

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2025

OFFICE OF THE TREASURER

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



Date: July 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.

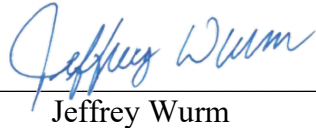
The required information is contained in the following two sections:

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 June 30, 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

July 18, 2025

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2025

(Dollars in thousands)

Portfolio Amount	\$	178,130,508
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Effective Yield	4.264%
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Quarter-to-date Yield	4.274%
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Year-to-date Yield	4.411%
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Average Life (in days)	248
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Demand Bank Account Balances	\$	2,292,862
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Total PMIA Resources	<u>\$</u>	<u>180,423,370</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2025

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 53,070,105	29.79%
Bonds	-	0.00%
Notes	45,065,440	25.30%
Strips	-	0.00%
Total Governments	\$ 98,135,545	55.09%
Federal Agency Debentures	\$ 14,553,330	8.18%
Certificates of Deposit	16,250,000	9.12%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	30,815,944	17.30%
Time Deposits	5,281,000	2.96%
GNMAs	-	0.00%
Commercial Paper	11,878,072	6.67%
FHLMC / REMICS	1,063	0.00%
Corporate Bonds	952,811	0.53%
PMIA Loans	262,743	0.15%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	<u>\$ 178,130,508</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

6/30/2025

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 53,070,105,400.83	\$ 53,553,235,136.11	\$ 53,553,095,196.50	NA
Notes	\$ 45,065,440,536.21	\$ 45,017,038,229.84	\$ 45,220,920,060.50	\$ 456,554,961.50
Federal Agency:				
SBA	\$ 241,952,774.98	\$ 241,882,090.69	\$ 244,164,765.36	\$ 966,339.45
MBS-REMICs	\$ 1,062,524.00	\$ 1,062,524.00	\$ 1,053,290.67	\$ 4,635.17
Debentures	\$ 6,975,704,585.76	\$ 6,975,704,585.76	\$ 6,979,649,750.00	\$ 56,993,149.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 3,350,000,000.00	\$ 3,350,000,000.00	\$ 3,360,195,500.00	\$ 27,168,533.00
Discount Notes	\$ 30,815,944,152.72	\$ 31,081,797,090.46	\$ 31,069,446,050.00	NA
Supranational Debentures	\$ 3,985,672,458.38	\$ 3,983,248,483.36	\$ 3,993,975,100.00	\$ 38,528,655.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -		\$ -	\$ -
CDs and YCDs	\$ 16,250,000,000.00	\$ 16,250,000,000.00	\$ 16,248,094,811.24	\$ 174,922,944.49
Commercial Paper	\$ 11,878,071,791.64	\$ 11,988,394,027.79	\$ 11,988,292,097.20	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 952,811,187.28	\$ 952,792,103.94	\$ 950,691,880.00	\$ 9,631,480.55
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,281,000,000.00	\$ 5,281,000,000.00	\$ 5,281,000,000.00	NA
PMIA & GF Loans	\$ 262,742,740.00	\$ 262,742,740.00	\$ 262,742,740.00	NA
TOTAL	\$ 178,130,508,151.80	\$ 178,938,897,011.95	\$ 179,153,321,241.47	\$ 764,770,698.16

Fair Value Including Accrued Interest

\$ 179,918,091,939.63

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 (1.001198310)
 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 \$20,023,966.20 or \$20,000,000.00 x 1.001198310

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797PU5	U S TREAS BILL	07/01/2025	0.0000	2,800,000,000.00	2,763,956,341.69	0.99989 CITIBANK	2,799,689,732.00
912797PZ4	U S TREAS BILL	07/08/2025	0.0000	900,000,000.00	890,256,666.66	0.99911 CITIBANK	899,194,806.00
912797LW5	U S TREAS BILL	07/10/2025	0.0000	3,250,000,000.00	3,188,291,195.86	0.99887 CITIBANK	3,246,326,882.50
912797QA8	U S TREAS BILL	07/15/2025	0.0000	2,200,000,000.00	2,173,757,265.99	0.99831 CITIBANK	2,196,280,218.00
912797PE1	U S TREAS BILL	07/17/2025	0.0000	1,900,000,000.00	1,865,962,384.74	0.99809 CITIBANK	1,896,368,131.00
912797PF8	U S TREAS BILL	07/24/2025	0.0000	2,100,000,000.00	2,058,481,511.80	0.99729 CITIBANK	2,094,304,989.00
912797QC4	U S TREAS BILL	07/29/2025	0.0000	750,000,000.00	739,853,645.85	0.99671 CITIBANK	747,534,750.00
912797QH3	U S TREAS BILL	08/05/2025	0.0000	300,000,000.00	298,078,458.33	0.99584 CITIBANK	298,751,082.00
912797MG9	U S TREAS BILL	08/07/2025	0.0000	300,000,000.00	287,032,500.00	0.99562 CITIBANK	298,686,384.00
912797QJ9	U S TREAS BILL	08/12/2025	0.0000	1,800,000,000.00	1,775,601,262.50	0.99497 CITIBANK	1,790,950,464.00
912797PN1	U S TREAS BILL	08/14/2025	0.0000	4,100,000,000.00	4,021,346,797.91	0.99475 CITIBANK	4,078,479,838.00
912797QK6	U S TREAS BILL	08/19/2025	0.0000	450,000,000.00	446,566,458.33	0.99415 CITIBANK	447,367,419.00
912797PP6	U S TREAS BILL	08/21/2025	0.0000	750,000,000.00	736,710,970.80	0.99392 CITIBANK	745,439,985.00
912797QL4	U S TREAS BILL	08/26/2025	0.0000	1,600,000,000.00	1,577,947,740.31	0.99319 CITIBANK	1,589,107,200.00
912797PQ4	U S TREAS BILL	08/28/2025	0.0000	600,000,000.00	588,659,152.74	0.99309 CITIBANK	595,855,578.00
912797QM2	U S TREAS BILL	09/02/2025	0.0000	1,750,000,000.00	1,729,524,227.09	0.99263 CITIBANK	1,737,098,825.00
912797MH7	U S TREAS BILL	09/04/2025	0.0000	300,000,000.00	287,783,250.00	0.99240 CITIBANK	297,719,520.00
912797QT7	U S TREAS BILL	09/09/2025	0.0000	1,750,000,000.00	1,727,533,753.48	0.99188 CITIBANK	1,735,792,082.50
912797PW1	U S TREAS BILL	09/11/2025	0.0000	5,050,000,000.00	4,953,724,086.13	0.99161 CITIBANK	5,007,630,651.50
912797QV2	U S TREAS BILL	09/23/2025	0.0000	1,650,000,000.00	1,629,206,504.16	0.99033 CITIBANK	1,634,049,384.00
912797PY7	U S TREAS BILL	09/25/2025	0.0000	750,000,000.00	735,584,495.82	0.99012 CITIBANK	742,588,582.50
912797QW0	U S TREAS BILL	09/30/2025	0.0000	450,000,000.00	444,276,364.59	0.98954 CITIBANK	445,293,463.50
912797MS3	U S TREAS BILL	10/02/2025	0.0000	900,000,000.00	886,082,958.33	0.98927 CITIBANK	890,344,350.00
912797QE0	U S TREAS BILL	10/09/2025	0.0000	3,200,000,000.00	3,136,194,570.12	0.98854 CITIBANK	3,163,318,624.00
912797RC3	U S TREAS BILL	10/14/2025	0.0000	2,250,000,000.00	2,219,064,305.57	0.98800 CITIBANK	2,223,002,115.00
912797RD1	U S TREAS BILL	10/21/2025	0.0000	400,000,000.00	394,732,316.68	0.98717 CITIBANK	394,867,612.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797QG5	U S TREAS BILL	10/23/2025	0.0000	1,100,000,000.00	1,077,818,640.27	0.98699 CITIBANK	1,085,687,702.00
912797QP5	U S TREAS BILL	11/06/2025	0.0000	4,050,000,000.00	3,974,892,728.47	0.98554 CITIBANK	3,991,451,661.00
912797QR1	U S TREAS BILL	11/20/2025	0.0000	500,000,000.00	491,248,590.99	0.98357 CITIBANK	491,782,500.00
912797QS9	U S TREAS BILL	12/04/2025	0.0000	900,000,000.00	883,100,645.82	0.98261 CITIBANK	884,347,506.00
912797QY6	U S TREAS BILL	12/11/2025	0.0000	4,600,000,000.00	4,506,175,453.54	0.98182 CITIBANK	4,516,365,192.00
912797NU7	U S TREAS BILL	12/26/2025	0.0000	300,000,000.00	287,647,031.25	0.98017 CITIBANK	294,051,651.00
912797PD3	U S TREAS BILL	01/22/2026	0.0000	300,000,000.00	293,013,125.01	0.97789 CITIBANK	293,366,316.00
				54,000,000,000.00	53,070,105,400.83		53,553,095,196.50
AIP:		0.00					
Book + AIP:		53,070,105,400.83	TREASURY BILL				

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,349,361,122.56	0.99945	0.01383978		CITIBANK	1,349,261,725.50	18,683,703.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,044,372.88	0.99875	0.01199240		CITIBANK	599,250,000.00	7,195,440.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	900,000,000.00	899,856,095.52	1.00031	0.01981354		CITIBANK	900,281,250.00	17,832,186.00
912828K74	U S TREAS NOTE	08/15/2025	2.0000	350,000,000.00	349,010,870.27	0.99703	0.00751381		CITIBANK	348,960,941.00	2,629,833.50
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,349,589,595.14	0.99836	0.01174033		CITIBANK	1,347,785,163.00	15,849,445.50
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,911,545.68	1.00086	0.01671196		CITIBANK	900,773,460.00	15,040,764.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,897,068.88	0.99918	0.01027174		CITIBANK	199,835,938.00	2,054,348.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,925,042.00	1.00168	0.01256831		CITIBANK	901,511,730.00	11,311,479.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	800,367,035.31	0.99996	0.00894126		CITIBANK	799,968,752.00	7,153,008.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	1,900,000,000.00	1,902,702,049.87	1.00223	0.00842391		CITIBANK	1,904,230,540.00	16,005,429.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,041,088.84	0.99590	0.00505435		CITIBANK	796,718,752.00	4,043,480.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,118,891.79	0.99938	0.00174863		CITIBANK	749,531,250.00	1,311,472.50
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,743,489.83	1.00008	0.00011549		CITIBANK	600,046,860.00	69,294.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	900,000,000.00	899,151,562.41	1.00010	0.01772790		CITIBANK	900,087,930.00	15,955,110.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	1,200,000,000.00	1,199,076,045.36	0.99879	0.01502762		CITIBANK	1,198,546,884.00	18,033,144.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,099,241,163.76	1.00293	0.01545856		CITIBANK	1,103,222,670.00	17,004,416.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	549,450,788.97	1.00363	0.01357337		CITIBANK	551,998,040.00	7,465,353.50
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,892,990.16	1.00646	0.00821332		CITIBANK	100,646,480.00	821,332.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,550,000,000.00	1,543,578,929.75	0.99637	0.00462976		CITIBANK	1,544,369,144.50	7,176,128.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,251,058,012.13	1.00732	0.00412910		CITIBANK	1,259,155,250.00	5,161,375.00
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	600,000,000.00	601,137,106.38	1.00598	0.00012568		CITIBANK	603,585,960.00	75,408.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	797,493,627.60	1.00535	0.02075967		CITIBANK	804,281,280.00	16,607,736.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	801,280,448.29	1.00391	0.01824931		CITIBANK	803,128,000.00	14,599,448.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	847,381,386.88	1.00477	0.01643646		CITIBANK	854,050,760.00	13,970,991.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	750,000,000.00	748,006,030.95	0.99770	0.0125	3397 CITIBANK	748,271,482.50	9,400,477.50
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	1,400,000,000.00	1,394,692,372.33	0.99469	0.0087	9781 CITIBANK	1,392,566,000.00	12,316,934.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	598,507,470.88	1.00902	0.0097	3019 CITIBANK	605,414,040.00	5,838,114.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,687,286.00	1.00289	0.0069	4973 CITIBANK	752,167,950.00	5,212,297.50
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,170,328.58	1.00527	0.0035	9973 CITIBANK	603,164,040.00	2,159,838.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	601,301,552.13	1.00758	0.0019	1257 CITIBANK	604,546,860.00	1,147,542.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,869,954.00	1.00590	0.0001	11549 CITIBANK	352,064,440.00	40,421.50
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	350,000,000.00	349,312,081.58	1.00473	0.0172	0649 CITIBANK	351,654,310.00	6,022,271.50
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	894,099,006.66	1.00484	0.0154	9724 CITIBANK	904,359,420.00	13,947,516.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,400,000,000.00	1,403,550,268.24	1.00527	0.0137	8736 CITIBANK	1,407,382,760.00	19,302,304.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,542,426,696.21	1.00770	0.0124	7283 CITIBANK	1,561,927,715.00	19,332,886.50
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	747,416,332.09	0.99984	0.0063	1793 CITIBANK	749,882,812.50	4,738,447.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,571,364.93	1.01324	0.0057	74728 CITIBANK	607,945,320.00	3,448,368.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	750,000,000.00	748,144,079.52	1.00191	0.0032	8210 CITIBANK	751,432,500.00	2,461,575.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	600,000,000.00	600,007,801.80	1.00057	0.0001	01090 CITIBANK	600,339,840.00	61,140.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	788,966,170.04	0.99105	0.0000	8832 CITIBANK	792,843,752.00	70,656.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	501,042,868.52	1.01250	0.0201	8301 CITIBANK	506,250,000.00	10,091,505.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	744,704,712.03	1.00074	0.0140	8840 CITIBANK	750,556,650.00	10,566,300.00
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	947,514,828.50	0.99313	0.0099	0489 CITIBANK	943,468,750.00	9,409,645.50
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	302,610,102.06	1.00910	0.0103	6885 CITIBANK	302,730,480.00	3,110,655.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,347,903,166.66	1.00352	0.0081	5232 CITIBANK	1,354,746,060.00	11,005,632.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	896,727,449.54	1.00934	0.0052	6834 CITIBANK	908,402,310.00	4,741,506.00
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	148,392,673.41	1.00642	0.0017	4863 CITIBANK	150,963,300.00	262,294.50
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,300,000,000.00	1,289,348,483.80	1.00773	0.0133	6957 CITIBANK	1,310,054,720.00	17,380,441.00

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91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	750,000,000.00	748,370,249.76	1.00477	0.01137228	CITIBANK	753,574,200.00	8,529,210.00
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	750,000,000.00	745,764,802.38	1.00148	0.00478940	CITIBANK	751,113,300.00	3,592,050.00
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,190,924.72	1.00521	0.00169399	CITIBANK	603,128,880.00	1,016,394.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	294,114,820.86	1.00855	0.00010870	CITIBANK	302,566,410.00	32,610.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	800,000,000.00	798,857,789.19	1.01773	0.01420516	CITIBANK	814,187,520.00	11,364,128.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	504,213,408.20	1.00801	0.01668508	CITIBANK	504,005,000.00	8,342,540.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	448,952,107.02	0.99508	0.01211617	CITIBANK	447,785,158.50	5,452,276.50
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,583,471.00	1.01438	0.00694973	CITIBANK	304,312,500.00	2,084,919.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	600,000,000.00	596,707,245.99	1.00980	0.01336957	CITIBANK	605,882,820.00	8,021,742.00
AIP:				45,100,000,000.00	45,017,038,229.84				45,220,920,060.50	456,554,961.50
Book + AIP:		48,402,306.37	45,065,440,536.21	TREASURY NOTE						

