

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2025

OFFICE OF THE TREASURER

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



Date: January 20, 2026

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.

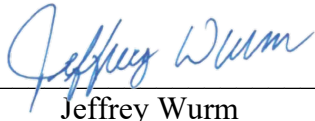
The required information is contained in the following two sections:

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 December 31, 2025, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeffrey Wurm

January 20, 2026

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2025

(Dollars in thousands)

Portfolio Amount	\$	162,593,741
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Effective Yield	3.974%
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Quarter-to-date Yield	4.090%
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Year-to-date Yield	4.169%
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Average Life (in days)	244
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Demand Bank Account Balances	\$	1,747,204
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Total PMIA Resources	<u>\$</u>	<u>164,340,945</u>
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POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2025

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 48,970,618	30.12%
Bonds	-	0.00%
Notes	42,852,982	26.36%
Strips	-	0.00%
Total Governments	\$ 91,823,600	56.48%
Federal Agency Debentures	\$ 11,779,653	7.25%
Certificates of Deposit	14,800,000	9.10%
Bank Notes	200,000	0.12%
Repurchases	-	0.00%
Federal Agency Discount Notes	28,745,345	17.68%
Time Deposits	5,282,000	3.25%
GNMAs	-	0.00%
Commercial Paper	8,752,132	5.38%
FHLMC / REMICS	910	0.00%
Corporate Bonds	947,358	0.58%
PMIA Loans	262,743	0.16%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 162,593,741	100.00%

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

Section II



State of California

Pooled Money Investment Account

Market Valuation

12/31/2025

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 48,970,617,951.23	\$ 49,338,506,593.25	\$ 49,356,440,050.00	NA
Notes	\$ 42,852,981,933.63	\$ 42,838,254,758.50	\$ 43,106,408,200.00	\$ 413,989,011.00
Federal Agency:				
SBA	\$ 272,728,568.94	\$ 272,659,522.31	\$ 269,920,982.04	\$ 1,029,710.08
MBS-REMICs	\$ 910,223.69	\$ 910,223.69	\$ 919,160.27	\$ 3,970.77
Debentures	\$ 4,721,257,842.07	\$ 4,721,039,439.29	\$ 4,740,550,040.00	\$ 44,662,554.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,850,000,000.00	\$ 2,850,000,000.00	\$ 2,862,628,300.00	\$ 25,636,928.00
Discount Notes	\$ 28,745,345,423.63	\$ 29,066,588,951.47	\$ 29,075,974,500.00	NA
Supranational Debentures	\$ 3,935,666,630.98	\$ 3,935,426,630.98	\$ 3,957,557,380.00	\$ 45,105,985.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 200,027,928.43	\$ 3,284,861.11
CDs and YCDs	\$ 14,800,000,000.00	\$ 14,800,000,000.00	\$ 14,803,815,924.21	\$ 160,042,100.00
Commercial Paper	\$ 8,752,131,958.23	\$ 8,834,027,027.73	\$ 8,837,032,333.36	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 947,357,886.31	\$ 947,182,657.15	\$ 949,664,822.00	\$ 9,580,921.31
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,282,000,000.00	\$ 5,282,000,000.00	\$ 5,282,000,000.00	NA
PMIA & GF Loans	\$ 262,742,740.00	\$ 262,742,740.00	\$ 262,742,740.00	NA
TOTAL	\$ 162,593,741,158.71	\$ 163,349,338,544.37	\$ 163,705,682,360.31	\$ 703,336,042.17

Fair Value Including Accrued Interest

\$ 164,409,018,402.48

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 (1.002181483)
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 \$20,043,629.66 or \$20,000,000.00 x 1.002181483

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797RA7	U S TREAS BILL	01/02/2026	0.0000	2,450,000,000.00	2,400,174,577.72	1.00000 JPMORGAN	2,450,000,000.00
912797RH2	U S TREAS BILL	01/08/2026	0.0000	150,000,000.00	146,871,116.67	0.99942 JPMORGAN	149,913,450.00
912797SF5	U S TREAS BILL	01/13/2026	0.0000	2,450,000,000.00	2,421,205,048.57	0.99894 JPMORGAN	2,447,390,750.00
912797RJ8	U S TREAS BILL	01/15/2026	0.0000	1,100,000,000.00	1,078,568,872.91	0.99873 JPMORGAN	1,098,600,800.00
912797PD3	U S TREAS BILL	01/22/2026	0.0000	300,000,000.00	293,013,125.01	0.99803 JPMORGAN	299,408,100.00
912797SH1	U S TREAS BILL	01/27/2026	0.0000	700,000,000.00	692,141,663.18	0.99755 JPMORGAN	698,282,200.00
912797RL3	U S TREAS BILL	02/05/2026	0.0000	450,000,000.00	441,262,468.74	0.99666 JPMORGAN	448,495,200.00
912797SQ1	U S TREAS BILL	02/10/2026	0.0000	2,450,000,000.00	2,420,485,278.54	0.99617 JPMORGAN	2,440,616,500.00
912797RT6	U S TREAS BILL	02/12/2026	0.0000	2,850,000,000.00	2,802,201,701.35	0.99592 JPMORGAN	2,838,357,750.00
912797PM3	U S TREAS BILL	02/19/2026	0.0000	450,000,000.00	438,852,895.83	0.99528 JPMORGAN	447,873,750.00
912797SS7	U S TREAS BILL	02/24/2026	0.0000	900,000,000.00	889,877,416.71	0.99480 JPMORGAN	895,319,100.00
912797RU3	U S TREAS BILL	02/26/2026	0.0000	5,050,000,000.00	4,969,866,097.16	0.99452 JPMORGAN	5,022,341,150.00
912797ST5	U S TREAS BILL	03/03/2026	0.0000	450,000,000.00	445,027,062.51	0.99411 JPMORGAN	447,348,600.00
912797RV1	U S TREAS BILL	03/05/2026	0.0000	300,000,000.00	294,160,833.36	0.99392 JPMORGAN	298,176,000.00
912797SY4	U S TREAS BILL	03/10/2026	0.0000	3,600,000,000.00	3,559,386,259.11	0.99357 JPMORGAN	3,576,862,800.00
912797SB4	U S TREAS BILL	03/12/2026	0.0000	4,050,000,000.00	3,988,133,508.32	0.99321 JPMORGAN	4,022,512,650.00
912797SZ1	U S TREAS BILL	03/17/2026	0.0000	1,850,000,000.00	1,829,956,283.33	0.99285 JPMORGAN	1,836,770,650.00
912797PV3	U S TREAS BILL	03/19/2026	0.0000	300,000,000.00	291,596,833.32	0.99258 JPMORGAN	297,773,700.00
912797TA5	U S TREAS BILL	03/24/2026	0.0000	450,000,000.00	445,313,354.16	0.99212 JPMORGAN	446,453,550.00
912797SC2	U S TREAS BILL	03/26/2026	0.0000	2,300,000,000.00	2,265,831,652.75	0.99190 JPMORGAN	2,281,360,800.00
912797SL2	U S TREAS BILL	04/09/2026	0.0000	3,700,000,000.00	3,642,416,422.97	0.99052 JPMORGAN	3,664,931,400.00
912797TH0	U S TREAS BILL	04/14/2026	0.0000	1,250,000,000.00	1,235,979,461.79	0.99005 JPMORGAN	1,237,561,250.00
912797SM0	U S TREAS BILL	04/23/2026	0.0000	1,350,000,000.00	1,329,892,604.13	0.98919 JPMORGAN	1,335,399,750.00
912797TK3	U S TREAS BILL	04/28/2026	0.0000	650,000,000.00	642,423,361.81	0.98864 JPMORGAN	642,617,950.00
912797QN0	U S TREAS BILL	05/14/2026	0.0000	3,750,000,000.00	3,690,876,776.99	0.98718 JPMORGAN	3,701,910,000.00
912797SV0	U S TREAS BILL	05/21/2026	0.0000	450,000,000.00	441,756,958.32	0.98648 JPMORGAN	443,914,200.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797QX8	U S TREAS BILL	06/11/2026	0.0000	2,750,000,000.00	2,703,298,741.65	0.98452 JPMORGAN	2,707,435,500.00
912797TE7	U S TREAS BILL	06/25/2026	0.0000	1,350,000,000.00	1,326,783,708.33	0.98316 JPMORGAN	1,327,260,600.00
912797SA6	U S TREAS BILL	10/01/2026	0.0000	1,900,000,000.00	1,843,263,865.99	0.97450 JPMORGAN	1,851,551,900.00
				49,750,000,000.00	48,970,617,951.23		49,356,440,050.00
AIP:		0.00					
Book + AIP:		48,970,617,951.23		TREASURY BILL			

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MARKET VALUATION REPORT FOR 12/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CGE5	U S TREAS NOTE	01/15/2026	3.8750	950,000,000.00	949,987,417.72	1.00008	0.01790082	JPMORGAN	950,075,050.00	17,005,779.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	900,000,000.00	899,881,060.17	1.00018	0.01778533	JPMORGAN	900,158,400.00	16,006,797.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	1,200,000,000.00	1,199,818,436.88	1.00017	0.01510870	JPMORGAN	1,200,208,800.00	18,130,440.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,099,818,130.18	1.00126	0.01571478	JPMORGAN	1,101,382,700.00	17,286,258.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	549,843,998.40	1.00178	0.01379834	JPMORGAN	550,980,100.00	7,589,087.00
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,957,973.04	1.00407	0.00834945	JPMORGAN	100,406,700.00	834,945.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,550,000,000.00	1,547,294,265.99	1.00024	0.00470649	JPMORGAN	1,550,368,900.00	7,295,059.50
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,850,000,000.00	1,853,607,363.50	1.00510	0.00428571	JPMORGAN	1,859,438,700.00	7,928,563.50
9128287B0	U S TREAS NOTE	06/30/2026	1.8750	300,000,000.00	297,510,067.65	0.99192	0.00005180	JPMORGAN	297,575,100.00	15,540.00
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	1,400,000,000.00	1,404,310,718.19	1.00530	0.00012776	JPMORGAN	1,407,427,000.00	178,864.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	798,710,441.64	1.00512	0.02078804	JPMORGAN	804,094,400.00	16,630,432.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	800,683,986.30	1.00481	0.01830842	JPMORGAN	803,848,000.00	14,646,736.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	848,556,569.35	1.00471	0.01652514	JPMORGAN	854,001,800.00	14,046,369.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	1,250,000,000.00	1,247,765,932.02	1.00117	0.01274171	JPMORGAN	1,251,468,750.00	15,927,137.50
91282CHY0	U S TREAS NOTE	09/15/2026	4.6250	150,000,000.00	151,150,865.94	1.00721	0.01379834	JPMORGAN	151,081,050.00	2,069,751.00
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	1,400,000,000.00	1,396,834,046.66	0.99942	0.00894231	JPMORGAN	1,399,181,000.00	12,519,234.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	599,090,539.60	1.00797	0.00991071	JPMORGAN	604,780,200.00	5,946,426.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,805,436.68	1.00434	0.00706492	JPMORGAN	753,251,250.00	5,298,690.00
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	599,465,608.17	1.00619	0.00373626	JPMORGAN	603,713,400.00	2,241,756.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	600,851,391.21	1.00779	0.00204327	JPMORGAN	604,675,200.00	1,225,962.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	350,000,000.00	349,913,619.06	1.00707	0.00011740	JPMORGAN	352,473,100.00	41,090.00
91282CMH1	U S TREAS NOTE	01/31/2027	4.1250	350,000,000.00	349,530,694.70	1.00642	0.01726223	JPMORGAN	352,246,650.00	6,041,780.50
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	895,926,923.85	1.00648	0.01558084	JPMORGAN	905,832,000.00	14,022,756.00
91282CMP3	U S TREAS NOTE	02/28/2027	4.1250	1,400,000,000.00	1,402,474,074.94	1.00687	0.01401588	JPMORGAN	1,409,612,400.00	19,622,232.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,544,667,030.43	1.00848	0.01267956	JPMORGAN		1,563,136,250.00	19,653,318.00
91282CMY4	U S TREAS NOTE	04/30/2027	3.7500	750,000,000.00	748,128,001.05	1.00321	0.00642265	JPMORGAN		752,406,750.00	4,816,987.50
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,956,238.80	1.01324	0.00584254	JPMORGAN		607,943,400.00	3,505,524.00
91282CNE7	U S TREAS NOTE	05/31/2027	3.8750	1,200,000,000.00	1,198,356,701.55	1.00526	0.00340659	JPMORGAN		1,206,310,800.00	4,087,908.00
91282CNL1	U S TREAS NOTE	06/30/2027	3.7500	1,300,000,000.00	1,299,103,698.04	1.00403	0.00010359	JPMORGAN		1,305,233,800.00	134,667.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	791,751,114.74	0.99672	0.00008978	JPMORGAN		797,376,000.00	71,824.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	500,784,954.80	1.01334	0.02021060	JPMORGAN		506,668,500.00	10,105,300.00
91282CNP2	U S TREAS NOTE	07/31/2027	3.8750	600,000,000.00	600,053,276.64	1.00598	0.01621603	JPMORGAN		603,586,200.00	9,729,618.00
91282CLG4	U S TREAS NOTE	08/15/2027	3.7500	750,000,000.00	745,961,915.87	1.00436	0.01416440	JPMORGAN		753,266,250.00	10,623,300.00
91282CNV9	U S TREAS NOTE	08/31/2027	3.6250	750,000,000.00	751,533,031.32	1.00232	0.01231699	JPMORGAN		751,742,250.00	9,237,742.50
91282CLL3	U S TREAS NOTE	09/15/2027	3.3750	950,000,000.00	948,082,162.92	0.99836	0.01006906	JPMORGAN		948,439,150.00	9,565,607.00
91282CFM8	U S TREAS NOTE	09/30/2027	4.1250	300,000,000.00	302,025,134.04	1.01082	0.01053915	JPMORGAN		303,245,700.00	3,161,745.00
91282CLQ2	U S TREAS NOTE	10/15/2027	3.8750	1,350,000,000.00	1,348,364,670.65	1.00689	0.00830357	JPMORGAN		1,359,302,850.00	11,209,819.50
91282CLX7	U S TREAS NOTE	11/15/2027	4.1250	900,000,000.00	897,421,970.10	1.01163	0.00535566	JPMORGAN		910,470,600.00	4,820,094.00
91282CPL9	U S TREAS NOTE	11/30/2027	3.3750	450,000,000.00	448,729,756.05	0.99821	0.00296703	JPMORGAN		449,192,250.00	1,335,163.50
91282CMB4	U S TREAS NOTE	12/15/2027	4.0000	150,000,000.00	148,722,381.42	1.00993	0.00186813	JPMORGAN		151,489,950.00	280,219.50
91282CPS4	U S TREAS NOTE	12/31/2027	3.3750	450,000,000.00	449,297,838.18	0.99820	0.00009323	JPMORGAN		449,191,350.00	41,953.50
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	1,300,000,000.00	1,291,362,747.92	1.01056	0.01359116	JPMORGAN		1,313,733,200.00	17,668,508.00
91282CMS7	U S TREAS NOTE	03/15/2028	3.8750	900,000,000.00	898,736,385.87	1.00833	0.01156077	JPMORGAN		907,493,400.00	10,404,693.00
91282CND9	U S TREAS NOTE	05/15/2028	3.7500	750,000,000.00	746,507,677.86	1.00578	0.00486878	JPMORGAN		754,336,500.00	3,651,585.00
91282CNH0	U S TREAS NOTE	06/15/2028	3.8750	600,000,000.00	599,328,767.16	1.00894	0.00180975	JPMORGAN		605,366,400.00	1,085,850.00
91282CHK0	U S TREAS NOTE	06/30/2028	4.0000	300,000,000.00	295,103,745.96	1.01194	0.00011050	JPMORGAN		303,580,500.00	33,150.00
91282CNM9	U S TREAS NOTE	07/15/2028	3.8750	100,000,000.00	99,894,388.68	1.00885	0.01790082	JPMORGAN		100,884,500.00	1,790,082.00
91282CNU1	U S TREAS NOTE	08/15/2028	3.6250	650,000,000.00	651,360,550.32	1.00289	0.01369226	JPMORGAN		651,876,550.00	8,899,969.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2025

