

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
March 31, 2022

OFFICE OF THE TREASURER

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



Date: April 25, 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 March 31, 2022, 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.

for 

Kristin Szakaly-Moore

April 26, 2022

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2022

(Dollars in thousands)

Portfolio Amount		\$ 207,907,238
Effective Yield	0.424%	
Quarter-to-date Yield	0.294%	
Year-to-date Yield	0.240%	
Average Life (in days)	310	
Demand Bank Account Balances		\$ 2,803,003
Total PMIA Resources		<u><u>\$ 210,710,241</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

March 31, 2022

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 46,438,365	22.34%
Bonds	-	0.00%
Notes	91,147,036	43.84%
Strips	-	0.00%
Total Governments	\$ 137,585,401	66.18%
Federal Agency Debentures	\$ 12,017,572	5.78%
Certificates of Deposit	15,335,000	7.38%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	24,949,940	12.00%
Time Deposits	4,135,000	1.99%
GNMAs	-	0.00%
Commercial Paper	12,697,608	6.11%
FHLMC / REMICS	5,704	0.00%
Corporate Bonds	424,350	0.20%
PMIA Loans	756,663	0.36%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 207,907,238	100.00%

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

Section II



State of California
Pooled Money Investment Account
Market Valuation
3/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 46,438,364,881.91	\$ 46,462,802,161.83	\$ 46,366,792,000.00	NA
Notes	\$ 91,137,412,378.62	\$ 91,123,228,383.84	\$ 89,180,593,000.00	\$ 117,562,034.00
Federal Agency:				
SBA	\$ 329,037,520.12	\$ 329,037,520.12	\$ 329,497,596.82	\$ 138,923.93
MBS-REMICs	\$ 5,703,902.13	\$ 5,703,902.13	\$ 5,844,529.41	\$ 25,924.77
Debentures	\$ 8,923,276,985.63	\$ 8,922,590,857.86	\$ 8,805,155,700.00	\$ 8,519,115.80
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 700,000,000.00	\$ 700,000,000.00	\$ 672,254,000.00	\$ 905,027.00
Discount Notes	\$ 24,949,939,687.37	\$ 24,960,712,979.03	\$ 24,906,670,000.00	NA
Supranational Debentures	\$ 2,065,258,478.33	\$ 2,065,258,478.33	\$ 2,004,805,500.00	\$ 5,592,972.00
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 15,335,000,000.00	\$ 15,335,000,000.00	\$ 15,320,961,230.66	\$ 9,972,225.03
Commercial Paper	\$ 12,697,608,013.77	\$ 12,705,537,708.34	\$ 12,693,180,684.70	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 424,349,911.03	\$ 424,107,855.47	\$ 409,797,860.00	\$ 1,877,396.95
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,135,000,000.00	\$ 4,135,000,000.00	\$ 4,135,000,000.00	NA
PMIA & GF Loans	\$ 756,663,000.00	\$ 756,663,000.00	\$ 756,663,000.00	NA
TOTAL	\$ 207,897,614,758.91	\$ 207,925,642,846.95	\$ 205,587,215,101.59	\$ 144,593,619.48