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83164FT87	SBA POOL #505075	08/25/2025	5.1250	3,056.99	3,056.99	0.98985 CITIBANK	3,025.95	13.06
83164GTL6	SBA POOL #505955	07/25/2027	4.8000	59,368.64	59,368.64	1.00536 CITIBANK	59,687.03	237.47
83164GVQ2	SBA POOL #506023	08/25/2027	4.8000	91,666.82	91,666.82	0.99961 CITIBANK	91,630.61	366.67
83164GU34	SBA POOL #506002	08/25/2027	4.8000	221,137.39	221,137.39	1.00835 CITIBANK	222,983.89	884.55
83164GXL1	SBA POOL #506083	11/25/2027	4.8000	154,088.14	154,088.14	0.99961 CITIBANK	154,027.28	616.35
83164G3E0	SBA POOL #506197	12/25/2027	4.8000	81,725.30	81,725.30	0.99451 CITIBANK	81,276.87	326.90
83164G4W9	SBA POOL #506237	01/25/2028	4.8000	28,730.11	28,730.11	1.00176 CITIBANK	28,780.73	114.92
83164HBL3	SBA POOL #506343	02/25/2028	4.8000	75,729.55	75,729.55	0.99879 CITIBANK	75,637.61	302.92
83164HBY5	SBA POOL #506355	05/25/2028	4.8000	82,265.63	82,265.63	0.98869 CITIBANK	81,335.53	329.06
83164HFC9	SBA POOL #506463	07/25/2028	4.8000	37,223.34	37,223.34	0.98985 CITIBANK	36,845.63	148.89
83164HGN4	SBA POOL #506505	09/25/2028	4.8000	2,735.70	2,735.70	1.00557 CITIBANK	2,750.93	10.94
83164HGT1	SBA POOL #506510	10/25/2028	4.8000	27,465.60	27,465.60	0.99901 CITIBANK	27,438.52	109.86
83164HJY7	SBA POOL #506579	11/25/2028	4.8000	113,952.01	113,952.01	1.00115 CITIBANK	114,082.60	455.81
83164HMP2	SBA POOL #506666	12/25/2028	4.8000	151,643.51	151,643.51	1.00317 CITIBANK	152,124.52	606.57
83164HQB9	SBA POOL #506750	02/25/2029	4.8000	163,648.96	163,648.96	0.98869 CITIBANK	161,798.74	654.60
83164HT26	SBA POOL #506869	04/25/2029	4.8000	177,645.23	177,645.23	1.00339 CITIBANK	178,247.27	710.58
83164HW48	SBA POOL #506967	08/25/2029	4.8000	424,504.40	424,504.40	1.01838 CITIBANK	432,307.64	1,698.02
83164HY38	SBA POOL #507030	09/25/2029	4.8000	904,233.07	904,233.07	1.01231 CITIBANK	915,365.99	3,616.93
83164H3K4	SBA POOL #507102	10/25/2029	4.8000	365,072.42	365,072.42	1.00156 CITIBANK	365,641.57	1,460.29
83164H4C1	SBA POOL #507119	01/25/2030	4.8000	194,182.11	194,182.11	0.99828 CITIBANK	193,848.51	776.73
83164H5J5	SBA POOL #507149	01/25/2030	4.8000	642,740.97	642,740.97	1.00156 CITIBANK	643,743.00	2,570.96
83164JAQ9	SBA POOL #507215	03/25/2030	4.8000	1,371,620.52	1,371,620.52	1.00732 CITIBANK	1,381,666.27	5,486.48
83164JAG1	SBA POOL #507207	03/25/2030	4.8000	599,208.05	599,208.05	0.98637 CITIBANK	591,042.04	2,396.83
83164JB47	SBA POOL #507259	05/25/2030	4.8000	573,260.20	573,260.20	1.00869 CITIBANK	578,241.83	2,293.04

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83164JA89	SBA POOL #507231	05/25/2030	4.8000	982,291.43	982,291.43	0.99423	CITIBANK	976,620.66	3,929.17
83164JEE2	SBA POOL #507333	06/25/2030	4.8000	1,491,991.15	1,491,991.15	1.01470	CITIBANK	1,513,927.90	5,967.96
83164JES1	SBA POOL #507345	07/25/2030	4.8000	530,229.68	530,229.68	0.99271	CITIBANK	526,362.18	2,120.92
83164JGN0	SBA POOL #507405	08/25/2030	4.8000	257,808.78	257,808.78	1.01073	CITIBANK	260,574.29	1,031.24
83164JG67	SBA POOL #507421	09/25/2030	4.8000	387,183.48	387,183.48	1.01073	CITIBANK	391,336.80	1,548.73
83164JH82	SBA POOL #507455	09/25/2030	4.8000	459,063.79	459,063.79	1.00812	CITIBANK	462,790.01	1,836.26
83164JKL9	SBA POOL #507499	10/25/2030	4.8000	435,384.35	435,384.35	1.00812	CITIBANK	438,917.93	1,741.54
83164JMW3	SBA POOL #507573	01/25/2031	4.8000	747,490.27	747,490.27	1.00754	CITIBANK	753,129.34	2,989.96
83164JNE2	SBA POOL #507589	01/25/2031	4.8000	1,434,077.88	1,434,077.88	1.00593	CITIBANK	1,442,586.26	5,736.31
83164JKU9	SBA POOL #507507	02/25/2031	4.8000	786,055.16	786,055.16	1.00201	CITIBANK	787,635.13	3,144.22
83164JPW0	SBA POOL #507637	03/25/2031	4.8250	461,726.52	461,726.52	1.00147	CITIBANK	462,403.41	1,856.53
83164JQV1	SBA POOL #507668	04/25/2031	4.8250	311,001.07	311,001.07	1.01465	CITIBANK	315,556.61	1,250.48
83164JML7	SBA POOL #507563	04/25/2031	4.8000	680,395.41	680,395.41	1.00201	CITIBANK	681,763.00	2,721.58
83164JSC1	SBA POOL #507715	05/25/2031	4.8250	168,738.34	168,738.34	0.99442	CITIBANK	167,797.46	678.47
83164JRW8	SBA POOL #507701	05/25/2031	4.8250	481,843.19	481,843.19	1.01650	CITIBANK	489,795.53	1,937.41
83164JSZ0	SBA POOL #507736	06/25/2031	4.8250	133,792.10	133,792.10	0.99603	CITIBANK	133,261.48	537.96
83164JWU6	SBA POOL #507859	09/25/2031	4.8250	1,453,858.70	1,453,858.70	0.99603	CITIBANK	1,448,092.70	5,845.72
83164JXB7	SBA POOL #507874	10/25/2031	4.8250	388,419.17	388,419.17	1.00013	CITIBANK	388,470.05	1,561.77
83164J2A3	SBA POOL #507969	01/25/2032	4.8250	2,269,063.37	2,269,063.37	0.99603	CITIBANK	2,260,064.26	9,123.53
83164JZ25	SBA POOL #507961	01/25/2032	4.8250	1,092,936.41	1,092,936.41	1.00368	CITIBANK	1,096,959.51	4,394.52
83164J3Y0	SBA POOL #508015	02/25/2032	4.8250	677,085.11	677,085.11	1.00066	CITIBANK	677,529.95	2,722.45
83164J5L6	SBA POOL #508051	04/25/2032	4.8250	270,728.22	270,728.22	1.00242	CITIBANK	271,382.03	1,088.55
83164J5J1	SBA POOL #508049	04/25/2032	4.8250	585,113.40	585,113.40	1.00530	CITIBANK	588,212.75	2,352.64
83164J7G5	SBA POOL #508095	05/25/2032	4.8250	1,129,282.87	1,129,282.87	1.01799	CITIBANK	1,149,595.28	4,540.66

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83164KD42	SBA POOL #508223	09/25/2032	4.8250	754,690.92	754,690.92	1.01799 CITIBANK	768,265.55	3,034.49
83164KGM9	SBA POOL #508304	03/25/2033	4.8500	1,057,094.90	1,057,094.90	1.00317 CITIBANK	1,060,444.83	4,272.43
83164KH89	SBA POOL #508355	03/25/2033	4.8500	140,541.97	140,541.97	0.99867 CITIBANK	140,354.35	568.02
83164KJW4	SBA POOL #508377	04/25/2033	4.8750	2,033,350.09	2,033,350.09	1.00710 CITIBANK	2,047,776.71	8,260.48
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.8750	946,461.44	946,461.44	1.01920 CITIBANK	964,629.71	3,845.00
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.9250	354,533.77	354,533.77	1.01344 CITIBANK	359,300.12	1,455.07
83164KS38	SBA POOL #508638 FR	01/25/2034	5.6250	1,364,081.09	1,364,081.09	1.02101 CITIBANK	1,392,736.34	6,394.13
83164KUG6	SBA POOL #508683 FR	06/25/2034	5.5000	83,572.72	83,572.72	1.00876 CITIBANK	84,304.73	383.04
83164KVK6	SBA POOL #508718	08/25/2034	5.2500	1,534,742.34	1,534,742.34	1.00935 CITIBANK	1,549,095.25	6,714.50
83164KX81	SBA POOL #508803 FR	02/25/2035	5.1000	376,086.32	376,086.32	1.01707 CITIBANK	382,506.87	1,598.37
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.7750	432,433.25	432,433.25	1.02123 CITIBANK	441,614.24	1,720.72
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.7750	847,618.64	847,618.64	1.01493 CITIBANK	860,273.59	3,372.82
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.7750	730,723.89	730,723.89	1.00065 CITIBANK	731,200.32	2,907.67
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.7500	435,895.18	435,895.18	1.02815 CITIBANK	448,166.07	1,725.42
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.7500	2,003,103.96	2,003,103.96	1.00813 CITIBANK	2,019,381.18	7,928.95
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.7500	948,703.16	948,703.16	1.00813 CITIBANK	956,412.32	3,755.28
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.7750	472,729.33	472,729.33	1.00616 CITIBANK	475,639.92	1,881.07
83164LLQ2	SBA POOL #509335 FR	10/25/2037	4.5000	1,374,170.42	1,374,170.42	1.01803 CITIBANK	1,398,952.21	5,153.14
83164LM81	SBA POOL #509383 FR	06/25/2038	4.5250	1,666,109.36	1,666,109.36	1.01891 CITIBANK	1,697,622.15	6,282.62
83164LNV9	SBA POOL #509404 FR	08/25/2038	4.6000	5,347,014.91	5,347,014.91	1.00035 CITIBANK	5,348,886.37	20,496.89
83164LPT2	SBA POOL #509434 FR	11/25/2038	4.6500	595,800.35	595,800.35	1.01857 CITIBANK	606,861.38	2,308.73
83164LRF0	SBA POOL #509486	04/25/2039	4.6500	1,760,964.51	1,760,964.51	1.00852 CITIBANK	1,775,974.97	6,823.74
83164LSF9	SBA POOL #509518	06/25/2039	4.6500	2,135,845.16	2,135,845.16	1.00633 CITIBANK	2,149,371.47	8,276.40
83164LVF5	SBA POOL #509614	01/25/2040	4.6500	5,311,379.00	5,311,379.00	1.01339 CITIBANK	5,382,508.99	20,581.59

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83164LXC0	SBA POOL #509675	05/25/2040	4.6500	1,991,280.46	1,991,280.46	0.99915 CITIBANK	1,989,593.85	7,716.21
83164LX22	SBA POOL #509697 FR	09/25/2040	4.6500	3,958,924.51	3,958,924.51	0.99915 CITIBANK	3,955,571.30	15,340.83
83164LY96	SBA POOL #509736 FR	10/25/2040	4.7000	4,591,973.04	4,591,973.04	1.01376 CITIBANK	4,655,167.77	17,985.23
83164LZW4	SBA POOL #509757	12/25/2040	4.7000	4,762,688.17	4,762,688.17	1.01376 CITIBANK	4,828,232.28	18,653.86
83164L2Z3	SBA POOL #509792	02/25/2041	4.7500	730,513.89	730,513.89	1.00943 CITIBANK	737,404.10	2,891.62
83164L3S8	SBA POOL #509809	03/25/2041	4.7500	2,810,779.23	2,810,779.23	1.01680 CITIBANK	2,858,005.94	11,126.00
83164L4J7	SBA POOL #509825	04/25/2041	4.7500	3,752,469.32	3,752,469.32	1.01146 CITIBANK	3,795,480.12	14,853.52
83164L4M0	SBA POOL #509828	04/25/2041	4.7500	2,081,976.39	2,081,976.39	1.00835 CITIBANK	2,099,356.73	8,241.16
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.7500	7,396,996.24	7,396,996.24	1.00009 CITIBANK	7,397,676.76	29,279.78
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.7500	1,943,889.44	1,943,889.44	1.01411 CITIBANK	1,971,311.89	7,694.56
83164L5K3	SBA POOL #509850	11/25/2041	4.7500	4,131,159.47	4,131,159.47	1.00009 CITIBANK	4,131,539.54	16,352.51
83164MA82	SBA POOL #509931	12/25/2041	4.7500	681,118.09	681,118.09	1.01147 CITIBANK	688,931.20	2,696.09
83164MBK4	SBA POOL #509942	01/25/2042	4.7500	8,021,607.69	8,021,607.69	1.00964 CITIBANK	8,098,968.07	31,752.20
83164MBL2	SBA POOL #509943	01/25/2042	4.7500	2,623,505.11	2,623,505.11	1.00964 CITIBANK	2,648,806.19	10,384.71
83164MCB3	SBA POOL #509966	03/25/2042	4.7500	7,898,904.87	7,898,904.87	1.01900 CITIBANK	8,049,007.76	31,266.50
83164MCD9	SBA POOL #509968	03/25/2042	4.7500	4,660,868.60	4,660,868.60	1.01147 CITIBANK	4,714,333.42	18,449.27
83164MCX5	SBA POOL #509986	04/25/2042	4.7500	4,853,546.94	4,853,546.94	1.01185 CITIBANK	4,911,051.76	19,211.96
83164MC64	SBA POOL #509993	05/25/2042	4.7500	3,672,335.31	3,672,335.31	1.01185 CITIBANK	3,715,845.14	14,536.33
83164MBC2	SBA POOL #509935	07/25/2042	4.7500	7,049,327.59	7,049,327.59	1.01411 CITIBANK	7,148,772.45	27,903.59
83164MD30	SBA POOL #510022	07/25/2042	4.7500	4,778,715.52	4,778,715.52	1.00027 CITIBANK	4,780,010.55	18,915.75
83164MGH6	SBA POOL #510100	10/25/2042	4.7500	6,580,393.56	6,580,393.56	1.01674 CITIBANK	6,690,555.93	26,047.39
83164MH69	SBA POOL #510153	03/25/2043	4.7500	11,957,372.83	11,957,372.83	1.00770 CITIBANK	12,049,396.77	47,331.27
8316A0GC8	SBA POOL #530194	07/25/2047	5.0000	29,379,569.23	29,379,569.23	1.01131 CITIBANK	29,711,822.78	122,414.87
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.0000	14,393,581.39	14,393,581.39	1.02923 CITIBANK	14,814,305.77	59,973.26

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8316A03C2	SBA POOL #530794	04/25/2050	4.7000	19,704,155.61	19,704,155.61	1.00581	CITIBANK	19,818,715.57	77,174.61
8316A05D8	SBA POOL #530843	08/25/2050	4.7500	20,604,327.00	20,604,327.00	1.00000	CITIBANK	20,604,327.00	81,558.79
				241,882,090.69	241,882,090.69			244,164,765.36	966,339.45
AIP:		70,684.29							
Book + AIP:		241,952,774.98	SBA POOL						

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	1,062,524.00	1,062,524.00	0.99131	5.23490000 CITIBANK	1,053,290.67	4,635.17
				333,159,000.00	1,062,524.00				1,053,290.67	4,635.17
AIP:		0.00								
Book + AIP:		1,062,524.00	FNMA CMO							

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3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,962,970.56	0.99377	0.00131250 CITIBANK	74,532,750.00	98,437.50
				75,000,000.00	74,962,970.56			74,532,750.00	98,437.50
AIP:		0.00							
Book + AIP:		74,962,970.56	FNMA DEB						

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3130B4HC8	FHLB DEB	07/01/2025	4.1400	100,000,000.00	100,000,000.00	0.99999	0.00000000	CITIBANK		99,999,000.00	0.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.99997	0.00000000	CITIBANK		199,994,000.00	0.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00002	0.00000000	CITIBANK		150,003,000.00	0.00
3130B63S3	FHLB DEB	09/09/2025	4.2400	100,000,000.00	100,000,000.00	0.99962	0.00777333	CITIBANK		99,962,000.00	777,333.00
3130B66D3	FHLB DEB	10/01/2025	4.1500	150,000,000.00	150,000,000.00	0.99953	0.00703194	CITIBANK		149,929,500.00	1,054,791.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.00129	0.01252500	CITIBANK		150,193,500.00	1,878,750.00
3130B66F8	FHLB DEB	10/24/2025	4.1100	150,000,000.00	150,000,000.00	0.99945	0.00696417	CITIBANK		149,917,500.00	1,044,625.50
3130B5M54	FHLB DEB	10/29/2025	4.1300	100,000,000.00	100,000,000.00	0.99940	0.00711278	CITIBANK		99,940,000.00	711,278.00
3130B6GB6	FHLB DEB	11/14/2025	4.2700	100,000,000.00	100,000,000.00	0.99975	0.00545611	CITIBANK		99,975,000.00	545,611.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.99489	0.00258333	CITIBANK		99,489,000.00	258,333.00
3130B6T48	FHLB DEB	12/01/2025	4.2350	100,000,000.00	100,000,000.00	0.99999	0.00152931	CITIBANK		99,999,000.00	152,931.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	1.00000	0.01913333	CITIBANK		150,000,000.00	2,869,999.50
3130B6VU7	FHLB DEB	02/27/2026	4.1000	100,000,000.00	100,000,000.00	1.00000	0.00056944	CITIBANK		100,000,000.00	56,944.00
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	1.00034	0.01401556	CITIBANK		150,051,000.00	2,102,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00576	0.01242500	CITIBANK		150,864,000.00	1,863,750.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.97445	0.00180833	CITIBANK		97,445,000.00	180,833.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00863	0.00000000	CITIBANK		151,294,500.00	0.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,993,293.27	1.00044	0.00911111	CITIBANK		50,022,000.00	455,555.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99028	0.01139472	CITIBANK		148,542,000.00	1,709,208.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.98583	0.00491667	CITIBANK		98,583,000.00	491,667.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,843,725.52	1.01526	0.01081944	CITIBANK		101,526,000.00	1,081,944.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	101,222,099.26	1.00552	0.01271875	CITIBANK		100,552,000.00	1,271,875.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.00855	0.00082250	CITIBANK		151,282,500.00	123,375.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.01250	0.00171694	CITIBANK		151,875,000.00	257,541.00