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
91282CNY3	U S TREAS NOTE	09/15/2028	3.3750	400,000,000.00	398,758,199.80	0.99630	0.01006906	JPMORGAN	398,520,800.00	4,027,624.00
91282CPC9	U S TREAS NOTE	10/15/2028	3.5000	300,000,000.00	298,944,766.98	0.99945	0.00750000	JPMORGAN	299,833,500.00	2,250,000.00
91282CPP0	U S TREAS NOTE	12/15/2028	3.5000	450,000,000.00	449,543,038.47	0.99922	0.00163462	JPMORGAN	449,648,100.00	735,579.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	800,000,000.00	799,014,864.52	1.02069	0.01444061	JPMORGAN	816,555,200.00	11,552,488.00
91282CLC3	U S TREAS NOTE	07/31/2029	4.0000	500,000,000.00	503,693,443.69	1.01355	0.01673913	JPMORGAN	506,774,500.00	8,369,565.00
91282CLK5	U S TREAS NOTE	08/31/2029	3.6250	450,000,000.00	449,078,790.51	1.00047	0.01231699	JPMORGAN	450,210,600.00	5,542,645.50
91282CLR0	U S TREAS NOTE	10/31/2029	4.1250	300,000,000.00	299,631,886.26	1.01773	0.00706492	JPMORGAN	305,320,200.00	2,119,476.00
91282CGQ8	U S TREAS NOTE	02/28/2030	4.0000	600,000,000.00	597,063,010.38	1.01352	0.01359116	JPMORGAN	608,109,000.00	8,154,696.00
91282CNX5	U S TREAS NOTE	08/31/2030	3.6250	150,000,000.00	149,124,594.42	0.99734	0.01231699	JPMORGAN	149,601,450.00	1,847,548.50
91282CPN5	U S TREAS NOTE	11/30/2030	3.5000	300,000,000.00	296,378,461.26	0.99094	0.00307692	JPMORGAN	297,281,100.00	923,076.00
				42,900,000,000.00	42,838,254,758.50				43,106,408,200.00	413,989,011.00
AIP:			14,727,175.13							
Book + AIP:			42,852,981,933.63	TREASURY NOTE						

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83164GU34	SBA POOL #506002	08/25/2027	4.5500	172,106.27	172,106.27	0.99425	JPMORGAN	171,117.18	652.57
83164GVQ2	SBA POOL #506023	08/25/2027	4.5500	71,342.23	71,342.23	0.99425	JPMORGAN	70,932.23	270.51
83164GXL1	SBA POOL #506083	11/25/2027	4.5500	123,642.17	123,642.17	0.99431	JPMORGAN	122,938.28	468.81
83164G3E0	SBA POOL #506197	12/25/2027	4.5500	66,147.13	66,147.13	0.99433	JPMORGAN	65,771.75	250.81
83164G4W9	SBA POOL #506237	01/25/2028	4.5500	23,440.91	23,440.91	0.99434	JPMORGAN	23,308.28	88.88
83164HBL3	SBA POOL #506343	02/25/2028	4.5500	62,251.00	62,251.00	0.99436	JPMORGAN	61,899.90	236.04
83164HBY5	SBA POOL #506355	05/25/2028	4.5500	68,959.76	68,959.76	0.99441	JPMORGAN	68,574.41	261.47
83164HGN4	SBA POOL #506505	09/25/2028	4.5500	2,342.02	2,342.02	0.99448	JPMORGAN	2,329.09	8.88
83164HMP2	SBA POOL #506666	12/25/2028	4.5500	131,492.68	131,492.68	0.99453	JPMORGAN	130,773.15	498.58
83164HQB9	SBA POOL #506750	02/25/2029	4.5500	142,975.29	142,975.29	0.99456	JPMORGAN	142,197.65	542.11
83164HT26	SBA POOL #506869	04/25/2029	4.5500	156,266.35	156,266.35	0.99459	JPMORGAN	155,421.42	592.51
83164HW48	SBA POOL #506967	08/25/2029	4.5500	373,881.37	373,881.37	0.99466	JPMORGAN	371,882.97	1,417.63
83164HY38	SBA POOL #507030	09/25/2029	4.5500	807,077.86	807,077.86	0.99467	JPMORGAN	802,776.94	3,060.17
83164H3K4	SBA POOL #507102	10/25/2029	4.5500	326,680.17	326,680.17	0.99469	JPMORGAN	324,944.19	1,238.66
83164H4C1	SBA POOL #507119	01/25/2030	4.5500	174,993.63	174,993.63	0.99473	JPMORGAN	174,071.59	663.52
83164H5J5	SBA POOL #507149	01/25/2030	4.5500	579,226.64	579,226.64	0.99473	JPMORGAN	576,174.69	2,196.23
83164JAQ9	SBA POOL #507215	03/25/2030	4.5500	1,241,371.18	1,241,371.18	0.99476	JPMORGAN	1,234,867.64	4,706.87
83164JAG1	SBA POOL #507207	03/25/2030	4.5500	542,307.19	542,307.19	0.99476	JPMORGAN	539,466.04	2,056.25
83164JB47	SBA POOL #507259	05/25/2030	4.5500	520,884.27	520,884.27	0.99479	JPMORGAN	518,170.46	1,975.02
83164JA89	SBA POOL #507231	05/25/2030	4.5500	830,892.42	830,892.42	0.99479	JPMORGAN	826,563.47	3,150.47
83164JES1	SBA POOL #507345	07/25/2030	4.5500	483,565.96	483,565.96	0.99482	JPMORGAN	481,060.60	1,833.52
83164JGN0	SBA POOL #507405	08/25/2030	4.5500	235,531.84	235,531.84	0.99483	JPMORGAN	234,314.85	893.06
83164JG67	SBA POOL #507421	09/25/2030	4.5500	354,326.14	354,326.14	0.99485	JPMORGAN	352,500.30	1,343.49
83164JH82	SBA POOL #507455	09/25/2030	4.5500	420,106.45	420,106.45	0.99485	JPMORGAN	417,941.64	1,592.90

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83164JKL9	SBA POOL #507499	10/25/2030	4.5500	399,088.73	399,088.73	0.99486	JPMORGAN	397,037.81	1,513.21
83164JMW3	SBA POOL #507573	01/25/2031	4.5500	688,333.61	688,333.61	0.99490	JPMORGAN	684,825.17	2,609.93
83164JNE2	SBA POOL #507589	01/25/2031	4.5500	1,320,584.47	1,320,584.47	0.99490	JPMORGAN	1,313,853.45	5,007.22
83164JKU9	SBA POOL #507507	02/25/2031	4.5500	724,887.86	724,887.86	0.99492	JPMORGAN	721,203.26	2,748.53
83164JPW0	SBA POOL #507637	03/25/2031	4.5750	426,415.09	426,415.09	0.99544	JPMORGAN	424,471.92	1,625.71
83164JQV1	SBA POOL #507668	04/25/2031	4.5750	287,605.20	287,605.20	0.99546	JPMORGAN	286,300.34	1,096.49
83164JML7	SBA POOL #507563	04/25/2031	4.5500	517,143.82	517,143.82	0.99494	JPMORGAN	514,529.14	1,960.84
83164JSC1	SBA POOL #507715	05/25/2031	4.5750	156,249.40	156,249.40	0.99548	JPMORGAN	155,543.78	595.70
83164JRW8	SBA POOL #507701	05/25/2031	4.5750	446,180.15	446,180.15	0.99548	JPMORGAN	444,165.20	1,701.06
83164JSZ0	SBA POOL #507736	06/25/2031	4.5750	124,047.47	124,047.47	0.99550	JPMORGAN	123,489.75	472.93
83164JWU6	SBA POOL #507859	09/25/2031	4.5750	1,352,838.12	1,352,838.12	0.99556	JPMORGAN	1,346,835.58	5,157.70
83164JXB7	SBA POOL #507874	10/25/2031	4.5750	361,840.70	361,840.70	0.99558	JPMORGAN	360,242.09	1,379.52
83164JZ25	SBA POOL #507961	01/25/2032	4.5750	1,021,439.81	1,021,439.81	0.99564	JPMORGAN	1,016,986.33	3,894.24
83164J2A3	SBA POOL #507969	01/25/2032	4.5750	2,120,628.14	2,120,628.14	0.99564	JPMORGAN	2,111,382.20	8,084.89
83164J3Y0	SBA POOL #508015	02/25/2032	4.5750	633,437.37	633,437.37	0.99566	JPMORGAN	630,687.62	2,414.98
83164J5L6	SBA POOL #508051	04/25/2032	4.5750	253,772.84	253,772.84	0.99570	JPMORGAN	252,680.86	967.51
83164J7G5	SBA POOL #508095	05/25/2032	4.5750	1,059,555.79	1,059,555.79	0.99572	JPMORGAN	1,055,016.65	4,039.56
83164KD42	SBA POOL #508223	09/25/2032	4.5750	710,607.21	710,607.21	0.99579	JPMORGAN	707,614.84	2,709.19
83164KH89	SBA POOL #508355	03/25/2033	4.6000	132,965.96	132,965.96	0.99656	JPMORGAN	132,508.42	509.70
83164KGM9	SBA POOL #508304	03/25/2033	4.6000	1,000,111.25	1,000,111.25	0.99656	JPMORGAN	996,669.87	3,833.76
83164KJW4	SBA POOL #508377	04/25/2033	4.6250	1,925,242.03	1,925,242.03	0.99725	JPMORGAN	1,919,953.39	7,420.20
83164KNM1	SBA POOL #508496 FR	07/25/2033	4.6250	898,008.56	898,008.56	0.99734	JPMORGAN	895,618.06	3,461.07
83164KPV9	SBA POOL #508536 FR	09/25/2033	4.6750	336,863.07	336,863.07	0.99879	JPMORGAN	336,456.48	1,312.36
83164KS38	SBA POOL #508638 FR	01/25/2034	5.3750	1,301,236.25	1,301,236.25	1.01774	JPMORGAN	1,324,322.78	5,828.45

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83164KUG6	SBA POOL #508683 FR	06/25/2034	5.2500	79,925.52	79,925.52	1.01325	JPMORGAN	80,984.37	349.67
83164KVK6	SBA POOL #508718	08/25/2034	5.0000	1,468,534.77	1,468,534.77	1.00814	JPMORGAN	1,480,490.11	6,118.89
83164KX81	SBA POOL #508803 FR	02/25/2035	4.8500	360,802.69	360,802.69	1.00396	JPMORGAN	362,231.47	1,458.24
83164K6Q1	SBA POOL #508979 FR	01/25/2036	4.5250	416,498.84	416,498.84	0.99369	JPMORGAN	413,871.57	1,570.55
83164LAG6	SBA POOL #509007 FR	03/25/2036	4.5250	817,000.62	817,000.62	0.99263	JPMORGAN	810,976.87	3,080.77
83164LCE9	SBA POOL #509069 FR	05/25/2036	4.5250	704,842.11	704,842.11	0.99262	JPMORGAN	699,636.85	2,657.84
83164LEA5	SBA POOL #509129 FR	08/25/2036	4.5000	420,876.53	420,876.53	0.99173	JPMORGAN	417,394.20	1,578.29
83164LJC6	SBA POOL #509259 FR	01/25/2037	4.5000	1,937,275.01	1,937,275.01	0.99167	JPMORGAN	1,921,145.26	7,264.78
83164LFJ5	SBA POOL #509169 FR	01/25/2037	4.5000	917,525.57	917,525.57	0.99167	JPMORGAN	909,886.25	3,440.72
83164LGK1	SBA POOL #509202 FR	02/25/2037	4.5250	457,361.04	457,361.04	0.99256	JPMORGAN	453,957.82	1,724.63
83164LLQ2	SBA POOL #509335 FR	10/25/2037	4.2500	1,331,887.56	1,331,887.56	0.98847	JPMORGAN	1,316,533.56	4,717.10
83164LM81	SBA POOL #509383 FR	06/25/2038	4.2750	1,618,337.07	1,618,337.07	0.98924	JPMORGAN	1,600,927.00	5,765.33
83164LNV9	SBA POOL #509404 FR	08/25/2038	4.3500	4,725,872.47	4,725,872.47	0.98809	JPMORGAN	4,669,606.23	17,131.29
83164LPT2	SBA POOL #509434 FR	11/25/2038	4.4000	579,561.04	579,561.04	0.98513	JPMORGAN	570,942.97	2,125.06
83164LRF0	SBA POOL #509486	04/25/2039	4.4000	1,714,902.23	1,714,902.23	0.98497	JPMORGAN	1,689,125.53	6,287.97
83164LSF9	SBA POOL #509518	06/25/2039	4.4000	2,080,875.44	2,080,875.44	0.98491	JPMORGAN	2,049,466.71	7,629.88
83164LVF5	SBA POOL #509614	01/25/2040	4.4000	4,896,053.21	4,896,053.21	0.98469	JPMORGAN	4,821,099.53	17,952.20
83164LXC0	SBA POOL #509675	05/25/2040	4.4000	1,944,293.02	1,944,293.02	0.98457	JPMORGAN	1,914,298.41	7,129.07
83164LX22	SBA POOL #509697 FR	09/25/2040	4.4000	3,632,633.45	3,632,633.45	0.98446	JPMORGAN	3,576,171.43	13,319.66
83164LY96	SBA POOL #509736 FR	10/25/2040	4.4500	4,450,501.97	4,450,501.97	0.98654	JPMORGAN	4,390,580.41	16,503.94
83164LZW4	SBA POOL #509757	12/25/2040	4.4500	4,433,068.64	4,433,068.64	0.98649	JPMORGAN	4,373,186.75	16,439.30
83164L2Z3	SBA POOL #509792	02/25/2041	4.5000	714,550.62	714,550.62	0.98858	JPMORGAN	706,393.31	2,679.56
83164L3S8	SBA POOL #509809	03/25/2041	4.5000	2,749,816.42	2,749,816.42	0.98857	JPMORGAN	2,718,383.27	10,311.81
83164L4J7	SBA POOL #509825	04/25/2041	4.5000	3,671,688.39	3,671,688.39	0.98855	JPMORGAN	3,629,662.24	13,768.83

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83164L4M0	SBA POOL #509828	04/25/2041	4.5000	2,037,156.83	2,037,156.83	0.98855	JPMORGAN	2,013,839.53	7,639.34
83164L5Q0	SBA POOL #509855 FR	07/25/2041	4.5000	6,392,785.56	6,392,785.56	0.98851	JPMORGAN	6,319,332.45	23,972.95
83164L7H8	SBA POOL #509896 FR	10/25/2041	4.5000	1,903,856.00	1,903,856.00	0.98847	JPMORGAN	1,881,896.92	7,139.46
83164L5K3	SBA POOL #509850	11/25/2041	4.5000	3,400,902.62	3,400,902.62	0.98845	JPMORGAN	3,361,629.00	12,753.38
83164MA82	SBA POOL #509931	12/25/2041	4.5000	667,293.54	667,293.54	0.98844	JPMORGAN	659,578.29	2,502.35
83164MBL2	SBA POOL #509943	01/25/2042	4.5000	2,570,641.11	2,570,641.11	0.98842	JPMORGAN	2,540,880.80	9,639.90
83164MBK4	SBA POOL #509942	01/25/2042	4.5000	7,859,971.03	7,859,971.03	0.98842	JPMORGAN	7,768,976.15	29,474.89
83164MCB3	SBA POOL #509966	03/25/2042	4.5000	6,647,205.87	6,647,205.87	0.98840	JPMORGAN	6,570,065.05	24,927.02
83164MCD9	SBA POOL #509968	03/25/2042	4.5000	4,568,295.96	4,568,295.96	0.98840	JPMORGAN	4,515,280.89	17,131.11
83164MCX5	SBA POOL #509986	04/25/2042	4.5000	4,757,836.66	4,757,836.66	0.98838	JPMORGAN	4,702,555.36	17,841.89
83164MC64	SBA POOL #509993	05/25/2042	4.5000	3,600,434.16	3,600,434.16	0.98837	JPMORGAN	3,558,550.31	13,501.63
83164MBC2	SBA POOL #509935	07/25/2042	4.5000	6,148,877.62	6,148,877.62	0.98834	JPMORGAN	6,077,181.71	23,058.29
83164MD30	SBA POOL #510022	07/25/2042	4.5000	4,686,474.94	4,686,474.94	0.98834	JPMORGAN	4,631,830.64	17,574.28
83164MGH6	SBA POOL #510100	10/25/2042	4.5000	5,986,040.09	5,986,040.09	0.98691	JPMORGAN	5,907,658.88	22,447.65
83164MH69	SBA POOL #510153	03/25/2043	4.5000	10,918,411.34	10,918,411.34	0.98682	JPMORGAN	10,774,550.35	40,944.04
8316A0GC8	SBA POOL #530194	07/25/2047	4.7500	23,909,892.81	23,909,892.81	0.99770	JPMORGAN	23,854,995.70	94,643.33
8316A0HL7	SBA POOL #530234 FR	10/25/2047	4.7500	12,490,045.79	12,490,045.79	0.99772	JPMORGAN	12,461,605.96	49,439.76
8316A03C2	SBA POOL #530794	04/25/2050	4.4500	19,490,841.71	19,490,841.71	0.98202	JPMORGAN	19,140,396.38	72,278.54
8316A05D8	SBA POOL #530843	08/25/2050	4.5000	19,628,498.66	19,628,498.66	0.98461	JPMORGAN	19,326,416.07	73,606.87
8316A1AV0	SBA POOL #530919	09/25/2050	4.5000	30,663,559.95	30,663,559.95	0.98460	JPMORGAN	30,191,310.46	114,988.35
8316A1CZ9	SBA POOL #530987	12/25/2050	4.5000	22,094,922.00	22,094,922.00	0.99856	JPMORGAN	22,063,105.31	82,855.96
				272,659,522.31	272,659,522.31			269,920,982.04	1,029,710.08
AIP:		69,046.63							
Book + AIP:		272,728,568.94		SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	910,223.69	910,223.69	1.00982	5.23490000 JPMORGAN	919,160.27	3,970.77
				333,159,000.00	910,223.69				919,160.27	3,970.77
AIP:		0.00								
Book + AIP:		910,223.69	FNMA CMO							

