

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2025

OFFICE OF THE TREASURER

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



Date: October 28, 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.

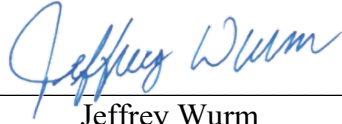
The required information is contained in the following two sections:

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 September 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

October 28, 2025

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2025

(Dollars in thousands)

Portfolio Amount	\$ 161,690,503
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Effective Yield	4.186%
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Quarter-to-date Yield	4.241%
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Year-to-date Yield	4.241%
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Average Life (in days)	254
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Demand Bank Account Balances	\$ 1,756,393
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Total PMIA Resources	<u><u>\$ 163,446,896</u></u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2025

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 39,599,745	24.49%
Bonds	-	0.00%
Notes	43,494,437	26.90%
Strips	-	0.00%
Total Governments	\$ 83,094,182	51.39%
Federal Agency Debentures	\$ 12,968,947	8.02%
Certificates of Deposit	15,550,000	9.62%
Bank Notes	200,000	0.12%
Repurchases	-	0.00%
Federal Agency Discount Notes	34,045,057	21.06%
Time Deposits	5,249,000	3.25%
GNMAs	-	0.00%
Commercial Paper	9,375,972	5.80%
FHLMC / REMICS	987	0.00%
Corporate Bonds	943,615	0.58%
PMIA Loans	262,743	0.16%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 161,690,503	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

9/30/2025

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 39,599,745,147.02	\$ 39,973,471,901.90	\$ 39,985,802,450.00	NA
Notes	\$ 43,494,437,239.54	\$ 43,477,478,895.29	\$ 43,720,178,000.00	\$ 396,089,830.50
Federal Agency:				
SBA	\$ 262,881,870.42	\$ 262,768,178.80	\$ 260,243,125.97	\$ 1,048,765.00
MBS-REMICs	\$ 986,577.07	\$ 986,577.07	\$ 996,338.26	\$ 4,303.86
Debentures	\$ 5,820,766,716.29	\$ 5,820,766,716.29	\$ 5,837,507,030.00	\$ 42,941,193.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 3,150,000,000.00	\$ 3,150,000,000.00	\$ 3,162,895,050.00	\$ 39,916,907.00
Discount Notes	\$ 34,045,057,208.42	\$ 34,430,751,569.55	\$ 34,435,696,650.00	NA
Supranational Debentures	\$ 3,735,297,997.63	\$ 3,734,838,622.61	\$ 3,752,739,630.00	\$ 27,482,975.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 199,956,589.25	\$ 1,148,416.67
CDs and YCDs	\$ 15,550,000,000.00	\$ 15,550,000,000.00	\$ 15,553,645,102.15	\$ 198,281,555.54
Commercial Paper	\$ 9,375,972,041.62	\$ 9,473,396,736.20	\$ 9,476,638,541.63	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 943,615,108.85	\$ 943,498,546.35	\$ 945,273,378.00	\$ 9,127,182.15
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,249,000,000.00	\$ 5,249,000,000.00	\$ 5,249,000,000.00	NA
PMIA & GF Loans	\$ 262,742,740.00	\$ 262,742,740.00	\$ 262,742,740.00	NA
TOTAL	\$ 161,690,502,646.86	\$ 162,529,700,484.06	\$ 162,843,314,625.26	\$ 716,041,130.12

Fair Value Including Accrued Interest

\$ 163,559,355,755.38

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 (1.001929581)
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 \$20,038,591.61 or \$20,000,000.00 x 1.001929581

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797MS3	U S TREAS BILL	10/02/2025	0.0000	900,000,000.00	886,082,958.33	0.99989 JPM CHASE	899,899,200.00
912797QE0	U S TREAS BILL	10/09/2025	0.0000	3,500,000,000.00	3,432,765,663.87	0.99910 JPM CHASE	3,496,860,500.00
912797RC3	U S TREAS BILL	10/14/2025	0.0000	2,750,000,000.00	2,714,187,638.88	0.99854 JPM CHASE	2,745,993,250.00
912797RD1	U S TREAS BILL	10/21/2025	0.0000	400,000,000.00	394,732,316.68	0.99775 JPM CHASE	399,101,600.00
912797QG5	U S TREAS BILL	10/23/2025	0.0000	2,150,000,000.00	2,123,216,817.30	0.99753 JPM CHASE	2,144,687,350.00
912797RM1	U S TREAS BILL	11/04/2025	0.0000	150,000,000.00	147,907,583.34	0.99621 JPM CHASE	149,431,500.00
912797QP5	U S TREAS BILL	11/06/2025	0.0000	4,050,000,000.00	3,974,892,728.47	0.99598 JPM CHASE	4,033,727,100.00
912797QR1	U S TREAS BILL	11/20/2025	0.0000	500,000,000.00	491,248,590.99	0.99449 JPM CHASE	497,244,500.00
912797RR0	U S TREAS BILL	12/02/2025	0.0000	2,050,000,000.00	2,023,137,569.46	0.99332 JPM CHASE	2,036,299,850.00
912797QS9	U S TREAS BILL	12/04/2025	0.0000	900,000,000.00	883,100,645.82	0.99308 JPM CHASE	893,772,000.00
912797QY6	U S TREAS BILL	12/11/2025	0.0000	4,800,000,000.00	4,702,467,203.54	0.99241 JPM CHASE	4,763,577,600.00
912797RX7	U S TREAS BILL	12/16/2025	0.0000	2,350,000,000.00	2,319,592,993.79	0.99195 JPM CHASE	2,331,087,200.00
912797RY5	U S TREAS BILL	12/23/2025	0.0000	750,000,000.00	740,590,410.39	0.99108 JPM CHASE	743,307,000.00
912797NU7	U S TREAS BILL	12/26/2025	0.0000	300,000,000.00	287,647,031.25	0.99080 JPM CHASE	297,239,100.00
912797RZ2	U S TREAS BILL	12/30/2025	0.0000	400,000,000.00	394,704,086.79	0.99039 JPM CHASE	396,157,600.00
912797RA7	U S TREAS BILL	01/02/2026	0.0000	2,450,000,000.00	2,400,174,577.72	0.99006 JPM CHASE	2,425,647,000.00
912797RH2	U S TREAS BILL	01/08/2026	0.0000	150,000,000.00	146,871,116.67	0.98963 JPM CHASE	148,443,750.00
912797SF5	U S TREAS BILL	01/13/2026	0.0000	1,850,000,000.00	1,827,317,954.80	0.98896 JPM CHASE	1,829,581,550.00
912797RJ8	U S TREAS BILL	01/15/2026	0.0000	1,100,000,000.00	1,078,568,872.91	0.98885 JPM CHASE	1,087,732,800.00
912797PD3	U S TREAS BILL	01/22/2026	0.0000	300,000,000.00	293,013,125.01	0.98813 JPM CHASE	296,438,100.00
912797RL3	U S TREAS BILL	02/05/2026	0.0000	450,000,000.00	441,262,468.74	0.98676 JPM CHASE	444,042,900.00
912797RT6	U S TREAS BILL	02/12/2026	0.0000	2,250,000,000.00	2,207,805,534.70	0.98616 JPM CHASE	2,218,866,750.00
912797PM3	U S TREAS BILL	02/19/2026	0.0000	450,000,000.00	438,852,895.83	0.98542 JPM CHASE	443,439,000.00
912797RU3	U S TREAS BILL	02/26/2026	0.0000	2,750,000,000.00	2,700,786,222.17	0.98464 JPM CHASE	2,707,746,250.00
912797RV1	U S TREAS BILL	03/05/2026	0.0000	300,000,000.00	294,160,833.36	0.98393 JPM CHASE	295,179,000.00
912797SB4	U S TREAS BILL	03/12/2026	0.0000	1,400,000,000.00	1,374,335,372.89	0.98319 JPM CHASE	1,376,468,800.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797PV3	U S TREAS BILL	03/19/2026	0.0000	300,000,000.00	291,596,833.32	0.98250 JPM CHASE	294,750,600.00
912797SC2	U S TREAS BILL	03/26/2026	0.0000	600,000,000.00	588,725,100.00	0.98180 JPM CHASE	589,080,600.00
				40,300,000,000.00	39,599,745,147.02		39,985,802,450.00
AIP:		0.00					
Book + AIP:		39,599,745,147.02		TREASURY BILL			

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	800,048,476.35	1.00006	0.01962432	JPM CHASE		800,046,400.00	15,699,456.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	1,900,000,000.00	1,900,664,438.54	1.00064	0.02092391	JPM CHASE		1,901,221,700.00	39,755,429.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,010,103.80	0.99900	0.01255435	JPM CHASE		799,201,600.00	10,043,480.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,053,394.53	1.00013	0.01180328	JPM CHASE		750,099,000.00	8,852,460.00
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,872,445.76	1.00066	0.01074049	JPM CHASE		600,394,800.00	6,444,294.00
91282CGE5	U S TREAS NOTE	01/15/2026	3.8750	550,000,000.00	549,840,324.25	0.99964	0.00821332	JPM CHASE		549,803,100.00	4,517,326.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	900,000,000.00	899,516,311.23	1.00081	0.00716033	JPM CHASE		900,730,800.00	6,444,297.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	1,200,000,000.00	1,199,447,241.12	1.00025	0.00510870	JPM CHASE		1,200,294,000.00	6,130,440.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,099,529,646.94	1.00276	0.00396064	JPM CHASE		1,103,040,400.00	4,356,704.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	549,647,393.69	1.00320	0.00204420	JPM CHASE		551,761,650.00	1,124,310.00
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,925,481.60	1.00590	0.02040082	JPM CHASE		100,590,000.00	2,040,082.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,550,000,000.00	1,545,436,597.87	0.99865	0.01369226	JPM CHASE		1,547,910,600.00	21,223,003.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,250,766,583.61	1.00660	0.01638320	JPM CHASE		1,258,250,000.00	20,479,000.00
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	600,000,000.00	600,849,705.84	1.00612	0.01168818	JPM CHASE		603,672,600.00	7,012,908.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	798,102,034.64	1.00549	0.00953804	JPM CHASE		804,392,000.00	7,630,432.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	800,982,217.30	1.00494	0.00737092	JPM CHASE		803,952,800.00	5,896,736.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	847,968,978.09	1.00510	0.00558764	JPM CHASE		854,332,450.00	4,749,494.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	1,250,000,000.00	1,246,916,616.91	1.00015	0.00321133	JPM CHASE		1,250,191,250.00	4,014,162.50
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	1,400,000,000.00	1,395,763,209.46	0.99802	0.00009615	JPM CHASE		1,397,230,800.00	134,610.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	598,799,005.20	1.00928	0.02135587	JPM CHASE		605,566,800.00	12,813,522.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,746,361.37	1.00443	0.01726223	JPM CHASE		753,319,500.00	12,946,672.50
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,317,968.36	1.00612	0.01428279	JPM CHASE		603,674,400.00	8,569,674.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	601,076,471.64	1.00793	0.01290984	JPM CHASE		604,759,800.00	7,745,904.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,891,786.55	1.00661	0.01074049	JPM CHASE		352,313,500.00	3,759,171.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	350,000,000.00	349,421,388.16	1.00559	0.00694973	JPM	CHASE	351,957,550.00	2,432,405.50
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	895,012,965.21	1.00586	0.00526834	JPM	CHASE	905,277,600.00	4,741,506.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,400,000,000.00	1,403,012,171.59	1.00614	0.00353246	JPM	CHASE	1,408,591,800.00	4,945,444.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,543,546,863.29	1.00815	0.00187845	JPM	CHASE	1,562,635,600.00	2,911,597.50
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	747,772,166.61	1.00162	0.01569293	JPM	CHASE	751,216,500.00	11,769,697.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,763,801.88	1.01317	0.01699728	JPM	CHASE	607,904,400.00	10,198,368.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	1,200,000,000.00	1,198,063,141.53	1.00361	0.01302254	JPM	CHASE	1,204,334,400.00	15,627,048.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	790,358,642.37	0.99355	0.00821332	JPM	CHASE	794,836,000.00	6,570,656.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	1,300,000,000.00	1,298,952,395.69	1.00197	0.00947690	JPM	CHASE	1,302,561,000.00	12,319,970.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	500,913,911.66	1.01274	0.00927310	JPM	CHASE	506,368,000.00	4,636,550.00
91282CNP2	U S TREAS NOTE	07/31/2027	3.8750	600,000,000.00	600,061,786.12	1.00426	0.00652853	JPM	CHASE	602,553,600.00	3,917,118.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	745,333,313.97	1.00230	0.00478940	JPM	CHASE	751,723,500.00	3,592,050.00
91282CNV9	U S TREAS NOTE	08/31/2027	3.6250	750,000,000.00	751,765,385.40	1.00012	0.00310428	JPM	CHASE	750,089,250.00	2,328,210.00
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	947,798,495.72	0.99566	0.00149171	JPM	CHASE	945,873,200.00	1,417,124.50
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	302,317,618.08	1.00976	0.00011332	JPM	CHASE	302,927,400.00	33,996.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,348,133,918.69	1.00522	0.01789276	JPM	CHASE	1,357,052,400.00	24,155,226.00
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	897,074,709.88	1.01048	0.01558084	JPM	CHASE	909,428,400.00	14,022,756.00
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	148,557,527.40	1.00846	0.01180328	JPM	CHASE	151,269,300.00	1,770,492.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,300,000,000.00	1,290,355,615.89	1.00902	0.00342541	JPM	CHASE	1,311,723,400.00	4,453,033.00
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	900,000,000.00	898,591,793.16	1.00656	0.00171271	JPM	CHASE	905,905,800.00	1,541,439.00
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	750,000,000.00	746,136,240.09	1.00345	0.01416440	JPM	CHASE	752,589,750.00	10,623,300.00
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,259,845.88	1.00677	0.01143443	JPM	CHASE	604,062,600.00	6,860,658.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	294,609,283.38	1.01000	0.01010870	JPM	CHASE	302,999,700.00	3,032,610.00
91282CNM9	U S TREAS NOTE	07/15/2028	3.8750	100,000,000.00	99,883,895.98	1.00672	0.00821332	JPM	CHASE	100,671,800.00	821,332.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CNU1	U S TREAS NOTE	08/15/2028	3.6250	650,000,000.00	651,491,345.13	1.00027	0.00462	976	JPM CHASE	650,176,150.00	3,009,344.00
91282CNY3	U S TREAS NOTE	09/15/2028	3.3750	400,000,000.00	398,642,566.60	0.99336	0.00149	171	JPM CHASE	397,343,600.00	596,684.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	800,000,000.00	798,936,326.81	1.01929	0.00363	950	JPM CHASE	815,433,600.00	2,911,600.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	503,953,425.96	1.01136	0.00673	913	JPM CHASE	505,677,500.00	3,369,565.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	449,015,448.78	0.99772	0.00310	428	JPM CHASE	448,974,900.00	1,396,926.00
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,607,678.60	1.01615	0.01726	223	JPM CHASE	304,846,200.00	5,178,669.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	600,000,000.00	596,885,128.17	1.01191	0.00342	541	JPM CHASE	607,147,200.00	2,055,246.00
91282CNX5	U S TREAS NOTE	08/31/2030	3.6250	150,000,000.00	149,077,302.96	0.99517	0.00310	428	JPM CHASE	149,275,950.00	465,642.00
				43,550,000,000.00	43,477,478,895.29					43,720,178,000.00	396,089,830.50
AIP:			16,958,344.25								
Book + AIP:			43,494,437,239.54	TREASURY NOTE							

