000	800,000,000.00	778,091,097.22	0.97837 CITIBANK	782,696,000.00
313384R76	FHLB DN	12/02/2024	0.0000	200,000,000.00	193,632,833.34	0.97756 CITIBANK	195,512,800.00
313384S67	FHLB DN	12/09/2024	0.0000	400,000,000.00	390,118,277.76	0.97679 CITIBANK	390,716,000.00
313384T25	FHLB DN	12/13/2024	0.0000	100,000,000.00	97,577,500.00	0.97608 CITIBANK	97,608,000.00
313384U80	FHLB DN	12/27/2024	0.0000	450,000,000.00	437,667,263.90	0.97416 CITIBANK	438,373,800.00
313385CP9	FHLB DN	03/03/2025	0.0000	100,000,000.00	96,545,263.88	0.96560 CITIBANK	96,559,800.00
313385DN3	FHLB DN	03/26/2025	0.0000	100,000,000.00	95,307,569.44	0.96283 CITIBANK	96,283,000.00
313385DU7	FHLB DN	04/01/2025	0.0000	200,000,000.00	191,419,222.22	0.96235 CITIBANK	192,470,000.00
				13,800,000,000.00	13,475,503,041.60		13,629,845,100.00
AIP:		0.00					
Book + AIP:		13,475,503,041.60	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396YV9	FHLMC DN	07/01/2024	0.0000	400,000,000.00	396,023,958.32	0.99942 CITIBANK	399,768,000.00
313396YW7	FHLMC DN	07/02/2024	0.0000	100,000,000.00	99,796,027.78	0.99942 CITIBANK	99,941,600.00
313396ZE6	FHLMC DN	07/10/2024	0.0000	100,000,000.00	99,679,777.78	0.99825 CITIBANK	99,824,800.00
313396ZK2	FHLMC DN	07/15/2024	0.0000	800,000,000.00	796,509,763.90	0.99752 CITIBANK	798,017,600.00
313396ZM8	FHLMC DN	07/17/2024	0.0000	100,000,000.00	99,578,291.66	0.99723 CITIBANK	99,723,000.00
313396ZS5	FHLMC DN	07/22/2024	0.0000	100,000,000.00	98,179,666.66	0.99637 CITIBANK	99,637,000.00
313396ZU0	FHLMC DN	07/24/2024	0.0000	100,000,000.00	99,519,208.34	0.99608 CITIBANK	99,608,000.00
313396ZZ9	FHLMC DN	07/29/2024	0.0000	100,000,000.00	99,403,791.66	0.99547 CITIBANK	99,547,200.00
313396B77	FHLMC DN	08/12/2024	0.0000	100,000,000.00	97,573,194.44	0.99332 CITIBANK	99,332,000.00
313396H22	FHLMC DN	09/24/2024	0.0000	100,000,000.00	97,375,000.00	0.98713 CITIBANK	98,713,000.00
313396H97	FHLMC DN	10/01/2024	0.0000	500,000,000.00	487,570,694.44	0.98624 CITIBANK	493,120,000.00
313396R21	FHLMC DN	11/27/2024	0.0000	250,000,000.00	243,699,166.66	0.97837 CITIBANK	244,592,500.00
				2,750,000,000.00	2,714,908,541.64		2,731,824,700.00
AIP:		0.00					
Book + AIP:		2,714,908,541.64	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588YV1	FNMA DN	07/01/2024	0.0000	350,000,000.00	346,721,986.13	0.99956 CITIBANK	349,846,700.00
313588YW9	FNMA DN	07/02/2024	0.0000	200,000,000.00	199,549,416.66	0.99927 CITIBANK	199,854,000.00
313588ZK4	FNMA DN	07/15/2024	0.0000	200,000,000.00	199,099,277.76	0.99739 CITIBANK	199,478,000.00
313588ZM0	FNMA DN	07/17/2024	0.0000	100,000,000.00	98,518,000.00	0.99709 CITIBANK	99,709,000.00
313588ZW8	FNMA DN	07/26/2024	0.0000	100,000,000.00	98,392,888.88	0.99579 CITIBANK	99,579,000.00
313588B79	FNMA DN	08/12/2024	0.0000	100,000,000.00	98,161,944.44	0.99332 CITIBANK	99,332,000.00
313588D93	FNMA DN	08/30/2024	0.0000	400,000,000.00	392,300,250.02	0.99070 CITIBANK	396,280,000.00
313588H57	FNMA DN	09/27/2024	0.0000	100,000,000.00	97,634,000.00	0.98670 CITIBANK	98,670,000.00
313588H99	FNMA DN	10/01/2024	0.0000	400,000,000.00	390,219,375.00	0.98624 CITIBANK	394,496,000.00
313588L52	FNMA DN	10/21/2024	0.0000	100,000,000.00	97,304,000.00	0.98337 CITIBANK	98,337,000.00
313588M85	FNMA DN	11/01/2024	0.0000	400,000,000.00	390,161,416.68	0.98204 CITIBANK	392,816,000.00
313588Q57	FNMA DN	11/22/2024	0.0000	100,000,000.00	97,247,833.34	0.97907 CITIBANK	97,907,000.00
313588R23	FNMA DN	11/27/2024	0.0000	300,000,000.00	292,175,402.78	0.97837 CITIBANK	293,511,000.00
313588S63	FNMA DN	12/09/2024	0.0000	100,000,000.00	97,498,111.12	0.97679 CITIBANK	97,679,000.00
313588U86	FNMA DN	12/27/2024	0.0000	100,000,000.00	97,306,666.66	0.97416 CITIBANK	97,416,400.00
				3,050,000,000.00	2,992,290,569.47		3,014,911,100.00
AIP:		0.00					
Book + AIP:		2,992,290,569.47	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052YV2	IBRD DN	07/01/2024	0.0000	600,000,000.00	588,779,583.31	0.99942 CITIBANK	599,652,000.00
459052ZM1	IBRD DN	07/17/2024	0.0000	100,000,000.00	98,297,638.88	0.99709 CITIBANK	99,709,000.00
459052ZU3	IBRD DN	07/24/2024	0.0000	100,000,000.00	98,283,333.34	0.99608 CITIBANK	99,608,000.00
459052ZW9	IBRD DN	07/26/2024	0.0000	100,000,000.00	98,728,833.34	0.99579 CITIBANK	99,579,000.00
459052C20	IBRD DN	08/15/2024	0.0000	200,000,000.00	196,005,000.00	0.99288 CITIBANK	198,576,000.00
459052D94	IBRD DN	08/30/2024	0.0000	350,000,000.00	341,106,944.44	0.99070 CITIBANK	346,745,000.00
459052H58	IBRD DN	09/27/2024	0.0000	100,000,000.00	97,319,444.44	0.98670 CITIBANK	98,670,000.00
459052H90	IBRD DN	10/01/2024	0.0000	200,000,000.00	194,669,722.22	0.98624 CITIBANK	197,248,000.00
459052K70	IBRD DN	10/15/2024	0.0000	200,000,000.00	196,396,833.34	0.98420 CITIBANK	196,839,600.00
459052L53	IBRD DN	10/21/2024	0.0000	200,000,000.00	194,753,611.12	0.98337 CITIBANK	196,674,000.00
459052L95	IBRD DN	10/25/2024	0.0000	200,000,000.00	194,641,388.88	0.98280 CITIBANK	196,560,000.00
459052M86	IBRD DN	11/01/2024	0.0000	650,000,000.00	635,688,347.21	0.98174 CITIBANK	638,133,600.00
459052Q58	IBRD DN	11/22/2024	0.0000	200,000,000.00	195,078,583.32	0.97907 CITIBANK	195,814,000.00
459052Q82	IBRD DN	11/25/2024	0.0000	100,000,000.00	97,568,000.00	0.97834 CITIBANK	97,834,200.00
459052R24	IBRD DN	11/27/2024	0.0000	550,000,000.00	535,783,680.57	0.97806 CITIBANK	537,932,450.00
459052S64	IBRD DN	12/09/2024	0.0000	100,000,000.00	97,411,555.56	0.97632 CITIBANK	97,632,400.00
459052U87	IBRD DN	12/27/2024	0.0000	200,000,000.00	194,489,166.68	0.97379 CITIBANK	194,758,600.00
				4,150,000,000.00	4,055,001,666.65		4,091,965,850.00
AIP:		0.00					
Book + AIP:		4,055,001,666.65	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459516YV6	IFC DN	07/01/2024	0.0000	200,000,000.00	195,680,555.56	0.99942 CITIBANK	199,884,000.00
459516ZM5	IFC DN	07/17/2024	0.0000	50,000,000.00	48,958,750.00	0.99709 CITIBANK	49,854,500.00
459516ZZ6	IFC DN	07/29/2024	0.0000	100,000,000.00	97,657,361.12	0.99535 CITIBANK	99,535,000.00
459516B74	IFC DN	08/12/2024	0.0000	100,000,000.00	97,841,000.00	0.99332 CITIBANK	99,332,000.00
459516D98	IFC DN	08/30/2024	0.0000	100,000,000.00	97,511,555.56	0.99070 CITIBANK	99,070,000.00
459516F47	IFC DN	09/10/2024	0.0000	100,000,000.00	97,495,000.00	0.98916 CITIBANK	98,916,000.00
459516H94	IFC DN	10/01/2024	0.0000	200,000,000.00	194,711,250.00	0.98624 CITIBANK	197,248,000.00
459516J76	IFC DN	10/07/2024	0.0000	50,000,000.00	49,194,222.22	0.98538 CITIBANK	49,269,000.00
459516L57	IFC DN	10/21/2024	0.0000	50,000,000.00	48,695,416.67	0.98337 CITIBANK	49,168,500.00
459516L99	IFC DN	10/25/2024	0.0000	100,000,000.00	97,258,416.66	0.98280 CITIBANK	98,280,000.00
459516M56	IFC DN	10/29/2024	0.0000	100,000,000.00	96,991,944.44	0.98223 CITIBANK	98,223,000.00
459516Q52	IFC DN	11/22/2024	0.0000	100,000,000.00	97,294,166.66	0.97907 CITIBANK	97,907,000.00
459516U57	IFC DN	12/24/2024	0.0000	100,000,000.00	97,318,888.88	0.97468 CITIBANK	97,468,000.00
459516U81	IFC DN	12/27/2024	0.0000	100,000,000.00	97,195,000.00	0.97379 CITIBANK	97,379,300.00
				1,450,000,000.00	1,413,803,527.77		1,431,534,300.00
AIP:		0.00					
Book + AIP:		1,413,803,527.77	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312YV6	FFCB DN	07/01/2024	0.0000	300,000,000.00	290,206,000.00	0.99942 CITIBANK	299,826,000.00
313312ZU7	FFCB DN	07/24/2024	0.0000	150,000,000.00	146,423,388.90	0.99608 CITIBANK	149,412,000.00
313312ZZ6	FFCB DN	07/29/2024	0.0000	200,000,000.00	192,975,833.34	0.99535 CITIBANK	199,070,000.00
313312A42	FFCB DN	08/01/2024	0.0000	100,000,000.00	96,937,500.00	0.99492 CITIBANK	99,492,000.00
313312B74	FFCB DN	08/12/2024	0.0000	250,000,000.00	243,915,861.11	0.99332 CITIBANK	248,330,000.00
313312D98	FFCB DN	08/30/2024	0.0000	200,000,000.00	194,552,777.78	0.99070 CITIBANK	198,140,000.00
313312E55	FFCB DN	09/03/2024	0.0000	100,000,000.00	97,090,000.00	0.99017 CITIBANK	99,017,000.00
313312F47	FFCB DN	09/10/2024	0.0000	200,000,000.00	195,020,138.90	0.98916 CITIBANK	197,832,000.00
313312H29	FFCB DN	09/24/2024	0.0000	200,000,000.00	194,870,833.34	0.98713 CITIBANK	197,426,000.00
313312H52	FFCB DN	09/27/2024	0.0000	200,000,000.00	194,929,611.10	0.98670 CITIBANK	197,340,000.00
313312H94	FFCB DN	10/01/2024	0.0000	600,000,000.00	581,071,138.90	0.98624 CITIBANK	591,744,000.00
313312K74	FFCB DN	10/15/2024	0.0000	100,000,000.00	97,438,000.00	0.98423 CITIBANK	98,423,000.00
313312L57	FFCB DN	10/21/2024	0.0000	100,000,000.00	97,376,805.56	0.98337 CITIBANK	98,337,000.00
313312M56	FFCB DN	10/29/2024	0.0000	300,000,000.00	291,365,874.99	0.98223 CITIBANK	294,669,000.00
313312Q52	FFCB DN	11/22/2024	0.0000	200,000,000.00	195,129,166.66	0.97907 CITIBANK	195,814,000.00
313312R28	FFCB DN	11/27/2024	0.0000	400,000,000.00	389,019,000.00	0.97837 CITIBANK	391,348,000.00
313312R77	FFCB DN	12/02/2024	0.0000	150,000,000.00	145,499,569.45	0.97777 CITIBANK	146,665,500.00
313312S68	FFCB DN	12/09/2024	0.0000	200,000,000.00	195,164,750.00	0.97679 CITIBANK	195,358,000.00
313312U81	FFCB DN	12/27/2024	0.0000	300,000,000.00	291,860,638.88	0.97425 CITIBANK	292,275,000.00
313312V31	FFCB DN	12/30/2024	0.0000	150,000,000.00	145,770,624.99	0.97377 CITIBANK	146,065,200.00
313313AK4	FFCB DN	01/10/2025	0.0000	50,000,000.00	48,555,000.00	0.97256 CITIBANK	48,628,000.00
313313DU9	FFCB DN	04/01/2025	0.0000	300,000,000.00	286,970,583.33	0.96235 CITIBANK	288,705,000.00
				4,750,000,000.00	4,612,143,097.23		4,673,916,700.00
AIP:		0.00					
Book + AIP:		4,612,143,097.23	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818KYV8	IADB DN	07/01/2024	0.0000	100,000,000.00	98,842,222.22	0.99942 CITIBANK	99,942,000.00
45818KZS4	IADB DN	07/22/2024	0.0000	50,000,000.00	49,313,333.33	0.99637 CITIBANK	49,818,500.00
45818KZW5	IADB DN	07/26/2024	0.0000	100,000,000.00	98,816,500.00	0.99592 CITIBANK	99,591,600.00
45818KA44	IADB DN	08/01/2024	0.0000	100,000,000.00	99,254,833.34	0.99504 CITIBANK	99,503,600.00
45818KB76	IADB DN	08/12/2024	0.0000	100,000,000.00	98,702,083.34	0.99344 CITIBANK	99,344,000.00
45818KF49	IADB DN	09/10/2024	0.0000	100,000,000.00	98,806,444.44	0.98924 CITIBANK	98,923,800.00
				550,000,000.00	543,735,416.67		547,123,500.00
AIP:		0.00					
Book + AIP:		543,735,416.67	IADB DN				

