

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2025

OFFICE OF THE TREASURER

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



Date: April 18, 2025

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.

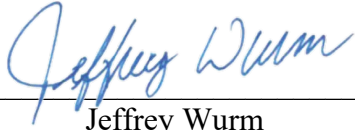
The required information is contained in the following two sections:

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 March 31, 2025, 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

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2025

(Dollars in thousands)

Portfolio Amount		\$ 156,792,961
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Effective Yield	4.299%
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Quarter-to-date Yield	4.338%
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Year-to-date Yield	4.459%
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Average Life (in days)	244
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Demand Bank Account Balances		\$ 2,664,643
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Total PMIA Resources		<u>\$ 159,457,604</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2025

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 40,147,336	23.95%
Bonds	-	0.00%
Notes	42,918,756	27.37%
Strips	-	0.00%
Total Governments	\$ 83,066,092	51.32%
Federal Agency Debentures	\$ 13,022,260	8.31%
Certificates of Deposit	14,500,000	9.25%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	29,244,125	18.65%
Time Deposits	5,184,500	3.31%
GNMAs	-	0.00%
Commercial Paper	10,600,785	6.76%
FHLMC / REMICS	1,138	0.00%
Corporate Bonds	940,730	0.60%
PMIA Loans	233,331	0.15%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	<u>\$ 156,792,961</u>	<u>100.00%</u>

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

3/31/2025

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 40,147,336,135.36	\$ 40,475,086,722.20	\$ 40,480,617,490.00	NA
Notes	\$ 42,918,275,329.21	\$ 42,905,793,758.30	\$ 43,039,332,894.00	\$ 377,246,656.00
Federal Agency:				
SBA	\$ 209,725,735.24	\$ 209,725,735.24	\$ 213,398,560.71	\$ 840,069.51
MBS-REMICs	\$ 1,137,937.87	\$ 1,137,937.87	\$ 1,127,788.60	\$ 4,964.16
Debentures	\$ 6,726,125,283.48	\$ 6,726,125,283.48	\$ 6,723,244,200.00	\$ 51,486,574.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,750,000,000.00	\$ 2,750,000,000.00	\$ 2,758,623,500.00	\$ 30,063,449.00
Discount Notes	\$ 29,244,125,236.00	\$ 29,523,194,138.66	\$ 29,512,185,000.00	NA
Supranational Debentures	\$ 3,336,408,572.81	\$ 3,335,613,056.14	\$ 3,334,716,800.00	\$ 19,165,126.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -		\$ -	\$ -
CDs and YCDs	\$ 14,500,000,000.00	\$ 14,500,000,000.00	\$ 14,500,669,836.83	\$ 173,222,847.19
Commercial Paper	\$ 10,600,784,777.74	\$ 10,703,897,041.65	\$ 10,704,693,041.66	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 940,730,522.83	\$ 940,109,761.72	\$ 935,812,095.00	\$ 7,807,479.16
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,184,500,000.00	\$ 5,184,500,000.00	\$ 5,184,500,000.00	NA
PMIA & GF Loans	\$ 233,331,000.00	\$ 233,331,000.00	\$ 233,331,000.00	NA
TOTAL	\$ 156,792,480,530.54	\$ 157,488,514,435.26	\$ 157,622,252,206.80	\$ 659,837,165.52

Fair Value Including Accrued Interest

\$ 158,282,089,372.32

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 (1.000849191)
 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 \$20,016,983.81 or \$20,000,000.00 x 1.000849191

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797NT0	U S TREAS BILL	04/01/2025	0.0000	3,100,000,000.00	3,059,047,579.85	0.99988 CITIBANK	3,099,643,283.00
912797NY9	U S TREAS BILL	04/08/2025	0.0000	750,000,000.00	740,896,425.00	0.99908 CITIBANK	749,310,622.50
912797NB9	U S TREAS BILL	04/10/2025	0.0000	500,000,000.00	494,186,527.80	0.99885 CITIBANK	499,423,920.00
912797NZ6	U S TREAS BILL	04/15/2025	0.0000	1,150,000,000.00	1,140,165,287.50	0.99827 CITIBANK	1,148,011,949.00
912797PA9	U S TREAS BILL	04/22/2025	0.0000	350,000,000.00	346,570,963.88	0.99746 CITIBANK	349,109,869.50
912797NC7	U S TREAS BILL	04/24/2025	0.0000	1,300,000,000.00	1,273,374,562.47	0.99724 CITIBANK	1,296,408,152.00
912797ND5	U S TREAS BILL	05/01/2025	0.0000	2,250,000,000.00	2,207,686,955.55	0.99643 CITIBANK	2,241,978,030.00
912797NE3	U S TREAS BILL	05/08/2025	0.0000	1,100,000,000.00	1,082,109,650.01	0.99563 CITIBANK	1,095,191,724.00
912797PH4	U S TREAS BILL	05/13/2025	0.0000	1,950,000,000.00	1,929,919,972.86	0.99508 CITIBANK	1,940,396,386.50
912797LB1	U S TREAS BILL	05/15/2025	0.0000	1,800,000,000.00	1,770,112,000.05	0.99483 CITIBANK	1,790,702,406.00
912797NM5	U S TREAS BILL	05/22/2025	0.0000	450,000,000.00	443,646,875.01	0.99405 CITIBANK	447,321,303.00
912797PK7	U S TREAS BILL	05/27/2025	0.0000	2,300,000,000.00	2,270,349,208.31	0.99346 CITIBANK	2,284,953,354.00
912797PR2	U S TREAS BILL	06/10/2025	0.0000	1,700,000,000.00	1,679,345,310.43	0.99195 CITIBANK	1,686,309,713.00
912797LN5	U S TREAS BILL	06/12/2025	0.0000	2,950,000,000.00	2,892,253,832.61	0.99171 CITIBANK	2,925,534,204.50
912797PU5	U S TREAS BILL	07/01/2025	0.0000	2,550,000,000.00	2,516,135,425.02	0.98958 CITIBANK	2,523,422,472.00
912797PZ4	U S TREAS BILL	07/08/2025	0.0000	300,000,000.00	296,379,499.98	0.98878 CITIBANK	296,632,749.00
912797LW5	U S TREAS BILL	07/10/2025	0.0000	2,300,000,000.00	2,246,120,827.84	0.98856 CITIBANK	2,273,681,192.00
912797QA8	U S TREAS BILL	07/15/2025	0.0000	1,200,000,000.00	1,183,926,210.39	0.98801 CITIBANK	1,185,617,892.00
912797PE1	U S TREAS BILL	07/17/2025	0.0000	1,450,000,000.00	1,420,753,572.24	0.98779 CITIBANK	1,432,295,732.00
912797PF8	U S TREAS BILL	07/24/2025	0.0000	2,100,000,000.00	2,058,481,511.80	0.98706 CITIBANK	2,072,819,511.00
912797MG9	U S TREAS BILL	08/07/2025	0.0000	300,000,000.00	287,032,500.00	0.98552 CITIBANK	295,655,442.00
912797PN1	U S TREAS BILL	08/14/2025	0.0000	3,800,000,000.00	3,725,105,422.91	0.98477 CITIBANK	3,742,141,390.00
912797PP6	U S TREAS BILL	08/21/2025	0.0000	300,000,000.00	293,600,804.16	0.98411 CITIBANK	295,232,784.00
912797PQ4	U S TREAS BILL	08/28/2025	0.0000	600,000,000.00	588,659,152.74	0.98338 CITIBANK	590,026,374.00
912797MH7	U S TREAS BILL	09/04/2025	0.0000	300,000,000.00	287,783,250.00	0.98267 CITIBANK	294,801,030.00
912797PW1	U S TREAS BILL	09/11/2025	0.0000	3,400,000,000.00	3,332,234,534.05	0.98186 CITIBANK	3,338,329,066.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797PY7	U S TREAS BILL	09/25/2025	0.0000	300,000,000.00	293,811,241.65	0.98039 CITIBANK	294,115,983.00
912797NU7	U S TREAS BILL	12/26/2025	0.0000	300,000,000.00	287,647,031.25	0.97184 CITIBANK	291,550,956.00
				40,850,000,000.00	40,147,336,135.36		40,480,617,490.00
AIP:		0.00					
Book + AIP:		40,147,336,135.36	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,250,000,000.00	2,249,172,792.06	0.99828	0.01040	746	CITIBANK	2,246,132,835.00	23,416,785.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	900,000,000.00	899,390,365.02	1.00004	0.01424	4451	CITIBANK	900,035,190.00	12,820,059.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	299,646,430.86	0.99703	0.00845	124	CITIBANK	299,109,375.00	2,535,372.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	1,800,000,000.00	1,796,434,775.92	0.99648	0.00691	1298	CITIBANK	1,793,671,884.00	12,443,364.00
912828ZW3	U S TREAS NOTE	06/30/2025	0.2500	300,000,000.00	297,120,244.56	0.99020	0.00062	845	CITIBANK	297,058,596.00	188,535.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	2,050,000,000.00	2,050,799,975.60	1.00082	0.01162	638	CITIBANK	2,051,681,615.00	23,834,079.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,345,208,418.93	0.99637	0.00629	834	CITIBANK	1,345,095,706.50	8,502,759.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	900,000,000.00	899,419,585.14	1.00156	0.00787	293	CITIBANK	901,406,250.00	7,085,637.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,178,970.76	0.99547	0.00476	519	CITIBANK	597,281,250.00	2,859,114.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,348,759,665.39	0.99578	0.00388	467	CITIBANK	1,344,304,701.00	5,244,304.50
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,779,589.22	1.00297	0.00434	3783	CITIBANK	902,671,920.00	3,913,047.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,773,822.44	0.99695	0.00161	685	CITIBANK	199,390,626.00	323,370.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,850,083.94	1.00371	0.00013	661	CITIBANK	903,339,810.00	122,949.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	800,682,131.60	1.00047	0.01961	538	CITIBANK	800,375,040.00	15,692,304.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,743,902.77	1.00473	0.02099	448	CITIBANK	854,017,610.00	17,845,308.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,071,737.08	0.99328	0.01259	669	CITIBANK	794,625,000.00	10,077,352.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,183,677.13	0.99930	0.01175	824	CITIBANK	749,472,660.00	8,818,680.00
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,615,935.59	1.00092	0.01068	370	CITIBANK	600,550,800.00	6,410,220.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	600,000,000.00	598,706,408.19	1.00109	0.00704	4420	CITIBANK	600,656,280.00	4,226,520.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	599,178,832.14	0.99895	0.00497	238	CITIBANK	599,367,192.00	2,983,428.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,098,955,816.20	1.00453	0.00402	174	CITIBANK	1,104,984,430.00	4,423,914.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	549,256,321.28	1.00508	0.00213	655	CITIBANK	552,792,955.00	1,175,102.50
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,860,851.88	1.00863	0.02046	961	CITIBANK	100,863,280.00	2,046,961.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,100,000,000.00	1,094,325,614.56	0.99555	0.01371	1892	CITIBANK	1,095,101,568.00	15,090,812.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,251,346,272.90	1.00941	0.01633929	CITIBANK		1,261,767,625.00	20,424,112.50
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	600,000,000.00	601,421,382.96	1.00730	0.01162638	CITIBANK		604,382,820.00	6,975,828.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	796,891,833.72	1.00605	0.00944751	CITIBANK		804,843,760.00	7,558,008.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	801,575,437.66	1.00484	0.00725138	CITIBANK		803,872,000.00	5,801,104.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	846,800,182.54	1.00504	0.00543854	CITIBANK		854,283,235.00	4,622,759.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	300,000,000.00	298,736,471.85	0.99676	0.00326087	CITIBANK		299,027,343.00	978,261.00
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	500,000,000.00	497,946,150.97	0.99316	0.00009563	CITIBANK		496,580,000.00	47,815.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	598,219,105.36	1.00977	0.02134615	CITIBANK		605,859,360.00	12,807,690.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,628,852.84	1.00238	0.01732044	CITIBANK		751,787,100.00	12,990,330.00
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,024,293.59	1.00465	0.01424451	CITIBANK		602,789,040.00	8,546,706.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	601,524,186.00	1.00688	0.01286058	CITIBANK		604,125,000.00	7,716,348.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,848,358.74	1.00496	0.01068370	CITIBANK		351,736,315.00	3,739,295.00
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	350,000,000.00	349,203,963.19	1.00313	0.00683702	CITIBANK		351,093,750.00	2,392,957.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	893,194,982.40	1.00324	0.00512776	CITIBANK		902,917,980.00	4,614,984.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	950,000,000.00	951,819,030.02	1.00344	0.00358696	CITIBANK		953,265,625.00	3,407,612.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,541,318,704.78	1.00602	0.00196332	CITIBANK		1,559,324,180.00	3,043,146.00
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,381,019.73	1.01160	0.01703039	CITIBANK		606,960,960.00	10,218,234.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	787,588,833.24	0.98617	0.00816989	CITIBANK		788,937,504.00	6,535,912.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	501,170,423.67	1.00992	0.00918508	CITIBANK		504,960,950.00	4,592,540.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	744,082,942.67	0.99625	0.00466160	CITIBANK		747,187,500.00	3,496,200.00
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	947,234,244.63	0.98758	0.00155910	CITIBANK		938,199,223.50	1,481,145.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	900,000,000.00	898,211,696.79	0.99902	0.01788462	CITIBANK		899,121,096.00	16,096,158.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	896,383,963.94	1.00523	0.01561119	CITIBANK		904,710,960.00	14,050,071.00
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	148,229,611.29	1.00247	0.01175824	CITIBANK		150,370,650.00	1,763,736.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest			
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,300,000,000.00	1,288,352,298.87	1.00238	0.00347826	CITIBANK	1,303,097,640.00	4,521,738.00			
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	300,000,000.00	298,831,566.66	0.99920	0.00179008	CITIBANK	299,759,766.00	537,024.00			
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	293,625,732.90	1.00281	0.01005525	CITIBANK	300,843,750.00	3,016,575.00			
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	600,000,000.00	597,137,123.22	1.01086	0.00369565	CITIBANK	606,515,640.00	2,217,390.00			
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	504,470,564.58	1.00168	0.00662983	CITIBANK	500,840,000.00	3,314,915.00			
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	448,889,453.73	0.98652	0.00315217	CITIBANK	443,935,548.00	1,418,476.50			
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,559,526.50	1.00633	0.01732044	CITIBANK	301,898,430.00	5,196,132.00			
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	300,000,000.00	299,029,598.10	1.00117	0.00347826	CITIBANK	300,351,570.00	1,043,478.00			
				43,000,000,000.00	42,905,793,758.30				43,039,332,894.00	377,246,656.00			
AIP:				12,481,570.91									
Book + AIP:				42,918,275,329.21	TREASURY NOTE								