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83164GTL6	SBA POOL #505955	07/25/2027	4.8000	52,553.31	52,553.31	1.00000 JPM CHASE	52,553.31	210.21
83164GVQ2	SBA POOL #506023	08/25/2027	4.8000	81,568.92	81,568.92	0.99367 JPM CHASE	81,052.83	326.28
83164GU34	SBA POOL #506002	08/25/2027	4.8000	196,777.28	196,777.28	0.99367 JPM CHASE	195,532.27	787.11
83164GXL1	SBA POOL #506083	11/25/2027	4.8000	138,962.53	138,962.53	0.99373 JPM CHASE	138,090.68	555.85
83164G3E0	SBA POOL #506197	12/25/2027	4.8000	73,986.22	73,986.22	0.99374 JPM CHASE	73,523.29	295.94
83164G4W9	SBA POOL #506237	01/25/2028	4.8000	26,102.39	26,102.39	0.99376 JPM CHASE	25,939.51	104.41
83164HBL3	SBA POOL #506343	02/25/2028	4.8000	69,033.62	69,033.62	0.99378 JPM CHASE	68,604.02	276.13
83164HBY5	SBA POOL #506355	05/25/2028	4.8000	75,656.03	75,656.03	0.99383 JPM CHASE	75,189.08	302.62
83164HGN4	SBA POOL #506505	09/25/2028	4.8000	2,540.17	2,540.17	0.99389 JPM CHASE	2,524.66	10.16
83164HGT1	SBA POOL #506510	10/25/2028	4.8000	25,554.35	25,554.35	0.99391 JPM CHASE	25,398.70	102.22
83164HJY7	SBA POOL #506579	11/25/2028	4.8000	106,231.85	106,231.85	1.00000 JPM CHASE	106,231.85	424.93
83164HMP2	SBA POOL #506666	12/25/2028	4.8000	141,634.89	141,634.89	0.99394 JPM CHASE	140,776.72	566.54
83164HQB9	SBA POOL #506750	02/25/2029	4.8000	153,381.04	153,381.04	0.99397 JPM CHASE	152,456.61	613.52
83164HT26	SBA POOL #506869	04/25/2029	4.8000	167,027.36	167,027.36	0.99400 JPM CHASE	166,025.86	668.11
83164HW48	SBA POOL #506967	08/25/2029	4.8000	401,353.28	401,353.28	0.99407 JPM CHASE	398,971.25	1,605.41
83164HY38	SBA POOL #507030	09/25/2029	4.8000	855,985.35	855,985.35	0.99408 JPM CHASE	850,917.92	3,423.94
83164H3K4	SBA POOL #507102	10/25/2029	4.8000	346,007.20	346,007.20	0.99410 JPM CHASE	343,964.03	1,384.03
83164H5J5	SBA POOL #507149	01/25/2030	4.8000	611,201.93	611,201.93	0.99414 JPM CHASE	607,619.68	2,444.81
83164H4C1	SBA POOL #507119	01/25/2030	4.8000	184,653.70	184,653.70	0.99414 JPM CHASE	183,571.44	738.61
83164JAG1	SBA POOL #507207	03/25/2030	4.8000	570,954.15	570,954.15	0.99417 JPM CHASE	567,623.77	2,283.82
83164JAQ9	SBA POOL #507215	03/25/2030	4.8000	1,306,945.53	1,306,945.53	0.99417 JPM CHASE	1,299,322.12	5,227.78
83164JB47	SBA POOL #507259	05/25/2030	4.8000	547,253.97	547,253.97	0.99420 JPM CHASE	544,077.71	2,189.02
83164JA89	SBA POOL #507231	05/25/2030	4.8000	872,956.42	872,956.42	0.99420 JPM CHASE	867,889.78	3,491.83
83164JES1	SBA POOL #507345	07/25/2030	4.8000	507,060.81	507,060.81	0.99422 JPM CHASE	504,132.03	2,028.24

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83164JGN0	SBA POOL #507405	08/25/2030	4.8000	246,748.30	246,748.30	0.99424 JPM CHASE	245,326.54	986.99
83164JG67	SBA POOL #507421	09/25/2030	4.8000	370,870.13	370,870.13	0.99425 JPM CHASE	368,738.00	1,483.48
83164JH82	SBA POOL #507455	09/25/2030	4.8000	439,721.90	439,721.90	0.99425 JPM CHASE	437,193.94	1,758.89
83164JKL9	SBA POOL #507499	10/25/2030	4.8000	417,364.34	417,364.34	0.99427 JPM CHASE	414,970.76	1,669.46
83164JNE2	SBA POOL #507589	01/25/2031	4.8000	1,377,733.60	1,377,733.60	0.99431 JPM CHASE	1,369,888.78	5,510.93
83164JMW3	SBA POOL #507573	01/25/2031	4.8000	718,121.81	718,121.81	0.99431 JPM CHASE	714,032.82	2,872.49
83164JKU9	SBA POOL #507507	02/25/2031	4.8000	755,688.99	755,688.99	0.99432 JPM CHASE	751,395.92	3,022.76
83164JPW0	SBA POOL #507637	03/25/2031	4.8250	444,197.27	444,197.27	0.99486 JPM CHASE	441,915.43	1,786.04
83164JML7	SBA POOL #507563	04/25/2031	4.8000	538,344.25	538,344.25	0.99435 JPM CHASE	535,299.91	2,153.38
83164JQV1	SBA POOL #507668	04/25/2031	4.8250	299,387.15	299,387.15	0.99488 JPM CHASE	297,855.19	1,203.79
83164JSC1	SBA POOL #507715	05/25/2031	4.8250	162,538.80	162,538.80	0.99490 JPM CHASE	161,710.18	653.54
83164JRW8	SBA POOL #507701	05/25/2031	4.8250	464,140.04	464,140.04	0.99490 JPM CHASE	461,773.85	1,866.23
83164JSZ0	SBA POOL #507736	06/25/2031	4.8250	128,954.94	128,954.94	0.99492 JPM CHASE	128,300.11	518.51
83164JWU6	SBA POOL #507859	09/25/2031	4.8250	1,403,715.92	1,403,715.92	0.99498 JPM CHASE	1,396,667.86	5,644.11
83164JXB7	SBA POOL #507874	10/25/2031	4.8250	375,226.86	375,226.86	0.99500 JPM CHASE	373,349.98	1,508.72
83164J2A3	SBA POOL #507969	01/25/2032	4.8250	2,195,391.39	2,195,391.39	0.99505 JPM CHASE	2,184,532.98	8,827.30
83164JZ25	SBA POOL #507961	01/25/2032	4.8250	1,057,451.00	1,057,451.00	0.99505 JPM CHASE	1,052,220.85	4,251.83
83164J3Y0	SBA POOL #508015	02/25/2032	4.8250	655,422.07	655,422.07	0.99507 JPM CHASE	652,192.81	2,635.34
83164J5L6	SBA POOL #508051	04/25/2032	4.8250	262,313.33	262,313.33	0.99511 JPM CHASE	261,030.36	1,054.72
83164J5J1	SBA POOL #508049	04/25/2032	4.8250	566,926.69	566,926.69	0.99511 JPM CHASE	564,153.85	2,279.52
83164J7G5	SBA POOL #508095	05/25/2032	4.8250	1,094,678.26	1,094,678.26	0.99513 JPM CHASE	1,089,343.89	4,401.52
83164KD42	SBA POOL #508223	09/25/2032	4.8250	732,814.58	732,814.58	0.99520 JPM CHASE	729,295.60	2,946.53
83164KH89	SBA POOL #508355	03/25/2033	4.8500	136,782.96	136,782.96	0.99598 JPM CHASE	136,232.96	552.83
83164KGM9	SBA POOL #508304	03/25/2033	4.8500	1,028,821.12	1,028,821.12	0.99598 JPM CHASE	1,024,684.23	4,158.15

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83164KJW4	SBA POOL #508377	04/25/2033	4.8750	1,979,712.56	1,979,712.56	0.99669	JPM CHASE	1,973,149.81	8,042.58
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.8750	922,422.96	922,422.96	0.99677	JPM CHASE	919,441.69	3,747.34
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.9250	345,767.95	345,767.95	0.99825	JPM CHASE	345,161.13	1,419.09
83164KS38	SBA POOL #508638 FR	01/25/2034	5.6250	1,332,936.23	1,332,936.23	1.01750	JPM CHASE	1,356,255.95	6,248.14
83164KUG6	SBA POOL #508683 FR	06/25/2034	5.5000	81,765.17	81,765.17	1.01290	JPM CHASE	82,819.53	374.76
83164KVK6	SBA POOL #508718	08/25/2034	5.2500	1,501,919.78	1,501,919.78	1.00770	JPM CHASE	1,513,487.57	6,570.90
83164KX81	SBA POOL #508803 FR	02/25/2035	5.1000	368,508.82	368,508.82	1.00344	JPM CHASE	369,778.33	1,566.16
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.7750	424,531.47	424,531.47	0.99200	JPM CHASE	421,133.94	1,689.28
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.7750	832,436.25	832,436.25	0.99199	JPM CHASE	825,764.27	3,312.40
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.7750	717,890.50	717,890.50	0.99197	JPM CHASE	712,127.99	2,856.61
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.7500	428,448.53	428,448.53	0.99108	JPM CHASE	424,626.34	1,695.94
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.7500	1,970,467.57	1,970,467.57	0.99103	JPM CHASE	1,952,790.51	7,799.77
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.7500	933,246.16	933,246.16	0.99103	JPM CHASE	924,874.01	3,694.10
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.7750	465,110.44	465,110.44	0.99192	JPM CHASE	461,352.35	1,850.75
83164LLQ2	SBA POOL #509335 FR	10/25/2037	4.5000	1,353,204.63	1,353,204.63	0.98781	JPM CHASE	1,336,710.42	5,074.52
83164LM81	SBA POOL #509383 FR	06/25/2038	4.5250	1,642,426.26	1,642,426.26	0.98461	JPM CHASE	1,617,147.68	6,193.32
83164LNV9	SBA POOL #509404 FR	08/25/2038	4.6000	4,794,649.90	4,794,649.90	0.98745	JPM CHASE	4,734,457.87	18,379.49
83164LPT2	SBA POOL #509434 FR	11/25/2038	4.6500	587,751.98	587,751.98	0.98448	JPM CHASE	578,632.42	2,277.54
83164LRF0	SBA POOL #509486	04/25/2039	4.6500	1,738,138.03	1,738,138.03	0.98433	JPM CHASE	1,710,899.67	6,735.28
83164LSF9	SBA POOL #509518	06/25/2039	4.6500	2,108,605.68	2,108,605.68	0.98427	JPM CHASE	2,075,435.20	8,170.85
83164LVF5	SBA POOL #509614	01/25/2040	4.6500	5,247,319.02	5,247,319.02	0.98406	JPM CHASE	5,163,697.74	20,333.36
83164LXC0	SBA POOL #509675	05/25/2040	4.6500	1,968,001.91	1,968,001.91	0.98395	JPM CHASE	1,936,417.45	7,626.01
83164LX22	SBA POOL #509697 FR	09/25/2040	4.6500	3,914,044.18	3,914,044.18	0.98384	JPM CHASE	3,850,793.23	15,166.92
83164LY96	SBA POOL #509736 FR	10/25/2040	4.7000	4,540,527.77	4,540,527.77	0.98592	JPM CHASE	4,476,583.52	17,783.73

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83164LZW4	SBA POOL #509757	12/25/2040	4.7000	4,710,134.57	4,710,134.57	0.98588 JPM CHASE	4,643,603.92	18,448.03
83164L2Z3	SBA POOL #509792	02/25/2041	4.7500	722,608.02	722,608.02	0.98797 JPM CHASE	713,911.43	2,860.32
83164L3S8	SBA POOL #509809	03/25/2041	4.7500	2,780,587.44	2,780,587.44	0.98795 JPM CHASE	2,747,081.36	11,006.49
83164L4M0	SBA POOL #509828	04/25/2041	4.7500	2,059,779.96	2,059,779.96	0.98794 JPM CHASE	2,034,930.77	8,153.30
83164L4J7	SBA POOL #509825	04/25/2041	4.7500	3,712,463.77	3,712,463.77	0.98794 JPM CHASE	3,667,676.61	14,695.17
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.7500	6,462,186.47	6,462,186.47	0.98789 JPM CHASE	6,383,955.24	25,579.49
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.7500	1,924,065.99	1,924,065.99	0.98785 JPM CHASE	1,900,692.44	7,616.09
83164L5K3	SBA POOL #509850	11/25/2041	4.7500	3,436,737.18	3,436,737.18	0.98784 JPM CHASE	3,394,939.58	13,603.75
83164MA82	SBA POOL #509931	12/25/2041	4.7500	674,272.80	674,272.80	0.98783 JPM CHASE	666,063.53	2,669.00
83164MBL2	SBA POOL #509943	01/25/2042	4.7500	2,597,329.96	2,597,329.96	0.98781 JPM CHASE	2,565,671.11	10,281.10
83164MBK4	SBA POOL #509942	01/25/2042	4.7500	7,941,575.02	7,941,575.02	0.98781 JPM CHASE	7,844,775.16	31,435.40
83164MCD9	SBA POOL #509968	03/25/2042	4.7500	4,615,034.22	4,615,034.22	0.98778 JPM CHASE	4,558,656.96	18,267.84
83164MCB3	SBA POOL #509966	03/25/2042	4.7500	6,715,213.51	6,715,213.51	0.98778 JPM CHASE	6,633,180.46	26,581.05
83164MCX5	SBA POOL #509986	04/25/2042	4.7500	4,806,160.11	4,806,160.11	0.98777 JPM CHASE	4,747,385.58	19,024.38
83164MC64	SBA POOL #509993	05/25/2042	4.7500	3,636,737.18	3,636,737.18	0.98776 JPM CHASE	3,592,216.24	14,395.42
83164MBC2	SBA POOL #509935	07/25/2042	4.7500	6,209,985.83	6,209,985.83	0.98636 JPM CHASE	6,125,250.57	24,581.19
83164MD30	SBA POOL #510022	07/25/2042	4.7500	4,733,049.60	4,733,049.60	0.98636 JPM CHASE	4,668,467.14	18,734.99
83164MGH6	SBA POOL #510100	10/25/2042	4.7500	6,044,262.76	6,044,262.76	0.98631 JPM CHASE	5,961,498.67	23,925.21
83164MH69	SBA POOL #510153	03/25/2043	4.7500	11,574,562.65	11,574,562.65	0.98623 JPM CHASE	11,415,157.77	45,815.98
8316A0GC8	SBA POOL #530194	07/25/2047	5.0000	28,612,298.03	28,612,298.03	0.99807 JPM CHASE	28,557,190.74	119,217.91
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.0000	14,305,345.34	14,305,345.34	0.99810 JPM CHASE	14,278,107.96	59,605.61
8316A03C2	SBA POOL #530794	04/25/2050	4.7000	19,598,771.07	19,598,771.07	0.98259 JPM CHASE	19,257,595.66	76,761.85
8316A05D8	SBA POOL #530843	08/25/2050	4.7500	20,532,773.57	20,532,773.57	0.98516 JPM CHASE	20,228,108.28	81,275.56

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8316A1AV0	SBA POOL #530919	09/25/2050	4.7500	30,773,672.00	30,773,672.00	0.99531	JPM CHASE	30,629,374.25	121,812.45
				262,768,178.80	262,768,178.80			260,243,125.97	1,048,765.00
AIP:		113,691.62							
Book + AIP:		262,881,870.42	SBA POOL						