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06051WEQ3	BOFA CD	07/01/2024	09/29/2023	5.9000	100,000,000.00	100,000,000.00	5.5300	1.000000000	MESIROW	100,000,000.00	4,523,333.33
90355WBA8	US BANK CD	07/15/2024	06/13/2024	5.2500	100,000,000.00	100,000,000.00	5.5300	0.999885712	MESIROW	99,988,571.17	262,500.00
90355WBB6	US BANK CD	07/19/2024	06/18/2024	5.2500	200,000,000.00	200,000,000.00	5.5300	0.999855159	MESIROW	199,971,031.70	379,166.67
06051WHH0	BOFA CD	07/24/2024	01/18/2024	5.3500	100,000,000.00	100,000,000.00	5.5300	0.999799076	MESIROW	99,979,907.64	2,452,083.33
05574BMT4	BMO BANK CD	07/29/2024	02/01/2024	5.2600	100,000,000.00	100,000,000.00	5.5300	0.999696411	MESIROW	99,969,641.13	2,206,277.78
95001KNL4	WELLS FGO CD	08/01/2024	08/10/2023	5.8000	100,000,000.00	100,000,000.00	5.5700	0.999946396	MESIROW	99,994,639.57	5,252,222.22
90355WBE0	US BANK CD	08/01/2024	06/21/2024	5.2500	100,000,000.00	100,000,000.00	5.5700	0.999718798	MESIROW	99,971,879.85	145,833.33
17330QFZ5	CITIBANK CD	08/01/2024	10/27/2023	5.9000	100,000,000.00	100,000,000.00	5.5700	1.000088794	MESIROW	100,008,879.42	4,064,444.44
06051WHS6	BOFA CD	09/03/2024	01/23/2024	5.3400	100,000,000.00	100,000,000.00	5.5100	0.999470484	MESIROW	99,947,048.35	2,373,333.33
05574BMK3	BMO BANK CD	09/03/2024	12/01/2023	5.6400	100,000,000.00	100,000,000.00	5.5100	0.999905162	MESIROW	99,990,516.24	3,337,000.00
95001KPZ1	WELLS FGO CD	10/01/2024	09/19/2023	5.8500	100,000,000.00	100,000,000.00	5.5250	1.000171927	MESIROW	100,017,192.69	4,647,500.00
06051WJX3	BOFA CD	10/01/2024	02/22/2024	5.3700	100,000,000.00	100,000,000.00	5.5250	0.999339416	MESIROW	99,933,941.64	1,939,166.67
06051WME1	BOFA CD	11/01/2024	05/17/2024	5.4600	100,000,000.00	100,000,000.00	5.5300	0.999638707	MESIROW	99,963,870.70	682,500.00
95001KRC0	WELLS FGO CD	11/01/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.5300	1.000053539	MESIROW	100,005,353.91	3,689,583.33
05612B2G8	BMO BANK CD	11/27/2024	05/08/2024	5.5000	100,000,000.00	100,000,000.00	5.5300	0.999694010	MESIROW	99,969,401.04	825,000.00
95001KRU0	WELLS FGO CD	12/02/2024	11/30/2023	5.5500	100,000,000.00	100,000,000.00	5.5700	0.999148630	MESIROW	99,914,863.04	3,299,166.67
05574BMV9	BMO BANK CD	12/02/2024	02/15/2024	5.3600	100,000,000.00	100,000,000.00	5.5700	0.998647862	MESIROW	99,864,786.20	2,039,777.78
06051WMV3	BOFA CD	12/27/2024	06/03/2024	5.4700	100,000,000.00	100,000,000.00	5.5700	0.999401525	MESIROW	99,940,152.47	425,444.44
95001KSW5	WELLS FGO CD	03/03/2025	03/05/2024	5.2400	100,000,000.00	100,000,000.00	5.6100	0.996942913	MESIROW	99,694,291.31	1,717,555.56
06051WKX1	BOFA CD	04/01/2025	04/16/2024	5.5200	100,000,000.00	100,000,000.00	5.5700	0.999160983	MESIROW	99,916,098.35	1,165,333.33
05612B2E3	BMO BANK CD	04/01/2025	04/11/2024	5.4300	100,000,000.00	100,000,000.00	5.5700	0.998480898	MESIROW	99,848,089.78	1,221,750.00
					2,200,000,000.00	2,200,000,000.00				2,198,890,156.20	46,648,972.21
AIP:		0.00									
Book + AIP:		2,200,000,000.00		CD DOMESTIC							