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3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	1.00164	0.01005000	CITIBANK		150,246,000.00	1,507,500.00
				3,150,000,000.00	3,151,059,118.05					3,151,684,500.00	20,396,178.50
AIP:		0.00									
Book + AIP:		3,151,059,118.05	FHLB DEB								

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.99997	0.00000000	CITIBANK	199,994,000.00	0.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.99996	0.00000000	CITIBANK	149,994,000.00	0.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,988,649.74	0.99770	0.00166667	CITIBANK	99,770,000.00	166,667.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.99872	0.00508333	CITIBANK	99,872,000.00	508,333.00
3137EAXE3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,918,121.43	0.99074	0.00102083	CITIBANK	49,537,000.00	51,041.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.99762	0.00865278	CITIBANK	199,524,000.00	1,730,556.00
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99660	0.00772569	CITIBANK	149,490,000.00	1,158,853.50
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.99598	0.01582222	CITIBANK	149,397,000.00	2,373,333.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.99849	0.01044444	CITIBANK	99,849,000.00	1,044,444.00
				1,200,000,000.00	1,199,906,771.17				1,197,427,000.00	7,033,228.00
AIP:	0.00									
Book + AIP:	1,199,906,771.17		FHLMC DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00049	0.02135417	CITIBANK	150,073,500.00	3,203,125.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.99901	0.01309000	CITIBANK	149,851,500.00	1,963,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00088	0.01212500	CITIBANK	150,132,000.00	1,818,750.00
3133ETFS1	FFCB DEB	10/30/2025	3.7700	100,000,000.00	100,000,000.00	0.99745	0.00638806	CITIBANK	99,745,000.00	638,806.00
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00421	0.02069444	CITIBANK	150,631,500.00	3,104,166.00
3133ER2H3	FFCB DEB	02/03/2026	4.1250	100,000,000.00	99,931,927.40	0.99932	0.01695833	CITIBANK	99,932,000.00	1,695,833.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00605	0.01255000	CITIBANK	150,907,500.00	1,882,500.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,972,919.28	1.00462	0.00884028	CITIBANK	100,462,000.00	884,028.00
3133ETNG8	FFCB DEB	06/30/2026	4.0000	150,000,000.00	149,937,172.59	1.00000	0.00011111	CITIBANK	150,000,000.00	16,666.50
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,180,950.78	1.00624	0.02196875	CITIBANK	100,624,200.00	2,196,875.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,949,972.09	1.00850	0.01583333	CITIBANK	151,275,000.00	2,374,999.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,997,849.71	0.99908	0.01270139	CITIBANK	49,954,000.00	635,069.50
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,875,589.24	0.99488	0.00211458	CITIBANK	99,488,000.00	211,458.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.02002	0.01200000	CITIBANK	153,003,000.00	1,800,000.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	0.99928	0.00548889	CITIBANK	49,964,000.00	274,444.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,855,686.80	0.99949	0.00643889	CITIBANK	149,923,500.00	965,833.50
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,739,854.02	1.00399	0.00419792	CITIBANK	100,399,000.00	419,792.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,957,275.86	1.00721	0.01581250	CITIBANK	50,360,500.00	790,625.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	0.99805	0.00654056	CITIBANK	49,902,500.00	327,028.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,959,983.56	1.00133	0.00731944	CITIBANK	100,133,000.00	731,944.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,672,895.61	1.00769	0.01718750	CITIBANK	100,769,000.00	1,718,750.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,934,270.62	0.98719	0.01079167	CITIBANK	98,718,800.00	1,079,167.00

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3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,809,378.42	0.99756	0.00731944 CITIBANK	99,756,000.00	731,944.00
				2,550,000,000.00	2,549,775,725.98			2,556,005,500.00	29,465,305.00
AIP:		0.00							
Book + AIP:		2,549,775,725.98	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00002	0.00000000	CITIBANK		150,003,000.00	0.00
4581X0DN5	IADB DEB	07/15/2025	0.6250	150,000,000.00	149,796,605.81	0.99841	0.00288194	CITIBANK		149,761,500.00	432,291.00
459058EP4	IBRD DEB	07/29/2025	2.5000	50,000,000.00	49,930,614.03	0.99831	0.01055556	CITIBANK		49,915,500.00	527,778.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.99837	0.01262500	CITIBANK		99,837,000.00	1,262,500.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.99846	0.01042250	CITIBANK		149,769,000.00	1,563,375.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99604	0.01679167	CITIBANK		149,406,000.00	2,518,750.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,983,523.72	1.00000	0.01845944	CITIBANK		50,000,000.00	922,972.00
45905UY6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.97494	0.00221667	CITIBANK		97,494,000.00	221,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.99881	0.01404861	CITIBANK		149,821,500.00	2,107,291.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00039	0.01107500	CITIBANK		150,058,500.00	1,661,250.00
4581X0DV7	IADB DEB	04/20/2026	0.8750	150,000,000.00	146,392,385.91	0.97454	0.00172569	CITIBANK		146,181,000.00	258,853.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99967	0.00000000	CITIBANK		99,967,000.00	0.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00138	0.00000000	CITIBANK		150,207,000.00	0.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.99306	0.00000000	CITIBANK		99,306,000.00	0.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99364	0.01226667	CITIBANK		149,046,000.00	1,840,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00467	0.01162500	CITIBANK		150,700,500.00	1,743,750.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,987,513.68	1.00555	0.01612500	CITIBANK		100,555,000.00	1,612,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00461	0.01470139	CITIBANK		100,461,000.00	1,470,139.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.01095	0.01142500	CITIBANK		151,642,500.00	1,713,750.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.01664	0.00000000	CITIBANK		50,832,000.00	0.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.99595	0.01366944	CITIBANK		99,595,000.00	1,366,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99502	0.01133667	CITIBANK		99,502,000.00	1,133,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,383,028.99	1.01629	0.01006875	CITIBANK		40,651,600.00	402,750.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	1.00757	0.00977778	CITIBANK		151,135,500.00	1,466,667.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest		
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	197,786,658.52	0.99606	0.00553819 CITIBANK	199,212,000.00	1,107,638.00		
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	1.00452	0.00144119 CITIBANK	100,452,000.00	144,119.00		
45906MSE7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.01919	0.01082833 CITIBANK	152,878,500.00	1,624,249.50		
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,710,162.10	1.01492	0.02113194 CITIBANK	101,492,000.00	2,113,194.00		
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.98803	0.01106350 CITIBANK	148,204,500.00	1,659,525.00		
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.02518	0.02062500 CITIBANK	153,777,000.00	3,093,750.00		
459058KQ5	IBRD DEB	02/14/2030	3.8750	100,000,000.00	97,496,196.70	0.99989	0.01475033 CITIBANK	99,989,000.00	1,475,033.00		
4581X0ES3	IADB DEB	02/15/2030	4.5000	100,000,000.00	101,781,793.90	1.02617	0.02062500 CITIBANK	102,617,000.00	2,062,500.00		
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	0.99670	0.00681167 CITIBANK	149,505,000.00	1,021,750.50		
				3,990,000,000.00	3,983,248,483.36			3,993,975,100.00	38,528,655.00		
AIP:		2,423,975.02									
Book + AIP:		3,985,672,458.38	SUPRANAT'L DEB								

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3135GASW2	FNMA DEB CL	07/01/2025	5.1600	100,000,000.00	100,000,000.00	1.00002	0.00000000	CITIBANK	100,002,000.00	0.00
3135GATP6	FNMA DEB CL	10/01/2027	5.0500	150,000,000.00	150,000,000.00	1.02538	0.01262500	CITIBANK	153,807,000.00	1,893,750.00
3136GA2X6	FNMA DEB CL	12/17/2027	4.5000	150,000,000.00	150,000,000.00	0.99841	0.00175000	CITIBANK	149,761,500.00	262,500.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00334	0.00833333	CITIBANK	150,501,000.00	1,249,999.50
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.00844	0.00378333	CITIBANK	151,266,000.00	567,499.50
3136GAJA8	FNMA DEB CL	06/01/2028	4.2500	150,000,000.00	150,000,000.00	1.00035	0.00165278	CITIBANK	150,052,500.00	247,917.00
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.00253	0.01124861	CITIBANK	150,379,500.00	1,687,291.50
3134HBBA8	FHLMC DEB CL	03/01/2029	4.8250	150,000,000.00	150,000,000.00	0.99841	0.01661944	CITIBANK	149,761,500.00	2,492,916.00
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.00938	0.01241056	CITIBANK	151,407,000.00	1,861,584.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00635	0.00962194	CITIBANK	201,270,000.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	0.99700	0.00000000	CITIBANK	149,550,000.00	0.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	1.00032	0.00814583	CITIBANK	150,048,000.00	1,221,874.50
3130B5Y36	FHLB DEB CL	10/29/2029	4.7200	150,000,000.00	150,000,000.00	0.99907	0.00970222	CITIBANK	149,860,500.00	1,455,333.00
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00144	0.00470722	CITIBANK	150,216,000.00	706,083.00
3135GAZJ3	FNMA DEB CL	11/26/2029	5.0000	150,000,000.00	150,000,000.00	0.99800	0.00486111	CITIBANK	149,700,000.00	729,166.50
3130B6S80	FHLB DEB CL	11/27/2029	4.5500	150,000,000.00	150,000,000.00	1.00260	0.00176944	CITIBANK	150,390,000.00	265,416.00
45906M6A4	IBRD DEB CL	02/12/2030	4.6250	150,000,000.00	150,000,000.00	1.01465	0.01785764	CITIBANK	152,197,500.00	2,678,646.00
3134HA6D0	FHLMC DEB CL	02/12/2030	5.0200	150,000,000.00	150,000,000.00	0.99966	0.01938278	CITIBANK	149,949,000.00	2,907,417.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00458	0.01314000	CITIBANK	100,458,000.00	1,314,000.00
3134HBLC3	FHLMC DEB CL	03/26/2030	4.5500	150,000,000.00	150,000,000.00	1.00087	0.00935278	CITIBANK	150,130,500.00	1,402,917.00
3136GAFD6	FNMA DEB CL	04/02/2030	4.5200	150,000,000.00	150,000,000.00	1.00022	0.01029556	CITIBANK	150,033,000.00	1,544,334.00
3134HBPK1	FHLMC DEB CL	05/07/2030	4.9200	100,000,000.00	100,000,000.00	0.99455	0.00738000	CITIBANK	99,455,000.00	738,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	1.00000	0.00011667	CITIBANK		150,000,000.00	17,500.50
				3,350,000,000.00	3,350,000,000.00					3,360,195,500.00	27,168,533.00
AIP:		0.00									
Book + AIP:		3,350,000,000.00	CALLABLE DEB								

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313385HP4	FHLB DN	07/01/2025	0.0000	700,000,000.00	683,718,875.00	0.99954 CITIBANK	699,678,000.00
313385HQ2	FHLB DN	07/02/2025	0.0000	100,000,000.00	99,263,250.00	0.99942 CITIBANK	99,942,000.00
313385HY5	FHLB DN	07/10/2025	0.0000	100,000,000.00	99,507,083.34	0.99850 CITIBANK	99,850,000.00
313385JC1	FHLB DN	07/14/2025	0.0000	100,000,000.00	98,010,500.00	0.99804 CITIBANK	99,804,000.00
313385JD9	FHLB DN	07/15/2025	0.0000	150,000,000.00	148,789,625.01	0.99793 CITIBANK	149,689,500.00
313385JK3	FHLB DN	07/21/2025	0.0000	200,000,000.00	195,651,361.10	0.99723 CITIBANK	199,446,000.00
313385JP2	FHLB DN	07/25/2025	0.0000	300,000,000.00	293,325,000.00	0.99677 CITIBANK	299,031,000.00
313385JW7	FHLB DN	08/01/2025	0.0000	800,000,000.00	784,719,652.76	0.99593 CITIBANK	796,744,000.00
313385JZ0	FHLB DN	08/04/2025	0.0000	100,000,000.00	98,792,500.00	0.99558 CITIBANK	99,558,000.00
313385KG0	FHLB DN	08/11/2025	0.0000	100,000,000.00	98,084,083.34	0.99476 CITIBANK	99,476,000.00
313385KY1	FHLB DN	08/27/2025	0.0000	100,000,000.00	97,760,916.66	0.99290 CITIBANK	99,290,000.00
313385LA2	FHLB DN	08/29/2025	0.0000	750,000,000.00	735,204,458.33	0.99267 CITIBANK	744,502,500.00
313385LF1	FHLB DN	09/03/2025	0.0000	200,000,000.00	196,961,041.68	0.99213 CITIBANK	198,426,000.00
313385LM6	FHLB DN	09/09/2025	0.0000	200,000,000.00	196,595,430.54	0.99144 CITIBANK	198,288,000.00
313385LP9	FHLB DN	09/11/2025	0.0000	300,000,000.00	293,633,666.66	0.99121 CITIBANK	297,363,000.00
313385MA1	FHLB DN	09/22/2025	0.0000	200,000,000.00	196,483,458.34	0.98994 CITIBANK	197,988,000.00
313385ME3	FHLB DN	09/26/2025	0.0000	900,000,000.00	880,594,416.66	0.98947 CITIBANK	890,523,000.00
313385MK9	FHLB DN	10/01/2025	0.0000	900,000,000.00	875,511,499.98	0.98903 CITIBANK	890,127,000.00
313385MM5	FHLB DN	10/03/2025	0.0000	100,000,000.00	98,253,666.66	0.98880 CITIBANK	98,880,000.00
313385MQ6	FHLB DN	10/06/2025	0.0000	100,000,000.00	98,125,888.88	0.98846 CITIBANK	98,846,000.00
313385NJ1	FHLB DN	10/24/2025	0.0000	300,000,000.00	294,000,527.78	0.98640 CITIBANK	295,920,000.00
313385NP7	FHLB DN	10/29/2025	0.0000	300,000,000.00	292,414,500.00	0.98583 CITIBANK	295,749,000.00
313385NU6	FHLB DN	11/03/2025	0.0000	300,000,000.00	294,915,263.88	0.98534 CITIBANK	295,602,000.00
313385PB6	FHLB DN	11/10/2025	0.0000	300,000,000.00	294,234,902.80	0.98455 CITIBANK	295,365,000.00
313385PF7	FHLB DN	11/14/2025	0.0000	900,000,000.00	881,777,569.44	0.98409 CITIBANK	885,681,000.00
313385PN0	FHLB DN	11/21/2025	0.0000	600,000,000.00	588,144,541.68	0.98330 CITIBANK	589,980,000.00