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	986,577.07	986,577.07	1.00989	5.23490000 JPM CHASE	996,338.26	4,303.86
				333,159,000.00	986,577.07				996,338.26	4,303.86
AIP:		0.00								
Book + AIP:		986,577.07	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130B66D3	FHLB DEB	10/01/2025	4.1500	150,000,000.00	150,000,000.00	0.99997	0.00000000	JPM CHASE	149,995,950.00	0.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.00000	0.00000000	JPM CHASE	149,999,700.00	0.00
3130B66F8	FHLB DEB	10/24/2025	4.1100	150,000,000.00	150,000,000.00	1.00007	0.01723917	JPM CHASE	150,010,500.00	2,585,875.50
3130B5M54	FHLB DEB	10/29/2025	4.1300	100,000,000.00	100,000,000.00	1.00010	0.01743778	JPM CHASE	100,009,900.00	1,743,778.00
3130B6GB6	FHLB DEB	11/14/2025	4.2700	100,000,000.00	100,000,000.00	1.00021	0.01613111	JPM CHASE	100,021,200.00	1,613,111.00
3130B6T48	FHLB DEB	12/01/2025	4.2350	100,000,000.00	100,000,000.00	1.00030	0.01211681	JPM CHASE	100,030,100.00	1,211,681.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.99843	0.01033333	JPM CHASE	99,843,400.00	1,033,333.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	1.00033	0.00863333	JPM CHASE	150,049,950.00	1,294,999.50
3130B6Z90	FHLB DEB	01/30/2026	4.1650	100,000,000.00	100,000,000.00	1.00047	0.00705736	JPM CHASE	100,046,500.00	705,736.00
3130B6VU7	FHLB DEB	02/27/2026	4.1000	100,000,000.00	100,000,000.00	1.00042	0.01081944	JPM CHASE	100,042,500.00	1,081,944.00
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	1.00123	0.00341556	JPM CHASE	150,184,650.00	512,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00518	0.00000000	JPM CHASE	150,776,700.00	0.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.98398	0.00443333	JPM CHASE	98,397,900.00	443,333.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00786	0.01222500	JPM CHASE	151,178,550.00	1,833,750.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,994,620.19	1.00360	0.01911111	JPM CHASE	50,180,100.00	955,555.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99545	0.00331972	JPM CHASE	149,316,750.00	497,958.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99103	0.01229167	JPM CHASE	99,103,300.00	1,229,167.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,865,946.94	1.01645	0.02269444	JPM CHASE	101,645,000.00	2,269,444.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	101,081,733.30	1.00910	0.00240625	JPM CHASE	100,910,100.00	240,625.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.01442	0.01275444	JPM CHASE	152,162,250.00	1,913,166.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.01147	0.01139750	JPM CHASE	151,720,200.00	1,709,625.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	1.01240	0.00000000	JPM CHASE	151,860,150.00	0.00
				2,700,000,000.00	2,700,942,300.43				2,707,485,350.00	22,875,415.50
AIP:		0.00								
Book + AIP:		2,700,942,300.43	FHLB DEB							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99997	0.00000000		JPM CHASE	149,996,100.00	0.00
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.99999	0.00000000		JPM CHASE	199,998,000.00	0.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.99921	0.00782222		JPM CHASE	149,880,900.00	1,173,333.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.99948	0.00044444		JPM CHASE	99,948,000.00	44,444.00
				600,000,000.00	600,000,000.00					599,823,000.00	1,217,777.00
AIP:		0.00									
Book + AIP:		600,000,000.00		FHLMC DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	0.99999	0.00000000	JPM	CHASE	149,998,650.00	0.00
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00311	0.00819444	JPM	CHASE	150,465,900.00	1,229,166.00
3133ER2H3	FFCB DEB	02/03/2026	4.1250	100,000,000.00	99,960,787.66	1.00072	0.00664583	JPM	CHASE	100,072,000.00	664,583.00
3133ETSG3	FFCB DEB	04/01/2026	4.1500	150,000,000.00	150,000,000.00	1.00116	0.00000000	JPM	CHASE	150,173,400.00	0.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00542	0.00000000	JPM	CHASE	150,813,450.00	0.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,981,307.92	1.00413	0.02071528	JPM	CHASE	100,413,400.00	2,071,528.00
3133ETNG8	FFCB DEB	06/30/2026	4.0000	150,000,000.00	149,953,052.04	1.00130	0.01011111	JPM	CHASE	150,195,450.00	1,516,666.50
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,136,438.82	1.00606	0.01040625	JPM	CHASE	100,606,100.00	1,040,625.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,960,750.94	1.00901	0.00395833	JPM	CHASE	151,351,500.00	593,749.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,998,310.84	1.00124	0.00301389	JPM	CHASE	50,062,200.00	150,694.50
3133ETFS1	FFCB DEB	10/30/2026	3.7700	100,000,000.00	100,000,000.00	1.00080	0.01581306	JPM	CHASE	100,079,700.00	1,581,306.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,891,732.80	1.00023	0.01117708	JPM	CHASE	100,022,700.00	1,117,708.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.02178	0.00000000	JPM	CHASE	153,267,000.00	0.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	1.00246	0.00633333	JPM	CHASE	50,123,050.00	316,666.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,868,576.90	1.00092	0.01593889	JPM	CHASE	150,137,850.00	2,390,833.50
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,762,518.26	1.00344	0.01388542	JPM	CHASE	100,343,600.00	1,388,542.00
3133ETYR2	FFCB DEB	10/02/2028	3.4800	70,000,000.00	69,997,930.19	0.99428	0.00154667	JPM	CHASE	69,599,530.00	108,266.90
3133ETXC6	FFCB DEB	11/01/2028	3.5600	50,000,000.00	50,000,000.00	0.99646	0.00197778	JPM	CHASE	49,822,800.00	98,889.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,960,246.85	1.01369	0.00550000	JPM	CHASE	50,684,550.00	275,000.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	1.00572	0.00021444	JPM	CHASE	50,286,150.00	10,722.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,962,628.32	1.00379	0.01700694	JPM	CHASE	100,379,300.00	1,700,694.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,631,403.38	1.01545	0.00687500	JPM	CHASE	101,544,600.00	687,500.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,938,217.80	0.99264	0.00204167	JPM	CHASE	99,263,600.00	204,167.00

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3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,820,513.14	1.00492	0.01700694 JPM CHASE	100,492,200.00	1,700,694.00
				2,520,000,000.00	2,519,824,415.86			2,530,198,680.00	18,848,001.40
AIP:		0.00							
Book + AIP:		2,519,824,415.86	FFCB DEB						

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45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	1.00000	0.00000000	JPM	CHASE	150,000,000.00	0.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99842	0.02654167	JPM	CHASE	149,763,150.00	3,981,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,990,541.40	1.00031	0.00730944	JPM	CHASE	50,015,500.00	365,472.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.98329	0.00071667	JPM	CHASE	98,329,300.00	71,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.99956	0.00342361	JPM	CHASE	149,933,700.00	513,541.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00039	0.00000000	JPM	CHASE	150,058,650.00	0.00
4581X0DV7	IADB DEB	04/20/2026	0.8750	150,000,000.00	147,525,152.10	0.98345	0.00391319	JPM	CHASE	147,517,500.00	586,978.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99863	0.01010000	JPM	CHASE	99,863,200.00	1,010,000.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.98872	0.00843750	JPM	CHASE	98,871,800.00	843,750.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00016	0.01095000	JPM	CHASE	150,024,000.00	1,642,500.00
459058LK7	IBRD DEB	08/27/2026	4.0000	50,000,000.00	49,957,703.05	1.00136	0.00377778	JPM	CHASE	50,068,050.00	188,889.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99739	0.00306667	JPM	CHASE	149,608,350.00	460,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00281	0.00000000	JPM	CHASE	150,421,200.00	0.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,989,444.34	1.00847	0.00537500	JPM	CHASE	100,847,000.00	537,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00680	0.00411639	JPM	CHASE	100,679,500.00	411,639.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.00953	0.00000000	JPM	CHASE	151,428,750.00	0.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.01598	0.01175750	JPM	CHASE	50,799,100.00	587,875.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.99709	0.00441944	JPM	CHASE	99,709,200.00	441,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99389	0.00238667	JPM	CHASE	99,389,200.00	238,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,347,362.32	1.01748	0.02125625	JPM	CHASE	40,699,280.00	850,250.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	1.00781	0.01977778	JPM	CHASE	151,170,750.00	2,966,667.00
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	197,982,642.56	0.99298	0.01460069	JPM	CHASE	198,596,400.00	2,920,138.00
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	1.00860	0.00975578	JPM	CHASE	100,859,900.00	975,578.00
45818WGK6	IADB DEB	10/02/2028	3.5600	150,000,000.00	150,000,000.00	0.99743	0.00019778	JPM	CHASE	149,614,350.00	29,667.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.01557	0.02177833	JPM CHASE	152,335,800.00	3,266,749.50
45950KDHO	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,728,400.88	1.01695	0.01050694	JPM CHASE	101,695,200.00	1,050,694.00
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.99432	0.00192850	JPM CHASE	149,147,400.00	289,275.00
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.04196	0.01112500	JPM CHASE	156,294,000.00	1,668,750.00
459058KQ5	IBRD DEB	02/14/2030	3.8750	100,000,000.00	97,632,579.12	1.00496	0.00506033	JPM CHASE	100,496,000.00	506,033.00
4581X0ES3	IADB DEB	02/15/2030	4.5000	100,000,000.00	101,684,796.84	1.02995	0.00575000	JPM CHASE	102,994,700.00	575,000.00
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	1.01006	0.00335000	JPM CHASE	151,508,700.00	502,500.00
				3,740,000,000.00	3,734,838,622.61					3,752,739,630.00
AIP:				459,375.02						
Book + AIP:				3,735,297,997.63	SUPRANAT'L DEB					

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3135GATP6	FNMA DEB CL	10/01/2025	5.0500	150,000,000.00	150,000,000.00	1.00000	0.00000000	JPM CHASE	150,000,000.00	0.00
3136GA2X6	FNMA DEB CL	12/17/2027	4.5000	150,000,000.00	150,000,000.00	0.99977	0.01300000	JPM CHASE	149,965,800.00	1,950,000.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00598	0.02083333	JPM CHASE	150,896,250.00	3,124,999.50
3136GAJA8	FNMA DEB CL	06/01/2028	4.2500	150,000,000.00	150,000,000.00	1.00015	0.01227778	JPM CHASE	150,022,500.00	1,841,667.00
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.01166	0.01513333	JPM CHASE	151,748,550.00	2,269,999.50
3136GASC4	FNMA DEB-CL	08/28/2028	3.8000	150,000,000.00	150,000,000.00	0.99845	0.00211111	JPM CHASE	149,767,200.00	316,666.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.01085	0.02262361	JPM CHASE	151,626,900.00	3,393,541.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.01643	0.02496056	JPM CHASE	152,463,900.00	3,744,084.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00970	0.00962194	JPM CHASE	201,940,800.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	1.00307	0.01062500	JPM CHASE	150,460,200.00	1,593,750.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	1.00074	0.01877083	JPM CHASE	150,110,400.00	2,815,624.50
3130B5Y36	FHLB DEB CL	10/29/2029	4.7200	150,000,000.00	150,000,000.00	0.99957	0.02150222	JPM CHASE	149,934,750.00	3,225,333.00
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00835	0.01615722	JPM CHASE	151,253,100.00	2,423,583.00
3130B6S80	FHLB DEB CL	11/27/2029	4.5500	150,000,000.00	150,000,000.00	1.00322	0.01314444	JPM CHASE	150,482,400.00	1,971,666.00
3134HA6D0	FHLMC DEB CL	02/12/2030	5.0200	150,000,000.00	150,000,000.00	1.00075	0.00683278	JPM CHASE	150,112,650.00	1,024,917.00
45906M6A4	IBRD DEB CL	02/12/2030	4.6250	150,000,000.00	150,000,000.00	1.00342	0.00629514	JPM CHASE	150,512,250.00	944,271.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00852	0.02409000	JPM CHASE	100,851,900.00	2,409,000.00
3134HBLC3	FHLMC DEB CL	03/26/2030	4.5500	150,000,000.00	150,000,000.00	1.00218	0.00063194	JPM CHASE	150,327,600.00	94,791.00
3136GAFD6	FNMA DEB CL	04/02/2030	4.5200	150,000,000.00	150,000,000.00	0.99868	0.02159556	JPM CHASE	149,802,450.00	3,239,334.00
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	1.00557	0.01061667	JPM CHASE	150,835,950.00	1,592,500.50
3136GATQ2	FNMA DEB CL	09/30/2030	4.0300	150,000,000.00	150,000,000.00	0.99853	0.00011194	JPM CHASE	149,779,500.00	16,791.00
				3,150,000,000.00	3,150,000,000.00				3,162,895,050.00	39,916,907.00
AIP:		0.00								
Book + AIP:		3,150,000,000.00	CALLABLE DEB							

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313385MK9	FHLB DN	10/01/2025	0.0000	900,000,000.00	875,511,499.98	1.00000 JPM CHASE	900,000,000.00
313385MM5	FHLB DN	10/03/2025	0.0000	100,000,000.00	98,253,666.66	0.99978 JPM CHASE	99,978,000.00
313385MQ6	FHLB DN	10/06/2025	0.0000	100,000,000.00	98,125,888.88	0.99944 JPM CHASE	99,944,000.00
313385NJ1	FHLB DN	10/24/2025	0.0000	400,000,000.00	392,975,861.12	0.99741 JPM CHASE	398,964,000.00
313385NP7	FHLB DN	10/29/2025	0.0000	500,000,000.00	489,807,388.88	0.99685 JPM CHASE	498,425,000.00
313385NU6	FHLB DN	11/03/2025	0.0000	300,000,000.00	294,915,263.88	0.99635 JPM CHASE	298,905,000.00
313385PB6	FHLB DN	11/10/2025	0.0000	300,000,000.00	294,234,902.80	0.99558 JPM CHASE	298,674,000.00
313385PF7	FHLB DN	11/14/2025	0.0000	900,000,000.00	881,777,569.44	0.99514 JPM CHASE	895,626,000.00
313385PN0	FHLB DN	11/21/2025	0.0000	600,000,000.00	588,144,541.68	0.99436 JPM CHASE	596,616,000.00
313385PR1	FHLB DN	11/24/2025	0.0000	100,000,000.00	98,345,333.34	0.99403 JPM CHASE	99,403,000.00
313385PY6	FHLB DN	12/01/2025	0.0000	600,000,000.00	588,148,694.46	0.99346 JPM CHASE	596,076,000.00
313385QC3	FHLB DN	12/05/2025	0.0000	200,000,000.00	196,404,777.78	0.99303 JPM CHASE	198,606,000.00
313385QF6	FHLB DN	12/08/2025	0.0000	500,000,000.00	489,928,694.46	0.99271 JPM CHASE	496,355,000.00
313385QP4	FHLB DN	12/16/2025	0.0000	200,000,000.00	197,365,958.34	0.99185 JPM CHASE	198,370,000.00
313385RC2	FHLB DN	12/29/2025	0.0000	400,000,000.00	390,924,861.10	0.99046 JPM CHASE	396,184,000.00
313385RG3	FHLB DN	01/02/2026	0.0000	550,000,000.00	537,606,736.11	0.98987 JPM CHASE	544,428,500.00
313385RP3	FHLB DN	01/09/2026	0.0000	100,000,000.00	98,264,861.12	0.98911 JPM CHASE	98,911,000.00
313385RT5	FHLB DN	01/13/2026	0.0000	600,000,000.00	589,911,666.68	0.98868 JPM CHASE	593,208,000.00
313385SD9	FHLB DN	01/23/2026	0.0000	300,000,000.00	293,389,388.90	0.98759 JPM CHASE	296,277,000.00
313385SG2	FHLB DN	01/26/2026	0.0000	400,000,000.00	391,209,388.88	0.98726 JPM CHASE	394,904,000.00
313385SJ6	FHLB DN	01/28/2026	0.0000	300,000,000.00	293,552,027.78	0.98704 JPM CHASE	296,112,000.00
313385SL1	FHLB DN	01/30/2026	0.0000	800,000,000.00	781,885,000.00	0.98689 JPM CHASE	789,512,000.00
313385SP2	FHLB DN	02/02/2026	0.0000	100,000,000.00	97,385,625.00	0.98657 JPM CHASE	98,657,000.00
313385SW7	FHLB DN	02/09/2026	0.0000	100,000,000.00	98,019,055.56	0.98581 JPM CHASE	98,581,000.00
313385SX5	FHLB DN	02/10/2026	0.0000	300,000,000.00	294,412,597.22	0.98570 JPM CHASE	295,710,000.00
313385TA4	FHLB DN	02/13/2026	0.0000	400,000,000.00	392,386,819.44	0.98538 JPM CHASE	394,152,000.00

