

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
December 31, 2021

OFFICE OF THE TREASURER

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



Date: January 24, 2022
To: Pooled Money Investment Board
From: Kristin Szakaly-Moore, 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.

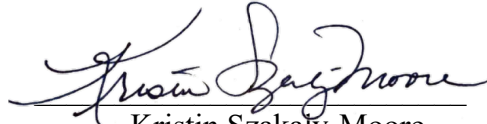
The required information is contained in the following two sections:

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, 2021, 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.


Kristin Szakaly-Moore

January 24, 2022
Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2021

(Dollars in thousands)

Portfolio Amount		\$ 181,438,591
Effective Yield	0.217%	
Quarter-to-date Yield	0.206%	
Year-to-date Yield	0.211%	
Average Life (in days)	340	
Demand Bank Account Balances		\$ 1,797,834
Total PMIA Resources		<u><u>\$ 183,236,425</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

December 31, 2021

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 43,569,287	24.02%
Bonds	-	0.00%
Notes	75,086,412	41.38%
Strips	-	0.00%
Total Governments	\$ 118,655,699	65.40%
Federal Agency Debentures	\$ 13,860,356	7.64%
Certificates of Deposit	13,350,000	7.36%
Bank Notes	50,000	0.03%
Repurchases	-	0.00%
Federal Agency Discount Notes	19,162,959	10.56%
Time Deposits	3,807,500	2.10%
GNMAs	-	0.00%
Commercial Paper	11,491,502	6.33%
FHLMC / REMICS	6,716	0.00%
Corporate Bonds	310,090	0.17%
PMIA Loans	743,769	0.41%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 181,438,591	100.00%

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

Section II



State of California Pooled Money Investment Account Market Valuation 12/31/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 43,569,286,927.30	\$ 43,578,148,587.65	\$ 43,566,910,500.00	NA
Notes	\$ 75,086,412,242.60	\$ 75,080,652,906.63	\$ 74,687,028,500.00	\$ 109,370,054.00
Federal Agency:				
SBA	\$ 350,740,581.41	\$ 350,740,581.41	\$ 351,306,665.72	\$ 148,390.75
MBS-REMICs	\$ 6,715,516.12	\$ 6,715,516.12	\$ 6,985,051.69	\$ 30,724.20
Debentures	\$ 10,439,956,592.62	\$ 10,439,204,370.45	\$ 10,416,451,600.00	\$ 9,420,765.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 790,694,000.00	\$ 762,194.00
Discount Notes	\$ 19,162,958,897.16	\$ 19,165,010,905.46	\$ 19,157,738,000.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ 2,219,658,716.35	\$ 2,218,983,369.12	\$ 2,204,343,500.00	\$ 6,007,849.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,001,500.00	\$ 5,495.49
CDs and YCDs FR				
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,999,510.67	\$ 29,305.56
CDs and YCDs	\$ 13,350,000,416.66	\$ 13,350,000,000.00	\$ 13,346,930,419.28	\$ 6,017,777.79
Commercial Paper	\$ 11,491,501,972.14	\$ 11,495,349,152.68	\$ 11,494,513,733.35	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 310,090,245.37	\$ 309,862,368.98	\$ 307,103,440.00	\$ 1,913,014.98
Repurchase Agreements				
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
Time Deposits	\$ 3,807,500,000.00	\$ 3,807,500,000.00	\$ 3,807,500,000.00	NA
PMIA & GF Loans	\$ 743,769,000.00	\$ 743,769,000.00	\$ 743,769,000.00	NA
TOTAL	\$ 181,438,591,107.73	\$ 181,445,936,758.50	\$ 180,981,275,420.71	\$ 133,705,571.77

Fair Value Including Accrued Interest

\$ 181,114,980,992.48

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 (0.99743912).
As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,948,782.39 or \$20,000,000.00 x 0.99743912.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796Q69	U S TREAS BILL	01/11/2022	0.0000	300,000,000.00	299,962,633.32	1.00000 CITIBANK	300,000,000.00
912796K73	U S TREAS BILL	01/13/2022	0.0000	1,500,000,000.00	1,499,682,537.48	1.00000 CITIBANK	1,500,000,000.00
912796C31	U S TREAS BILL	01/27/2022	0.0000	3,400,000,000.00	3,398,358,968.09	0.99998 CITIBANK	3,399,932,000.00
912796Q93	U S TREAS BILL	02/01/2022	0.0000	1,950,000,000.00	1,949,766,933.30	0.99998 CITIBANK	1,949,961,000.00
912796K99	U S TREAS BILL	02/03/2022	0.0000	300,000,000.00	299,949,552.06	0.99997 CITIBANK	299,991,000.00
912796R76	U S TREAS BILL	02/08/2022	0.0000	1,050,000,000.00	1,049,848,395.84	0.99997 CITIBANK	1,049,968,500.00
912796R84	U S TREAS BILL	02/15/2022	0.0000	1,050,000,000.00	1,049,837,542.57	0.99997 CITIBANK	1,049,968,500.00
912796L80	U S TREAS BILL	02/17/2022	0.0000	1,200,000,000.00	1,199,746,281.21	0.99996 CITIBANK	1,199,952,000.00
912796R92	U S TREAS BILL	02/22/2022	0.0000	750,000,000.00	749,885,162.52	0.99998 CITIBANK	749,985,000.00
912796D30	U S TREAS BILL	02/24/2022	0.0000	900,000,000.00	899,349,458.36	0.99996 CITIBANK	899,964,000.00
912796S26	U S TREAS BILL	03/01/2022	0.0000	1,300,000,000.00	1,299,795,209.74	0.99995 CITIBANK	1,299,935,000.00
912796L98	U S TREAS BILL	03/03/2022	0.0000	800,000,000.00	799,859,616.66	0.99992 CITIBANK	799,936,000.00
912796M97	U S TREAS BILL	03/10/2022	0.0000	700,000,000.00	699,838,854.18	0.99992 CITIBANK	699,944,000.00
912796S83	U S TREAS BILL	03/15/2022	0.0000	500,000,000.00	499,929,161.12	0.99992 CITIBANK	499,960,000.00
912796N21	U S TREAS BILL	03/17/2022	0.0000	750,000,000.00	749,844,541.65	0.99989 CITIBANK	749,917,500.00
912796S91	U S TREAS BILL	03/22/2022	0.0000	450,000,000.00	449,926,120.83	0.99985 CITIBANK	449,932,500.00
912796F38	U S TREAS BILL	03/24/2022	0.0000	2,100,000,000.00	2,098,975,313.21	0.99988 CITIBANK	2,099,748,000.00
912796T25	U S TREAS BILL	03/29/2022	0.0000	300,000,000.00	299,967,510.42	0.99985 CITIBANK	299,955,000.00
912796G45	U S TREAS BILL	04/21/2022	0.0000	1,100,000,000.00	1,099,529,564.55	0.99978 CITIBANK	1,099,758,000.00
912796P45	U S TREAS BILL	05/05/2022	0.0000	900,000,000.00	899,720,295.81	0.99973 CITIBANK	899,757,000.00
912796Q28	U S TREAS BILL	05/12/2022	0.0000	2,000,000,000.00	1,999,407,785.48	0.99968 CITIBANK	1,999,360,000.00
912796H44	U S TREAS BILL	05/19/2022	0.0000	2,800,000,000.00	2,798,864,377.10	0.99963 CITIBANK	2,798,964,000.00
912796Q36	U S TREAS BILL	05/26/2022	0.0000	1,150,000,000.00	1,149,558,486.12	0.99963 CITIBANK	1,149,574,500.00
912796J42	U S TREAS BILL	06/16/2022	0.0000	1,600,000,000.00	1,598,856,658.36	0.99940 CITIBANK	1,599,040,000.00
912796R50	U S TREAS BILL	06/30/2022	0.0000	800,000,000.00	799,214,366.68	0.99909 CITIBANK	799,272,000.00
912796K57	U S TREAS BILL	07/14/2022	0.0000	1,300,000,000.00	1,299,098,122.90	0.99904 CITIBANK	1,298,752,000.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796L64	U S TREAS BILL	08/11/2022	0.0000	2,250,000,000.00	2,248,527,079.11	0.99879 CITIBANK	2,247,277,500.00
912796M71	U S TREAS BILL	09/08/2022	0.0000	2,100,000,000.00	2,098,548,127.76	0.99848 CITIBANK	2,096,808,000.00
912796M89	U S TREAS BILL	10/06/2022	0.0000	2,050,000,000.00	2,048,034,580.53	0.99804 CITIBANK	2,045,982,000.00
912796N96	U S TREAS BILL	11/03/2022	0.0000	2,450,000,000.00	2,446,144,577.82	0.99777 CITIBANK	2,444,536,500.00
912796P94	U S TREAS BILL	12/01/2022	0.0000	2,700,000,000.00	2,693,389,501.38	0.99738 CITIBANK	2,692,926,000.00
912796R27	U S TREAS BILL	12/29/2022	0.0000	1,100,000,000.00	1,095,869,611.14	0.99623 CITIBANK	1,095,853,000.00
				43,600,000,000.00	43,569,286,927.30		43,566,910,500.00
AIP:			0.00				
Book + AIP:			43,569,286,927.30	TREASURY BILL			

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MARKET VALUATION REPORT FOR 12/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828Z60	U S TREAS NOTE	01/31/2022	1.3750	600,000,000.00	600,060,135.18	1.00100	0.00575408		CITIBANK	600,600,000.00	3,452,448.00
912828ZA1	U S TREAS NOTE	02/28/2022	1.1250	4,550,000,000.00	4,557,057,972.64	1.00166	0.00382251		CITIBANK	4,557,553,000.00	17,392,420.50
9128286H8	U S TREAS NOTE	03/15/2022	2.3750	550,000,000.00	552,588,657.11	1.00451	0.00708564		CITIBANK	552,480,500.00	3,897,102.00
912828SV3	U S TREAS NOTE	05/15/2022	1.7500	600,000,000.00	603,709,375.00	1.00586	0.00227210		CITIBANK	603,516,000.00	1,363,260.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	850,000,000.00	850,079,498.86	0.99984	0.00010989		CITIBANK	849,864,000.00	93,406.50
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	2,900,000,000.00	2,899,770,515.37	0.99961	0.00000345		CITIBANK	2,898,869,000.00	10,005.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	300,000,000.00	300,008,799.48	0.99930	0.00052310		CITIBANK	299,790,000.00	156,930.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	500,000,000.00	502,395,217.12	1.00770	0.00566576		CITIBANK	503,850,000.00	2,832,880.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,250,000,000.00	1,249,863,777.64	0.99914	0.00042472		CITIBANK	1,248,925,000.00	530,900.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	600,000,000.00	601,413,649.04	1.00856	0.00447514		CITIBANK	605,136,000.00	2,685,084.00
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	1,300,000,000.00	1,299,484,323.17	0.99867	0.00031937		CITIBANK	1,298,271,000.00	415,181.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	299,288,347.26	1.00805	0.00294643		CITIBANK	302,415,000.00	883,929.00
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	800,000,000.00	799,783,832.30	0.99832	0.00021409		CITIBANK	798,656,000.00	171,272.00
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	900,000,000.00	904,479,370.74	1.01070	0.00210981		CITIBANK	909,630,000.00	1,898,829.00
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,350,000,000.00	1,349,346,663.70	0.99773	0.00010989		CITIBANK	1,346,935,500.00	148,351.50
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	754,126,593.30	1.01180	0.00075893		CITIBANK	758,850,000.00	569,197.50
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,852,572.36	0.99691	0.00000345		CITIBANK	1,196,292,000.00	4,140.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,632,584.40	1.01090	0.00692935		CITIBANK	404,360,000.00	2,771,740.00
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	900,000,000.00	911,643,259.89	1.01043	0.00519361		CITIBANK	909,387,000.00	4,674,249.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,798,799,350.64	0.99590	0.00042472		CITIBANK	3,784,420,000.00	1,613,936.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	203,205,771.68	1.01184	0.00509669		CITIBANK	202,368,000.00	1,019,338.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	450,000,000.00	450,019,034.53	1.00039	0.00149171		CITIBANK	450,175,500.00	671,269.50
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,405,578.77	0.99469	0.00021409		CITIBANK	1,690,973,000.00	363,953.00
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,948,315,019.95	0.99383	0.00010989		CITIBANK	2,931,798,500.00	324,175.50

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 12/31/2021

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,781,124,407.55	1.01191	0.00003798	CITIBANK	1,770,842,500.00	66,465.00
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,796,529,591.20	0.99328	0.00000345	CITIBANK	1,787,904,000.00	6,210.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,500,000,000.00	1,497,728,838.96	0.99285	0.00057745	CITIBANK	1,489,275,000.00	866,175.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,796,605,010.79	0.99223	0.00052310	CITIBANK	1,786,014,000.00	941,580.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,795,075,521.48	0.99191	0.00047215	CITIBANK	1,785,438,000.00	849,870.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,946,871,273.60	0.99129	0.00042472	CITIBANK	1,933,015,500.00	828,204.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	700,000,000.00	696,700,186.45	0.99094	0.00037293	CITIBANK	693,658,000.00	261,051.00
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,246,606,719.90	0.99305	0.00063874	CITIBANK	2,234,362,500.00	1,437,165.00
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,500,000,000.00	1,496,662,073.28	0.99012	0.00026786	CITIBANK	1,485,180,000.00	401,790.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,945,151,896.83	0.99422	0.00064227	CITIBANK	1,938,729,000.00	1,252,426.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	1,500,000,000.00	1,499,955,655.02	0.99188	0.00032459	CITIBANK	1,487,820,000.00	486,885.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,050,000,000.00	1,046,628,251.28	0.99629	0.00043956	CITIBANK	1,046,104,500.00	461,538.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,147,640,503.36	0.98863	0.00005838	CITIBANK	1,136,924,500.00	67,137.00
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,896,626.30	1.00035	0.00002072	CITIBANK	750,262,500.00	15,540.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,158,996.32	0.98754	0.00057745	CITIBANK	444,393,000.00	259,852.50
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,844,374,843.25	0.98711	0.00047215	CITIBANK	1,826,153,500.00	873,477.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,079,614,074.42	1.02887	0.00722030	CITIBANK	2,057,740,000.00	14,440,600.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	1,900,000,000.00	1,896,826,654.42	0.98820	0.00074586	CITIBANK	1,877,580,000.00	1,417,134.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,643,088,422.32	0.98656	0.00032459	CITIBANK	2,614,384,000.00	860,163.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	950,000,000.00	986,865,013.29	1.02766	0.00175824	CITIBANK	976,277,000.00	1,670,328.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,197,956,204.40	0.98547	0.00011676	CITIBANK	1,182,564,000.00	140,112.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	1,100,000,000.00	1,099,409,182.54	0.98785	0.00173234	CITIBANK	1,086,635,000.00	1,905,574.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,709,221,944.32	1.02262	0.00732337	CITIBANK	1,687,323,000.00	12,083,560.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,197,005,614.29	0.98703	0.00141644	CITIBANK	1,184,436,000.00	1,699,728.00