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53947BR69	LLOYDS YCD	07/01/2024	10/02/2023	5.9800	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	4,534,833.33
86565F7C0	SUMITOMO YCD	07/01/2024	03/04/2024	5.2900	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,748,638.89
55380UUL9	MUFG BK YCD	07/01/2024	03/04/2024	5.4200	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,791,611.11
13606K4N3	CIBC YCD	07/01/2024	06/24/2024	5.3200	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	103,444.44
05593D3Q4	BNP YCD	07/01/2024	01/09/2024	5.3500	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	2,585,833.33
65603AVQ1	NORINCHUK YCD	07/01/2024	03/20/2024	5.4000	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,545,000.00
22536WDZ6	CIC YCD	07/01/2024	11/30/2023	5.6300	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	3,346,722.22
65558U5F5	NORDEA ABP YCD	07/01/2024	12/19/2023	5.3800	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	2,914,166.67
21684XK62	RABOBANK YCD	07/01/2024	10/04/2023	5.9000	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	4,441,388.89
05252WVD2	ANZ YCD	07/01/2024	12/20/2023	5.2500	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	2,829,166.67
4823TDQV6	KBC YCD	07/01/2024	05/29/2024	5.3200	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	487,666.67
86564PRP8	SUMI TRUST YCD	07/01/2024	03/04/2024	5.3700	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,775,083.33
06367DG82	MONTREAL YCD	07/01/2024	12/26/2023	5.3900	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	2,814,777.78
22536DE87	CR AG CIB YCD	07/01/2024	03/04/2024	5.3400	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,765,166.67
63873QM35	NATIXIS YCD	07/01/2024	07/31/2023	6.0000	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	5,600,000.00
34959TTN6	FORTIS YCD	07/01/2024	03/13/2024	5.3500	100,000,000.00	100,000,000.00	5.3900	1.000000000 MESIROW	100,000,000.00	1,634,722.22
23345HDZ8	DNB YCD	07/02/2024	06/25/2024	5.3000	100,000,000.00	100,000,000.00	5.3900	0.999997368 MESIROW	99,999,736.81	88,333.33
4823TDRE3	KBC YCD	07/09/2024	06/06/2024	5.3100	100,000,000.00	100,000,000.00	5.3900	0.999977832 MESIROW	99,997,783.20	368,750.00
65603AZC8	NORINCHUK YCD	07/09/2024	06/03/2024	5.3700	100,000,000.00	100,000,000.00	5.3900	0.999990564 MESIROW	99,999,056.41	417,666.67
65603AZS3	NORINCHUK YCD	07/15/2024	06/13/2024	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999990493 MESIROW	99,999,049.25	269,000.00
23345HDM7	DNB YCD	07/15/2024	06/07/2024	5.3100	100,000,000.00	100,000,000.00	5.3900	0.999961549 MESIROW	99,996,154.93	354,000.00
87019WVF9	SWEDBANK YCD	07/17/2024	04/03/2024	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999963780 MESIROW	99,996,378.01	1,330,055.56
86959TCZ7	SVENSKA YCD	07/17/2024	04/04/2024	5.3600	100,000,000.00	100,000,000.00	5.3900	0.999955386 MESIROW	99,995,538.64	1,310,222.22
86565GAR1	SUMITOMO YCD	07/22/2024	04/16/2024	5.3500	100,000,000.00	100,000,000.00	5.3900	0.999941339 MESIROW	99,994,133.95	1,129,444.44

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05252WVE0	ANZ YCD	07/24/2024	01/09/2024	5.1700	100,000,000.00	100,000,000.00	5.3900	0.999774172 MESIROW	99,977,417.20	2,498,833.33
65558U5U2	NORDEA ABP YCD	07/24/2024	01/25/2024	5.2800	100,000,000.00	100,000,000.00	5.3900	0.999850437 MESIROW	99,985,043.73	2,317,333.33
23345HDT2	DNB YCD	07/24/2024	06/17/2024	5.3200	100,000,000.00	100,000,000.00	5.3900	0.999948331 MESIROW	99,994,833.13	206,888.89
86959TDK9	SVENSKA YCD	07/24/2024	04/18/2024	5.3500	100,000,000.00	100,000,000.00	5.3900	0.999936792 MESIROW	99,993,679.20	1,099,722.22
22536DM62	CR AG CIB YCD	07/29/2024	03/15/2024	5.3900	100,000,000.00	100,000,000.00	5.3900	0.999932495 MESIROW	99,993,249.48	1,617,000.00
06417M5M3	SCOTIA YCD	07/29/2024	10/25/2023	5.8500	100,000,000.00	100,000,000.00	5.3900	1.000186686 MESIROW	100,018,668.61	4,062,500.00
05593D6B4	BNP YCD	07/29/2024	04/15/2024	5.4000	100,000,000.00	100,000,000.00	5.3900	0.999959527 MESIROW	99,995,952.73	1,155,000.00
89115BQR4	TORONTO YCD	07/29/2024	01/03/2024	5.3300	100,000,000.00	100,000,000.00	5.3900	0.999842272 MESIROW	99,984,227.18	2,665,000.00
83369XR34	SOC GEN YCD	07/29/2024	01/25/2024	5.2900	100,000,000.00	100,000,000.00	5.3900	0.999825622 MESIROW	99,982,562.15	2,321,722.22
78015JAT4	RB CANADA YCD	07/29/2024	09/26/2023	5.8900	100,000,000.00	100,000,000.00	5.3900	1.000196700 MESIROW	100,019,669.98	4,564,750.00
83050P4R7	SE BANKEN YCD	07/29/2024	01/24/2024	5.3000	100,000,000.00	100,000,000.00	5.3900	0.999832569 MESIROW	99,983,256.90	2,340,833.33
65603AZB0	NORINCHUK YCD	07/29/2024	05/30/2024	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999972290 MESIROW	99,997,229.02	478,222.22
22536WET9	CIC YCD	07/29/2024	01/25/2024	5.3100	100,000,000.00	100,000,000.00	5.3900	0.999840746 MESIROW	99,984,074.57	2,330,500.00
23345HDX3	DNB YCD	08/01/2024	06/21/2024	5.3300	100,000,000.00	100,000,000.00	5.4050	0.999928857 MESIROW	99,992,885.68	148,055.56
65603AZY0	NORINCHUK YCD	08/01/2024	06/21/2024	5.3900	100,000,000.00	100,000,000.00	5.4050	0.999980207 MESIROW	99,998,020.69	149,722.22
55380UWX1	MUFG BK YCD	08/02/2024	06/17/2024	5.3400	100,000,000.00	100,000,000.00	5.4050	0.999932569 MESIROW	99,993,256.90	207,666.67
60710TPU9	MIZUHO YCD	08/02/2024	04/02/2024	5.4000	100,000,000.00	100,000,000.00	5.4050	0.999931027 MESIROW	99,993,102.69	1,350,000.00
86565GAL4	SUMITOMO YCD	08/02/2024	04/05/2024	5.3000	100,000,000.00	100,000,000.00	5.4050	0.999845870 MESIROW	99,984,587.02	1,280,833.33
13606KS31	CIBC YCD	08/05/2024	02/06/2024	5.3300	100,000,000.00	100,000,000.00	5.4050	0.999814469 MESIROW	99,981,446.86	2,161,611.11
63873QZ64	NATIXIS YCD	08/05/2024	03/01/2024	5.3800	100,000,000.00	100,000,000.00	5.4050	0.999880515 MESIROW	99,988,051.45	1,823,222.22
65603AZQ7	NORINCHUK YCD	08/12/2024	06/12/2024	5.3900	100,000,000.00	100,000,000.00	5.4050	0.999964784 MESIROW	99,996,478.37	284,472.22
4823TDRP8	KBC YCD	08/12/2024	06/12/2024	5.3800	100,000,000.00	100,000,000.00	5.4050	0.999953223 MESIROW	99,995,322.32	283,944.44
87019WWDD3	SWEDBANK YCD	08/22/2024	05/16/2024	5.3600	100,000,000.00	100,000,000.00	5.4050	0.999882447 MESIROW	99,988,244.70	684,888.89
4823TDRX1	KBC YCD	08/26/2024	06/21/2024	5.3800	100,000,000.00	100,000,000.00	5.4050	0.999948975 MESIROW	99,994,897.52	149,444.44

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20271EF38	CB AUS YCD	08/28/2024	08/18/2023	5.7900	100,000,000.00	100,000,000.00	5.4050	1.000173394 MESIROW	100,017,339.43	5,114,500.00
63307UQC8	NB CANADA YCD	08/28/2024	11/13/2023	5.5900	100,000,000.00	100,000,000.00	5.4050	0.999985828 MESIROW	99,998,582.83	3,586,916.67
63873QX74	NATIXIS YCD	08/30/2024	02/05/2024	5.3700	100,000,000.00	100,000,000.00	5.4200	0.999721108 MESIROW	99,972,110.76	2,192,750.00
83050P5H8	SE BANKEN YCD	08/30/2024	02/13/2024	5.3000	100,000,000.00	100,000,000.00	5.4200	0.999618588 MESIROW	99,961,858.83	2,046,388.89
89115DBE5	TORONTO YCD	08/30/2024	02/22/2024	5.3800	100,000,000.00	100,000,000.00	5.4200	0.999760004 MESIROW	99,976,000.37	1,942,777.78
65558U6R8	NORDEA ABP YCD	08/30/2024	02/23/2024	5.3300	100,000,000.00	100,000,000.00	5.4200	0.999680358 MESIROW	99,968,035.83	1,909,916.67
22536WEX0	CIC YCD	08/30/2024	02/12/2024	5.2900	100,000,000.00	100,000,000.00	5.4200	0.999601101 MESIROW	99,960,110.10	2,057,222.22
55380UVE4	MUFG BK YCD	08/30/2024	04/26/2024	5.4700	150,000,000.00	150,000,000.00	5.4200	0.999992809 MESIROW	149,998,921.35	1,504,250.00
60710TQP9	MIZUHO YCD	08/30/2024	04/26/2024	5.4400	100,000,000.00	100,000,000.00	5.4200	0.999943749 MESIROW	99,994,374.90	997,333.33
05593D4R1	BNP YCD	08/30/2024	02/20/2024	5.3400	100,000,000.00	100,000,000.00	5.4200	0.999692571 MESIROW	99,969,257.11	1,958,000.00
06367DGU3	MONTREAL YCD	08/30/2024	02/23/2024	5.4200	100,000,000.00	100,000,000.00	5.4200	0.999826128 MESIROW	99,982,612.83	1,942,166.67
05252WVG5	ANZ YCD	09/03/2024	02/06/2024	5.1500	100,000,000.00	100,000,000.00	5.4200	0.999325252 MESIROW	99,932,525.23	2,088,611.11
63253T4R6	NAT AUB YCD	09/03/2024	09/05/2023	5.8000	100,000,000.00	100,000,000.00	5.4200	1.000207834 MESIROW	100,020,783.44	4,833,333.33
63307UQD6	NB CANADA YCD	09/03/2024	11/30/2023	5.5800	100,000,000.00	100,000,000.00	5.4200	0.999965169 MESIROW	99,996,516.87	3,317,000.00
78015JDX2	RB CANADA YCD	09/03/2024	10/31/2023	5.8600	100,000,000.00	100,000,000.00	5.4200	1.000395707 MESIROW	100,039,570.65	3,971,777.78
83369XRC4	SOC GEN YCD	09/10/2024	03/12/2024	5.3300	100,000,000.00	100,000,000.00	5.4200	0.999650563 MESIROW	99,965,056.32	1,643,416.67
60710TQW4	MIZUHO YCD	09/13/2024	05/07/2024	5.4300	100,000,000.00	100,000,000.00	5.4200	0.999928923 MESIROW	99,992,892.26	829,583.33
86564PYH8	SUMI TRUST YCD	09/13/2024	06/21/2024	5.4200	100,000,000.00	100,000,000.00	5.4200	0.999983411 MESIROW	99,998,341.13	150,555.56
87019WW50	SWEDBANK YCD	09/13/2024	06/11/2024	5.3800	100,000,000.00	100,000,000.00	5.4200	0.999885751 MESIROW	99,988,575.11	298,888.89
89115DT63	TORONTO YCD	09/23/2024	05/21/2024	5.4500	100,000,000.00	100,000,000.00	5.4200	0.999991609 MESIROW	99,999,160.90	620,694.44
13606KX84	CIBC YCD	09/24/2024	03/18/2024	5.4000	100,000,000.00	100,000,000.00	5.4200	0.999754365 MESIROW	99,975,436.50	1,575,000.00
34959TTQ9	FORTIS YCD	09/24/2024	04/15/2024	5.4500	100,000,000.00	100,000,000.00	5.4200	0.999922647 MESIROW	99,992,264.67	1,165,694.44
86959TCE4	SVENSKA YCD	09/24/2024	03/12/2024	5.3500	100,000,000.00	100,000,000.00	5.4200	0.999628377 MESIROW	99,962,837.71	1,649,583.33
86564PXA4	SUMI TRUST YCD	09/27/2024	06/04/2024	5.4500	100,000,000.00	100,000,000.00	5.4200	1.000018928 MESIROW	100,001,892.77	408,750.00