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313385TL0	FHLB DN	02/23/2026	0.0000	200,000,000.00	196,130,513.88	0.98429 JPM CHASE	196,858,000.00
313385TP1	FHLB DN	02/26/2026	0.0000	700,000,000.00	686,875,611.10	0.98397 JPM CHASE	688,779,000.00
313385TQ9	FHLB DN	02/27/2026	0.0000	1,050,000,000.00	1,019,424,999.99	0.98386 JPM CHASE	1,033,053,000.00
313385TT3	FHLB DN	03/02/2026	0.0000	100,000,000.00	97,126,166.66	0.98362 JPM CHASE	98,362,000.00
313385UB0	FHLB DN	03/10/2026	0.0000	400,000,000.00	392,787,388.88	0.98276 JPM CHASE	393,104,000.00
313385UT1	FHLB DN	03/26/2026	0.0000	300,000,000.00	293,157,041.68	0.98103 JPM CHASE	294,309,000.00
313385UU8	FHLB DN	03/27/2026	0.0000	100,000,000.00	97,946,430.56	0.98092 JPM CHASE	98,092,000.00
313385UZ7	FHLB DN	04/01/2026	0.0000	100,000,000.00	97,574,875.00	0.98054 JPM CHASE	98,054,000.00
				13,000,000,000.00	12,723,911,097.24		12,873,189,500.00
AIP:		0.00					
Book + AIP:		12,723,911,097.24	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397MK4	FHLMC DN	10/01/2025	0.0000	800,000,000.00	788,691,027.81	1.00000 JPM CHASE	800,000,000.00
313397MQ1	FHLMC DN	10/06/2025	0.0000	100,000,000.00	98,815,666.66	0.99944 JPM CHASE	99,944,000.00
313397NP2	FHLMC DN	10/29/2025	0.0000	200,000,000.00	197,416,138.88	0.99685 JPM CHASE	199,370,000.00
313397NU1	FHLMC DN	11/03/2025	0.0000	300,000,000.00	295,447,875.00	0.99635 JPM CHASE	298,905,000.00
313397NY3	FHLMC DN	11/07/2025	0.0000	100,000,000.00	98,520,083.34	0.99591 JPM CHASE	99,591,000.00
313397PB1	FHLMC DN	11/10/2025	0.0000	500,000,000.00	491,697,750.00	0.99558 JPM CHASE	497,790,000.00
313397PF2	FHLMC DN	11/14/2025	0.0000	500,000,000.00	490,951,708.34	0.99514 JPM CHASE	497,570,000.00
313397PN5	FHLMC DN	11/21/2025	0.0000	300,000,000.00	294,745,250.00	0.99436 JPM CHASE	298,308,000.00
313397PY1	FHLMC DN	12/01/2025	0.0000	300,000,000.00	294,198,944.46	0.99346 JPM CHASE	298,038,000.00
313397QF1	FHLMC DN	12/08/2025	0.0000	100,000,000.00	97,942,500.00	0.99271 JPM CHASE	99,271,000.00
313397RC7	FHLMC DN	12/29/2025	0.0000	100,000,000.00	97,750,000.00	0.99046 JPM CHASE	99,046,000.00
313397SG7	FHLMC DN	01/26/2026	0.0000	100,000,000.00	97,951,180.56	0.98726 JPM CHASE	98,726,000.00
313397SJ1	FHLMC DN	01/28/2026	0.0000	100,000,000.00	97,931,083.34	0.98704 JPM CHASE	98,704,000.00
313397SL6	FHLMC DN	01/30/2026	0.0000	400,000,000.00	391,954,861.12	0.98689 JPM CHASE	394,756,000.00
313397TL5	FHLMC DN	02/23/2026	0.0000	100,000,000.00	98,119,833.34	0.98429 JPM CHASE	98,429,000.00
313397TP6	FHLMC DN	02/26/2026	0.0000	400,000,000.00	392,249,166.66	0.98397 JPM CHASE	393,588,000.00
313397TQ4	FHLMC DN	02/27/2026	0.0000	200,000,000.00	195,268,930.56	0.98386 JPM CHASE	196,772,000.00
313397TT8	FHLMC DN	03/02/2026	0.0000	100,000,000.00	98,085,694.44	0.98362 JPM CHASE	98,362,000.00
313397UB5	FHLMC DN	03/10/2026	0.0000	100,000,000.00	98,065,083.34	0.98276 JPM CHASE	98,276,000.00
313397XN6	FHLMC DN	06/01/2026	0.0000	150,000,000.00	144,392,708.34	0.97428 JPM CHASE	146,142,000.00
				4,950,000,000.00	4,860,195,486.19		4,911,588,000.00
AIP:		0.00					
Book + AIP:		4,860,195,486.19	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589MK6	FNMA DN	10/01/2025	0.0000	500,000,000.00	492,677,291.67	1.00000 JPM CHASE	500,000,000.00
313589MM2	FNMA DN	10/03/2025	0.0000	300,000,000.00	299,226,388.90	0.99978 JPM CHASE	299,934,000.00
313589NJ8	FNMA DN	10/24/2025	0.0000	100,000,000.00	99,573,555.56	0.99741 JPM CHASE	99,741,000.00
313589PF4	FNMA DN	11/14/2025	0.0000	400,000,000.00	393,728,875.02	0.99514 JPM CHASE	398,056,000.00
313589TP8	FNMA DN	02/26/2026	0.0000	200,000,000.00	196,140,000.00	0.98397 JPM CHASE	196,794,000.00
				1,500,000,000.00	1,481,346,111.15		1,494,525,000.00
AIP:		0.00					
Book + AIP:		1,481,346,111.15	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053MK7	IBRD DN	10/01/2025	0.0000	750,000,000.00	735,154,430.56	1.00000 JPM CHASE	750,000,000.00
459053MM3	IBRD DN	10/03/2025	0.0000	200,000,000.00	197,091,833.32	0.99978 JPM CHASE	199,956,000.00
459053MQ4	IBRD DN	10/06/2025	0.0000	100,000,000.00	98,024,916.66	0.99944 JPM CHASE	99,944,000.00
459053NJ9	IBRD DN	10/24/2025	0.0000	500,000,000.00	489,499,083.34	0.99741 JPM CHASE	498,705,000.00
459053NP5	IBRD DN	10/29/2025	0.0000	300,000,000.00	293,723,944.44	0.99685 JPM CHASE	299,055,000.00
459053NU4	IBRD DN	11/03/2025	0.0000	200,000,000.00	195,616,638.88	0.99635 JPM CHASE	199,270,000.00
459053PB4	IBRD DN	11/10/2025	0.0000	100,000,000.00	97,933,583.34	0.99558 JPM CHASE	99,558,000.00
459053PF5	IBRD DN	11/14/2025	0.0000	700,000,000.00	686,576,333.32	0.99514 JPM CHASE	696,598,000.00
459053PN8	IBRD DN	11/21/2025	0.0000	100,000,000.00	97,882,777.78	0.99436 JPM CHASE	99,436,000.00
459053PR9	IBRD DN	11/24/2025	0.0000	200,000,000.00	195,023,527.76	0.99403 JPM CHASE	198,806,000.00
459053PY4	IBRD DN	12/01/2025	0.0000	300,000,000.00	293,984,000.00	0.99346 JPM CHASE	298,038,000.00
459053QJ6	IBRD DN	12/11/2025	0.0000	100,000,000.00	98,054,444.44	0.99239 JPM CHASE	99,239,000.00
459053QP2	IBRD DN	12/16/2025	0.0000	100,000,000.00	98,002,083.34	0.99185 JPM CHASE	99,185,000.00
459053RC0	IBRD DN	12/29/2025	0.0000	100,000,000.00	97,847,500.00	0.99046 JPM CHASE	99,046,000.00
459053RG1	IBRD DN	01/02/2026	0.0000	100,000,000.00	97,188,888.88	0.98987 JPM CHASE	98,987,000.00
459053RP1	IBRD DN	01/09/2026	0.0000	400,000,000.00	392,173,847.22	0.98911 JPM CHASE	395,644,000.00
459053RT3	IBRD DN	01/13/2026	0.0000	100,000,000.00	97,858,000.00	0.98868 JPM CHASE	98,868,000.00
459053SG0	IBRD DN	01/26/2026	0.0000	200,000,000.00	195,632,000.00	0.98726 JPM CHASE	197,452,000.00
459053SJ4	IBRD DN	01/28/2026	0.0000	400,000,000.00	391,690,638.90	0.98704 JPM CHASE	394,816,000.00
459053SL9	IBRD DN	01/30/2026	0.0000	700,000,000.00	684,851,250.00	0.98689 JPM CHASE	690,823,000.00
459053SX3	IBRD DN	02/10/2026	0.0000	100,000,000.00	98,452,416.66	0.98570 JPM CHASE	98,570,000.00
459053TA2	IBRD DN	02/13/2026	0.0000	200,000,000.00	196,789,027.76	0.98538 JPM CHASE	197,076,000.00
459053TL8	IBRD DN	02/23/2026	0.0000	100,000,000.00	98,349,777.78	0.98429 JPM CHASE	98,429,000.00
459053TP9	IBRD DN	02/26/2026	0.0000	200,000,000.00	196,276,833.34	0.98397 JPM CHASE	196,794,000.00
459053TQ7	IBRD DN	02/27/2026	0.0000	800,000,000.00	778,428,472.22	0.98386 JPM CHASE	787,088,000.00
459053TT1	IBRD DN	03/02/2026	0.0000	150,000,000.00	147,527,250.00	0.98389 JPM CHASE	147,583,650.00

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459053UB8	IBRD DN	03/10/2026	0.0000	400,000,000.00	392,698,333.34	0.98276 JPM CHASE	393,104,000.00
459053US1	IBRD DN	03/25/2026	0.0000	100,000,000.00	97,326,666.66	0.98114 JPM CHASE	98,114,000.00
459053UX0	IBRD DN	03/30/2026	0.0000	200,000,000.00	195,091,277.78	0.98060 JPM CHASE	196,120,000.00
459053UZ5	IBRD DN	04/01/2026	0.0000	650,000,000.00	631,117,111.11	0.98054 JPM CHASE	637,351,000.00
				8,550,000,000.00	8,365,866,888.83		8,463,655,650.00
AIP:		0.00					
Book + AIP:		8,365,866,888.83	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515MK5	IFC DN	10/01/2025	0.0000	100,000,000.00	97,938,611.12	1.00000 JPM CHASE	100,000,000.00
459515MM1	IFC DN	10/03/2025	0.0000	100,000,000.00	98,020,000.00	0.99978 JPM CHASE	99,978,000.00
459515NM0	IFC DN	10/27/2025	0.0000	100,000,000.00	97,901,444.44	0.99708 JPM CHASE	99,708,000.00
459515NP3	IFC DN	10/29/2025	0.0000	100,000,000.00	97,955,555.56	0.99685 JPM CHASE	99,685,000.00
459515NU2	IFC DN	11/03/2025	0.0000	100,000,000.00	99,455,555.56	0.99635 JPM CHASE	99,635,000.00
459515NY4	IFC DN	11/07/2025	0.0000	100,000,000.00	99,365,083.34	0.99591 JPM CHASE	99,591,000.00
459515PB2	IFC DN	11/10/2025	0.0000	200,000,000.00	196,343,777.78	0.99558 JPM CHASE	199,116,000.00
459515PF3	IFC DN	11/14/2025	0.0000	200,000,000.00	196,801,638.88	0.99514 JPM CHASE	199,028,000.00
459515PY2	IFC DN	12/01/2025	0.0000	150,000,000.00	147,257,250.00	0.99346 JPM CHASE	149,019,000.00
459515QF2	IFC DN	12/08/2025	0.0000	100,000,000.00	98,186,666.66	0.99271 JPM CHASE	99,271,000.00
459515SJ2	IFC DN	01/28/2026	0.0000	100,000,000.00	97,733,111.12	0.98704 JPM CHASE	98,704,000.00
				1,350,000,000.00	1,326,958,694.46		1,343,735,000.00
AIP:		0.00					
Book + AIP:		1,326,958,694.46	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313MK1	FFCB DN	10/01/2025	0.0000	600,000,000.00	584,406,263.90	1.00000 JPM CHASE	600,000,000.00
313313NP9	FFCB DN	10/29/2025	0.0000	200,000,000.00	195,098,888.88	0.99685 JPM CHASE	199,370,000.00
313313NU8	FFCB DN	11/03/2025	0.0000	100,000,000.00	98,088,777.78	0.99635 JPM CHASE	99,635,000.00
313313PB8	FFCB DN	11/10/2025	0.0000	300,000,000.00	294,169,472.22	0.99558 JPM CHASE	298,674,000.00
313313PF9	FFCB DN	11/14/2025	0.0000	400,000,000.00	392,424,944.44	0.99514 JPM CHASE	398,056,000.00
313313PN2	FFCB DN	11/21/2025	0.0000	200,000,000.00	196,030,583.34	0.99436 JPM CHASE	198,872,000.00
313313PY8	FFCB DN	12/01/2025	0.0000	250,000,000.00	242,422,222.22	0.99346 JPM CHASE	248,365,000.00
313313QF8	FFCB DN	12/08/2025	0.0000	250,000,000.00	244,930,444.45	0.99271 JPM CHASE	248,177,500.00
313313QJ0	FFCB DN	12/11/2025	0.0000	100,000,000.00	97,851,944.44	0.99239 JPM CHASE	99,239,000.00
313313RC4	FFCB DN	12/29/2025	0.0000	200,000,000.00	195,694,833.32	0.99046 JPM CHASE	198,092,000.00
313313SD1	FFCB DN	01/23/2026	0.0000	100,000,000.00	97,727,666.66	0.98759 JPM CHASE	98,759,000.00
313313SG4	FFCB DN	01/26/2026	0.0000	100,000,000.00	97,985,000.00	0.98726 JPM CHASE	98,726,000.00
313313SJ8	FFCB DN	01/28/2026	0.0000	100,000,000.00	97,962,611.12	0.98704 JPM CHASE	98,704,000.00
313313SL3	FFCB DN	01/30/2026	0.0000	300,000,000.00	293,665,027.78	0.98689 JPM CHASE	296,067,000.00
313313SP4	FFCB DN	02/02/2026	0.0000	100,000,000.00	96,017,500.00	0.98657 JPM CHASE	98,657,000.00
313313SW9	FFCB DN	02/09/2026	0.0000	200,000,000.00	196,748,194.44	0.98581 JPM CHASE	197,162,000.00
313313TL2	FFCB DN	02/23/2026	0.0000	100,000,000.00	98,349,777.78	0.98429 JPM CHASE	98,429,000.00
313313TP3	FFCB DN	02/26/2026	0.0000	200,000,000.00	195,933,138.88	0.98397 JPM CHASE	196,794,000.00
313313TQ1	FFCB DN	02/27/2026	0.0000	300,000,000.00	292,654,055.56	0.98386 JPM CHASE	295,158,000.00
313313TT5	FFCB DN	03/02/2026	0.0000	100,000,000.00	98,259,333.34	0.98362 JPM CHASE	98,362,000.00
313313UB2	FFCB DN	03/10/2026	0.0000	100,000,000.00	98,206,833.34	0.98276 JPM CHASE	98,276,000.00
313313UQ9	FFCB DN	03/23/2026	0.0000	100,000,000.00	98,016,388.88	0.98135 JPM CHASE	98,135,000.00
313313UU0	FFCB DN	03/27/2026	0.0000	200,000,000.00	195,971,055.54	0.98092 JPM CHASE	196,184,000.00
313313UX4	FFCB DN	03/30/2026	0.0000	200,000,000.00	195,873,777.78	0.98060 JPM CHASE	196,120,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313UZ9	FFCB DN	04/01/2026	0.0000	200,000,000.00	195,516,361.12	0.98054 JPM CHASE	196,108,000.00
				5,000,000,000.00	4,890,005,097.21		4,950,121,500.00
AIP:		0.00					
Book + AIP:		4,890,005,097.21	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LMK3	IADB DN	10/01/2025	0.0000	100,000,000.00	99,013,222.22	1.00000 JPM CHASE	100,000,000.00
45818LMM9	IADB DN	10/03/2025	0.0000	100,000,000.00	99,310,444.44	0.99978 JPM CHASE	99,978,000.00
45818LPB0	IADB DN	11/10/2025	0.0000	100,000,000.00	99,385,833.34	0.99558 JPM CHASE	99,558,000.00
45818LPY0	IADB DN	12/01/2025	0.0000	100,000,000.00	99,064,333.34	0.99346 JPM CHASE	99,346,000.00
				400,000,000.00	396,773,833.34		398,882,000.00
AIP:		0.00					
Book + AIP:		396,773,833.34	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest	
06054RBN1	BOFA BN	01/26/2026	07/10/2025	4.4100	100,000,000.00	100,000,000.00	4.1400	1.000730863 MESIROW	100,073,086.25	1,016,750.00	
06054RD66	BOFA BN	07/01/2026	09/19/2025	3.9500	100,000,000.00	100,000,000.00	4.1030	0.998835030 MESIROW	99,883,503.00	131,666.67	
					200,000,000.00	200,000,000.00				199,956,589.25	1,148,416.67
AIP:				0.00							
Book + AIP:		200,000,000.00		BANK NOTE							