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912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	459,762,217.32	1.00941	0.00424724 CITIBANK	454,234,500.00	1,911,258.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,993,724,508.34	0.98609	0.00111878 CITIBANK	1,972,180,000.00	2,237,560.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	800,000,000.00	819,865,777.64	1.01602	0.00383242 CITIBANK	812,816,000.00	3,065,936.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,047,745,365.70	0.99211	0.00133929 CITIBANK	1,041,715,500.00	1,406,254.50
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,081,314,855.72	1.01590	0.00256906 CITIBANK	1,066,695,000.00	2,697,513.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	697,326,174.45	0.99461	0.00097376 CITIBANK	696,227,000.00	681,632.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	300,000,000.00	314,882,937.72	1.03699	0.00292127 CITIBANK	311,097,000.00	876,381.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	563,902,833.66	1.01598	0.00131868 CITIBANK	558,789,000.00	725,274.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	700,000,000.00	700,594,154.50	1.00133	0.00046703 CITIBANK	700,931,000.00	326,921.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,120,506,675.88	1.00383	0.00382251 CITIBANK	1,104,213,000.00	4,204,761.00
				74,800,000,000.00	75,080,652,906.63			74,687,028,500.00	109,370,054.00
AIP:				5,759,335.97					
Book + AIP:				75,086,412,242.60	TREASURY NOTE				

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83164D6G9	SBA POOL #503571	01/25/2022	0.8750	774.39	774.39	1.00000 CITIBANK	774.39	0.56
83164D6Z7	SBA POOL #503588	01/25/2022	0.8750	2,274.84	2,274.84	1.00000 CITIBANK	2,274.84	1.66
83164EBL0	SBA POOL #503643	02/25/2022	0.8750	4,214.35	4,214.35	0.99709 CITIBANK	4,202.09	3.07
83164EDV6	SBA POOL #503716	05/25/2022	0.8750	14,954.37	14,954.37	0.99739 CITIBANK	14,915.34	10.90
83164EN94	SBA POOL #504016	01/25/2023	0.7500	69,140.00	69,140.00	0.99760 CITIBANK	68,974.06	43.21
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	44,435.45	44,435.45	1.00151 CITIBANK	44,502.55	23.14
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	53,253.85	53,253.85	1.00163 CITIBANK	53,340.65	27.74
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	69,030.44	69,030.44	1.00154 CITIBANK	69,136.75	35.95
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	71,347.07	71,347.07	1.00135 CITIBANK	71,443.39	37.16
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	76,115.50	76,115.50	1.00148 CITIBANK	76,228.15	39.64
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	48,895.84	48,895.84	1.00178 CITIBANK	48,982.87	25.47
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	91,105.97	91,105.97	1.00191 CITIBANK	91,279.98	47.45
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	5,437.39	5,437.39	1.00198 CITIBANK	5,448.16	2.83
83164EZ67	SBA POOL #504365	01/25/2024	0.6250	219,396.15	219,396.15	1.00000 CITIBANK	219,396.15	114.27
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	133,287.65	133,287.65	1.00201 CITIBANK	133,555.56	69.42
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	380,193.48	380,193.48	0.99787 CITIBANK	379,383.67	237.62
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	283,784.58	283,784.58	0.99733 CITIBANK	283,026.88	206.93
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	100,870.80	100,870.80	0.99777 CITIBANK	100,645.86	73.55
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	116,422.45	116,422.45	0.99705 CITIBANK	116,079.00	84.89
83164FT87	SBA POOL #505075	08/25/2025	0.8750	177,541.28	177,541.28	0.99848 CITIBANK	177,271.42	129.46
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	17,606.89	17,606.89	0.99672 CITIBANK	17,549.14	12.84
83164GS94	SBA POOL #505944	05/25/2027	0.5500	52,974.78	52,974.78	1.00209 CITIBANK	53,085.50	24.28
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	148,328.79	148,328.79	1.00213 CITIBANK	148,644.73	67.98
83164GU34	SBA POOL #506002	08/25/2027	0.5500	645,361.23	645,361.23	1.00211 CITIBANK	646,722.94	295.79

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83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	223,513.33	223,513.33	1.00212 CITIBANK	223,987.18	102.44
83164GV25	SBA POOL #506033	09/25/2027	0.5500	16,184.13	16,184.13	1.00212 CITIBANK	16,218.44	7.42
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	306,889.53	306,889.53	1.00207 CITIBANK	307,524.79	140.66
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	375,700.76	375,700.76	1.00096 CITIBANK	376,061.43	172.20
83164G3E0	SBA POOL #506197	12/25/2027	0.5500	319,078.86	319,078.86	1.00214 CITIBANK	319,761.69	146.24
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	170,933.91	170,933.91	1.00180 CITIBANK	171,241.59	78.34
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	163,317.78	163,317.78	1.00135 CITIBANK	163,538.26	74.85
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	330,039.15	330,039.15	1.00187 CITIBANK	330,656.32	151.27
83164HC65	SBA POOL #506393	06/25/2028	0.5500	123,775.73	123,775.73	1.00132 CITIBANK	123,939.11	56.73
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	74,137.64	74,137.64	1.00222 CITIBANK	74,302.23	33.98
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	5,300.63	5,300.63	1.00218 CITIBANK	5,312.19	2.43
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	85,010.50	85,010.50	1.00218 CITIBANK	85,195.82	38.96
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	318,618.31	318,618.31	1.00221 CITIBANK	319,322.46	146.03
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	391,546.72	391,546.72	1.00212 CITIBANK	392,376.80	179.46
83164HL57	SBA POOL #506648	12/25/2028	0.5500	60,342.64	60,342.64	1.00000 CITIBANK	60,342.64	27.66
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	536,653.41	536,653.41	1.00210 CITIBANK	537,780.38	245.97
83164HT26	SBA POOL #506869	04/25/2029	0.5500	480,939.55	480,939.55	1.00220 CITIBANK	481,997.62	220.43
83164HW48	SBA POOL #506967	08/25/2029	0.5500	750,611.19	750,611.19	1.00174 CITIBANK	751,917.25	344.03
83164HY38	SBA POOL #507030	09/25/2029	0.5500	2,348,533.96	2,348,533.96	1.00171 CITIBANK	2,352,549.95	1,076.41
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	207,529.68	207,529.68	1.00220 CITIBANK	207,986.25	95.12
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	2,184,809.76	2,184,809.76	1.00173 CITIBANK	2,188,589.48	1,001.37
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,488,237.22	1,488,237.22	1.00184 CITIBANK	1,490,975.58	682.11
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,135,244.02	1,135,244.02	1.00072 CITIBANK	1,136,061.40	520.32
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,224,489.07	2,224,489.07	1.00224 CITIBANK	2,229,471.93	1,019.56

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83164JAG1	SBA POOL #507207	03/25/2030	0.5500	1,560,443.53	1,560,443.53	1.00116 CITIBANK	1,562,253.64	715.20
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,570,324.39	1,570,324.39	1.00225 CITIBANK	1,573,857.62	719.73
83164JB47	SBA POOL #507259	05/25/2030	0.5500	1,860,231.78	1,860,231.78	1.00227 CITIBANK	1,864,454.51	852.61
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,368,736.15	2,368,736.15	1.00225 CITIBANK	2,374,065.81	1,085.67
83164JC61	SBA POOL #507293	06/25/2030	0.5500	690,535.16	690,535.16	1.00223 CITIBANK	692,075.05	316.50
83164JES1	SBA POOL #507345	07/25/2030	0.5500	836,170.59	836,170.59	1.00225 CITIBANK	838,051.97	383.24
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	475,345.86	475,345.86	1.00066 CITIBANK	475,659.59	217.87
83164JG67	SBA POOL #507421	09/25/2030	0.5500	910,324.73	910,324.73	1.00220 CITIBANK	912,327.44	417.23
83164JH82	SBA POOL #507455	09/25/2030	0.5500	2,101,282.19	2,101,282.19	1.00173 CITIBANK	2,104,917.41	963.09
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	673,577.96	673,577.96	1.00226 CITIBANK	675,100.25	308.72
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	3,563,779.59	3,563,779.59	1.00226 CITIBANK	3,571,833.73	1,633.40
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	1,987,591.34	1,987,591.34	1.00224 CITIBANK	1,992,043.54	910.98
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	1,808,859.94	1,808,859.94	1.00172 CITIBANK	1,811,971.18	829.06
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	1,639,762.76	1,639,762.76	1.00105 CITIBANK	1,641,484.51	785.72
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	1,474,329.91	1,474,329.91	1.00063 CITIBANK	1,475,258.74	706.45
83164JML7	SBA POOL #507563	04/25/2031	0.5500	2,186,440.02	2,186,440.02	1.00132 CITIBANK	2,189,326.12	1,002.12
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	464,762.94	464,762.94	1.00225 CITIBANK	465,808.66	222.70
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	425,489.09	425,489.09	1.00228 CITIBANK	426,459.21	203.88
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	716,304.31	716,304.31	1.00228 CITIBANK	717,937.48	343.23
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	451,508.75	451,508.75	1.00218 CITIBANK	452,493.04	216.35
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	299,101.57	299,101.57	1.00228 CITIBANK	299,783.52	143.32
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	2,118,881.90	2,118,881.90	1.00110 CITIBANK	2,121,212.67	1,015.30
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	585,174.65	585,174.65	1.00067 CITIBANK	585,566.72	280.40
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	3,999,004.95	3,999,004.95	1.00217 CITIBANK	4,007,682.79	1,916.19

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83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,361,922.64	2,361,922.64	1.00229 CITIBANK	2,367,331.44	1,131.75
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,474,925.81	1,474,925.81	1.00224 CITIBANK	1,478,229.64	706.74
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,160,396.90	1,160,396.90	1.00063 CITIBANK	1,161,127.95	556.02
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	826,917.63	826,917.63	1.00229 CITIBANK	828,811.27	396.23
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,589,537.73	1,589,537.73	1.00230 CITIBANK	1,593,193.67	761.65
83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,537,283.39	1,537,283.39	1.00231 CITIBANK	1,540,834.51	736.61
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	460,132.29	460,132.29	1.00042 CITIBANK	460,325.55	220.48
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,688,649.01	1,688,649.01	1.00231 CITIBANK	1,692,549.79	809.14
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,199,057.26	1,199,057.26	1.00950 CITIBANK	1,210,448.30	599.53
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	1,878,411.26	1,878,411.26	1.00946 CITIBANK	1,896,181.03	939.21
83164KH89	SBA POOL #508355	03/25/2033	0.6000	415,591.93	415,591.93	1.00100 CITIBANK	416,007.52	207.80
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,103,889.34	2,103,889.34	1.00942 CITIBANK	2,123,707.98	1,051.94
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,478,492.18	3,478,492.18	1.01191 CITIBANK	3,519,921.02	1,811.71
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	1,770,711.48	1,770,711.48	1.01109 CITIBANK	1,790,348.67	922.25
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	2,169,383.46	2,169,383.46	1.01463 CITIBANK	2,201,121.54	1,220.28
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	1,816,457.63	1,816,457.63	1.01874 CITIBANK	1,850,498.05	2,081.36
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	107,545.39	107,545.39	0.98381 CITIBANK	105,804.23	112.03
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,345,520.16	3,345,520.16	1.02214 CITIBANK	3,419,589.98	2,787.93
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	443,076.97	443,076.97	0.99275 CITIBANK	439,864.66	323.08
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	477,627.16	477,627.16	1.02180 CITIBANK	488,039.43	338.32
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,037,514.26	2,037,514.26	1.00166 CITIBANK	2,040,896.53	891.41
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,160,795.68	1,160,795.68	1.00092 CITIBANK	1,161,863.61	507.85
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,171,440.65	1,171,440.65	1.00238 CITIBANK	1,174,228.68	512.51
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	1,417,397.05	1,417,397.05	1.00164 CITIBANK	1,419,721.58	590.58

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83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	3,797,931.49	3,797,931.49	1.00163 CITIBANK	3,804,122.12	1,582.47
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	1,693,300.90	1,693,300.90	1.00163 CITIBANK	1,696,060.98	705.54
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,737,067.06	1,737,067.06	1.00238 CITIBANK	1,741,201.28	759.97
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	2,745,708.84	2,745,708.84	0.99744 CITIBANK	2,738,679.83	572.02
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,693,671.12	4,693,671.12	0.99878 CITIBANK	4,687,944.84	1,075.63
83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	8,308,184.40	8,308,184.40	0.99872 CITIBANK	8,297,549.92	2,423.22
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	1,985,802.64	1,985,802.64	1.00028 CITIBANK	1,986,358.66	661.93
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	3,730,477.62	3,730,477.62	0.99980 CITIBANK	3,729,731.52	1,243.49
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	2,655,791.05	2,655,791.05	0.99798 CITIBANK	2,650,426.35	885.26
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	10,493,818.31	10,493,818.31	1.00022 CITIBANK	10,496,126.95	3,497.94
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	3,432,602.41	3,432,602.41	0.99883 CITIBANK	3,428,586.27	1,144.20
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	6,872,215.74	6,872,215.74	0.99965 CITIBANK	6,869,810.46	2,290.74
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	12,560,097.68	12,560,097.68	1.00010 CITIBANK	12,561,353.69	4,710.04
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	6,175,568.71	6,175,568.71	1.00028 CITIBANK	6,177,297.87	2,315.84
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	1,366,353.21	1,366,353.21	1.00073 CITIBANK	1,367,350.65	569.31
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,563,621.85	4,563,621.85	1.00241 CITIBANK	4,574,620.18	1,901.51
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	4,366,249.07	4,366,249.07	0.99997 CITIBANK	4,366,118.08	1,819.27
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	8,190,409.02	8,190,409.02	1.00226 CITIBANK	8,208,919.34	3,412.67
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	9,918,371.95	9,918,371.95	1.00200 CITIBANK	9,938,208.69	4,132.65
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	13,497,832.09	13,497,832.09	1.00126 CITIBANK	13,514,839.36	5,624.10
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	7,899,506.45	7,899,506.45	1.00190 CITIBANK	7,914,515.51	3,291.46
83164MA82	SBA POOL #509931	12/25/2041	0.5000	4,015,857.44	4,015,857.44	0.99970 CITIBANK	4,014,652.68	1,673.27
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	8,319,523.47	8,319,523.47	1.00086 CITIBANK	8,326,678.26	3,466.47
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	13,290,991.80	13,290,991.80	1.00104 CITIBANK	13,304,814.43	5,537.91