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83164FT87	SBA POOL #505075	08/25/2025	5.1250	14,532.96	14,532.96	0.98998 CITIBANK	14,387.33	62.07
83164GTL6	SBA POOL #505955	07/25/2027	4.8000	66,102.85	66,102.85	0.99933 CITIBANK	66,058.56	264.41
83164GVQ2	SBA POOL #506023	08/25/2027	4.8000	101,644.44	101,644.44	0.99428 CITIBANK	101,063.34	406.58
83164GU34	SBA POOL #506002	08/25/2027	4.8000	245,207.43	245,207.43	1.00247 CITIBANK	245,813.58	980.83
83164GXL1	SBA POOL #506083	11/25/2027	4.8000	169,033.73	169,033.73	0.99428 CITIBANK	168,067.36	676.13
83164G3E0	SBA POOL #506197	12/25/2027	4.8000	89,372.42	89,372.42	0.99055 CITIBANK	88,527.76	357.49
83164G4W9	SBA POOL #506237	01/25/2028	4.8000	31,326.36	31,326.36	0.99585 CITIBANK	31,196.32	125.31
83164HBL3	SBA POOL #506343	02/25/2028	4.8000	82,345.73	82,345.73	0.99578 CITIBANK	81,998.23	329.38
83164HBY5	SBA POOL #506355	05/25/2028	4.8000	88,796.69	88,796.69	1.00514 CITIBANK	89,253.02	355.19
83164HFC9	SBA POOL #506463	07/25/2028	4.8000	40,007.35	40,007.35	1.00718 CITIBANK	40,294.60	160.03
83164HGN4	SBA POOL #506505	09/25/2028	4.8000	2,929.08	2,929.08	0.99919 CITIBANK	2,926.69	11.72
83164HGT1	SBA POOL #506510	10/25/2028	4.8000	29,354.12	29,354.12	0.99443 CITIBANK	29,190.47	117.42
83164HJY7	SBA POOL #506579	11/25/2028	4.8000	121,580.29	121,580.29	0.99587 CITIBANK	121,077.68	486.32
83164HMP2	SBA POOL #506666	12/25/2028	4.8000	161,533.37	161,533.37	0.99743 CITIBANK	161,117.74	646.13
83164HQB9	SBA POOL #506750	02/25/2029	4.8000	173,794.79	173,794.79	1.00718 CITIBANK	175,042.64	695.18
83164HT26	SBA POOL #506869	04/25/2029	4.8000	188,136.66	188,136.66	0.99995 CITIBANK	188,126.50	752.55
83164HW48	SBA POOL #506967	08/25/2029	4.8000	447,380.22	447,380.22	1.01189 CITIBANK	452,698.68	1,789.52
83164HY38	SBA POOL #507030	09/25/2029	4.8000	951,906.15	951,906.15	1.00598 CITIBANK	957,594.74	3,807.62
83164H3K4	SBA POOL #507102	10/25/2029	4.8000	383,910.84	383,910.84	0.99684 CITIBANK	382,698.07	1,535.64
83164H5J5	SBA POOL #507149	01/25/2030	4.8000	673,904.35	673,904.35	0.99684 CITIBANK	671,775.49	2,695.62
83164H4C1	SBA POOL #507119	01/25/2030	4.8000	203,597.28	203,597.28	0.99421 CITIBANK	202,419.27	814.39
83164JAQ9	SBA POOL #507215	03/25/2030	4.8000	1,435,525.66	1,435,525.66	1.00368 CITIBANK	1,440,811.27	5,742.10
83164JAG1	SBA POOL #507207	03/25/2030	4.8000	627,125.69	627,125.69	1.00131 CITIBANK	627,948.48	2,508.50
83164JB47	SBA POOL #507259	05/25/2030	4.8000	781,981.68	781,981.68	1.00495 CITIBANK	785,848.58	3,127.93

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83164JA89	SBA POOL #507231	05/25/2030	4.8000	1,026,322.96	1,026,322.96	1.01285 CITIBANK	1,039,508.13	4,105.29
83164JEE2	SBA POOL #507333	06/25/2030	4.8000	1,557,619.11	1,557,619.11	1.01133 CITIBANK	1,575,265.38	6,230.48
83164JES1	SBA POOL #507345	07/25/2030	4.8000	553,122.85	553,122.85	1.01070 CITIBANK	559,040.71	2,212.49
83164JGN0	SBA POOL #507405	08/25/2030	4.8000	268,737.74	268,737.74	1.00422 CITIBANK	269,872.62	1,074.95
83164JG67	SBA POOL #507421	09/25/2030	4.8000	403,302.77	403,302.77	1.00422 CITIBANK	405,005.92	1,613.21
83164JH82	SBA POOL #507455	09/25/2030	4.8000	478,175.49	478,175.49	1.00226 CITIBANK	479,254.25	1,912.70
83164JKL9	SBA POOL #507499	10/25/2030	4.8000	453,189.94	453,189.94	1.00226 CITIBANK	454,212.34	1,812.76
83164JMW3	SBA POOL #507573	01/25/2031	4.8000	776,509.11	776,509.11	1.00301 CITIBANK	778,843.30	3,106.04
83164JNE2	SBA POOL #507589	01/25/2031	4.8000	1,489,751.24	1,489,751.24	1.00050 CITIBANK	1,490,496.12	5,959.00
83164JKU9	SBA POOL #507507	02/25/2031	4.8000	816,059.89	816,059.89	0.99747 CITIBANK	813,991.18	3,264.24
83164JPW0	SBA POOL #507637	03/25/2031	4.8250	1,018,088.66	1,018,088.66	1.01979 CITIBANK	1,038,237.65	4,093.56
83164JQV1	SBA POOL #507668	04/25/2031	4.8250	322,476.03	322,476.03	1.00845 CITIBANK	325,200.31	1,296.62
83164JML7	SBA POOL #507563	04/25/2031	4.8000	705,519.70	705,519.70	0.99747 CITIBANK	703,731.21	2,822.08
83164JSC1	SBA POOL #507715	05/25/2031	4.8250	174,863.66	174,863.66	1.01275 CITIBANK	177,093.17	703.10
83164JRW8	SBA POOL #507701	05/25/2031	4.8250	499,334.53	499,334.53	1.01043 CITIBANK	504,540.59	2,007.74
83164JSZ0	SBA POOL #507736	06/25/2031	4.8250	138,571.39	138,571.39	1.01492 CITIBANK	140,638.18	557.17
83164JWU6	SBA POOL #507859	09/25/2031	4.8250	1,503,401.65	1,503,401.65	1.01492 CITIBANK	1,525,824.89	6,044.93
83164JXB7	SBA POOL #507874	10/25/2031	4.8250	401,453.55	401,453.55	0.99566 CITIBANK	399,711.64	1,614.18
83164JZ25	SBA POOL #507961	01/25/2032	4.8250	1,127,997.26	1,127,997.26	0.99924 CITIBANK	1,127,135.47	4,535.49
83164J2A3	SBA POOL #507969	01/25/2032	4.8250	2,341,853.72	2,341,853.72	1.01492 CITIBANK	2,376,782.47	9,416.20
83164J3Y0	SBA POOL #508015	02/25/2032	4.8250	698,488.88	698,488.88	1.02040 CITIBANK	712,735.26	2,808.51
83164J5L6	SBA POOL #508051	04/25/2032	4.8250	279,042.36	279,042.36	1.02248 CITIBANK	285,314.67	1,121.98
83164J5J1	SBA POOL #508049	04/25/2032	4.8250	603,082.57	603,082.57	1.00068 CITIBANK	603,489.65	2,424.89
83164J7G5	SBA POOL #508095	05/25/2032	4.8250	1,163,473.30	1,163,473.30	1.01207 CITIBANK	1,177,516.42	4,678.13

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83164KBJ1	SBA POOL #508141	08/25/2032	4.8250	110,804.24	110,804.24	0.99761	CITIBANK	110,539.53	445.53
83164KD42	SBA POOL #508223	09/25/2032	4.8250	776,305.48	776,305.48	1.01207	CITIBANK	785,675.49	3,121.39
83164KFN8	SBA POOL #508273	12/25/2032	4.8500	1,349,637.29	1,349,637.29	0.98860	CITIBANK	1,334,250.08	5,454.78
83164KGM9	SBA POOL #508304	03/25/2033	4.8500	1,085,028.57	1,085,028.57	0.99933	CITIBANK	1,084,297.26	4,385.32
83164KH89	SBA POOL #508355	03/25/2033	4.8500	144,255.75	144,255.75	1.01808	CITIBANK	146,864.62	583.03
83164KJW4	SBA POOL #508377	04/25/2033	4.8750	2,086,339.23	2,086,339.23	1.02720	CITIBANK	2,143,083.48	8,475.75
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.8750	970,209.08	970,209.08	1.01358	CITIBANK	983,380.64	3,941.47
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.9250	363,192.59	363,192.59	1.00819	CITIBANK	366,168.59	1,490.60
83164KS38	SBA POOL #508638 FR	01/25/2034	5.6250	1,394,792.09	1,394,792.09	1.01843	CITIBANK	1,420,503.69	6,538.09
83164KUG6	SBA POOL #508683 FR	06/25/2034	5.5000	85,355.68	85,355.68	1.02400	CITIBANK	87,404.05	391.21
83164KVK6	SBA POOL #508718	08/25/2034	5.2500	1,567,137.81	1,567,137.81	1.02713	CITIBANK	1,609,649.56	6,856.23
83164KX81	SBA POOL #508803 FR	02/25/2035	5.1000	383,567.94	383,567.94	1.01214	CITIBANK	388,224.84	1,630.16
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.7750	440,241.19	440,241.19	1.01571	CITIBANK	447,158.26	1,751.79
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.7750	862,621.27	862,621.27	1.01147	CITIBANK	872,512.09	3,432.51
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.7750	743,405.22	743,405.22	1.02138	CITIBANK	759,300.71	2,958.13
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.7500	443,254.19	443,254.19	1.02220	CITIBANK	453,093.55	1,754.55
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.7500	2,035,355.72	2,035,355.72	1.00417	CITIBANK	2,043,837.05	8,056.62
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.7500	963,978.32	963,978.32	1.00417	CITIBANK	967,995.22	3,815.75
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.7750	480,257.81	480,257.81	1.00270	CITIBANK	481,554.99	1,911.03
83164LLQ2	SBA POOL #509335 FR	10/25/2037	4.5000	1,394,902.07	1,394,902.07	1.01182	CITIBANK	1,411,394.00	5,230.88
83164LM81	SBA POOL #509383 FR	06/25/2038	4.5250	1,689,526.33	1,689,526.33	1.01530	CITIBANK	1,715,369.32	6,370.92
83164LNV9	SBA POOL #509404 FR	08/25/2038	4.6000	5,420,504.54	5,420,504.54	1.02278	CITIBANK	5,543,961.95	20,778.60
83164LPT2	SBA POOL #509434 FR	11/25/2038	4.6500	603,756.04	603,756.04	1.01290	CITIBANK	611,544.49	2,339.55
83164LRF0	SBA POOL #509486	04/25/2039	4.6500	1,783,527.58	1,783,527.58	1.00473	CITIBANK	1,791,956.53	6,911.17

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83164LSF9	SBA POOL #509518	06/25/2039	4.6500	2,162,770.51	2,162,770.51	1.00299 CITIBANK	2,169,237.19	8,380.74
83164LVF5	SBA POOL #509614	01/25/2040	4.6500	6,360,173.46	6,360,173.46	1.01106 CITIBANK	6,430,497.90	24,645.67
83164LXC0	SBA POOL #509675	05/25/2040	4.6500	2,014,290.52	2,014,290.52	1.02136 CITIBANK	2,057,323.82	7,805.38
83164LX22	SBA POOL #509697 FR	09/25/2040	4.6500	4,003,287.15	4,003,287.15	1.02136 CITIBANK	4,088,813.38	15,512.74
83164LY96	SBA POOL #509736 FR	10/25/2040	4.7000	4,825,886.82	4,825,886.82	1.00959 CITIBANK	4,872,186.38	18,901.39
83164LZW4	SBA POOL #509757	12/25/2040	4.7000	4,814,629.12	4,814,629.12	1.00959 CITIBANK	4,860,820.67	18,857.30
83164L2Z3	SBA POOL #509792	02/25/2041	4.7500	738,326.71	738,326.71	1.00620 CITIBANK	742,901.38	2,922.54
83164L3S8	SBA POOL #509809	03/25/2041	4.7500	2,840,615.25	2,840,615.25	1.03972 CITIBANK	2,953,447.33	11,244.10
83164L4M0	SBA POOL #509828	04/25/2041	4.7500	2,103,911.26	2,103,911.26	1.03112 CITIBANK	2,169,380.77	8,327.98
83164L4J7	SBA POOL #509825	04/25/2041	4.7500	3,792,003.52	3,792,003.52	1.03375 CITIBANK	3,919,979.85	15,010.01
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.7500	7,473,206.73	7,473,206.73	1.02186 CITIBANK	7,636,593.45	29,581.44
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.7500	1,963,479.34	1,963,479.34	1.01021 CITIBANK	1,983,516.65	7,772.11
83164L5K3	SBA POOL #509850	11/25/2041	4.7500	4,172,488.44	4,172,488.44	1.02186 CITIBANK	4,263,711.55	16,516.10
83164MA82	SBA POOL #509931	12/25/2041	4.7500	687,882.61	687,882.61	1.00825 CITIBANK	693,559.02	2,722.87
83164MBL2	SBA POOL #509943	01/25/2042	4.7500	2,825,838.20	2,825,838.20	1.00656 CITIBANK	2,844,364.40	11,185.61
83164MBK4	SBA POOL #509942	01/25/2042	4.7500	8,100,697.64	8,100,697.64	1.00656 CITIBANK	8,153,805.81	32,065.26
83164MCB3	SBA POOL #509966	03/25/2042	4.7500	8,276,957.97	8,276,957.97	1.01648 CITIBANK	8,413,345.68	32,762.96
83164MCD9	SBA POOL #509968	03/25/2042	4.7500	4,706,162.85	4,706,162.85	1.00825 CITIBANK	4,744,993.40	18,628.56
83164MCX5	SBA POOL #509986	04/25/2042	4.7500	4,900,375.40	4,900,375.40	1.03432 CITIBANK	5,068,531.78	19,397.32
83164MC64	SBA POOL #509993	05/25/2042	4.7500	4,438,402.54	4,438,402.54	1.03432 CITIBANK	4,590,706.32	17,568.68
83164MBC2	SBA POOL #509935	07/25/2042	4.7500	7,115,898.08	7,115,898.08	1.01021 CITIBANK	7,188,515.82	28,167.10
83164MD30	SBA POOL #510022	07/25/2042	4.7500	4,823,843.38	4,823,843.38	1.02223 CITIBANK	4,931,072.59	19,094.38
83164MGH6	SBA POOL #510100	10/25/2042	4.7500	6,641,228.96	6,641,228.96	1.01261 CITIBANK	6,724,994.78	26,288.20
83164MH69	SBA POOL #510153	03/25/2043	4.7500	12,812,446.10	12,812,446.10	1.00517 CITIBANK	12,878,737.70	50,715.93

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8316A0GC8	SBA POOL #530194	07/25/2047	5.0000	29,560,784.17	29,560,784.17	1.03236 CITIBANK	30,517,371.15	123,169.93
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.0000	14,480,723.98	14,480,723.98	1.02557 CITIBANK	14,851,054.02	60,336.35
				209,725,735.24	209,725,735.24		213,398,560.71	840,069.51
AIP:		0.00						
Book + AIP:		209,725,735.24	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	1,137,937.87	1,137,937.87	0.99108	5.23490000 CITIBANK	1,127,788.60	4,964.16
				333,159,000.00	1,137,937.87				1,127,788.60	4,964.16
AIP:		0.00								
Book + AIP:		1,137,937.87	FNMA CMO							

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3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00047	0.02135417	CITIBANK		150,070,500.00	3,203,125.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,901,703.67	0.98484	0.00037500	CITIBANK		73,863,000.00	28,125.00
				225,000,000.00	224,901,703.67					223,933,500.00	3,231,250.50
AIP:		0.00									
Book + AIP:		224,901,703.67	FNMA DEB								