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313385PY6	FHLB DN	12/01/2025	0.0000	600,000,000.00	588,148,694.46	0.98254 CITIBANK	589,525,800.00
313385QC3	FHLB DN	12/05/2025	0.0000	100,000,000.00	98,177,569.44	0.98166 CITIBANK	98,166,400.00
313385QF6	FHLB DN	12/08/2025	0.0000	400,000,000.00	391,724,069.46	0.98132 CITIBANK	392,528,000.00
313385RC2	FHLB DN	12/29/2025	0.0000	400,000,000.00	390,924,861.10	0.97893 CITIBANK	391,572,000.00
313385RG3	FHLB DN	01/02/2026	0.0000	550,000,000.00	537,606,736.11	0.97916 CITIBANK	538,538,000.00
313385SP2	FHLB DN	02/02/2026	0.0000	100,000,000.00	97,385,625.00	0.97604 CITIBANK	97,604,000.00
313385TQ9	FHLB DN	02/27/2026	0.0000	1,050,000,000.00	1,019,424,999.99	0.97332 CITIBANK	1,021,986,000.00
313385TT3	FHLB DN	03/02/2026	0.0000	100,000,000.00	97,126,166.66	0.97337 CITIBANK	97,337,000.00
				12,400,000,000.00	12,134,992,402.74		12,243,006,200.00
AIP:		0.00					
Book + AIP:		12,134,992,402.74	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397HP9	FHLMC DN	07/01/2025	0.0000	100,000,000.00	98,674,055.56	0.99954 CITIBANK	99,954,000.00
313397HY0	FHLMC DN	07/10/2025	0.0000	200,000,000.00	198,555,055.56	0.99850 CITIBANK	199,700,000.00
313397JD4	FHLMC DN	07/15/2025	0.0000	100,000,000.00	99,590,694.44	0.99793 CITIBANK	99,793,000.00
313397JP7	FHLMC DN	07/25/2025	0.0000	100,000,000.00	97,934,805.56	0.99677 CITIBANK	99,677,000.00
313397KY6	FHLMC DN	08/27/2025	0.0000	100,000,000.00	97,845,833.34	0.99290 CITIBANK	99,290,000.00
313397ME8	FHLMC DN	09/26/2025	0.0000	200,000,000.00	197,202,361.12	0.98947 CITIBANK	197,894,000.00
313397MH1	FHLMC DN	09/29/2025	0.0000	100,000,000.00	98,900,902.78	0.98913 CITIBANK	98,913,000.00
313397MK4	FHLMC DN	10/01/2025	0.0000	800,000,000.00	788,691,027.81	0.98903 CITIBANK	791,224,000.00
313397MQ1	FHLMC DN	10/06/2025	0.0000	100,000,000.00	98,815,666.66	0.98846 CITIBANK	98,846,000.00
313397NU1	FHLMC DN	11/03/2025	0.0000	200,000,000.00	196,639,291.66	0.98534 CITIBANK	197,068,000.00
313397PB1	FHLMC DN	11/10/2025	0.0000	400,000,000.00	393,195,152.78	0.98455 CITIBANK	393,820,000.00
313397PF2	FHLMC DN	11/14/2025	0.0000	500,000,000.00	490,951,708.34	0.98409 CITIBANK	492,045,000.00
313397PN5	FHLMC DN	11/21/2025	0.0000	300,000,000.00	294,745,250.00	0.98330 CITIBANK	294,990,000.00
313397PY1	FHLMC DN	12/01/2025	0.0000	300,000,000.00	294,198,944.46	0.98212 CITIBANK	294,636,000.00
313397QF1	FHLMC DN	12/08/2025	0.0000	100,000,000.00	97,942,500.00	0.98132 CITIBANK	98,132,000.00
313397RC7	FHLMC DN	12/29/2025	0.0000	100,000,000.00	97,750,000.00	0.97893 CITIBANK	97,893,000.00
313397XN6	FHLMC DN	06/01/2026	0.0000	150,000,000.00	144,392,708.34	0.96535 CITIBANK	144,802,500.00
				3,850,000,000.00	3,786,025,958.41		3,798,677,500.00
AIP:		0.00					
Book + AIP:		3,786,025,958.41	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589HP1	FNMA DN	07/01/2025	0.0000	150,000,000.00	147,032,291.67	0.99954 CITIBANK	149,931,000.00
313589HQ9	FNMA DN	07/02/2025	0.0000	100,000,000.00	99,271,125.00	0.99942 CITIBANK	99,942,000.00
313589HY2	FNMA DN	07/10/2025	0.0000	100,000,000.00	99,345,111.12	0.99850 CITIBANK	99,850,000.00
313589JD6	FNMA DN	07/15/2025	0.0000	100,000,000.00	99,285,791.66	0.99793 CITIBANK	99,793,000.00
313589ME0	FNMA DN	09/26/2025	0.0000	100,000,000.00	98,355,555.56	0.98947 CITIBANK	98,947,000.00
313589MK6	FNMA DN	10/01/2025	0.0000	500,000,000.00	492,677,291.67	0.98903 CITIBANK	494,515,000.00
313589PF4	FNMA DN	11/14/2025	0.0000	300,000,000.00	295,272,097.24	0.98409 CITIBANK	295,228,200.00
				1,350,000,000.00	1,331,239,263.92		1,338,206,200.00
AIP:		0.00					
Book + AIP:		1,331,239,263.92	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053HP2	IBRD DN	07/01/2025	0.0000	200,000,000.00	197,117,638.88	0.99954 CITIBANK	199,908,000.00
459053JT2	IBRD DN	07/29/2025	0.0000	100,000,000.00	98,533,500.00	0.99631 CITIBANK	99,631,000.00
459053JW5	IBRD DN	08/01/2025	0.0000	300,000,000.00	294,605,527.78	0.99593 CITIBANK	298,779,000.00
459053KD5	IBRD DN	08/08/2025	0.0000	300,000,000.00	295,852,944.42	0.99511 CITIBANK	298,533,000.00
459053LA0	IBRD DN	08/29/2025	0.0000	650,000,000.00	637,151,819.45	0.99267 CITIBANK	645,235,500.00
459053LM4	IBRD DN	09/09/2025	0.0000	300,000,000.00	294,984,666.66	0.99144 CITIBANK	297,432,000.00
459053MA9	IBRD DN	09/22/2025	0.0000	150,000,000.00	147,337,083.33	0.98994 CITIBANK	148,491,000.00
459053ME1	IBRD DN	09/26/2025	0.0000	600,000,000.00	588,228,305.54	0.98947 CITIBANK	593,682,000.00
459053MK7	IBRD DN	10/01/2025	0.0000	750,000,000.00	735,154,430.56	0.98903 CITIBANK	741,772,500.00
459053MM3	IBRD DN	10/03/2025	0.0000	100,000,000.00	98,111,666.66	0.98880 CITIBANK	98,880,000.00
459053MQ4	IBRD DN	10/06/2025	0.0000	100,000,000.00	98,024,916.66	0.98846 CITIBANK	98,846,000.00
459053NJ9	IBRD DN	10/24/2025	0.0000	500,000,000.00	489,499,083.34	0.98640 CITIBANK	493,200,000.00
459053NP5	IBRD DN	10/29/2025	0.0000	200,000,000.00	195,027,500.00	0.98583 CITIBANK	197,166,000.00
459053NU4	IBRD DN	11/03/2025	0.0000	200,000,000.00	195,616,638.88	0.98534 CITIBANK	197,068,000.00
459053PB4	IBRD DN	11/10/2025	0.0000	100,000,000.00	97,933,583.34	0.98455 CITIBANK	98,455,000.00
459053PF5	IBRD DN	11/14/2025	0.0000	600,000,000.00	588,140,333.32	0.98409 CITIBANK	590,454,000.00
459053PN8	IBRD DN	11/21/2025	0.0000	100,000,000.00	97,882,777.78	0.98330 CITIBANK	98,330,000.00
459053PR9	IBRD DN	11/24/2025	0.0000	200,000,000.00	195,023,527.76	0.98296 CITIBANK	196,592,000.00
459053PY4	IBRD DN	12/01/2025	0.0000	100,000,000.00	97,436,472.22	0.98212 CITIBANK	98,212,000.00
459053QJ6	IBRD DN	12/11/2025	0.0000	100,000,000.00	98,054,444.44	0.98098 CITIBANK	98,098,000.00
459053QP2	IBRD DN	12/16/2025	0.0000	100,000,000.00	98,002,083.34	0.98041 CITIBANK	98,041,000.00
459053RC0	IBRD DN	12/29/2025	0.0000	100,000,000.00	97,847,500.00	0.97893 CITIBANK	97,893,000.00
459053RG1	IBRD DN	01/02/2026	0.0000	100,000,000.00	97,188,888.88	0.97891 CITIBANK	97,890,800.00
459053TQ7	IBRD DN	02/27/2026	0.0000	300,000,000.00	291,322,222.24	0.97267 CITIBANK	291,799,800.00

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459053UZ5	IBRD DN	04/01/2026	0.0000	150,000,000.00	144,328,749.99	0.96891 CITIBANK	145,336,050.00
				6,400,000,000.00	6,268,406,305.47		6,319,725,650.00
AIP:		0.00					
Book + AIP:		6,268,406,305.47	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515HP0	IFC DN	07/01/2025	0.0000	100,000,000.00	98,555,555.56	0.99954 CITIBANK	99,954,000.00
459515JW3	IFC DN	08/01/2025	0.0000	100,000,000.00	98,161,055.56	0.99593 CITIBANK	99,593,000.00
459515LA8	IFC DN	08/29/2025	0.0000	150,000,000.00	147,013,125.00	0.99267 CITIBANK	148,900,500.00
459515LP5	IFC DN	09/11/2025	0.0000	150,000,000.00	146,959,166.67	0.99121 CITIBANK	148,681,500.00
459515ME9	IFC DN	09/26/2025	0.0000	150,000,000.00	146,879,666.67	0.98947 CITIBANK	148,420,500.00
459515MK5	IFC DN	10/01/2025	0.0000	100,000,000.00	97,938,611.12	0.98903 CITIBANK	98,903,000.00
459515MM1	IFC DN	10/03/2025	0.0000	100,000,000.00	98,020,000.00	0.98880 CITIBANK	98,880,000.00
459515NM0	IFC DN	10/27/2025	0.0000	100,000,000.00	97,901,444.44	0.98606 CITIBANK	98,606,000.00
459515NP3	IFC DN	10/29/2025	0.0000	100,000,000.00	97,955,555.56	0.98583 CITIBANK	98,583,000.00
459515PB2	IFC DN	11/10/2025	0.0000	200,000,000.00	196,343,777.78	0.98455 CITIBANK	196,910,000.00
459515PF3	IFC DN	11/14/2025	0.0000	100,000,000.00	97,849,416.66	0.98409 CITIBANK	98,409,000.00
459515PY2	IFC DN	12/01/2025	0.0000	150,000,000.00	147,257,250.00	0.98212 CITIBANK	147,318,000.00
				1,500,000,000.00	1,470,834,625.02		1,483,158,500.00
AIP:		0.00					
Book + AIP:		1,470,834,625.02	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313HP6	FFCB DN	07/01/2025	0.0000	200,000,000.00	193,877,972.22	0.99954 CITIBANK	199,908,000.00
313313JK5	FFCB DN	07/21/2025	0.0000	100,000,000.00	97,913,611.12	0.99723 CITIBANK	99,723,000.00
313313JW9	FFCB DN	08/01/2025	0.0000	400,000,000.00	392,461,861.10	0.99593 CITIBANK	398,372,000.00
313313KD9	FFCB DN	08/08/2025	0.0000	400,000,000.00	394,602,416.66	0.99511 CITIBANK	398,044,000.00
313313KG2	FFCB DN	08/11/2025	0.0000	100,000,000.00	97,898,194.44	0.99476 CITIBANK	99,476,000.00
313313KY3	FFCB DN	08/27/2025	0.0000	200,000,000.00	195,726,500.00	0.99290 CITIBANK	198,580,000.00
313313LA4	FFCB DN	08/29/2025	0.0000	400,000,000.00	391,009,861.10	0.99267 CITIBANK	397,068,000.00
313313LE6	FFCB DN	09/02/2025	0.0000	100,000,000.00	97,967,666.66	0.99225 CITIBANK	99,225,000.00
313313LM8	FFCB DN	09/09/2025	0.0000	300,000,000.00	294,673,416.66	0.99144 CITIBANK	297,432,000.00
313313LP1	FFCB DN	09/11/2025	0.0000	100,000,000.00	97,894,750.00	0.99121 CITIBANK	99,121,000.00
313313ME5	FFCB DN	09/26/2025	0.0000	500,000,000.00	489,980,388.88	0.98947 CITIBANK	494,735,000.00
313313MH8	FFCB DN	09/29/2025	0.0000	100,000,000.00	98,150,944.44	0.98913 CITIBANK	98,913,000.00
313313MK1	FFCB DN	10/01/2025	0.0000	600,000,000.00	584,406,263.90	0.98903 CITIBANK	593,418,000.00
313313NP9	FFCB DN	10/29/2025	0.0000	200,000,000.00	195,098,888.88	0.98583 CITIBANK	197,166,000.00
313313NU8	FFCB DN	11/03/2025	0.0000	100,000,000.00	98,088,777.78	0.98534 CITIBANK	98,534,000.00
313313PB8	FFCB DN	11/10/2025	0.0000	300,000,000.00	294,169,472.22	0.98455 CITIBANK	295,365,000.00
313313PF9	FFCB DN	11/14/2025	0.0000	400,000,000.00	392,424,944.44	0.98409 CITIBANK	393,636,000.00
313313PN2	FFCB DN	11/21/2025	0.0000	200,000,000.00	196,030,583.34	0.98330 CITIBANK	196,660,000.00
313313PY8	FFCB DN	12/01/2025	0.0000	250,000,000.00	242,422,222.22	0.98212 CITIBANK	245,530,000.00
313313QF8	FFCB DN	12/08/2025	0.0000	250,000,000.00	244,930,444.45	0.98132 CITIBANK	245,330,000.00
313313QJ0	FFCB DN	12/11/2025	0.0000	100,000,000.00	97,851,944.44	0.98098 CITIBANK	98,098,000.00
313313RC4	FFCB DN	12/29/2025	0.0000	200,000,000.00	195,694,833.32	0.97893 CITIBANK	195,786,000.00
313313SP4	FFCB DN	02/02/2026	0.0000	100,000,000.00	96,017,500.00	0.97604 CITIBANK	97,604,000.00
313313TQ1	FFCB DN	02/27/2026	0.0000	100,000,000.00	97,398,500.00	1.00000 CITIBANK	100,000,000.00

AIP:	0.00		5,700,000,000.00	5,576,691,958.27		5,637,724,000.00
Book + AIP:	5,576,691,958.27	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LHY9	IADB DN	07/10/2025	0.0000	50,000,000.00	49,942,361.11	1.00000 CITIBANK	50,000,000.00
45818LJK7	IADB DN	07/21/2025	0.0000	100,000,000.00	98,793,611.12	0.99723 CITIBANK	99,723,000.00
45818LLE8	IADB DN	09/02/2025	0.0000	100,000,000.00	99,017,666.66	0.99225 CITIBANK	99,225,000.00
				250,000,000.00	247,753,638.89		248,948,000.00
AIP:		0.00					
Book + AIP:		247,753,638.89	IADB DN				

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
05612B2W3	BMO BANK CD	08/08/2025	04/01/2025	4.3600	100,000,000.00	100,000,000.00	4.5000	0.999800818 MESIROW	99,980,081.81	1,102,111.11
06051WUN2	BOFA CD	09/09/2025	04/10/2025	4.4100	100,000,000.00	100,000,000.00	4.5100	0.999719923 MESIROW	99,971,992.26	1,004,500.00
06051WSX3	BOFA CD	10/01/2025	01/28/2025	4.4200	100,000,000.00	100,000,000.00	4.5000	0.999582913 MESIROW	99,958,291.26	1,890,777.78
06051WUA0	BOFA CD	10/06/2025	04/01/2025	4.3500	100,000,000.00	100,000,000.00	4.5000	0.999468948 MESIROW	99,946,894.79	1,099,583.33
06051WUH5	BOFA CD	12/01/2025	04/09/2025	4.2400	100,000,000.00	100,000,000.00	4.4750	0.998837442 MESIROW	99,883,744.16	977,555.56
06051WUY8	BOFA CD	02/02/2026	04/22/2025	4.1700	100,000,000.00	100,000,000.00	4.4200	0.998329275 MESIROW	99,832,927.46	810,833.33
95001KTA2	WELLS FGO CD	02/27/2026	05/23/2025	4.3200	100,000,000.00	100,000,000.00	4.4000	0.999345860 MESIROW	99,934,586.05	468,000.00
06051WUG7	BOFA CD	04/01/2026	04/09/2025	4.2000	100,000,000.00	100,000,000.00	4.3900	0.998287559 MESIROW	99,828,755.92	968,333.33
46657V3N8	JPM CHASE CD CL	05/06/2026	05/06/2025	4.1500	100,000,000.00	100,000,000.00	4.3850	0.997821921 MESIROW	99,782,192.13	645,555.56
AIP:		0.00			900,000,000.00	900,000,000.00			899,119,465.84	8,967,250.00
Book + AIP:		900,000,000.00			CD DOMESTIC					