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83164MCD9	SBA POOL #509968	03/25/2042	0.5000	14,527,264.78	14,527,264.78	1.00074 CITIBANK	14,538,014.96	6,053.03
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	13,093,363.20	13,093,363.20	1.00035 CITIBANK	13,097,945.88	5,455.57
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	13,690,388.85	13,690,388.85	1.00051 CITIBANK	13,697,370.95	5,704.33
83164MC64	SBA POOL #509993	05/25/2042	0.5000	12,372,305.30	12,372,305.30	1.00031 CITIBANK	12,376,140.71	5,155.13
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	9,839,651.77	9,839,651.77	1.00229 CITIBANK	9,862,184.57	4,099.85
83164MD30	SBA POOL #510022	07/25/2042	0.5000	13,422,509.74	13,422,509.74	1.00058 CITIBANK	13,430,294.80	5,592.71
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	16,044,311.93	16,044,311.93	1.00094 CITIBANK	16,059,393.58	6,685.13
83164MH69	SBA POOL #510153	03/25/2043	0.5000	23,431,005.18	23,431,005.18	1.00137 CITIBANK	23,463,105.66	9,762.92
				350,740,581.41	350,740,581.41		351,306,665.72	148,390.75
AIP:		0.00						
Book + AIP:		350,740,581.41		SBA POOL				

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3402	333,159,000.00	4,475,304.86	4,475,304.86	1.04857	5.23490000 CITIBANK	4,692,670.86	19,523.14
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	356,182.06	356,182.06	1.00352	6.00000000 CITIBANK	357,435.36	1,780.91
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	1,884,029.20	1,884,029.20	1.02703	6.00000000 CITIBANK	1,934,945.47	9,420.15
				1,108,489,000.00	6,715,516.12				6,985,051.69	30,724.20
AIP:		0.00								
Book + AIP:		6,715,516.12		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G0S38	FNMA DEB	01/05/2022	2.0000	100,000,000.00	100,021,299.58	1.00011	0.00977778 CITIBANK	100,011,000.00	977,778.00
3135G0T45	FNMA DEB	04/05/2022	1.8750	100,000,000.00	100,469,079.52	1.00412	0.00447917 CITIBANK	100,412,000.00	447,917.00
3135G0W33	FNMA DEB	09/06/2022	1.3750	200,000,000.00	201,742,925.70	1.00755	0.00439236 CITIBANK	201,510,000.00	878,472.00
3135G0T78	FNMA DEB	10/05/2022	2.0000	100,000,000.00	101,335,064.62	1.01271	0.00477778 CITIBANK	101,271,000.00	477,778.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	395,000,000.00	394,907,197.22	0.99588	0.00027083 CITIBANK	393,372,600.00	106,977.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	325,000,000.00	324,879,904.05	0.99464	0.00118750 CITIBANK	323,258,000.00	385,937.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,049,182.00	0.99134	0.00023611 CITIBANK	148,701,000.00	35,416.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,103,214.29	0.97289	0.00131250 CITIBANK	72,966,750.00	98,437.50
				1,445,000,000.00	1,447,507,866.98			1,441,502,350.00	3,408,714.35
AIP:		534,027.76							
Book + AIP:		1,448,041,894.74	FNMA DEB						

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3130ANZ86	FHLB DEB	01/10/2022	0.0450	150,000,000.00	150,000,192.06	0.99995	0.00014000	CITIBANK	149,992,500.00	21,000.00
3130APDZ5	FHLB DEB	02/01/2022	0.0350	150,000,000.00	149,998,786.23	0.99980	0.00008750	CITIBANK	149,970,000.00	13,125.00
3130ALAZ7	FHLB DEB	02/01/2022	0.0700	100,000,000.00	100,000,000.00	0.99982	0.00029167	CITIBANK	99,982,000.00	29,167.00
3130AMEN8	FHLB DEB	02/01/2022	0.0450	300,000,000.00	299,999,740.56	0.99980	0.00018750	CITIBANK	299,940,000.00	56,250.00
3130ANPH7	FHLB DEB	02/11/2022	0.0500	150,000,000.00	150,000,666.36	0.99974	0.00019306	CITIBANK	149,961,000.00	28,959.00
3130AP2A2	FHLB DEB	02/14/2022	0.0450	200,000,000.00	199,999,417.92	0.99972	0.00013375	CITIBANK	199,944,000.00	26,750.00
313378WG2	FHLB DEB	03/11/2022	2.5000	40,000,000.00	40,184,651.55	1.00454	0.00763889	CITIBANK	40,181,600.00	305,555.60
3130APJ63	FHLB DEB	03/14/2022	0.0500	240,000,000.00	239,998,832.49	0.99955	0.00010694	CITIBANK	239,892,000.00	25,665.60
3130AMWA6	FHLB DEB	03/17/2022	0.0500	100,000,000.00	99,998,818.68	0.99953	0.00026944	CITIBANK	99,953,000.00	26,944.00
3130ALUR3	FHLB DEB	03/25/2022	0.0700	50,000,000.00	50,000,000.00	0.99955	0.00018667	CITIBANK	49,977,500.00	9,333.50
3130APN68	FHLB DEB	03/25/2022	0.0500	100,000,000.00	99,999,336.00	0.99950	0.00009167	CITIBANK	99,950,000.00	9,167.00
3130ANZC7	FHLB DEB	04/01/2022	0.0400	150,000,000.00	150,000,000.00	0.99945	0.00012444	CITIBANK	149,917,500.00	18,666.00
3130AMGM8	FHLB DEB	05/10/2022	0.0600	100,000,000.00	100,000,000.00	0.99972	0.00008500	CITIBANK	99,972,000.00	8,500.00
3130AJPU7	FHLB DEB	06/03/2022	0.2500	150,000,000.00	150,109,076.52	1.00051	0.00019444	CITIBANK	150,076,500.00	29,166.00
3130AJY52	FHLB DEB	08/12/2022	0.1250	100,000,000.00	100,033,459.00	0.99921	0.00048264	CITIBANK	99,921,000.00	48,264.00
3130APYP4	FHLB DEB	09/01/2022	0.0800	100,000,000.00	99,995,851.22	0.99953	0.00009556	CITIBANK	99,953,000.00	9,556.00
3130APYQ2	FHLB DEB	10/03/2022	0.1000	100,000,000.00	99,999,051.72	1.00003	0.00011944	CITIBANK	100,003,000.00	11,944.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	152,432,880.85	1.01363	0.00114583	CITIBANK	152,044,500.00	171,874.50
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,933,607.68	0.99541	0.00036111	CITIBANK	99,541,000.00	36,111.00
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	102,193,257.58	1.02186	0.00129861	CITIBANK	102,186,000.00	129,861.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,011,578.14	0.99077	0.00015972	CITIBANK	148,615,500.00	23,958.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,895,402.74	0.99777	0.00015625	CITIBANK	49,888,500.00	7,812.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,906,770.91	0.98811	0.00078472	CITIBANK	49,405,500.00	39,236.00
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	154,232,546.43	1.01626	0.00566667	CITIBANK	152,439,000.00	850,000.50

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3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.98521	0.00075000 CITIBANK	98,521,000.00	75,000.00
				3,130,000,000.00	3,138,923,924.64			3,132,227,600.00	2,011,866.20
AIP:			120,986.10						
Book + AIP:			3,139,044,910.74						
				FHLB DEB					

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3134GVJ66	FHLMC DEB	06/08/2022	0.2500	150,000,000.00	150,119,275.56	1.00027	0.00015972 CITIBANK	150,040,500.00	23,958.00
3137EAET2	FHLMC DEB	07/25/2022	0.1250	150,000,000.00	150,043,347.87	0.99948	0.00054167 CITIBANK	149,922,000.00	81,250.50
3137EAER6	FHLMC DEB	05/05/2023	0.3750	340,000,000.00	340,766,185.47	0.99784	0.00058333 CITIBANK	339,265,600.00	198,332.20
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	400,000,000.00	400,202,778.10	0.99360	0.00088194 CITIBANK	397,440,000.00	352,776.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	100,000,000.00	100,088,406.90	0.99126	0.00038194 CITIBANK	99,126,000.00	38,194.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,015,333.34	0.99066	0.00018750 CITIBANK	49,533,000.00	9,375.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,263,935.18	0.97480	0.00166667 CITIBANK	97,480,000.00	166,667.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	48,673,372.19	0.97315	0.00102083 CITIBANK	48,657,500.00	51,041.50
				1,340,000,000.00	1,339,172,634.61			1,331,464,600.00	921,594.20
AIP:		47,222.22							
Book + AIP:		1,339,219,856.83	FHLMC DEB						

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3133EKVD5	FFCB DEB	01/18/2022	1.8750	50,000,000.00	49,998,966.07	1.00072	0.00848958	CITIBANK	50,036,000.00	424,479.00
3133EJ5P0	FFCB DEB	01/18/2022	2.6000	50,000,000.00	49,999,775.09	1.00113	0.01177222	CITIBANK	50,056,500.00	588,611.00
3133EMPW6	FFCB DEB	02/09/2022	0.0700	200,000,000.00	199,999,786.32	0.99992	0.00027611	CITIBANK	199,984,000.00	55,222.00
3133EKAK2	FFCB DEB	02/14/2022	2.5300	50,000,000.00	49,998,614.96	1.00271	0.00962806	CITIBANK	50,135,500.00	481,403.00
3133EMUT7	FFCB DEB	03/29/2022	0.0700	200,000,000.00	200,002,044.92	0.99982	0.00017889	CITIBANK	199,964,000.00	35,778.00
3133ELWD2	FFCB DEB	04/08/2022	0.3750	100,000,000.00	100,086,055.68	1.00076	0.00086458	CITIBANK	100,076,000.00	86,458.00
3133EMXN7	FFCB DEB	04/27/2022	0.0600	50,000,000.00	49,999,869.70	0.99975	0.00010667	CITIBANK	49,987,500.00	5,333.50
3133EMZJ4	FFCB DEB	05/17/2022	0.0600	175,000,000.00	175,002,608.23	0.99979	0.00007333	CITIBANK	174,963,250.00	12,832.75
3133EMF64	FFCB DEB	06/09/2022	0.0600	300,000,000.00	300,000,000.00	0.99973	0.00003667	CITIBANK	299,919,000.00	11,001.00
3133EM6T4	FFCB DEB	06/24/2022	0.0500	250,000,000.00	249,983,078.78	0.99971	0.00000972	CITIBANK	249,927,500.00	2,430.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,990,257.34	0.99995	0.00093333	CITIBANK	49,997,500.00	46,666.50
3133EMS60	FFCB DEB	07/14/2022	0.0700	100,000,000.00	100,000,000.00	0.99976	0.00032472	CITIBANK	99,976,000.00	32,472.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,996,087.17	1.00749	0.00737778	CITIBANK	50,374,500.00	368,889.00
3133EMZQ8	FFCB DEB	07/19/2022	0.0700	200,000,000.00	200,007,835.84	0.99978	0.00031500	CITIBANK	199,956,000.00	63,000.00
3133EMU42	FFCB DEB	07/21/2022	0.0600	100,000,000.00	99,991,153.76	0.99973	0.00026667	CITIBANK	99,973,000.00	26,667.00
3133ENCW8	FFCB DEB	07/29/2022	0.0800	200,000,000.00	199,978,881.46	0.99986	0.00013778	CITIBANK	199,972,000.00	27,556.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	0.99886	0.00041389	CITIBANK	99,886,000.00	41,389.00
3133EMYM8	FFCB DEB	08/04/2022	0.0800	50,000,000.00	49,997,120.54	0.99986	0.00032667	CITIBANK	49,993,000.00	16,333.50
3133EM2F8	FFCB DEB	08/10/2022	0.0700	100,000,000.00	100,000,000.00	0.99980	0.00027417	CITIBANK	99,980,000.00	27,417.00
3133EM2Z4	FFCB DEB	08/19/2022	0.0700	100,000,000.00	99,998,736.26	0.99978	0.00025667	CITIBANK	99,978,000.00	25,667.00
3133EM3N0	FFCB DEB	08/25/2022	0.0700	100,000,000.00	100,000,000.00	0.99977	0.00024500	CITIBANK	99,977,000.00	24,500.00
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,996,462.52	1.00011	0.00036458	CITIBANK	50,005,500.00	18,229.00
3133EM5T5	FFCB DEB	09/21/2022	0.0700	300,000,000.00	299,984,419.34	0.99972	0.00019444	CITIBANK	299,916,000.00	58,332.00
3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,995,272.65	0.99969	0.00006389	CITIBANK	74,976,750.00	4,791.75