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22536DW46	CR AG CIB YCD	09/27/2024	04/04/2024	5.4300	100,000,000.00	100,000,000.00	5.4200	0.999850567 MESIROW	99,985,056.73	1,327,333.33
06367DHU2	MONTREAL YCD	10/01/2024	04/03/2024	5.4500	100,000,000.00	100,000,000.00	5.4230	0.999883881 MESIROW	99,988,388.15	1,347,361.11
05593D5S8	BNP YCD	10/01/2024	04/04/2024	5.4200	100,000,000.00	100,000,000.00	5.4230	0.999811335 MESIROW	99,981,133.46	1,324,888.89
05252WVH3	ANZ YCD	10/01/2024	02/21/2024	5.1700	100,000,000.00	100,000,000.00	5.4230	0.999105120 MESIROW	99,910,512.04	1,881,305.56
21684XP34	RABOBANK YCD	10/01/2024	02/07/2024	5.2600	100,000,000.00	100,000,000.00	5.4230	0.999299538 MESIROW	99,929,953.84	2,118,611.11
20271EF53	CB AUS YCD	10/01/2024	10/16/2023	5.8700	100,000,000.00	100,000,000.00	5.4230	1.000549443 MESIROW	100,054,944.33	4,223,138.89
63253T4U9	NAT AUB YCD	10/01/2024	10/13/2023	5.8300	100,000,000.00	100,000,000.00	5.4230	1.000445911 MESIROW	100,044,591.11	4,242,944.44
53947BT42	LLOYDS YCD	10/01/2024	12/05/2023	5.5300	100,000,000.00	100,000,000.00	5.4230	0.999830856 MESIROW	99,983,085.64	3,210,472.22
90275DSW1	UBS YCD	10/01/2024	03/26/2024	5.3800	100,000,000.00	100,000,000.00	5.4230	0.999693461 MESIROW	99,969,346.10	1,449,611.11
89115DEE2	TORONTO YCD	10/01/2024	03/20/2024	5.3900	100,000,000.00	100,000,000.00	5.4230	0.999706019 MESIROW	99,970,601.93	1,542,138.89
63307UQF1	NB CANADA YCD	10/01/2024	03/27/2024	5.2300	100,000,000.00	100,000,000.00	5.4230	0.999322878 MESIROW	99,932,287.81	1,394,666.67
63873QU93	NATIXIS YCD	10/01/2024	12/13/2023	5.5900	100,000,000.00	100,000,000.00	5.4230	0.999994313 MESIROW	99,999,431.26	3,121,083.33
78015JKX4	RB CANADA YCD	10/01/2024	03/15/2024	5.3400	100,000,000.00	100,000,000.00	5.4230	0.999571806 MESIROW	99,957,180.55	1,602,000.00
83369XRF7	SOC GEN YCD	10/01/2024	03/27/2024	5.3800	100,000,000.00	100,000,000.00	5.4230	0.999695504 MESIROW	99,969,550.38	1,434,666.67
86564PXX4	SUMI TRUST YCD	10/07/2024	06/14/2024	5.4200	100,000,000.00	100,000,000.00	5.4230	0.999954718 MESIROW	99,995,471.77	255,944.44
55380UX69	MUFG BK YCD	10/15/2024	06/25/2024	5.4400	100,000,000.00	100,000,000.00	5.4230	1.000035019 MESIROW	100,003,501.90	90,666.67
87019WWV3	SWEDBANK YCD	10/21/2024	06/17/2024	5.4000	100,000,000.00	100,000,000.00	5.4230	0.999894789 MESIROW	99,989,478.92	210,000.00
60710TSE2	MIZUHO YCD	10/21/2024	06/20/2024	5.4300	100,000,000.00	100,000,000.00	5.4230	0.999993888 MESIROW	99,999,388.82	165,916.67
22536WGK6	CIC YCD	10/25/2024	04/26/2024	5.4900	100,000,000.00	100,000,000.00	5.4230	1.000039325 MESIROW	100,003,932.48	1,006,500.00
65558WAM0	NORDEA ABP YCD	10/25/2024	04/26/2024	5.4300	100,000,000.00	100,000,000.00	5.4230	0.999851201 MESIROW	99,985,120.09	995,500.00
20271EH69	CB AUS YCD	10/29/2024	03/14/2024	5.2400	100,000,000.00	100,000,000.00	5.4260	0.999109157 MESIROW	99,910,915.74	1,586,555.56
86959TBA3	SVENSKA YCD	11/01/2024	01/31/2024	5.2000	100,000,000.00	100,000,000.00	5.4260	0.998842266 MESIROW	99,884,226.60	2,195,555.56
83369XR42	SOC GEN YCD	11/01/2024	01/30/2024	5.1600	100,000,000.00	100,000,000.00	5.4260	0.998708552 MESIROW	99,870,855.20	2,193,000.00
63253T5P9	NAT AUB YCD	11/01/2024	02/26/2024	5.2300	100,000,000.00	100,000,000.00	5.4260	0.999009346 MESIROW	99,900,934.56	1,830,500.00

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06367DJD8	MONTREAL YCD	11/01/2024	04/17/2024	5.4500	100,000,000.00	100,000,000.00	5.4260	0.999873846 MESIROW	99,987,384.57	1,135,416.67
13606KZ25	CIBC YCD	11/01/2024	04/03/2024	5.4400	100,000,000.00	100,000,000.00	5.4260	0.999802174 MESIROW	99,980,217.41	1,344,888.89
21684XT97	RABOBANK YCD	11/22/2024	06/17/2024	5.4300	100,000,000.00	100,000,000.00	5.4260	0.999970802 MESIROW	99,997,080.21	211,166.67
05252VWVW0	ANZ YCD	11/22/2024	05/21/2024	5.2900	100,000,000.00	100,000,000.00	5.4260	0.999339573 MESIROW	99,933,957.33	602,472.22
65558WBK3	NORDEA ABP YCD	11/27/2024	06/06/2024	5.3900	100,000,000.00	100,000,000.00	5.4260	0.999772059 MESIROW	99,977,205.89	374,305.56
83369XS90	SOC GEN YCD	11/27/2024	05/15/2024	5.4700	100,000,000.00	100,000,000.00	5.4260	1.000021255 MESIROW	100,002,125.52	714,138.89
89115DQN9	TORONTO YCD	11/27/2024	05/13/2024	5.4800	100,000,000.00	100,000,000.00	5.4260	1.000054761 MESIROW	100,005,476.14	745,888.89
22536WGV2	CIC YCD	11/27/2024	05/15/2024	5.4400	100,000,000.00	100,000,000.00	5.4260	0.999900676 MESIROW	99,990,067.61	710,222.22
05593D6L2	BNP YCD	11/27/2024	05/10/2024	5.4700	100,000,000.00	100,000,000.00	5.4260	1.000004568 MESIROW	100,000,456.84	790,111.11
63873Q3B8	NATIXIS YCD	11/27/2024	05/08/2024	5.4800	100,000,000.00	100,000,000.00	5.4260	1.000038044 MESIROW	100,003,804.41	822,000.00
13606K2V7	CIBC YCD	11/27/2024	05/10/2024	5.4400	100,000,000.00	100,000,000.00	5.4260	0.999884081 MESIROW	99,988,408.08	785,777.78
21684XP75	RABOBANK YCD	12/02/2024	02/15/2024	5.3100	50,000,000.00	50,000,000.00	5.4300	0.999039589 MESIROW	49,951,979.44	1,010,375.00
06745GBM2	BARCLAYS YCD	12/02/2024	02/23/2024	5.4100	100,000,000.00	100,000,000.00	5.4300	0.999476308 MESIROW	99,947,630.83	1,938,583.33
63253T5Q7	NAT AUB YCD	12/02/2024	03/12/2024	5.2300	100,000,000.00	100,000,000.00	5.4300	0.998797793 MESIROW	99,879,779.35	1,612,583.33
89115DLJ3	TORONTO YCD	12/27/2024	04/17/2024	5.4900	100,000,000.00	100,000,000.00	5.4300	0.999989806 MESIROW	99,998,980.56	1,143,750.00
86959TEU6	SVENSKA YCD	12/27/2024	06/18/2024	5.4200	100,000,000.00	100,000,000.00	5.4300	0.999900131 MESIROW	99,990,013.08	195,722.22
83369XSX7	SOC GEN YCD	12/27/2024	06/18/2024	5.4200	100,000,000.00	100,000,000.00	5.4300	0.999900131 MESIROW	99,990,013.08	195,722.22
22536WHE9	CIC YCD	12/27/2024	06/17/2024	5.4200	100,000,000.00	100,000,000.00	5.4300	0.999896173 MESIROW	99,989,617.28	210,777.78
06418NAK8	SCOTIA YCD	12/27/2024	04/04/2024	5.3600	100,000,000.00	100,000,000.00	5.4300	0.999316645 MESIROW	99,931,664.54	1,310,222.22
06367DKY0	MONTREAL YCD	12/27/2024	06/24/2024	5.4400	100,000,000.00	100,000,000.00	5.4300	1.000020607 MESIROW	100,002,060.67	105,777.78
05252VWX8	ANZ YCD	12/27/2024	06/20/2024	5.2800	100,000,000.00	100,000,000.00	5.4300	0.999231361 MESIROW	99,923,136.06	161,333.33
05593D7B3	BNP YCD	12/27/2024	06/18/2024	5.4400	100,000,000.00	100,000,000.00	5.4300	0.999996771 MESIROW	99,999,677.10	196,444.44
63307UQE4	NB CANADA YCD	01/02/2025	01/18/2024	5.1600	100,000,000.00	100,000,000.00	5.4230	0.998043902 MESIROW	99,804,390.23	2,365,000.00
53947BV56	LLOYDS YCD	01/02/2025	04/02/2024	5.4000	100,000,000.00	100,000,000.00	5.4230	0.999518990 MESIROW	99,951,898.98	1,350,000.00