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3130ARNJ6	FHLB DEB	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.99988	0.00000000	CITIBANK	99,988,000.00	0.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.99988	0.00000000	CITIBANK	199,976,000.00	0.00
3130B3RX3	FHLB DEB	05/30/2025	4.3050	150,000,000.00	150,000,000.00	0.99974	0.01566542	CITIBANK	149,961,000.00	2,349,813.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,996,176.55	1.00025	0.01477431	CITIBANK	50,012,500.00	738,715.50
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.99769	0.00865750	CITIBANK	199,538,000.00	1,731,500.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00131	0.01250000	CITIBANK	150,196,500.00	1,875,000.00
3130B4HC8	FHLB DEB	07/01/2025	4.1400	100,000,000.00	100,000,000.00	0.99960	0.00966000	CITIBANK	99,960,000.00	966,000.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.00326	0.00000000	CITIBANK	150,489,000.00	0.00
3130B5M54	FHLB DEB	10/29/2025	4.1300	100,000,000.00	100,000,000.00	0.99970	0.00149139	CITIBANK	99,970,000.00	149,139.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.99270	0.01033333	CITIBANK	99,270,000.00	1,033,333.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	0.99988	0.00863333	CITIBANK	149,982,000.00	1,294,999.50
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	1.00100	0.00341556	CITIBANK	150,150,000.00	512,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00840	0.00000000	CITIBANK	151,260,000.00	0.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.96797	0.00443333	CITIBANK	96,797,000.00	443,333.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.01025	0.01222500	CITIBANK	151,537,500.00	1,833,750.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,991,980.77	1.00015	0.01888889	CITIBANK	50,007,500.00	944,444.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.98765	0.00331972	CITIBANK	148,147,500.00	497,958.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.98172	0.01229167	CITIBANK	98,172,000.00	1,229,167.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,821,745.64	1.01573	0.02269444	CITIBANK	101,573,000.00	2,269,444.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	101,360,939.50	1.00501	0.00240625	CITIBANK	100,501,000.00	240,625.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.00803	0.01139750	CITIBANK	151,204,500.00	1,709,625.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.01147	0.01275444	CITIBANK	151,720,500.00	1,913,166.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	1.00034	0.00000000	CITIBANK		150,051,000.00	0.00
				2,950,000,000.00	2,951,170,842.46					2,950,464,500.00	21,732,346.50
AIP:		0.00									
Book + AIP:		2,951,170,842.46	FHLB DEB								

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3134GXQS6	FHLMC DEB	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.99988	0.00000000	CITIBANK	99,988,000.00	0.00
3134GXSU9	FHLMC DEB	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.99897	0.01366667	CITIBANK	99,897,000.00	1,366,667.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.99668	0.00755333	CITIBANK	149,502,000.00	1,132,999.50
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.99748	0.00836000	CITIBANK	199,496,000.00	1,672,000.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,937,006.02	0.98807	0.00072917	CITIBANK	98,807,000.00	72,917.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.99557	0.01270833	CITIBANK	99,557,000.00	1,270,833.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,829,419.64	0.98177	0.00008333	CITIBANK	49,088,500.00	4,166.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.99591	0.01740278	CITIBANK	199,182,000.00	3,480,556.00
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99407	0.01553819	CITIBANK	149,110,500.00	2,330,728.50
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.99365	0.00782222	CITIBANK	149,047,500.00	1,173,333.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.99903	0.00044444	CITIBANK	99,903,000.00	44,444.00
				1,400,000,000.00	1,399,766,425.66				1,393,578,500.00	12,548,644.50
AIP:		0.00								
Book + AIP:		1,399,766,425.66	FHLMC DEB							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	0.99988	0.00000000		CITIBANK	149,982,000.00	0.00
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	1.00080	0.01652778		CITIBANK	150,120,000.00	2,479,167.00
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00229	0.00854167		CITIBANK	150,343,500.00	1,281,250.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.99823	0.00319000		CITIBANK	149,734,500.00	478,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00251	0.00000000		CITIBANK	150,376,500.00	0.00
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00649	0.00819444		CITIBANK	150,973,500.00	1,229,166.00
3133ER2H3	FFCB DEB	02/03/2026	4.1250	100,000,000.00	99,903,380.82	1.00023	0.00664583		CITIBANK	100,023,000.00	664,583.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00883	0.00000000		CITIBANK	151,324,500.00	0.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,964,621.82	1.00670	0.02071528		CITIBANK	100,670,000.00	2,071,528.00
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,224,978.90	1.00720	0.01040625		CITIBANK	100,720,400.00	1,040,625.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,939,310.39	1.00980	0.00395833		CITIBANK	151,470,000.00	593,749.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,997,393.59	0.99776	0.00301389		CITIBANK	49,888,000.00	150,694.50
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,859,621.14	0.99278	0.01117708		CITIBANK	99,278,000.00	1,117,708.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.01949	0.00000000		CITIBANK	152,923,500.00	0.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,954,337.16	1.00303	0.00550000		CITIBANK	50,151,500.00	275,000.00
3133ERNCL	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,713,936.83	1.00224	0.00687500		CITIBANK	100,224,000.00	687,500.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,930,366.32	0.97921	0.00204167		CITIBANK	97,920,800.00	204,167.00
3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,798,364.72	0.99144	0.01700694		CITIBANK	99,144,000.00	1,700,694.00
				2,150,000,000.00	2,150,286,311.69					2,155,267,700.00	13,974,332.50
AIP:		0.00									
Book + AIP:		2,150,286,311.69	FFCB DEB								

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45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,999,490.33	0.99864	0.01266667	CITIBANK	49,932,000.00	633,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00160	0.01331250	CITIBANK	150,240,000.00	1,996,875.00
4581X0DN5	IADB DEB	07/15/2025	0.6250	150,000,000.00	148,474,543.56	0.98911	0.00131944	CITIBANK	148,366,500.00	197,916.00
459058EP4	IBRD DEB	07/29/2025	2.5000	50,000,000.00	49,705,109.65	0.99373	0.00430556	CITIBANK	49,686,500.00	215,278.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.99438	0.00505000	CITIBANK	99,438,000.00	505,000.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.99801	0.00000000	CITIBANK	149,701,500.00	0.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99526	0.00704167	CITIBANK	149,289,000.00	1,056,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,976,582.33	1.00000	0.00730944	CITIBANK	50,000,000.00	365,472.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.96759	0.00071667	CITIBANK	96,759,000.00	71,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.99872	0.00342361	CITIBANK	149,808,000.00	513,541.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00067	0.00000000	CITIBANK	150,100,500.00	0.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99855	0.01010000	CITIBANK	99,855,000.00	1,010,000.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00100	0.01095000	CITIBANK	150,150,000.00	1,642,500.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.99035	0.00843750	CITIBANK	99,035,000.00	843,750.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99135	0.00306667	CITIBANK	148,702,500.00	460,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00455	0.00000000	CITIBANK	150,682,500.00	0.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,985,604.02	1.00417	0.00537500	CITIBANK	100,417,000.00	537,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00301	0.00411639	CITIBANK	100,301,000.00	411,639.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.00987	0.00000000	CITIBANK	151,480,500.00	0.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.01442	0.01175750	CITIBANK	50,721,000.00	587,875.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.99142	0.00441944	CITIBANK	99,142,000.00	441,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99004	0.00238667	CITIBANK	99,004,000.00	238,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,418,307.97	1.01212	0.02125625	CITIBANK	40,484,800.00	850,250.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	1.00251	0.00044444	CITIBANK	150,376,500.00	66,666.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.01221	0.02177833 CITIBANK	151,831,500.00	3,266,749.50
45950KDHO	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,692,121.58	1.00723	0.01050694 CITIBANK	100,723,000.00	1,050,694.00
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.97932	0.00192850 CITIBANK	146,898,000.00	289,275.00
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.01729	0.00937500 CITIBANK	152,593,500.00	1,406,250.00
459058KQ5	IBRD DEB	02/14/2030	3.8750	100,000,000.00	97,361,296.70	0.98998	0.00506033 CITIBANK	98,998,000.00	506,033.00
AIP:				3,340,000,000.00	3,335,613,056.14			3,334,716,800.00	19,165,126.50
Book + AIP:		795,516.67							
		3,336,408,572.81		SUPRANAT'L DEB					

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3134H1ZY2	FHLMC DEB CL	04/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99988	0.00000000	CITIBANK	149,982,000.00	0.00
3134H1ZW6	FHLMC DEB CL	04/01/2025	5.1400	150,000,000.00	150,000,000.00	0.99988	0.00000000	CITIBANK	149,982,000.00	0.00
3134H12X0	FHLMC DEB CL	04/01/2025	5.1750	100,000,000.00	100,000,000.00	0.99988	0.00000000	CITIBANK	99,988,000.00	0.00
3135GASW2	FNMA DEB CL	07/01/2027	5.1600	100,000,000.00	100,000,000.00	1.00161	0.01290000	CITIBANK	100,161,000.00	1,290,000.00
3135GATP6	FNMA DEB CL	10/01/2027	5.0500	150,000,000.00	150,000,000.00	1.02538	0.00000000	CITIBANK	153,807,000.00	0.00
3136GA2X6	FNMA DEB CL	12/17/2027	4.5000	150,000,000.00	150,000,000.00	1.00015	0.01287500	CITIBANK	150,022,500.00	1,931,250.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00469	0.02083333	CITIBANK	150,703,500.00	3,124,999.50
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.00250	0.01513333	CITIBANK	150,375,000.00	2,269,999.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.00451	0.02262361	CITIBANK	150,676,500.00	3,393,541.50
3134HBBA8	FHLMC DEB CL	03/01/2029	4.8250	150,000,000.00	150,000,000.00	0.99914	0.00455694	CITIBANK	149,871,000.00	683,541.00
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.00641	0.02496056	CITIBANK	150,961,500.00	3,744,084.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00596	0.00962194	CITIBANK	201,192,000.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	0.99830	0.01062500	CITIBANK	149,745,000.00	1,593,750.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	0.99625	0.01877083	CITIBANK	149,437,500.00	2,815,624.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00609	0.01666611	CITIBANK	150,913,500.00	2,499,916.50
3135GAZJ3	FNMA DEB CL	11/26/2029	5.0000	150,000,000.00	150,000,000.00	0.99787	0.01736111	CITIBANK	149,680,500.00	2,604,166.50
3134HA6D0	FHLMC DEB CL	02/12/2030	5.0200	150,000,000.00	150,000,000.00	1.00056	0.00683278	CITIBANK	150,084,000.00	1,024,917.00
45906M6A4	IBRD DEB CL	02/12/2030	4.6250	150,000,000.00	150,000,000.00	1.00612	0.00629514	CITIBANK	150,918,000.00	944,271.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00123	0.00219000	CITIBANK	100,123,000.00	219,000.00
				2,750,000,000.00	2,750,000,000.00				2,758,623,500.00	30,063,449.00
AIP:		0.00								
Book + AIP:		2,750,000,000.00	CALLABLE DEB							

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313385DU7	FHLB DN	04/01/2025	0.0000	800,000,000.00	777,178,916.68	0.99954 CITIBANK	799,632,000.00
313385DX1	FHLB DN	04/04/2025	0.0000	100,000,000.00	97,888,722.22	0.99919 CITIBANK	99,919,000.00
313385EE2	FHLB DN	04/11/2025	0.0000	400,000,000.00	395,711,041.68	0.99838 CITIBANK	399,352,000.00
313385EJ1	FHLB DN	04/15/2025	0.0000	150,000,000.00	148,582,500.00	0.99792 CITIBANK	149,688,000.00
313385EQ5	FHLB DN	04/21/2025	0.0000	100,000,000.00	98,601,236.11	0.99722 CITIBANK	99,722,000.00
313385ET9	FHLB DN	04/24/2025	0.0000	200,000,000.00	197,871,611.12	0.99687 CITIBANK	199,374,000.00
313385EU6	FHLB DN	04/25/2025	0.0000	550,000,000.00	538,701,152.77	0.99676 CITIBANK	548,218,000.00
313385EX0	FHLB DN	04/28/2025	0.0000	700,000,000.00	684,102,388.90	0.99641 CITIBANK	697,487,000.00
313385FA9	FHLB DN	05/01/2025	0.0000	100,000,000.00	98,500,375.00	0.99608 CITIBANK	99,608,000.00
313385FB7	FHLB DN	05/02/2025	0.0000	400,000,000.00	391,305,750.00	0.99597 CITIBANK	398,388,000.00
313385FE1	FHLB DN	05/05/2025	0.0000	400,000,000.00	392,754,402.78	0.99562 CITIBANK	398,248,000.00
313385FM3	FHLB DN	05/12/2025	0.0000	300,000,000.00	294,585,861.12	0.99481 CITIBANK	298,443,000.00
313385GD2	FHLB DN	05/28/2025	0.0000	900,000,000.00	881,423,069.46	0.99297 CITIBANK	893,673,000.00
313385GF7	FHLB DN	05/30/2025	0.0000	900,000,000.00	880,661,236.10	0.99274 CITIBANK	893,466,000.00
313385GJ9	FHLB DN	06/02/2025	0.0000	200,000,000.00	195,954,708.34	0.99239 CITIBANK	198,478,000.00
313385GR1	FHLB DN	06/09/2025	0.0000	200,000,000.00	196,402,430.56	0.99159 CITIBANK	198,318,000.00
313385GU4	FHLB DN	06/12/2025	0.0000	100,000,000.00	98,856,000.00	0.99124 CITIBANK	99,124,000.00
313385HC3	FHLB DN	06/20/2025	0.0000	200,000,000.00	196,610,583.34	0.99032 CITIBANK	198,064,000.00
313385HF6	FHLB DN	06/23/2025	0.0000	300,000,000.00	293,749,222.22	0.98997 CITIBANK	296,991,000.00
313385HK5	FHLB DN	06/27/2025	0.0000	600,000,000.00	588,288,166.66	0.98951 CITIBANK	593,706,000.00
313385HN9	FHLB DN	06/30/2025	0.0000	1,000,000,000.00	978,372,166.68	0.98916 CITIBANK	989,160,000.00
313385HP4	FHLB DN	07/01/2025	0.0000	700,000,000.00	683,718,875.00	0.98918 CITIBANK	692,426,000.00
313385JC1	FHLB DN	07/14/2025	0.0000	100,000,000.00	98,010,500.00	0.98770 CITIBANK	98,770,000.00
313385JK3	FHLB DN	07/21/2025	0.0000	200,000,000.00	195,651,361.10	0.98690 CITIBANK	197,380,000.00
313385JP2	FHLB DN	07/25/2025	0.0000	300,000,000.00	293,325,000.00	0.98645 CITIBANK	295,935,000.00
313385JW7	FHLB DN	08/01/2025	0.0000	700,000,000.00	686,050,138.88	0.98579 CITIBANK	690,053,000.00