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3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,989,541.45	0.99917	0.00049444	CITIBANK	74,937,750.00	37,083.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,955,301.23	0.99703	0.00056333	CITIBANK	149,554,500.00	84,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,929,831.03	0.99598	0.00038889	CITIBANK	174,296,500.00	68,055.75
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,925,666.87	0.99845	0.00034028	CITIBANK	149,767,500.00	51,042.00
3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,973,425.41	0.99791	0.00022222	CITIBANK	49,895,500.00	11,111.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,935,035.61	0.99410	0.00017708	CITIBANK	74,557,500.00	13,281.00
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,931,671.50	0.99823	0.00021722	CITIBANK	99,823,000.00	21,722.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,965,569.28	0.99754	0.00014931	CITIBANK	99,754,000.00	14,931.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,958,214.28	0.99734	0.00039583	CITIBANK	99,734,000.00	39,583.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,960,725.14	0.99727	0.00010069	CITIBANK	99,727,000.00	10,069.00
3133EKSX7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,968,710.13	1.02113	0.00024583	CITIBANK	51,056,500.00	12,291.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,977,954.00	0.99662	0.00060500	CITIBANK	39,864,800.00	24,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,661,564.42	0.99342	0.00063639	CITIBANK	49,671,000.00	31,819.50
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,653,935.76	0.99455	0.00057778	CITIBANK	99,455,000.00	57,778.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	50,000,000.00	49,930,388.05	0.99595	0.00038889	CITIBANK	49,797,500.00	19,444.50
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,966,513.03	0.99919	0.00020778	CITIBANK	49,959,500.00	10,389.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,908,870.40	0.99395	0.00085833	CITIBANK	99,395,000.00	85,833.00
				4,515,000,000.00	4,513,599,944.22				4,511,257,050.00	3,078,590.75
AIP:		49,986.09								
Book + AIP:		4,513,649,930.31	FFCB DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
459058FY4	IBRD DEB	01/26/2022	2.0000	150,000,000.00	150,193,851.84	1.00101	0.00861111	CITIBANK	150,151,500.00	1,291,666.50
459058DY6	IBRD DEB	02/10/2022	1.6250	100,000,000.00	100,161,720.94	1.00147	0.00636850	CITIBANK	100,147,000.00	636,850.00
459058GU1	IBRD DEB	07/01/2022	2.1250	100,000,000.00	101,006,597.02	1.00850	0.00000000	CITIBANK	100,850,000.00	0.00
4581X0CZ9	IADB DEB	09/14/2022	1.7500	150,000,000.00	151,682,003.30	1.00946	0.00520139	CITIBANK	151,419,000.00	780,208.50
4581X0DD7	IADB DEB	09/26/2022	3.0000	50,000,000.00	51,056,949.00	1.01909	0.00791667	CITIBANK	50,954,500.00	395,833.50
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.99302	0.00052958	CITIBANK	99,302,000.00	52,958.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,865,591.78	0.99386	0.00024653	CITIBANK	99,386,000.00	24,653.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	301,230,781.62	0.99887	0.00051389	CITIBANK	299,661,000.00	154,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.99103	0.00069333	CITIBANK	99,103,000.00	69,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	209,567,830.68	1.03974	0.00725000	CITIBANK	207,948,000.00	1,450,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,878,219.12	0.99091	0.00031944	CITIBANK	198,182,000.00	63,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.98525	0.00088111	CITIBANK	98,525,000.00	88,111.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.98616	0.00069514	CITIBANK	98,616,000.00	69,514.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.98503	0.00000000	CITIBANK	98,503,000.00	0.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	154,339,823.82	1.01457	0.00512500	CITIBANK	152,185,500.00	768,750.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.99642	0.00106306	CITIBANK	99,642,000.00	106,306.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.99768	0.00055611	CITIBANK	99,768,000.00	55,611.00
				2,200,000,000.00	2,218,983,369.12				2,204,343,500.00	6,007,849.50
AIP:		675,347.23								
Book + AIP:		2,219,658,716.35		SUPRANAT'L DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AMEQ1	FHLB DEB-CL STEP	05/06/2024	0.1750	100,000,000.00	100,000,000.00	0.99452	0.00026736	CITIBANK	99,452,000.00	26,736.00
3130AMFA5	FHLB DEB-CL	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.99130	0.00002917	CITIBANK	99,130,000.00	2,917.00
3130AMU59	FHLB DEB-CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.99067	0.00185111	CITIBANK	99,067,000.00	185,111.00
3130AMWC2	FHLB DEB-CL	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.98454	0.00097500	CITIBANK	98,454,000.00	97,500.00
3130AMPG1	FHLB DEB-CL	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.98537	0.00045208	CITIBANK	98,537,000.00	45,208.00
3130ANAK6	FHLB DEB-CL STEP	01/22/2025	0.2000	100,000,000.00	100,000,000.00	0.99453	0.00088333	CITIBANK	99,453,000.00	88,333.00
45905U5Y6	IBRD DEB-CL	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.97190	0.00221667	CITIBANK	97,190,000.00	221,667.00
3130AMC83	FHLB DEB-CL STEP	04/29/2026	0.5500	100,000,000.00	100,000,000.00	0.99411	0.00094722	CITIBANK	99,411,000.00	94,722.00
				800,000,000.00	800,000,000.00				790,694,000.00	762,194.00
AIP:		0.00								
Book + AIP:		800,000,000.00	CALLABLE DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385RH1	FHLB DN	01/03/2022	0.0000	200,000,000.00	199,954,847.22	1.00000 CITIBANK	200,000,000.00
313385SE7	FHLB DN	01/24/2022	0.0000	300,000,000.00	299,944,819.44	0.99999 CITIBANK	299,997,000.00
313385SN7	FHLB DN	02/01/2022	0.0000	100,000,000.00	99,975,750.00	0.99998 CITIBANK	99,998,000.00
313385SP2	FHLB DN	02/02/2022	0.0000	100,000,000.00	99,987,866.66	0.99998 CITIBANK	99,998,000.00
313385SR8	FHLB DN	02/04/2022	0.0000	100,000,000.00	99,987,361.12	0.99998 CITIBANK	99,998,000.00
313385SW7	FHLB DN	02/09/2022	0.0000	200,000,000.00	199,983,625.00	0.99998 CITIBANK	199,996,000.00
313385TB2	FHLB DN	02/14/2022	0.0000	100,000,000.00	99,988,250.00	0.99998 CITIBANK	99,998,000.00
313385TK2	FHLB DN	02/22/2022	0.0000	100,000,000.00	99,987,069.44	0.99997 CITIBANK	99,997,000.00
313385TN6	FHLB DN	02/25/2022	0.0000	800,000,000.00	799,833,988.89	0.99997 CITIBANK	799,976,000.00
313385TS5	FHLB DN	03/01/2022	0.0000	200,000,000.00	199,955,000.00	0.99992 CITIBANK	199,984,000.00
313385TT3	FHLB DN	03/02/2022	0.0000	50,000,000.00	49,992,500.00	0.99992 CITIBANK	49,996,000.00
313385UA2	FHLB DN	03/09/2022	0.0000	100,000,000.00	99,982,777.78	0.99991 CITIBANK	99,991,000.00
313385UF1	FHLB DN	03/14/2022	0.0000	200,000,000.00	199,967,111.10	0.99990 CITIBANK	199,980,000.00
313385UK0	FHLB DN	03/18/2022	0.0000	150,000,000.00	149,953,138.89	0.99990 CITIBANK	149,985,000.00
313385UN4	FHLB DN	03/21/2022	0.0000	200,000,000.00	199,967,444.44	0.99989 CITIBANK	199,978,000.00
313385US3	FHLB DN	03/25/2022	0.0000	400,000,000.00	399,933,500.00	0.99989 CITIBANK	399,956,000.00
313385UV6	FHLB DN	03/28/2022	0.0000	400,000,000.00	399,924,444.44	0.99988 CITIBANK	399,952,000.00
313385UX2	FHLB DN	03/30/2022	0.0000	50,000,000.00	49,989,256.94	0.99988 CITIBANK	49,994,000.00
313385VG8	FHLB DN	04/08/2022	0.0000	150,000,000.00	149,966,625.00	0.99976 CITIBANK	149,964,000.00
313385VZ6	FHLB DN	04/25/2022	0.0000	100,000,000.00	99,977,625.00	0.99972 CITIBANK	99,972,000.00
313385WB8	FHLB DN	04/27/2022	0.0000	200,000,000.00	199,951,750.00	0.99972 CITIBANK	199,944,000.00
313385WG7	FHLB DN	05/02/2022	0.0000	300,000,000.00	299,907,444.44	0.99954 CITIBANK	299,862,000.00
313385WJ1	FHLB DN	05/04/2022	0.0000	300,000,000.00	299,932,618.04	0.99953 CITIBANK	299,859,000.00
313385WL6	FHLB DN	05/06/2022	0.0000	300,000,000.00	299,858,138.90	0.99952 CITIBANK	299,856,000.00
313385WW2	FHLB DN	05/16/2022	0.0000	100,000,000.00	99,944,388.88	0.99948 CITIBANK	99,948,000.00
313385WY8	FHLB DN	05/18/2022	0.0000	100,000,000.00	99,954,625.00	0.99948 CITIBANK	99,948,000.00

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313385XA9	FHLB DN	05/20/2022	0.0000	100,000,000.00	99,954,375.00	0.99947 CITIBANK	99,947,000.00
313385XG6	FHLB DN	05/26/2022	0.0000	300,000,000.00	299,917,833.32	0.99944 CITIBANK	299,832,000.00
313385XH4	FHLB DN	05/27/2022	0.0000	200,000,000.00	199,911,861.11	0.99944 CITIBANK	199,888,000.00
313385XN1	FHLB DN	06/01/2022	0.0000	400,000,000.00	399,893,875.00	0.99922 CITIBANK	399,688,000.00
313385YM2	FHLB DN	06/24/2022	0.0000	250,000,000.00	249,846,104.17	0.99909 CITIBANK	249,772,500.00
313385YT7	FHLB DN	06/30/2022	0.0000	100,000,000.00	99,963,638.88	0.99906 CITIBANK	99,906,000.00
313385YU4	FHLB DN	07/01/2022	0.0000	450,000,000.00	449,792,368.07	0.99891 CITIBANK	449,509,500.00
313385A30	FHLB DN	08/01/2022	0.0000	50,000,000.00	49,967,409.72	0.99861 CITIBANK	49,930,500.00
313385A55	FHLB DN	08/03/2022	0.0000	50,000,000.00	49,967,229.17	0.99860 CITIBANK	49,930,000.00
313385E28	FHLB DN	09/01/2022	0.0000	900,000,000.00	899,086,138.86	0.99821 CITIBANK	898,389,000.00
313385H58	FHLB DN	09/28/2022	0.0000	200,000,000.00	199,690,222.24	0.99802 CITIBANK	199,604,000.00
313385J23	FHLB DN	10/03/2022	0.0000	1,850,000,000.00	1,848,146,895.82	0.99783 CITIBANK	1,845,985,500.00
313385M37	FHLB DN	10/28/2022	0.0000	300,000,000.00	299,483,388.90	0.99763 CITIBANK	299,289,000.00
313385M78	FHLB DN	11/01/2022	0.0000	1,300,000,000.00	1,297,563,027.82	0.99736 CITIBANK	1,296,568,000.00
313385Q33	FHLB DN	11/21/2022	0.0000	100,000,000.00	99,754,750.00	0.99718 CITIBANK	99,718,000.00
313385R24	FHLB DN	11/28/2022	0.0000	200,000,000.00	199,482,000.00	0.99712 CITIBANK	199,424,000.00
313385R57	FHLB DN	12/01/2022	0.0000	450,000,000.00	448,795,986.13	0.99692 CITIBANK	448,614,000.00
313385S80	FHLB DN	12/12/2022	0.0000	50,000,000.00	49,857,013.89	0.99681 CITIBANK	49,840,500.00
				12,550,000,000.00	12,539,876,084.72		12,534,962,500.00
AIP:		0.00					
Book + AIP:		12,539,876,084.72	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053RH9	IBRD DN	01/03/2022	0.0000	500,000,000.00	499,907,416.68	1.00000 CITIBANK	500,000,000.00
459053SE5	IBRD DN	01/24/2022	0.0000	100,000,000.00	99,979,444.44	0.99999 CITIBANK	99,999,000.00
459053SN5	IBRD DN	02/01/2022	0.0000	300,000,000.00	299,950,805.56	0.99998 CITIBANK	299,994,000.00
459053TB0	IBRD DN	02/14/2022	0.0000	100,000,000.00	99,981,666.66	0.99998 CITIBANK	99,998,000.00
459053TN4	IBRD DN	02/25/2022	0.0000	300,000,000.00	299,947,500.00	0.99997 CITIBANK	299,991,000.00
459053TR5	IBRD DN	02/28/2022	0.0000	50,000,000.00	49,983,333.33	0.99997 CITIBANK	49,998,500.00
459053TS3	IBRD DN	03/01/2022	0.0000	650,000,000.00	649,850,965.28	0.99992 CITIBANK	649,948,000.00
459053TT1	IBRD DN	03/02/2022	0.0000	200,000,000.00	199,959,888.88	0.99992 CITIBANK	199,984,000.00
459053UF9	IBRD DN	03/14/2022	0.0000	250,000,000.00	249,953,736.11	0.99990 CITIBANK	249,975,000.00
459053US1	IBRD DN	03/25/2022	0.0000	450,000,000.00	449,897,194.44	0.99989 CITIBANK	449,950,500.00
459053UV4	IBRD DN	03/28/2022	0.0000	100,000,000.00	99,980,875.00	0.99988 CITIBANK	99,988,000.00
459053UZ5	IBRD DN	04/01/2022	0.0000	900,000,000.00	899,779,361.08	0.99978 CITIBANK	899,802,000.00
459053WG5	IBRD DN	05/02/2022	0.0000	100,000,000.00	99,970,972.22	0.99954 CITIBANK	99,954,000.00
459053XH2	IBRD DN	05/27/2022	0.0000	100,000,000.00	99,953,055.56	0.99944 CITIBANK	99,944,000.00
459053XN9	IBRD DN	06/01/2022	0.0000	400,000,000.00	399,867,833.32	0.99922 CITIBANK	399,688,000.00
459053YU2	IBRD DN	07/01/2022	0.0000	200,000,000.00	199,936,722.22	0.99891 CITIBANK	199,782,000.00
459053E26	IBRD DN	09/01/2022	0.0000	100,000,000.00	99,893,750.00	0.99821 CITIBANK	99,821,000.00
459053J21	IBRD DN	10/03/2022	0.0000	300,000,000.00	299,653,305.54	0.99783 CITIBANK	299,349,000.00
				5,100,000,000.00	5,098,447,826.32		5,098,166,000.00
AIP:		0.00					
Book + AIP:		5,098,447,826.32	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515RH7	IFC DN	01/03/2022	0.0000	200,000,000.00	199,961,805.56	1.00000 CITIBANK	200,000,000.00
459515RQ7	IFC DN	01/10/2022	0.0000	100,000,000.00	99,980,569.44	1.00000 CITIBANK	100,000,000.00
459515SR4	IFC DN	02/04/2022	0.0000	50,000,000.00	49,993,097.22	0.99998 CITIBANK	49,999,000.00
459515SU7	IFC DN	02/07/2022	0.0000	150,000,000.00	149,977,027.78	0.99998 CITIBANK	149,997,000.00
459515TB8	IFC DN	02/14/2022	0.0000	125,000,000.00	124,978,111.11	0.99998 CITIBANK	124,997,500.00
459515TN2	IFC DN	02/25/2022	0.0000	100,000,000.00	99,980,777.78	0.99997 CITIBANK	99,997,000.00
459515TV4	IFC DN	03/04/2022	0.0000	150,000,000.00	149,973,805.56	0.99992 CITIBANK	149,988,000.00
459515WB4	IFC DN	04/27/2022	0.0000	100,000,000.00	99,977,333.34	0.99972 CITIBANK	99,972,000.00
459515WG3	IFC DN	05/02/2022	0.0000	100,000,000.00	99,975,750.00	0.99954 CITIBANK	99,954,000.00
459515WX6	IFC DN	05/17/2022	0.0000	100,000,000.00	99,959,097.22	0.99948 CITIBANK	99,948,000.00
459515XG2	IFC DN	05/26/2022	0.0000	100,000,000.00	99,968,888.88	0.99944 CITIBANK	99,944,000.00
459515XN7	IFC DN	06/01/2022	0.0000	100,000,000.00	99,968,055.56	0.99922 CITIBANK	99,922,000.00
459515YU0	IFC DN	07/01/2022	0.0000	100,000,000.00	99,949,000.00	0.99891 CITIBANK	99,891,000.00
				1,475,000,000.00	1,474,643,319.45		1,474,609,500.00
AIP:		0.00					
Book + AIP:		1,474,643,319.45	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LRH5	IADB DN	01/03/2022	0.0000	50,000,000.00	49,991,666.67	1.00000 CITIBANK	50,000,000.00
				50,000,000.00	49,991,666.67		50,000,000.00
AIP:		0.00					
Book + AIP:		49,991,666.67	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06054R3A8	BOFA BN	01/03/2022	06/04/2021	0.1000	50,000,000.00	50,000,000.00	0.2760	0.999990213 MESIROW	49,999,510.67	29,305.56
					50,000,000.00	50,000,000.00			49,999,510.67	29,305.56
AIP:				0.00						
Book + AIP:					50,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17305TY89	CITIBANK CD	01/03/2022	06/15/2021	0.1100	150,000,000.00	150,000,000.00	0.2700	0.999991102 MESIROW	149,998,665.31	91,666.67
06426GWF0	BOWEST CD	01/03/2022	09/14/2021	0.1000	100,000,000.00	100,000,000.00	0.2700	0.999990551 MESIROW	99,999,055.12	30,277.78
06426GXK8	BOWEST CD	01/07/2022	12/31/2021	0.0600	100,000,000.00	100,000,000.00	0.2700	0.999965001 MESIROW	99,996,500.15	166.67
06426GWH6	BOWEST CD	02/01/2022	09/22/2021	0.1100	100,000,000.00	100,000,000.00	0.2300	0.999896626 MESIROW	99,989,662.60	30,861.11
06426GWR4	BOWEST CD	03/02/2022	10/26/2021	0.1100	100,000,000.00	100,000,000.00	0.2500	0.999766679 MESIROW	99,976,667.86	20,472.22
62478UDW3	MUFG UNION CD	03/28/2022	12/09/2021	0.0700	100,000,000.00	100,000,000.00	0.2500	0.999570230 MESIROW	99,957,023.00	4,472.22
06426GXE2	BOWEST CD	04/01/2022	12/09/2021	0.1700	100,000,000.00	100,000,000.00	0.2530	0.999792563 MESIROW	99,979,256.25	10,861.11
17305TZ54	CITIBANK CD	04/01/2022	07/01/2021	0.1400	100,000,000.00	100,000,000.00	0.2530	0.999717226 MESIROW	99,971,722.63	71,555.56
06426GXF9	BOWEST CD	05/17/2022	12/20/2021	0.2200	100,000,000.00	100,000,000.00	0.3400	0.999547154 MESIROW	99,954,715.41	7,333.33
17305TX98	CITIBANK CD	06/01/2022	06/01/2021	0.1700	50,000,000.00	50,000,000.00	0.4000	0.999035201 MESIROW	49,951,760.05	50,527.78
06426GXG7	BOWEST CD	07/01/2022	12/22/2021	0.2600	100,000,000.00	100,000,000.00	0.6400	0.998095341 MESIROW	99,809,534.08	7,222.22
					1,100,000,000.00	1,100,000,000.00			1,099,584,562.46	325,416.67
AIP:			0.00							
Book + AIP:			1,100,000,000.00				CD DOMESTIC			