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
06051WSX3	BOFA CD	10/01/2025	01/28/2025	4.4200	100,000,000.00	100,000,000.00	4.2600	1.000000000	MESIROW	100,000,000.00	3,020,333.33
06051WUA0	BOFA CD	10/06/2025	04/01/2025	4.3500	100,000,000.00	100,000,000.00	4.2600	0.999999417	MESIROW	99,999,941.71	2,211,250.00
06051WUH5	BOFA CD	12/01/2025	04/09/2025	4.2400	100,000,000.00	100,000,000.00	4.2100	0.999904483	MESIROW	99,990,448.31	2,061,111.11
69347DEJ3	PNC BANK CD	12/08/2025	09/16/2025	4.0000	100,000,000.00	100,000,000.00	4.2100	0.999593314	MESIROW	99,959,331.37	166,666.67
06051WUY8	BOFA CD	02/02/2026	04/22/2025	4.1700	100,000,000.00	100,000,000.00	4.1500	0.999803463	MESIROW	99,980,346.30	1,876,500.00
05612B3B8	BMO BANK CD	02/09/2026	08/08/2025	4.2700	50,000,000.00	50,000,000.00	4.1500	1.000334885	MESIROW	50,016,744.25	320,250.00
95001KTA2	WELLS FGO CD	02/27/2026	05/23/2025	4.3200	100,000,000.00	100,000,000.00	4.1500	1.000426276	MESIROW	100,042,627.64	1,572,000.00
05612B3C6	BMO BANK CD	02/27/2026	08/08/2025	4.2600	50,000,000.00	50,000,000.00	4.1500	1.000339686	MESIROW	50,016,984.30	319,500.00
06051WWD2	BOFA CD	03/23/2026	09/10/2025	4.0700	100,000,000.00	100,000,000.00	4.1700	0.999482244	MESIROW	99,948,224.35	237,416.67
06051WUG7	BOFA CD	04/01/2026	04/09/2025	4.2000	100,000,000.00	100,000,000.00	4.1700	0.999727005	MESIROW	99,972,700.45	2,041,666.67
46657V3N8	JPM CHASE CD CL	05/06/2026	05/06/2025	4.1500	100,000,000.00	100,000,000.00	4.1400	0.999643416	MESIROW	99,964,341.63	1,706,111.11
95001KTQ7	WELLS FGO CD	06/01/2026	09/16/2025	3.8500	100,000,000.00	100,000,000.00	4.1100	0.998249072	MESIROW	99,824,907.15	160,416.67
46657V6S4	JPM CHASE CD CL	07/09/2026	07/09/2025	4.1850	100,000,000.00	100,000,000.00	4.1300	1.000110936	MESIROW	100,011,093.56	976,500.00
61776NVL4	MORG STAN PRIV CD	07/23/2026	07/23/2025	4.1000	100,000,000.00	100,000,000.00	4.1300	0.999501242	MESIROW	99,950,124.18	797,222.22
95001KTN4	WELLS FGO CD	09/01/2026	09/12/2025	3.7600	100,000,000.00	100,000,000.00	4.0900	0.996968998	MESIROW	99,696,899.83	198,444.44
					1,400,000,000.00	1,400,000,000.00				1,399,374,715.03	17,665,388.89
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06745GCX7	BARCLAYS YCD	10/01/2025	04/08/2025	4.3100	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,107,111.11
83050YAF7	SE BANKEN YCD	10/01/2025	01/08/2025	4.3900	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	3,243,722.22
86565GPM6	SUMITOMO YCD	10/01/2025	06/02/2025	4.4500	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,495,694.44
22536WKZ8	CIC YCD	10/01/2025	04/15/2025	4.4100	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,070,250.00
21684X2R6	RABOBANK YCD	10/01/2025	03/04/2025	4.2700	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,502,694.44
78015JXB8	RB CANADA YCD	10/01/2025	10/10/2024	4.4200	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	4,370,888.89
20271EK57	CB AUS YCD	10/01/2025	10/02/2024	3.9300	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	3,973,666.67
90275DTX8	UBS YCD	10/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	4,156,944.44
86959TME3	SVENSKA YCD	10/01/2025	03/24/2025	4.3700	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,318,527.78
05252WWU3	ANZ YCD	10/01/2025	04/10/2025	4.1000	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,981,666.67
86564TBC6	SUMI TRUST YCD	10/01/2025	06/12/2025	4.4300	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,365,916.67
05593DGA5	BNP YCD	10/01/2025	04/10/2025	4.4000	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,126,666.67
05973REA6	SANTANDER YCD	10/01/2025	04/15/2025	4.3600	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,046,777.78
65603A7L9	NORINCHUK YCD	10/01/2025	07/15/2025	4.4400	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	962,000.00
83369XW87	SOC GEN YCD	10/01/2025	02/26/2025	4.3500	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	2,622,083.33
06418NCV2	SCOTIA YCD	10/01/2025	09/20/2024	4.0900	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	4,271,777.78
23345HSH2	DNB YCD	10/01/2025	06/25/2025	4.3700	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,189,611.11
4823TDA84	KBC YCD	10/01/2025	06/13/2025	4.4100	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,347,500.00
55381BJZ2	MUFG BK YCD	10/01/2025	06/13/2025	4.4200	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,350,555.56
53947B2N9	LLOYDS YCD	10/01/2025	10/02/2024	4.1700	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	4,216,333.33
89115DJL1	TORONTO YCD	10/01/2025	06/30/2025	4.4000	100,000,000.00	100,000,000.00	4.1300	1.000000000 MESIROW	100,000,000.00	1,136,666.67
90275DUF5	UBS YCD	10/01/2025	02/26/2025	4.4200	50,000,000.00	50,000,000.00	4.1300	1.000000000 MESIROW	50,000,000.00	1,332,138.89
60710T5D9	MIZUHO YCD	10/03/2025	09/25/2025	4.1200	100,000,000.00	100,000,000.00	4.1300	0.999999287 MESIROW	99,999,928.71	68,666.67
23345HTY4	DNB YCD	10/03/2025	09/04/2025	4.1600	100,000,000.00	100,000,000.00	4.1300	1.000000951 MESIROW	100,000,095.06	312,000.00

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65603BBS7	NORINCHUK YCD	10/03/2025	09/03/2025	4.3000	100,000,000.00	100,000,000.00	4.1300	1.000008675 MESIROW	100,000,867.51	334,444.44
60710T5G2	MIZUHO YCD	10/06/2025	09/29/2025	4.1300	100,000,000.00	100,000,000.00	4.1300	0.99999868 MESIROW	99,999,986.85	22,944.44
22536JE35	CR AG CIB YCD	10/06/2025	09/03/2025	4.1700	150,000,000.00	150,000,000.00	4.1300	1.000003693 MESIROW	150,000,553.95	486,500.00
87019WK46	SWEDBANK YCD	10/14/2025	05/30/2025	4.3800	100,000,000.00	100,000,000.00	4.1300	1.000067677 MESIROW	100,006,767.68	1,508,666.67
23345HUE6	DNB YCD	10/20/2025	09/15/2025	4.1000	100,000,000.00	100,000,000.00	4.1300	0.999980238 MESIROW	99,998,023.78	182,222.22
65603BAZ2	NORINCHUK YCD	10/20/2025	08/12/2025	4.3900	100,000,000.00	100,000,000.00	4.1300	1.000123662 MESIROW	100,012,366.24	609,722.22
23345HUQ9	DNB YCD	10/24/2025	09/25/2025	4.0700	100,000,000.00	100,000,000.00	4.1300	0.999959982 MESIROW	99,995,998.24	67,833.33
22536JRN7	CR AG CIB YCD	10/24/2025	06/16/2025	4.3900	100,000,000.00	100,000,000.00	4.1300	1.000131336 MESIROW	100,013,133.58	1,304,805.56
89115DZB5	TORONTO YCD	10/24/2025	04/09/2025	4.3000	100,000,000.00	100,000,000.00	4.1300	1.000053316 MESIROW	100,005,331.61	2,090,277.78
86565GPD6	SUMITOMO YCD	10/24/2025	05/21/2025	4.4800	100,000,000.00	100,000,000.00	4.1300	1.000179466 MESIROW	100,017,946.56	1,655,111.11
83369XWQ7	SOC GEN YCD	10/24/2025	04/04/2025	4.1100	100,000,000.00	100,000,000.00	4.1300	0.999933175 MESIROW	99,993,317.51	2,055,000.00
05252WWX7	ANZ YCD	10/24/2025	04/16/2025	4.1200	100,000,000.00	100,000,000.00	4.1300	0.999943030 MESIROW	99,994,302.97	1,922,666.67
06367DQC2	MONTREAL YCD	10/24/2025	04/21/2025	4.3600	50,000,000.00	50,000,000.00	4.1300	1.000094606 MESIROW	50,004,730.29	987,055.56
13606DHQ8	CIBC YCD	10/24/2025	04/07/2025	4.2700	100,000,000.00	100,000,000.00	4.1300	1.000033959 MESIROW	100,003,395.94	2,099,416.67
20271EP37	CB AUS YCD	10/24/2025	04/16/2025	4.1900	100,000,000.00	100,000,000.00	4.1300	0.999986775 MESIROW	99,998,677.46	1,955,333.33
4823TDE31	KBC YCD	10/24/2025	07/22/2025	4.4000	100,000,000.00	100,000,000.00	4.1300	1.000149209 MESIROW	100,014,920.90	867,777.78
55381BND6	MUFG BK YCD	10/24/2025	09/26/2025	4.0900	100,000,000.00	100,000,000.00	4.1300	0.999973017 MESIROW	99,997,301.68	56,805.56
63873TCB2	NATIXIS YCD	10/27/2025	04/21/2025	4.4100	100,000,000.00	100,000,000.00	4.1300	1.000142239 MESIROW	100,014,223.93	1,996,750.00
65603BBY4	NORINCHUK YCD	10/27/2025	09/11/2025	4.2000	100,000,000.00	100,000,000.00	4.1300	1.000043466 MESIROW	100,004,346.61	233,333.33
86564TBG7	SUMI TRUST YCD	10/27/2025	06/20/2025	4.4200	100,000,000.00	100,000,000.00	4.1300	1.000171213 MESIROW	100,017,121.32	1,264,611.11
55381BKG2	MUFG BK YCD	10/29/2025	06/30/2025	4.4000	100,000,000.00	100,000,000.00	4.1300	1.000172932 MESIROW	100,017,293.22	1,136,666.67
87019WP58	SWEDBANK YCD	10/29/2025	07/25/2025	4.3400	100,000,000.00	100,000,000.00	4.1300	1.000136562 MESIROW	100,013,656.16	819,777.78
63307UQN4	NB CANADA YCD	10/29/2025	03/18/2025	4.2900	100,000,000.00	100,000,000.00	4.1300	1.000048878 MESIROW	100,004,887.78	2,347,583.33
83050YDF4	SE BANKEN YCD	11/03/2025	04/15/2025	4.3800	100,000,000.00	100,000,000.00	4.0600	1.000216006 MESIROW	100,021,600.58	2,056,166.67

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90275DUG3	UBS YCD	11/03/2025	03/05/2025	4.3300	50,000,000.00	50,000,000.00	4.0600	1.000152928 MESIROW	50,007,646.39	1,262,916.67
21684X2Z8	RABOBANK YCD	11/03/2025	05/01/2025	4.2700	100,000,000.00	100,000,000.00	4.0600	1.000124498 MESIROW	100,012,449.77	1,814,750.00
4823TDG88	KBC YCD	11/03/2025	08/25/2025	4.2600	100,000,000.00	100,000,000.00	4.0600	1.000166419 MESIROW	100,016,641.93	437,833.33
86959TQH2	SVENSKA YCD	11/07/2025	08/05/2025	4.2800	100,000,000.00	100,000,000.00	4.0600	1.000197012 MESIROW	100,019,701.15	677,666.67
06367DQM0	MONTREAL YCD	11/10/2025	05/13/2025	4.4300	100,000,000.00	100,000,000.00	4.0600	1.000331345 MESIROW	100,033,134.48	1,735,083.33
86564TBP7	SUMI TRUST YCD	11/10/2025	07/01/2025	4.3700	100,000,000.00	100,000,000.00	4.0600	1.000292745 MESIROW	100,029,274.48	1,116,777.78
86565GQH6	SUMITOMO YCD	11/10/2025	06/11/2025	4.4200	100,000,000.00	100,000,000.00	4.0600	1.000336449 MESIROW	100,033,644.94	1,375,111.11
65558WKP2	NORDEA ABP YCD	11/14/2025	05/28/2025	4.4100	100,000,000.00	100,000,000.00	4.0600	1.000349452 MESIROW	100,034,945.18	1,543,500.00
78015JEY9	RB CANADA YCD	11/14/2025	05/01/2025	4.2800	100,000,000.00	100,000,000.00	4.0600	1.000177744 MESIROW	100,017,774.41	1,819,000.00
83369XX94	SOC GEN YCD	11/14/2025	04/30/2025	4.3900	100,000,000.00	100,000,000.00	4.0600	1.000308614 MESIROW	100,030,861.41	1,877,944.44
22536JSP1	CR AG CIB YCD	11/14/2025	06/25/2025	4.3600	100,000,000.00	100,000,000.00	4.0600	1.000306251 MESIROW	100,030,625.09	1,186,888.89
05252WWZ2	ANZ YCD	11/14/2025	04/29/2025	4.0800	100,000,000.00	100,000,000.00	4.0600	0.999937584 MESIROW	99,993,758.45	1,756,666.67
06745GED9	BARCLAYS YCD	11/14/2025	05/21/2025	4.4600	100,000,000.00	100,000,000.00	4.0600	1.000405115 MESIROW	100,040,511.50	1,647,722.22
89115DBL9	TORONTO YCD	11/14/2025	04/30/2025	4.3000	100,000,000.00	100,000,000.00	4.0600	1.000201058 MESIROW	100,020,105.83	1,839,444.44
05593DGP2	BNP YCD	11/14/2025	05/06/2025	4.3900	100,000,000.00	100,000,000.00	4.0600	1.000312227 MESIROW	100,031,222.69	1,804,777.78
87019WL45	SWEDBANK YCD	11/14/2025	06/13/2025	4.3600	100,000,000.00	100,000,000.00	4.0600	1.000299075 MESIROW	100,029,907.48	1,332,222.22
05252WXB4	ANZ YCD	11/21/2025	06/16/2025	4.2500	100,000,000.00	100,000,000.00	4.0600	1.000195388 MESIROW	100,019,538.81	1,263,194.44
4823TDF97	KBC YCD	11/21/2025	08/15/2025	4.3000	100,000,000.00	100,000,000.00	4.0600	1.000305951 MESIROW	100,030,595.11	561,388.89
86564TCX9	SUMI TRUST YCD	11/24/2025	07/29/2025	4.4000	100,000,000.00	100,000,000.00	4.0600	1.000459564 MESIROW	100,045,956.39	782,222.22
90275DUL2	UBS YCD	11/24/2025	04/14/2025	4.3600	100,000,000.00	100,000,000.00	4.0600	1.000322649 MESIROW	100,032,264.87	2,058,888.89
86959TQR0	SVENSKA YCD	11/24/2025	08/19/2025	4.2800	100,000,000.00	100,000,000.00	4.0600	1.000297057 MESIROW	100,029,705.75	511,222.22
06418NGH9	SCOTIA YCD	11/24/2025	04/17/2025	4.3200	50,000,000.00	50,000,000.00	4.0600	1.000266334 MESIROW	50,013,316.72	1,002,000.00
06745GCY5	BARCLAYS YCD	11/24/2025	04/11/2025	4.4200	100,000,000.00	100,000,000.00	4.0600	1.000408159 MESIROW	100,040,815.93	2,124,055.56
55381BLH9	MUFG BK YCD	11/24/2025	07/22/2025	4.4300	100,000,000.00	100,000,000.00	4.0600	1.000498755 MESIROW	100,049,875.46	873,694.44