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	0.99991	0.01913333		JPMORGAN	149,986,500.00	2,869,999.50
3130B6Z90	FHLB DEB	01/30/2026	4.1650	100,000,000.00	100,000,000.00	1.00035	0.01746986		JPMORGAN	100,034,700.00	1,746,986.00
3130B6VU7	FHLB DEB	02/27/2026	4.1000	100,000,000.00	100,000,000.00	1.00057	0.00056944		JPMORGAN	100,056,800.00	56,944.00
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	1.00098	0.01401556		JPMORGAN	150,146,550.00	2,102,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00309	0.01242500		JPMORGAN	150,462,900.00	1,863,750.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.99157	0.00180833		JPMORGAN	99,156,800.00	180,833.00
3130B8XQ0	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99936	0.00128556		JPMORGAN	99,936,400.00	128,556.00
3130B8XW7	FHLB DEB	07/01/2026	3.5600	100,000,000.00	100,000,000.00	0.99938	0.00118667		JPMORGAN	99,938,200.00	118,667.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00588	0.00000000		JPMORGAN	150,882,150.00	0.00
3130AWTQ3	FHLB DEB	09/11/2026	4.6250	50,000,000.00	50,338,607.25	1.00676	0.01413194		JPMORGAN	50,338,200.00	706,597.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,995,947.11	1.00291	0.00911111		JPMORGAN	50,145,450.00	455,555.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.99720	0.01139472		JPMORGAN	149,579,850.00	1,709,208.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.99384	0.00491667		JPMORGAN	99,384,300.00	491,667.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,888,168.34	1.01590	0.01081944		JPMORGAN	101,590,300.00	1,081,944.00
3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	100,941,367.34	1.01025	0.01271875		JPMORGAN	101,025,500.00	1,271,875.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	1.01271	0.00082250		JPMORGAN	151,906,950.00	123,375.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.01530	0.00171694		JPMORGAN	152,294,700.00	257,541.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	1.01410	0.01005000		JPMORGAN	152,115,000.00	1,507,500.00
				2,100,000,000.00	2,101,164,090.04					2,108,981,250.00	16,673,332.00
AIP:		218,402.78									
Book + AIP:		2,101,382,492.82	FHLB DEB								

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3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	1.00033	0.01044444	JPMORGAN		100,033,300.00	1,044,444.00
				100,000,000.00	100,000,000.00					100,033,300.00	1,044,444.00
AIP:		0.00									
Book + AIP:		100,000,000.00	FHLMC DEB								

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00095	0.02069444 JPMORGAN	150,141,750.00	3,104,166.00
3133ER2H3	FFCB DEB	02/03/2026	4.1250	100,000,000.00	99,989,647.94	1.00028	0.01695833 JPMORGAN	100,027,800.00	1,695,833.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00318	0.01255000 JPMORGAN	150,477,300.00	1,882,500.00
3133ETSG3	FFCB DEB	04/01/2026	4.1500	150,000,000.00	150,000,000.00	1.00107	0.01037500 JPMORGAN	150,160,500.00	1,556,250.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,989,696.56	1.00286	0.00884028 JPMORGAN	100,286,000.00	884,028.00
3133ETNG8	FFCB DEB	06/30/2026	4.0000	150,000,000.00	149,968,931.49	1.00152	0.00011111 JPMORGAN	150,228,300.00	16,666.50
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,091,926.86	1.00497	0.02196875 JPMORGAN	100,497,100.00	2,196,875.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,971,529.79	1.00735	0.01583333 JPMORGAN	151,102,350.00	2,374,999.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,998,771.98	1.00208	0.01270139 JPMORGAN	50,103,950.00	635,069.50
3133ETFS1	FFCB DEB	10/30/2026	3.7700	100,000,000.00	100,000,000.00	1.00135	0.00638806 JPMORGAN	100,134,500.00	638,806.00
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,907,876.38	1.00242	0.00211458 JPMORGAN	100,242,500.00	211,458.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.02181	0.01200000 JPMORGAN	153,271,650.00	1,800,000.00
3133ETGT8	FFCB DEB	02/01/2028	3.8000	50,000,000.00	50,000,000.00	1.00523	0.01583333 JPMORGAN	50,261,700.00	791,666.50
3133ETFH5	FFCB DEB	04/26/2028	3.8000	150,000,000.00	149,881,467.03	1.00380	0.00686111 JPMORGAN	150,569,850.00	1,029,166.50
3133ETHN0	FFCB DEB	05/22/2028	3.8750	100,000,000.00	99,785,182.48	1.00610	0.00419792 JPMORGAN	100,610,400.00	419,792.00
3133ETYR2	FFCB DEB	10/02/2028	3.4800	70,000,000.00	69,998,103.77	0.99755	0.01024667 JPMORGAN	69,828,640.00	717,266.90
3133ETXC6	FFCB DEB	11/01/2028	3.5600	50,000,000.00	50,000,000.00	0.99950	0.00593333 JPMORGAN	49,974,800.00	296,666.50
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,963,217.84	1.01549	0.01581250 JPMORGAN	50,774,450.00	790,625.00
3133ETFJ1	FFCB DEB	03/29/2029	3.8600	50,000,000.00	50,000,000.00	1.00800	0.00986444 JPMORGAN	50,400,200.00	493,222.00
3133ETDY0	FFCB DEB	04/23/2029	3.8750	100,000,000.00	99,965,273.10	1.00619	0.00731944 JPMORGAN	100,618,700.00	731,944.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,589,911.17	1.01627	0.01718750 JPMORGAN	101,626,900.00	1,718,750.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,942,165.00	0.99595	0.01079167 JPMORGAN	99,594,500.00	1,079,167.00
3133ETH26	FFCB DEB	10/01/2029	3.6250	150,000,000.00	150,000,000.00	0.99931	0.00765278 JPMORGAN	149,896,650.00	1,147,917.00

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3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,831,647.86	1.00705	0.00731944 JPMORGAN	100,705,000.00	731,944.00
				2,520,000,000.00	2,519,875,349.25			2,531,535,490.00	26,944,778.90
AIP:		0.00							
Book + AIP:		2,519,875,349.25	FFCB DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99977	0.03629167	JPMORGAN	149,965,650.00	5,443,750.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,997,559.07	1.00020	0.01845944	JPMORGAN	50,010,100.00	922,972.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.99439	0.00221667	JPMORGAN	99,439,000.00	221,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	1.00007	0.01404861	JPMORGAN	150,011,100.00	2,107,291.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	1.00056	0.01107500	JPMORGAN	150,084,450.00	1,661,250.00
4581X0DV7	IADB DEB	04/20/2026	0.8750	150,000,000.00	148,657,918.32	0.99136	0.00172569	JPMORGAN	148,704,150.00	258,853.50
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	1.00100	0.00000000	JPMORGAN	150,149,550.00	0.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.99200	0.00000000	JPMORGAN	99,200,000.00	0.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99997	0.00000000	JPMORGAN	99,997,400.00	0.00
459058LK7	IBRD DEB	08/27/2026	4.0000	50,000,000.00	49,969,494.92	1.00199	0.01377778	JPMORGAN	50,099,350.00	688,889.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.99922	0.01226667	JPMORGAN	149,882,250.00	1,840,000.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	1.00333	0.01162500	JPMORGAN	150,498,750.00	1,743,750.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,991,375.00	1.00886	0.01612500	JPMORGAN	100,885,900.00	1,612,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	1.00755	0.01470139	JPMORGAN	100,754,600.00	1,470,139.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.01003	0.01142500	JPMORGAN	151,504,650.00	1,713,750.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.01603	0.00000000	JPMORGAN	50,801,550.00	0.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	1.00020	0.01366944	JPMORGAN	100,020,200.00	1,366,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.99746	0.01133667	JPMORGAN	99,745,900.00	1,133,667.00
45950VTB2	IFC DEB	03/15/2028	4.4750	40,000,000.00	40,311,695.65	1.01861	0.01006875	JPMORGAN	40,744,280.00	402,750.00
45950VUQ7	IFC DEB	04/03/2028	4.0000	150,000,000.00	150,000,000.00	1.00973	0.00977778	JPMORGAN	151,458,750.00	1,466,667.00
459058LT8	IBRD DEB	05/05/2028	3.6250	200,000,000.00	198,178,626.60	0.99663	0.00563889	JPMORGAN	199,326,200.00	1,127,778.00
45950VUR5	IFC DEB	07/03/2028	3.9910	100,000,000.00	100,000,000.00	1.00938	0.01973328	JPMORGAN	100,938,200.00	1,973,328.00
45906M6G1	IBRD DEB	09/29/2028	3.6000	50,000,000.00	49,919,610.31	0.98686	0.00920000	JPMORGAN	49,342,850.00	460,000.00
45818WGK6	IADB DEB	10/02/2028	3.5600	150,000,000.00	150,000,000.00	1.00009	0.00909778	JPMORGAN	150,013,200.00	1,364,667.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest					
45950VUT1	IFC DEB	12/01/2028	3.6250	150,000,000.00	150,000,000.00	1.00169	0.00845833		JPMORGAN	150,252,750.00	1,268,749.50					
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	1.01636	0.01082833		JPMORGAN	152,454,150.00	1,624,249.50					
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,746,639.64	1.01994	0.02113194		JPMORGAN	101,994,300.00	2,113,194.00					
45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.99675	0.01106350		JPMORGAN	149,511,750.00	1,659,525.00					
45950VUE4	IFC DEB	01/02/2030	4.5000	150,000,000.00	150,000,000.00	1.04203	0.02237500		JPMORGAN	156,304,950.00	3,356,250.00					
459058KQ5	IBRD DEB	02/14/2030	3.8750	100,000,000.00	97,768,961.54	1.00591	0.01474653		JPMORGAN	100,590,900.00	1,474,653.00					
4581X0ES3	IADB DEB	02/15/2030	4.5000	100,000,000.00	101,587,799.78	1.02958	0.01700000		JPMORGAN	102,957,700.00	1,700,000.00					
45818WGE0	IADB DEB	03/01/2030	4.0200	150,000,000.00	150,000,000.00	1.01074	0.01340000		JPMORGAN	151,611,000.00	2,010,000.00					
459058LY7	IBRD DEB	10/28/2030	3.5000	150,000,000.00	149,296,950.15	0.98868	0.00612500		JPMORGAN	148,301,850.00	918,750.00					
				3,940,000,000.00	3,935,426,630.98						45,105,985.00					
AIP:				240,000.00												
Book + AIP:				3,935,666,630.98	SUPRANAT'L DEB											

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3136GAFD6	FNMA DEB CL	01/02/2026	4.5200	150,000,000.00	150,000,000.00	1.00000	0.01117444	JPMORGAN	150,000,000.00	1,676,166.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00416	0.00833333	JPMORGAN	150,624,000.00	1,249,999.50
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	1.01265	0.00378333	JPMORGAN	151,898,100.00	567,499.50
3136GAJA8	FNMA DEB CL	06/01/2028	4.2500	150,000,000.00	150,000,000.00	1.00145	0.00354167	JPMORGAN	150,217,050.00	531,250.50
3136GASC4	FNMA DEB-CL	08/28/2028	3.8000	150,000,000.00	150,000,000.00	0.99880	0.01161111	JPMORGAN	149,820,000.00	1,741,666.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	1.01187	0.01124861	JPMORGAN	151,780,200.00	1,687,291.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.01642	0.01241056	JPMORGAN	152,462,700.00	1,861,584.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00714	0.00962194	JPMORGAN	201,428,400.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	1.00573	0.00000000	JPMORGAN	150,858,750.00	0.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	1.00246	0.00814583	JPMORGAN	150,368,250.00	1,221,874.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	1.00735	0.00470722	JPMORGAN	151,102,350.00	706,083.00
3130B6S80	FHLB DEB CL	11/27/2029	4.5500	150,000,000.00	150,000,000.00	1.00310	0.00429722	JPMORGAN	150,464,550.00	644,583.00
45906M6A4	IBRD DEB CL	02/12/2030	4.6250	150,000,000.00	150,000,000.00	1.00122	0.01785764	JPMORGAN	150,182,700.00	2,678,646.00
45950VUN4	IFC DEB CL	03/12/2030	4.3800	100,000,000.00	100,000,000.00	1.00913	0.03504000	JPMORGAN	100,913,200.00	3,504,000.00
3134HBLC3	FHLMC DEB CL	03/26/2030	4.5500	150,000,000.00	150,000,000.00	1.00054	0.01200694	JPMORGAN	150,080,400.00	1,801,041.00
3136GAJE0	FNMA DEB CL	06/28/2030	4.2000	150,000,000.00	150,000,000.00	1.00655	0.00011667	JPMORGAN	150,982,200.00	17,500.50
3136GATQ2	FNMA DEB CL	09/30/2030	4.0300	150,000,000.00	150,000,000.00	0.99720	0.01018694	JPMORGAN	149,580,300.00	1,528,041.00
3136GAWJ4	FNMA DEB CL	10/02/2030	4.1250	150,000,000.00	150,000,000.00	0.99925	0.01019792	JPMORGAN	149,887,050.00	1,529,688.00
3134HB7D7	FHLMC DEB CL	11/19/2030	4.3750	150,000,000.00	150,000,000.00	0.99985	0.00510417	JPMORGAN	149,978,100.00	765,625.50
				2,850,000,000.00	2,850,000,000.00				2,862,628,300.00	25,636,928.00
AIP:			0.00							
Book + AIP:			2,850,000,000.00	CALLABLE DEB						