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63307UQG9	NB CANADA YCD	01/29/2025	06/18/2024	5.3000	100,000,000.00	100,000,000.00	5.4170	0.999273134	MESIROW	99,927,313.38	191,388.89
63253T5M6	NAT AUB YCD	01/29/2025	02/01/2024	4.9500	100,000,000.00	100,000,000.00	5.4170	0.996693055	MESIROW	99,669,305.48	2,076,250.00
21684XS80	RABOBANK YCD	02/03/2025	05/01/2024	5.5500	100,000,000.00	100,000,000.00	5.4170	1.000478985	MESIROW	100,047,898.51	940,416.67
06418NAZ5	SCOTIA YCD	02/03/2025	04/15/2024	5.4500	100,000,000.00	100,000,000.00	5.4170	0.999824034	MESIROW	99,982,403.43	1,165,694.44
78015JPT8	RB CANADA YCD	02/03/2025	05/06/2024	5.4400	100,000,000.00	100,000,000.00	5.4170	0.999866680	MESIROW	99,986,667.97	846,222.22
06745GBS9	BARCLAYS YCD	03/03/2025	03/04/2024	5.3600	100,000,000.00	100,000,000.00	5.4100	0.999042636	MESIROW	99,904,263.64	1,771,777.78
20271EH51	CB AUS YCD	03/03/2025	03/01/2024	5.2900	100,000,000.00	100,000,000.00	5.4100	0.998575727	MESIROW	99,857,572.68	1,792,722.22
90275DTE0	UBS YCD	03/03/2025	04/26/2024	5.5600	50,000,000.00	50,000,000.00	5.4100	1.000622611	MESIROW	50,031,130.56	509,666.67
53947BW30	LLOYDS YCD	03/03/2025	04/26/2024	5.5300	100,000,000.00	100,000,000.00	5.4100	1.000427648	MESIROW	100,042,764.78	1,013,833.33
06418NBV3	SCOTIA YCD	03/03/2025	06/03/2024	5.4500	100,000,000.00	100,000,000.00	5.4100	1.000112030	MESIROW	100,011,202.99	423,888.89
06418NBP6	SCOTIA YCD	04/01/2025	05/22/2024	5.4700	100,000,000.00	100,000,000.00	5.4040	1.000242382	MESIROW	100,024,238.23	607,777.78
21684XT71	RABOBANK YCD	04/01/2025	06/06/2024	5.3900	100,000,000.00	100,000,000.00	5.4040	0.999749782	MESIROW	99,974,978.25	374,305.56
06745GBY6	BARCLAYS YCD	06/02/2025	06/14/2024	5.3200	100,000,000.00	100,000,000.00	5.3900	0.999257631	MESIROW	99,925,763.12	251,222.22
					13,250,000,000.00	13,250,000,000.00				13,247,291,464.82	201,921,180.53
AIP:		15,000.00									
Book + AIP:		13,250,015,000.00		CD YANKEE							

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53127TG15	LIBERTY CP	07/01/2024	0.0000	100,000,000.00	98,568,000.00	0.0534	0	MESIROW	100,000,000.00
89233GG18	TOYOTA CP	07/01/2024	0.0000	100,000,000.00	95,922,666.66	0.0534	0	MESIROW	100,000,000.00
78015CG14	RBC NY CP	07/01/2024	0.0000	100,000,000.00	95,792,500.00	0.0534	0	MESIROW	100,000,000.00
06417JG14	SCOTIA NY CP	07/01/2024	0.0000	100,000,000.00	95,777,500.00	0.0534	0	MESIROW	100,000,000.00
60689FG10	MIZUHO NY CP	07/01/2024	0.0000	100,000,000.00	98,311,555.56	0.0534	0	MESIROW	100,000,000.00
83369BG18	SOC GEN NY CP	07/01/2024	0.0000	100,000,000.00	95,755,000.00	0.0534	0	MESIROW	100,000,000.00
59515MG17	MICROSOFT CP	07/01/2024	0.0000	100,000,000.00	98,195,111.12	0.0534	0	MESIROW	100,000,000.00
71344TG14	PEPSICO CP	07/01/2024	0.0000	50,000,000.00	48,307,944.44	0.0534	0	MESIROW	50,000,000.00
86563GG14	SUMI TRUST CP	07/01/2024	0.0000	100,000,000.00	98,410,000.00	0.0534	0	MESIROW	100,000,000.00
92512LG13	VERSAILLES CP	07/01/2024	0.0000	50,000,000.00	49,228,666.67	0.0534	0	MESIROW	50,000,000.00
12619TG24	CRC CP	07/02/2024	0.0000	100,000,000.00	98,145,000.00	0.0534	1	MESIROW	99,985,166.67
59515MG90	MICROSOFT CP	07/09/2024	0.0000	100,000,000.00	99,471,000.00	0.0534	8	MESIROW	99,881,333.33
62479LG90	MUFG BK CP	07/09/2024	0.0000	100,000,000.00	99,469,000.00	0.0534	8	MESIROW	99,881,333.33
24422LGA5	DEERE CAP CP	07/10/2024	0.0000	50,000,000.00	49,381,666.67	0.0534	9	MESIROW	49,933,250.00
47816FGA3	JOHNSON CP	07/10/2024	0.0000	100,000,000.00	98,690,000.00	0.0534	9	MESIROW	99,866,500.00
2546R2GF7	DISNEY CP	07/15/2024	0.0000	50,000,000.00	49,221,444.44	0.0534	14	MESIROW	49,896,166.67
82124LGF3	SHEFFIELD CP	07/15/2024	0.0000	100,000,000.00	99,076,888.88	0.0534	14	MESIROW	99,792,333.33
62479LGF6	MUFG BK CP	07/15/2024	0.0000	100,000,000.00	99,440,555.56	0.0534	14	MESIROW	99,792,333.33
22533TGF7	CR AG NY CP	07/15/2024	0.0000	100,000,000.00	99,444,777.78	0.0534	14	MESIROW	99,792,333.33
04821TGF6	ATLANTIC CP	07/15/2024	0.0000	100,000,000.00	99,585,444.44	0.0534	14	MESIROW	99,792,333.33
47816FGH8	JOHNSON CP	07/17/2024	0.0000	100,000,000.00	98,154,972.22	0.0534	16	MESIROW	99,762,666.67
71344TGH9	PEPSICO CP	07/17/2024	0.0000	50,000,000.00	49,099,277.78	0.0534	16	MESIROW	49,881,333.33
1247P2GH1	CAFCO CP	07/17/2024	0.0000	50,000,000.00	48,976,805.56	0.0534	16	MESIROW	49,881,333.33
4820P2GK5	JUPITER CP	07/19/2024	0.0000	100,000,000.00	99,478,888.88	0.0534	18	MESIROW	99,733,000.00

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59157TGN7	METLIFE STF CP	07/22/2024	0.0000	100,000,000.00	98,389,722.22	0.0534	21	MESIROW	99,688,500.00
67983TGN0	OLD LINE CP	07/22/2024	0.0000	100,000,000.00	98,573,333.34	0.0534	21	MESIROW	99,688,500.00
15963TGN3	CHARIOT CP	07/22/2024	0.0000	100,000,000.00	98,582,916.66	0.0534	21	MESIROW	99,688,500.00
4820P2GQ2	JUPITER CP	07/24/2024	0.0000	100,000,000.00	98,326,972.22	0.0534	23	MESIROW	99,658,833.33
69448WGQ1	PACLIFE STF CP	07/24/2024	0.0000	50,000,000.00	49,083,777.78	0.0534	23	MESIROW	49,829,416.67
24422LGR8	DEERE CAP CP	07/25/2024	0.0000	50,000,000.00	49,474,402.78	0.0534	24	MESIROW	49,822,000.00
12619TGS7	CRC CP	07/26/2024	0.0000	50,000,000.00	48,954,722.22	0.0534	25	MESIROW	49,814,583.33
88602TGS6	THUNDER CP	07/26/2024	0.0000	50,000,000.00	49,427,847.22	0.0534	25	MESIROW	49,814,583.33
59515MGV1	MICROSOFT CP	07/29/2024	0.0000	50,000,000.00	48,960,000.00	0.0534	28	MESIROW	49,792,333.33
06054NGV7	BOFA CP	07/29/2024	0.0000	100,000,000.00	98,049,333.34	0.0534	28	MESIROW	99,584,666.67
15963TGV5	CHARIOT CP	07/29/2024	0.0000	100,000,000.00	99,315,111.12	0.0534	28	MESIROW	99,584,666.67
82124LGV8	SHEFFIELD CP	07/29/2024	0.0000	100,000,000.00	97,322,638.88	0.0534	28	MESIROW	99,584,666.67
71344TGV8	PEPSICO CP	07/29/2024	0.0000	50,000,000.00	48,241,166.67	0.0534	28	MESIROW	49,792,333.33
13607EGV5	CIBC HLD CP	07/29/2024	0.0000	50,000,000.00	48,707,861.11	0.0534	28	MESIROW	49,792,333.33
62479LGV1	MUFG BK CP	07/29/2024	0.0000	100,000,000.00	98,276,111.12	0.0534	28	MESIROW	99,584,666.67
63873JH11	NATIXIS NY CP	08/01/2024	0.0000	100,000,000.00	96,931,888.88	0.0541	31	MESIROW	99,534,138.89
62479LH16	MUFG BK CP	08/01/2024	0.0000	100,000,000.00	99,395,250.00	0.0541	31	MESIROW	99,534,138.89
40060WH13	GTA CP	08/01/2024	0.0000	50,000,000.00	48,782,000.00	0.0541	31	MESIROW	49,767,069.44
59157TH22	METLIFE STF CP	08/02/2024	0.0000	50,000,000.00	49,660,111.11	0.0541	32	MESIROW	49,759,555.56
92512LH20	VERSAILLES CP	08/02/2024	0.0000	100,000,000.00	98,386,000.00	0.0541	32	MESIROW	99,519,111.11
71344TH54	PEPSICO CP	08/05/2024	0.0000	50,000,000.00	48,945,555.56	0.0541	35	MESIROW	49,737,013.89
71708EH57	PFIZER CP	08/05/2024	0.0000	50,000,000.00	49,095,833.33	0.0541	35	MESIROW	49,737,013.89
38346LH58	GOTHAM CP	08/05/2024	0.0000	50,000,000.00	49,328,750.00	0.0541	35	MESIROW	49,737,013.89
22533TH58	CR AG NY CP	08/05/2024	0.0000	100,000,000.00	99,208,000.00	0.0541	35	MESIROW	99,474,027.78