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06418NFL1	SCOTIA YCD	12/01/2025	02/03/2025	4.4000	100,000,000.00	100,000,000.00	4.0000	1.000475739 MESIROW	100,047,573.85	2,933,333.33
53947B3H1	LLOYDS YCD	12/01/2025	03/12/2025	4.3100	100,000,000.00	100,000,000.00	4.0000	1.000358126 MESIROW	100,035,812.60	2,430,361.11
83050YDU1	SE BANKEN YCD	12/01/2025	05/15/2025	4.4100	100,000,000.00	100,000,000.00	4.0000	1.000575414 MESIROW	100,057,541.36	1,702,750.00
05973RFL1	SANTANDER YCD	12/05/2025	07/01/2025	4.2500	100,000,000.00	100,000,000.00	4.0000	1.000370273 MESIROW	100,037,027.33	1,086,111.11
89115DGC4	TORONTO YCD	12/08/2025	06/16/2025	4.4000	100,000,000.00	100,000,000.00	4.0000	1.000651821 MESIROW	100,065,182.08	1,307,777.78
63873TDK1	NATIXIS YCD	12/08/2025	06/10/2025	4.4500	100,000,000.00	100,000,000.00	4.0000	1.000738881 MESIROW	100,073,888.09	1,396,805.56
65558WLC0	NORDEA ABP YCD	12/08/2025	06/13/2025	4.3700	100,000,000.00	100,000,000.00	4.0000	1.000593517 MESIROW	100,059,351.69	1,335,277.78
78015JH83	RB CANADA YCD	12/08/2025	06/10/2025	4.4000	100,000,000.00	100,000,000.00	4.0000	1.000646322 MESIROW	100,064,632.16	1,381,111.11
60710TV24	MIZUHO YCD	12/16/2025	06/16/2025	4.4600	100,000,000.00	100,000,000.00	4.0000	1.000851976 MESIROW	100,085,197.62	1,325,611.11
86564TEX7	SUMI TRUST YCD	12/17/2025	09/09/2025	4.1600	100,000,000.00	100,000,000.00	4.0000	1.000317754 MESIROW	100,031,775.35	254,222.22
06745GEH0	BARCLAYS YCD	12/23/2025	09/19/2025	4.1400	100,000,000.00	100,000,000.00	4.0000	1.000307218 MESIROW	100,030,721.79	138,000.00
86959TRE8	SVENSKA YCD	12/29/2025	09/23/2025	4.0100	100,000,000.00	100,000,000.00	4.0000	1.000015754 MESIROW	100,001,575.43	89,111.11
87019WR49	SWEDBANK YCD	12/29/2025	08/25/2025	4.2100	100,000,000.00	100,000,000.00	4.0000	1.000471713 MESIROW	100,047,171.33	432,694.44
83050YEL0	SE BANKEN YCD	12/29/2025	06/12/2025	4.3700	100,000,000.00	100,000,000.00	4.0000	1.000773825 MESIROW	100,077,382.54	1,347,416.67
21684X3X2	RABOBANK YCD	12/29/2025	06/17/2025	4.3800	100,000,000.00	100,000,000.00	4.0000	1.000803960 MESIROW	100,080,396.05	1,289,666.67
05593DHN6	BNP YCD	12/29/2025	06/26/2025	4.3500	100,000,000.00	100,000,000.00	4.0000	1.000742034 MESIROW	100,074,203.39	1,172,083.33
05252WXC2	ANZ YCD	12/29/2025	06/23/2025	4.1800	100,000,000.00	100,000,000.00	4.0000	1.000326946 MESIROW	100,032,694.59	1,161,111.11
90275DUV0	UBS YCD	12/29/2025	05/16/2025	4.4100	100,000,000.00	100,000,000.00	4.0000	1.000838151 MESIROW	100,083,815.11	1,690,500.00
06418NGK2	SCOTIA YCD	12/29/2025	04/22/2025	4.2900	100,000,000.00	100,000,000.00	4.0000	1.000520888 MESIROW	100,052,088.84	1,930,500.00
63307UQP9	NB CANADA YCD	01/02/2026	05/02/2025	4.1300	100,000,000.00	100,000,000.00	4.0000	1.000154051 MESIROW	100,015,405.11	1,743,777.78
90275DUJ7	UBS YCD	01/02/2026	04/01/2025	4.2500	100,000,000.00	100,000,000.00	4.0000	1.000418268 MESIROW	100,041,826.82	2,160,416.67
13606DLW0	CIBC YCD	01/09/2026	07/08/2025	4.3600	50,000,000.00	50,000,000.00	4.0000	1.000875885 MESIROW	50,043,794.26	514,722.22
05252WXE8	ANZ YCD	01/09/2026	07/03/2025	4.1300	100,000,000.00	100,000,000.00	4.0000	1.000243681 MESIROW	100,024,368.13	1,032,500.00
63873TFV5	NATIXIS YCD	01/23/2026	09/16/2025	4.0700	100,000,000.00	100,000,000.00	4.0000	1.000197682 MESIROW	100,019,768.21	169,583.33

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06367DRR8	MONTREAL YCD	01/23/2026	07/14/2025	4.3800	100,000,000.00	100,000,000.00	4.0000	1.001068057 MESIROW	100,106,805.68	961,166.67
20271EM97	CB AUS YCD	01/28/2026	01/30/2025	4.2500	100,000,000.00	100,000,000.00	4.0000	1.000439702 MESIROW	100,043,970.16	2,880,555.56
83369XY93	SOC GEN YCD	01/28/2026	07/01/2025	4.2800	100,000,000.00	100,000,000.00	4.0000	1.000770743 MESIROW	100,077,074.29	1,093,777.78
63307UQQ7	NB CANADA YCD	01/28/2026	06/10/2025	4.3200	100,000,000.00	100,000,000.00	4.0000	1.000867021 MESIROW	100,086,702.05	1,356,000.00
78015JNL7	RB CANADA YCD	01/30/2026	09/11/2025	4.0400	100,000,000.00	100,000,000.00	4.0100	1.000069644 MESIROW	100,006,964.39	224,444.44
89115DVL7	TORONTO YCD	01/30/2026	09/09/2025	4.0500	100,000,000.00	100,000,000.00	4.0100	1.000099742 MESIROW	100,009,974.19	247,500.00
22536WME3	CIC YCD	01/30/2026	07/14/2025	4.3600	100,000,000.00	100,000,000.00	4.0100	1.001033504 MESIROW	100,103,350.42	956,777.78
89115DXQ4	TORONTO YCD	02/13/2026	09/26/2025	4.0500	100,000,000.00	100,000,000.00	4.0100	1.000139445 MESIROW	100,013,944.45	56,250.00
06418NHY1	SCOTIA YCD	02/27/2026	08/05/2025	4.1800	100,000,000.00	100,000,000.00	4.0100	1.000584073 MESIROW	100,058,407.32	661,833.33
05593DHQ9	BNP YCD	02/27/2026	06/30/2025	4.2900	100,000,000.00	100,000,000.00	4.0100	1.000959036 MESIROW	100,095,903.62	1,108,250.00
05252WXG3	ANZ YCD	02/27/2026	08/11/2025	4.0700	100,000,000.00	100,000,000.00	4.0100	1.000150146 MESIROW	100,015,014.62	576,583.33
05973RFZ0	SANTANDER YCD	02/27/2026	07/28/2025	4.3700	100,000,000.00	100,000,000.00	4.0100	1.001336858 MESIROW	100,133,685.77	789,027.78
06367DS71	MONTREAL YCD	02/27/2026	08/11/2025	4.2500	100,000,000.00	100,000,000.00	4.0100	1.000878820 MESIROW	100,087,882.02	602,083.33
53947B4D9	LLOYDS YCD	02/27/2026	08/08/2025	4.2400	100,000,000.00	100,000,000.00	4.0100	1.000832570 MESIROW	100,083,256.98	636,000.00
22536WMS2	CIC YCD	02/27/2026	08/07/2025	4.2100	100,000,000.00	100,000,000.00	4.0100	1.000709256 MESIROW	100,070,925.57	643,194.44
65558WMX3	NORDEA ABP YCD	02/27/2026	08/07/2025	4.1900	100,000,000.00	100,000,000.00	4.0100	1.000628328 MESIROW	100,062,832.82	640,138.89
63873TET1	NATIXIS YCD	02/27/2026	08/01/2025	4.2500	100,000,000.00	100,000,000.00	4.0100	1.000859546 MESIROW	100,085,954.64	720,138.89
83369XYS1	SOC GEN YCD	02/27/2026	07/28/2025	4.3400	100,000,000.00	100,000,000.00	4.0100	1.001215603 MESIROW	100,121,560.25	783,611.11
78015JKU0	RB CANADA YCD	02/27/2026	08/11/2025	4.2100	100,000,000.00	100,000,000.00	4.0100	1.000716893 MESIROW	100,071,689.26	596,416.67
90275DVB3	UBS YCD	02/27/2026	06/25/2025	4.3400	100,000,000.00	100,000,000.00	4.0100	1.001150652 MESIROW	100,115,065.23	1,181,444.44
89115DQU3	TORONTO YCD	02/27/2026	08/06/2025	4.2500	100,000,000.00	100,000,000.00	4.0100	1.000869183 MESIROW	100,086,918.33	661,111.11
86565GSU5	SUMITOMO YCD	03/02/2026	09/02/2025	4.1800	100,000,000.00	100,000,000.00	4.0200	1.000608081 MESIROW	100,060,808.14	336,722.22
65558WNL8	NORDEA ABP YCD	03/02/2026	09/05/2025	4.1000	100,000,000.00	100,000,000.00	4.0200	1.000282719 MESIROW	100,028,271.92	296,111.11
60710T4D0	MIZUHO YCD	03/02/2026	09/09/2025	4.0500	100,000,000.00	100,000,000.00	4.0200	1.000083245 MESIROW	100,008,324.47	247,500.00

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53947B3D0	LLOYDS YCD	03/02/2026	03/05/2025	4.3200	100,000,000.00	100,000,000.00	4.0200	1.000824937 MESIROW	100,082,493.67	2,520,000.00
06367DPU3	MONTREAL YCD	03/02/2026	03/20/2025	4.2800	100,000,000.00	100,000,000.00	4.0200	1.000692525 MESIROW	100,069,252.49	2,318,333.33
06367DST3	MONTREAL YCD	03/09/2026	09/11/2025	4.0400	150,000,000.00	150,000,000.00	4.0200	1.000047637 MESIROW	150,007,145.61	336,666.67
05593DKD4	BNP YCD	03/09/2026	09/04/2025	4.1800	100,000,000.00	100,000,000.00	4.0200	1.000639648 MESIROW	100,063,964.78	313,500.00
22536WM45	CIC YCD	03/09/2026	09/11/2025	4.0300	100,000,000.00	100,000,000.00	4.0200	1.000004338 MESIROW	100,000,433.82	223,888.89
21684X4L7	RABOBANK YCD	03/10/2026	09/16/2025	4.0000	50,000,000.00	50,000,000.00	4.0200	0.999883416 MESIROW	49,994,170.81	83,333.33
63307UQ53	NB CANADA YCD	03/23/2026	08/18/2025	4.1000	100,000,000.00	100,000,000.00	4.0200	1.000282187 MESIROW	100,028,218.68	501,111.11
13606DNN8	CIBC YCD	03/27/2026	09/05/2025	4.0900	50,000,000.00	50,000,000.00	4.0200	1.000280244 MESIROW	50,014,012.20	147,694.44
86565GTJ9	SUMITOMO YCD	03/30/2026	09/19/2025	4.0200	100,000,000.00	100,000,000.00	4.0000	1.000071765 MESIROW	100,007,176.47	134,000.00
22536WLW4	CIC YCD	04/01/2026	06/13/2025	4.3500	100,000,000.00	100,000,000.00	4.0000	1.001470912 MESIROW	100,147,091.23	1,329,166.67
05593DKS1	BNP YCD	04/01/2026	09/15/2025	4.0600	100,000,000.00	100,000,000.00	4.0000	1.000261554 MESIROW	100,026,155.42	180,444.44
05973RGN6	SANTANDER YCD	04/01/2026	09/18/2025	4.0200	100,000,000.00	100,000,000.00	4.0000	1.000070333 MESIROW	100,007,033.29	145,166.67
06367DQA6	MONTREAL YCD	04/01/2026	04/17/2025	4.2600	100,000,000.00	100,000,000.00	4.0000	1.000896687 MESIROW	100,089,668.66	1,976,166.67
13606DNQ1	CIBC YCD	04/01/2026	09/17/2025	3.9900	100,000,000.00	100,000,000.00	4.0000	0.999919690 MESIROW	99,991,969.03	155,166.67
78015JHG5	RB CANADA YCD	04/01/2026	06/17/2025	4.3500	100,000,000.00	100,000,000.00	4.0000	1.001480493 MESIROW	100,148,049.26	1,280,833.33
83369XZ84	SOC GEN YCD	04/01/2026	09/26/2025	3.9900	100,000,000.00	100,000,000.00	4.0000	0.999939462 MESIROW	99,993,946.22	55,416.67
63307UQR5	NB CANADA YCD	04/01/2026	07/03/2025	4.1200	100,000,000.00	100,000,000.00	4.0000	1.000390481 MESIROW	100,039,048.14	1,030,000.00
06745GCW9	BARCLAYS YCD	04/01/2026	04/08/2025	4.2300	100,000,000.00	100,000,000.00	4.0000	1.000729824 MESIROW	100,072,982.36	2,068,000.00
90275DUP3	UBS YCD	04/01/2026	04/16/2025	4.2300	100,000,000.00	100,000,000.00	4.0000	1.000748456 MESIROW	100,074,845.57	1,974,000.00
21684LKX9	RABOBANK YCD	06/30/2026	09/11/2025	3.9100	100,000,000.00	100,000,000.00	3.9700	0.999496609 MESIROW	99,949,660.91	217,222.22
13606DLN0	CIBC YCD	07/01/2026	06/30/2025	4.2100	100,000,000.00	100,000,000.00	3.9700	1.001448952 MESIROW	100,144,895.21	1,087,583.33
06418NJJ3	SCOTIA YCD	07/01/2026	09/25/2025	3.9200	100,000,000.00	100,000,000.00	3.9700	0.999612821 MESIROW	99,961,282.05	65,333.33
20271EP60	CB AUS YCD	07/01/2026	07/01/2025	4.0000	100,000,000.00	100,000,000.00	3.9700	0.999922097 MESIROW	99,992,209.68	1,022,222.22

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20271EQ36	CB AUS YCD	10/01/2026	09/18/2025	3.6700	100,000,000.00	100,000,000.00	3.9200	0.997511509 MESIROW	99,751,150.90	132,527.78
					14,150,000,000.00	14,150,000,000.00			14,154,270,387.12	180,616,166.65
AIP:				0.00						
Book + AIP:				14,150,000,000.00	CD YANKEE					