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313385RG3	FHLB DN	01/02/2026	0.0000	550,000,000.00	537,606,736.11	1.00000 JPMORGAN	550,000,000.00
313385RP3	FHLB DN	01/09/2026	0.0000	100,000,000.00	98,264,861.12	0.99930 JPMORGAN	99,930,000.00
313385RT5	FHLB DN	01/13/2026	0.0000	600,000,000.00	589,911,666.68	0.99873 JPMORGAN	599,239,200.00
313385SD9	FHLB DN	01/23/2026	0.0000	300,000,000.00	293,389,388.90	0.99790 JPMORGAN	299,370,000.00
313385SG2	FHLB DN	01/26/2026	0.0000	400,000,000.00	391,209,388.88	0.99760 JPMORGAN	399,040,000.00
313385SJ6	FHLB DN	01/28/2026	0.0000	300,000,000.00	293,552,027.78	0.99740 JPMORGAN	299,220,000.00
313385SL1	FHLB DN	01/30/2026	0.0000	800,000,000.00	781,885,000.00	0.99720 JPMORGAN	797,760,000.00
313385SP2	FHLB DN	02/02/2026	0.0000	100,000,000.00	97,385,625.00	0.99686 JPMORGAN	99,686,000.00
313385SW7	FHLB DN	02/09/2026	0.0000	100,000,000.00	98,019,055.56	0.99615 JPMORGAN	99,615,000.00
313385SX5	FHLB DN	02/10/2026	0.0000	300,000,000.00	294,412,597.22	0.99605 JPMORGAN	298,815,000.00
313385TA4	FHLB DN	02/13/2026	0.0000	400,000,000.00	392,386,819.44	0.99574 JPMORGAN	398,296,000.00
313385TL0	FHLB DN	02/23/2026	0.0000	200,000,000.00	196,130,513.88	0.99473 JPMORGAN	198,946,000.00
313385TM8	FHLB DN	02/24/2026	0.0000	100,000,000.00	99,268,222.22	0.99463 JPMORGAN	99,463,000.00
313385TP1	FHLB DN	02/26/2026	0.0000	700,000,000.00	686,875,611.10	0.99442 JPMORGAN	696,094,000.00
313385TQ9	FHLB DN	02/27/2026	0.0000	1,050,000,000.00	1,019,424,999.99	0.99432 JPMORGAN	1,044,036,000.00
313385TT3	FHLB DN	03/02/2026	0.0000	200,000,000.00	195,626,166.66	0.99402 JPMORGAN	198,804,000.00
313385TX4	FHLB DN	03/06/2026	0.0000	100,000,000.00	98,568,888.88	0.99360 JPMORGAN	99,360,000.00
313385UB0	FHLB DN	03/10/2026	0.0000	700,000,000.00	688,219,694.44	0.99319 JPMORGAN	695,233,000.00
313385UQ7	FHLB DN	03/23/2026	0.0000	100,000,000.00	98,408,194.44	0.99187 JPMORGAN	99,187,000.00
313385UT1	FHLB DN	03/26/2026	0.0000	300,000,000.00	293,157,041.68	0.99156 JPMORGAN	297,468,000.00
313385UU8	FHLB DN	03/27/2026	0.0000	200,000,000.00	196,284,736.12	0.99146 JPMORGAN	198,292,000.00
313385UZ7	FHLB DN	04/01/2026	0.0000	800,000,000.00	786,550,222.22	0.99095 JPMORGAN	792,760,000.00
313385VG8	FHLB DN	04/08/2026	0.0000	150,000,000.00	147,298,437.51	0.99024 JPMORGAN	148,536,000.00
313385VY9	FHLB DN	04/24/2026	0.0000	600,000,000.00	589,916,347.22	0.98861 JPMORGAN	593,166,000.00
313385WF9	FHLB DN	05/01/2026	0.0000	350,000,000.00	344,884,458.33	0.98790 JPMORGAN	345,765,000.00
313385WJ1	FHLB DN	05/04/2026	0.0000	850,000,000.00	838,595,222.23	0.98760 JPMORGAN	839,460,000.00

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313385WN2	FHLB DN	05/08/2026	0.0000	400,000,000.00	393,606,750.00	0.98719 JPMORGAN	394,876,000.00
313385XH4	FHLB DN	05/27/2026	0.0000	600,000,000.00	589,775,375.00	0.98526 JPMORGAN	591,156,000.00
313385XN1	FHLB DN	06/01/2026	0.0000	600,000,000.00	590,507,819.44	0.98475 JPMORGAN	590,850,000.00
313385YU4	FHLB DN	07/01/2026	0.0000	450,000,000.00	440,286,083.34	0.98165 JPMORGAN	441,742,500.00
313385ZY5	FHLB DN	07/29/2026	0.0000	100,000,000.00	97,996,250.00	0.97998 JPMORGAN	97,997,600.00
313385F27	FHLB DN	09/09/2026	0.0000	100,000,000.00	97,569,208.34	0.97624 JPMORGAN	97,623,600.00
313385F43	FHLB DN	09/11/2026	0.0000	100,000,000.00	97,550,291.66	0.97605 JPMORGAN	97,604,600.00
313385H82	FHLB DN	10/01/2026	0.0000	300,000,000.00	292,108,194.46	0.97272 JPMORGAN	291,816,000.00
				13,000,000,000.00	12,746,631,895.85		12,891,207,500.00
AIP:		0.00					
Book + AIP:		12,746,631,895.85	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397SG7	FHLMC DN	01/26/2026	0.0000	100,000,000.00	97,951,180.56	0.99760 JPMORGAN	99,760,000.00
313397SJ1	FHLMC DN	01/28/2026	0.0000	100,000,000.00	97,931,083.34	0.99740 JPMORGAN	99,740,000.00
313397SL6	FHLMC DN	01/30/2026	0.0000	400,000,000.00	391,954,861.12	0.99720 JPMORGAN	398,880,000.00
313397SZ5	FHLMC DN	02/12/2026	0.0000	100,000,000.00	99,349,097.22	0.99584 JPMORGAN	99,584,000.00
313397TL5	FHLMC DN	02/23/2026	0.0000	100,000,000.00	98,119,833.34	0.99473 JPMORGAN	99,473,000.00
313397TM3	FHLMC DN	02/24/2026	0.0000	100,000,000.00	99,230,000.00	0.99463 JPMORGAN	99,463,000.00
313397TP6	FHLMC DN	02/26/2026	0.0000	400,000,000.00	392,249,166.66	0.99442 JPMORGAN	397,768,000.00
313397TQ4	FHLMC DN	02/27/2026	0.0000	200,000,000.00	195,268,930.56	0.99432 JPMORGAN	198,864,000.00
313397TT8	FHLMC DN	03/02/2026	0.0000	100,000,000.00	98,085,694.44	0.99402 JPMORGAN	99,402,000.00
313397UB5	FHLMC DN	03/10/2026	0.0000	500,000,000.00	493,369,111.10	0.99319 JPMORGAN	496,595,000.00
313397UJ8	FHLMC DN	03/17/2026	0.0000	100,000,000.00	99,063,194.44	0.99248 JPMORGAN	99,248,000.00
313397UT6	FHLMC DN	03/26/2026	0.0000	100,000,000.00	99,011,041.66	0.99156 JPMORGAN	99,156,000.00
313397UZ2	FHLMC DN	04/01/2026	0.0000	300,000,000.00	296,861,861.10	0.99095 JPMORGAN	297,285,000.00
313397VY4	FHLMC DN	04/24/2026	0.0000	100,000,000.00	98,907,500.00	1.00000 JPMORGAN	100,000,000.00
313397XH9	FHLMC DN	05/27/2026	0.0000	100,000,000.00	98,609,625.00	1.00000 JPMORGAN	100,000,000.00
313397XN6	FHLMC DN	06/01/2026	0.0000	150,000,000.00	144,392,708.34	0.98475 JPMORGAN	147,712,500.00
313397YU9	FHLMC DN	07/01/2026	0.0000	100,000,000.00	98,291,222.22	0.98270 JPMORGAN	98,270,000.00
				3,050,000,000.00	2,998,646,111.10		3,031,200,500.00
AIP:		0.00					
Book + AIP:		2,998,646,111.10	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589RP0	FNMA DN	01/09/2026	0.0000	100,000,000.00	99,893,361.12	0.99930 JPMORGAN	99,930,000.00
313589TP8	FNMA DN	02/26/2026	0.0000	300,000,000.00	295,110,125.00	0.99442 JPMORGAN	298,326,000.00
313589UB7	FNMA DN	03/10/2026	0.0000	200,000,000.00	198,340,138.88	0.99319 JPMORGAN	198,638,000.00
313589UZ4	FNMA DN	04/01/2026	0.0000	100,000,000.00	98,966,041.66	0.99095 JPMORGAN	99,095,000.00
				700,000,000.00	692,309,666.66		695,989,000.00

AIP: 0.00

Book + AIP: 692,309,666.66 FNMA DN

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313SD1	FFCB DN	01/23/2026	0.0000	100,000,000.00	97,727,666.66	0.99790 JPMORGAN	99,790,000.00
313313SG4	FFCB DN	01/26/2026	0.0000	100,000,000.00	97,985,000.00	0.99760 JPMORGAN	99,760,000.00
313313SJ8	FFCB DN	01/28/2026	0.0000	100,000,000.00	97,962,611.12	0.99740 JPMORGAN	99,740,000.00
313313SL3	FFCB DN	01/30/2026	0.0000	300,000,000.00	293,665,027.78	0.99720 JPMORGAN	299,160,000.00
313313SP4	FFCB DN	02/02/2026	0.0000	100,000,000.00	96,017,500.00	0.99686 JPMORGAN	99,686,000.00
313313SW9	FFCB DN	02/09/2026	0.0000	200,000,000.00	196,748,194.44	0.99615 JPMORGAN	199,230,000.00
313313TL2	FFCB DN	02/23/2026	0.0000	100,000,000.00	98,349,777.78	0.99473 JPMORGAN	99,473,000.00
313313TP3	FFCB DN	02/26/2026	0.0000	200,000,000.00	195,933,138.88	0.99442 JPMORGAN	198,884,000.00
313313TQ1	FFCB DN	02/27/2026	0.0000	300,000,000.00	292,654,055.56	0.99432 JPMORGAN	298,296,000.00
313313TT5	FFCB DN	03/02/2026	0.0000	100,000,000.00	98,259,333.34	0.99402 JPMORGAN	99,402,000.00
313313UB2	FFCB DN	03/10/2026	0.0000	100,000,000.00	98,206,833.34	0.99319 JPMORGAN	99,319,000.00
313313UQ9	FFCB DN	03/23/2026	0.0000	100,000,000.00	98,016,388.88	0.99187 JPMORGAN	99,187,000.00
313313UU0	FFCB DN	03/27/2026	0.0000	200,000,000.00	195,971,055.54	0.99146 JPMORGAN	198,292,000.00
313313UX4	FFCB DN	03/30/2026	0.0000	200,000,000.00	195,873,777.78	0.99116 JPMORGAN	198,232,000.00
313313UZ9	FFCB DN	04/01/2026	0.0000	200,000,000.00	195,516,361.12	0.99095 JPMORGAN	198,190,000.00
313313VB1	FFCB DN	04/03/2026	0.0000	150,000,000.00	147,429,791.67	0.99075 JPMORGAN	148,612,500.00
313313VG0	FFCB DN	04/08/2026	0.0000	200,000,000.00	196,425,250.00	0.99024 JPMORGAN	198,048,000.00
313313WF1	FFCB DN	05/01/2026	0.0000	500,000,000.00	493,136,833.36	0.98790 JPMORGAN	493,950,000.00
313313WJ3	FFCB DN	05/04/2026	0.0000	100,000,000.00	98,327,083.34	0.98760 JPMORGAN	98,760,000.00
313313WN4	FFCB DN	05/08/2026	0.0000	250,000,000.00	246,425,875.01	0.98719 JPMORGAN	246,797,500.00
313313XH6	FFCB DN	05/27/2026	0.0000	200,000,000.00	196,014,555.56	0.98526 JPMORGAN	197,052,000.00
313313XK9	FFCB DN	05/29/2026	0.0000	200,000,000.00	196,886,250.00	0.98506 JPMORGAN	197,012,000.00
313313XN3	FFCB DN	06/01/2026	0.0000	100,000,000.00	98,428,333.34	0.98475 JPMORGAN	98,475,000.00
313313XV5	FFCB DN	06/08/2026	0.0000	100,000,000.00	98,471,111.12	0.98469 JPMORGAN	98,468,500.00
313313YS1	FFCB DN	06/29/2026	0.0000	200,000,000.00	196,441,305.56	0.98185 JPMORGAN	196,370,000.00

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313313ZY7	FFCB DN	07/29/2026	0.0000	100,000,000.00	98,028,333.34	0.99994 JPMORGAN	99,994,000.00
				4,500,000,000.00	4,414,901,444.52		4,460,180,500.00
AIP:		0.00					
Book + AIP:		4,414,901,444.52	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053RG1	IBRD DN	01/02/2026	0.0000	100,000,000.00	97,188,888.88	1.00000 JPMORGAN	100,000,000.00
459053RP1	IBRD DN	01/09/2026	0.0000	400,000,000.00	392,173,847.22	0.99930 JPMORGAN	399,720,000.00
459053RT3	IBRD DN	01/13/2026	0.0000	100,000,000.00	97,858,000.00	0.99890 JPMORGAN	99,890,000.00
459053SG0	IBRD DN	01/26/2026	0.0000	200,000,000.00	195,632,000.00	0.99760 JPMORGAN	199,520,000.00
459053SJ4	IBRD DN	01/28/2026	0.0000	400,000,000.00	391,690,638.90	0.99740 JPMORGAN	398,960,000.00
459053SL9	IBRD DN	01/30/2026	0.0000	700,000,000.00	684,851,250.00	0.99720 JPMORGAN	698,040,000.00
459053SX3	IBRD DN	02/10/2026	0.0000	100,000,000.00	98,452,416.66	0.99605 JPMORGAN	99,605,000.00
459053TA2	IBRD DN	02/13/2026	0.0000	200,000,000.00	196,789,027.76	0.99574 JPMORGAN	199,148,000.00
459053TL8	IBRD DN	02/23/2026	0.0000	100,000,000.00	98,349,777.78	0.99473 JPMORGAN	99,473,000.00
459053TP9	IBRD DN	02/26/2026	0.0000	500,000,000.00	492,234,361.10	0.99442 JPMORGAN	497,210,000.00
459053TQ7	IBRD DN	02/27/2026	0.0000	800,000,000.00	778,428,472.22	0.99432 JPMORGAN	795,456,000.00
459053TT1	IBRD DN	03/02/2026	0.0000	150,000,000.00	147,527,250.00	0.99402 JPMORGAN	149,103,000.00
459053TX2	IBRD DN	03/06/2026	0.0000	100,000,000.00	98,725,777.78	0.99360 JPMORGAN	99,360,000.00
459053UB8	IBRD DN	03/10/2026	0.0000	650,000,000.00	638,676,013.90	0.99319 JPMORGAN	645,573,500.00
459053US1	IBRD DN	03/25/2026	0.0000	100,000,000.00	97,326,666.66	0.99166 JPMORGAN	99,166,000.00
459053UX0	IBRD DN	03/30/2026	0.0000	300,000,000.00	293,455,722.22	0.99116 JPMORGAN	297,348,000.00
459053UZ5	IBRD DN	04/01/2026	0.0000	650,000,000.00	631,117,111.11	0.99095 JPMORGAN	644,117,500.00
459053WF7	IBRD DN	05/01/2026	0.0000	200,000,000.00	196,932,888.88	0.98790 JPMORGAN	197,580,000.00
459053WJ9	IBRD DN	05/04/2026	0.0000	100,000,000.00	98,354,222.22	0.98760 JPMORGAN	98,760,000.00
459053WN0	IBRD DN	05/08/2026	0.0000	100,000,000.00	98,258,361.12	0.98719 JPMORGAN	98,719,000.00
459053XH2	IBRD DN	05/27/2026	0.0000	300,000,000.00	294,622,055.56	0.98526 JPMORGAN	295,578,000.00
459053XK5	IBRD DN	05/29/2026	0.0000	100,000,000.00	97,885,888.88	0.98506 JPMORGAN	98,506,000.00
459053YU2	IBRD DN	07/01/2026	0.0000	100,000,000.00	97,737,500.00	0.98165 JPMORGAN	98,165,000.00
				6,450,000,000.00	6,314,268,138.85		6,408,998,000.00
AIP:		0.00					
Book + AIP:		6,314,268,138.85	IBRD DN				