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46640PH55	JPM LLC CP	08/05/2024	0.0000	50,000,000.00	49,321,291.67	0.0541	35	MESIROW	49,737,013.89
59515MH57	MICROSOFT CP	08/05/2024	0.0000	100,000,000.00	99,133,027.78	0.0541	35	MESIROW	99,474,027.78
47816FH53	JOHNSON CP	08/05/2024	0.0000	100,000,000.00	97,808,666.66	0.0541	35	MESIROW	99,474,027.78
60689FHC5	MIZUHO NY CP	08/12/2024	0.0000	100,000,000.00	98,241,444.44	0.0541	42	MESIROW	99,368,833.33
62479LHC2	MUFG BK CP	08/12/2024	0.0000	100,000,000.00	98,684,888.88	0.0541	42	MESIROW	99,368,833.33
82124LHC9	SHEFFIELD CP	08/12/2024	0.0000	100,000,000.00	97,389,583.34	0.0541	42	MESIROW	99,368,833.33
71344THC9	PEPSICO CP	08/12/2024	0.0000	50,000,000.00	48,822,388.89	0.0541	42	MESIROW	49,684,416.67
47816FHF1	JOHNSON CP	08/15/2024	0.0000	100,000,000.00	97,798,500.00	0.0541	45	MESIROW	99,323,750.00
88602TH55	THUNDER CP	08/26/2024	0.0000	100,000,000.00	98,459,000.00	0.0541	56	MESIROW	99,158,444.44
64952UHS9	NYLIFE STF CP	08/26/2024	0.0000	50,000,000.00	49,545,041.67	0.0541	56	MESIROW	49,579,222.22
15963THS1	CHARIOT CP	08/26/2024	0.0000	50,000,000.00	49,426,777.78	0.0541	56	MESIROW	49,579,222.22
53127THS5	LIBERTY CP	08/26/2024	0.0000	50,000,000.00	49,078,611.11	0.0541	56	MESIROW	49,579,222.22
04821THS7	ATLANTIC CP	08/26/2024	0.0000	50,000,000.00	49,374,666.67	0.0541	56	MESIROW	49,579,222.22
89233GHW9	TOYOTA CP	08/30/2024	0.0000	100,000,000.00	97,133,333.34	0.0545	60	MESIROW	99,091,666.67
83369BHW9	SOC GEN NY CP	08/30/2024	0.0000	100,000,000.00	97,073,055.56	0.0545	60	MESIROW	99,091,666.67
45685QHW2	ING FDL CP	08/30/2024	0.0000	100,000,000.00	97,174,333.34	0.0545	60	MESIROW	99,091,666.67
19121AHW4	COCA COLA CP	08/30/2024	0.0000	100,000,000.00	97,477,333.34	0.0545	60	MESIROW	99,091,666.67
78015CHW5	RBC NY CP	08/30/2024	0.0000	100,000,000.00	97,255,555.56	0.0545	60	MESIROW	99,091,666.67
63873JHW3	NATIXIS NY CP	08/30/2024	0.0000	100,000,000.00	97,540,666.66	0.0545	60	MESIROW	99,091,666.67
67983THW9	OLD LINE CP	08/30/2024	0.0000	100,000,000.00	97,511,000.00	0.0545	60	MESIROW	99,091,666.67
4820P2HW8	JUPITER CP	08/30/2024	0.0000	100,000,000.00	98,117,000.00	0.0545	60	MESIROW	99,091,666.67
45685QJ34	ING FDL CP	09/03/2024	0.0000	100,000,000.00	96,530,500.00	0.0545	64	MESIROW	99,031,111.11
88602TJ46	THUNDER CP	09/04/2024	0.0000	50,000,000.00	48,871,625.00	0.0545	65	MESIROW	49,507,986.11
91058TJ49	UNITEDHEALTH CP	09/04/2024	0.0000	100,000,000.00	97,844,000.00	0.0545	65	MESIROW	99,015,972.22

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60689FJ41	MIZUHO NY CP	09/04/2024	0.0000	100,000,000.00	98,555,777.78	0.0545	65	MESIROW	99,015,972.22
59157TJ46	METLIFE STF CP	09/04/2024	0.0000	100,000,000.00	98,138,000.00	0.0545	65	MESIROW	99,015,972.22
47816FJ44	JOHNSON CP	09/04/2024	0.0000	100,000,000.00	98,184,777.78	0.0545	65	MESIROW	99,015,972.22
45685QJA8	ING FDL CP	09/10/2024	0.0000	100,000,000.00	97,303,000.00	0.0545	71	MESIROW	98,925,138.89
63873JJA9	NATIXIS NY CP	09/10/2024	0.0000	100,000,000.00	97,666,666.66	0.0545	71	MESIROW	98,925,138.89
89233GJC1	TOYOTA CP	09/12/2024	0.0000	100,000,000.00	97,627,444.44	0.0545	73	MESIROW	98,894,861.11
06054NJC6	BOFA CP	09/12/2024	0.0000	100,000,000.00	97,345,333.34	0.0545	73	MESIROW	98,894,861.11
47816FJC6	JOHNSON CP	09/12/2024	0.0000	100,000,000.00	98,675,000.00	0.0545	73	MESIROW	98,894,861.11
2546R2JD9	DISNEY CP	09/13/2024	0.0000	100,000,000.00	98,614,888.88	0.0545	74	MESIROW	98,879,722.22
1247P2JD7	CAFCO CP	09/13/2024	0.0000	50,000,000.00	48,896,166.67	0.0545	74	MESIROW	49,439,861.11
64952UJP3	NYLIFE STF CP	09/23/2024	0.0000	50,000,000.00	49,343,666.67	0.0545	84	MESIROW	49,364,166.67
60689FJP4	MIZUHO NY CP	09/23/2024	0.0000	100,000,000.00	98,543,611.12	0.0545	84	MESIROW	98,728,333.33
15963TJP5	CHARIOT CP	09/23/2024	0.0000	50,000,000.00	49,277,888.89	0.0545	84	MESIROW	49,364,166.67
71344TJQ6	PEPSICO CP	09/24/2024	0.0000	50,000,000.00	48,648,125.00	0.0545	85	MESIROW	49,356,597.22
45685QJS9	ING FDL CP	09/26/2024	0.0000	100,000,000.00	97,310,916.66	0.0545	87	MESIROW	98,682,916.67
91058TJT4	UNITEDHEALTH CP	09/27/2024	0.0000	100,000,000.00	97,570,000.00	0.0545	88	MESIROW	98,667,777.78
63873JJT8	NATIXIS NY CP	09/27/2024	0.0000	100,000,000.00	97,603,777.78	0.0545	88	MESIROW	98,667,777.78
82124LJT0	SHEFFIELD CP	09/27/2024	0.0000	100,000,000.00	98,493,416.66	0.0545	88	MESIROW	98,667,777.78
78015CJT0	RBC NY CP	09/27/2024	0.0000	100,000,000.00	97,312,361.12	0.0545	88	MESIROW	98,667,777.78
71344TJT0	PEPSICO CP	09/27/2024	0.0000	50,000,000.00	49,125,680.56	0.0545	88	MESIROW	49,333,888.89
38346LJT4	GOTHAM CP	09/27/2024	0.0000	50,000,000.00	49,243,500.00	0.0545	88	MESIROW	49,333,888.89
12619TJT2	CRC CP	09/27/2024	0.0000	50,000,000.00	48,881,250.00	0.0545	88	MESIROW	49,333,888.89
40060WK19	GTA CP	10/01/2024	0.0000	50,000,000.00	49,240,666.67	0.0544	92	MESIROW	49,304,888.89
06054NK18	BOFA CP	10/01/2024	0.0000	100,000,000.00	96,373,444.44	0.0544	92	MESIROW	98,609,777.78

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06417JK19	SCOTIA NY CP	10/01/2024	0.0000	100,000,000.00	97,156,250.00	0.0544	92	MESIROW	98,609,777.78
71708EK12	PFIZER CP	10/01/2024	0.0000	50,000,000.00	48,866,388.89	0.0544	92	MESIROW	49,304,888.89
89233GK13	TOYOTA CP	10/01/2024	0.0000	100,000,000.00	97,260,833.34	0.0544	92	MESIROW	98,609,777.78
71344TK76	PEPSICO CP	10/07/2024	0.0000	50,000,000.00	49,099,708.33	0.0544	98	MESIROW	49,259,555.56
19121AK75	COCA COLA CP	10/07/2024	0.0000	50,000,000.00	48,697,277.78	0.0544	98	MESIROW	49,259,555.56
2546R2KF2	DISNEY CP	10/15/2024	0.0000	50,000,000.00	48,637,500.00	0.0544	106	MESIROW	49,199,111.11
83369BKM7	SOC GEN NY CP	10/21/2024	0.0000	100,000,000.00	97,183,333.34	0.0544	112	MESIROW	98,307,555.56
47816FKM2	JOHNSON CP	10/21/2024	0.0000	50,000,000.00	48,659,833.33	0.0544	112	MESIROW	49,153,777.78
53127TKR3	LIBERTY CP	10/25/2024	0.0000	50,000,000.00	49,063,750.00	0.0544	116	MESIROW	49,123,555.56
67983TKR6	OLD LINE CP	10/25/2024	0.0000	100,000,000.00	98,090,083.34	0.0544	116	MESIROW	98,247,111.11
62479LKR5	MUFG BK CP	10/25/2024	0.0000	100,000,000.00	98,079,333.34	0.0544	116	MESIROW	98,247,111.11
78015CKR2	RBC NY CP	10/25/2024	0.0000	100,000,000.00	97,153,250.00	0.0544	116	MESIROW	98,247,111.11
86563GKR2	SUMI TRUST CP	10/25/2024	0.0000	100,000,000.00	98,178,916.66	0.0544	116	MESIROW	98,247,111.11
89233GL12	TOYOTA CP	11/01/2024	0.0000	100,000,000.00	97,070,277.78	0.0543	123	MESIROW	98,144,750.00
71708EL11	PFIZER CP	11/01/2024	0.0000	100,000,000.00	97,927,625.00	0.0543	123	MESIROW	98,144,750.00
78015CL18	RBC NY CP	11/01/2024	0.0000	100,000,000.00	96,958,083.34	0.0543	123	MESIROW	98,144,750.00
69448WL10	PACLIFE STF CP	11/01/2024	0.0000	50,000,000.00	48,736,500.00	0.0543	123	MESIROW	49,072,375.00
06417JL18	SCOTIA NY CP	11/01/2024	0.0000	100,000,000.00	96,807,777.78	0.0543	123	MESIROW	98,144,750.00
38346LL12	GOTHAM CP	11/01/2024	0.0000	50,000,000.00	48,702,083.33	0.0543	123	MESIROW	49,072,375.00
45685QL15	ING FDL CP	11/01/2024	0.0000	150,000,000.00	146,896,666.68	0.0543	123	MESIROW	147,217,125.00
47816FL17	JOHNSON CP	11/01/2024	0.0000	50,000,000.00	48,728,819.44	0.0543	123	MESIROW	49,072,375.00
91058TL12	UNITEDHEALTH CP	11/01/2024	0.0000	100,000,000.00	97,502,555.56	0.0543	123	MESIROW	98,144,750.00
59157TL19	METLIFE STF CP	11/01/2024	0.0000	100,000,000.00	97,516,111.12	0.0543	123	MESIROW	98,144,750.00
45685QLD9	ING FDL CP	11/13/2024	0.0000	100,000,000.00	97,201,750.00	0.0543	135	MESIROW	97,963,750.00