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78012UK95	RB CANADA YCD	01/03/2022	04/15/2021	0.1700	100,000,000.00	100,000,000.00	0.1010	1.000003826 MESIROW	100,000,382.64	123,250.00
86565FDR0	SUMITOMO YCD	01/03/2022	11/23/2021	0.0500	100,000,000.00	100,000,000.00	0.1010	0.999997166 MESIROW	99,999,716.64	5,416.67
65602YNJ5	NORINCHUK YCD	01/03/2022	08/31/2021	0.1100	100,000,000.00	100,000,000.00	0.1010	1.000000498 MESIROW	100,000,049.79	37,583.33
53947CJ58	LLOYDS YCD	01/03/2022	04/15/2021	0.1900	50,000,000.00	50,000,000.00	0.1010	1.000004937 MESIROW	50,000,246.83	68,875.00
13606CUD4	CIBC YCD	01/03/2022	07/01/2021	0.1100	100,000,000.00	100,000,000.00	0.1010	1.000000497 MESIROW	100,000,049.68	56,222.22
23344NGN0	DNB YCD	01/03/2022	09/16/2021	0.0600	100,000,000.00	100,000,000.00	0.1010	0.999997721 MESIROW	99,999,772.12	17,833.33
86565FDJ8	SUMITOMO YCD	01/03/2022	11/17/2021	0.1000	100,000,000.00	100,000,000.00	0.1010	0.999999944 MESIROW	99,999,994.37	12,500.00
86564GU66	SUMI TRUST YCD	01/03/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1010	1.000001054 MESIROW	100,000,105.35	36,333.33
63253TX52	NAT AUB YCD	01/03/2022	04/07/2021	0.1400	100,000,000.00	100,000,000.00	0.1010	1.000002161 MESIROW	100,000,216.08	104,611.11
86564GS93	SUMI TRUST YCD	01/10/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.1010	1.000007239 MESIROW	100,000,723.93	41,527.78
20271EVV8	CB AUS YCD	01/13/2022	07/15/2021	0.1100	100,000,000.00	100,000,000.00	0.1010	1.000002982 MESIROW	100,000,298.24	51,944.44
20271EVX4	CB AUS YCD	01/24/2022	07/23/2021	0.1200	150,000,000.00	150,000,000.00	0.1010	1.000012103 MESIROW	150,001,815.49	81,000.00
4823TCL76	KBC YCD	01/24/2022	12/17/2021	0.0700	100,000,000.00	100,000,000.00	0.1010	0.999980194 MESIROW	99,998,019.38	2,916.67
55380TC65	MUFG BK YCD	01/24/2022	12/21/2021	0.1000	200,000,000.00	200,000,000.00	0.1010	0.999999359 MESIROW	199,999,871.84	6,111.11
06367CQJ9	MONTREAL YCD	01/24/2022	12/17/2021	0.1000	100,000,000.00	100,000,000.00	0.1010	0.999999358 MESIROW	99,999,935.85	4,166.67
83369X6G8	SOC GEN YCD	01/24/2022	09/22/2021	0.1000	100,000,000.00	100,000,000.00	0.1010	0.999999343 MESIROW	99,999,934.30	28,055.56
65602YNW6	NORINCHUK YCD	01/24/2022	09/16/2021	0.1000	100,000,000.00	100,000,000.00	0.1010	0.999999342 MESIROW	99,999,934.20	29,722.22
22536UX70	CIC YCD	02/01/2022	07/21/2021	0.1300	100,000,000.00	100,000,000.00	0.1530	0.999980119 MESIROW	99,998,011.90	59,222.22
22535C2U4	CR AG CIB YCD	02/01/2022	09/14/2021	0.1000	100,000,000.00	100,000,000.00	0.1530	0.999954327 MESIROW	99,995,432.72	30,277.78
06742TZK5	BARCLAYS YCD	02/01/2022	08/19/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999988738 MESIROW	99,998,873.79	52,500.00
86565FAV4	SUMITOMO YCD	02/04/2022	10/21/2021	0.1100	100,000,000.00	100,000,000.00	0.1530	0.999959363 MESIROW	99,995,936.30	22,000.00
65602YPM6	NORINCHUK YCD	02/04/2022	10/07/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999968796 MESIROW	99,996,879.64	28,666.67
4823TCH30	KBC YCD	02/07/2022	11/04/2021	0.1000	100,000,000.00	100,000,000.00	0.1530	0.999945511 MESIROW	99,994,551.10	16,111.11
86565C7L7	SUMITOMO YCD	02/07/2022	10/07/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999966044 MESIROW	99,996,604.36	28,666.67

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06367CL96	MONTREAL YCD	02/11/2022	09/09/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999962357 MESIROW	99,996,235.70	38,000.00
55380TC24	MUFG BK YCD	02/11/2022	12/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999962413 MESIROW	99,996,241.28	6,000.00
86564G3C3	SUMI TRUST YCD	02/14/2022	10/19/2021	0.1550	100,000,000.00	100,000,000.00	0.1530	1.000002384 MESIROW	100,000,238.44	31,861.11
63253TY77	NAT AUB YCD	02/14/2022	09/08/2021	0.1000	100,000,000.00	100,000,000.00	0.1530	0.999935175 MESIROW	99,993,517.46	31,944.44
55380TZQ6	MUFG BK YCD	02/14/2022	11/09/2021	0.1700	100,000,000.00	100,000,000.00	0.1530	1.000020727 MESIROW	100,002,072.71	25,027.78
65558UGC0	NORDEA ABP YCD	02/14/2022	09/08/2021	0.1100	100,000,000.00	100,000,000.00	0.1530	0.999947389 MESIROW	99,994,738.86	35,138.89
34959TRN8	FORTIS YCD	02/14/2022	08/13/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999984012 MESIROW	99,998,401.16	54,833.33
89114WE76	TORONTO YCD	02/14/2022	08/12/2021	0.1300	100,000,000.00	100,000,000.00	0.1530	0.999971798 MESIROW	99,997,179.83	51,277.78
87019V5U7	SWEDBANK YCD	02/14/2022	12/16/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999959664 MESIROW	99,995,966.42	5,333.33
06742TZX7	BARCLAYS YCD	02/25/2022	09/21/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999949516 MESIROW	99,994,951.57	34,000.00
13606CVR2	CIBC YCD	02/25/2022	08/17/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999980019 MESIROW	99,998,001.90	53,277.78
05586FSU2	BNP YCD	02/25/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999949510 MESIROW	99,994,951.02	36,333.33
06367CKE6	MONTREAL YCD	02/25/2022	08/24/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999980025 MESIROW	99,998,002.54	50,555.56
86959RSS0	SVENSKA YCD	02/25/2022	08/30/2021	0.1300	100,000,000.00	100,000,000.00	0.1530	0.999964765 MESIROW	99,996,476.47	44,777.78
65558UFP2	NORDEA ABP YCD	02/25/2022	08/20/2021	0.1300	100,000,000.00	100,000,000.00	0.1530	0.999964756 MESIROW	99,996,475.62	48,388.89
89114WEL5	TORONTO YCD	02/25/2022	08/19/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999980021 MESIROW	99,998,002.08	52,500.00
83369X6H6	SOC GEN YCD	02/28/2022	09/29/2021	0.1100	100,000,000.00	100,000,000.00	0.1530	0.999930669 MESIROW	99,993,066.85	28,722.22
55380TA26	MUFG BK YCD	02/28/2022	11/19/2021	0.1900	100,000,000.00	100,000,000.00	0.1530	1.000059540 MESIROW	100,005,954.05	22,694.44
60710RDX0	MIZUHO YCD	02/28/2022	11/08/2021	0.1500	100,000,000.00	100,000,000.00	0.1530	0.999995112 MESIROW	99,999,511.24	22,500.00
06417MPR0	SCOTIA YCD	03/01/2022	05/18/2021	0.1900	100,000,000.00	100,000,000.00	0.1530	1.000060322 MESIROW	100,006,032.20	120,333.33
06742TZN9	BARCLAYS YCD	03/01/2022	08/31/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999978580 MESIROW	99,997,857.99	47,833.33
13606CWR1	CIBC YCD	03/01/2022	09/14/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999945839 MESIROW	99,994,583.91	36,333.33
22536UZ45	CIC YCD	03/01/2022	09/02/2021	0.1200	100,000,000.00	100,000,000.00	0.1530	0.999945829 MESIROW	99,994,582.91	40,333.33
63253TY85	NAT AUB YCD	03/01/2022	09/20/2021	0.1000	100,000,000.00	100,000,000.00	0.1530	0.999913089 MESIROW	99,991,308.89	28,611.11

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65602YQA1	NORINCHUK YCD	03/01/2022	10/28/2021	0.1400	100,000,000.00	100,000,000.00	0.1530	0.999978636 MESIROW	99,997,863.64	25,277.78
86565FCM2	SUMITOMO YCD	03/04/2022	11/04/2021	0.1800	100,000,000.00	100,000,000.00	0.2090	0.999949969 MESIROW	99,994,996.92	29,000.00
22536UZ52	CIC YCD	03/09/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.2090	0.999852868 MESIROW	99,985,286.79	41,527.78
83050PXG9	SE BANKEN YCD	03/09/2022	11/15/2021	0.1400	100,000,000.00	100,000,000.00	0.2090	0.999871562 MESIROW	99,987,156.22	18,277.78
89114WFM2	TORONTO YCD	03/09/2022	09/08/2021	0.1300	100,000,000.00	100,000,000.00	0.2090	0.999852868 MESIROW	99,985,286.79	41,527.78
65558UGG1	NORDEA ABP YCD	03/09/2022	09/14/2021	0.1300	100,000,000.00	100,000,000.00	0.2090	0.999852876 MESIROW	99,985,287.63	39,361.11
60710RHX6	MIZUHO YCD	03/09/2022	11/30/2021	0.2100	100,000,000.00	100,000,000.00	0.2090	1.000001788 MESIROW	100,000,178.78	18,666.67
86959RSX9	SVENSKA YCD	03/09/2022	09/07/2021	0.1200	100,000,000.00	100,000,000.00	0.2090	0.999834275 MESIROW	99,983,427.52	38,666.67
21684XTJ5	RABOBANK YCD	03/14/2022	09/14/2014	0.1100	100,000,000.00	100,000,000.00	0.2090	0.999798679 MESIROW	99,979,867.91	814,611.11
34959TRQ1	FORTIS YCD	03/14/2022	09/09/2021	0.1400	100,000,000.00	100,000,000.00	0.2090	0.999861872 MESIROW	99,986,187.24	44,333.33
60710RFT7	MIZUHO YCD	03/15/2022	11/16/2021	0.1800	100,000,000.00	100,000,000.00	0.2090	0.999941122 MESIROW	99,994,112.19	23,000.00
86565FEL2	SUMITOMO YCD	03/21/2022	12/15/2021	0.2100	100,000,000.00	100,000,000.00	0.2090	1.000002148 MESIROW	100,000,214.80	9,916.67
87019V5R4	SWEDBANK YCD	03/25/2022	12/15/2021	0.1700	100,000,000.00	100,000,000.00	0.2090	0.999910088 MESIROW	99,991,008.80	8,027.78
89114WGQ2	TORONTO YCD	03/25/2022	09/22/2021	0.1300	100,000,000.00	100,000,000.00	0.2090	0.999817773 MESIROW	99,981,777.32	36,472.22
86564G6S5	SUMI TRUST YCD	03/25/2022	12/15/2021	0.2400	100,000,000.00	100,000,000.00	0.2090	1.000071383 MESIROW	100,007,138.32	11,333.33
06417MRK3	SCOTIA YCD	03/25/2022	09/17/2021	0.1300	100,000,000.00	100,000,000.00	0.2090	0.999817764 MESIROW	99,981,776.45	38,277.78
22535C3E9	CR AG CIB YCD	03/25/2022	09/22/2021	0.0900	100,000,000.00	100,000,000.00	0.2090	0.999725649 MESIROW	99,972,564.94	25,250.00
53947CN61	LLOYDS YCD	03/25/2022	09/14/2021	0.1400	50,000,000.00	50,000,000.00	0.2090	0.999840789 MESIROW	49,992,039.46	21,194.44
06742TC53	BARCLAYS YCD	03/28/2022	10/21/2021	0.1400	100,000,000.00	100,000,000.00	0.2090	0.999835109 MESIROW	99,983,510.92	28,000.00
63253TX60	NAT AUB YCD	04/01/2022	04/15/2021	0.1900	100,000,000.00	100,000,000.00	0.2520	0.999844230 MESIROW	99,984,423.03	137,750.00
78012UL94	RB CANADA YCD	04/01/2022	05/17/2021	0.1600	100,000,000.00	100,000,000.00	0.2520	0.999769504 MESIROW	99,976,950.40	101,777.78
83050PXH7	SE BANKEN YCD	04/01/2022	11/16/2021	0.1400	100,000,000.00	100,000,000.00	0.2520	0.999720064 MESIROW	99,972,006.37	17,888.89
86959RTE0	SVENSKA YCD	04/01/2022	09/21/2021	0.1300	100,000,000.00	100,000,000.00	0.2520	0.999694960 MESIROW	99,969,496.01	36,833.33
83369X6M5	SOC GEN YCD	04/01/2022	10/07/2021	0.1300	100,000,000.00	100,000,000.00	0.2520	0.999694997 MESIROW	99,969,499.65	31,055.56