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459515RS3	IFC DN	01/12/2026	0.0000	100,000,000.00	99,439,083.34	0.99900 JPMORGAN	99,900,000.00
459515SJ2	IFC DN	01/28/2026	0.0000	100,000,000.00	97,733,111.12	0.99740 JPMORGAN	99,740,000.00
459515SW3	IFC DN	02/09/2026	0.0000	250,000,000.00	246,803,041.65	0.99615 JPMORGAN	249,037,500.00
459515TT9	IFC DN	03/02/2026	0.0000	150,000,000.00	148,140,624.99	0.99402 JPMORGAN	149,103,000.00
459515UZ3	IFC DN	04/01/2026	0.0000	200,000,000.00	196,953,250.00	0.99095 JPMORGAN	198,190,000.00
459515VG4	IFC DN	04/08/2026	0.0000	100,000,000.00	98,869,000.00	0.99024 JPMORGAN	99,024,000.00
459515VY5	IFC DN	04/24/2026	0.0000	100,000,000.00	98,339,500.00	0.98861 JPMORGAN	98,861,000.00
459515WB4	IFC DN	04/27/2026	0.0000	100,000,000.00	98,313,333.34	0.98831 JPMORGAN	98,831,000.00
459515WF5	IFC DN	05/01/2026	0.0000	150,000,000.00	147,793,944.44	0.98790 JPMORGAN	148,185,000.00
459515WJ7	IFC DN	05/04/2026	0.0000	100,000,000.00	98,538,166.66	0.98760 JPMORGAN	98,760,000.00
				1,350,000,000.00	1,330,923,055.54		1,339,631,500.00
AIP:		0.00					
Book + AIP:		1,330,923,055.54	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LSW1	IADB DN	02/09/2026	0.0000	100,000,000.00	99,136,722.22	0.99615 JPMORGAN	99,615,000.00
45818LSX9	IADB DN	02/10/2026	0.0000	100,000,000.00	99,136,722.22	0.99605 JPMORGAN	99,605,000.00
45818LUZ1	IADN DN	04/01/2026	0.0000	50,000,000.00	49,391,666.67	0.99095 JPMORGAN	49,547,500.00
				250,000,000.00	247,665,111.11		248,767,500.00
AIP:		0.00					
Book + AIP:		247,665,111.11	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	3.8200	1.000351920 MESIROW	100,035,191.97	2,143,750.00
06054RD66	BOFA BN	07/01/2026	09/19/2025	3.9500	100,000,000.00	100,000,000.00	3.9200	0.999927365 MESIROW	99,992,736.46	1,141,111.11
					200,000,000.00	200,000,000.00			200,027,928.43	3,284,861.11
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
69347DEK0	PNC BANK CD	01/23/2026	10/17/2025	3.8960	100,000,000.00	100,000,000.00	3.8400	1.000014886 MESIROW	100,001,488.62	822,488.89
06051WUY8	BOFA CD	02/02/2026	04/22/2025	4.1700	100,000,000.00	100,000,000.00	3.9000	1.000137528 MESIROW	100,013,752.81	2,942,166.67
05612B3B8	BMO BANK CD	02/09/2026	08/08/2025	4.2700	50,000,000.00	50,000,000.00	3.9000	1.000326289 MESIROW	50,016,314.47	865,861.11
05612B3C6	BMO BANK CD	02/27/2026	08/08/2025	4.2600	50,000,000.00	50,000,000.00	3.9000	1.000460473 MESIROW	50,023,023.66	863,833.33
95001KTA2	WELLS FGO CD	02/27/2026	05/23/2025	4.3200	100,000,000.00	100,000,000.00	3.9000	1.000496690 MESIROW	100,049,668.99	2,676,000.00
06051WWD2	BOFA CD	03/23/2026	09/10/2025	4.0700	100,000,000.00	100,000,000.00	3.8900	1.000290641 MESIROW	100,029,064.05	1,277,527.78
06051WUG7	BOFA CD	04/01/2026	04/09/2025	4.2000	100,000,000.00	100,000,000.00	3.9100	1.000416438 MESIROW	100,041,643.81	3,115,000.00
06051WWT7	BOFA CD	04/24/2026	10/02/2025	3.9700	100,000,000.00	100,000,000.00	3.9100	1.000064380 MESIROW	100,006,437.97	1,003,527.78
95001KTQ7	WELLS FGO CD	06/01/2026	09/16/2025	3.8500	100,000,000.00	100,000,000.00	3.9000	0.999609477 MESIROW	99,960,947.68	1,144,305.56
95001KTW4	WELLS FGO CD	07/01/2026	10/02/2025	3.8000	100,000,000.00	100,000,000.00	3.9600	0.999023746 MESIROW	99,902,374.62	960,555.56
46657V6S4	JPM CHASE CD CL	07/09/2026	07/09/2025	4.1850	100,000,000.00	100,000,000.00	3.9600	1.000740492 MESIROW	100,074,049.18	2,046,000.00
61776NVL4	MORG STAN PRIV CD	07/23/2026	07/23/2025	4.1000	100,000,000.00	100,000,000.00	3.9600	1.000369211 MESIROW	100,036,921.15	1,845,000.00
95001KUA0	WELLS FGO CD	07/29/2026	10/16/2025	3.7300	100,000,000.00	100,000,000.00	3.9600	0.998515437 MESIROW	99,851,543.68	797,805.56
95001KTN4	WELLS FGO CD	09/01/2026	09/12/2025	3.7600	100,000,000.00	100,000,000.00	3.9000	0.998781873 MESIROW	99,878,187.27	1,159,333.33
95001CTX2	WELLS FGO CD	10/01/2026	10/06/2025	3.7500	100,000,000.00	100,000,000.00	3.9100	0.998560634 MESIROW	99,856,063.44	906,250.00
95001KUC6	WELLS FGO CD	11/02/2026	11/13/2025	3.6500	100,000,000.00	100,000,000.00	3.9300	0.997544132 MESIROW	99,754,413.24	496,805.56
AIP:	0.00				1,500,000,000.00	1,500,000,000.00			1,499,495,894.64	22,922,461.13
Book + AIP:	1,500,000,000.00				CD DOMESTIC					

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60701A4T7	MIZUHO YCD	01/02/2026	12/23/2025	3.7000	100,000,000.00	100,000,000.00	3.7700	0.999997959 MESIROW	99,999,795.89	92,500.00
65603BEJ4	NORINCHUK YCD	01/02/2026	12/02/2025	3.8900	100,000,000.00	100,000,000.00	3.7700	1.000002994 MESIROW	100,000,299.35	324,166.67
63307UQP9	NB CANADA YCD	01/02/2026	05/02/2025	4.1300	100,000,000.00	100,000,000.00	3.7700	1.000007068 MESIROW	100,000,706.79	2,799,222.22
90275DUJ7	UBS YCD	01/02/2026	04/01/2025	4.2500	100,000,000.00	100,000,000.00	3.7700	1.000009932 MESIROW	100,000,993.25	3,246,527.78
60701A5B5	MIZUHO YCD	01/09/2026	12/29/2025	3.7200	100,000,000.00	100,000,000.00	3.7700	0.999988639 MESIROW	99,998,863.87	31,000.00
13606DRM6	CIBC YCD	01/09/2026	12/24/2025	3.7000	100,000,000.00	100,000,000.00	3.7700	0.999983769 MESIROW	99,998,376.92	82,222.22
86959TRJ7	SVENSKA YCD	01/09/2026	10/01/2025	3.9700	100,000,000.00	100,000,000.00	3.7700	1.000035915 MESIROW	100,003,591.46	1,014,555.56
89115DHH2	TORONTO YCD	01/09/2026	12/08/2025	3.8300	100,000,000.00	100,000,000.00	3.7700	1.000011185 MESIROW	100,001,118.48	255,333.33
05252WXE8	ANZ YCD	01/09/2026	07/03/2025	4.1300	100,000,000.00	100,000,000.00	3.7700	1.000062455 MESIROW	100,006,245.53	2,087,944.44
13606DLW0	CIBC YCD	01/09/2026	07/08/2025	4.3600	50,000,000.00	50,000,000.00	3.7700	1.000113057 MESIROW	50,005,652.86	1,071,833.33
06367DRR8	MONTREAL YCD	01/23/2026	07/14/2025	4.3800	100,000,000.00	100,000,000.00	3.7700	1.000324099 MESIROW	100,032,409.87	2,080,500.00
13606DRF1	CIBC YCD	01/23/2026	12/17/2025	3.7800	50,000,000.00	50,000,000.00	3.7700	1.000002477 MESIROW	50,000,123.84	78,750.00
63873TFV5	NATIXIS YCD	01/23/2026	09/16/2025	4.0700	100,000,000.00	100,000,000.00	3.7700	1.000155106 MESIROW	100,015,510.60	1,209,694.44
55381BNQ7	MUFG BK YCD	01/26/2026	10/16/2025	4.0200	100,000,000.00	100,000,000.00	3.7700	1.000150706 MESIROW	100,015,070.56	859,833.33
4823TDK34	KBC YCD	01/26/2026	10/02/2025	4.0400	100,000,000.00	100,000,000.00	3.7700	1.000160344 MESIROW	100,016,034.40	1,021,222.22
63307UQQ7	NB CANADA YCD	01/28/2026	06/10/2025	4.3200	100,000,000.00	100,000,000.00	3.7700	1.000341977 MESIROW	100,034,197.66	2,460,000.00
20271EM97	CB AUS YCD	01/28/2026	01/30/2025	4.2500	100,000,000.00	100,000,000.00	3.7700	1.000247144 MESIROW	100,024,714.37	3,966,666.67
83369XY93	SOC GEN YCD	01/28/2026	07/01/2025	4.2800	100,000,000.00	100,000,000.00	3.7700	1.000319743 MESIROW	100,031,974.28	2,187,555.56
22536WME3	CIC YCD	01/30/2026	07/14/2025	4.3600	100,000,000.00	100,000,000.00	3.7700	1.000411134 MESIROW	100,041,113.41	2,071,000.00
65603BDP1	NORINCHUK YCD	01/30/2026	11/04/2025	4.0200	100,000,000.00	100,000,000.00	3.7700	1.000181169 MESIROW	100,018,116.94	647,666.67
89115DVL7	TORONTO YCD	01/30/2026	09/09/2025	4.0500	100,000,000.00	100,000,000.00	3.7700	1.000186042 MESIROW	100,018,604.17	1,282,500.00
86564TFX6	SUMI TRUST YCD	01/30/2026	10/02/2025	4.0300	100,000,000.00	100,000,000.00	3.7700	1.000177967 MESIROW	100,017,796.68	1,018,694.44
55381BPZ5	MUFG BK YCD	01/30/2026	11/24/2025	3.9800	100,000,000.00	100,000,000.00	3.7700	1.000155935 MESIROW	100,015,593.46	420,111.11
78015JNL7	RB CANADA YCD	01/30/2026	09/11/2025	4.0400	100,000,000.00	100,000,000.00	3.7700	1.000178786 MESIROW	100,017,878.60	1,256,888.89

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13606DPW6	CIBC YCD	01/30/2026	11/06/2025	3.9600	100,000,000.00	100,000,000.00	3.7700	1.000133941 MESIROW	100,013,394.12	616,000.00
22536JW43	CR AG CIB YCD	02/06/2026	11/04/2025	3.9000	100,000,000.00	100,000,000.00	3.7600	1.000115939 MESIROW	100,011,593.87	628,333.33
86564TGX5	SUMI TRUST YCD	02/13/2026	10/31/2025	4.0300	100,000,000.00	100,000,000.00	3.7600	1.000290027 MESIROW	100,029,002.67	694,055.56
89115DXQ4	TORONTO YCD	02/13/2026	09/26/2025	4.0500	100,000,000.00	100,000,000.00	3.7600	1.000296050 MESIROW	100,029,605.00	1,091,250.00
55381BPK8	MUFG BK YCD	02/13/2026	11/05/2025	4.0000	100,000,000.00	100,000,000.00	3.7600	1.000257068 MESIROW	100,025,706.84	633,333.33
87019WV85	SWEDBANK YCD	02/23/2026	10/21/2025	3.8700	100,000,000.00	100,000,000.00	3.7600	1.000118444 MESIROW	100,011,844.36	774,000.00
83050YFP0	SE BANKEN YCD	02/23/2026	11/18/2025	3.9600	50,000,000.00	50,000,000.00	3.7600	1.000266179 MESIROW	50,013,308.95	242,000.00
4823TDP39	KBC YCD	02/23/2026	12/09/2025	3.8200	100,000,000.00	100,000,000.00	3.7600	1.000074412 MESIROW	100,007,441.16	244,055.56
65603BEY1	NORINCHUK YCD	02/24/2026	12/22/2025	3.8100	100,000,000.00	100,000,000.00	3.7600	1.000068644 MESIROW	100,006,864.38	105,833.33
86959TSG2	SVENSKA YCD	02/26/2026	11/19/2025	3.8900	100,000,000.00	100,000,000.00	3.7600	1.000174028 MESIROW	100,017,402.81	464,638.89
06418NHY1	SCOTIA YCD	02/27/2026	08/05/2025	4.1800	100,000,000.00	100,000,000.00	3.7600	1.000558678 MESIROW	100,055,867.80	1,730,055.56
05252WYG3	ANZ YCD	02/27/2026	08/11/2025	4.0700	100,000,000.00	100,000,000.00	3.7600	1.000392251 MESIROW	100,039,225.09	1,616,694.44
63873TET1	NATIXIS YCD	02/27/2026	08/01/2025	4.2500	100,000,000.00	100,000,000.00	3.7600	1.000664346 MESIROW	100,066,434.62	1,806,250.00
05973RFZ0	SANTANDER YCD	02/27/2026	07/28/2025	4.3700	100,000,000.00	100,000,000.00	3.7600	1.000847330 MESIROW	100,084,732.99	1,905,805.56
90275DVB3	UBS YCD	02/27/2026	06/25/2025	4.3400	100,000,000.00	100,000,000.00	3.7600	1.000777341 MESIROW	100,077,734.12	2,290,555.56
83369XYS1	SOC GEN YCD	02/27/2026	07/28/2025	4.3400	100,000,000.00	100,000,000.00	3.7600	1.000800885 MESIROW	100,080,088.53	1,892,722.22
53947B4D9	LLOYDS YCD	02/27/2026	08/08/2025	4.2400	100,000,000.00	100,000,000.00	3.7600	1.000653737 MESIROW	100,065,373.72	1,719,555.56
65558WMX3	NORDEA ABP YCD	02/27/2026	08/07/2025	4.1900	100,000,000.00	100,000,000.00	3.7600	1.000575550 MESIROW	100,057,555.03	1,710,916.67
22536WMS2	CIC YCD	02/27/2026	08/07/2025	4.2100	100,000,000.00	100,000,000.00	3.7600	1.000606546 MESIROW	100,060,654.63	1,719,083.33
78015JKU0	RB CANADA YCD	02/27/2026	08/11/2025	4.2100	100,000,000.00	100,000,000.00	3.7600	1.000609315 MESIROW	100,060,931.46	1,672,305.56
89115DQU3	TORONTO YCD	02/27/2026	08/06/2025	4.2500	100,000,000.00	100,000,000.00	3.7600	1.000667839 MESIROW	100,066,783.95	1,747,222.22
05593DHQ9	BNP YCD	02/27/2026	06/30/2025	4.2900	100,000,000.00	100,000,000.00	3.7600	1.000703731 MESIROW	100,070,373.09	2,204,583.33
06367DS71	MONTREAL YCD	02/27/2026	08/11/2025	4.2500	100,000,000.00	100,000,000.00	3.7600	1.000671333 MESIROW	100,067,133.28	1,688,194.44
60710T4D0	MIZUHO YCD	03/02/2026	09/09/2025	4.0500	100,000,000.00	100,000,000.00	3.7500	1.000417236 MESIROW	100,041,723.60	1,282,500.00