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03785DX19	APPLE CP	10/01/2025	0.0000	100,000,000.00	98,042,416.66	0.0407	0	MESIROW	100,000,000.00
59157TX16	METLIFE STF CP	10/01/2025	0.0000	50,000,000.00	49,081,333.33	0.0407	0	MESIROW	50,000,000.00
63873JX13	NATIXIS NY CP	10/01/2025	0.0000	100,000,000.00	97,955,277.78	0.0407	0	MESIROW	100,000,000.00
15963TX12	CHARIOT CP	10/01/2025	0.0000	100,000,000.00	98,972,916.66	0.0407	0	MESIROW	100,000,000.00
89233GX19	TOYOTA CP	10/01/2025	0.0000	100,000,000.00	97,975,000.00	0.0407	0	MESIROW	100,000,000.00
06054NX14	BOFA CP	10/01/2025	0.0000	100,000,000.00	97,567,555.56	0.0407	0	MESIROW	100,000,000.00
67983TX19	OLD LINE CP	10/01/2025	0.0000	100,000,000.00	98,336,333.34	0.0407	0	MESIROW	100,000,000.00
22533TX19	CR AG NY CP	10/01/2025	0.0000	150,000,000.00	147,284,250.00	0.0407	0	MESIROW	150,000,000.00
64952UX10	NYLIFE STF CP	10/01/2025	0.0000	50,000,000.00	49,441,611.11	0.0407	0	MESIROW	50,000,000.00
30601VX14	FAIRWAY CP	10/01/2025	0.0000	50,000,000.00	48,859,305.56	0.0407	0	MESIROW	50,000,000.00
82124LX15	SHEFFIELD CP	10/01/2025	0.0000	100,000,000.00	98,746,833.34	0.0407	0	MESIROW	100,000,000.00
92512LX14	VERSAILLES CP	10/01/2025	0.0000	50,000,000.00	49,352,055.56	0.0407	0	MESIROW	50,000,000.00
04821TX34	ATLANTIC CP	10/03/2025	0.0000	50,000,000.00	48,920,638.89	0.0407	2	MESIROW	49,988,694.44
40060WX31	GTA CP	10/03/2025	0.0000	50,000,000.00	49,277,736.11	0.0407	2	MESIROW	49,988,694.44
62479LX34	MUFG BK CP	10/03/2025	0.0000	100,000,000.00	99,710,416.66	0.0407	2	MESIROW	99,977,388.89
71344TX64	PEPSICO CP	10/06/2025	0.0000	50,000,000.00	49,015,777.78	0.0407	5	MESIROW	49,971,736.11
88602TX65	THUNDER CP	10/06/2025	0.0000	50,000,000.00	48,960,805.56	0.0407	5	MESIROW	49,971,736.11
62479LX67	MUFG BK CP	10/06/2025	0.0000	100,000,000.00	99,202,500.00	0.0407	5	MESIROW	99,943,472.22
22533TX68	CR AG NY CP	10/06/2025	0.0000	150,000,000.00	149,659,166.67	0.0407	5	MESIROW	149,915,208.33
24422LX65	DEERE CAP CP	10/06/2025	0.0000	50,000,000.00	49,465,000.00	0.0407	5	MESIROW	49,971,736.11
4820P2XA8	JUPITER CP	10/10/2025	0.0000	100,000,000.00	99,660,055.56	0.0407	9	MESIROW	99,898,250.00
93114EXL6	WALMART CP	10/20/2025	0.0000	50,000,000.00	49,857,638.89	0.0407	19	MESIROW	49,892,597.22
04821TXL4	ATLANTIC CP	10/20/2025	0.0000	50,000,000.00	49,634,000.00	0.0407	19	MESIROW	49,892,597.22
30601VXL0	FAIRWAY CP	10/20/2025	0.0000	50,000,000.00	49,844,375.00	0.0407	19	MESIROW	49,892,597.22

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15963TXL8	CHARIOT CP	10/20/2025	0.0000	100,000,000.00	99,551,388.88	0.0407	19	MESIROW	99,785,194.44
62479LXL4	MUFG BK CP	10/20/2025	0.0000	100,000,000.00	99,648,666.66	0.0407	19	MESIROW	99,785,194.44
15963TXQ7	CHARIOT CP	10/24/2025	0.0000	50,000,000.00	49,785,194.44	0.0407	23	MESIROW	49,869,986.11
03785DXQ4	APPLE CP	10/24/2025	0.0000	100,000,000.00	97,735,111.12	0.0407	23	MESIROW	99,739,972.22
06417JXQ0	SCOTIA NY CP	10/24/2025	0.0000	100,000,000.00	97,817,555.56	0.0407	23	MESIROW	99,739,972.22
53127TXQ1	LIBERTY CP	10/24/2025	0.0000	50,000,000.00	49,029,527.78	0.0407	23	MESIROW	49,869,986.11
89233GXQ4	TOYOTA CP	10/24/2025	0.0000	50,000,000.00	48,938,000.00	0.0407	23	MESIROW	49,869,986.11
47816FXQ9	JOHNSON CP	10/24/2025	0.0000	100,000,000.00	98,186,222.22	0.0407	23	MESIROW	99,739,972.22
83369BXT8	SOC GEN NY CP	10/27/2025	0.0000	50,000,000.00	49,420,000.00	0.0407	26	MESIROW	49,853,027.78
46640PXT5	JPM LLC CP	10/27/2025	0.0000	100,000,000.00	99,561,944.44	0.0407	26	MESIROW	99,706,055.56
38346LXT8	GOTHAM CP	10/27/2025	0.0000	50,000,000.00	49,467,111.11	0.0407	26	MESIROW	49,853,027.78
30601VXT3	FAIRWAY CP	10/27/2025	0.0000	50,000,000.00	48,930,972.22	0.0407	26	MESIROW	49,853,027.78
06054NXV8	BOFA CP	10/29/2025	0.0000	150,000,000.00	145,938,249.99	0.0407	28	MESIROW	149,525,166.67
86563GXV9	SUMI TRUST CP	10/29/2025	0.0000	100,000,000.00	98,667,777.78	0.0407	28	MESIROW	99,683,444.44
69448WV1	PACLIFE STF CP	10/29/2025	0.0000	50,000,000.00	49,453,750.00	0.0407	28	MESIROW	49,841,722.22
82124LXV9	SHEFFIELD CP	10/29/2025	0.0000	100,000,000.00	98,883,222.22	0.0407	28	MESIROW	99,683,444.44
71344TXV9	PEPSICO CP	10/29/2025	0.0000	100,000,000.00	97,517,222.22	0.0407	28	MESIROW	99,683,444.44
59157TY31	METLIFE STF CP	11/03/2025	0.0000	100,000,000.00	98,495,000.00	0.0404	33	MESIROW	99,629,666.67
30601VY39	FAIRWAY CP	11/03/2025	0.0000	50,000,000.00	49,130,000.00	0.0404	33	MESIROW	49,814,833.33
06417JY30	SCOTIA NY CP	11/03/2025	0.0000	100,000,000.00	97,284,444.44	0.0404	33	MESIROW	99,629,666.67
38346LY75	GOTHAM CP	11/07/2025	0.0000	50,000,000.00	49,503,000.00	0.0404	37	MESIROW	49,792,388.89
83369BYA8	SOC GEN NY CP	11/10/2025	0.0000	100,000,000.00	97,749,222.22	0.0404	40	MESIROW	99,551,111.11
40060WYA4	GTA CP	11/10/2025	0.0000	50,000,000.00	49,455,263.89	0.0404	40	MESIROW	49,775,555.56
04821TYA7	ATLANTIC CP	11/10/2025	0.0000	50,000,000.00	49,640,055.56	0.0404	40	MESIROW	49,775,555.56

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03785DYE0	APPLE CP	11/14/2025	0.0000	100,000,000.00	97,711,500.00	0.0404	44	MESIROW	99,506,222.22
62479LYE9	MUFG BK CP	11/14/2025	0.0000	100,000,000.00	98,425,555.56	0.0404	44	MESIROW	99,506,222.22
53127TYE7	LIBERTY CP	11/14/2025	0.0000	50,000,000.00	48,940,277.78	0.0404	44	MESIROW	49,753,111.11
47816FYE5	JOHNSON CP	11/14/2025	0.0000	100,000,000.00	97,901,944.44	0.0404	44	MESIROW	99,506,222.22
88602TYE7	THUNDER CP	11/14/2025	0.0000	50,000,000.00	49,180,222.22	0.0404	44	MESIROW	49,753,111.11
67983TYE0	OLD LINE CP	11/14/2025	0.0000	100,000,000.00	98,179,611.12	0.0404	44	MESIROW	99,506,222.22
60689FYE2	MIZUHO NY CP	11/14/2025	0.0000	100,000,000.00	98,510,333.34	0.0404	44	MESIROW	99,506,222.22
71344TYE6	PEPSICO CP	11/14/2025	0.0000	50,000,000.00	48,875,000.00	0.0404	44	MESIROW	49,753,111.11
24422LYL1	DEERE CAP CP	11/20/2025	0.0000	50,000,000.00	48,907,986.11	0.0404	50	MESIROW	49,719,444.44
78015CYM8	RBC NY CP	11/21/2025	0.0000	100,000,000.00	97,897,777.78	0.0404	51	MESIROW	99,427,666.67
45685QYM5	ING FDL CP	11/21/2025	0.0000	100,000,000.00	97,790,277.78	0.0404	51	MESIROW	99,427,666.67
03785DYM2	APPLE CP	11/21/2025	0.0000	100,000,000.00	97,642,500.00	0.0404	51	MESIROW	99,427,666.67
30601VYM7	FAIRWAY CP	11/21/2025	0.0000	50,000,000.00	48,942,708.33	0.0404	51	MESIROW	49,713,833.33
67983TZ17	OLD LINE CP	12/01/2025	0.0000	50,000,000.00	49,004,000.00	0.0403	61	MESIROW	49,658,569.44
83369BZ17	SOC GEN NY CP	12/01/2025	0.0000	100,000,000.00	97,914,388.88	0.0403	61	MESIROW	99,317,138.89
38346LZ17	GOTHAM CP	12/01/2025	0.0000	50,000,000.00	49,485,444.44	0.0403	61	MESIROW	49,658,569.44
1247P2Z15	CAFCO CP	12/01/2025	0.0000	50,000,000.00	49,428,333.33	0.0403	61	MESIROW	49,658,569.44
59157TZ14	METLIFE STF CP	12/01/2025	0.0000	100,000,000.00	98,411,388.88	0.0403	61	MESIROW	99,317,138.89
62479LZ16	MUFG BK CP	12/01/2025	0.0000	150,000,000.00	147,744,791.67	0.0403	61	MESIROW	148,975,708.33
86563GZ54	SUMI TRUST CP	12/05/2025	0.0000	100,000,000.00	98,763,333.34	0.0403	65	MESIROW	99,272,361.11
88602TZ55	THUNDER CP	12/05/2025	0.0000	50,000,000.00	49,232,000.00	0.0403	65	MESIROW	49,636,180.56
47816FZ53	JOHNSON CP	12/05/2025	0.0000	50,000,000.00	49,443,125.00	0.0403	65	MESIROW	49,636,180.56
03785DZ58	APPLE CP	12/05/2025	0.0000	100,000,000.00	98,962,444.44	0.0403	65	MESIROW	99,272,361.11
30601VZ87	FAIRWAY CP	12/08/2025	0.0000	50,000,000.00	48,906,458.33	0.0403	68	MESIROW	49,619,388.89

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
13607EZ85	CIBC HLD CP	12/08/2025	0.0000	50,000,000.00	48,869,388.89	0.0403	68	MESIROW	49,619,388.89
12619TZ80	CRC CP	12/08/2025	0.0000	50,000,000.00	49,370,000.00	0.0403	68	MESIROW	49,619,388.89
40060WZ88	GTA CP	12/08/2025	0.0000	50,000,000.00	48,945,138.89	0.0403	68	MESIROW	49,619,388.89
53127TZ89	LIBERTY CP	12/08/2025	0.0000	50,000,000.00	48,930,972.22	0.0403	68	MESIROW	49,619,388.89
83369BZ82	SOC GEN NY CP	12/08/2025	0.0000	100,000,000.00	98,610,222.22	0.0403	68	MESIROW	99,238,777.78
89233GZ82	TOYOTA CP	12/08/2025	0.0000	100,000,000.00	97,974,666.66	0.0403	68	MESIROW	99,238,777.78
88602TZG1	THUNDER CP	12/16/2025	0.0000	50,000,000.00	49,279,083.33	0.0403	76	MESIROW	49,574,611.11
59157TZG1	METLIFE STF CP	12/16/2025	0.0000	50,000,000.00	49,181,805.56	0.0403	76	MESIROW	49,574,611.11
38346LZG4	GOTHAM CP	12/16/2025	0.0000	50,000,000.00	49,490,000.00	0.0403	76	MESIROW	49,574,611.11
06054NZV6	BOFA CP	12/29/2025	0.0000	100,000,000.00	96,958,833.34	0.0403	89	MESIROW	99,003,694.44
06417KA25	SCOTIA NY CP	01/02/2026	0.0000	100,000,000.00	97,076,444.44	0.0400	93	MESIROW	98,966,666.67
92512MA90	VERSAILLES CP	01/09/2026	0.0000	100,000,000.00	98,833,333.34	0.0400	100	MESIROW	98,888,888.89
63873KA98	NATIXIS NY CP	01/09/2026	0.0000	100,000,000.00	97,826,111.12	0.0400	100	MESIROW	98,888,888.89
30601WAD1	FAIRWAY CP	01/13/2026	0.0000	50,000,000.00	49,237,333.33	0.0400	104	MESIROW	49,422,222.22
40060XAP5	GTA CP	01/23/2026	0.0000	100,000,000.00	98,656,666.66	0.0400	114	MESIROW	98,733,333.33
59157UAS9	METLIFE STF CP	01/26/2026	0.0000	100,000,000.00	98,316,944.44	0.0400	117	MESIROW	98,700,000.00
89233HAU8	TOYOTA CP	01/28/2026	0.0000	100,000,000.00	97,526,611.12	0.0400	119	MESIROW	98,677,777.78
47816GAU3	JOHNSON CP	01/28/2026	0.0000	100,000,000.00	98,677,083.34	0.0400	119	MESIROW	98,677,777.78
67983UAU7	OLD LINE CP	01/28/2026	0.0000	50,000,000.00	49,218,333.33	0.0400	119	MESIROW	49,338,888.89
63873KAU1	NATIXIS NY CP	01/28/2026	0.0000	100,000,000.00	97,402,416.66	0.0400	119	MESIROW	98,677,777.78
2546R3AW4	DISNEY CP	01/30/2026	0.0000	100,000,000.00	98,617,500.00	0.0395	121	MESIROW	98,672,361.11
53127UAW0	LIBERTY CP	01/30/2026	0.0000	100,000,000.00	97,891,833.34	0.0395	121	MESIROW	98,672,361.11
69448XAW2	PACLIFE STF CP	01/30/2026	0.0000	50,000,000.00	49,084,916.67	0.0395	121	MESIROW	49,336,180.56
06054PB21	BOFA CP	02/02/2026	0.0000	100,000,000.00	96,993,055.56	0.0395	124	MESIROW	98,639,444.44

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
82124MB90	SHEFFIELD CP	02/09/2026	0.0000	100,000,000.00	98,229,388.88	0.0395	131	MESIROW	98,562,638.89
83369CB94	SOC GEN NY CP	02/09/2026	0.0000	100,000,000.00	98,005,694.44	0.0395	131	MESIROW	98,562,638.89
63873KB97	NATIXIS NY CP	02/09/2026	0.0000	100,000,000.00	98,255,555.56	0.0395	131	MESIROW	98,562,638.89
06417KBD0	SCOTIA NY CP	02/13/2026	0.0000	100,000,000.00	97,964,500.00	0.0395	135	MESIROW	98,518,750.00
78015DBT6	RBC NY CP	02/27/2026	0.0000	100,000,000.00	97,243,888.88	0.0395	149	MESIROW	98,365,138.89
82124MBT6	SHEFFIELD CP	02/27/2026	0.0000	100,000,000.00	97,631,666.66	0.0395	149	MESIROW	98,365,138.89
45685RBT3	ING FDL CP	02/27/2026	0.0000	100,000,000.00	97,227,083.34	0.0395	149	MESIROW	98,365,138.89
53127UBT6	LIBERTY CP	02/27/2026	0.0000	50,000,000.00	48,867,000.00	0.0395	149	MESIROW	49,182,569.44
06054PBT2	BOFA CP	02/27/2026	0.0000	100,000,000.00	97,097,750.00	0.0395	149	MESIROW	98,365,138.89
89233HBT0	TOYOTA CP	02/27/2026	0.0000	50,000,000.00	48,564,027.78	0.0395	149	MESIROW	49,182,569.44
09659CBT4	BNP NY CP	02/27/2026	0.0000	100,000,000.00	97,756,888.88	0.0395	149	MESIROW	98,365,138.89
45685RC21	ING FDL CP	03/02/2026	0.0000	100,000,000.00	97,136,500.00	0.0393	152	MESIROW	98,340,666.67
83369CC93	SOC GEN NY CP	03/09/2026	0.0000	100,000,000.00	97,970,138.88	0.0393	159	MESIROW	98,264,250.00
78015DCP3	RBC NY CP	03/23/2026	0.0000	100,000,000.00	97,614,166.66	0.0393	173	MESIROW	98,111,416.67
83369CCT9	SOC GEN NY CP	03/27/2026	0.0000	100,000,000.00	97,925,527.78	0.0393	177	MESIROW	98,067,750.00
21687BCW9	RABO NY CP	03/30/2026	0.0000	100,000,000.00	97,466,472.22	0.0391	180	MESIROW	98,045,000.00
78015DCW8	RBC NY CP	03/30/2026	0.0000	50,000,000.00	48,973,625.00	0.0391	180	MESIROW	49,022,500.00
63873KD12	NATIXIS NY CP	04/01/2026	0.0000	100,000,000.00	97,296,055.56	0.0391	182	MESIROW	98,023,277.78
45685RD12	ING FDL CP	04/01/2026	0.0000	100,000,000.00	97,069,444.44	0.0391	182	MESIROW	98,023,277.78
45685RDQ7	ING FDL CP	04/24/2026	0.0000	100,000,000.00	96,865,000.00	0.0391	205	MESIROW	97,773,472.22
45685RE11	ING FDL CP	05/01/2026	0.0000	100,000,000.00	97,029,666.66	0.0389	212	MESIROW	97,709,222.22
				9,550,000,000.00	9,375,972,041.62			9,476,638,541.63	
AIP:		0.00							
Book + AIP:		9,375,972,041.62		COMMER PAPER					