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89114WA54	TORONTO YCD	04/01/2022	04/29/2021	0.2300	100,000,000.00	100,000,000.00	0.2520	0.999944041 MESIROW	99,994,404.11	157,805.56
63873QPV0	NATIXIS YCD	04/01/2022	06/10/2021	0.1700	100,000,000.00	100,000,000.00	0.2520	0.999794520 MESIROW	99,979,451.96	96,805.56
53947CKD9	LLOYDS YCD	04/01/2022	06/22/2021	0.1800	50,000,000.00	50,000,000.00	0.2520	0.999819506 MESIROW	49,990,975.29	48,250.00
34959TRS7	FORTIS YCD	04/01/2022	09/20/2021	0.1400	100,000,000.00	100,000,000.00	0.2520	0.999719924 MESIROW	99,971,992.41	40,055.56
22536U2A7	CIC YCD	04/01/2022	10/07/2021	0.1100	100,000,000.00	100,000,000.00	0.2520	0.999645058 MESIROW	99,964,505.81	26,277.78
22536ACU6	CR AG CIB YCD	04/01/2022	12/29/2021	0.1900	100,000,000.00	100,000,000.00	0.2520	0.999845088 MESIROW	99,984,508.76	1,583.33
21684XTK2	RABOBANK YCD	04/01/2022	09/28/2021	0.1300	100,000,000.00	100,000,000.00	0.2520	0.999694976 MESIROW	99,969,497.60	34,305.56
06367CF69	MONTREAL YCD	04/01/2022	05/13/2021	0.2100	100,000,000.00	100,000,000.00	0.2520	0.999894210 MESIROW	99,989,421.04	135,916.67
05252WSP9	ANZ YCD	04/01/2022	10/05/2021	0.1100	100,000,000.00	100,000,000.00	0.2520	0.999645054 MESIROW	99,964,505.42	26,888.89
05586FUQ8	BNP YCD	04/01/2022	10/26/2021	0.1400	100,000,000.00	100,000,000.00	0.2520	0.999720012 MESIROW	99,972,001.22	26,055.56
13606CWA8	CIBC YCD	04/01/2022	09/02/2021	0.1400	100,000,000.00	100,000,000.00	0.2520	0.999719880 MESIROW	99,971,988.00	47,055.56
06417MNV1	SCOTIA YCD	04/01/2022	04/20/2021	0.2200	100,000,000.00	100,000,000.00	0.2520	0.999919065 MESIROW	99,991,906.54	156,444.44
06742TYC4	BARCLAYS YCD	04/01/2022	05/18/2021	0.2400	100,000,000.00	100,000,000.00	0.2520	0.999969062 MESIROW	99,996,906.19	152,000.00
65602YSY7	NORINCHUK YCD	04/04/2022	12/30/2021	0.2300	100,000,000.00	100,000,000.00	0.2520	0.999943195 MESIROW	99,994,319.53	1,277.78
63873QQS6	NATIXIS YCD	04/08/2022	10/07/2021	0.1300	100,000,000.00	100,000,000.00	0.2520	0.999671290 MESIROW	99,967,129.01	31,055.56
86564G7A3	SUMI TRUST YCD	04/08/2022	12/20/2021	0.2400	100,000,000.00	100,000,000.00	0.2520	0.999967634 MESIROW	99,996,763.43	8,000.00
22535C4C2	CR AG CIB YCD	04/25/2022	10/13/2021	0.1300	100,000,000.00	100,000,000.00	0.2520	0.999613744 MESIROW	99,961,374.44	28,888.89
63873QRD8	NATIXIS YCD	04/25/2022	10/26/2021	0.1500	100,000,000.00	100,000,000.00	0.2520	0.999677035 MESIROW	99,967,703.50	27,916.67
20271EWW7	CB AUS YCD	04/27/2022	10/29/2021	0.1600	100,000,000.00	100,000,000.00	0.2520	0.999703565 MESIROW	99,970,356.53	28,444.44
06367CNG8	MONTREAL YCD	04/27/2022	11/04/2021	0.1800	100,000,000.00	100,000,000.00	0.2520	0.999767953 MESIROW	99,976,795.29	29,000.00
86959RUK4	SVENSKA YCD	05/02/2022	11/02/2021	0.2000	100,000,000.00	100,000,000.00	0.2950	0.999680681 MESIROW	99,968,068.05	33,333.33
53947CP36	LLOYDS YCD	05/02/2022	09/23/2021	0.1400	100,000,000.00	100,000,000.00	0.2950	0.999479159 MESIROW	99,947,915.86	38,888.89
05586FUL9	BNP YCD	05/02/2022	10/14/2021	0.1700	150,000,000.00	150,000,000.00	0.2950	0.999579908 MESIROW	149,936,986.16	55,958.33
20271EWX3	CB AUS YCD	05/09/2022	11/09/2021	0.1600	150,000,000.00	150,000,000.00	0.2950	0.999520256 MESIROW	149,928,038.42	35,333.33

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21684XTW6	RABOBANK YCD	05/11/2022	11/12/2021	0.1900	100,000,000.00	100,000,000.00	0.2950	0.999620956 MESIROW	99,962,095.60	26,388.89
78012UZ32	RB CANADA YCD	05/17/2022	11/17/2021	0.2100	100,000,000.00	100,000,000.00	0.2950	0.999678954 MESIROW	99,967,895.41	26,250.00
05586FVQ7	BNP YCD	05/17/2022	12/13/2021	0.2000	100,000,000.00	100,000,000.00	0.2950	0.999641393 MESIROW	99,964,139.31	10,555.56
22536ABH6	CR AG CIB YCD	05/27/2022	12/15/2021	0.2400	100,000,000.00	100,000,000.00	0.2950	0.999777076 MESIROW	99,977,707.56	11,333.33
05586FVU8	BNP YCD	05/27/2022	12/28/2021	0.2200	100,000,000.00	100,000,000.00	0.2950	0.999696168 MESIROW	99,969,616.76	2,444.44
89114WM28	TORONTO YCD	05/27/2022	12/02/2021	0.2600	100,000,000.00	100,000,000.00	0.2950	0.999857966 MESIROW	99,985,796.63	21,666.67
83369X7K8	SOC GEN YCD	05/27/2022	11/23/2021	0.2000	100,000,000.00	100,000,000.00	0.2950	0.999614924 MESIROW	99,961,492.37	21,666.67
83050PYD5	SE BANKEN YCD	05/27/2022	11/30/2021	0.2500	100,000,000.00	100,000,000.00	0.2950	0.999817453 MESIROW	99,981,745.25	22,222.22
78012UU52	RB CANADA YCD	06/01/2022	09/23/2021	0.1600	100,000,000.00	100,000,000.00	0.3390	0.999249629 MESIROW	99,924,962.94	44,444.44
83369XA32	SOC GEN YCD	06/01/2022	11/30/2021	0.2600	100,000,000.00	100,000,000.00	0.3390	0.999668781 MESIROW	99,966,878.12	23,111.11
06742TB88	BARCLAYS YCD	06/01/2022	10/07/2021	0.1900	150,000,000.00	150,000,000.00	0.3390	0.999375271 MESIROW	149,906,290.60	68,083.33
05252WSQ7	ANZ YCD	06/01/2022	10/15/2021	0.1300	100,000,000.00	100,000,000.00	0.3390	0.999124206 MESIROW	99,912,420.59	28,166.67
53947CK98	LLOYDS YCD	06/01/2022	06/09/2021	0.2000	50,000,000.00	50,000,000.00	0.3390	0.999416175 MESIROW	49,970,808.75	57,222.22
34959TRT5	FORTIS YCD	06/01/2022	11/04/2021	0.2000	100,000,000.00	100,000,000.00	0.3390	0.999417343 MESIROW	99,941,734.25	32,222.22
63873QRU0	NATIXIS YCD	06/24/2022	12/14/2021	0.3100	100,000,000.00	100,000,000.00	0.3390	0.999859809 MESIROW	99,985,980.91	15,500.00
06367CR74	MONTREAL YCD	06/27/2022	12/27/2021	0.3300	100,000,000.00	100,000,000.00	0.3390	0.999955747 MESIROW	99,995,574.74	4,583.33
05252WSS3	ANZ YCD	06/30/2022	10/18/2021	0.1300	100,000,000.00	100,000,000.00	0.3800	0.998751857 MESIROW	99,875,185.69	27,083.33
89114WH24	TORONTO YCD	07/01/2022	09/28/2021	0.1700	100,000,000.00	100,000,000.00	0.3800	0.998945325 MESIROW	99,894,532.46	44,861.11
78012UP41	RB CANADA YCD	07/01/2022	06/30/2021	0.2000	100,000,000.00	100,000,000.00	0.3800	0.999094766 MESIROW	99,909,476.59	102,777.78
53947CL22	LLOYDS YCD	07/01/2022	07/02/2021	0.2300	100,000,000.00	100,000,000.00	0.3800	0.999245042 MESIROW	99,924,504.20	116,916.67
06417MUB9	SCOTIA YCD	07/01/2022	12/09/2021	0.3100	100,000,000.00	100,000,000.00	0.3800	0.999648349 MESIROW	99,964,834.90	19,805.56
05586FUY1	BNP YCD	07/01/2022	11/04/2021	0.2100	100,000,000.00	100,000,000.00	0.3800	0.999146262 MESIROW	99,914,626.25	33,833.33
05252WSX2	ANZ YCD	07/01/2022	11/02/2021	0.1900	100,000,000.00	100,000,000.00	0.3800	0.999045940 MESIROW	99,904,594.00	31,666.67
90275DNU0	UBS YCD	08/01/2022	11/04/2021	0.2400	100,000,000.00	100,000,000.00	0.4210	0.998935791 MESIROW	99,893,579.09	38,666.67

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05252WSY0	ANZ YCD	09/01/2022	11/16/2021	0.2500	50,000,000.00	50,000,000.00	0.4610	0.998579177 MESIROW	49,928,958.86	15,972.22
90275DPV6	UBS YCD	11/01/2022	11/12/2021	0.3400	100,000,000.00	100,000,000.00	0.5430	0.998291447 MESIROW	99,829,144.68	47,222.22
					12,250,000,000.00	12,250,000,000.00			12,247,345,856.82	5,692,361.12
AIP:				416.66						
Book + AIP:				12,250,000,416.66						
					CD YANKEE					

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83369CA38	SOC GEN NY CP	01/03/2022	0.0000	100,000,000.00	99,963,611.12	0.0007	2	MESIROW	99,999,600.00
60689GA30	MIZUHO NY CP	01/03/2022	0.0000	100,000,000.00	99,967,500.00	0.0007	2	MESIROW	99,999,600.00
89233HA38	TOYOTA CP	01/03/2022	0.0000	50,000,000.00	49,969,444.44	0.0007	2	MESIROW	49,999,800.00
62479MA37	MUFG BK CP	01/03/2022	0.0000	150,000,000.00	149,963,000.01	0.0007	2	MESIROW	149,999,400.00
46640QA35	JPM LLC CP	01/03/2022	0.0000	100,000,000.00	99,842,500.00	0.0007	2	MESIROW	99,999,600.00
06417KA33	SCOTIA NY CP	01/03/2022	0.0000	100,000,000.00	99,853,333.34	0.0007	2	MESIROW	99,999,600.00
17327BA39	CGMI CP	01/03/2022	0.0000	200,000,000.00	199,806,888.88	0.0007	2	MESIROW	199,999,200.00
4820P3A37	JUPITER CP	01/03/2022	0.0000	50,000,000.00	49,981,972.22	0.0007	2	MESIROW	49,999,800.00
88602UA34	THUNDER CP	01/03/2022	0.0000	50,000,000.00	49,970,833.33	0.0007	2	MESIROW	49,999,800.00
62479MAA1	MUFG BK CP	01/10/2022	0.0000	100,000,000.00	99,998,055.56	0.0007	9	MESIROW	99,998,200.00
1247P3AA0	CAFECO CP	01/10/2022	0.0000	50,000,000.00	49,984,625.00	0.0007	9	MESIROW	49,999,100.00
92512MAA7	VERSAILLES CP	01/10/2022	0.0000	50,000,000.00	49,981,972.22	0.0007	9	MESIROW	49,999,100.00
74271UAQ3	PROCTER CP	01/24/2022	0.0000	50,000,000.00	49,991,944.44	0.0007	23	MESIROW	49,997,700.00
03785EAQ7	APPLE CP	01/24/2022	0.0000	100,000,000.00	99,982,847.22	0.0007	23	MESIROW	99,995,400.00
46640QAQ4	JPM LLC CP	01/24/2022	0.0000	50,000,000.00	49,925,277.78	0.0007	23	MESIROW	49,997,700.00
09659CB15	BNP NY CP	02/01/2022	0.0000	100,000,000.00	99,949,333.34	0.0012	31	MESIROW	99,990,011.11
02314QB16	AMAZON CP	02/01/2022	0.0000	50,000,000.00	49,984,500.00	0.0012	31	MESIROW	49,995,005.56
06417KB16	SCOTIA NY CP	02/01/2022	0.0000	100,000,000.00	99,932,000.00	0.0012	31	MESIROW	99,990,011.11
21687BB18	RABO NY CP	02/01/2022	0.0000	50,000,000.00	49,971,333.33	0.0012	31	MESIROW	49,995,005.56
1247P3B19	CAFECO CP	02/01/2022	0.0000	50,000,000.00	49,981,666.67	0.0012	31	MESIROW	49,995,005.56
83369CB11	SOC GEN NY CP	02/01/2022	0.0000	100,000,000.00	99,957,222.22	0.0012	31	MESIROW	99,990,011.11
78015DB17	RBC NY CP	02/01/2022	0.0000	100,000,000.00	99,934,277.78	0.0012	31	MESIROW	99,990,011.11
89233HB11	TOYOTA CP	02/01/2022	0.0000	100,000,000.00	99,949,444.44	0.0012	31	MESIROW	99,990,011.11
74271UB41	PROCTER CP	02/04/2022	0.0000	150,000,000.00	149,974,583.34	0.0012	34	MESIROW	149,983,566.67