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87019WU86	SWEDBANK YCD	03/02/2026	10/02/2025	3.9300	100,000,000.00	100,000,000.00	3.7500	1.000236434 MESIROW	100,023,643.37	993,416.67
86565GSU5	SUMITOMO YCD	03/02/2026	09/02/2025	4.1800	100,000,000.00	100,000,000.00	3.7500	1.000624952 MESIROW	100,062,495.17	1,404,944.44
53947B3D0	LLOYDS YCD	03/02/2026	03/05/2025	4.3200	100,000,000.00	100,000,000.00	3.7500	1.000719006 MESIROW	100,071,900.62	3,624,000.00
65558WNL8	NORDEA ABP YCD	03/02/2026	09/05/2025	4.1000	100,000,000.00	100,000,000.00	3.7500	1.000496239 MESIROW	100,049,623.88	1,343,888.89
4823TDP62	KBC YCD	03/02/2026	12/12/2025	3.7900	100,000,000.00	100,000,000.00	3.7500	1.000053175 MESIROW	100,005,317.46	210,555.56
06367DPU3	MONTREAL YCD	03/02/2026	03/20/2025	4.2800	100,000,000.00	100,000,000.00	3.7500	1.000665914 MESIROW	100,066,591.44	3,412,111.11
06367DST3	MONTREAL YCD	03/09/2026	09/11/2025	4.0400	150,000,000.00	150,000,000.00	3.7500	1.000448869 MESIROW	150,067,330.37	1,885,333.33
65603BER6	NORINCHUK YCD	03/09/2026	12/15/2025	3.8500	100,000,000.00	100,000,000.00	3.7500	1.000172221 MESIROW	100,017,222.06	181,805.56
05973RHK1	SANTANDER YCD	03/09/2026	11/06/2025	4.0300	100,000,000.00	100,000,000.00	3.7500	1.000474051 MESIROW	100,047,405.10	626,888.89
05593DKD4	BNP YCD	03/09/2026	09/04/2025	4.1800	100,000,000.00	100,000,000.00	3.7500	1.000698967 MESIROW	100,069,896.69	1,381,722.22
22536WM45	CIC YCD	03/09/2026	09/11/2025	4.0300	100,000,000.00	100,000,000.00	3.7500	1.000430603 MESIROW	100,043,060.26	1,253,777.78
21684X4L7	RABOBANK YCD	03/10/2026	09/16/2025	4.0000	50,000,000.00	50,000,000.00	3.7500	1.000385280 MESIROW	50,019,264.01	594,444.44
63307UQS3	NB CANADA YCD	03/23/2026	08/18/2025	4.1000	100,000,000.00	100,000,000.00	3.7500	1.000651317 MESIROW	100,065,131.70	1,548,888.89
86564TJR5	SUMI TRUST YCD	03/24/2026	12/23/2025	3.8500	100,000,000.00	100,000,000.00	3.7500	1.000217697 MESIROW	100,021,769.69	96,250.00
63254B2D7	NAT AUB YCD	03/25/2026	12/18/2025	3.6500	100,000,000.00	100,000,000.00	3.7500	0.999759254 MESIROW	99,975,925.36	141,944.44
86959TSW7	SVENSKA YCD	03/27/2026	12/16/2025	3.7200	100,000,000.00	100,000,000.00	3.7500	0.999915278 MESIROW	99,991,527.79	165,333.33
63873TGL6	NATIXIS YCD	03/27/2026	10/15/2025	3.9300	100,000,000.00	100,000,000.00	3.7500	1.000346538 MESIROW	100,034,653.85	851,500.00
13606DNN8	CIBC YCD	03/27/2026	09/05/2025	4.0900	50,000,000.00	50,000,000.00	3.7500	1.000678074 MESIROW	50,033,903.70	670,305.56
86565GTJ9	SUMITOMO YCD	03/30/2026	09/19/2025	4.0200	100,000,000.00	100,000,000.00	3.7500	1.000548516 MESIROW	100,054,851.64	1,161,333.33
63307UQR5	NB CANADA YCD	04/01/2026	07/03/2025	4.1200	100,000,000.00	100,000,000.00	3.7900	1.000621755 MESIROW	100,062,175.51	2,082,888.89
22536J3Q6	CR AG CIB YCD	04/01/2026	12/10/2025	3.8500	100,000,000.00	100,000,000.00	3.7900	1.000126509 MESIROW	100,012,650.88	235,277.78
06745GCW9	BARCLAYS YCD	04/01/2026	04/08/2025	4.2300	100,000,000.00	100,000,000.00	3.7900	1.000794108 MESIROW	100,079,410.81	3,149,000.00
21684X4W3	RABOBANK YCD	04/01/2026	10/09/2025	3.9300	100,000,000.00	100,000,000.00	3.7900	1.000260645 MESIROW	100,026,064.46	917,000.00
22536WLW4	CIC YCD	04/01/2026	06/13/2025	4.3500	100,000,000.00	100,000,000.00	3.7900	1.001157761 MESIROW	100,115,776.13	2,440,833.33

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13606DNQ1	CIBC YCD	04/01/2026	09/17/2025	3.9900	100,000,000.00	100,000,000.00	3.7900	1.000385036 MESIROW	100,038,503.63	1,174,833.33
05252WXH1	ANZ YCD	04/01/2026	10/15/2025	3.7500	100,000,000.00	100,000,000.00	3.7900	0.999824677 MESIROW	99,982,467.68	812,500.00
05973RGN6	SANTANDER YCD	04/01/2026	09/18/2025	4.0200	100,000,000.00	100,000,000.00	3.7900	1.000459551 MESIROW	100,045,955.14	1,172,500.00
05593DKS1	BNP YCD	04/01/2026	09/15/2025	4.0600	100,000,000.00	100,000,000.00	3.7900	1.000554342 MESIROW	100,055,434.21	1,218,000.00
65603BFF1	NORINCHUK YCD	04/01/2026	12/29/2025	3.8600	100,000,000.00	100,000,000.00	3.7900	1.000170338 MESIROW	100,017,033.83	32,166.67
55381BQN1	MUFG BK YCD	04/01/2026	12/11/2025	3.9000	100,000,000.00	100,000,000.00	3.7900	1.000251066 MESIROW	100,025,106.55	227,500.00
4823TDP96	KBC YCD	04/01/2026	12/22/2025	3.7700	100,000,000.00	100,000,000.00	3.7900	0.999940640 MESIROW	99,994,064.00	104,722.22
78015JHG5	RB CANADA YCD	04/01/2026	06/17/2025	4.3500	100,000,000.00	100,000,000.00	3.7900	1.001162298 MESIROW	100,116,229.79	2,392,500.00
86564TJL8	SUMI TRUST YCD	04/01/2026	12/09/2025	3.9000	100,000,000.00	100,000,000.00	3.7900	1.000249032 MESIROW	100,024,903.19	249,166.67
90275DUP3	UBS YCD	04/01/2026	04/16/2025	4.2300	100,000,000.00	100,000,000.00	3.7900	1.000802931 MESIROW	100,080,293.10	3,055,000.00
06367DQA6	MONTREAL YCD	04/01/2026	04/17/2025	4.2600	100,000,000.00	100,000,000.00	3.7900	1.000876304 MESIROW	100,087,630.41	3,064,833.33
83369XZ84	SOC GEN YCD	04/01/2026	09/26/2025	3.9900	100,000,000.00	100,000,000.00	3.7900	1.000394399 MESIROW	100,039,439.89	1,075,083.33
89115D6V3	TORONTO YCD	04/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.7900	1.000405168 MESIROW	100,040,516.77	696,500.00
87019WW92	SWEDBANK YCD	04/01/2026	11/05/2025	3.9200	100,000,000.00	100,000,000.00	3.7900	1.000263693 MESIROW	100,026,369.33	620,666.67
83369XZ92	SOC GEN YCD	04/24/2026	10/09/2025	3.9300	100,000,000.00	100,000,000.00	3.7900	1.000326471 MESIROW	100,032,647.07	917,000.00
65558WPF9	NORDEA ABP YCD	04/24/2026	10/08/2025	3.9200	100,000,000.00	100,000,000.00	3.7900	1.000294445 MESIROW	100,029,444.50	925,555.56
06745GEY3	BARCLAYS YCD	04/24/2026	10/09/2025	3.9900	100,000,000.00	100,000,000.00	3.7900	1.000510944 MESIROW	100,051,094.40	931,000.00
21684X5E2	RABOBANK YCD	04/24/2026	11/06/2025	3.9400	100,000,000.00	100,000,000.00	3.7900	1.000393244 MESIROW	100,039,324.35	612,888.89
55381BRC4	MUFG BK YCD	04/24/2026	12/30/2025	3.8000	100,000,000.00	100,000,000.00	3.7900	1.000028538 MESIROW	100,002,853.79	21,111.11
05593DL43	BNP YCD	05/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.7900	1.000538539 MESIROW	100,053,853.86	696,500.00
60710T7C9	MIZUHO YCD	05/01/2026	10/30/2025	3.9800	100,000,000.00	100,000,000.00	3.7900	1.000538539 MESIROW	100,053,853.86	696,500.00
22536WNF9	CIC YCD	05/01/2026	10/30/2025	4.0100	100,000,000.00	100,000,000.00	3.7900	1.000636636 MESIROW	100,063,663.61	701,750.00
05252WXJ7	ANZ YCD	05/01/2026	11/05/2025	3.7800	100,000,000.00	100,000,000.00	3.7900	0.999892415 MESIROW	99,989,241.53	598,500.00
90275DVH0	UBS YCD	05/01/2026	10/07/2025	3.9600	100,000,000.00	100,000,000.00	3.7900	1.000441577 MESIROW	100,044,157.67	946,000.00

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89115DMH6	TORONTO YCD	05/04/2026	12/23/2025	3.8400	100,000,000.00	100,000,000.00	3.7900	1.000156377 MESIROW	100,015,637.72	96,000.00
83369XZC5	SOC GEN YCD	05/04/2026	11/05/2025	3.9500	100,000,000.00	100,000,000.00	3.7900	1.000459727 MESIROW	100,045,972.73	625,416.67
63873THL5	NATIXIS YCD	05/08/2026	11/06/2025	3.9600	100,000,000.00	100,000,000.00	3.7900	1.000510535 MESIROW	100,051,053.53	616,000.00
86565GVD9	SUMITOMO YCD	05/08/2026	10/30/2025	3.9900	100,000,000.00	100,000,000.00	3.7900	1.000604120 MESIROW	100,060,412.03	698,250.00
06367DTA3	MONTREAL YCD	05/08/2026	11/10/2025	3.9600	100,000,000.00	100,000,000.00	3.7900	1.000516341 MESIROW	100,051,634.06	572,000.00
05252WXL2	ANZ YCD	05/27/2026	12/11/2025	3.6500	100,000,000.00	100,000,000.00	3.7900	0.999408586 MESIROW	99,940,858.61	212,916.67
06745GGM7	BARCLAYS YCD	05/27/2026	11/14/2025	4.0200	100,000,000.00	100,000,000.00	3.7900	1.000837518 MESIROW	100,083,751.85	536,000.00
05593DLE1	BNP YCD	05/27/2026	11/13/2025	3.9400	100,000,000.00	100,000,000.00	3.7900	1.000517943 MESIROW	100,051,794.34	536,277.78
65558WQP6	NORDEA ABP YCD	05/27/2026	11/19/2025	3.9600	100,000,000.00	100,000,000.00	3.7900	1.000607406 MESIROW	100,060,740.56	473,000.00
86959TSJ6	SVENSKA YCD	05/27/2026	11/24/2025	3.9300	100,000,000.00	100,000,000.00	3.7900	1.000496386 MESIROW	100,049,638.59	414,833.33
22536J2A2	CR AG CIB YCD	05/27/2026	11/21/2025	3.9700	100,000,000.00	100,000,000.00	3.7900	1.000650505 MESIROW	100,065,050.51	452,138.89
63307UQT1	NB CANADA YCD	05/29/2026	11/04/2025	3.8200	100,000,000.00	100,000,000.00	3.7900	1.000027019 MESIROW	100,002,701.93	615,444.44
78015JV87	RB CANADA YCD	06/01/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	3.7800	1.000250638 MESIROW	100,025,063.83	245,972.22
22536WN44	CIC YCD	06/01/2026	12/11/2025	3.8800	100,000,000.00	100,000,000.00	3.7800	1.000377573 MESIROW	100,037,757.29	226,333.33
65558WRC4	NORDEA ABP YCD	06/08/2026	12/11/2025	3.7200	100,000,000.00	100,000,000.00	3.7800	0.999705551 MESIROW	99,970,555.13	217,000.00
06745GHL8	BARCLAYS YCD	06/29/2026	12/23/2025	3.8800	100,000,000.00	100,000,000.00	3.7800	1.000470155 MESIROW	100,047,015.45	97,000.00
21684LX9	RABOBANK YCD	06/30/2026	09/11/2025	3.9100	100,000,000.00	100,000,000.00	3.7800	1.000412300 MESIROW	100,041,229.95	1,216,444.44
06418N3	SCOTIA YCD	07/01/2026	09/25/2025	3.9200	100,000,000.00	100,000,000.00	3.7800	1.000491739 MESIROW	100,049,173.89	1,067,111.11
05252WXM0	ANZ YCD	07/01/2026	12/29/2025	3.6000	100,000,000.00	100,000,000.00	3.7800	0.999106284 MESIROW	99,910,628.36	30,000.00
63873TJM1	NATIXIS YCD	07/01/2026	12/09/2025	3.9000	100,000,000.00	100,000,000.00	3.7800	1.000545610 MESIROW	100,054,560.99	249,166.67
90275DVM9	UBS YCD	07/01/2026	11/05/2025	3.9600	100,000,000.00	100,000,000.00	3.7800	1.000771182 MESIROW	100,077,118.23	627,000.00
78015JQG5	RB CANADA YCD	07/01/2026	10/09/2025	3.9100	100,000,000.00	100,000,000.00	3.7800	1.000471266 MESIROW	100,047,126.58	912,333.33
83369XZL5	SOC GEN YCD	07/01/2026	12/09/2025	3.8700	100,000,000.00	100,000,000.00	3.7800	1.000397947 MESIROW	100,039,794.72	247,250.00
87019WY90	SWEDBANK YCD	07/01/2026	12/18/2025	3.7400	100,000,000.00	100,000,000.00	3.7800	0.999775514 MESIROW	99,977,551.35	145,444.44

CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price	Source	Fair Value	Accrued Interest
63307UQU8	NB CANADA YCD	07/01/2026	12/09/2025	3.7700	100,000,000.00	100,000,000.00	3.7800	0.999905738	MESIROW	99,990,573.80	240,861.11
06745GHA2	BARCLAYS YCD	07/01/2026	11/20/2025	4.0000	100,000,000.00	100,000,000.00	3.7800	1.000998446	MESIROW	100,099,844.57	466,666.67
13606DLN0	CIBC YCD	07/01/2026	06/30/2025	4.2100	100,000,000.00	100,000,000.00	3.7800	1.001718124	MESIROW	100,171,812.36	2,163,472.22
20271EP60	CB AUS YCD	07/01/2026	07/01/2025	4.0000	100,000,000.00	100,000,000.00	3.7800	1.000704181	MESIROW	100,070,418.15	2,044,444.44
78015JR41	RB CANADA YCD	07/29/2026	10/20/2025	3.7500	100,000,000.00	100,000,000.00	3.7800	0.999666283	MESIROW	99,966,628.33	760,416.67
53947B4Q0	LLOYDS YCD	08/03/2026	10/17/2025	3.7700	100,000,000.00	100,000,000.00	3.7700	0.999825546	MESIROW	99,982,554.65	795,888.89
06418NJT0	SCOTIA YCD	08/03/2026	11/04/2025	3.9100	100,000,000.00	100,000,000.00	3.7700	1.000675901	MESIROW	100,067,590.09	629,944.44
78015JWG8	RB CANADA YCD	09/09/2026	12/29/2025	3.7400	100,000,000.00	100,000,000.00	3.7400	0.999992079	MESIROW	99,999,207.95	31,166.67
06418NKL5	SCOTIA YCD	09/28/2026	11/18/2025	3.8900	100,000,000.00	100,000,000.00	3.7600	1.000817861	MESIROW	100,081,786.10	475,444.44
20271EQ36	CB AUS YCD	10/01/2026	09/18/2025	3.6700	100,000,000.00	100,000,000.00	3.7600	0.999039671	MESIROW	99,903,967.07	1,070,416.67
06745GFC0	BARCLAYS YCD	10/01/2026	10/20/2025	3.8400	100,000,000.00	100,000,000.00	3.7600	1.000373979	MESIROW	100,037,397.94	778,666.67
53947B5B2	LLOYDS YCD	10/28/2026	12/09/2025	3.8500	100,000,000.00	100,000,000.00	3.7700	1.000571438	MESIROW	100,057,143.77	245,972.22
20271ER84	CB AUS YCD	11/02/2026	11/06/2025	3.7000	100,000,000.00	100,000,000.00	3.7700	0.999247156	MESIROW	99,924,715.64	575,555.56
06418NLP5	SCOTIA YCD	11/02/2026	12/12/2025	3.7800	100,000,000.00	100,000,000.00	3.7700	1.000017101	MESIROW	100,001,710.14	210,000.00
20271ES75	CB AUS YCD	12/23/2026	12/18/2025	3.5700	100,000,000.00	100,000,000.00	3.6900	0.998806234	MESIROW	99,880,623.36	138,833.33
					13,300,000,000.00	13,300,000,000.00				13,304,320,029.57	137,119,638.87
AIP:		0.00									
Book + AIP:		13,300,000,000.00		CD YANKEE							