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313385KG0	FHLB DN	08/11/2025	0.0000	100,000,000.00	98,084,083.34	0.98466 CITIBANK	98,466,000.00
313385KY1	FHLB DN	08/27/2025	0.0000	100,000,000.00	97,760,916.66	0.98286 CITIBANK	98,286,000.00
313385LA2	FHLB DN	08/29/2025	0.0000	700,000,000.00	685,577,347.22	0.98263 CITIBANK	687,841,000.00
313385LP9	FHLB DN	09/11/2025	0.0000	300,000,000.00	293,633,666.66	0.98126 CITIBANK	294,378,000.00
313385ME3	FHLB DN	09/26/2025	0.0000	700,000,000.00	684,195,763.88	0.97958 CITIBANK	685,706,000.00
313385MK9	FHLB DN	10/01/2025	0.0000	900,000,000.00	875,511,499.98	0.97933 CITIBANK	881,397,000.00
313385NP7	FHLB DN	10/29/2025	0.0000	300,000,000.00	292,414,500.00	0.97623 CITIBANK	292,869,000.00
				13,700,000,000.00	13,410,035,194.46		13,562,566,000.00
AIP:		0.00					
Book + AIP:		13,410,035,194.46	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397DX6	FHLMC DN	04/04/2025	0.0000	100,000,000.00	99,637,472.22	0.99919 CITIBANK	99,919,000.00
313397EE7	FHLMC DN	04/11/2025	0.0000	700,000,000.00	697,760,041.66	0.99838 CITIBANK	698,866,000.00
313397EJ6	FHLMC DN	04/15/2025	0.0000	300,000,000.00	298,642,472.22	0.99792 CITIBANK	299,376,000.00
313397ET4	FHLMC DN	04/24/2025	0.0000	100,000,000.00	99,580,000.00	0.99687 CITIBANK	99,687,000.00
313397EU1	FHLMC DN	04/25/2025	0.0000	100,000,000.00	99,568,333.34	0.99676 CITIBANK	99,676,000.00
313397FB2	FHLMC DN	05/02/2025	0.0000	100,000,000.00	99,581,500.00	0.99597 CITIBANK	99,597,000.00
313397GC9	FHLMC DN	05/27/2025	0.0000	100,000,000.00	98,952,500.00	0.99308 CITIBANK	99,308,000.00
313397GS4	FHLMC DN	06/10/2025	0.0000	100,000,000.00	99,119,666.66	0.99147 CITIBANK	99,147,000.00
313397HN4	FHLMC DN	06/30/2025	0.0000	600,000,000.00	592,279,680.54	0.98916 CITIBANK	593,496,000.00
313397HP9	FHLMC DN	07/01/2025	0.0000	100,000,000.00	98,674,055.56	0.98918 CITIBANK	98,918,000.00
313397JP7	FHLMC DN	07/25/2025	0.0000	100,000,000.00	97,934,805.56	0.98645 CITIBANK	98,645,000.00
313397KY6	FHLMC DN	08/27/2025	0.0000	100,000,000.00	97,845,833.34	0.98286 CITIBANK	98,286,000.00
				2,500,000,000.00	2,479,576,361.10		2,484,921,000.00
AIP:		0.00					
Book + AIP:		2,479,576,361.10	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589DX8	FNMA DN	04/04/2025	0.0000	100,000,000.00	99,825,000.00	0.99919 CITIBANK	99,919,000.00
313589EA7	FNMA DN	04/07/2025	0.0000	150,000,000.00	149,632,500.00	0.99884 CITIBANK	149,826,000.00
313589EE9	FNMA DN	04/11/2025	0.0000	400,000,000.00	399,020,694.44	0.99838 CITIBANK	399,352,000.00
313589EJ8	FNMA DN	04/15/2025	0.0000	100,000,000.00	99,413,888.88	0.99792 CITIBANK	99,792,000.00
313589EQ2	FNMA DN	04/21/2025	0.0000	150,000,000.00	149,387,499.99	0.99722 CITIBANK	149,583,000.00
313589HN6	FNMA DN	06/30/2025	0.0000	200,000,000.00	197,586,458.32	0.98916 CITIBANK	197,832,000.00
313589HP1	FNMA DN	07/01/2025	0.0000	150,000,000.00	147,032,291.67	0.98918 CITIBANK	148,377,000.00
				1,250,000,000.00	1,241,898,333.30		1,244,681,000.00
AIP:		0.00					
Book + AIP:		1,241,898,333.30	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053DU5	IBRD DN	04/01/2025	0.0000	400,000,000.00	395,047,388.90	0.99954 CITIBANK	399,816,000.00
459053EE0	IBRD DN	04/11/2025	0.0000	100,000,000.00	99,589,722.22	0.99838 CITIBANK	99,838,000.00
459053EJ9	IBRD DN	04/15/2025	0.0000	600,000,000.00	595,436,111.12	0.99792 CITIBANK	598,752,000.00
459053EQ3	IBRD DN	04/21/2025	0.0000	100,000,000.00	99,600,500.00	0.99722 CITIBANK	99,722,000.00
459053ET7	IBRD DN	04/24/2025	0.0000	100,000,000.00	99,330,250.00	0.99687 CITIBANK	99,687,000.00
459053EX8	IBRD DN	04/28/2025	0.0000	100,000,000.00	98,426,166.66	0.99641 CITIBANK	99,641,000.00
459053FB5	IBRD DN	05/02/2025	0.0000	100,000,000.00	98,413,750.00	0.99597 CITIBANK	99,597,000.00
459053FE9	IBRD DN	05/05/2025	0.0000	100,000,000.00	98,335,555.56	0.99562 CITIBANK	99,562,000.00
459053FN9	IBRD DN	05/13/2025	0.0000	300,000,000.00	298,280,444.42	0.99470 CITIBANK	298,410,000.00
459053FX7	IBRD DN	05/22/2025	0.0000	100,000,000.00	99,327,083.34	0.99366 CITIBANK	99,366,000.00
459053GD0	IBRD DN	05/28/2025	0.0000	100,000,000.00	98,121,666.66	0.99297 CITIBANK	99,297,000.00
459053GF5	IBRD DN	05/30/2025	0.0000	100,000,000.00	98,098,333.34	0.99274 CITIBANK	99,274,000.00
459053GR9	IBRD DN	06/09/2025	0.0000	100,000,000.00	97,981,666.66	0.99159 CITIBANK	99,159,000.00
459053GS7	IBRD DN	06/10/2025	0.0000	100,000,000.00	99,120,833.34	0.99147 CITIBANK	99,147,000.00
459053GU2	IBRD DN	06/12/2025	0.0000	100,000,000.00	99,073,944.44	0.99124 CITIBANK	99,124,000.00
459053HK3	IBRD DN	06/27/2025	0.0000	100,000,000.00	97,771,666.66	0.98951 CITIBANK	98,951,000.00
459053HN7	IBRD DN	06/30/2025	0.0000	350,000,000.00	343,987,916.69	0.98916 CITIBANK	346,206,000.00
459053HP2	IBRD DN	07/01/2025	0.0000	200,000,000.00	197,117,638.88	0.98918 CITIBANK	197,836,000.00
459053JT2	IBRD DN	07/29/2025	0.0000	100,000,000.00	98,533,500.00	0.98599 CITIBANK	98,599,000.00
459053JW5	IBRD DN	08/01/2025	0.0000	300,000,000.00	294,605,527.78	0.98579 CITIBANK	295,737,000.00
459053LA0	IBRD DN	08/29/2025	0.0000	450,000,000.00	440,317,291.67	0.98263 CITIBANK	442,183,500.00
459053ME1	IBRD DN	09/26/2025	0.0000	200,000,000.00	195,580,527.78	0.97958 CITIBANK	195,916,000.00
459053MK7	IBRD DN	10/01/2025	0.0000	100,000,000.00	97,705,138.88	0.97933 CITIBANK	97,933,000.00
459053NP5	IBRD DN	10/29/2025	0.0000	200,000,000.00	195,027,500.00	0.97623 CITIBANK	195,246,000.00
				4,500,000,000.00	4,434,830,125.00		4,458,999,500.00
AIP:		0.00					
Book + AIP:		4,434,830,125.00	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515EQ1	IFC DN	04/21/2025	0.0000	100,000,000.00	98,606,944.44	0.99722 CITIBANK	99,722,000.00
459515EU2	IFC DN	04/25/2025	0.0000	100,000,000.00	98,559,722.22	0.99676 CITIBANK	99,676,000.00
459515EX6	IFC DN	04/28/2025	0.0000	150,000,000.00	148,071,375.00	0.99641 CITIBANK	149,461,500.00
459515GD8	IFC DN	05/28/2025	0.0000	150,000,000.00	147,689,124.99	0.99297 CITIBANK	148,945,500.00
459515HC9	IFC DN	06/20/2025	0.0000	100,000,000.00	98,459,416.66	0.99032 CITIBANK	99,032,000.00
459515HP0	IFC DN	07/01/2025	0.0000	100,000,000.00	98,555,555.56	0.98918 CITIBANK	98,918,000.00
459515JW3	IFC DN	08/01/2025	0.0000	100,000,000.00	98,161,055.56	0.98579 CITIBANK	98,579,000.00
459515LA8	IFC DN	08/29/2025	0.0000	150,000,000.00	147,013,125.00	0.98263 CITIBANK	147,394,500.00
459515LP5	IFC DN	09/11/2025	0.0000	150,000,000.00	146,959,166.67	0.98126 CITIBANK	147,189,000.00
459515ME9	IFC DN	09/26/2025	0.0000	150,000,000.00	146,879,666.67	0.97958 CITIBANK	146,937,000.00
				1,250,000,000.00	1,228,955,152.77		1,235,854,500.00
AIP:		0.00					
Book + AIP:		1,228,955,152.77	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313DU9	FFCB DN	04/01/2025	0.0000	500,000,000.00	481,418,499.99	0.99954 CITIBANK	499,770,000.00
313313DX3	FFCB DN	04/04/2025	0.0000	350,000,000.00	343,045,194.44	0.99919 CITIBANK	349,716,500.00
313313EE4	FFCB DN	04/11/2025	0.0000	100,000,000.00	97,824,333.34	0.99838 CITIBANK	99,838,000.00
313313EQ7	FFCB DN	04/21/2025	0.0000	100,000,000.00	97,929,166.66	0.99722 CITIBANK	99,722,000.00
313313EU8	FFCB DN	04/25/2025	0.0000	100,000,000.00	97,680,666.66	0.99676 CITIBANK	99,676,000.00
313313EX2	FFCB DN	04/28/2025	0.0000	200,000,000.00	195,783,555.56	0.99641 CITIBANK	199,282,000.00
313313FB9	FFCB DN	05/02/2025	0.0000	150,000,000.00	147,206,708.34	0.99597 CITIBANK	149,395,500.00
313313FM5	FFCB DN	05/12/2025	0.0000	150,000,000.00	147,285,208.32	0.99481 CITIBANK	149,221,500.00
313313GD4	FFCB DN	05/28/2025	0.0000	350,000,000.00	342,850,902.78	0.99297 CITIBANK	347,539,500.00
313313GF9	FFCB DN	05/30/2025	0.0000	500,000,000.00	490,327,638.88	0.99274 CITIBANK	496,370,000.00
313313GJ1	FFCB DN	06/02/2025	0.0000	100,000,000.00	97,140,500.00	0.99239 CITIBANK	99,239,000.00
313313GR3	FFCB DN	06/09/2025	0.0000	300,000,000.00	294,490,333.34	0.99159 CITIBANK	297,477,000.00
313313HF8	FFCB DN	06/23/2025	0.0000	100,000,000.00	97,898,194.44	0.98997 CITIBANK	98,997,000.00
313313HK7	FFCB DN	06/27/2025	0.0000	150,000,000.00	146,735,083.32	0.98951 CITIBANK	148,426,500.00
313313HN1	FFCB DN	06/30/2025	0.0000	200,000,000.00	195,522,777.78	0.98916 CITIBANK	197,832,000.00
313313HP6	FFCB DN	07/01/2025	0.0000	200,000,000.00	193,877,972.22	0.98918 CITIBANK	197,836,000.00
313313JK5	FFCB DN	07/21/2025	0.0000	100,000,000.00	97,913,611.12	0.98690 CITIBANK	98,690,000.00
313313JW9	FFCB DN	08/01/2025	0.0000	400,000,000.00	392,461,861.10	0.98579 CITIBANK	394,316,000.00
313313KG2	FFCB DN	08/11/2025	0.0000	100,000,000.00	97,898,194.44	0.98466 CITIBANK	98,466,000.00
313313KY3	FFCB DN	08/27/2025	0.0000	200,000,000.00	195,726,500.00	0.98286 CITIBANK	196,572,000.00
313313LA4	FFCB DN	08/29/2025	0.0000	400,000,000.00	391,009,861.10	0.98263 CITIBANK	393,052,000.00
313313LE6	FFCB DN	09/02/2025	0.0000	100,000,000.00	97,967,666.66	0.98227 CITIBANK	98,227,000.00
313313LM8	FFCB DN	09/09/2025	0.0000	100,000,000.00	97,923,000.00	0.98148 CITIBANK	98,148,000.00
313313LP1	FFCB DN	09/11/2025	0.0000	100,000,000.00	97,894,750.00	0.98126 CITIBANK	98,126,000.00
313313ME5	FFCB DN	09/26/2025	0.0000	400,000,000.00	391,590,138.88	0.97958 CITIBANK	391,832,000.00
313313MK1	FFCB DN	10/01/2025	0.0000	450,000,000.00	437,076,138.89	0.97933 CITIBANK	440,698,500.00

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313313NP9	FFCB DN	10/29/2025	0.0000	200,000,000.00	195,098,888.88	0.97623 CITIBANK	195,246,000.00
313313PY8	FFCB DN	12/01/2025	0.0000	150,000,000.00	144,683,333.34	0.97306 CITIBANK	145,959,000.00
313313SP4	FFCB DN	02/02/2026	0.0000	100,000,000.00	96,017,500.00	0.96691 CITIBANK	96,691,000.00
				6,350,000,000.00	6,200,278,180.48		6,276,362,000.00
AIP:		0.00					
Book + AIP:		6,200,278,180.48		FFCB DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LEQ9	IADB DN	04/21/2025	0.0000	50,000,000.00	49,687,888.89	0.99722 CITIBANK	49,861,000.00
45818LFN5	IADB DN	05/13/2025	0.0000	200,000,000.00	198,864,000.00	0.99470 CITIBANK	198,940,000.00
				250,000,000.00	248,551,888.89		248,801,000.00
AIP:		0.00					
Book + AIP:		248,551,888.89	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest	
05612B2E3	BMO BANK CD	04/01/2025	04/11/2024	5.4300	100,000,000.00	100,000,000.00	4.4800	1.000000000 MESIROW	100,000,000.00	5,354,583.33	
06051WKX1	BOFA CD	04/01/2025	04/16/2024	5.5200	100,000,000.00	100,000,000.00	4.4800	1.000000000 MESIROW	100,000,000.00	5,366,666.67	
06051WSX3	BOFA CD	10/01/2025	01/28/2025	4.4200	100,000,000.00	100,000,000.00	4.4900	0.999479502 MESIROW	99,947,950.17	773,500.00	
					300,000,000.00	300,000,000.00				299,947,950.17	11,494,750.00
AIP:		0.00									
Book + AIP:		300,000,000.00		CD DOMESTIC							