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06418NCP5	SCOTIA YCD	07/01/2025	09/09/2024	4.3700	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	3,580,972.22
4823TDYL9	KBC YCD	07/01/2025	04/15/2025	4.4100	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	943,250.00
78015JUB1	RB CANADA YCD	07/01/2025	07/30/2024	5.0500	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	4,713,333.33
13606DAL6	CIBC YCD	07/01/2025	09/25/2024	4.1800	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	3,239,500.00
05252WWT6	ANZ YCD	07/01/2025	01/02/2025	4.2400	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	2,120,000.00
86564P5M9	SUMI TRUST YCD	07/01/2025	03/26/2025	4.4000	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	1,185,555.56
63307UQJ3	NB CANADA YCD	07/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.3500	1.000000000 MESIROW	100,000,000.00	3,109,166.67
86959TNE2	SVENSKA YCD	07/07/2025	04/16/2025	4.3700	100,000,000.00	100,000,000.00	4.3500	0.999996647 MESIROW	99,999,664.72	922,555.56
65603A6G1	NORINCHUK YCD	07/10/2025	06/09/2025	4.4000	100,000,000.00	100,000,000.00	4.3500	1.000009565 MESIROW	100,000,956.54	268,888.89
86564P5H0	SUMI TRUST YCD	07/14/2025	03/21/2025	4.3900	100,000,000.00	100,000,000.00	4.3500	0.999994914 MESIROW	99,999,491.39	1,243,833.33
55381BGM4	MUFG BK YCD	07/14/2025	04/11/2025	4.3900	100,000,000.00	100,000,000.00	4.3500	0.999998930 MESIROW	99,999,893.02	987,750.00
06367DNP6	MONTREAL YCD	07/14/2025	01/07/2025	4.4500	100,000,000.00	100,000,000.00	4.3500	1.000002128 MESIROW	100,000,212.76	2,163,194.44
65603A5G2	NORINCHUK YCD	07/15/2025	05/13/2025	4.4200	100,000,000.00	100,000,000.00	4.3500	1.000017016 MESIROW	100,001,701.62	601,611.11
23345HRS9	DNB YCD	07/15/2025	06/09/2025	4.3200	100,000,000.00	100,000,000.00	4.3500	0.999983895 MESIROW	99,998,389.46	264,000.00
4823TDZL8	KBC YCD	07/15/2025	05/08/2025	4.4200	100,000,000.00	100,000,000.00	4.3500	1.000015979 MESIROW	100,001,597.94	663,000.00
86565GKB5	SUMITOMO YCD	07/21/2025	01/30/2025	4.4200	100,000,000.00	100,000,000.00	4.3500	0.999993803 MESIROW	99,999,380.35	1,866,222.22
87019WF91	SWEDBANK YCD	07/21/2025	03/25/2025	4.3600	100,000,000.00	100,000,000.00	4.3500	0.999976928 MESIROW	99,997,692.82	1,186,888.89
63253T7B8	NAT AUB YCD	07/21/2025	04/09/2025	4.3300	100,000,000.00	100,000,000.00	4.3500	0.999964848 MESIROW	99,996,484.81	998,305.56
60710TM40	MIZUHO YCD	07/24/2025	04/09/2025	4.3400	100,000,000.00	100,000,000.00	4.3500	0.999965897 MESIROW	99,996,589.72	1,000,611.11
83369XVL9	SOC GEN YCD	07/25/2025	01/02/2025	4.4700	100,000,000.00	100,000,000.00	4.3500	1.000015141 MESIROW	100,001,514.11	2,235,000.00
05593DGB3	BNP YCD	07/25/2025	04/16/2025	4.4100	100,000,000.00	100,000,000.00	4.3500	1.000012963 MESIROW	100,001,296.34	931,000.00
63873TBF4	NATIXIS YCD	07/25/2025	02/20/2025	4.4300	100,000,000.00	100,000,000.00	4.3500	1.000006565 MESIROW	100,000,656.55	1,612,027.78
65558WHS0	NORDEA ABP YCD	07/25/2025	03/25/2025	4.3500	100,000,000.00	100,000,000.00	4.3500	0.999965758 MESIROW	99,996,575.85	1,184,166.67
23345HRY6	DNB YCD	07/25/2025	06/16/2025	4.3200	100,000,000.00	100,000,000.00	4.3500	0.999974853 MESIROW	99,997,485.29	180,000.00

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21684X2W5	RABOBANK YCD	07/25/2025	03/27/2025	4.3800	50,000,000.00	50,000,000.00	4.3500	0.999986168 MESIROW	49,999,308.41	584,000.00
65603A6N6	NORINCHUK YCD	07/25/2025	06/13/2025	4.4000	100,000,000.00	100,000,000.00	4.3500	1.000026875 MESIROW	100,002,687.54	220,000.00
86565GKM1	SUMITOMO YCD	08/01/2025	02/10/2025	4.4400	100,000,000.00	100,000,000.00	4.3400	1.000021042 MESIROW	100,002,104.22	1,739,000.00
78015JBC0	RB CANADA YCD	08/01/2025	12/30/2024	4.4300	100,000,000.00	100,000,000.00	4.3400	0.999993366 MESIROW	99,999,336.57	2,251,916.67
86564P5T4	SUMI TRUST YCD	08/01/2025	04/08/2025	4.3400	100,000,000.00	100,000,000.00	4.3400	0.999962295 MESIROW	99,996,229.53	1,012,666.67
63307UQL8	NB CANADA YCD	08/01/2025	01/03/2025	4.3000	100,000,000.00	100,000,000.00	4.3400	0.999886077 MESIROW	99,988,607.74	2,138,055.56
83369XVQ8	SOC GEN YCD	08/01/2025	01/14/2025	4.5200	100,000,000.00	100,000,000.00	4.3400	1.000075886 MESIROW	100,007,588.59	2,109,333.33
63873TAA6	NATIXIS YCD	08/01/2025	01/07/2025	4.4900	100,000,000.00	100,000,000.00	4.3400	1.000047419 MESIROW	100,004,741.94	2,182,638.89
05593DG72	BNP YCD	08/01/2025	04/03/2025	4.3500	100,000,000.00	100,000,000.00	4.3400	0.999968538 MESIROW	99,996,853.80	1,075,416.67
55381BGK8	MUFG BK YCD	08/01/2025	04/04/2025	4.2500	100,000,000.00	100,000,000.00	4.3400	0.999884108 MESIROW	99,988,410.75	1,038,888.89
53947B2V1	LLOYDS YCD	08/01/2025	01/03/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	0.999995198 MESIROW	99,999,519.84	2,202,694.44
89115DNB8	TORONTO YCD	08/01/2025	01/24/2025	4.4400	100,000,000.00	100,000,000.00	4.3400	1.000013236 MESIROW	100,001,323.56	1,948,666.67
60710TN31	MIZUHO YCD	08/04/2025	04/15/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000045973 MESIROW	100,004,597.34	947,527.78
4823TDA27	KBC YCD	08/08/2025	06/03/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000078854 MESIROW	100,007,885.43	344,555.56
87019WH65	SWEDBANK YCD	08/11/2025	04/15/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000032937 MESIROW	100,003,293.67	943,250.00
22536JHA6	CR AG CIB YCD	08/11/2025	04/16/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000033539 MESIROW	100,003,353.92	931,000.00
06367DPB5	MONTREAL YCD	08/11/2025	02/07/2025	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000048249 MESIROW	100,004,824.90	1,784,000.00
4823TDB83	KBC YCD	08/27/2025	06/24/2025	4.3900	100,000,000.00	100,000,000.00	4.3400	1.000072801 MESIROW	100,007,280.07	85,361.11
60710TL66	MIZUHO YCD	08/29/2025	04/04/2025	4.2600	100,000,000.00	100,000,000.00	4.3400	0.999796270 MESIROW	99,979,627.02	1,041,333.33
55381BGV4	MUFG BK YCD	08/29/2025	04/21/2025	4.4400	150,000,000.00	150,000,000.00	4.3400	1.000100887 MESIROW	150,015,133.06	1,313,500.00
21684X2N5	RABOBANK YCD	08/29/2025	02/10/2025	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000007921 MESIROW	100,000,792.07	1,731,166.67
13606DFG2	CIBC YCD	08/29/2025	02/07/2025	4.2000	100,000,000.00	100,000,000.00	4.3400	0.999653525 MESIROW	99,965,352.53	1,680,000.00
22536JBP9	CR AG CIB YCD	08/29/2025	03/07/2025	4.3400	100,000,000.00	100,000,000.00	4.3400	0.999901234 MESIROW	99,990,123.43	1,398,444.44
22536WKF2	CIC YCD	08/29/2025	02/06/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000020441 MESIROW	100,002,044.09	1,784,305.56

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65558WGR3	NORDEA ABP YCD	08/29/2025	02/24/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000004036 MESIROW	100,000,403.65	1,555,750.00
63307UQM6	NB CANADA YCD	08/29/2025	02/05/2025	4.3000	100,000,000.00	100,000,000.00	4.3400	0.999811745 MESIROW	99,981,174.45	1,743,888.89
86565GLK4	SUMITOMO YCD	08/29/2025	03/05/2025	4.3200	100,000,000.00	100,000,000.00	4.3400	0.999867448 MESIROW	99,986,744.81	1,416,000.00
06418NDR0	SCOTIA YCD	09/02/2025	10/22/2024	4.4700	100,000,000.00	100,000,000.00	4.3400	0.999989929 MESIROW	99,998,992.89	3,129,000.00
90275DUC2	UBS YCD	09/02/2025	02/03/2025	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000070208 MESIROW	100,007,020.82	1,833,555.56
86959TPA8	SVENSKA YCD	09/02/2025	05/28/2025	4.4000	100,000,000.00	100,000,000.00	4.3400	1.000072885 MESIROW	100,007,288.50	415,555.56
65603A6X4	NORINCHUK YCD	09/03/2025	06/27/2025	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000137373 MESIROW	100,013,737.31	49,111.11
83050YCJ7	SE BANKEN YCD	09/09/2025	03/12/2025	4.3200	50,000,000.00	50,000,000.00	4.3400	0.999849971 MESIROW	49,992,498.56	666,000.00
83050YCF5	SE BANKEN YCD	09/09/2025	03/10/2025	4.3000	50,000,000.00	50,000,000.00	4.3400	0.999809925 MESIROW	49,990,496.23	674,861.11
60710TP88	MIZUHO YCD	09/10/2025	04/30/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	1.000014201 MESIROW	100,001,420.06	754,333.33
05593DFH1	BNP YCD	09/11/2025	03/14/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	0.999926056 MESIROW	99,992,605.62	1,320,111.11
78015JDC8	RB CANADA YCD	09/11/2025	03/05/2025	4.2900	100,000,000.00	100,000,000.00	4.3400	0.999779856 MESIROW	99,977,985.56	1,406,166.67
06367DPN9	MONTREAL YCD	09/11/2025	03/12/2025	4.3200	150,000,000.00	150,000,000.00	4.3400	0.999845722 MESIROW	149,976,858.23	1,998,000.00
22536WKU9	CIC YCD	09/11/2025	03/07/2025	4.3400	100,000,000.00	100,000,000.00	4.3400	0.999879660 MESIROW	99,987,965.96	1,398,444.44
65558WJR0	NORDEA ABP YCD	09/26/2025	04/30/2025	4.2700	100,000,000.00	100,000,000.00	4.3400	0.999756260 MESIROW	99,975,625.97	735,388.89
89115DWP7	TORONTO YCD	09/26/2025	03/24/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	0.999970643 MESIROW	99,997,064.26	1,204,500.00
63253T6V5	NAT AUB YCD	09/26/2025	03/18/2025	4.2300	100,000,000.00	100,000,000.00	4.3400	0.999608869 MESIROW	99,960,886.92	1,233,750.00
20271EN70	CB AUS YCD	09/26/2025	03/17/2025	4.2300	100,000,000.00	100,000,000.00	4.3400	0.999607650 MESIROW	99,960,764.96	1,245,500.00
13606DFZ0	CIBC YCD	09/26/2025	03/07/2025	4.2900	100,000,000.00	100,000,000.00	4.3400	0.999736942 MESIROW	99,973,694.20	1,382,333.33
55381BHX9	MUFG BK YCD	09/26/2025	05/15/2025	4.4500	100,000,000.00	100,000,000.00	4.3400	1.000202772 MESIROW	100,020,277.23	580,972.22
06367DPJ8	MONTREAL YCD	09/26/2025	03/05/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	0.999899498 MESIROW	99,989,949.75	1,429,111.11
22536JHW8	CR AG CIB YCD	09/26/2025	04/22/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000078407 MESIROW	100,007,840.69	857,500.00
86959TPL4	SVENSKA YCD	09/26/2025	06/18/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	1.000079246 MESIROW	100,007,924.65	158,166.67
87019WH81	SWEDBANK YCD	09/26/2025	04/30/2025	4.3100	100,000,000.00	100,000,000.00	4.3400	0.999851208 MESIROW	99,985,120.80	742,277.78

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60710TR78	MIZUHO YCD	09/26/2025	05/09/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000147548 MESIROW	100,014,754.81	652,194.44
83369XWE4	SOC GEN YCD	09/26/2025	03/12/2025	4.2700	100,000,000.00	100,000,000.00	4.3400	0.999695935 MESIROW	99,969,593.48	1,316,583.33
63873TBT4	NATIXIS YCD	09/26/2025	04/01/2025	4.3400	100,000,000.00	100,000,000.00	4.3400	0.999886131 MESIROW	99,988,613.14	1,097,055.56
06418NGG1	SCOTIA YCD	09/26/2025	04/10/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	0.999992111 MESIROW	99,999,211.08	997,666.67
20271EK57	CB AUS YCD	10/01/2025	10/02/2024	3.9300	100,000,000.00	100,000,000.00	4.3700	0.998560028 MESIROW	99,856,002.83	2,969,333.33
06745GCX7	BARCLAYS YCD	10/01/2025	04/08/2025	4.3100	100,000,000.00	100,000,000.00	4.3700	0.999737290 MESIROW	99,973,728.99	1,005,666.67
22536WKZ8	CIC YCD	10/01/2025	04/15/2025	4.4100	100,000,000.00	100,000,000.00	4.3700	0.999996917 MESIROW	99,999,691.66	943,250.00
86959TME3	SVENSKA YCD	10/01/2025	03/24/2025	4.3700	100,000,000.00	100,000,000.00	4.3700	0.999867273 MESIROW	99,986,727.35	1,201,750.00
86565GPM6	SUMITOMO YCD	10/01/2025	06/02/2025	4.4500	100,000,000.00	100,000,000.00	4.3700	1.000162595 MESIROW	100,016,259.52	358,472.22
86564TBC6	SUMI TRUST YCD	10/01/2025	06/12/2025	4.4300	100,000,000.00	100,000,000.00	4.3700	1.000125817 MESIROW	100,012,581.73	233,805.56
90275DTX8	UBS YCD	10/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.3700	0.998974231 MESIROW	99,897,423.07	3,109,166.67
89115DJL1	TORONTO YCD	10/01/2025	06/30/2025	4.4000	100,000,000.00	100,000,000.00	4.3700	1.000074470 MESIROW	100,007,447.01	12,222.22
05252WWU3	ANZ YCD	10/01/2025	04/10/2025	4.1000	100,000,000.00	100,000,000.00	4.3700	0.999214478 MESIROW	99,921,447.79	933,888.89
05973REA6	SANTANDER YCD	10/01/2025	04/15/2025	4.3600	100,000,000.00	100,000,000.00	4.3700	0.999871731 MESIROW	99,987,173.12	932,555.56
05593DGA5	BNP YCD	10/01/2025	04/10/2025	4.4000	100,000,000.00	100,000,000.00	4.3700	0.999965130 MESIROW	99,996,513.01	1,002,222.22
06418NCV2	SCOTIA YCD	10/01/2025	09/20/2024	4.0900	100,000,000.00	100,000,000.00	4.3700	0.998935992 MESIROW	99,893,599.25	3,226,555.56
21684X2R6	RABOBANK YCD	10/01/2025	03/04/2025	4.2700	100,000,000.00	100,000,000.00	4.3700	0.999591378 MESIROW	99,959,137.78	1,411,472.22
78015JXB8	RB CANADA YCD	10/01/2025	10/10/2024	4.4200	100,000,000.00	100,000,000.00	4.3700	0.999768380 MESIROW	99,976,837.96	3,241,333.33
53947B2N9	LLOYDS YCD	10/01/2025	10/02/2024	4.1700	100,000,000.00	100,000,000.00	4.3700	0.999146560 MESIROW	99,914,656.05	3,150,666.67
4823TDA84	KBC YCD	10/01/2025	06/13/2025	4.4100	100,000,000.00	100,000,000.00	4.3700	1.000076740 MESIROW	100,007,674.03	220,500.00
55381BJZ2	MUFG BK YCD	10/01/2025	06/13/2025	4.4200	100,000,000.00	100,000,000.00	4.3700	1.000101958 MESIROW	100,010,195.83	221,000.00
23345HSH2	DNB YCD	10/01/2025	06/25/2025	4.3700	100,000,000.00	100,000,000.00	4.3700	0.999991956 MESIROW	99,999,195.60	72,833.33
83050YAF7	SE BANKEN YCD	10/01/2025	01/08/2025	4.3900	100,000,000.00	100,000,000.00	4.3700	0.999816202 MESIROW	99,981,620.21	2,121,833.33
83369XW87	SOC GEN YCD	10/01/2025	02/26/2025	4.3500	100,000,000.00	100,000,000.00	4.3700	0.999782636 MESIROW	99,978,263.64	1,510,416.67