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06417KA25	SCOTIA NY CP	01/02/2026	0.0000	100,000,000.00	97,076,444.44	0.0366	1	MESIROW	99,989,833.33
60689GA22	MIZUHO NY CP	01/02/2026	0.0000	100,000,000.00	99,668,472.22	0.0366	1	MESIROW	99,989,833.33
63873KA98	NATIXIS NY CP	01/09/2026	0.0000	100,000,000.00	97,826,111.12	0.0366	8	MESIROW	99,918,666.67
62479MA94	MUFG BK CP	01/09/2026	0.0000	100,000,000.00	99,748,611.12	0.0366	8	MESIROW	99,918,666.67
92512MA90	VERSAILLES CP	01/09/2026	0.0000	100,000,000.00	98,833,333.34	0.0366	8	MESIROW	99,918,666.67
38346MAC8	GOTHAM CP	01/12/2026	0.0000	100,000,000.00	99,076,000.00	0.0366	11	MESIROW	99,888,166.67
64952YAD1	NYLIFE STF CP	01/13/2026	0.0000	50,000,000.00	49,415,000.00	0.0366	12	MESIROW	49,939,000.00
62479MAD5	MUFG BK CP	01/13/2026	0.0000	100,000,000.00	99,708,388.88	0.0366	12	MESIROW	99,878,000.00
30601WAD1	FAIRWAY CP	01/13/2026	0.0000	50,000,000.00	49,237,333.33	0.0366	12	MESIROW	49,939,000.00
86563HAP5	SUMI TRUST CP	01/23/2026	0.0000	100,000,000.00	98,800,000.00	0.0366	22	MESIROW	99,776,333.33
60689GAP1	MIZUHO NY CP	01/23/2026	0.0000	100,000,000.00	99,597,000.00	0.0366	22	MESIROW	99,776,333.33
40060XAP5	GTA CP	01/23/2026	0.0000	100,000,000.00	98,656,666.66	0.0366	22	MESIROW	99,776,333.33
59157UAS9	METLIFE STF CP	01/26/2026	0.0000	100,000,000.00	98,316,944.44	0.0366	25	MESIROW	99,745,833.33
04821UAS1	ATLANTIC CP	01/26/2026	0.0000	100,000,000.00	98,922,222.22	0.0366	25	MESIROW	99,745,833.33
67983UAU7	OLD LINE CP	01/28/2026	0.0000	50,000,000.00	49,218,333.33	0.0366	27	MESIROW	49,862,750.00
30601WAU3	FAIRWAY CP	01/28/2026	0.0000	50,000,000.00	49,333,930.56	0.0366	27	MESIROW	49,862,750.00
60689GAU0	MIZUHO NY CP	01/28/2026	0.0000	100,000,000.00	99,484,138.88	0.0366	27	MESIROW	99,725,500.00
47816GAU3	JOHNSON CP	01/28/2026	0.0000	100,000,000.00	98,677,083.34	0.0366	27	MESIROW	99,725,500.00
89233HAU8	TOYOTA CP	01/28/2026	0.0000	100,000,000.00	97,526,611.12	0.0366	27	MESIROW	99,725,500.00
63873KAU1	NATIXIS NY CP	01/28/2026	0.0000	100,000,000.00	97,402,416.66	0.0366	27	MESIROW	99,725,500.00
15963UAU0	CHARIOT CP	01/28/2026	0.0000	50,000,000.00	49,543,500.00	0.0366	27	MESIROW	49,862,750.00
4820P3AU7	JUPITER CP	01/28/2026	0.0000	100,000,000.00	99,079,166.66	0.0366	27	MESIROW	99,725,500.00
69448XAW2	PACLIFE STF CP	01/30/2026	0.0000	50,000,000.00	49,084,916.67	0.0366	29	MESIROW	49,852,583.33
2546R3AW4	DISNEY CP	01/30/2026	0.0000	100,000,000.00	98,617,500.00	0.0366	29	MESIROW	99,705,166.67

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53127UAW0	LIBERTY CP	01/30/2026	0.0000	100,000,000.00	97,891,833.34	0.0366	29	MESIROW	99,705,166.67
06054PB21	BOFA CP	02/02/2026	0.0000	100,000,000.00	96,993,055.56	0.0370	32	MESIROW	99,671,111.11
92512MB65	VERSAILLES CP	02/06/2026	0.0000	100,000,000.00	98,897,222.22	0.0370	36	MESIROW	99,630,000.00
1247P3B68	CAFCO CP	02/06/2026	0.0000	50,000,000.00	49,467,805.56	0.0370	36	MESIROW	49,815,000.00
12619UB67	CRC CP	02/06/2026	0.0000	50,000,000.00	49,467,805.56	0.0370	36	MESIROW	49,815,000.00
83369CB94	SOC GEN NY CP	02/09/2026	0.0000	100,000,000.00	98,005,694.44	0.0370	39	MESIROW	99,599,166.67
82124MB90	SHEFFIELD CP	02/09/2026	0.0000	100,000,000.00	98,229,388.88	0.0370	39	MESIROW	99,599,166.67
04821UB92	ATLANTIC CP	02/09/2026	0.0000	50,000,000.00	49,502,027.78	0.0370	39	MESIROW	49,799,583.33
47816GB99	JOHNSON CP	02/09/2026	0.0000	100,000,000.00	98,701,666.66	0.0370	39	MESIROW	99,599,166.67
63873KB97	NATIXIS NY CP	02/09/2026	0.0000	100,000,000.00	98,255,555.56	0.0370	39	MESIROW	99,599,166.67
60689GBA3	MIZUHO NY CP	02/10/2026	0.0000	100,000,000.00	99,373,333.34	0.0370	40	MESIROW	99,588,888.89
04821UBD3	ATLANTIC CP	02/13/2026	0.0000	50,000,000.00	49,491,083.33	0.0370	43	MESIROW	49,779,027.78
06417KBD0	SCOTIA NY CP	02/13/2026	0.0000	100,000,000.00	97,964,500.00	0.0370	43	MESIROW	99,558,055.56
88602UBD1	THUNDER CP	02/13/2026	0.0000	100,000,000.00	98,700,916.66	0.0370	43	MESIROW	99,558,055.56
67983UBD4	OLD LINE CP	02/13/2026	0.0000	100,000,000.00	99,003,333.34	0.0370	43	MESIROW	99,558,055.56
59157UBD1	METLIFE STF CP	02/13/2026	0.0000	50,000,000.00	49,261,250.00	0.0370	43	MESIROW	49,779,027.78
83369CBP8	SOC GEN NY CP	02/23/2026	0.0000	100,000,000.00	98,666,500.00	0.0370	53	MESIROW	99,455,277.78
2546R3BP8	DISNEY CP	02/23/2026	0.0000	100,000,000.00	98,807,055.56	0.0370	53	MESIROW	99,455,277.78
30601WBS7	FAIRWAY CP	02/26/2026	0.0000	50,000,000.00	49,369,097.22	0.0370	56	MESIROW	49,712,222.22
04821UBS0	ATLANTIC CP	02/26/2026	0.0000	50,000,000.00	49,608,638.89	0.0370	56	MESIROW	49,712,222.22
2546R3BS2	DISNEY CP	02/26/2026	0.0000	100,000,000.00	98,374,833.34	0.0370	56	MESIROW	99,424,444.44
71344UBS7	PEPSICO CP	02/26/2026	0.0000	100,000,000.00	98,909,166.66	0.0370	56	MESIROW	99,424,444.44
78015DBT6	RBC NY CP	02/27/2026	0.0000	100,000,000.00	97,243,888.88	0.0370	57	MESIROW	99,414,166.67
89233HBT0	TOYOTA CP	02/27/2026	0.0000	50,000,000.00	48,564,027.78	0.0370	57	MESIROW	49,707,083.33

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53127UBT6	LIBERTY CP	02/27/2026	0.0000	50,000,000.00	48,867,000.00	0.0370	57	MESIROW	49,707,083.33
45685RBT3	ING FDL CP	02/27/2026	0.0000	100,000,000.00	97,227,083.34	0.0370	57	MESIROW	99,414,166.67
82124MBT6	SHEFFIELD CP	02/27/2026	0.0000	100,000,000.00	97,631,666.66	0.0370	57	MESIROW	99,414,166.67
09659CBT4	BNP NY CP	02/27/2026	0.0000	100,000,000.00	97,756,888.88	0.0370	57	MESIROW	99,414,166.67
06054PBT2	BOFA CP	02/27/2026	0.0000	100,000,000.00	97,097,750.00	0.0370	57	MESIROW	99,414,166.67
59157UC24	METLIFE STF CP	03/02/2026	0.0000	100,000,000.00	98,735,750.00	0.0375	60	MESIROW	99,375,000.00
45685RC21	ING FDL CP	03/02/2026	0.0000	100,000,000.00	97,136,500.00	0.0375	60	MESIROW	99,375,000.00
15963UC61	CHARIOT CP	03/06/2026	0.0000	50,000,000.00	49,499,111.11	0.0375	64	MESIROW	49,666,666.67
82124MC65	SHEFFIELD CP	03/06/2026	0.0000	100,000,000.00	98,668,166.66	0.0375	64	MESIROW	99,333,333.33
71344UC98	PEPSICO CP	03/09/2026	0.0000	100,000,000.00	99,124,888.88	0.0375	67	MESIROW	99,302,083.33
83369CC93	SOC GEN NY CP	03/09/2026	0.0000	100,000,000.00	97,970,138.88	0.0375	67	MESIROW	99,302,083.33
40060XC99	GTA CP	03/09/2026	0.0000	50,000,000.00	49,210,000.00	0.0375	67	MESIROW	49,651,041.67
38346MC93	GOTHAM CP	03/09/2026	0.0000	50,000,000.00	49,509,611.11	0.0375	67	MESIROW	49,651,041.67
38346MCP7	GOTHAM CP	03/23/2026	0.0000	50,000,000.00	49,490,666.67	0.0375	81	MESIROW	49,578,125.00
60689GCP9	MIZUHO NY CP	03/23/2026	0.0000	100,000,000.00	98,577,194.44	0.0375	81	MESIROW	99,156,250.00
78015DCP3	RBC NY CP	03/23/2026	0.0000	100,000,000.00	97,614,166.66	0.0375	81	MESIROW	99,156,250.00
47816GCP2	JOHNSON CP	03/23/2026	0.0000	100,000,000.00	98,708,500.00	0.0375	81	MESIROW	99,156,250.00
2546R3CR3	DISNEY CP	03/25/2026	0.0000	100,000,000.00	98,255,833.34	0.0375	83	MESIROW	99,135,416.67
71344UCR8	PEPSICO CP	03/25/2026	0.0000	100,000,000.00	98,987,166.66	0.0375	83	MESIROW	99,135,416.67
40060XCR9	GTA CP	03/25/2026	0.0000	50,000,000.00	49,447,805.56	0.0375	83	MESIROW	49,567,708.33
53127UCR9	LIBERTY CP	03/25/2026	0.0000	100,000,000.00	98,260,305.56	0.0375	83	MESIROW	99,135,416.67
88602UCT5	THUNDER CP	03/27/2026	0.0000	50,000,000.00	49,314,000.00	0.0375	85	MESIROW	49,557,291.67
62479MCT8	MUFG BK CP	03/27/2026	0.0000	100,000,000.00	99,013,000.00	0.0375	85	MESIROW	99,114,583.33
83369CCT9	SOC GEN NY CP	03/27/2026	0.0000	100,000,000.00	97,925,527.78	0.0375	85	MESIROW	99,114,583.33

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78015DCW8	RBC NY CP	03/30/2026	0.0000	50,000,000.00	48,973,625.00	0.0375	88	MESIROW	49,541,666.67
21687BCW9	RABO NY CP	03/30/2026	0.0000	100,000,000.00	97,466,472.22	0.0375	88	MESIROW	99,083,333.33
86563HCW8	SUMI TRUST CP	03/30/2026	0.0000	50,000,000.00	49,451,111.11	0.0375	88	MESIROW	49,541,666.67
89233HCW2	TOYOTA CP	03/30/2026	0.0000	100,000,000.00	98,040,000.00	0.0375	88	MESIROW	99,083,333.33
04821UD17	ATLANTIC CP	04/01/2026	0.0000	100,000,000.00	99,036,916.66	0.0373	90	MESIROW	99,067,500.00
92512MD14	VERSAILLES CP	04/01/2026	0.0000	100,000,000.00	98,822,166.66	0.0373	90	MESIROW	99,067,500.00
63873KD12	NATIXIS NY CP	04/01/2026	0.0000	100,000,000.00	97,296,055.56	0.0373	90	MESIROW	99,067,500.00
59157UD15	METLIFE STF CP	04/01/2026	0.0000	100,000,000.00	98,730,000.00	0.0373	90	MESIROW	99,067,500.00
45685RD12	ING FDL CP	04/01/2026	0.0000	100,000,000.00	97,069,444.44	0.0373	90	MESIROW	99,067,500.00
67983UD18	OLD LINE CP	04/01/2026	0.0000	50,000,000.00	49,446,444.44	0.0373	90	MESIROW	49,533,750.00
53127UD15	LIBERTY CP	04/01/2026	0.0000	50,000,000.00	49,250,583.33	0.0373	90	MESIROW	49,533,750.00
53127UD64	LIBERTY CP	04/06/2026	0.0000	50,000,000.00	49,428,500.00	0.0373	95	MESIROW	49,507,847.22
30601WD63	FAIRWAY CP	04/06/2026	0.0000	50,000,000.00	49,335,222.22	0.0373	95	MESIROW	49,507,847.22
1247P3D66	CAFCO CP	04/06/2026	0.0000	50,000,000.00	49,422,500.00	0.0373	95	MESIROW	49,507,847.22
38346MDQ4	GOTHAM CP	04/24/2026	0.0000	50,000,000.00	49,362,888.89	0.0373	113	MESIROW	49,414,597.22
63873KDQ7	NATIXIS NY CP	04/24/2026	0.0000	100,000,000.00	97,838,638.88	0.0373	113	MESIROW	98,829,194.44
13609CDQ1	CIBC HLD CP	04/24/2026	0.0000	50,000,000.00	49,044,333.33	0.0373	113	MESIROW	49,414,597.22
45685RDQ7	ING FDL CP	04/24/2026	0.0000	100,000,000.00	96,865,000.00	0.0373	113	MESIROW	98,829,194.44
2546R3DT8	DISNEY CP	04/27/2026	0.0000	100,000,000.00	97,838,888.88	0.0373	116	MESIROW	98,798,111.11
30601WDT3	FAIRWAY CP	04/27/2026	0.0000	50,000,000.00	49,175,500.00	0.0373	116	MESIROW	49,399,055.56
83369CE18	SOC GEN NY CP	05/01/2026	0.0000	100,000,000.00	98,607,194.44	0.0372	120	MESIROW	98,760,000.00
88602UE14	THUNDER CP	05/01/2026	0.0000	50,000,000.00	49,302,083.33	0.0372	120	MESIROW	49,380,000.00
69448XE16	PACLIFE STF CP	05/01/2026	0.0000	50,000,000.00	49,273,138.89	0.0372	120	MESIROW	49,380,000.00
59157UE14	METLIFE STF CP	05/01/2026	0.0000	50,000,000.00	49,293,555.56	0.0372	120	MESIROW	49,380,000.00