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NBP6	SCOTIA YCD	04/01/2025	05/22/2024	5.4700	100,000,000.00	100,000,000.00	4.3200	1.000000000 MESIROW	100,000,000.00	4,771,055.56
90275DTM2	UBS YCD	04/01/2025	07/15/2024	5.2400	100,000,000.00	100,000,000.00	4.3200	1.000000000 MESIROW	100,000,000.00	3,784,444.44
78015JSP3	RB CANADA YCD	04/01/2025	07/11/2024	5.2500	100,000,000.00	100,000,000.00	4.3200	1.000000000 MESIROW	100,000,000.00	3,850,000.00
21684XT71	RABOBANK YCD	04/01/2025	06/06/2024	5.3900	100,000,000.00	100,000,000.00	4.3200	1.000000000 MESIROW	100,000,000.00	4,476,694.44
89115D6B7	TORONTO YCD	04/01/2025	09/24/2024	4.4700	100,000,000.00	100,000,000.00	4.3200	1.000000000 MESIROW	100,000,000.00	2,346,750.00
63307UQK0	NB CANADA YCD	04/04/2025	10/18/2024	4.5000	100,000,000.00	100,000,000.00	4.3200	1.000007572 MESIROW	100,000,757.23	2,062,500.00
83369XUF3	SOC GEN YCD	04/04/2025	10/04/2024	4.5200	100,000,000.00	100,000,000.00	4.3200	1.000008573 MESIROW	100,000,857.28	2,247,444.44
86959TKD7	SVENSKA YCD	04/04/2025	01/02/2025	4.3500	100,000,000.00	100,000,000.00	4.3200	0.999998629 MESIROW	99,999,862.90	1,075,416.67
23345HPJ1	DNB YCD	04/04/2025	03/27/2025	4.3000	100,000,000.00	100,000,000.00	4.3200	0.999998119 MESIROW	99,999,811.90	59,722.22
60710TXG1	MIZUHO YCD	04/04/2025	12/09/2024	4.5100	100,000,000.00	100,000,000.00	4.3200	1.000010733 MESIROW	100,001,073.32	1,415,638.89
23345HMT2	DNB YCD	04/09/2025	03/12/2025	4.3100	100,000,000.00	100,000,000.00	4.3200	0.999995483 MESIROW	99,999,548.34	239,444.44
65603A3N9	NORINCHUK YCD	04/11/2025	03/24/2025	4.3700	100,000,000.00	100,000,000.00	4.3200	1.000012708 MESIROW	100,001,270.83	97,111.11
87019WB95	SWEDBANK YCD	04/11/2025	12/06/2024	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000018882 MESIROW	100,001,888.18	1,433,888.89
05593DCQ4	BNP YCD	04/11/2025	10/16/2024	4.6000	100,000,000.00	100,000,000.00	4.3200	1.000052109 MESIROW	100,005,210.86	2,133,888.89
06367DMC6	MONTREAL YCD	04/11/2025	10/08/2024	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000010141 MESIROW	100,001,014.06	2,163,194.44
86565GFC9	SUMITOMO YCD	04/11/2025	10/10/2024	4.5000	100,000,000.00	100,000,000.00	4.3200	1.000024021 MESIROW	100,002,402.12	2,162,500.00
55381BCQ9	MUFG BK YCD	04/11/2025	01/14/2025	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000024660 MESIROW	100,002,465.99	951,805.56
86564P2A8	SUMI TRUST YCD	04/11/2025	12/27/2024	4.4900	100,000,000.00	100,000,000.00	4.3200	1.000032964 MESIROW	100,003,296.43	1,184,861.11
4823TDWY3	KBC YCD	04/11/2025	02/03/2025	4.4000	100,000,000.00	100,000,000.00	4.3200	1.000013846 MESIROW	100,001,384.56	696,666.67
23345HMD7	DNB YCD	04/11/2025	02/26/2025	4.3200	100,000,000.00	100,000,000.00	4.3200	0.999995110 MESIROW	99,999,510.99	408,000.00
60710TYA3	MIZUHO YCD	04/11/2025	12/27/2024	4.4900	100,000,000.00	100,000,000.00	4.3200	1.000032964 MESIROW	100,003,296.43	1,184,861.11
83050YBH2	SE BANKEN YCD	04/15/2025	01/24/2025	4.3600	50,000,000.00	50,000,000.00	4.3200	1.000001920 MESIROW	50,000,096.00	405,722.22
65603A3F6	NORINCHUK YCD	04/15/2025	03/14/2025	4.3800	100,000,000.00	100,000,000.00	4.3200	1.000019621 MESIROW	100,001,962.12	219,000.00
22536HZ36	CR AG CIB YCD	04/15/2025	01/14/2025	4.3300	100,000,000.00	100,000,000.00	4.3200	0.999988349 MESIROW	99,998,834.93	926,138.89

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63873Q6G4	NATIXIS YCD	04/21/2025	10/18/2024	4.6300	100,000,000.00	100,000,000.00	4.3200	1.000121002 MESIROW	100,012,100.18	2,122,083.33
21684XX27	RABOBANK YCD	04/21/2025	10/11/2024	4.5950	50,000,000.00	50,000,000.00	4.3200	1.000099849 MESIROW	50,004,992.44	1,097,694.44
60710TYB1	MIZUHO YCD	04/21/2025	12/30/2024	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000044821 MESIROW	100,004,482.13	1,137,222.22
4823TDXH9	KBC YCD	04/25/2025	02/24/2025	4.3800	100,000,000.00	100,000,000.00	4.3200	1.000027307 MESIROW	100,002,730.70	438,000.00
65558WFZ6	NORDEA ABP YCD	04/25/2025	01/16/2025	4.3500	100,000,000.00	100,000,000.00	4.3200	0.999993918 MESIROW	99,999,391.75	906,250.00
23345HMY1	DNB YCD	04/25/2025	03/17/2025	4.3100	100,000,000.00	100,000,000.00	4.3200	0.999988195 MESIROW	99,998,819.53	179,583.33
22536WJB3	CIC YCD	04/25/2025	10/24/2024	4.6200	100,000,000.00	100,000,000.00	4.3200	1.000140828 MESIROW	100,014,082.80	2,040,500.00
86959TKT2	SVENSKA YCD	04/25/2025	01/23/2025	4.3500	100,000,000.00	100,000,000.00	4.3200	0.999996347 MESIROW	99,999,634.65	821,666.67
05252WWJ8	ANZ YCD	04/25/2025	10/21/2024	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000028911 MESIROW	100,002,891.14	2,002,500.00
83050P7C7	SE BANKEN YCD	04/28/2025	10/23/2024	4.5000	100,000,000.00	100,000,000.00	4.3200	1.000069973 MESIROW	100,006,997.33	2,000,000.00
90275DTV2	UBS YCD	04/28/2025	09/13/2024	4.5200	100,000,000.00	100,000,000.00	4.3200	1.000068418 MESIROW	100,006,841.83	2,511,111.11
65603AZ53	NORINCHUK YCD	04/28/2025	02/05/2025	4.4200	100,000,000.00	100,000,000.00	4.3200	1.000052949 MESIROW	100,005,294.94	675,277.78
55381BBB3	MUFG BK YCD	04/28/2025	12/26/2024	4.4700	100,000,000.00	100,000,000.00	4.3200	1.000073641 MESIROW	100,007,364.06	1,192,000.00
63307UQH7	NB CANADA YCD	04/28/2025	08/28/2024	4.6200	100,000,000.00	100,000,000.00	4.3200	1.000134751 MESIROW	100,013,475.06	2,772,000.00
86565GHK9	SUMITOMO YCD	04/28/2025	12/11/2024	4.5000	150,000,000.00	150,000,000.00	4.3200	1.000089754 MESIROW	150,013,463.13	2,081,250.00
05593DCH4	BNP YCD	05/01/2025	10/02/2024	4.4200	100,000,000.00	100,000,000.00	4.3400	0.999986344 MESIROW	99,998,634.37	2,222,277.78
78015JYB7	RB CANADA YCD	05/02/2025	10/21/2024	4.5600	100,000,000.00	100,000,000.00	4.3400	1.000112337 MESIROW	100,011,233.68	2,052,000.00
87019WC78	SWEDBANK YCD	05/02/2025	12/17/2024	4.3900	100,000,000.00	100,000,000.00	4.3400	0.999995221 MESIROW	99,999,522.14	1,280,416.67
89115DFX9	TORONTO YCD	05/02/2025	12/02/2024	4.6300	100,000,000.00	100,000,000.00	4.3400	1.000191329 MESIROW	100,019,132.94	1,543,333.33
83050P7E3	SE BANKEN YCD	05/02/2025	10/30/2024	4.5000	50,000,000.00	50,000,000.00	4.3400	1.000066057 MESIROW	50,003,302.83	956,250.00
65603A2T7	NORINCHUK YCD	05/02/2025	03/03/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000046826 MESIROW	100,004,682.63	355,250.00
06367DMS1	MONTREAL YCD	05/02/2025	11/13/2024	4.5500	100,000,000.00	100,000,000.00	4.3400	1.000114749 MESIROW	100,011,474.88	1,756,805.56
22536HN88	CR AG CIB YCD	05/05/2025	12/16/2024	4.4900	100,000,000.00	100,000,000.00	4.3400	1.000087120 MESIROW	100,008,712.00	1,322,055.56
4823TDXM8	KBC YCD	05/05/2025	03/04/2025	4.3700	100,000,000.00	100,000,000.00	4.3400	1.000014343 MESIROW	100,001,434.29	339,888.89

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90275DTY6	UBS YCD	05/28/2025	12/04/2024	4.4900	100,000,000.00	100,000,000.00	4.3400	1.000135437 MESIROW	100,013,543.75	1,471,722.22
83369XUA4	SOC GEN YCD	05/28/2025	09/24/2024	4.3300	100,000,000.00	100,000,000.00	4.3400	0.999829131 MESIROW	99,982,913.07	2,273,250.00
4823TDYB1	KBC YCD	05/28/2025	03/26/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	1.000026491 MESIROW	100,002,649.12	72,666.67
55381BDG0	MUFG BK YCD	05/28/2025	01/21/2025	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000129517 MESIROW	100,012,951.74	867,222.22
05593DDP5	BNP YCD	05/28/2025	12/16/2024	4.5200	100,000,000.00	100,000,000.00	4.3400	1.000192225 MESIROW	100,019,222.48	1,330,888.89
63253T6L7	NAT AUB YCD	05/30/2025	11/21/2024	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000016592 MESIROW	100,001,659.20	1,608,388.89
65558WFA1	NORDEA ABP YCD	05/30/2025	11/14/2024	4.4800	100,000,000.00	100,000,000.00	4.3400	1.000106537 MESIROW	100,010,653.66	1,717,333.33
22536WJP2	CIC YCD	05/30/2025	11/26/2024	4.6100	100,000,000.00	100,000,000.00	4.3400	1.000325421 MESIROW	100,032,542.07	1,613,500.00
89115DKT2	TORONTO YCD	05/30/2025	12/26/2024	4.5200	100,000,000.00	100,000,000.00	4.3400	1.000207789 MESIROW	100,020,778.94	1,205,333.33
21684XY83	RABOBANK YCD	05/30/2025	12/04/2024	4.5000	100,000,000.00	100,000,000.00	4.3400	1.000156198 MESIROW	100,015,619.78	1,475,000.00
87019WD36	SWEDBANK YCD	05/30/2025	01/17/2025	4.3500	100,000,000.00	100,000,000.00	4.3400	0.999953122 MESIROW	99,995,312.22	894,166.67
86959TLD6	SVENSKA YCD	05/30/2025	02/18/2025	4.3500	100,000,000.00	100,000,000.00	4.3400	0.999980431 MESIROW	99,998,043.07	507,500.00
83050YAS9	SE BANKEN YCD	05/30/2025	01/16/2025	4.4200	50,000,000.00	50,000,000.00	4.3400	1.000065151 MESIROW	50,003,257.54	460,416.67
86564P2Z3	SUMI TRUST YCD	05/30/2025	01/27/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000090837 MESIROW	100,009,083.68	787,555.56
06745GBY6	BARCLAYS YCD	06/02/2025	06/14/2024	5.3200	100,000,000.00	100,000,000.00	4.3400	1.001356215 MESIROW	100,135,621.48	4,300,333.33
78015JVP9	RB CANADA YCD	06/02/2025	08/21/2024	4.6800	100,000,000.00	100,000,000.00	4.3400	1.000366135 MESIROW	100,036,613.48	2,899,000.00
4823TDXW6	KBC YCD	06/02/2025	03/19/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	1.000056643 MESIROW	100,005,664.34	158,166.67
83050YAA8	SE BANKEN YCD	06/09/2025	01/07/2025	4.3700	50,000,000.00	50,000,000.00	4.3400	0.999972906 MESIROW	49,998,645.31	509,833.33
63873TBP2	NATIXIS YCD	06/09/2025	03/07/2025	4.3700	100,000,000.00	100,000,000.00	4.3400	1.000031990 MESIROW	100,003,199.01	303,472.22
13606DDX7	CIBC YCD	06/09/2025	12/19/2024	4.4400	100,000,000.00	100,000,000.00	4.3400	1.000085287 MESIROW	100,008,528.67	1,270,333.33
86564P3Y5	SUMI TRUST YCD	06/20/2025	02/14/2025	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000122130 MESIROW	100,012,213.02	564,777.78
05252WWS8	ANZ YCD	06/23/2025	12/18/2024	4.2800	100,000,000.00	100,000,000.00	4.3400	0.999740543 MESIROW	99,974,054.28	1,236,444.44
13606DDT6	CIBC YCD	06/23/2025	12/13/2024	4.4800	100,000,000.00	100,000,000.00	4.3400	1.000185197 MESIROW	100,018,519.73	1,356,444.44
87019WE35	SWEDBANK YCD	06/27/2025	02/25/2025	4.3500	100,000,000.00	100,000,000.00	4.3400	0.999980019 MESIROW	99,998,001.93	422,916.67

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20271EL98	CB AUS YCD	06/27/2025	12/16/2024	4.3800	100,000,000.00	100,000,000.00	4.3400	0.999961803 MESIROW	99,996,180.28	1,289,666.67
22536WJS6	CIC YCD	06/27/2025	12/20/2024	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000155828 MESIROW	100,015,582.81	1,263,666.67
86959TJX5	SVENSKA YCD	06/27/2025	12/16/2024	4.4800	100,000,000.00	100,000,000.00	4.3400	1.000197905 MESIROW	100,019,790.49	1,319,111.11
83369XVH8	SOC GEN YCD	06/27/2025	12/16/2024	4.5400	100,000,000.00	100,000,000.00	4.3400	1.000339566 MESIROW	100,033,956.61	1,336,777.78
21684XZ66	RABOBANK YCD	06/27/2025	12/18/2024	4.4500	100,000,000.00	100,000,000.00	4.3400	1.000129640 MESIROW	100,012,964.03	1,285,555.56
23345HNV6	DNB YCD	06/30/2025	03/25/2025	4.3800	100,000,000.00	100,000,000.00	4.3300	1.000114541 MESIROW	100,011,454.08	85,166.67
65558WUF7	NORDEA ABP YCD	06/30/2025	12/18/2024	4.2700	100,000,000.00	100,000,000.00	4.3300	0.999719504 MESIROW	99,971,950.40	1,233,555.56
60710TF22	MIZUHO YCD	06/30/2025	02/25/2025	4.4200	100,000,000.00	100,000,000.00	4.3300	1.000176571 MESIROW	100,017,657.12	429,722.22
05593DDS9	BNP YCD	06/30/2025	12/19/2024	4.5400	100,000,000.00	100,000,000.00	4.3300	1.000380273 MESIROW	100,038,027.28	1,298,944.44
22536JEC5	CR AG CIB YCD	06/30/2025	03/21/2025	4.3400	100,000,000.00	100,000,000.00	4.3300	1.000010531 MESIROW	100,001,053.09	132,611.11
89115DSF4	TORONTO YCD	06/30/2025	02/26/2025	4.4200	100,000,000.00	100,000,000.00	4.3300	1.000177886 MESIROW	100,017,788.60	417,444.44
86565GJB7	SUMITOMO YCD	06/30/2025	12/30/2024	4.4900	100,000,000.00	100,000,000.00	4.3300	1.000272836 MESIROW	100,027,283.57	1,147,444.44
55381BGD4	MUFG BK YCD	06/30/2025	03/20/2025	4.3900	100,000,000.00	100,000,000.00	4.3300	1.000132723 MESIROW	100,013,272.27	146,333.33
05973RDN9	SANTANDER YCD	06/30/2025	02/20/2025	4.4200	100,000,000.00	100,000,000.00	4.3300	1.000169997 MESIROW	100,016,999.70	491,111.11
86564P5M9	SUMI TRUST YCD	07/01/2025	03/26/2025	4.4000	100,000,000.00	100,000,000.00	4.3300	1.000167089 MESIROW	100,016,708.91	73,333.33
63307UQJ3	NB CANADA YCD	07/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.3300	0.999200491 MESIROW	99,920,049.07	2,072,777.78
06418NCP5	SCOTIA YCD	07/01/2025	09/09/2024	4.3700	100,000,000.00	100,000,000.00	4.3300	0.999831909 MESIROW	99,983,190.93	2,476,333.33
13606DAL6	CIBC YCD	07/01/2025	09/25/2024	4.1800	100,000,000.00	100,000,000.00	4.3300	0.999388602 MESIROW	99,938,860.20	2,182,888.89
05252WWT6	ANZ YCD	07/01/2025	01/02/2025	4.2400	100,000,000.00	100,000,000.00	4.3300	0.999661474 MESIROW	99,966,147.44	1,048,222.22
78015JUB1	RB CANADA YCD	07/01/2025	07/30/2024	5.0500	100,000,000.00	100,000,000.00	4.3300	1.001428200 MESIROW	100,142,820.00	3,436,805.56
06367DNP6	MONTREAL YCD	07/14/2025	01/07/2025	4.4500	100,000,000.00	100,000,000.00	4.3300	1.000214104 MESIROW	100,021,410.45	1,038,333.33
86564P5H0	SUMI TRUST YCD	07/14/2025	03/21/2025	4.3900	100,000,000.00	100,000,000.00	4.3300	1.000154620 MESIROW	100,015,461.99	134,138.89
86565GKB5	SUMITOMO YCD	07/21/2025	01/30/2025	4.4200	100,000,000.00	100,000,000.00	4.3300	1.000175171 MESIROW	100,017,517.10	748,944.44
87019WF91	SWEDBANK YCD	07/21/2025	03/25/2025	4.3600	100,000,000.00	100,000,000.00	4.3300	1.000080112 MESIROW	100,008,011.19	84,777.78