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90275DUF5	UBS YCD	10/01/2025	02/26/2025	4.4200	50,000,000.00	50,000,000.00	4.3700	0.999956865 MESIROW	49,997,843.26	767,361.11
87019WK46	SWEDBANK YCD	10/14/2025	05/30/2025	4.3800	100,000,000.00	100,000,000.00	4.3700	0.999979800 MESIROW	99,997,980.04	389,333.33
86565GPD6	SUMITOMO YCD	10/24/2025	05/21/2025	4.4800	100,000,000.00	100,000,000.00	4.3700	1.000276306 MESIROW	100,027,630.61	510,222.22
13606DHQ8	CIBC YCD	10/24/2025	04/07/2025	4.2700	100,000,000.00	100,000,000.00	4.3700	0.999546150 MESIROW	99,954,615.00	1,008,194.44
06367DQC2	MONTREAL YCD	10/24/2025	04/21/2025	4.3600	50,000,000.00	50,000,000.00	4.3700	0.999850110 MESIROW	49,992,505.49	429,944.44
20271EP37	CB AUS YCD	10/24/2025	04/16/2025	4.1900	100,000,000.00	100,000,000.00	4.3700	0.999311135 MESIROW	99,931,113.49	884,555.56
83369XWQ7	SOC GEN YCD	10/24/2025	04/04/2025	4.1100	100,000,000.00	100,000,000.00	4.3700	0.999042561 MESIROW	99,904,256.13	1,004,666.67
05252WWX7	ANZ YCD	10/24/2025	04/16/2025	4.1200	100,000,000.00	100,000,000.00	4.3700	0.999092637 MESIROW	99,909,263.69	869,777.78
22536JRN7	CR AG CIB YCD	10/24/2025	06/16/2025	4.3900	100,000,000.00	100,000,000.00	4.3700	1.000037826 MESIROW	100,003,782.62	182,916.67
89115DZB5	TORONTO YCD	10/24/2025	04/09/2025	4.3000	100,000,000.00	100,000,000.00	4.3700	0.999642978 MESIROW	99,964,297.77	991,388.89
63873TCB2	NATIXIS YCD	10/27/2025	04/21/2025	4.4100	100,000,000.00	100,000,000.00	4.3700	1.000006437 MESIROW	100,000,643.69	869,750.00
86564TBG7	SUMI TRUST YCD	10/27/2025	06/20/2025	4.4200	100,000,000.00	100,000,000.00	4.3700	1.000142502 MESIROW	100,014,250.25	135,055.56
63307UQN4	NB CANADA YCD	10/29/2025	03/18/2025	4.2900	100,000,000.00	100,000,000.00	4.3400	0.999657277 MESIROW	99,965,727.72	1,251,250.00
55381BKG2	MUFG BK YCD	10/29/2025	06/30/2025	4.4000	100,000,000.00	100,000,000.00	4.3400	1.000195405 MESIROW	100,019,540.50	12,222.22
83050YDF4	SE BANKEN YCD	11/03/2025	04/15/2025	4.3800	100,000,000.00	100,000,000.00	4.3400	0.999997747 MESIROW	99,999,774.73	936,833.33
90275DUG3	UBS YCD	11/03/2025	03/05/2025	4.3300	50,000,000.00	50,000,000.00	4.3400	0.999755091 MESIROW	49,987,754.56	709,638.89
21684X2Z8	RABOBANK YCD	11/03/2025	05/01/2025	4.2700	100,000,000.00	100,000,000.00	4.3400	0.999653140 MESIROW	99,965,313.98	723,527.78
06367DQM0	MONTREAL YCD	11/10/2025	05/13/2025	4.4300	100,000,000.00	100,000,000.00	4.3400	1.000230381 MESIROW	100,023,038.09	602,972.22
86565GQH6	SUMITOMO YCD	11/10/2025	06/11/2025	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000250275 MESIROW	100,025,027.46	245,555.56
89115DBL9	TORONTO YCD	11/14/2025	04/30/2025	4.3000	100,000,000.00	100,000,000.00	4.3400	0.999731867 MESIROW	99,973,186.69	740,555.56
87019WL45	SWEDBANK YCD	11/14/2025	06/13/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	1.000039171 MESIROW	100,003,917.10	218,000.00
83369XX94	SOC GEN YCD	11/14/2025	04/30/2025	4.3900	100,000,000.00	100,000,000.00	4.3400	1.000063882 MESIROW	100,006,388.20	756,055.56
65558WKP2	NORDEA ABP YCD	11/14/2025	05/28/2025	4.4100	100,000,000.00	100,000,000.00	4.3400	1.000192993 MESIROW	100,019,299.27	416,500.00
78015JEY9	RB CANADA YCD	11/14/2025	05/01/2025	4.2800	100,000,000.00	100,000,000.00	4.3400	0.999660004 MESIROW	99,966,000.36	725,222.22

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22536JSP1	CR AG CIB YCD	11/14/2025	06/25/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	1.000062615 MESIROW	100,006,261.48	72,666.67
05593DGP2	BNP YCD	11/14/2025	05/06/2025	4.3900	100,000,000.00	100,000,000.00	4.3400	1.000075685 MESIROW	100,007,568.46	682,888.89
05252WWZ2	ANZ YCD	11/14/2025	04/29/2025	4.0800	100,000,000.00	100,000,000.00	4.3400	0.998918446 MESIROW	99,891,844.62	714,000.00
06745GED9	BARCLAYS YCD	11/14/2025	05/21/2025	4.4600	100,000,000.00	100,000,000.00	4.3400	1.000364084 MESIROW	100,036,408.37	507,944.44
05252WXB4	ANZ YCD	11/21/2025	06/16/2025	4.2500	100,000,000.00	100,000,000.00	4.3400	0.999618548 MESIROW	99,961,854.78	177,083.33
06745GCY5	BARCLAYS YCD	11/24/2025	04/11/2025	4.4200	100,000,000.00	100,000,000.00	4.3400	1.000146817 MESIROW	100,014,681.72	994,500.00
06418NGH9	SCOTIA YCD	11/24/2025	04/17/2025	4.3200	50,000,000.00	50,000,000.00	4.3400	0.999764622 MESIROW	49,988,231.09	450,000.00
90275DUL2	UBS YCD	11/24/2025	04/14/2025	4.3600	100,000,000.00	100,000,000.00	4.3400	0.999916312 MESIROW	99,991,631.23	944,666.67
83050YDU1	SE BANKEN YCD	12/01/2025	05/15/2025	4.4100	100,000,000.00	100,000,000.00	4.3200	1.000271802 MESIROW	100,027,180.20	575,750.00
06418NFL1	SCOTIA YCD	12/01/2025	02/03/2025	4.4000	100,000,000.00	100,000,000.00	4.3200	1.000007746 MESIROW	100,000,774.58	1,808,888.89
53947B3H1	LLOYDS YCD	12/01/2025	03/12/2025	4.3100	100,000,000.00	100,000,000.00	4.3200	0.999718676 MESIROW	99,971,867.60	1,328,916.67
89115DGC4	TORONTO YCD	12/08/2025	06/16/2025	4.4000	100,000,000.00	100,000,000.00	4.3200	1.000314321 MESIROW	100,031,432.06	183,333.33
63873TDK1	NATIXIS YCD	12/08/2025	06/10/2025	4.4500	100,000,000.00	100,000,000.00	4.3200	1.000517992 MESIROW	100,051,799.23	259,583.33
78015JH83	RB CANADA YCD	12/08/2025	06/10/2025	4.4000	100,000,000.00	100,000,000.00	4.3200	1.000300506 MESIROW	100,030,050.58	256,666.67
65558WLC0	NORDEA ABP YCD	12/08/2025	06/13/2025	4.3700	100,000,000.00	100,000,000.00	4.3200	1.000176874 MESIROW	100,017,687.42	218,500.00
60710TV24	MIZUHO YCD	12/16/2025	06/16/2025	4.4600	100,000,000.00	100,000,000.00	4.3200	1.000603699 MESIROW	100,060,369.88	185,833.33
21684X3X2	RABOBANK YCD	12/29/2025	06/17/2025	4.3800	100,000,000.00	100,000,000.00	4.3900	0.999914024 MESIROW	99,991,402.40	170,333.33
83050YEL0	SE BANKEN YCD	12/29/2025	06/12/2025	4.3700	100,000,000.00	100,000,000.00	4.3900	0.999851809 MESIROW	99,985,180.88	230,638.89
90275DUV0	UBS YCD	12/29/2025	05/16/2025	4.4100	100,000,000.00	100,000,000.00	4.3900	0.999976695 MESIROW	99,997,669.45	563,500.00
06418NGK2	SCOTIA YCD	12/29/2025	04/22/2025	4.2900	100,000,000.00	100,000,000.00	4.3900	0.999327939 MESIROW	99,932,793.91	834,166.67
05252WXC2	ANZ YCD	12/29/2025	06/23/2025	4.1800	100,000,000.00	100,000,000.00	4.3900	0.998946908 MESIROW	99,894,690.81	92,888.89
05593DHN6	BNP YCD	12/29/2025	06/26/2025	4.3500	100,000,000.00	100,000,000.00	4.3900	0.999790185 MESIROW	99,979,018.48	60,416.67
90275DUJ7	UBS YCD	01/02/2026	04/01/2025	4.2500	100,000,000.00	100,000,000.00	4.3900	0.999059415 MESIROW	99,905,941.46	1,074,305.56
63307UQP9	NB CANADA YCD	01/02/2026	05/02/2025	4.1300	100,000,000.00	100,000,000.00	4.3900	0.998541506 MESIROW	99,854,150.60	688,333.33

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20271EM97	CB AUS YCD	01/28/2026	01/30/2025	4.2500	100,000,000.00	100,000,000.00	4.2300	0.999680262	MESIROW	99,968,026.17	1,794,444.44
63307UQQ7	NB CANADA YCD	01/28/2026	06/10/2025	4.3200	100,000,000.00	100,000,000.00	4.2300	1.000453773	MESIROW	100,045,377.27	252,000.00
90275DVB3	UBS YCD	02/27/2026	06/25/2025	4.3400	100,000,000.00	100,000,000.00	4.1900	1.000957033	MESIROW	100,095,703.29	72,333.33
05593DHQ9	BNP YCD	02/27/2026	06/30/2025	4.2900	100,000,000.00	100,000,000.00	4.1900	1.000647928	MESIROW	100,064,792.77	11,916.67
53947B3D0	LLOYDS YCD	03/02/2026	03/05/2025	4.3200	100,000,000.00	100,000,000.00	4.1900	1.000465756	MESIROW	100,046,575.59	1,416,000.00
06367DPU3	MONTREAL YCD	03/02/2026	03/20/2025	4.2800	100,000,000.00	100,000,000.00	4.1900	1.000254998	MESIROW	100,025,499.82	1,224,555.56
90275DUP3	UBS YCD	04/01/2026	04/16/2025	4.2300	100,000,000.00	100,000,000.00	4.1700	1.000167914	MESIROW	100,016,791.40	893,000.00
22536WLW4	CIC YCD	04/01/2026	06/13/2025	4.3500	100,000,000.00	100,000,000.00	4.1700	1.001260949	MESIROW	100,126,094.87	217,500.00
06367DQA6	MONTREAL YCD	04/01/2026	04/17/2025	4.2600	100,000,000.00	100,000,000.00	4.1700	1.000390915	MESIROW	100,039,091.53	887,500.00
06745GCW9	BARCLAYS YCD	04/01/2026	04/08/2025	4.2300	100,000,000.00	100,000,000.00	4.1700	1.000138998	MESIROW	100,013,899.78	987,000.00
78015JHG5	RB CANADA YCD	04/01/2026	06/17/2025	4.3500	100,000,000.00	100,000,000.00	4.1700	1.001275817	MESIROW	100,127,581.70	169,166.67
13606DLN0	CIBC YCD	07/01/2026	06/30/2025	4.2100	100,000,000.00	100,000,000.00	4.1900	1.000189749	MESIROW	100,018,974.89	11,694.44
					15,350,000,000.00	15,350,000,000.00				15,348,975,345.40	165,955,694.49
AIP:		0.00									
Book + AIP:		15,350,000,000.00		CD YANKEE							

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64952UU13	NYLIFE STF CP	07/01/2025	0.0000	50,000,000.00	49,794,111.11	0.0431	0	MESIROW	50,000,000.00
83369BU12	SOC GEN NY CP	07/01/2025	0.0000	100,000,000.00	98,923,166.66	0.0431	0	MESIROW	100,000,000.00
89233GU12	TOYOTA CP	07/01/2025	0.0000	100,000,000.00	97,287,500.00	0.0431	0	MESIROW	100,000,000.00
2546R2U12	DISNEY CP	07/01/2025	0.0000	100,000,000.00	99,041,500.00	0.0431	0	MESIROW	100,000,000.00
67983TU12	OLD LINE CP	07/01/2025	0.0000	50,000,000.00	49,424,000.00	0.0431	0	MESIROW	50,000,000.00
62479LU29	MUFG BK CP	07/02/2025	0.0000	100,000,000.00	98,810,388.88	0.0431	1	MESIROW	99,988,027.78
03785DU20	APPLE CP	07/02/2025	0.0000	50,000,000.00	49,586,000.00	0.0431	1	MESIROW	49,994,013.89
71344TU26	PEPSICO CP	07/02/2025	0.0000	50,000,000.00	49,632,500.00	0.0431	1	MESIROW	49,994,013.89
53127TU76	LIBERTY CP	07/07/2025	0.0000	50,000,000.00	49,273,083.33	0.0431	6	MESIROW	49,964,083.33
86563GU75	SUMI TRUST CP	07/07/2025	0.0000	100,000,000.00	98,546,166.66	0.0431	6	MESIROW	99,928,166.67
24422LU92	DEERE CAP CP	07/09/2025	0.0000	50,000,000.00	49,527,666.67	0.0431	8	MESIROW	49,952,111.11
60689FU97	MIZUHO NY CP	07/09/2025	0.0000	100,000,000.00	98,498,500.00	0.0431	8	MESIROW	99,904,222.22
22533TUA2	CR AG NY CP	07/10/2025	0.0000	100,000,000.00	99,654,416.66	0.0431	9	MESIROW	99,892,250.00
47816FUE9	JOHNSON CP	07/14/2025	0.0000	100,000,000.00	98,453,472.22	0.0431	13	MESIROW	99,844,361.11
60689FUE6	MIZUHO NY CP	07/14/2025	0.0000	100,000,000.00	98,575,305.56	0.0431	13	MESIROW	99,844,361.11
92512LUE9	VERSAILLES CP	07/14/2025	0.0000	50,000,000.00	49,401,013.89	0.0431	13	MESIROW	49,922,180.56
63873JUE8	NATIXIS NY CP	07/14/2025	0.0000	100,000,000.00	98,050,111.12	0.0431	13	MESIROW	99,844,361.11
62479LUF0	MUFG BK CP	07/15/2025	0.0000	150,000,000.00	148,774,458.33	0.0431	14	MESIROW	149,748,583.33
71344TUF7	PEPSICO CP	07/15/2025	0.0000	50,000,000.00	49,630,750.00	0.0431	14	MESIROW	49,916,194.44
24422LUF8	DEERE CAP CP	07/15/2025	0.0000	50,000,000.00	49,459,819.44	0.0431	14	MESIROW	49,916,194.44
19121AUF6	COCA COLA CP	07/15/2025	0.0000	100,000,000.00	99,242,250.00	0.0431	14	MESIROW	99,832,388.89
59157TUM3	METLIFE STF CP	07/21/2025	0.0000	100,000,000.00	97,888,722.22	0.0431	20	MESIROW	99,760,555.56
88602TUR2	THUNDER CP	07/25/2025	0.0000	100,000,000.00	98,183,805.56	0.0431	24	MESIROW	99,712,666.67
78015CUR1	RBC NY CP	07/25/2025	0.0000	100,000,000.00	97,708,000.00	0.0431	24	MESIROW	99,712,666.67