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47816FLN9	JOHNSON CP	11/22/2024	0.0000	100,000,000.00	97,194,666.66	0.0543	144	MESIROW	97,828,000.00
06054NLR0	BOFA CP	11/25/2024	0.0000	100,000,000.00	96,136,861.12	0.0543	147	MESIROW	97,782,750.00
69448WLT9	PACLIFE STF CP	11/27/2024	0.0000	50,000,000.00	48,743,888.89	0.0543	149	MESIROW	48,876,291.67
89233GLT1	TOYOTA CP	11/27/2024	0.0000	100,000,000.00	97,085,000.00	0.0543	149	MESIROW	97,752,583.33
53127TLT8	LIBERTY CP	11/27/2024	0.0000	50,000,000.00	48,491,597.22	0.0543	149	MESIROW	48,876,291.67
04821TLT0	ATLANTIC CP	11/27/2024	0.0000	100,000,000.00	97,622,222.22	0.0543	149	MESIROW	97,752,583.33
06054NLT6	BOFA CP	11/27/2024	0.0000	100,000,000.00	96,988,833.34	0.0543	149	MESIROW	97,752,583.33
06417JM25	SCOTIA NY CP	12/02/2024	0.0000	100,000,000.00	96,273,277.78	0.0543	154	MESIROW	97,677,166.67
91058TM29	UNITEDHEALTH CP	12/02/2024	0.0000	100,000,000.00	96,712,222.22	0.0543	154	MESIROW	97,677,166.67
63873JM98	NATIXIS NY CP	12/09/2024	0.0000	100,000,000.00	97,423,611.12	0.0543	161	MESIROW	97,571,583.33
40060WM90	GTA CP	12/09/2024	0.0000	50,000,000.00	48,662,500.00	0.0543	161	MESIROW	48,785,791.67
06054NM99	BOFA CP	12/09/2024	0.0000	100,000,000.00	97,350,000.00	0.0543	161	MESIROW	97,571,583.33
1247P2M92	CAFCO CP	12/09/2024	0.0000	50,000,000.00	48,756,333.33	0.0543	161	MESIROW	48,785,791.67
53127TMD2	LIBERTY CP	12/13/2024	0.0000	100,000,000.00	97,359,750.00	0.0543	165	MESIROW	97,511,250.00
06054NMQ1	BOFA CP	12/24/2024	0.0000	100,000,000.00	97,181,666.66	0.0543	176	MESIROW	97,345,333.33
63873JMT4	NATIXIS NY CP	12/27/2024	0.0000	100,000,000.00	96,993,333.34	0.0543	179	MESIROW	97,300,083.33
45685QMT3	ING FDL CP	12/27/2024	0.0000	100,000,000.00	97,326,166.66	0.0543	179	MESIROW	97,300,083.33
59157TMT7	METLIFE STF CP	12/27/2024	0.0000	100,000,000.00	97,316,666.66	0.0543	179	MESIROW	97,300,083.33
17327AQ34	CGMI CP	03/03/2025	0.0000	200,000,000.00	192,306,388.88	0.0541	245	MESIROW	192,636,388.89
06054NQ38	BOFA CP	03/03/2025	0.0000	100,000,000.00	96,244,666.66	0.0541	245	MESIROW	96,318,194.44
78015CQ39	RBC NY CP	03/03/2025	0.0000	100,000,000.00	96,302,055.56	0.0541	245	MESIROW	96,318,194.44

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94974BGA2	WELLS FGO CB	09/09/2024	3.3000	25,000,000.00	24,877,709.58	0.99517	0.00751667	CITIBANK	24,879,250.00	187,916.75
89236TKG9	TOYOTA CB	09/20/2024	4.4000	25,000,000.00	24,927,310.69	0.99746	0.00867778	CITIBANK	24,936,400.00	216,944.50
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,963,303.07	0.97819	0.00489583	CITIBANK	19,563,700.00	97,916.60
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.97420	0.00045694	CITIBANK	24,355,000.00	11,423.50
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,024,643.34	0.96009	0.00395556	CITIBANK	26,882,520.00	110,755.68
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,748,671.77	0.98477	0.01291667	CITIBANK	24,619,250.00	322,916.75
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.97647	0.01190222	CITIBANK	24,411,750.00	297,555.50
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	15,000,000.00	14,754,113.46	0.97652	0.00611389	CITIBANK	14,647,800.00	91,708.35
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00952	0.00568556	CITIBANK	15,142,770.00	85,283.40
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	0.99683	0.02337833	CITIBANK	24,920,750.00	584,458.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,989,150.47	0.93455	0.00219722	CITIBANK	14,018,250.00	32,958.30
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	25,791,797.32	0.95907	0.00325000	CITIBANK	23,976,750.00	81,250.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	23,917,051.73	0.95516	0.00325000	CITIBANK	23,879,000.00	81,250.00
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	0.99010	0.02464583	CITIBANK	14,851,500.00	369,687.45
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	23,843,728.55	0.95023	0.02464583	CITIBANK	23,755,750.00	616,145.75
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.97164	0.00996528	CITIBANK	24,291,000.00	249,132.00
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,947,676.61	0.90230	0.00258750	CITIBANK	8,120,700.00	23,287.50
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.90254	0.00155556	CITIBANK	22,563,500.00	38,889.00
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.90224	0.00922667	CITIBANK	22,556,000.00	230,666.75
14913UAE0	CATERPILR CB CL	01/08/2027	4.5000	24,000,000.00	23,857,297.93	0.99059	0.01787500	CITIBANK	23,774,256.00	429,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,472,045.24	0.95760	0.01244444	CITIBANK	9,576,000.00	124,444.40
89236TLR4	TOYOTA CB CL	02/22/2027	5.2500	25,000,000.00	25,000,000.00	0.99777	0.01443750	CITIBANK	24,944,150.00	360,937.50
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.98487	0.02208333	CITIBANK	24,621,750.00	552,083.25
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00196	0.00706111	CITIBANK	10,019,600.00	70,611.10

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17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	1.00074	0.00602778 CITIBANK	15,011,130.00	90,416.70
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	0.99973	0.01312500 CITIBANK	24,993,250.00	328,125.00
95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	0.99771	0.00544444 CITIBANK	24,942,750.00	136,111.00
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	0.98396	0.01736111 CITIBANK	24,599,100.00	434,027.75
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00683	0.00641500 CITIBANK	25,170,750.00	160,375.00
06055JCS6	BOFA CB CL	11/06/2028	6.5000	20,000,000.00	20,000,000.00	1.00067	0.00451389 CITIBANK	20,013,400.00	90,277.80
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	0.98603	0.01822917 CITIBANK	24,650,750.00	455,729.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	23,655,919.07	0.94433	0.00805000 CITIBANK	23,608,250.00	201,250.00
				696,000,000.00	692,770,418.83			678,296,776.00	7,163,534.78
AIP:		457,270.84							
Book + AIP:		693,227,689.67	CORP BOND						