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65558WHS0	NORDEA ABP YCD	07/25/2025	03/25/2025	4.3500	100,000,000.00	100,000,000.00	4.3300	1.000051477 MESIROW	100,005,147.73	84,583.33
21684X2W5	RABOBANK YCD	07/25/2025	03/27/2025	4.3800	50,000,000.00	50,000,000.00	4.3300	1.000149243 MESIROW	50,007,462.17	30,416.67
63873TBF4	NATIXIS YCD	07/25/2025	02/20/2025	4.4300	100,000,000.00	100,000,000.00	4.3300	1.000247931 MESIROW	100,024,793.12	492,222.22
83369XVL9	SOC GEN YCD	07/25/2025	01/02/2025	4.4700	100,000,000.00	100,000,000.00	4.3300	1.000290352 MESIROW	100,029,035.16	1,105,083.33
86565GKM1	SUMITOMO YCD	08/01/2025	02/10/2025	4.4400	100,000,000.00	100,000,000.00	4.3100	1.000345439 MESIROW	100,034,543.90	616,666.67
89115DNB8	TORONTO YCD	08/01/2025	01/24/2025	4.4400	100,000,000.00	100,000,000.00	4.3100	1.000315256 MESIROW	100,031,525.57	826,333.33
63873TAA6	NATIXIS YCD	08/01/2025	01/07/2025	4.4900	100,000,000.00	100,000,000.00	4.3100	1.000450398 MESIROW	100,045,039.81	1,047,666.67
63307UQL8	NB CANADA YCD	08/01/2025	01/03/2025	4.3000	100,000,000.00	100,000,000.00	4.3100	0.999815283 MESIROW	99,981,528.27	1,051,111.11
78015JBC0	RB CANADA YCD	08/01/2025	12/30/2024	4.4300	100,000,000.00	100,000,000.00	4.3100	1.000237835 MESIROW	100,023,783.54	1,132,111.11
83369XVQ8	SOC GEN YCD	08/01/2025	01/14/2025	4.5200	100,000,000.00	100,000,000.00	4.3100	1.000562246 MESIROW	100,056,224.58	966,777.78
53947B2V1	LLOYDS YCD	08/01/2025	01/03/2025	4.4300	100,000,000.00	100,000,000.00	4.3100	1.000244921 MESIROW	100,024,492.14	1,082,888.89
06367DPB5	MONTREAL YCD	08/11/2025	02/07/2025	4.4600	100,000,000.00	100,000,000.00	4.3100	1.000439291 MESIROW	100,043,929.13	656,611.11
13606DFG2	CIBC YCD	08/29/2025	02/07/2025	4.2000	100,000,000.00	100,000,000.00	4.3100	0.999440669 MESIROW	99,944,066.90	618,333.33
22536WKF2	CIC YCD	08/29/2025	02/06/2025	4.4300	100,000,000.00	100,000,000.00	4.3100	1.000373951 MESIROW	100,037,395.13	664,500.00
21684X2N5	RABOBANK YCD	08/29/2025	02/10/2025	4.4200	100,000,000.00	100,000,000.00	4.3100	1.000341948 MESIROW	100,034,194.83	613,888.89
63307UQM6	NB CANADA YCD	08/29/2025	02/05/2025	4.3000	100,000,000.00	100,000,000.00	4.3100	0.999843173 MESIROW	99,984,317.34	656,944.44
86565GLK4	SUMITOMO YCD	08/29/2025	03/05/2025	4.3200	100,000,000.00	100,000,000.00	4.3100	0.999983773 MESIROW	99,998,377.31	324,000.00
65558WGR3	NORDEA ABP YCD	08/29/2025	02/24/2025	4.4100	100,000,000.00	100,000,000.00	4.3100	1.000331517 MESIROW	100,033,151.69	441,000.00
22536JBP9	CR AG CIB YCD	08/29/2025	03/07/2025	4.3400	100,000,000.00	100,000,000.00	4.3100	1.000069625 MESIROW	100,006,962.52	301,388.89
90275DUC2	UBS YCD	09/02/2025	02/03/2025	4.4600	100,000,000.00	100,000,000.00	4.3100	1.000502210 MESIROW	100,050,220.98	706,166.67
06418NDR0	SCOTIA YCD	09/02/2025	10/22/2024	4.4700	100,000,000.00	100,000,000.00	4.3100	1.000310151 MESIROW	100,031,015.07	1,999,083.33
83050YCF5	SE BANKEN YCD	09/09/2025	03/10/2025	4.3000	50,000,000.00	50,000,000.00	4.3100	0.999906430 MESIROW	49,995,321.51	131,388.89
83050YCJ7	SE BANKEN YCD	09/09/2025	03/12/2025	4.3200	50,000,000.00	50,000,000.00	4.3100	0.999998491 MESIROW	49,999,924.53	120,000.00
06367DPN9	MONTREAL YCD	09/11/2025	03/12/2025	4.3200	150,000,000.00	150,000,000.00	4.3100	0.999998472 MESIROW	149,999,770.84	360,000.00

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22536WKU9	CIC YCD	09/11/2025	03/07/2025	4.3400	100,000,000.00	100,000,000.00	4.3100	1.000075544 MESIROW	100,007,554.39	301,388.89
05593DFH1	BNP YCD	09/11/2025	03/14/2025	4.3600	100,000,000.00	100,000,000.00	4.3100	1.000180328 MESIROW	100,018,032.77	218,000.00
78015JDC8	RB CANADA YCD	09/11/2025	03/05/2025	4.2900	100,000,000.00	100,000,000.00	4.3100	0.999849591 MESIROW	99,984,959.10	321,750.00
63253T6V5	NAT AUB YCD	09/26/2025	03/18/2025	4.2300	100,000,000.00	100,000,000.00	4.3100	0.999578374 MESIROW	99,957,837.37	164,500.00
06367DPJ8	MONTREAL YCD	09/26/2025	03/05/2025	4.3600	100,000,000.00	100,000,000.00	4.3100	1.000173832 MESIROW	100,017,383.22	327,000.00
20271EN70	CB AUS YCD	09/26/2025	03/17/2025	4.2300	100,000,000.00	100,000,000.00	4.3100	0.999575922 MESIROW	99,957,592.19	176,250.00
13606DFZ0	CIBC YCD	09/26/2025	03/07/2025	4.2900	100,000,000.00	100,000,000.00	4.3100	0.999841012 MESIROW	99,984,101.15	297,916.67
89115DWP7	TORONTO YCD	09/26/2025	03/24/2025	4.3800	100,000,000.00	100,000,000.00	4.3100	1.000318580 MESIROW	100,031,857.97	97,333.33
83369XWE4	SOC GEN YCD	09/26/2025	03/12/2025	4.2700	100,000,000.00	100,000,000.00	4.3100	0.999756850 MESIROW	99,975,685.05	237,222.22
06418NCV2	SCOTIA YCD	10/01/2025	09/20/2024	4.0900	100,000,000.00	100,000,000.00	4.2800	0.998587833 MESIROW	99,858,783.35	2,192,694.44
53947B2N9	LLOYDS YCD	10/01/2025	10/02/2024	4.1700	100,000,000.00	100,000,000.00	4.2800	0.999006306 MESIROW	99,900,630.62	2,096,583.33
78015JXB8	RB CANADA YCD	10/01/2025	10/10/2024	4.4200	100,000,000.00	100,000,000.00	4.2800	1.000244229 MESIROW	100,024,422.94	2,124,055.56
20271EK57	CB AUS YCD	10/01/2025	10/02/2024	3.9300	100,000,000.00	100,000,000.00	4.2800	0.997837978 MESIROW	99,783,797.81	1,975,916.67
21684X2R6	RABOBANK YCD	10/01/2025	03/04/2025	4.2700	100,000,000.00	100,000,000.00	4.2800	0.999879531 MESIROW	99,987,953.14	332,111.11
83050YAF7	SE BANKEN YCD	10/01/2025	01/08/2025	4.3900	100,000,000.00	100,000,000.00	4.2800	1.000331741 MESIROW	100,033,174.14	1,012,138.89
90275DTX8	UBS YCD	10/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.2800	0.998663119 MESIROW	99,866,311.87	2,072,777.78
86959TME3	SVENSKA YCD	10/01/2025	03/24/2025	4.3700	100,000,000.00	100,000,000.00	4.2800	1.000427080 MESIROW	100,042,708.00	97,111.11
90275DUF5	UBS YCD	10/01/2025	02/26/2025	4.4200	50,000,000.00	50,000,000.00	4.2800	1.000607625 MESIROW	50,030,381.24	208,722.22
83369XW87	SOC GEN YCD	10/01/2025	02/26/2025	4.3500	100,000,000.00	100,000,000.00	4.2800	1.000260776 MESIROW	100,026,077.61	410,833.33
63307UQN4	NB CANADA YCD	10/29/2025	03/18/2025	4.2900	100,000,000.00	100,000,000.00	4.3400	0.999672829 MESIROW	99,967,282.90	166,833.33
90275DUG3	UBS YCD	11/03/2025	03/05/2025	4.3300	50,000,000.00	50,000,000.00	4.3400	0.999859104 MESIROW	49,992,955.20	162,375.00
06418NFL1	SCOTIA YCD	12/01/2025	02/03/2025	4.4000	100,000,000.00	100,000,000.00	4.3200	1.000328616 MESIROW	100,032,861.63	696,666.67
53947B3H1	LLOYDS YCD	12/01/2025	03/12/2025	4.3100	100,000,000.00	100,000,000.00	4.3200	0.999866035 MESIROW	99,986,603.54	239,444.44
20271EM97	CB AUS YCD	01/28/2026	01/30/2025	4.2500	100,000,000.00	100,000,000.00	4.1800	1.000323363 MESIROW	100,032,336.26	720,138.89

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06367DPU3	MONTREAL YCD	03/02/2026	03/20/2025	4.2800	100,000,000.00	100,000,000.00	4.2400	1.000303940 MESIROW	100,030,394.02	142,666.67	
53947B3D0	LLOYDS YCD	03/02/2026	03/05/2025	4.3200	100,000,000.00	100,000,000.00	4.2400	1.000593203 MESIROW	100,059,320.33	324,000.00	
					14,200,000,000.00	14,200,000,000.00				14,200,721,886.66	161,728,097.19
AIP:			0.00								
Book + AIP:	14,200,000,000.00		CD YANKEE								

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06417JR12	SCOTIA NY CP	04/01/2025	0.0000	150,000,000.00	146,358,333.33	0.0431	0	MESIROW	150,000,000.00
71708ER15	PFIZER CP	04/01/2025	0.0000	50,000,000.00	48,895,361.11	0.0431	0	MESIROW	50,000,000.00
17327AR17	CGMI CP	04/01/2025	0.0000	100,000,000.00	96,085,000.00	0.0431	0	MESIROW	100,000,000.00
92512LR45	VERSAILLES CP	04/04/2025	0.0000	100,000,000.00	98,641,694.44	0.0431	3	MESIROW	99,964,083.33
63873JR44	NATIXIS CP	04/04/2025	0.0000	100,000,000.00	97,778,583.34	0.0431	3	MESIROW	99,964,083.33
82124LR46	SHEFFIELD CP	04/04/2025	0.0000	100,000,000.00	98,668,444.44	0.0431	3	MESIROW	99,964,083.33
38346LR40	GOTHAM CP	04/04/2025	0.0000	50,000,000.00	49,473,166.67	0.0431	3	MESIROW	49,982,041.67
71344TR46	PEPSICO CP	04/04/2025	0.0000	100,000,000.00	98,068,277.78	0.0431	3	MESIROW	99,964,083.33
89233GR40	TOYOTA CP	04/04/2025	0.0000	100,000,000.00	97,735,444.44	0.0431	3	MESIROW	99,964,083.33
06054NR45	BOFA CP	04/04/2025	0.0000	100,000,000.00	97,778,583.34	0.0431	3	MESIROW	99,964,083.33
22533TR73	CR AG NY CP	04/07/2025	0.0000	150,000,000.00	149,574,999.99	0.0431	6	MESIROW	149,892,250.00
62479LR98	MUFG BK CP	04/09/2025	0.0000	150,000,000.00	149,501,833.32	0.0431	8	MESIROW	149,856,333.33
67983TRB4	OLD LINE CP	04/11/2025	0.0000	100,000,000.00	98,987,333.34	0.0431	10	MESIROW	99,880,277.78
22533TRB4	CR AG NY CP	04/11/2025	0.0000	150,000,000.00	149,465,000.01	0.0431	10	MESIROW	149,820,416.67
2546R2RB4	DISNEY CP	04/11/2025	0.0000	100,000,000.00	99,101,722.22	0.0431	10	MESIROW	99,880,277.78
62479LRB3	MUFG BK CP	04/11/2025	0.0000	100,000,000.00	99,787,000.00	0.0431	10	MESIROW	99,880,277.78
19121ARB9	COCA COLA CP	04/11/2025	0.0000	100,000,000.00	99,580,000.00	0.0431	10	MESIROW	99,880,277.78
62479LRF4	MUFG BK CP	04/15/2025	0.0000	100,000,000.00	99,656,027.78	0.0431	14	MESIROW	99,832,388.89
86563GRF1	SUMI TRUST CP	04/15/2025	0.0000	100,000,000.00	98,902,500.00	0.0431	14	MESIROW	99,832,388.89
04821TRM9	ATLANTIC CP	04/21/2025	0.0000	100,000,000.00	97,659,500.00	0.0431	20	MESIROW	99,760,555.56
4820P2RM9	JUPITER CP	04/21/2025	0.0000	50,000,000.00	49,631,458.33	0.0431	20	MESIROW	49,880,277.78
47816FRM5	JOHNSON CP	04/21/2025	0.0000	50,000,000.00	49,591,750.00	0.0431	20	MESIROW	49,880,277.78
22533TRQ1	CR AG NY CP	04/24/2025	0.0000	100,000,000.00	99,401,388.88	0.0431	23	MESIROW	99,724,638.89
24422LRQ8	DEERE CAP CP	04/24/2025	0.0000	50,000,000.00	49,790,972.22	0.0431	23	MESIROW	49,862,319.44