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69448WUR3	PACLIFE STF CP	07/25/2025	0.0000	50,000,000.00	48,934,472.22	0.0431	24	MESIROW	49,856,333.33
06054NUR0	BOFA CP	07/25/2025	0.0000	100,000,000.00	98,698,166.66	0.0431	24	MESIROW	99,712,666.67
24422LUR2	DEERE CAP CP	07/25/2025	0.0000	50,000,000.00	49,205,000.00	0.0431	24	MESIROW	49,856,333.33
45685QUR8	ING FDL CP	07/25/2025	0.0000	100,000,000.00	97,640,500.00	0.0431	24	MESIROW	99,712,666.67
30601VUR0	FAIRWAY CP	07/25/2025	0.0000	50,000,000.00	49,101,722.22	0.0431	24	MESIROW	49,856,333.33
03785DUR5	APPLE CP	07/25/2025	0.0000	100,000,000.00	99,535,250.00	0.0431	24	MESIROW	99,712,666.67
71344TV17	PEPSICO CP	08/01/2025	0.0000	50,000,000.00	48,899,583.33	0.0433	31	MESIROW	49,813,569.44
47816FV16	JOHNSON CP	08/01/2025	0.0000	100,000,000.00	98,150,888.88	0.0433	31	MESIROW	99,627,138.89
45685QV14	ING FDL CP	08/01/2025	0.0000	100,000,000.00	97,714,722.22	0.0433	31	MESIROW	99,627,138.89
53127TV18	LIBERTY CP	08/01/2025	0.0000	100,000,000.00	98,371,222.22	0.0433	31	MESIROW	99,627,138.89
17327AV12	CGMI CP	08/01/2025	0.0000	100,000,000.00	97,195,916.66	0.0433	31	MESIROW	99,627,138.89
1247P2V19	CAFCO CP	08/01/2025	0.0000	100,000,000.00	97,847,027.78	0.0433	31	MESIROW	99,627,138.89
04821TV10	ATLANTIC CP	08/01/2025	0.0000	50,000,000.00	49,419,444.44	0.0433	31	MESIROW	49,813,569.44
60689FV13	MIZUHO NY CP	08/01/2025	0.0000	100,000,000.00	98,472,472.22	0.0433	31	MESIROW	99,627,138.89
03785DV11	APPLE CP	08/01/2025	0.0000	100,000,000.00	98,713,194.44	0.0433	31	MESIROW	99,627,138.89
59157TV18	METLIFE STF CP	08/01/2025	0.0000	50,000,000.00	48,989,666.67	0.0433	31	MESIROW	49,813,569.44
69448WV19	PACLIFE STF CP	08/01/2025	0.0000	50,000,000.00	49,447,680.56	0.0433	31	MESIROW	49,813,569.44
47816FV40	JOHNSON CP	08/04/2025	0.0000	150,000,000.00	147,480,624.99	0.0433	34	MESIROW	149,386,583.33
38346LV45	GOTHAM CP	08/04/2025	0.0000	50,000,000.00	49,473,166.67	0.0433	34	MESIROW	49,795,527.78
53127TV83	LIBERTY CP	08/08/2025	0.0000	50,000,000.00	49,266,305.56	0.0433	38	MESIROW	49,771,472.22
63873JV80	NATIXIS NY CP	08/08/2025	0.0000	100,000,000.00	98,556,333.34	0.0433	38	MESIROW	99,542,944.44
82124LV82	SHEFFIELD CP	08/08/2025	0.0000	100,000,000.00	98,458,361.12	0.0433	38	MESIROW	99,542,944.44
19121AV81	COCA COLA CP	08/08/2025	0.0000	100,000,000.00	98,560,000.00	0.0433	38	MESIROW	99,542,944.44
03785DV86	APPLE CP	08/08/2025	0.0000	100,000,000.00	98,591,694.44	0.0433	38	MESIROW	99,542,944.44

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12619TVB7	CRC CP	08/11/2025	0.0000	100,000,000.00	97,812,916.66	0.0433	41	MESIROW	99,506,861.11
71344TVB5	PEPSICO CP	08/11/2025	0.0000	50,000,000.00	49,226,333.33	0.0433	41	MESIROW	49,753,430.56
83369BVB9	SOC GEN NY CP	08/11/2025	0.0000	100,000,000.00	98,563,500.00	0.0433	41	MESIROW	99,506,861.11
62479LVB8	MUFG BK CP	08/11/2025	0.0000	100,000,000.00	98,716,666.66	0.0433	41	MESIROW	99,506,861.11
86563GVF6	SUMI TRUST CP	08/15/2025	0.0000	100,000,000.00	98,525,833.34	0.0433	45	MESIROW	99,458,750.00
04821TVK8	ATLANTIC CP	08/19/2025	0.0000	50,000,000.00	49,621,972.22	0.0433	49	MESIROW	49,705,319.44
47816FVM0	JOHNSON CP	08/21/2025	0.0000	50,000,000.00	49,079,805.56	0.0433	51	MESIROW	49,693,291.67
67983TVT0	OLD LINE CP	08/27/2025	0.0000	100,000,000.00	98,109,666.66	0.0433	57	MESIROW	99,314,416.67
47816FVT5	JOHNSON CP	08/27/2025	0.0000	50,000,000.00	49,051,430.56	0.0433	57	MESIROW	49,657,208.33
17327AVT1	CGMI CP	08/27/2025	0.0000	100,000,000.00	96,848,833.34	0.0433	57	MESIROW	99,314,416.67
12619TVT8	CRC CP	08/27/2025	0.0000	50,000,000.00	48,819,166.67	0.0433	57	MESIROW	49,657,208.33
86563GVV1	SUMI TRUST CP	08/29/2025	0.0000	100,000,000.00	98,548,000.00	0.0433	59	MESIROW	99,290,361.11
71344TVV1	PEPSICO CP	08/29/2025	0.0000	50,000,000.00	48,816,666.67	0.0433	59	MESIROW	49,645,180.56
83369BVV5	SOC GEN NY CP	08/29/2025	0.0000	100,000,000.00	97,558,361.12	0.0433	59	MESIROW	99,290,361.11
82124LVV1	SHEFFIELD CP	08/29/2025	0.0000	100,000,000.00	98,634,222.22	0.0433	59	MESIROW	99,290,361.11
59157TVV2	METLIFE STF CP	08/29/2025	0.0000	100,000,000.00	98,130,333.34	0.0433	59	MESIROW	99,290,361.11
1247P2VV3	CAFCO CP	08/29/2025	0.0000	50,000,000.00	48,803,750.00	0.0433	59	MESIROW	49,645,180.56
78015CVV1	RBC NY CP	08/29/2025	0.0000	100,000,000.00	97,896,750.00	0.0433	59	MESIROW	99,290,361.11
92512LW23	VERSAILLES CP	09/02/2025	0.0000	50,000,000.00	49,328,000.00	0.0433	63	MESIROW	49,621,125.00
15963TW21	CHARIOT CP	09/02/2025	0.0000	100,000,000.00	98,931,777.78	0.0433	63	MESIROW	99,242,250.00
04821TW27	ATLANTIC CP	09/02/2025	0.0000	50,000,000.00	49,467,111.11	0.0433	63	MESIROW	49,621,125.00
30601VW31	FAIRWAY CP	09/03/2025	0.0000	50,000,000.00	49,126,388.89	0.0433	64	MESIROW	49,615,111.11
4820P2W35	JUPITER CP	09/03/2025	0.0000	100,000,000.00	99,053,166.66	0.0433	64	MESIROW	99,230,222.22
06054NW31	BOFA CP	09/03/2025	0.0000	100,000,000.00	98,236,333.34	0.0433	64	MESIROW	99,230,222.22

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60689FW38	MIZUHO NY CP	09/03/2025	0.0000	100,000,000.00	98,412,333.34	0.0433	64	MESIROW	99,230,222.22
47816FW80	JOHNSON CP	09/08/2025	0.0000	100,000,000.00	98,252,000.00	0.0433	69	MESIROW	99,170,083.33
03785DW93	APPLE CP	09/09/2025	0.0000	100,000,000.00	98,235,111.12	0.0433	70	MESIROW	99,158,055.56
83369BWA0	SOC GEN NY CP	09/10/2025	0.0000	100,000,000.00	98,416,000.00	0.0433	71	MESIROW	99,146,027.78
40060WWB4	GTA CP	09/11/2025	0.0000	50,000,000.00	48,881,750.00	0.0433	72	MESIROW	49,567,000.00
24422LWB5	DEERE CAP CP	09/11/2025	0.0000	50,000,000.00	49,443,291.67	0.0433	72	MESIROW	49,567,000.00
12619TWB6	CRC CP	09/11/2025	0.0000	100,000,000.00	97,763,500.00	0.0433	72	MESIROW	99,134,000.00
1247P2WB6	CAFCO CP	09/11/2025	0.0000	50,000,000.00	48,881,750.00	0.0433	72	MESIROW	49,567,000.00
71344TWK4	PEPSICO CP	09/19/2025	0.0000	100,000,000.00	98,259,305.56	0.0433	80	MESIROW	99,037,777.78
03785DWK8	APPLE CP	09/19/2025	0.0000	100,000,000.00	98,250,000.00	0.0433	80	MESIROW	99,037,777.78
04821TWN1	ATLANTIC CP	09/22/2025	0.0000	50,000,000.00	49,386,986.11	0.0433	83	MESIROW	49,500,847.22
03785DWS1	APPLE CP	09/26/2025	0.0000	50,000,000.00	49,366,944.44	0.0433	87	MESIROW	49,476,791.67
92512LWS6	VERSAILLES CP	09/26/2025	0.0000	100,000,000.00	98,540,000.00	0.0433	87	MESIROW	98,953,583.33
71344TWS7	PEPSICO CP	09/26/2025	0.0000	100,000,000.00	97,855,833.34	0.0433	87	MESIROW	98,953,583.33
67983TWS1	OLD LINE CP	09/26/2025	0.0000	50,000,000.00	49,023,500.00	0.0433	87	MESIROW	49,476,791.67
78015CWS7	RBC NY CP	09/26/2025	0.0000	100,000,000.00	97,772,777.78	0.0433	87	MESIROW	98,953,583.33
88602TWS8	THUNDER CP	09/26/2025	0.0000	50,000,000.00	49,196,458.33	0.0433	87	MESIROW	49,476,791.67
2546R2WS1	DISNEY CP	09/26/2025	0.0000	50,000,000.00	49,468,333.33	0.0433	87	MESIROW	49,476,791.67
53127TWS8	LIBERTY CP	09/26/2025	0.0000	50,000,000.00	49,085,611.11	0.0433	87	MESIROW	49,476,791.67
4820P2WS0	JUPITER CP	09/26/2025	0.0000	150,000,000.00	147,887,833.32	0.0433	87	MESIROW	148,430,375.00
1247P2WS9	CAFCO CP	09/26/2025	0.0000	50,000,000.00	48,996,250.00	0.0433	87	MESIROW	49,476,791.67
89233GWS1	TOYOTA CP	09/26/2025	0.0000	100,000,000.00	97,932,000.00	0.0433	87	MESIROW	98,953,583.33
09659BWS5	BNP NY CP	09/26/2025	0.0000	100,000,000.00	98,252,777.78	0.0433	87	MESIROW	98,953,583.33
63873JWV8	NATIXIS NY CP	09/29/2025	0.0000	100,000,000.00	98,352,888.88	0.0432	90	MESIROW	98,920,000.00

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92512LX14	VERSAILLES CP	10/01/2025	0.0000	50,000,000.00	49,352,055.56	0.0432	92	MESIROW	49,448,000.00
89233GX19	TOYOTA CP	10/01/2025	0.0000	100,000,000.00	97,975,000.00	0.0432	92	MESIROW	98,896,000.00
82124LX15	SHEFFIELD CP	10/01/2025	0.0000	100,000,000.00	98,746,833.34	0.0432	92	MESIROW	98,896,000.00
30601VX14	FAIRWAY CP	10/01/2025	0.0000	50,000,000.00	48,859,305.56	0.0432	92	MESIROW	49,448,000.00
67983TX19	OLD LINE CP	10/01/2025	0.0000	100,000,000.00	98,336,333.34	0.0432	92	MESIROW	98,896,000.00
22533TX19	CR AG NY CP	10/01/2025	0.0000	150,000,000.00	147,284,250.00	0.0432	92	MESIROW	148,344,000.00
59157TX16	METLIFE STF CP	10/01/2025	0.0000	50,000,000.00	49,081,333.33	0.0432	92	MESIROW	49,448,000.00
63873JX13	NATIXIS NY CP	10/01/2025	0.0000	100,000,000.00	97,955,277.78	0.0432	92	MESIROW	98,896,000.00
06054NX14	BOFA CP	10/01/2025	0.0000	100,000,000.00	97,567,555.56	0.0432	92	MESIROW	98,896,000.00
03785DX19	APPLE CP	10/01/2025	0.0000	100,000,000.00	98,042,416.66	0.0432	92	MESIROW	98,896,000.00
40060WX31	GTA CP	10/03/2025	0.0000	50,000,000.00	49,277,736.11	0.0432	94	MESIROW	49,436,000.00
04821TX34	ATLANTIC CP	10/03/2025	0.0000	50,000,000.00	48,920,638.89	0.0432	94	MESIROW	49,436,000.00
88602TX65	THUNDER CP	10/06/2025	0.0000	50,000,000.00	48,960,805.56	0.0432	97	MESIROW	49,418,000.00
71344TX64	PEPSICO CP	10/06/2025	0.0000	50,000,000.00	49,015,777.78	0.0432	97	MESIROW	49,418,000.00
03785DXQ4	APPLE CP	10/24/2025	0.0000	100,000,000.00	97,735,111.12	0.0432	115	MESIROW	98,620,000.00
47816FXQ9	JOHNSON CP	10/24/2025	0.0000	100,000,000.00	98,186,222.22	0.0432	115	MESIROW	98,620,000.00
06417JXQ0	SCOTIA NY CP	10/24/2025	0.0000	100,000,000.00	97,817,555.56	0.0432	115	MESIROW	98,620,000.00
53127TXQ1	LIBERTY CP	10/24/2025	0.0000	50,000,000.00	49,029,527.78	0.0432	115	MESIROW	49,310,000.00
89233GXQ4	TOYOTA CP	10/24/2025	0.0000	50,000,000.00	48,938,000.00	0.0432	115	MESIROW	49,310,000.00
30601VXT3	FAIRWAY CP	10/27/2025	0.0000	50,000,000.00	48,930,972.22	0.0432	118	MESIROW	49,292,000.00
71344TXV9	PEPSICO CP	10/29/2025	0.0000	100,000,000.00	97,517,222.22	0.0427	120	MESIROW	98,576,666.67
06054NXV8	BOFA CP	10/29/2025	0.0000	150,000,000.00	145,938,249.99	0.0427	120	MESIROW	147,865,000.00
30601VY39	FAIRWAY CP	11/03/2025	0.0000	50,000,000.00	49,130,000.00	0.0427	125	MESIROW	49,258,680.56
59157TY31	METLIFE STF CP	11/03/2025	0.0000	100,000,000.00	98,495,000.00	0.0427	125	MESIROW	98,517,361.11