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Index Rate	Days	Source	Fair Value
45685RE11	ING FDL CP	05/01/2026	0.0000	100,000,000.00	97,029,666.66	0.0372	120	MESIROW	98,760,000.00
45685REB9	ING FDL CP	05/11/2026	0.0000	100,000,000.00	97,902,333.34	0.0372	130	MESIROW	98,656,666.67
89233HET7	TOYOTA CP	05/27/2026	0.0000	150,000,000.00	147,198,666.66	0.0372	146	MESIROW	147,737,000.00
83369CET7	SOC GEN NY CP	05/27/2026	0.0000	100,000,000.00	98,243,166.66	0.0372	146	MESIROW	98,491,333.33
78015DEV8	RBC NY CP	05/29/2026	0.0000	100,000,000.00	97,819,027.78	0.0372	148	MESIROW	98,470,666.67
78015DFV7	RBC NY CP	06/29/2026	0.0000	100,000,000.00	97,974,666.66	0.0371	179	MESIROW	98,155,305.56
45685RG19	ING FDL CP	07/01/2026	0.0000	100,000,000.00	97,979,583.34	0.0368	181	MESIROW	98,149,777.78
59157UG12	METLIFE STF CP	07/01/2026	0.0000	50,000,000.00	49,000,361.11	0.0368	181	MESIROW	49,074,888.89
89233HG16	TOYOTA CP	07/01/2026	0.0000	100,000,000.00	97,830,416.66	0.0368	181	MESIROW	98,149,777.78
06054PGV2	BOFA CP	07/29/2026	0.0000	100,000,000.00	97,155,277.78	0.0368	209	MESIROW	97,863,555.56
AIP:		0.00		8,900,000,000.00	8,752,131,958.23				8,837,032,333.36
Book + AIP:		8,752,131,958.23		COMMER PAPER					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
037833EB2	APPLE CB CL	02/08/2026	0.7000	15,000,000.00	14,999,297.65	0.99720	0.00278056 JPMORGAN	14,958,000.00	41,708.40
06051GFX2	BOFA CB	04/19/2026	3.5000	30,000,000.00	29,923,801.66	0.99923	0.00700000 JPMORGAN	29,976,840.00	210,000.00
949746RW3	WELLS FGO CB	04/22/2026	3.0000	75,000,000.00	74,934,837.81	0.99715	0.00575000 JPMORGAN	74,786,550.00	431,250.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,755,611.11	0.99517	0.00154583 JPMORGAN	24,879,300.00	38,645.75
91159HHN3	US BANC CB	07/22/2026	2.3750	30,000,000.00	29,754,081.29	0.99161	0.01048958 JPMORGAN	29,748,180.00	314,687.40
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,674,609.48	0.99308	0.01000417 JPMORGAN	24,827,075.00	250,104.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	1.00416	0.01361111 JPMORGAN	25,103,900.00	340,277.75
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,983,538.71	0.98081	0.00354583 JPMORGAN	8,827,245.00	31,912.47
06055JNH8	BOFA CB CL	09/25/2026	4.3000	50,000,000.00	50,000,000.00	1.00071	0.00418056 JPMORGAN	50,035,650.00	209,028.00
949746SH5	WELLS FGO CB	10/23/2026	3.0000	40,000,000.00	39,713,380.68	0.99228	0.00566667 JPMORGAN	39,691,360.00	226,666.80
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.98308	0.00301389 JPMORGAN	24,576,950.00	75,347.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.97258	0.00122667 JPMORGAN	24,314,500.00	30,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,942,361.38	1.00636	0.02162500 JPMORGAN	24,152,736.00	519,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,785,732.65	0.99367	0.01511111 JPMORGAN	9,936,700.00	151,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,778,637.46	0.99640	0.01329167 JPMORGAN	24,910,000.00	332,291.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,914,831.81	0.99660	0.01321389 JPMORGAN	24,915,025.00	330,347.25
24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,148,425.25	1.00674	0.01221944 JPMORGAN	25,168,475.00	305,486.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00524	0.01222778 JPMORGAN	10,052,410.00	122,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	1.00392	0.00833750 JPMORGAN	25,097,950.00	208,437.50
713448GA0	PEPSICO CB CL	02/07/2028	4.4500	20,000,000.00	19,989,604.76	1.01413	0.01780000 JPMORGAN	20,282,600.00	356,000.00
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00594	0.01750000 JPMORGAN	25,148,575.00	437,500.00
95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	1.00287	0.01400000 JPMORGAN	25,071,750.00	350,000.00
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,832,172.34	1.00744	0.00566667 JPMORGAN	25,186,075.00	141,666.75
023135BY1	AMAZON CB CL	05/12/2028	1.6500	18,000,000.00	16,897,150.81	0.95111	0.00224583 JPMORGAN	17,119,926.00	40,424.94

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91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	1.00667	0.00014167 JPMORGAN	25,166,800.00	3,541.75
64952WFP3	NYLIFE CB	07/25/2028	4.1500	25,000,000.00	24,988,043.80	1.00493	0.01798333 JPMORGAN	25,123,250.00	449,583.25
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	1.00040	0.02152778 JPMORGAN	25,010,000.00	538,194.50
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	1.00659	0.00766667 JPMORGAN	25,164,775.00	191,666.75
023135CS3	AMAZON CB CL	11/20/2028	3.9000	20,000,000.00	20,079,098.71	1.00361	0.00444167 JPMORGAN	20,072,300.00	88,833.40
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	1.00096	0.02260417 JPMORGAN	25,023,875.00	565,104.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	24,087,439.79	0.98668	0.01092500 JPMORGAN	24,667,050.00	273,125.00
91159XCJ2	US BANC CB CL	06/01/2029	4.7500	25,000,000.00	25,000,000.00	1.01330	0.00395833 JPMORGAN	25,332,550.00	98,958.25
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	1.00113	0.01463889 JPMORGAN	25,028,350.00	365,972.25
91159XBE4	US BANC CB CL	02/01/2030	5.1500	25,000,000.00	25,000,000.00	1.01450	0.02145833 JPMORGAN	25,362,550.00	536,458.25
17290AHC7	CITIGROUP CB CL	04/02/2030	4.9100	25,000,000.00	25,000,000.00	1.00560	0.01213861 JPMORGAN	25,140,075.00	303,465.25
48130CX42	JPM CHASE CB CL	07/01/2030	4.5500	25,000,000.00	25,000,000.00	0.99822	0.01908472 JPMORGAN	24,955,500.00	477,118.00
89236TNW1	TOYOTA CB CL	10/22/2030	4.0500	25,000,000.00	25,000,000.00	0.99400	0.00776250 JPMORGAN	24,849,975.00	194,062.50
				951,000,000.00	947,182,657.15			949,664,822.00	9,580,921.31
AIP:		175,229.16							
Book + AIP:		947,357,886.31		CORP BOND					

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SYS049281	PCB BANK TD	01/07/2026	4.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049269	EAST WEST BANK TD	01/07/2026	4.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049274	NUVISION FEDERAL CREDIT UNION T	01/07/2026	4.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049409	MISSION NATIONAL BANK TD	01/07/2026	3.9200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049408	FARMERS & MERCHANTS BANK OF CA	01/07/2026	3.8900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS049267	COMMERCIAL BANK OF CALIFORNIA	01/07/2026	4.1500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049272	MALAGA BANK FSB TD	01/07/2026	4.1200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049282	POPPY BANK TD	01/07/2026	4.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049279	HANMI BANK TD	01/07/2026	4.1900	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049275	OPEN BANK TD	01/07/2026	4.1500	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
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
SYS049277	EAST WEST BANK TD	01/07/2026	4.1700	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS049403	PREFERRED BANK TD	01/08/2026	3.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049413	FIVE STAR BANK TD	01/08/2026	3.8700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049418	WESCOM CENTRAL CREDIT UNION T	01/08/2026	3.9200	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
SYS049414	FIVE STAR BANK TD	01/08/2026	3.8700	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049416	NEW OMNI BANK NA TD	01/08/2026	3.8900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
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
SYS049417	TRAVIS CREDIT UNION TD	01/08/2026	3.9000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049291	SCHOOLSFIRST FEDERAL CREDIT UN	01/08/2026	4.2000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049401	FINANCIAL PARTNERS CREDIT UNIO	01/08/2026	3.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049411	COMMERCEWEST BANK TD	01/08/2026	3.8900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049415	MERIWEST CREDIT UNION TD	01/08/2026	3.9200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS049289	PROVIDENT CREDIT UNION TD	01/08/2026	4.1900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS049420	TECHNOLOGY CREDIT UNION TD	01/09/2026	3.9100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049419	AMERICAN PLUS BANK NA TD	01/09/2026	3.8700	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
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
SYS049421	WESCOM CENTRAL CREDIT UNION TI	01/09/2026	3.9200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049295	POPPY BANK TD	01/09/2026	4.2000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049424	MISSION FEDERAL CREDIT UNION TI	01/14/2026	3.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS049314	US METRO BANK TD	01/14/2026	4.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049317	POPPY BANK TD	01/15/2026	4.2100	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS049425	MISSION NATIONAL BANK TD	01/15/2026	3.9100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
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
SYS049429	COMMERCEWEST BANK TD	01/16/2026	3.9100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049432	STATE BANK OF INDIA (CALIFORNIA)	01/22/2026	3.8400	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
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
SYS049433	FRONTWAVE CREDIT UNION TD	01/22/2026	3.8500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049430	BEACON BUSINESS BANK TD	01/22/2026	3.8600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049431	FINANCIAL PARTNERS CREDIT UNIOI	01/22/2026	3.8700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049434	AMERICAN PLUS BANK NA TD	01/23/2026	3.8200	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS049324	EAST WEST BANK TD	01/23/2026	4.1600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049328	OPEN BANK TD	01/28/2026	4.1900	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS049436	AMERICAN PLUS BANK NA TD	01/28/2026	3.7700	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
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
SYS049327	MISSION VALLEY BANK TD	01/28/2026	4.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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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
SYS049439	GOLDEN 1 CREDIT UNION TD	01/29/2026	3.7900	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS049441	TECHNOLOGY CREDIT UNION TD	01/29/2026	3.8000	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
SYS049442	COMMERCEWEST BANK TD	02/04/2026	3.8200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049443	MERIWEST CREDIT UNION TD	02/04/2026	3.8500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
SYS049447	COMMERCEWEST BANK TD	02/05/2026	3.8400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049446	PREFERRED BANK TD	02/05/2026	3.8200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049339	TRAVIS CREDIT UNION TD	02/05/2026	4.0400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049412	COMMERCEWEST BANK TD	02/05/2026	3.7800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049340	HANMI BANK TD	02/06/2026	4.0200	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049450	ROYAL BUSINESS BANK TD	02/06/2026	3.8500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049454	TRAVIS CREDIT UNION TD	02/11/2026	3.8200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049452	AMERICAN PLUS BANK NA TD	02/11/2026	3.7900	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS049453	BANK OF HOPE TD	02/11/2026	3.8400	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS049350	METROPOLITAN BANK TD	02/12/2026	4.0000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049351	POPPY BANK TD	02/12/2026	4.0100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049346	CATHAY BANK TD	02/12/2026	3.9900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049455	PROVIDENT CREDIT UNION TD	02/12/2026	3.8300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049456	TECHNOLOGY CREDIT UNION TD	02/12/2026	3.8500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049457	CTBC BANK CORP (USA) TD	02/13/2026	3.8300	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS049462	FIVE STAR BANK TD	02/18/2026	3.8100	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

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
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
SYS049468	TRI COUNTIES BANK TD	03/04/2026	3.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049464	GOLDEN 1 CREDIT UNION TD	03/04/2026	3.7700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049466	PROVIDENT CREDIT UNION TD	03/04/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049469	US METRO BANK TD	03/04/2026	3.7700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049465	POPPY BANK TD	03/04/2026	3.7900	122,000,000.00	122,000,000.00	1.00000	122,000,000.00
SYS049467	SAFE CREDIT UNION TD	03/04/2026	3.7600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS049463	COMMERCEWEST BANK TD	03/04/2026	3.7600	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
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
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
SYS049365	COMMONWEALTH BUSINESS BANK TI	03/05/2026	3.9000	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS049472	US METRO BANK TD	03/05/2026	3.7400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049479	POPPY BANK TD	03/06/2026	3.7200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049475	BANC OF CALIFORNIA TD	03/06/2026	3.7100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049481	TRAVIS CREDIT UNION TD	03/06/2026	3.7000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049480	PROVIDENT CREDIT UNION TD	03/06/2026	3.6900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049476	BANK OF HOPE TD	03/06/2026	3.7100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049482	WESCOM CENTRAL CREDIT UNION TI	03/06/2026	3.7200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049478	BENEFICIAL STATE BANK TD	03/06/2026	3.7200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
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
SYS049377	PCB BANK TD	03/11/2026	3.7800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS049380	PREFERRED BANK TD	03/11/2026	3.7600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00

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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
SYS049489	FIVE STAR BANK TD	03/11/2026	3.6700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049490	WESCOM CENTRAL CREDIT UNION T	03/11/2026	3.7200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049488	CITIZEN BUSINESS BANK TD	03/11/2026	3.6900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049491	GOLDEN 1 CREDIT UNION TD	03/12/2026	3.6900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS049381	CATHAY BANK TD	03/12/2026	3.7900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
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
SYS049390	ROYAL BUSINESS BANK TD	03/13/2026	3.7900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049391	TRI COUNTIES BANK TD	03/13/2026	3.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049494	BANK OF HOPE TD	03/13/2026	3.7100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
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
SYS049493	AMERICAN FIRST CREDIT UNION TD	03/13/2026	3.7000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS049495	CTBC BANK CORP (USA) TD	03/13/2026	3.6900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS049399	PACIFIC ALLIANCE BANK TD	04/01/2026	3.7700	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS049402	MISSION FEDERAL CREDIT UNION TI	04/02/2026	3.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049404	PROVIDENT CREDIT UNION TD	04/02/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049400	FFB BANK TD	04/02/2026	3.7400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS049405	WEST COAST COMMUNITY BANK TD	04/03/2026	3.7200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049407	AXOS BANK TD	04/08/2026	3.7300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049423	AXOS BANK TD	04/15/2026	3.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049426	ROYAL BUSINESS BANK TD	04/16/2026	3.7600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS049435	SCHOOLSFIRST FEDERAL CREDIT UN	04/29/2026	3.7000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049437	CALIFORNIA BANK OF COMMERCE NA	04/29/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS049440	PROVIDENT CREDIT UNION TD	04/30/2026	3.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS049438	COMMONWEALTH BUSINESS BANK TI	04/30/2026	3.6700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049445	HANMI BANK TD	05/07/2026	3.7300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049448	COMMERCEWEST BANK TD	05/07/2026	3.7300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049444	CATHAY BANK TD	05/07/2026	3.7300	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS049458	US METRO BANK TD	05/15/2026	3.7400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS049461	CATHAY BANK TD	05/20/2026	3.7600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049473	US METRO BANK TD	06/04/2026	3.6600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS049471	PROVIDENT SAVINGS BANK, FSB TD	06/04/2026	3.6600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS049470	AXOS BANK TD	06/04/2026	3.6300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS049477	BANK OF SAN FRANCISCO TD	06/05/2026	3.6300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS049492	HANMI BANK TD	06/11/2026	3.6300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS049496	PROVIDENT CREDIT UNION TD	06/12/2026	3.6100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
				5,282,000,000.00	5,282,000,000.00		5,282,000,000.00
AIP:		0.00					
Book + AIP:		5,282,000,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2450003	02/20/2026	4.32200000	66,885,000.00	1.00	66,885,000.00
PMIA LOAN 2450004	03/20/2026	4.31600000	901,000.00	1.00	901,000.00
PMIA LOAN 2450005	03/20/2026	4.31600000	7,316,000.00	1.00	7,316,000.00
PMIA LOAN 2450006	04/17/2026	4.28100000	35,312,000.00	1.00	35,312,000.00
PMIA LOAN 2450007	05/22/2026	4.28000000	8,091,000.00	1.00	8,091,000.00
PMIA LOAN 2450008	06/19/2026	4.27000000	144,237,740.00	1.00	144,237,740.00
			262,742,740.00		262,742,740.00

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Total # of items:	832
Par Value:	164,461,561,262.31
Book Value:	162,578,311,305.01
Fair Value:	163,705,682,360.31
Accrual:	703,336,042.17
Total Book Value:	162,578,311,305.01
AIP:	15,429,853.70
Book + AIP:	162,593,741,158.71