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SYS048594	FARMERS & MERCHANTS BANK OF CA	07/03/2024	5.2300	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048606	PCB BANK TD	07/03/2024	5.2700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048604	MISSION NATIONAL BANK TD	07/03/2024	5.2500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048600	BANK OF HOPE TD	07/03/2024	5.2800	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048603	FINANCIAL PARTNERS CREDIT UNION	07/03/2024	5.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048462	PACIFIC PREMIER BANK TD	07/05/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048609	AMERICAN PLUS BANK NA TD	07/05/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048455	COMMERCIAL BANK OF CALIFORNIA	07/05/2024	5.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048461	OPEN BANK TD	07/05/2024	5.0900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048456	EAST WEST BANK TD	07/05/2024	5.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048463	SANTA CRUZ COUNTY BANK TD	07/05/2024	5.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048459	MISSION FEDERAL CREDIT UNION TI	07/05/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048458	MALAGA BANK FSB TD	07/05/2024	5.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048469	HANMI BANK TD	07/10/2024	5.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048467	EAST WEST BANK TD	07/10/2024	5.0600	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048470	POPPY BANK TD	07/10/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048617	MERIWEST CREDIT UNION TD	07/11/2024	5.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048620	WESCOM CENTRAL CREDIT UNION TI	07/11/2024	5.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048615	BANC OF CALIFORNIA NA TD	07/11/2024	5.3200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048474	PROVIDENT CREDIT UNION TD	07/11/2024	5.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048472	FIVE STAR BANK TD	07/11/2024	5.0900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048475	PROVIDENT CREDIT UNION TD	07/11/2024	5.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048477	MALAGA BANK FSB TD	07/12/2024	5.0600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048622	WESCOM CENTRAL CREDIT UNION TI	07/12/2024	5.3200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048483	BANC OF CALIFORNIA NA TD	07/17/2024	5.0100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048482	US METRO BANK TD	07/17/2024	5.0100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048481	MISSION FEDERAL CREDIT UNION TI	07/17/2024	5.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048480	CALIFORNIA COAST CREDIT UNION T	07/17/2024	5.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048637	MISSION NATIONAL BANK TD	07/18/2024	5.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048638	POPPY BANK TD	07/18/2024	5.2900	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS048636	BANK OF SOUTHERN CALIFORNIA NA	07/18/2024	5.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048490	AMERICAN PLUS BANK NA TD	07/19/2024	5.0200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048641	MERIWEST CREDIT UNION TD	07/24/2024	5.3300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048646	FINANCIAL PARTNERS CREDIT UNIOI	07/25/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048496	TRI COUNTIES BANK TD	07/26/2024	5.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048495	EAST WEST BANK TD	07/26/2024	5.0500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048494	AMERICAN PLUS BANK NA TD	07/26/2024	5.0300	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048642	OPEN BANK TD	07/31/2024	5.3100	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS048650	OPEN BANK TD	07/31/2024	5.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048500	AMERICAN PLUS BANK NA TD	07/31/2024	5.0000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048660	MERIWEST CREDIT UNION TD	08/07/2024	5.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048509	PROVIDENT CREDIT UNION TD	08/08/2024	5.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048508	AMERICAN PLUS BANK NA TD	08/08/2024	5.0400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048512	ROYAL BUSINESS BANK TD	08/09/2024	5.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048511	HANMI BANK TD	08/09/2024	5.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048510	CORNERSTONE COMMUNITY BANK TI	08/09/2024	5.0800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048515	CALIFORNIA COAST CREDIT UNION T	08/14/2024	5.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048514	AMERICAN PLUS BANK NA TD	08/14/2024	5.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048675	POPPY BANK TD	08/15/2024	5.3000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048673	BANK OF SOUTHERN CALIFORNIA NA	08/15/2024	5.2900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048518	METROPOLITAN BANK TD	08/15/2024	5.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048517	CATHAY BANK TD	08/15/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS048522	CTBC BANK CORP (USA) TD	08/16/2024	5.1600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048678	BANK OF SOUTHERN CALIFORNIA NA	08/16/2024	5.2900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048683	FIVE STAR BANK TD	08/28/2024	5.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048537	NEW OMNI BANK NA TD	08/28/2024	5.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048536	AXOS BANK TD	08/28/2024	5.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048541	METROPOLITAN BANK TD	08/29/2024	5.1700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048692	PROSPECTORS FEDERAL CREDIT UNI	08/29/2024	5.3300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048691	MECHANICS BANK TD	08/29/2024	5.3100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048690	CITIZEN BUSINESS BANK TD	08/29/2024	5.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048544	TECHNOLOGY CREDIT UNION TD	08/29/2024	5.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048689	BANK OF SOUTHERN CALIFORNIA TD	08/29/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048701	COMMERCEWEST BANK TD	09/04/2024	5.2900	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048703	POPPY BANK TD	09/04/2024	5.3000	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048557	GOLDEN 1 CREDIT UNION TD	09/04/2024	5.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048556	AMERICAN FIRST CREDIT UNION TD	09/04/2024	5.1600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048555	TRI COUNTIES BANK TD	09/04/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048554	COMMERCEWEST BANK TD	09/04/2024	5.1300	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048561	BANK OF THE SIERRA TD	09/05/2024	5.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048707	COMMONWEALTH BUSINESS BANK TI	09/05/2024	5.2700	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048713	WESCOM CENTRAL CREDIT UNION TI	09/06/2024	5.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048712	COMMONWEALTH BUSINESS BANK TI	09/06/2024	5.2700	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048711	BENEFICIAL STATE BANK TD	09/06/2024	5.3200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048567	TRAVIS CREDIT UNION TD	09/06/2024	5.1500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048566	POPPY BANK TD	09/06/2024	5.1500	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048565	BANK OF SAN FRANCISCO NA TD	09/06/2024	5.1200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048574	STATE BANK OF INDIA CALIFORNIA T	09/11/2024	5.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00

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SYS048573	PREFERRED BANK TD	09/11/2024	5.1100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048571	AXOS BANK TD	09/11/2024	5.1300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048717	WESCOM CENTRAL CREDIT UNION T	09/11/2024	5.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048714	CITIZEN BUSINESS BANK TD	09/11/2024	5.3000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048582	PROVIDENT CREDIT UNION TD	09/12/2024	5.1600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048581	HANMI BANK TD	09/12/2024	5.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048580	CATHAY BANK TD	09/12/2024	5.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048579	CALIFORNIA BANK OF COMMERCE TT	09/12/2024	5.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048724	ROYAL BUSINESS BANK TD	09/13/2024	5.2900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048589	PACIFIC PREMIER BANK TD	09/13/2024	5.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048586	PROVIDENT CREDIT UNION TD	09/13/2024	5.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048585	NEW OMNI BANK NA TD	09/13/2024	5.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048584	CTBC BANK CORP (USA) TD	09/13/2024	5.1600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048583	AMERICAN PLUS BANK NA TD	09/13/2024	5.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048596	PACIFIC ALLIANCE BANK TD	10/02/2024	5.1400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048595	FIRST GENERAL BANK TD	10/02/2024	5.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048593	CALIFORNIA BANK OF COMMERCE TT	10/02/2024	5.1600	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048605	NUVISION FEDERAL CREDIT UNION T	10/03/2024	5.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048607	PROVIDENT CREDIT UNION TD	10/03/2024	5.1700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048602	FFB BANK TD	10/03/2024	5.1200	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048601	COMMERCEWEST BANK TD	10/03/2024	5.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048610	TECHNOLOGY CREDIT UNION TD	10/04/2024	5.1800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048608	OPEN BANK TD	10/04/2024	5.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048614	AXOS BANK TD	10/09/2024	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048619	TRAVIS CREDIT UNION TD	10/10/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048618	NEW OMNI BANK NA TD	10/10/2024	5.1100	9,000,000.00	9,000,000.00	1.00000	9,000,000.00

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SYS048616	CTBC BANK CORP (USA) TD	10/10/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048621	PCB BANK TD	10/11/2024	5.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048635	CORNERSTONE COMMUNITY BANK TI	10/16/2024	5.2000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048634	AXOS BANK TD	10/16/2024	5.1800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048639	COMMERCEWEST BANK TD	10/18/2024	5.1800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048645	BANK OF THE SIERRA TD	10/24/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048644	STATE BANK OF INDIA (CALIFORNIA)	10/24/2024	5.2100	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048651	SCHOOLSFIRST FEDERAL CREDIT UN	10/30/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048649	MISSION VALLEY BANK TD	10/30/2024	5.2000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048648	CALIFORNIA BANK OF COMMERCE TI	10/30/2024	5.2200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048655	TECHNOLOGY CREDIT UNION TD	10/31/2024	5.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048654	PROVIDENT CREDIT UNION TD	10/31/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048653	GOLDEN 1 CREDIT UNION TD	10/31/2024	5.2400	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048652	COMMONWEALTH BUSINESS BANK TI	10/31/2024	5.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048659	PACIFIC PREMIER BANK TD	11/06/2024	5.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048666	TRAVIS CREDIT UNION TD	11/07/2024	5.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048665	SANTA CRUZ COUNTY BANK TD	11/07/2024	5.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048664	PREFERRED BANK TD	11/07/2024	5.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048663	HANMI BANK TD	11/07/2024	5.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048662	COMMERCEWEST BANK TD	11/07/2024	5.1800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048661	CATHAY BANK TD	11/07/2024	5.2000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048670	TRAVIS CREDIT UNION TD	11/13/2024	5.2300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048669	BANK OF HOPE TD	11/13/2024	5.2300	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048674	NEW OMNI BANK NA TD	11/14/2024	5.1700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048677	TECHNOLOGY CREDIT UNION TD	11/14/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048676	PROVIDENT CREDIT UNION TD	11/14/2024	5.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048679	US METRO BANK TD	11/15/2024	5.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048680	CATHAY BANK TD	11/20/2024	5.2100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048702	OPEN BANK TD	12/04/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048705	US METRO BANK TD	12/04/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048704	PROVIDENT CREDIT UNION TD	12/04/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048685	SAFE CREDIT UNION TD	12/04/2024	5.2200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048684	POPPY BANK TD	12/04/2024	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048693	PACIFIC PREMIER BANK TD	12/05/2024	5.2200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048709	US METRO BANK TD	12/05/2024	5.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048708	PACIFIC PREMIER BANK TD	12/05/2024	5.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048706	AXOS BANK TD	12/05/2024	5.1700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048710	PACIFIC PREMIER BANK TD	12/06/2024	5.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048697	PROVIDENT CREDIT UNION TD	12/06/2024	5.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048696	CALIFORNIA BANK OF COMMERCE TD	12/06/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048695	BANK OF HOPE TD	12/06/2024	5.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048694	BANC OF CALIFORNIA NA TD	12/06/2024	5.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048716	PCB BANK TD	12/11/2024	5.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048715	FIVE STAR BANK TD	12/11/2024	5.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048721	HANMI BANK TD	12/12/2024	5.2200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048720	GOLDEN 1 CREDIT UNION TD	12/12/2024	5.2200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048719	AMERICAN RIVIERA BANK TD	12/12/2024	5.2200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048725	AMERICAN FIRST CREDIT UNION TD	12/13/2024	5.1900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
				5,060,000,000.00	5,060,000,000.00		
AIP:	0.00						
Book + AIP:	5,060,000,000.00			TIME DEPOSIT			

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2340002	08/16/2024	3.45900000	62,265,000.00	1.00	62,265,000.00
PMIA LOAN 2340003	10/18/2024	3.76300000	23,883,000.00	1.00	23,883,000.00
PMIA LOAN 2340004	03/21/2025	4.27300000	78,255,000.00	1.00	78,255,000.00
PMIA LOAN 2340005	03/21/2025	4.27300000	97,717,000.00	1.00	97,717,000.00
PMIA LOAN 2340006	03/21/2025	4.27300000	36,020,000.00	1.00	36,020,000.00
PMIA LOAN 2340007	04/18/2025	4.30900000	9,342,000.00	1.00	9,342,000.00
PMIA LOAN 2340008	05/16/2025	4.35800000	14,956,000.00	1.00	14,956,000.00
PMIA LOAN 2340009	05/16/2025	4.35800000	28,171,000.00	1.00	28,171,000.00
PMIA LOAN 2340010	06/20/2025	4.54300000	12,299,000.00	1.00	12,299,000.00
			362,908,000.00		362,908,000.00

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Total # of items:	911
Par Value:	180,354,910,562.04
Book Value:	178,003,244,268.40
Fair Value:	178,255,132,764.46
Accrual:	791,860,835.12
Total Book Value:	178,003,244,268.40
AIP:	37,493,832.05
Book + AIP:	178,040,738,100.45