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06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00143	0.02575222	JPM CHASE	15,021,480.00	386,283.30
742718FL8	PROCTER CB CL	10/29/2025	0.5500	17,000,000.00	16,952,203.31	0.99713	0.00232222	JPM CHASE	16,951,278.00	39,477.74
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.00197	0.01295667	JPM CHASE	25,049,350.00	323,916.75
037833EB2	APPLE CB CL	02/08/2026	0.7000	15,000,000.00	14,997,597.21	0.98861	0.00103056	JPM CHASE	14,829,210.00	15,458.40
06051GFX2	BOFA CB	04/19/2026	3.5000	30,000,000.00	29,858,891.97	0.99668	0.01575000	JPM CHASE	29,900,250.00	472,500.00
949746RW3	WELLS FGO CB	04/22/2026	3.0000	75,000,000.00	74,880,829.51	0.99389	0.01325000	JPM CHASE	74,541,675.00	993,750.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,615,087.50	0.99050	0.00817083	JPM CHASE	24,762,550.00	204,270.75
91159HHN3	US BANC CB	07/22/2026	2.3750	30,000,000.00	29,642,078.71	0.98741	0.00455208	JPM CHASE	29,622,180.00	136,562.40
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,535,372.60	0.98895	0.00387917	JPM CHASE	24,723,750.00	96,979.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	1.00371	0.00267361	JPM CHASE	25,092,675.00	66,840.25
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,977,529.03	0.97564	0.00067083	JPM CHASE	8,780,796.00	6,037.47
06055JNH8	BOFA CB CL	09/25/2026	4.3000	50,000,000.00	50,000,000.00	1.00167	0.00418056	JPM CHASE	50,083,700.00	209,028.00
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.97664	0.00738889	JPM CHASE	24,416,075.00	184,722.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.96331	0.00602667	JPM CHASE	24,082,625.00	150,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,928,106.67	1.00718	0.01037500	JPM CHASE	24,172,416.00	249,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,733,165.72	0.99058	0.00711111	JPM CHASE	9,905,810.00	71,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,727,851.04	0.99385	0.00504167	JPM CHASE	24,846,225.00	126,041.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,895,437.07	0.99421	0.00483889	JPM CHASE	24,855,175.00	120,972.25
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,170,378.83	1.00502	0.00184444	JPM CHASE	25,125,525.00	46,111.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00077	0.02772778	JPM CHASE	10,007,660.00	277,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	1.00397	0.01921250	JPM CHASE	25,099,275.00	480,312.50
713448GA0	PEPSICO CB CL	02/07/2028	4.4500	20,000,000.00	19,988,357.88	1.01352	0.00667500	JPM CHASE	20,270,340.00	133,500.00
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00709	0.00437500	JPM CHASE	25,177,275.00	109,375.00
95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	1.00417	0.00000000	JPM CHASE	25,104,200.00	0.00

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037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,814,218.69	1.00570	0.01566667 JPM CHASE	25,142,450.00	391,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	16,779,445.33	0.94718	0.00637083 JPM CHASE	17,049,258.00	114,674.94
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	1.00757	0.01289167 JPM CHASE	25,189,350.00	322,291.75
64952WFP3	NYLIFE CB	07/25/2028	4.1500	25,000,000.00	24,986,868.62	1.00295	0.00760833 JPM CHASE	25,073,775.00	190,208.25
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	1.00150	0.00902778 JPM CHASE	25,037,600.00	225,694.50
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00155	0.02779833 JPM CHASE	25,038,650.00	694,958.25
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	1.00393	0.01916667 JPM CHASE	25,098,150.00	479,166.75
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	1.00310	0.00947917 JPM CHASE	25,077,425.00	236,979.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	24,015,126.66	0.98261	0.00230000 JPM CHASE	24,565,225.00	57,500.00
91159XCJ2	US BANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	1.00920	0.01583333 JPM CHASE	25,230,075.00	395,833.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	1.00049	0.00401389 JPM CHASE	25,012,350.00	100,347.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.01231	0.00858333 JPM CHASE	25,307,850.00	214,583.25
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	1.00867	0.02441361 JPM CHASE	25,216,750.00	610,340.25
48130CX42	JPM CHASE CB CL	07/01/2030	4.5500	25,000,000.00	25,000,000.00	0.99252	0.00770972 JPM CHASE	24,812,975.00	192,743.00
				948,000,000.00	943,498,546.35			945,273,378.00	9,127,182.15
AIP:		116,562.50							
Book + AIP:		943,615,108.85	CORP BOND						

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SYS049150	PACIFIC ALLIANCE BANK TD	10/01/2025	4.1300	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049347	COMMUNITY VALLEY BANK TD	10/01/2025	4.2600	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS049271	FINANCIAL PARTNERS CREDIT UNIO	10/02/2025	4.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049268	COMMUNITY VALLEY BANK TD	10/02/2025	4.2700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049273	MISSION FEDERAL CREDIT UNION TI	10/02/2025	4.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049155	PROVIDENT CREDIT UNION TD	10/02/2025	4.1300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049270	FFB BANK TD	10/02/2025	4.2400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049151	PREFERRED BANK TD	10/02/2025	4.1000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
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
SYS049280	MISSION NATIONAL BANK TD	10/08/2025	4.3100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049173	AXOS BANK TD	10/08/2025	4.0200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049278	FARMERS & MERCHANTS BANK OF CA	10/08/2025	4.2700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049284	COMMERCEWEST BANK TD	10/09/2025	4.3000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049287	FIVE STAR BANK TD	10/09/2025	4.2800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049181	COMMERCEWEST BANK TD	10/09/2025	4.0700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049288	FIVE STAR BANK TD	10/09/2025	4.2800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049184	TRAVIS CREDIT UNION TD	10/09/2025	4.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS049182	MERIWEST CREDIT UNION TD	10/09/2025	4.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049293	WESCOM CENTRAL CREDIT UNION TI	10/09/2025	4.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049299	TECHNOLOGY CREDIT UNION TD	10/10/2025	4.3200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049300	WESCOM CENTRAL CREDIT UNION TI	10/10/2025	4.3300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049296	AMERICAN PLUS BANK NA TD	10/10/2025	4.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS049316	MISSION NATIONAL BANK TD	10/16/2025	4.3100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS049319	COMMERCEWEST BANK TD	10/17/2025	4.2800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049322	FINANCIAL PARTNERS CREDIT UNIO	10/23/2025	4.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049323	AMERICAN PLUS BANK NA TD	10/24/2025	4.2500	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049325	AMERICAN PLUS BANK NA TD	10/29/2025	4.2500	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049205	SCHOOLSFIRST FEDERAL CREDIT UN	10/29/2025	4.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS049331	TECHNOLOGY CREDIT UNION TD	10/30/2025	4.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049330	GOLDEN 1 CREDIT UNION TD	10/30/2025	4.2900	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049208	PROVIDENT CREDIT UNION TD	10/30/2025	4.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049206	COMMONWEALTH BUSINESS BANK TI	10/30/2025	4.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049211	MERIWEST CREDIT UNION TD	11/05/2025	4.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049335	COMMERCEWEST BANK TD	11/05/2025	4.2100	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
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
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
SYS049218	ROYAL BUSINESS BANK TD	11/07/2025	4.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049344	CALIFORNIA COAST CREDIT UNION T	11/12/2025	4.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049343	BANK OF HOPE TD	11/12/2025	4.2000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049342	AMERICAN PLUS BANK NA TD	11/12/2025	4.1500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
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
SYS049352	CTBC BANK CORP (USA) TD	11/14/2025	4.1600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00

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SYS049227	US METRO BANK TD	11/14/2025	4.1600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049235	FIVE STAR BANK TD	11/19/2025	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049234	CATHAY BANK TD	11/19/2025	4.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049362	SAFE CREDIT UNION TD	12/03/2025	4.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049361	GOLDEN 1 CREDIT UNION TD	12/03/2025	4.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049360	COMMERCEWEST BANK TD	12/03/2025	4.1000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS049242	US METRO BANK TD	12/03/2025	4.2100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS049245	AXOS BANK TD	12/04/2025	4.1800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049248	US METRO BANK TD	12/04/2025	4.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049372	WESCOM CENTRAL CREDIT UNION TI	12/05/2025	4.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049371	TRAVIS CREDIT UNION TD	12/05/2025	4.0700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049368	BENEFICIAL STATE BANK TD	12/05/2025	4.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049367	BANK OF HOPE TD	12/05/2025	4.0900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049253	PROVIDENT CREDIT UNION TD	12/05/2025	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049252	POPPY BANK TD	12/05/2025	4.2000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
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
SYS049249	BANC OF CALIFORNIA NA TD	12/05/2025	4.1900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049378	WESCOM CENTRAL CREDIT UNION TI	12/10/2025	4.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049376	FIVE STAR BANK TD	12/10/2025	3.9600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049375	CITIZEN BUSINESS BANK TD	12/10/2025	3.9800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049261	HANMI BANK TD	12/11/2025	4.2000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049382	GOLDEN 1 CREDIT UNION TD	12/11/2025	4.0000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS049386	AMERICAN FIRST CREDIT UNION TD	12/12/2025	3.9900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049388	BANK OF HOPE TD	12/12/2025	4.0100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS049265	PROVIDENT CREDIT UNION TD	12/12/2025	4.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049269	EAST WEST BANK TD	01/07/2026	4.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049277	EAST WEST BANK TD	01/07/2026	4.1700	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049276	AMERICAN PLUS BANK NA TD	01/07/2026	4.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049275	OPEN BANK TD	01/07/2026	4.1500	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS049274	NUVISION FEDERAL CREDIT UNION TD	01/07/2026	4.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049282	POPPY BANK TD	01/07/2026	4.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049281	PCB BANK TD	01/07/2026	4.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049272	MALAGA BANK FSB TD	01/07/2026	4.1200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049279	HANMI BANK TD	01/07/2026	4.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049267	COMMERCIAL BANK OF CALIFORNIA TD	01/07/2026	4.1500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049291	SCHOOLSFIRST FEDERAL CREDIT UNION	01/08/2026	4.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049290	PROVIDENT CREDIT UNION TD	01/08/2026	4.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049289	PROVIDENT CREDIT UNION TD	01/08/2026	4.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049286	CTBC BANK CORP USA TD	01/08/2026	4.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049283	BANC OF CALIFORNIA NA TD	01/08/2026	4.2000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049295	POPPY BANK TD	01/09/2026	4.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049294	EVERTRUST BANK TD	01/09/2026	4.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049298	PCB BANK TD	01/09/2026	4.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049297	MALAGA BANK FSB TD	01/09/2026	4.1600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS049314	US METRO BANK TD	01/14/2026	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049313	BANC OF CALIFORNIA NA TD	01/14/2026	4.1800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049317	POPPY BANK TD	01/15/2026	4.2100	70,000,000.00	70,000,000.00	1.00000	70,000,000.00

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SYS049315	BANC OF CALIFORNIA NA TD	01/15/2026	4.2000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049318	AMERICAN PLUS BANK NA TD	01/16/2026	4.1300	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS049321	BANK OF THE SIERRA TD	01/22/2026	4.1600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049324	EAST WEST BANK TD	01/23/2026	4.1600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049329	STATE BANK OF INDIA (CALIFORNIA)	01/28/2026	4.1800	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS049328	OPEN BANK TD	01/28/2026	4.1900	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS049327	MISSION VALLEY BANK TD	01/28/2026	4.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049326	MISSION FEDERAL CREDIT UNION TI	01/28/2026	4.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049334	PACIFIC ALLIANCE BANK TD	02/04/2026	4.0400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049339	TRAVIS CREDIT UNION TD	02/05/2026	4.0400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049338	PROVIDENT CREDIT UNION TD	02/05/2026	4.0300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049337	AMERICAN PLUS BANK NA TD	02/05/2026	3.9900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049340	HANMI BANK TD	02/06/2026	4.0200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049351	POPPY BANK TD	02/12/2026	4.0100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049350	METROPOLITAN BANK TD	02/12/2026	4.0000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049349	CTBC BANK CORP (USA) TD	02/12/2026	3.9900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049346	CATHAY BANK TD	02/12/2026	3.9900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049355	MECHANICS BANK TD	02/19/2026	3.9900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049356	AXOS BANK TD	02/25/2026	3.9400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049358	TECHNOLOGY CREDIT UNION TD	02/26/2026	3.9600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049357	METROPOLITAN BANK TD	02/26/2026	3.9500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049359	AMERICAN FIRST CREDIT UNION TD	03/04/2026	3.9100	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS049365	COMMONWEALTH BUSINESS BANK TI	03/05/2026	3.9000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049366	PROVIDENT SAVINGS BANK FSB TD	03/05/2026	3.9100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049370	RIVER CITY BANK TD	03/06/2026	3.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049369	COMMONWEALTH BUSINESS BANK TI	03/06/2026	3.9000	13,000,000.00	13,000,000.00	1.00000	13,000,000.00

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SYS049374	AXOS BANK TD	03/11/2026	3.7600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049377	PCB BANK TD	03/11/2026	3.7800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049380	PREFERRED BANK TD	03/11/2026	3.7600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049379	STATE BANK OF INDIA (CALIFORNIA)	03/11/2026	3.7800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049385	PROVIDENT CREDIT UNION TD	03/12/2026	3.7900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049384	OPEN BANK TD	03/12/2026	3.8000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049383	HANMI BANK TD	03/12/2026	3.7900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049381	CATHAY BANK TD	03/12/2026	3.7900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049387	AMERICAN PLUS BANK NA TD	03/13/2026	3.7600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049391	TRI COUNTIES BANK TD	03/13/2026	3.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049390	ROYAL BUSINESS BANK TD	03/13/2026	3.7900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049389	NEW OMNI BANK NA TD	03/13/2026	3.7900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
				5,249,000,000.00	5,249,000,000.00		5,249,000,000.00
AIP:		0.00					
Book + AIP:	5,249,000,000.00		TIME DEPOSIT				

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PMIA LOAN 2450003	02/20/2026	4.32200000	66,885,000.00	100.00000000	66,885,000.00
PMIA LOAN 2450004	03/20/2026	4.31600000	901,000.00	100.00000000	901,000.00
PMIA LOAN 2450005	03/20/2026	4.31600000	7,316,000.00	100.00000000	7,316,000.00
PMIA LOAN 2450006	04/17/2026	4.28100000	35,312,000.00	100.00000000	35,312,000.00
PMIA LOAN 2450007	05/22/2026	4.28000000	8,091,000.00	100.00000000	8,091,000.00
PMIA LOAN 2450008	06/19/2026	4.27000000	144,237,740.00	100.00000000	144,237,740.00
			262,742,740.00		262,742,740.00

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Total # of items:	870
Par Value:	163,665,669,918.80
Book Value:	161,672,854,673.47
Fair Value:	162,843,314,625.26
Accrual:	716,041,130.12
Total Book Value:	161,672,854,673.47
AIP:	17,647,973.39
Book + AIP:	161,690,502,646.86