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53127UB41	LIBERTY CP	02/04/2022	0.0000	50,000,000.00	49,966,597.22	0.0012	34	MESIROW	49,994,522.22
24422MB91	DEERE CAP CP	02/09/2022	0.0000	50,000,000.00	49,990,111.11	0.0012	39	MESIROW	49,993,716.67
88602UBB5	THUNDER CP	02/11/2022	0.0000	50,000,000.00	49,982,736.11	0.0012	41	MESIROW	49,993,394.44
92512MBB4	VERSAILLES CP	02/11/2022	0.0000	50,000,000.00	49,980,597.22	0.0012	41	MESIROW	49,993,394.44
03785EBB9	APPLE CP	02/11/2022	0.0000	100,000,000.00	99,988,055.56	0.0012	41	MESIROW	99,986,788.89
12619UBB6	CRC CP	02/11/2022	0.0000	100,000,000.00	99,954,472.22	0.0012	41	MESIROW	99,986,788.89
63873KBE6	NATIXIS NY CP	02/14/2022	0.0000	150,000,000.00	149,933,750.01	0.0012	44	MESIROW	149,978,733.33
53127UBE9	LIBERTY CP	02/14/2022	0.0000	50,000,000.00	49,977,083.33	0.0012	44	MESIROW	49,992,911.11
38346MBE3	GOTHAM CP	02/14/2022	0.0000	50,000,000.00	49,981,583.33	0.0012	44	MESIROW	49,992,911.11
09659CBE7	BNP NY CP	02/14/2022	0.0000	150,000,000.00	149,921,000.01	0.0012	44	MESIROW	149,978,733.33
74271UBR0	PROCTER CP	02/25/2022	0.0000	100,000,000.00	99,976,500.00	0.0012	55	MESIROW	99,982,277.78
06054PBR6	BOFA CP	02/25/2022	0.0000	50,000,000.00	49,981,527.78	0.0012	55	MESIROW	49,991,138.89
13607FBR6	CIBC HLD CP	02/25/2022	0.0000	50,000,000.00	49,967,861.11	0.0012	55	MESIROW	49,991,138.89
21687BBR1	RABO NY CP	02/25/2022	0.0000	100,000,000.00	99,939,888.89	0.0012	55	MESIROW	99,982,277.78
53127UBR0	LIBERTY CP	02/25/2022	0.0000	50,000,000.00	49,965,694.44	0.0012	55	MESIROW	49,991,138.89
38346MBU7	GOTHAM CP	02/28/2022	0.0000	50,000,000.00	49,980,902.78	0.0012	58	MESIROW	49,990,655.56
17327BBU8	CGMI CP	02/28/2022	0.0000	50,000,000.00	49,943,750.00	0.0012	58	MESIROW	49,990,655.56
04821UBU5	ATLANTIC CP	02/28/2022	0.0000	50,000,000.00	49,971,472.22	0.0012	58	MESIROW	49,990,655.56
78015DBU3	RBC NY CP	02/28/2022	0.0000	100,000,000.00	99,930,305.56	0.0012	58	MESIROW	99,981,311.11
83369CC10	SOC GEN NY CP	03/01/2022	0.0000	100,000,000.00	99,946,333.34	0.0012	59	MESIROW	99,980,988.89
89233HC10	TOYOTA CP	03/01/2022	0.0000	50,000,000.00	49,972,500.00	0.0012	59	MESIROW	49,990,494.44
67983UC19	OLD LINE CP	03/01/2022	0.0000	100,000,000.00	99,955,222.22	0.0012	59	MESIROW	99,980,988.89
63873KC13	NATIXIS NY CP	03/01/2022	0.0000	100,000,000.00	99,950,805.56	0.0012	59	MESIROW	99,980,988.89
78015DC16	RBC NY CP	03/01/2022	0.0000	100,000,000.00	99,919,333.34	0.0012	59	MESIROW	99,980,988.89

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06417KC15	SCOTIA NY CP	03/01/2022	0.0000	100,000,000.00	99,918,333.34	0.0012	59	MESIROW	99,980,988.89
06054PC12	BOFA CP	03/01/2022	0.0000	150,000,000.00	149,926,500.00	0.0012	59	MESIROW	149,971,483.33
22533UC19	CR AG NY CP	03/01/2022	0.0000	100,000,000.00	99,947,138.88	0.0012	59	MESIROW	99,980,988.89
15963UC12	CHARIOT CP	03/01/2022	0.0000	100,000,000.00	99,959,361.12	0.0012	59	MESIROW	99,980,988.89
09659CC14	BNP NY CP	03/01/2022	0.0000	100,000,000.00	99,934,666.66	0.0012	59	MESIROW	99,980,988.89
53127UC24	LIBERTY CP	03/02/2022	0.0000	50,000,000.00	49,976,472.22	0.0017	60	MESIROW	49,986,166.67
46640QC25	JPM LLC CP	03/02/2022	0.0000	100,000,000.00	99,950,000.00	0.0017	60	MESIROW	99,972,333.33
21687BC25	RABO NY CP	03/02/2022	0.0000	200,000,000.00	199,893,055.56	0.0017	60	MESIROW	199,944,666.67
92512MC23	VERSAILLES CP	03/02/2022	0.0000	50,000,000.00	49,976,319.44	0.0017	60	MESIROW	49,986,166.67
60689GC20	MIZUHO NY CP	03/02/2022	0.0000	100,000,000.00	99,950,833.34	0.0017	60	MESIROW	99,972,333.33
74271UC24	PROCTER CP	03/02/2022	0.0000	100,000,000.00	99,971,708.33	0.0017	60	MESIROW	99,972,333.33
60689GC46	MIZUHO NY CP	03/04/2022	0.0000	150,000,000.00	149,921,250.00	0.0017	62	MESIROW	149,957,116.67
74271UC99	PROCTER CP	03/09/2022	0.0000	100,000,000.00	99,973,166.66	0.0017	67	MESIROW	99,969,105.56
19121BC98	COCA COLA CP	03/09/2022	0.0000	100,000,000.00	99,976,500.00	0.0017	67	MESIROW	99,969,105.56
83369CCE2	SOC GEN NY CP	03/14/2022	0.0000	100,000,000.00	99,933,111.12	0.0017	72	MESIROW	99,966,800.00
22533UCE1	CR AG NY CP	03/14/2022	0.0000	100,000,000.00	99,938,000.00	0.0017	72	MESIROW	99,966,800.00
04821UCE0	ATLANTIC CP	03/14/2022	0.0000	50,000,000.00	49,967,319.44	0.0017	72	MESIROW	49,983,400.00
62479MCM3	MUFG BK CP	03/21/2022	0.0000	100,000,000.00	99,947,222.22	0.0017	79	MESIROW	99,963,572.22
1247P3CM2	CAFCO CP	03/21/2022	0.0000	50,000,000.00	49,969,666.67	0.0017	79	MESIROW	49,981,786.11
38346MCM4	GOTHAM CP	03/21/2022	0.0000	50,000,000.00	49,970,250.00	0.0017	79	MESIROW	49,981,786.11
4820P3CR2	JUPITER CP	03/25/2022	0.0000	100,000,000.00	99,941,944.44	0.0017	83	MESIROW	99,961,727.78
06054PCR5	BOFA CP	03/25/2022	0.0000	200,000,000.00	199,891,333.32	0.0017	83	MESIROW	199,923,455.56
74271UCR9	PROCTER CP	03/25/2022	0.0000	50,000,000.00	49,985,611.11	0.0017	83	MESIROW	49,980,863.89
63873KCU9	NATIXIS NY CP	03/28/2022	0.0000	100,000,000.00	99,944,694.44	0.0017	86	MESIROW	99,960,344.44

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78015DCU2	RBC NY CP	03/28/2022	0.0000	100,000,000.00	99,939,916.66	0.0017	86	MESIROW	99,960,344.44
06417KCU1	SCOTIA NY CP	03/28/2022	0.0000	100,000,000.00	99,914,055.56	0.0017	86	MESIROW	99,960,344.44
46640QCU3	JPM LLC CP	03/28/2022	0.0000	100,000,000.00	99,872,500.00	0.0017	86	MESIROW	99,960,344.44
53127UD15	LIBERTY CP	04/01/2022	0.0000	50,000,000.00	49,968,361.11	0.0020	90	MESIROW	49,974,500.00
60689GD11	MIZUHO NY CP	04/01/2022	0.0000	100,000,000.00	99,927,805.56	0.0020	90	MESIROW	99,949,000.00
21687BD16	RABO NY CP	04/01/2022	0.0000	200,000,000.00	199,867,333.32	0.0020	90	MESIROW	199,898,000.00
22533UD18	CR AG NY CP	04/01/2022	0.0000	100,000,000.00	99,939,194.44	0.0020	90	MESIROW	99,949,000.00
46640QD16	JPM LLC CP	04/01/2022	0.0000	100,000,000.00	99,921,277.78	0.0020	90	MESIROW	99,949,000.00
1247P3D17	CAFCO CP	04/01/2022	0.0000	50,000,000.00	49,970,958.33	0.0020	90	MESIROW	49,974,500.00
04821UD17	ATLANTIC CP	04/01/2022	0.0000	100,000,000.00	99,935,722.22	0.0020	90	MESIROW	99,949,000.00
06054PD11	BOFA CP	04/01/2022	0.0000	100,000,000.00	99,931,166.66	0.0020	90	MESIROW	99,949,000.00
06417KD14	SCOTIA NY CP	04/01/2022	0.0000	200,000,000.00	199,882,555.56	0.0020	90	MESIROW	199,898,000.00
88602UD15	THUNDER CP	04/01/2022	0.0000	100,000,000.00	99,930,944.44	0.0020	90	MESIROW	99,949,000.00
17327BD10	CGMI CP	04/01/2022	0.0000	100,000,000.00	99,872,972.22	0.0020	90	MESIROW	99,949,000.00
67983UD18	OLD LINE CP	04/01/2022	0.0000	100,000,000.00	99,930,944.44	0.0020	90	MESIROW	99,949,000.00
89233HD19	TOYOTA CP	04/01/2022	0.0000	200,000,000.00	199,882,694.46	0.0020	90	MESIROW	199,898,000.00
83369CD19	SOC GEN NY CP	04/01/2022	0.0000	200,000,000.00	199,873,388.88	0.0020	90	MESIROW	199,898,000.00
38346MD19	GOTHAM CP	04/01/2022	0.0000	50,000,000.00	49,969,083.33	0.0020	90	MESIROW	49,974,500.00
78015DD15	RBC NY CP	04/01/2022	0.0000	100,000,000.00	99,919,888.88	0.0020	90	MESIROW	99,949,000.00
62479MD18	MUFG BK CP	04/01/2022	0.0000	150,000,000.00	149,920,374.99	0.0020	90	MESIROW	149,923,500.00
63873KD12	NATIXIS NY CP	04/01/2022	0.0000	100,000,000.00	99,937,500.00	0.0020	90	MESIROW	99,949,000.00
83369CDT8	SOC GEN NY CP	04/27/2022	0.0000	100,000,000.00	99,933,500.00	0.0020	116	MESIROW	99,934,266.67
06417KDT3	SCOTIA NY CP	04/27/2022	0.0000	100,000,000.00	99,916,000.00	0.0020	116	MESIROW	99,934,266.67
47816GE21	JOHNSON CP	05/02/2022	0.0000	100,000,000.00	99,975,069.44	0.0023	121	MESIROW	99,921,350.00

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63873KE94	NATIXIS NY CP	05/09/2022	0.0000	100,000,000.00	99,904,472.22	0.0023	128	MESIROW	99,916,800.00
06417KEB1	SCOTIA NY CP	05/11/2022	0.0000	100,000,000.00	99,898,500.00	0.0023	130	MESIROW	99,915,500.00
46640QEB3	JPM LLC CP	05/11/2022	0.0000	150,000,000.00	149,840,499.99	0.0023	130	MESIROW	149,873,250.00
47816GEH8	JOHNSON CP	05/17/2022	0.0000	50,000,000.00	49,980,750.00	0.0023	136	MESIROW	49,955,800.00
19121BES4	COCA COLA CP	05/26/2022	0.0000	50,000,000.00	49,975,777.78	0.0023	145	MESIROW	49,952,875.00
46640QES6	JPM LLC CP	05/26/2022	0.0000	100,000,000.00	99,873,916.66	0.0023	145	MESIROW	99,905,750.00
89233HET7	TOYOTA CP	05/27/2022	0.0000	50,000,000.00	49,950,555.55	0.0023	146	MESIROW	49,952,550.00
83369CET7	SOC GEN NY CP	05/27/2022	0.0000	100,000,000.00	99,891,666.66	0.0023	146	MESIROW	99,905,100.00
78015DET3	RBC NY CP	05/27/2022	0.0000	100,000,000.00	99,887,555.56	0.0023	146	MESIROW	99,905,100.00
13609CET4	CIBC HLD CP	05/27/2022	0.0000	100,000,000.00	99,867,361.12	0.0023	146	MESIROW	99,905,100.00
22533UF16	CR AG NY CP	06/01/2022	0.0000	100,000,000.00	99,886,805.56	0.0026	151	MESIROW	99,890,944.44
46640QF14	JPM LLC CP	06/01/2022	0.0000	150,000,000.00	149,843,083.33	0.0026	151	MESIROW	149,836,416.67
06417KF12	SCOTIA NY CP	06/01/2022	0.0000	100,000,000.00	99,874,333.34	0.0026	151	MESIROW	99,890,944.44
17327BF18	CGMI CP	06/01/2022	0.0000	150,000,000.00	149,845,749.99	0.0026	151	MESIROW	149,836,416.67
78015DF13	RBC NY CP	06/01/2022	0.0000	100,000,000.00	99,897,916.66	0.0026	151	MESIROW	99,890,944.44
06417KFQ7	SCOTIA NY CP	06/24/2022	0.0000	100,000,000.00	99,881,000.00	0.0026	174	MESIROW	99,874,333.33
83369CFT6	SOC GEN NY CP	06/27/2022	0.0000	100,000,000.00	99,842,916.66	0.0026	177	MESIROW	99,872,166.67
46640QG13	JPM LLC CP	07/01/2022	0.0000	200,000,000.00	199,712,111.10	0.0029	181	MESIROW	199,706,377.78
21687BG13	RABO NY CP	07/01/2022	0.0000	100,000,000.00	99,841,333.34	0.0029	181	MESIROW	99,853,188.89
06054PG18	BOFA CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0029	181	MESIROW	99,853,188.89
89233HG16	TOYOTA CP	07/01/2022	0.0000	50,000,000.00	49,920,666.67	0.0029	181	MESIROW	49,926,594.44
83369CG16	SOC GEN NY CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0029	181	MESIROW	99,853,188.89
17327BH16	CGMI CP	08/01/2022	0.0000	100,000,000.00	99,775,416.66	0.0034	212	MESIROW	99,798,600.00