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1247P2RR7	CAFCO CP	04/25/2025	0.0000	50,000,000.00	49,150,000.00	0.0431	24	MESIROW	49,856,333.33
71344TRR5	PEPSICO CP	04/25/2025	0.0000	50,000,000.00	48,853,333.33	0.0431	24	MESIROW	49,856,333.33
53127TRU9	LIBERTY CP	04/28/2025	0.0000	100,000,000.00	98,670,805.56	0.0431	27	MESIROW	99,676,750.00
40060WRU8	GTA CP	04/28/2025	0.0000	50,000,000.00	49,588,222.22	0.0431	27	MESIROW	49,838,375.00
06054NRU7	BOFA CP	04/28/2025	0.0000	100,000,000.00	96,750,000.00	0.0431	27	MESIROW	99,676,750.00
06417JRU8	SCOTIA NY CP	04/28/2025	0.0000	100,000,000.00	96,889,000.00	0.0431	27	MESIROW	99,676,750.00
45685QRU5	ING FDL CP	04/28/2025	0.0000	100,000,000.00	97,692,638.88	0.0431	27	MESIROW	99,676,750.00
83369BRU2	SOC GEN NY CP	04/28/2025	0.0000	100,000,000.00	97,858,833.34	0.0431	27	MESIROW	99,676,750.00
78015CRU8	RBC NY CP	04/28/2025	0.0000	100,000,000.00	97,188,888.88	0.0431	27	MESIROW	99,676,750.00
60689FRU4	MIZUHO NY CP	04/28/2025	0.0000	100,000,000.00	98,378,138.88	0.0431	27	MESIROW	99,676,750.00
59157TRU9	METLIFE STF CP	04/28/2025	0.0000	50,000,000.00	48,928,125.00	0.0431	27	MESIROW	49,838,375.00
63873JS27	NATIXIS NY CP	05/02/2025	0.0000	100,000,000.00	98,302,722.22	0.0433	31	MESIROW	99,627,138.89
92512LS28	VERSAILLES CP	05/02/2025	0.0000	100,000,000.00	98,680,000.00	0.0433	31	MESIROW	99,627,138.89
09659BS27	BNP NY CP	05/02/2025	0.0000	100,000,000.00	97,965,138.88	0.0433	31	MESIROW	99,627,138.89
89233GS23	TOYOTA CP	05/02/2025	0.0000	100,000,000.00	97,779,944.44	0.0433	31	MESIROW	99,627,138.89
83369BS23	SOC GEN NY CP	05/02/2025	0.0000	100,000,000.00	98,099,916.66	0.0433	31	MESIROW	99,627,138.89
40060WS29	GTA CP	05/02/2025	0.0000	50,000,000.00	49,344,500.00	0.0433	31	MESIROW	49,813,569.44
62479LS55	MUFG BK CP	05/05/2025	0.0000	100,000,000.00	99,326,444.44	0.0433	34	MESIROW	99,591,055.56
04821TS55	ATLANTIC CP	05/05/2025	0.0000	50,000,000.00	49,278,888.89	0.0433	34	MESIROW	49,795,527.78
03785DS64	APPLE CP	05/06/2025	0.0000	100,000,000.00	99,523,333.34	0.0433	35	MESIROW	99,579,027.78
04821TS89	ATLANTIC CP	05/08/2025	0.0000	50,000,000.00	49,455,000.00	0.0433	37	MESIROW	49,777,486.11
82124LSC7	SHEFFIELD CP	05/12/2025	0.0000	100,000,000.00	98,372,000.00	0.0433	41	MESIROW	99,506,861.11
17327ASF5	CGMI CP	05/15/2025	0.0000	100,000,000.00	97,860,833.34	0.0433	44	MESIROW	99,470,777.78
64952USU2	NYLIFE STF CP	05/28/2025	0.0000	50,000,000.00	49,317,291.67	0.0433	57	MESIROW	49,657,208.33

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78015CSU7	RBC NY CP	05/28/2025	0.0000	100,000,000.00	97,451,361.12	0.0433	57	MESIROW	99,314,416.67
60689FSU3	MIZUHO NY CP	05/28/2025	0.0000	100,000,000.00	98,300,166.66	0.0433	57	MESIROW	99,314,416.67
06054NSU6	BOFA CP	05/28/2025	0.0000	100,000,000.00	96,853,833.34	0.0433	57	MESIROW	99,314,416.67
59157TSU8	METLIFE STF CP	05/28/2025	0.0000	50,000,000.00	49,038,472.22	0.0433	57	MESIROW	49,657,208.33
06417JSU7	SCOTIA NY CP	05/28/2025	0.0000	100,000,000.00	96,805,277.78	0.0433	57	MESIROW	99,314,416.67
53127TSW4	LIBERTY CP	05/30/2025	0.0000	100,000,000.00	98,340,777.78	0.0433	59	MESIROW	99,290,361.11
47816FSW2	JOHNSON CP	05/30/2025	0.0000	100,000,000.00	97,914,583.34	0.0433	59	MESIROW	99,290,361.11
63873JSW1	NATIXIS NY CP	05/30/2025	0.0000	100,000,000.00	97,367,666.66	0.0433	59	MESIROW	99,290,361.11
13609BSW4	CIBC HLD CP	05/30/2025	0.0000	50,000,000.00	48,738,250.00	0.0433	59	MESIROW	49,645,180.56
30601VSW2	FAIRWAY CP	05/30/2025	0.0000	50,000,000.00	48,998,750.00	0.0433	59	MESIROW	49,645,180.56
89233GSW7	TOYOTA CP	05/30/2025	0.0000	100,000,000.00	97,385,333.34	0.0433	59	MESIROW	99,290,361.11
88602TSW4	THUNDER CP	05/30/2025	0.0000	50,000,000.00	48,739,166.67	0.0433	59	MESIROW	49,645,180.56
06054NSW2	BOFA CP	05/30/2025	0.0000	100,000,000.00	97,616,500.00	0.0433	59	MESIROW	99,290,361.11
92512LT92	VERSAILLES CP	06/09/2025	0.0000	50,000,000.00	49,282,166.67	0.0433	69	MESIROW	49,585,041.67
30601VT92	FAIRWAY CP	06/09/2025	0.0000	50,000,000.00	49,283,805.56	0.0433	69	MESIROW	49,585,041.67
83369BT97	SOC GEN NY CP	06/09/2025	0.0000	100,000,000.00	98,264,138.88	0.0433	69	MESIROW	99,170,083.33
30601VTC5	FAIRWAY CP	06/12/2025	0.0000	50,000,000.00	49,456,250.00	0.0433	72	MESIROW	49,567,000.00
82124LTL6	SHEFFIELD CP	06/20/2025	0.0000	100,000,000.00	98,296,250.00	0.0433	80	MESIROW	99,037,777.78
15963TTL3	CHARIOT CP	06/20/2025	0.0000	50,000,000.00	49,382,333.33	0.0433	80	MESIROW	49,518,888.89
47816FTP6	JOHNSON CP	06/23/2025	0.0000	100,000,000.00	98,394,055.56	0.0433	83	MESIROW	99,001,694.44
60689FTP3	MIZUHO NY CP	06/23/2025	0.0000	100,000,000.00	98,479,166.66	0.0433	83	MESIROW	99,001,694.44
2546R2TP1	DISNEY CP	06/23/2025	0.0000	50,000,000.00	49,475,666.67	0.0433	83	MESIROW	49,500,847.22
04821TTP0	ATLANTIC CP	06/23/2025	0.0000	50,000,000.00	49,130,000.00	0.0433	83	MESIROW	49,500,847.22
06054NTT8	BOFA CP	06/27/2025	0.0000	100,000,000.00	97,567,777.78	0.0433	87	MESIROW	98,953,583.33

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59157TTW3	METLIFE STF CP	06/30/2025	0.0000	100,000,000.00	97,788,666.66	0.0430	90	MESIROW	98,925,000.00
78015CTW2	RBC NY CP	06/30/2025	0.0000	100,000,000.00	97,564,000.00	0.0430	90	MESIROW	98,925,000.00
63873JTW0	NATIXIS NY CP	06/30/2025	0.0000	100,000,000.00	97,832,111.12	0.0430	90	MESIROW	98,925,000.00
38346LTW6	GOTHAM CP	06/30/2025	0.0000	100,000,000.00	98,752,000.00	0.0430	90	MESIROW	98,925,000.00
2546R2TW6	DISNEY CP	06/30/2025	0.0000	100,000,000.00	98,242,652.78	0.0430	90	MESIROW	98,925,000.00
19121ATW1	COCA COLA CP	06/30/2025	0.0000	100,000,000.00	98,722,277.78	0.0430	90	MESIROW	98,925,000.00
67983TU12	OLD LINE CP	07/01/2025	0.0000	50,000,000.00	49,424,000.00	0.0430	91	MESIROW	49,456,527.78
89233GU12	TOYOTA CP	07/01/2025	0.0000	100,000,000.00	97,287,500.00	0.0430	91	MESIROW	98,913,055.56
62479LU29	MUFG BK CP	07/02/2025	0.0000	100,000,000.00	98,810,388.88	0.0430	92	MESIROW	98,901,111.11
86563GU75	SUMI TRUST CP	07/07/2025	0.0000	100,000,000.00	98,546,166.66	0.0430	97	MESIROW	98,841,388.89
53127TU76	LIBERTY CP	07/07/2025	0.0000	50,000,000.00	49,273,083.33	0.0430	97	MESIROW	49,420,694.44
60689FU97	MIZUHO NY CP	07/09/2025	0.0000	100,000,000.00	98,498,500.00	0.0430	99	MESIROW	98,817,500.00
60689FUE6	MIZUHO NY CP	07/14/2025	0.0000	100,000,000.00	98,575,305.56	0.0430	104	MESIROW	98,757,777.78
47816FUE9	JOHNSON CP	07/14/2025	0.0000	100,000,000.00	98,453,472.22	0.0430	104	MESIROW	98,757,777.78
63873JUE8	NATIXIS NY CP	07/14/2025	0.0000	100,000,000.00	98,050,111.12	0.0430	104	MESIROW	98,757,777.78
59157TUM3	METLIFE STF CP	07/21/2025	0.0000	100,000,000.00	97,888,722.22	0.0430	111	MESIROW	98,674,166.67
24422LUR2	DEERE CAP CP	07/25/2025	0.0000	50,000,000.00	49,205,000.00	0.0430	115	MESIROW	49,313,194.44
78015CUR1	RBC NY CP	07/25/2025	0.0000	100,000,000.00	97,708,000.00	0.0430	115	MESIROW	98,626,388.89
69448WUR3	PACLIFE STF CP	07/25/2025	0.0000	50,000,000.00	48,934,472.22	0.0430	115	MESIROW	49,313,194.44
88602TUR2	THUNDER CP	07/25/2025	0.0000	100,000,000.00	98,183,805.56	0.0430	115	MESIROW	98,626,388.89
30601VUR0	FAIRWAY CP	07/25/2025	0.0000	50,000,000.00	49,101,722.22	0.0430	115	MESIROW	49,313,194.44
45685QUR8	ING FDL CP	07/25/2025	0.0000	100,000,000.00	97,640,500.00	0.0430	115	MESIROW	98,626,388.89
47816FV16	JOHNSON CP	08/01/2025	0.0000	100,000,000.00	98,150,888.88	0.0426	122	MESIROW	98,556,333.33
53127TV18	LIBERTY CP	08/01/2025	0.0000	100,000,000.00	98,371,222.22	0.0426	122	MESIROW	98,556,333.33

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1247P2V19	CAFCO CP	08/01/2025	0.0000	100,000,000.00	97,847,027.78	0.0426	122	MESIROW	98,556,333.33
60689FV13	MIZUHO NY CP	08/01/2025	0.0000	100,000,000.00	98,472,472.22	0.0426	122	MESIROW	98,556,333.33
59157TV18	METLIFE STF CP	08/01/2025	0.0000	50,000,000.00	48,989,666.67	0.0426	122	MESIROW	49,278,166.67
71344TV17	PEPSICO CP	08/01/2025	0.0000	50,000,000.00	48,899,583.33	0.0426	122	MESIROW	49,278,166.67
45685QV14	ING FDL CP	08/01/2025	0.0000	100,000,000.00	97,714,722.22	0.0426	122	MESIROW	98,556,333.33
17327AV12	CGMI CP	08/01/2025	0.0000	100,000,000.00	97,195,916.66	0.0426	122	MESIROW	98,556,333.33
47816FV40	JOHNSON CP	08/04/2025	0.0000	150,000,000.00	147,480,624.99	0.0426	125	MESIROW	147,781,250.00
12619TVB7	CRC CP	08/11/2025	0.0000	100,000,000.00	97,812,916.66	0.0426	132	MESIROW	98,438,000.00
47816FVM0	JOHNSON CP	08/21/2025	0.0000	50,000,000.00	49,079,805.56	0.0426	142	MESIROW	49,159,833.33
47816FVT5	JOHNSON CP	08/27/2025	0.0000	50,000,000.00	49,051,430.56	0.0426	148	MESIROW	49,124,333.33
67983TVT0	OLD LINE CP	08/27/2025	0.0000	100,000,000.00	98,109,666.66	0.0426	148	MESIROW	98,248,666.67
12619TVT8	CRC CP	08/27/2025	0.0000	50,000,000.00	48,819,166.67	0.0426	148	MESIROW	49,124,333.33
17327AVT1	CGMI CP	08/27/2025	0.0000	100,000,000.00	96,848,833.34	0.0426	148	MESIROW	98,248,666.67
1247P2V3	CAFCO CP	08/29/2025	0.0000	50,000,000.00	48,803,750.00	0.0423	150	MESIROW	49,118,750.00
59157TVV2	METLIFE STF CP	08/29/2025	0.0000	100,000,000.00	98,130,333.34	0.0423	150	MESIROW	98,237,500.00
78015CVV1	RBC NY CP	08/29/2025	0.0000	100,000,000.00	97,896,750.00	0.0423	150	MESIROW	98,237,500.00
83369BVV5	SOC GEN NY CP	08/29/2025	0.0000	100,000,000.00	97,558,361.12	0.0423	150	MESIROW	98,237,500.00
71344TVV1	PEPSICO CP	08/29/2025	0.0000	50,000,000.00	48,816,666.67	0.0423	150	MESIROW	49,118,750.00
1247P2WB6	CAFCO CP	09/11/2025	0.0000	50,000,000.00	48,881,750.00	0.0423	163	MESIROW	49,042,375.00
40060WWB4	GTA CP	09/11/2025	0.0000	50,000,000.00	48,881,750.00	0.0423	163	MESIROW	49,042,375.00
12619TWB6	CRC CP	09/11/2025	0.0000	100,000,000.00	97,763,500.00	0.0423	163	MESIROW	98,084,750.00
71344TWS7	PEPSICO CP	09/26/2025	0.0000	100,000,000.00	97,855,833.34	0.0423	178	MESIROW	97,908,500.00
78015CWS7	RBC NY CP	09/26/2025	0.0000	100,000,000.00	97,772,777.78	0.0423	178	MESIROW	97,908,500.00
30601VX14	FAIRWAY CP	10/01/2025	0.0000	50,000,000.00	48,859,305.56	0.0418	183	MESIROW	48,937,583.33

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06054NX14	BOFA CP	10/01/2025	0.0000	100,000,000.00	97,567,555.56	0.0418	183	MESIROW	97,875,166.67
06054NXV8	BOFA CP	10/29/2025	0.0000	150,000,000.00	145,938,249.99	0.0414	211	MESIROW	146,360,250.00
71344TXV9	PEPSICO CP	10/29/2025	0.0000	100,000,000.00	97,517,222.22	0.0414	211	MESIROW	97,573,500.00
06417JY30	SCOTIA NY CP	11/03/2025	0.0000	100,000,000.00	97,284,444.44	0.0414	216	MESIROW	97,516,000.00