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06417JY30	SCOTIA NY CP	11/03/2025	0.0000	100,000,000.00	97,284,444.44	0.0427	125	MESIROW	98,517,361.11
83369BYA8	SOC GEN NY CP	11/10/2025	0.0000	100,000,000.00	97,749,222.22	0.0427	132	MESIROW	98,434,333.33
53127TYE7	LIBERTY CP	11/14/2025	0.0000	50,000,000.00	48,940,277.78	0.0427	136	MESIROW	49,193,444.44
47816FYE5	JOHNSON CP	11/14/2025	0.0000	100,000,000.00	97,901,944.44	0.0427	136	MESIROW	98,386,888.89
03785DYE0	APPLE CP	11/14/2025	0.0000	100,000,000.00	97,711,500.00	0.0427	136	MESIROW	98,386,888.89
71344TYE6	PEPSICO CP	11/14/2025	0.0000	50,000,000.00	48,875,000.00	0.0427	136	MESIROW	49,193,444.44
67983TYE0	OLD LINE CP	11/14/2025	0.0000	100,000,000.00	98,179,611.12	0.0427	136	MESIROW	98,386,888.89
24422LYL1	DEERE CAP CP	11/20/2025	0.0000	50,000,000.00	48,907,986.11	0.0427	142	MESIROW	49,157,861.11
03785DYM2	APPLE CP	11/21/2025	0.0000	100,000,000.00	97,642,500.00	0.0427	143	MESIROW	98,303,861.11
78015CYM8	RBC NY CP	11/21/2025	0.0000	100,000,000.00	97,897,777.78	0.0427	143	MESIROW	98,303,861.11
45685QYM5	ING FDL CP	11/21/2025	0.0000	100,000,000.00	97,790,277.78	0.0427	143	MESIROW	98,303,861.11
30601VYM7	FAIRWAY CP	11/21/2025	0.0000	50,000,000.00	48,942,708.33	0.0427	143	MESIROW	49,151,930.56
67983TZ17	OLD LINE CP	12/01/2025	0.0000	50,000,000.00	49,004,000.00	0.0423	153	MESIROW	49,101,125.00
83369BZ17	SOC GEN NY CP	12/01/2025	0.0000	100,000,000.00	97,914,388.88	0.0423	153	MESIROW	98,202,250.00
53127TZ89	LIBERTY CP	12/08/2025	0.0000	50,000,000.00	48,930,972.22	0.0423	160	MESIROW	49,060,000.00
13607EZ85	CIBC HLD CP	12/08/2025	0.0000	50,000,000.00	48,869,388.89	0.0423	160	MESIROW	49,060,000.00
40060WZ88	GTA CP	12/08/2025	0.0000	50,000,000.00	48,945,138.89	0.0423	160	MESIROW	49,060,000.00
30601VZ87	FAIRWAY CP	12/08/2025	0.0000	50,000,000.00	48,906,458.33	0.0423	160	MESIROW	49,060,000.00
89233GZ82	TOYOTA CP	12/08/2025	0.0000	100,000,000.00	97,974,666.66	0.0423	160	MESIROW	98,120,000.00
06054NZV6	BOFA CP	12/29/2025	0.0000	100,000,000.00	96,958,833.34	0.0418	181	MESIROW	97,898,388.89
06417KA25	SCOTIA NY CP	01/02/2026	0.0000	100,000,000.00	97,076,444.44	0.0418	185	MESIROW	97,851,944.44
63873KAU1	NATIXIS NY CP	01/28/2026	0.0000	100,000,000.00	97,402,416.66	0.0413	211	MESIROW	97,579,361.11
06054PB21	BOFA CP	02/02/2026	0.0000	100,000,000.00	96,993,055.56	0.0413	216	MESIROW	97,522,000.00
89233HBT0	TOYOTA CP	02/27/2026	0.0000	50,000,000.00	48,564,027.78	0.0408	241	MESIROW	48,634,333.33

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45685RBT3	ING FDL CP	02/27/2026	0.0000	100,000,000.00	97,227,083.34	0.0408	241	MESIROW	97,268,666.67
78015DBT6	RBC NY CP	02/27/2026	0.0000	100,000,000.00	97,243,888.88	0.0408	241	MESIROW	97,268,666.67
06054PBT2	BOFA CP	02/27/2026	0.0000	100,000,000.00	97,097,750.00	0.0408	241	MESIROW	97,268,666.67
45685RC21	ING FDL CP	03/02/2026	0.0000	100,000,000.00	97,136,500.00	0.0408	244	MESIROW	97,234,666.67

		12,100,000,000.00	11,878,071,791.64		11,988,292,097.20
AIP:	0.00				
Book + AIP:	11,878,071,791.64	COMMER PAPER			

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06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,058,608.14	0.99936	0.01614583	CITIBANK	24,984,000.00	403,645.75
06048WX54	BOFA CB	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.99857	0.01536889	CITIBANK	24,964,250.00	384,222.25
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	90,000,000.00	89,751,600.04	0.99724	0.00907222	CITIBANK	89,751,600.00	816,499.80
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00046	0.01070222	CITIBANK	15,006,900.00	160,533.30
742718FL8	PROCTER CB CL	10/29/2025	0.5500	17,000,000.00	16,795,157.03	0.98717	0.00094722	CITIBANK	16,781,890.00	16,102.74
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.00364	0.00028167	CITIBANK	25,091,000.00	7,041.75
037833EB2	APPLE CB CL	02/08/2026	0.7000	15,000,000.00	14,995,896.77	0.97816	0.00278056	CITIBANK	14,672,400.00	41,708.40
06051GFX2	BOFA CB	04/19/2026	3.5000	30,000,000.00	29,793,982.27	0.99280	0.00700000	CITIBANK	29,784,000.00	210,000.00
949746RW3	WELLS FGO CB	04/22/2026	3.0000	75,000,000.00	74,826,821.21	0.98890	0.00575000	CITIBANK	74,167,500.00	431,250.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,474,563.89	0.98564	0.00154583	CITIBANK	24,641,000.00	38,645.75
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,396,135.72	0.98247	0.01000417	CITIBANK	24,561,750.00	250,104.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.99486	0.01361111	CITIBANK	24,871,500.00	340,277.75
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,971,519.36	0.96413	0.00354583	CITIBANK	8,677,170.00	31,912.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.95290	0.00301389	CITIBANK	23,822,500.00	75,347.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.95141	0.00122667	CITIBANK	23,785,250.00	30,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,913,851.95	1.00578	0.02162500	CITIBANK	24,138,720.00	519,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,680,598.80	0.98498	0.01511111	CITIBANK	9,849,800.00	151,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,677,064.62	0.98927	0.01329167	CITIBANK	24,731,750.00	332,291.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,876,042.33	0.98913	0.01321389	CITIBANK	24,728,250.00	330,347.25
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,192,332.40	1.00079	0.01221944	CITIBANK	25,019,750.00	305,486.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00307	0.01222778	CITIBANK	10,030,700.00	122,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	0.98527	0.00833750	CITIBANK	24,631,750.00	208,437.50
713448GA0	PEPSICO CB CL	02/07/2028	0.4500	20,000,000.00	19,987,110.99	1.01153	0.01780000	CITIBANK	20,230,600.00	356,000.00
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00770	0.01750000	CITIBANK	25,192,500.00	437,500.00

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95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	1.00568	0.01400000 CITIBANK	25,142,000.00	350,000.00
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,796,265.03	1.00269	0.00566667 CITIBANK	25,067,250.00	141,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	16,661,739.85	0.93795	0.00224583 CITIBANK	16,883,100.00	40,424.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	0.99008	0.00014167 CITIBANK	24,752,000.00	3,541.75
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	1.00204	0.02152778 CITIBANK	25,051,000.00	538,194.50
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00434	0.01176083 CITIBANK	25,108,500.00	294,020.75
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	1.00368	0.00766667 CITIBANK	25,092,000.00	191,666.75
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	1.00313	0.02260417 CITIBANK	25,078,250.00	565,104.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	23,942,813.54	0.97440	0.01092500 CITIBANK	24,360,000.00	273,125.00
91159XCJ2	USBANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	1.00216	0.00395833 CITIBANK	25,054,000.00	98,958.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.98641	0.01463889 CITIBANK	24,660,250.00	365,972.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.00846	0.01859722 CITIBANK	25,211,500.00	464,930.50
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	1.00462	0.01213861 CITIBANK	25,115,500.00	303,465.25
				958,000,000.00	952,792,103.94			950,691,880.00	9,631,480.55
AIP:		19,083.34							
Book + AIP:		952,811,187.28	CORP BOND						

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SYS049157	OPEN BANK TD	07/03/2025	4.2600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048988	COMMUNITY VALLEY BANK TD	07/03/2025	4.1600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048990	MALAGA BANK FSB TD	07/03/2025	4.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048987	COMMERCIAL BANK OF CALIFORNIA	07/03/2025	4.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048992	OPEN BANK TD	07/03/2025	4.1900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048989	EAST WEST BANK TD	07/03/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048991	MISSION FEDERAL CREDIT UNION	07/03/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049153	NUVISION FEDERAL CREDIT UNION	07/03/2025	4.2800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049152	FFB BANK TD	07/03/2025	4.2100	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049154	FINANCIAL PARTNERS CREDIT UNION	07/03/2025	4.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049000	PCB BANK TD	07/09/2025	4.1700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049034	HANMI BANK TD	07/09/2025	4.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048998	HANMI BANK TD	07/09/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049177	AMERICAN PLUS BANK NA TD	07/09/2025	4.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048996	EAST WEST BANK TD	07/09/2025	4.1500	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049176	POPPY BANK TD	07/09/2025	4.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049175	MISSION NATIONAL BANK TD	07/09/2025	4.2100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049174	FARMERS & MERCHANTS BANK OF CA	07/09/2025	4.1800	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
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
SYS049008	FIVE STAR BANK TD	07/10/2025	4.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049186	FIVE STAR BANK TD	07/10/2025	4.2200	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049012	SCHOOLSFIRST FEDERAL CREDIT UN	07/10/2025	4.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049185	WESCOM CENTRAL CREDIT UNION	07/10/2025	4.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049180	COMMERCEWEST BANK TD	07/10/2025	4.2400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
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

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SYS049011	PROVIDENT CREDIT UNION TD	07/10/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049156	AMERICAN PLUS BANK NA TD	07/11/2025	4.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049160	TECHNOLOGY CREDIT UNION TD	07/11/2025	4.2700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049189	WESCOM CENTRAL CREDIT UNION TI	07/11/2025	4.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049014	MALAGA BANK FSB TD	07/11/2025	4.1500	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS049015	PCB BANK TD	07/11/2025	4.1700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049191	CORNERSTONE COMMUNITY BANK TI	07/16/2025	4.2900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049019	US METRO BANK TD	07/16/2025	4.2300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049017	BANC OF CALIFORNIA NA	07/16/2025	4.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
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
SYS049193	MISSION NATIONAL BANK TD	07/17/2025	4.2700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049194	POPPY BANK TD	07/17/2025	4.2900	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
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
SYS049195	COMMERCEWEST BANK TD	07/18/2025	4.2500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049197	BANK OF THE SIERRA TD	07/24/2025	4.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049199	FINANCIAL PARTNERS CREDIT UNIOI	07/24/2025	4.2900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049030	EAST WEST BANK TD	07/25/2025	4.1900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049203	AMERICAN PLUS BANK NA TD	07/30/2025	4.2000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
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
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
SYS049037	MISSION VALLEY BANK TD	07/30/2025	4.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049041	TECHNOLOGY CREDIT UNION TD	07/31/2025	4.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049207	GOLDEN 1 CREDIT UNION TD	07/31/2025	4.2500	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049209	COMMERCEWEST BANK TD	08/06/2025	4.2600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00

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SYS049212	AMERICAN PLUS BANK NA TD	08/07/2025	4.2200	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049046	PROVIDENT CREDIT UNION TD	08/07/2025	4.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049047	TRAVIS CREDIT UNION TD	08/07/2025	4.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049049	HANMI BANK TD	08/08/2025	4.2100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
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
SYS049055	BANK OF HOPE TD	08/13/2025	4.2500	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049221	CALIFORNIA COAST CREDIT UNION T	08/13/2025	4.3200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049224	POPPY BANK TD	08/14/2025	4.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049057	COMMUNITY VALLEY BANK TD	08/14/2025	4.2200	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049061	METROPOLITAN BANK TD	08/14/2025	4.2500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
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
SYS049223	COMMUNITY VALLEY BANK TD	08/14/2025	4.3200	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
SYS049237	GOLDEN 1 CREDIT UNION TD	09/03/2025	4.2900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049236	COMMERCEWEST BANK TD	09/03/2025	4.2800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
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
SYS049078	SAFE CREDIT UNION TD	09/03/2025	4.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049081	COMMONWEALTH BUSINESS BANK TI	09/04/2025	4.1200	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049246	PROVIDENT SAVINGS BANK FSB TD	09/04/2025	4.3000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049254	RIVER CITY BANK TD	09/05/2025	4.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049255	TRAVIS CREDIT UNION TD	09/05/2025	4.3000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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SYS049251	BENEFICIAL STATE BANK TD	09/05/2025	4.3400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049084	COMMONWEALTH BUSINESS BANK TI	09/05/2025	4.1400	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049256	WESCOM CENTRAL CREDIT UNION TI	09/05/2025	4.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049082	BANK OF HOPE TD	09/05/2025	4.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049090	AXOS BANK TD	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
SYS049094	PREFERRED BANK TD	09/10/2025	4.1100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049257	CITIZEN BUSINESS BANK TD	09/10/2025	4.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS049259	WESCOM CENTRAL CREDIT UNION TI	09/10/2025	4.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049258	FIVE STAR BANK TD	09/10/2025	4.2700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049260	GOLDN 1 CREDIT UNION TD	09/11/2025	4.3100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049102	OPEN BANK TD	09/11/2025	4.1300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049238	OPEN BANK TD	09/11/2025	4.2900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049101	PROVIDENT CREDIT UNION TD	09/11/2025	4.1300	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049100	HANMI BANK TD	09/11/2025	4.1200	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
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
SYS049104	BANK OF HOPE TD	09/12/2025	4.1400	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
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
SYS049263	AMERICAN FIRST CREDIT UNION TD	09/12/2025	4.3200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049201	TRI COUNTIES BANK TD	09/12/2025	4.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049106	ROYAL BUSINESS BANK TD	09/12/2025	4.1400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049150	PACIFIC ALLIANCE BANK TD	10/01/2025	4.1300	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049155	PROVIDENT CREDIT UNION TD	10/02/2025	4.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049151	PREFERRED BANK TD	10/02/2025	4.1000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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SYS049158	PACIFIC PREMIER BANK TD	10/03/2025	4.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049159	SANTA CRUZ COUNTY BANK TD	10/03/2025	4.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049173	AXOS BANK TD	10/08/2025	4.0200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049182	MERIWEST CREDIT UNION TD	10/09/2025	4.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049184	TRAVIS CREDIT UNION TD	10/09/2025	4.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049181	COMMERCEWEST BANK TD	10/09/2025	4.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049183	NEW OMNI BANK NA TD	10/09/2025	4.0500	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS049190	AXOS BANK TD	10/15/2025	4.0600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049192	MISSION FEDERAL CREDIT UNION TI	10/15/2025	4.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049198	BEACON BUSINESS BANK TD	10/23/2025	4.1100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049200	STATE BANK OF INDIA (CALIFORNIA)	10/23/2025	4.1000	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049204	CALIFORNIA BANK OF COMMERCE NA	10/29/2025	4.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049205	SCHOOLSFIRST FEDERAL CREDIT UN	10/29/2025	4.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049206	COMMONWEALTH BUSINESS BANK TI	10/30/2025	4.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049208	PROVIDENT CREDIT UNION TD	10/30/2025	4.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049211	MERIWEST CREDIT UNION TD	11/05/2025	4.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049214	COMMERCEWEST BANK TD	11/06/2025	4.1200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049213	CATHAY BANK TD	11/06/2025	4.1300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049216	PREFERRED BANK TD	11/06/2025	4.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049215	HANMI BANK TD	11/06/2025	4.1200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049218	ROYAL BUSINESS BANK TD	11/07/2025	4.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049222	TRAVIS CREDIT UNION TD	11/12/2025	4.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049226	TECHNOLOGY CREDIT UNION TD	11/13/2025	4.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049225	PROVIDENT CREDIT UNION TD	11/13/2025	4.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049227	US METRO BANK TD	11/14/2025	4.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049234	CATHAY BANK TD	11/19/2025	4.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Fair Value
SYS049235	FIVE STAR BANK TD	11/19/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049241	TRI COUNTIES BANK TD	12/03/2025	4.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049240	PROVIDENT CREDIT UNION TD	12/03/2025	4.2000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049239	POPPY BANK TD	12/03/2025	4.2200	122,000,000.00	122,000,000.00	1.00000	122,000,000.00
SYS049242	US METRO BANK TD	12/03/2025	4.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049248	US METRO BANK TD	12/04/2025	4.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049245	AXOS BANK TD	12/04/2025	4.1800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049247	PROVIDENT SAVINGS BANK FSB TD	12/04/2025	4.2100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049250	BANK OF SAN FRANCISCO TD	12/05/2025	4.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049253	PROVIDENT CREDIT UNION TD	12/05/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049249	BANC OF CALIFORNIA TD	12/05/2025	4.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049252	POPPY BANK TD	12/05/2025	4.2000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049261	HANMI BANK TD	12/11/2025	4.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049264	CTBC BANK CORP USA TD	12/12/2025	4.1900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049265	PROVIDENT CREDIT UNION TD	12/12/2025	4.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
				5,281,000,000.00	5,281,000,000.00		
AIP:		0.00					
Book + AIP:	5,281,000,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
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
PMIA LOAN 2450006	04/17/2026	4.28100000	35,312,000.00	1.00	35,312,000.00
PMIA LOAN 2450007	05/22/2026	4.28000000	8,091,000.00	1.00	8,091,000.00
PMIA LOAN 2450008	06/19/2026	4.27000000	144,237,740.00	1.00	144,237,740.00
			262,742,740.00		262,742,740.00

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Total # of items:	920
Par Value:	180,291,783,830.69
Book Value:	178,079,592,102.78
Fair Value:	179,153,321,241.47
Accrual:	764,770,698.16
Total Book Value:	178,079,592,102.78
AIP:	50,916,049.02
Book + AIP:	178,130,508,151.80