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06054PJ15	BOFA CP	09/01/2022	0.0000	100,000,000.00	99,689,666.66	0.0037	243	MESIROW	99,747,550.00
				11,500,000,000.00	11,491,501,972.14				11,494,513,733.35
AIP:			0.00						
Book + AIP:				11,491,501,972.14				COMMER PAPER	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
46625HJE1	JPM CHASE CB	09/23/2022	3.2500	85,000,000.00	86,857,368.97	1.02006	0.00884722 CITIBANK	86,705,100.00	752,013.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	26,780,252.58	1.05880	0.01614583 CITIBANK	26,470,000.00	403,645.75
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,975,053.31	0.98780	0.00055000 CITIBANK	9,878,000.00	5,500.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,877.46	0.98776	0.00030000 CITIBANK	4,938,800.00	1,500.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,939,283.58	0.98503	0.00023611 CITIBANK	24,625,750.00	5,902.75
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,091,333.91	0.98894	0.00062222 CITIBANK	27,690,320.00	17,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	27,472,885.55	1.08439	0.01614583 CITIBANK	27,109,750.00	403,645.75
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,972,293.95	0.98010	0.00278056 CITIBANK	14,701,500.00	41,708.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,885,917.25	1.05097	0.00575000 CITIBANK	26,274,250.00	143,750.00
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,888,102.42	0.98158	0.00354583 CITIBANK	8,834,220.00	31,912.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.99537	0.00301389 CITIBANK	24,884,250.00	75,347.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.99966	0.00122667 CITIBANK	24,991,500.00	30,666.75
				302,000,000.00	309,862,368.98			307,103,440.00	1,913,014.98
AIP:		227,876.39							
Book + AIP:		310,090,245.37					CORP BOND		

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SYS047285	COMMERCEWEST BANK TD	01/05/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047286	MISSION NATIONAL BANK TD	01/05/2022	0.1000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047288	SAFE CREDIT UNION TD	01/05/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047289	FARMERS & MERCHANTS BANK OF CA	01/05/2022	0.0900	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047173	OPEN BANK TD	01/06/2022	0.1000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047297	PACIFIC PREMIER BANK TD	01/06/2022	0.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047170	EAST WEST BANK TD	01/06/2022	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047298	PROVIDENT CREDIT UNION TD	01/06/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047296	PACIFIC CITY BANK TD	01/06/2022	0.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047291	COMMERCIAL BANK OF CALIFORNIA	01/06/2022	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047290	BANK OF HOPE TD	01/06/2022	0.1000	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047177	SANTA CRUZ COUNTY BANK TD	01/07/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047304	AXOS BANK TD	01/12/2022	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047185	HANMI BANK TD	01/12/2022	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047183	EAST WEST BANK TD	01/12/2022	0.1100	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047197	NEW OMNI BANK NA TD	01/13/2022	0.0800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047311	WESCOM CENTRAL CREDIT UNION TI	01/13/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047314	PACIFIC PREMIER BANK TD	01/14/2022	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047316	AXOS BANK TD	01/19/2022	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047319	PACIFIC PREMIER BANK TD	01/20/2022	0.0800	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS047318	MISSION NATIONAL BANK TD	01/20/2022	0.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047210	COMMERCEWEST BANK TD	01/21/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047212	MALAGA BANK FSB TD	01/21/2022	0.1000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047211	FIRST FOUNDATION BANK TD	01/21/2022	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047209	AMERICAN PLUS BANK NA TD	01/21/2022	0.0600	18,000,000.00	18,000,000.00	1.00000	18,000,000.00
SYS047324	MERIWEST CREDIT UNION TD	01/26/2022	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS047213	OPEN BANK TD	01/26/2022	0.1000	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047214	EAST WEST BANK TD	01/28/2022	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047332	PACIFIC CITY BANK TD	02/02/2022	0.0700	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS047218	OPEN BANK TD	02/02/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047333	NORTHROP GRUMMAN FEDERAL CRE	02/03/2022	0.1100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047220	COMMONWEALTH BUSINESS BANK TI	02/03/2022	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047223	COMMERCEWEST BANK TD	02/04/2022	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047229	SANTA CRUZ COUNTY BANK TD	02/10/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047227	US METRO BANK TD	02/10/2022	0.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047342	HANMI BANK TD	02/11/2022	0.0900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047338	PROVIDENT CREDIT UNION TD	02/11/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047337	PACIFIC PREMIER BANK TD	02/11/2022	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047231	CORNERSTONE COMMUNITY BANK TI	02/11/2022	0.0800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS047230	AMERICAN PLUS BANK NA TD	02/11/2022	0.0600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047234	CALIFORNIA COAST CREDIT UNION T	02/16/2022	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047343	BANK OF HOPE TD	02/16/2022	0.1000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS047347	PROVIDENT CREDIT UNION TD	02/17/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047238	TECHNOLOGY CREDIT UNION TD	02/17/2022	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047237	PACIFIC ENTERPRISE BANK TD	02/17/2022	0.1000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047236	NEW OMNI BANK NA TD	02/17/2022	0.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047235	METROPOLITAN BANK TD	02/17/2022	0.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047239	SAFE CREDIT UNION TD	02/18/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047240	CATHAY BANK TD	02/23/2022	0.0700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047241	FIRST FOUNDATION BANK TD	02/24/2022	0.1000	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047352	AXOS BANK TD	03/02/2022	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047354	TRI COUNTIES BANK TD	03/02/2022	0.0900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00

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SYS047245	NEW OMNI BANK NA TD	03/02/2022	0.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047251	TECHNOLOGY CREDIT UNION TD	03/03/2022	0.0600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047250	PROSPECTORS FEDERAL CREDIT UNI	03/03/2022	0.1000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047248	OPEN BANK TD	03/03/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047247	METROPOLITAN BANK TD	03/03/2022	0.1000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047246	MECHANICS BANK TD	03/03/2022	0.1100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047357	PACIFIC PREMIER BANK TD	03/03/2022	0.0800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047356	MANUFACTURERS BANK TD	03/03/2022	0.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047355	AMERICAN PLUS BANK NA TD	03/03/2022	0.0600	7,000,000.00	7,000,000.00	1.00000	7,000,000.00
SYS047359	BANK OF HOPE TD	03/04/2022	0.1000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047253	COMMERCEWEST BANK TD	03/04/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047361	PROVIDENT CREDIT UNION TD	03/04/2022	0.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047257	OPEN BANK TD	03/09/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047256	NEW OMNI BANK NA TD	03/09/2022	0.0700	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047367	MISSION NATIONAL BANK TD	03/09/2022	0.1000	3,500,000.00	3,500,000.00	1.00000	3,500,000.00
SYS047369	PROVIDENT CREDIT UNION TD	03/09/2022	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047364	FIRST FOUNDATION BANK TD	03/09/2022	0.0900	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS047374	WESCOM CENTRAL CREDIT UNION TI	03/10/2022	0.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047373	PACIFIC PREMIER BANK TD	03/10/2022	0.0900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047260	FIRST FOUNDATION BANK TD	03/10/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047263	POPPY BANK TD	03/11/2022	0.0900	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047378	WESCOM CENTRAL CREDIT UNION TI	03/11/2022	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047385	WESCOM CENTRAL CREDIT UNION TI	03/16/2022	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047384	STATE BANK OF INDIA (CALIFORNIA)	03/16/2022	0.1000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047383	PACIFIC WESTERN BANK TD	03/16/2022	0.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047382	PACIFIC CITY BANK TD	03/16/2022	0.0700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS047380	AXOS BANK TD	03/16/2022	0.0900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047270	PREFERRED BANK TD	03/16/2022	0.0800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047272	CALIFORNIA BANK OF COMMERCE T	03/17/2022	0.1000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047386	GOLDEN 1 CREDIT UNION TD	03/17/2022	0.1000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047274	PROVIDENT CREDIT UNION TD	03/18/2022	0.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047278	BANK OF SAN FRANCISCO TD	03/25/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047282	FIRST FOUNDATION BANK TD	04/01/2022	0.1000	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS047281	AMERICAN FIRST CREDIT UNION TD	04/01/2022	0.1000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047287	PACIFIC ALLIANCE BANK TD	04/06/2022	0.1000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047284	CALIFORNIA BANK OF COMMERCE T	04/06/2022	0.1100	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047295	NUVISION FEDERAL CREDIT UNION T	04/07/2022	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047294	MALAGA BANK FSB TD	04/07/2022	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047293	FRESNO FIRST BANK TD	04/07/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047292	FINANCIAL PARTNERS CREDIT UNIO	04/07/2022	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047301	AMERICAN PLUS BANK NA TD	04/08/2022	0.0600	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047310	TRAVIS CREDIT UNION TD	04/14/2022	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047309	PROVIDENT CREDIT UNION TD	04/14/2022	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047308	PROVIDENT CREDIT UNION TD	04/14/2022	0.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047307	MERIWEST CREDIT UNION TD	04/14/2022	0.1000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047306	BANC OF CALIFORNIA NA TD	04/14/2022	0.1100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047389	WESCOM CENTRAL CREDIT UNION T	04/15/2022	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047313	PACIFIC CITY BANK TD	04/15/2022	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047312	MALAGA BANK FSB TD	04/15/2022	0.0800	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047317	CORNERSTONE COMMUNITY BANK T	04/20/2022	0.1000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047325	FIRST FOUNDATION BANK TD	04/27/2022	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047326	FINANCIAL PARTNERS CREDIT UNIO	04/28/2022	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047331	MISSION VALLEY BANK TD	05/04/2022	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047330	CALIFORNIA BANK OF COMMERCE TI	05/04/2022	0.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047329	AMERICAN PLUS BANK NA TD	05/04/2022	0.0600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047334	TECHNOLOGY CREDIT UNION TD	05/05/2022	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047341	HANMI BANK TD	05/13/2022	0.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047340	US METRO BANK TD	05/13/2022	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047339	TRAVIS CREDIT UNION TD	05/13/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047336	CATHAY BANK TD	05/13/2022	0.0900	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047344	TRAVIS CREDIT UNION TD	05/18/2022	0.0900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047346	POPPY BANK TD	05/19/2022	0.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047345	CATHAY BANK TD	05/19/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047348	US METRO BANK TD	05/20/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047350	FIVE STAR BANK TD	05/25/2022	0.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047353	POPPY BANK TD	06/01/2022	0.1300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047358	TECHNOLOGY CREDIT UNION TD	06/02/2022	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047360	CALIFORNIA BANK OF COMMERCE TI	06/03/2022	0.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047368	POPPY BANK TD	06/08/2022	0.1400	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS047371	US METRO BANK TD	06/08/2022	0.1200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047370	AMERICAN FIRST CREDIT UNION TD	06/08/2022	0.1400	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS047366	GOLDEN 1 CREDIT UNION TD	06/08/2022	0.1400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047365	FIVE STAR BANK TD	06/08/2022	0.1200	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047372	COMMONWEALTH BUSINESS BANK TI	06/09/2022	0.1600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS047375	BANK OF SAN FRANCISCO TD	06/10/2022	0.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047377	COMMONWEALTH BUSINESS BANK TI	06/10/2022	0.1600	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS047376	BENEFICIAL STATE BANK TD	06/10/2022	0.1900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047381	FIVE STAR BANK TD	06/15/2022	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS047387	HANMI BANK TD	06/16/2022	0.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
				3,807,500,000.00	3,807,500,000.00		3,807,500,000.00
AIP:		0.00					
Book + AIP:		3,807,500,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
PMIA LOAN 2010017	04/22/2022	0.32800000	38,452,000.00	1.000	38,452,000.00
PMIA LOAN 2010018	04/22/2022	0.32800000	5,662,000.00	1.000	5,662,000.00
PMIA LOAN 2010019	05/20/2022	0.31000000	82,521,000.00	1.000	82,521,000.00
PMIA LOAN 2010020	06/17/2022	0.24700000	49,099,000.00	1.000	49,099,000.00
PMIA LOAN 2010021	06/17/2022	0.24700000	79,736,000.00	1.000	79,736,000.00
PMIA LOAN 2120001	07/22/2022	0.22200000	158,143,000.00	1.000	158,143,000.00
PMIA LOAN 2120002	07/22/2022	0.22200000	17,122,000.00	1.000	17,122,000.00
PMIA LOAN 2120003	07/22/2022	0.22200000	6,010,000.00	1.000	6,010,000.00
PMIA LOAN 2120004	08/19/2022	0.22100000	16,651,000.00	1.000	16,651,000.00
PMIA LOAN 2120005	08/19/2022	0.22100000	12,033,000.00	1.000	12,033,000.00
PMIA LOAN 2120006	08/19/2022	0.22100000	77,368,000.00	1.000	77,368,000.00
PMIA LOAN 2120007	09/16/2022	0.20200000	167,000,000.00	1.000	167,000,000.00
PMIA LOAN 2120009	09/16/2022	0.20200000	14,452,000.00	1.000	14,452,000.00
PMIA LOAN 2120010	12/16/2022	0.21500000	9,510,000.00	1.000	9,510,000.00
PMIA LOAN 2120011	12/16/2022	0.21500000	10,010,000.00	1.000	10,010,000.00
			743,769,000.00		743,769,000.00

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Total # of items:	802
Par Value:	182,267,498,581.41
Book Value:	181,431,175,909.31
Fair Value:	180,981,275,420.71
Accrual:	133,705,571.77
Total Book Value:	181,431,175,909.31
AIP:	7,415,198.42
Book + AIP:	181,438,591,107.73