		10,800,000,000.00	10,600,784,777.74			10,704,693,041.66
AIP:	0.00					
Book + AIP:	10,600,784,777.74	COMMER PAPER				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
023135BQ8	AMAZON CB CL	06/03/2025	0.8000	28,000,000.00	28,004,606.91	0.99364	0.00262222	CITIBANK	27,821,920.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,230,651.40	0.99755	0.00645833	CITIBANK	24,938,750.00	161,458.25
06048WX54	BOFA CB	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.99576	0.00496889	CITIBANK	24,894,000.00	124,222.25
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	90,000,000.00	89,500,440.09	0.99572	0.00019722	CITIBANK	89,614,800.00	17,749.80
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00111	0.02575222	CITIBANK	15,016,650.00	386,283.30
742718FL8	PROCTER CB CL	10/29/2025	0.5500	17,000,000.00	16,639,817.77	0.97901	0.00232222	CITIBANK	16,643,170.00	39,477.74
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.00640	0.01295667	CITIBANK	25,160,000.00	323,916.75
037833EB2	APPLE CB CL	02/08/2026	0.7000	15,000,000.00	14,994,214.81	0.96991	0.00103056	CITIBANK	14,548,650.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	75,000,000.00	74,773,399.95	0.98465	0.01325000	CITIBANK	73,848,750.00	993,750.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,335,567.71	0.98205	0.00817083	CITIBANK	24,551,250.00	204,270.75
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	1.00143	0.01589583	CITIBANK	15,021,450.00	238,437.45
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,258,412.29	0.97786	0.00387917	CITIBANK	24,446,500.00	96,979.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.99292	0.00267361	CITIBANK	24,823,000.00	66,840.25
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,965,575.00	0.95556	0.00067083	CITIBANK	8,600,040.00	6,037.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.94330	0.00738889	CITIBANK	23,582,500.00	184,722.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.94202	0.00602667	CITIBANK	23,550,500.00	150,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,899,752.18	1.00526	0.01037500	CITIBANK	24,126,240.00	249,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,628,603.25	0.98062	0.00711111	CITIBANK	9,806,200.00	71,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,626,830.23	0.98675	0.00504167	CITIBANK	24,668,750.00	126,041.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,856,858.41	0.98645	0.00483889	CITIBANK	24,661,250.00	120,972.25
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.99857	0.01375000	CITIBANK	24,964,250.00	343,750.00
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,214,047.35	0.99816	0.00184444	CITIBANK	24,954,000.00	46,111.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00652	0.02772778	CITIBANK	10,065,200.00	277,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	0.99303	0.01921250	CITIBANK	24,825,750.00	480,312.50

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713448GA0	PEPSICO CB CL	02/07/2028	0.4500	20,000,000.00	19,985,877.66	1.00587	0.00667500 CITIBANK	20,117,400.00	133,500.00
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00934	0.00437500 CITIBANK	25,233,500.00	109,375.00
95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	1.00710	0.00000000 CITIBANK	25,177,500.00	0.00
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,778,506.52	0.99942	0.01566667 CITIBANK	24,985,500.00	391,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	16,545,313.77	0.92750	0.00637083 CITIBANK	16,695,000.00	114,674.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	0.98409	0.01289167 CITIBANK	24,602,250.00	322,291.75
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	0.99592	0.00902778 CITIBANK	24,897,875.00	225,694.50
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00813	0.02779833 CITIBANK	25,203,250.00	694,958.25
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	0.99647	0.01916667 CITIBANK	24,911,750.00	479,166.75
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	1.00462	0.00947917 CITIBANK	25,115,500.00	236,979.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	23,871,286.42	0.96565	0.00230000 CITIBANK	24,141,250.00	57,500.00
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.97706	0.00401389 CITIBANK	24,426,500.00	100,347.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.00685	0.00572222 CITIBANK	25,171,250.00	143,055.50
				946,000,000.00	940,109,761.72			935,812,095.00	7,807,479.16
AIP:		620,761.11							
Book + AIP:		940,730,522.83	CORP BOND						

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SYS048866	PACIFIC ALLIANCE BANK TD	04/02/2025	4.2900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048985	FINANCIAL PARTNERS CREDIT UNION	04/03/2025	4.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048872	PROVIDENT CREDIT UNION TD	04/03/2025	4.2500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048869	FFB BANK TD	04/03/2025	4.2000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048870	NUVISION FEDERAL CREDIT UNION	04/03/2025	4.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048986	AMERICAN PLUS BANK NA TD	04/04/2025	4.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048875	TECHNOLOGY CREDIT UNION TD	04/04/2025	4.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048874	OPEN BANK TD	04/04/2025	4.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048993	PACIFIC PREMIER BANK TD	04/04/2025	4.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048994	SANTA CRUZ COUNTY BANK TD	04/04/2025	4.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048999	MISSION NATIONAL BANK TD	04/09/2025	4.2500	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048878	POPPY BANK TD	04/09/2025	4.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048997	FARMERS & MERCHANTS BANK OF CA	04/09/2025	4.2200	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048877	AXOS BANK TD	04/09/2025	4.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049005	COMMERCEWEST BANK TD	04/10/2025	4.2600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049009	MERIWEST CREDIT UNION TD	04/10/2025	4.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049013	WESCOM CENTRAL CREDIT UNION	04/10/2025	4.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049007	FIVE STAR BANK TD	04/10/2025	4.2600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048882	NEW OMNI BANK NA TD	04/10/2025	4.2800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048883	TRAVIS CREDIT UNION TD	04/10/2025	4.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049016	WESCOM CENTRAL CREDIT UNION	04/11/2025	4.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048888	AXOS BANK TD	04/16/2025	4.3200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049018	MISSION FEDERAL CREDIT UNION	04/16/2025	4.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048889	CORNERSTONE COMMUNITY BANK	04/16/2025	4.3400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049021	MISSION NATIONAL BANK TD	04/17/2025	4.2700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049022	POPPY BANK TD	04/17/2025	4.2900	70,000,000.00	70,000,000.00	1.00000	70,000,000.00

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SYS049024	COMMERCEWEST BANK TD	04/18/2025	4.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048892	BANK OF THE SIERRA TD	04/24/2025	4.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048894	STATE BANK OF INDIA (CALIFORNIA) 04/24/2025	04/24/2025	4.3600	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049027	BEACON BUSINESS BANK TD	04/24/2025	4.2500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049028	FINANCIAL PARTNERS CREDIT UNIOI 04/24/2025	04/24/2025	4.2700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049031	TRI COUNTIES BANK TD	04/25/2025	4.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049035	AMERICAN PLUS BANK NA TD	04/30/2025	4.2100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048896	CALIFORNIA BANK OF COMMERCE NA 04/30/2025	04/30/2025	4.4100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048898	SCHOOLSFIRST FEDERAL CREDIT UN 04/30/2025	04/30/2025	4.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049040	GOLDEN 1 CREDIT UNION TD	05/01/2025	4.2500	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048902	PROVIDENT CREDIT UNION TD	05/01/2025	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048900	COMMONWEALTH BUSINESS BANK TI 05/01/2025	05/01/2025	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049074	COMMERCEWEST BANK TD	05/07/2025	4.2800	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049043	MERIWEST CREDIT UNION TD	05/07/2025	4.2700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049045	PREFERRED BANK TD	05/08/2025	4.2400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048920	HANMI BANK TD	05/08/2025	4.3300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048916	AMERICAN PLUS BANK NA TD	05/08/2025	4.2800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049044	COMMERCEWEST BANK TD	05/08/2025	4.2600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048918	CATHAY BANK TD	05/08/2025	4.3200	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048926	ROYAL BUSINESS BANK TD	05/09/2025	4.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049048	CORNERSTONE COMMUNITY BANK TI 05/09/2025	05/09/2025	4.3100	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048928	TRAVIS CREDIT UNION TD	05/14/2025	4.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049056	CALIFORNIA COAST CREDIT UNION 1 05/14/2025	05/14/2025	4.2800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049062	POPPY BANK TD	05/15/2025	4.3000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049058	COMMUNITY VALLEY BANK TD	05/15/2025	4.2500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048931	PROVIDENT CREDIT UNION TD	05/15/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048932	TECHNOLOGY CREDIT UNION TD	05/15/2025	4.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048934	US METRO BANK TD	05/16/2025	4.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048937	CATHAY BANK TD	05/21/2025	4.3600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049064	FIVE STAR BANK TD	05/21/2025	4.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049076	POPPY BANK TD	06/04/2025	4.2700	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048951	US METRO BANK TD	06/04/2025	4.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049079	TRI COUNTIES BANK TD	06/04/2025	4.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049075	GOLDEN 1 CREDIT UNION TD	06/04/2025	4.2500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048946	OPEN BANK TD	06/04/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049073	COMMERCEWEST BANK TD	06/04/2025	4.2400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048948	PROVIDENT CREDIT UNION TD	06/04/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049077	POPPY BANK TD	06/04/2025	4.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048953	AXOS BANK TD	06/05/2025	4.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048955	US METRO BANK TD	06/05/2025	4.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049080	PROVIDENT SAVINGS BANK FSB TD	06/05/2025	4.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049083	BANK OF SAN FRANCISCO TD	06/06/2025	4.2300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049085	POPPY BANK TD	06/06/2025	4.2800	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048959	BENEFICIAL STATE BANK TD	06/06/2025	4.2900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049086	RIVER CITY BANK TD	06/06/2025	4.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049088	WESCOM CENTRAL CREDIT UNION TI	06/06/2025	4.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048957	BANC OF CALIFORNIA NA TD	06/06/2025	4.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049087	TRAVIS CREDIT UNION TD	06/06/2025	4.2600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048961	PROVIDENT CREDIT UNION TD	06/06/2025	4.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049097	FIVE STAR BANK TD	06/11/2025	4.2200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049091	CITIZEN BUSINESS BANK TD	06/11/2025	4.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049096	WESCOM CENTRAL CREDIT UNION TI	06/11/2025	4.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS049092	FIVE STAR BANK TD	06/11/2025	4.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048970	HANMI BANK TD	06/12/2025	4.2600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049099	GOLDEN 1 CREDIT UNION TD	06/12/2025	4.2500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048975	CTBC BANK CORP (USA) TD	06/13/2025	4.2100	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048977	PROVIDENT CREDIT UNION TD	06/13/2025	4.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048973	AMERICAN FIRST CREDIT UNION TD	06/13/2025	4.2200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048989	EAST WEST BANK TD	07/03/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048990	MALAGA BANK FSB TD	07/03/2025	4.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048992	OPEN BANK TD	07/03/2025	4.1900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048988	COMMUNITY VALLEY BANK TD	07/03/2025	4.1600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048991	MISSION FEDERAL CREDIT UNION TD	07/03/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048987	COMMERCIAL BANK OF CALIFORNIA	07/03/2025	4.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048998	HANMI BANK TD	07/09/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049000	PCB BANK TD	07/09/2025	4.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048996	EAST WEST BANK TD	07/09/2025	4.1500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049034	HANMI BANK TD	07/09/2025	4.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049012	SCHOOLSFIRST FEDERAL CREDIT UN	07/10/2025	4.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049008	FIVE STAR BANK TD	07/10/2025	4.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049004	BANC OF CALIFORNIA NA TD	07/10/2025	4.1900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049010	PROVIDENT CREDIT UNION TD	07/10/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049006	CTBC BANK CORP (USA) TD	07/10/2025	4.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049011	PROVIDENT CREDIT UNION TD	07/10/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049015	PCB BANK TD	07/11/2025	4.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049014	MALAGA BANK FSB TD	07/11/2025	4.1500	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS049017	BANC OF CALIFORNIA NA	07/16/2025	4.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049019	US METRO BANK TD	07/16/2025	4.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS049020	BANC OF CALIFORNIA NA TD	07/17/2025	4.2400	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049023	AMERICAN PLUS BANK NA TD	07/18/2025	4.1600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS049030	EAST WEST BANK TD	07/25/2025	4.1900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049029	AMERICAN PLUS BANK NA TD	07/25/2025	4.1700	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049039	STATE BANK OF INDIA (CALIFORNIA)	07/30/2025	4.1900	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS049038	OPEN BANK TD	07/30/2025	4.1900	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS049037	MISSION VALLEY BANK TD	07/30/2025	4.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049036	MISSION FEDERAL CREDIT UNION TI	07/30/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049041	TECHNOLOGY CREDIT UNION TD	07/31/2025	4.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049047	TRAVIS CREDIT UNION TD	08/07/2025	4.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049046	PROVIDENT CREDIT UNION TD	08/07/2025	4.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049049	HANMI BANK TD	08/08/2025	4.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049055	BANK OF HOPE TD	08/13/2025	4.2500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049054	AMERICAN PLUS BANK NA TD	08/13/2025	4.1900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049060	CTBC BANK CORP (USA) TD	08/14/2025	4.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049061	METROPOLITAN BANK TD	08/14/2025	4.2500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049057	COMMUNITY VALLEY BANK TD	08/14/2025	4.2200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049059	CATHAY BANK TD	08/14/2025	4.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049063	CTBC BANK CORP (USA) TD	08/15/2025	4.2600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049065	MECHANICS BANK TD	08/21/2025	4.2700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049067	AXOS BANK TD	08/27/2025	4.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049069	TECHNOLOGY CREDIT UNION TD	08/28/2025	4.2200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049068	METROPOLITAN BANK TD	08/28/2025	4.2100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049078	SAFE CREDIT UNION TD	09/03/2025	4.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049072	AMERICAN FIRST CREDIT UNION TD	09/03/2025	4.2000	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS049081	COMMONWEALTH BUSINESS BANK TI	09/04/2025	4.1200	12,000,000.00	12,000,000.00	1.00000	12,000,000.00

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SYS049082	BANK OF HOPE TD	09/05/2025	4.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049084	COMMONWEALTH BUSINESS BANK TI	09/05/2025	4.1400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049094	PREFERRED BANK TD	09/10/2025	4.1100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049090	AXOS BANK	09/10/2025	4.1100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049093	PCB BANK TD	09/10/2025	4.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049095	STATE BANK OF INDIA (CALIFORNIA)	09/10/2025	4.1400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049100	HANMI BANK TD	09/11/2025	4.1200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049101	PROVIDENT CREDIT UNION TD	09/11/2025	4.1300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049102	OPEN BANK TD	09/11/2025	4.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049098	CATHAY BANK TD	09/11/2025	4.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049106	ROYAL BUSINESS BANK TD	09/12/2025	4.1400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049103	AMERICAN PLUS BANK NA TD	09/12/2025	4.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049105	NEW OMNI BANK NA TD	09/12/2025	4.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049104	BANK OF HOPE TD	09/12/2025	4.1400	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
				5,184,500,000.00	5,184,500,000.00		5,184,500,000.00
AIP:		0.00					
Book + AIP:	5,184,500,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
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
PMIA LOAN 2450001	07/18/2025	4.53200000	117,759,000.00	1.00	117,759,000.00
PMIA LOAN 2450003	02/20/2026	4.32200000	66,885,000.00	1.00	66,885,000.00
PMIA LOAN 2450004	03/20/2026	4.31600000	901,000.00	1.00	901,000.00
PMIA LOAN 2450005	03/20/2026	4.31600000	7,316,000.00	1.00	7,316,000.00
			233,331,000.00		233,331,000.00

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Total # of items:	856
Par Value:	158,671,715,735.24
Book Value:	156,778,582,681.85
Fair Value:	157,622,252,206.80
Accrual:	659,837,165.52
Total Book Value:	156,778,582,681.85
AIP:	13,897,848.69
Book + AIP:	156,792,480,530.54