Fair Value Including Accrued Interest

\$ 205,731,808,721.07

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 (0.988753538). 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 \$19,775,070.77 or \$20,000,000.00 x 0.988753538.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796G45	U S TREAS BILL	04/21/2022	0.0000	1,100,000,000.00	1,099,529,564.55	0.99993 CITIBANK	1,099,923,000.00
912796U72	U S TREAS BILL	05/03/2022	0.0000	1,050,000,000.00	1,049,601,979.20	0.99986 CITIBANK	1,049,853,000.00
912796P45	U S TREAS BILL	05/05/2022	0.0000	900,000,000.00	899,720,295.81	0.99983 CITIBANK	899,847,000.00
912796Q28	U S TREAS BILL	05/12/2022	0.0000	2,600,000,000.00	2,599,001,299.32	0.99977 CITIBANK	2,599,402,000.00
912796U98	U S TREAS BILL	05/17/2022	0.0000	1,350,000,000.00	1,349,095,558.29	0.99971 CITIBANK	1,349,608,500.00
912796H44	U S TREAS BILL	05/19/2022	0.0000	2,800,000,000.00	2,798,864,377.10	0.99967 CITIBANK	2,799,076,000.00
912796Q36	U S TREAS BILL	05/26/2022	0.0000	1,150,000,000.00	1,149,558,486.12	0.99958 CITIBANK	1,149,517,000.00
912796Q44	U S TREAS BILL	06/02/2022	0.0000	600,000,000.00	599,484,499.98	0.99943 CITIBANK	599,658,000.00
912796R35	U S TREAS BILL	06/09/2022	0.0000	300,000,000.00	299,715,866.67	0.99928 CITIBANK	299,784,000.00
912796J42	U S TREAS BILL	06/16/2022	0.0000	1,600,000,000.00	1,598,856,658.36	0.99913 CITIBANK	1,598,608,000.00
912796R50	U S TREAS BILL	06/30/2022	0.0000	1,100,000,000.00	1,098,909,866.68	0.99871 CITIBANK	1,098,581,000.00
912796R68	U S TREAS BILL	07/07/2022	0.0000	2,100,000,000.00	2,096,959,297.18	0.99845 CITIBANK	2,096,745,000.00
912796K57	U S TREAS BILL	07/14/2022	0.0000	1,750,000,000.00	1,748,488,422.88	0.99824 CITIBANK	1,746,920,000.00
912796X20	U S TREAS BILL	07/19/2022	0.0000	650,000,000.00	648,689,763.92	0.99796 CITIBANK	648,674,000.00
912796S42	U S TREAS BILL	07/21/2022	0.0000	1,400,000,000.00	1,397,482,583.32	0.99795 CITIBANK	1,397,130,000.00
912796X38	U S TREAS BILL	07/26/2022	0.0000	400,000,000.00	399,071,680.56	0.99765 CITIBANK	399,060,000.00
912796S59	U S TREAS BILL	07/28/2022	0.0000	900,000,000.00	898,038,030.55	0.99752 CITIBANK	897,768,000.00
912796S67	U S TREAS BILL	08/04/2022	0.0000	1,200,000,000.00	1,196,868,270.85	0.99723 CITIBANK	1,196,676,000.00
912796L64	U S TREAS BILL	08/11/2022	0.0000	2,250,000,000.00	2,248,527,079.11	0.99695 CITIBANK	2,243,137,500.00
912796T41	U S TREAS BILL	08/18/2022	0.0000	1,050,000,000.00	1,046,668,737.48	0.99677 CITIBANK	1,046,608,500.00
912796T58	U S TREAS BILL	08/25/2022	0.0000	400,000,000.00	398,579,388.92	0.99646 CITIBANK	398,584,000.00
912796T66	U S TREAS BILL	09/01/2022	0.0000	2,850,000,000.00	2,840,172,158.31	0.99611 CITIBANK	2,838,913,500.00
912796M71	U S TREAS BILL	09/08/2022	0.0000	2,100,000,000.00	2,098,548,127.76	0.99598 CITIBANK	2,091,558,000.00
912796U49	U S TREAS BILL	09/15/2022	0.0000	450,000,000.00	448,164,833.34	0.99570 CITIBANK	448,065,000.00
912796U56	U S TREAS BILL	09/22/2022	0.0000	300,000,000.00	298,635,000.00	0.99542 CITIBANK	298,626,000.00
912796M89	U S TREAS BILL	10/06/2022	0.0000	2,050,000,000.00	2,048,034,580.53	0.99463 CITIBANK	2,038,991,500.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796N96	U S TREAS BILL	11/03/2022	0.0000	2,450,000,000.00	2,446,144,577.82	0.99399 CITIBANK	2,435,275,500.00
912796P94	U S TREAS BILL	12/01/2022	0.0000	2,700,000,000.00	2,693,389,501.38	0.99244 CITIBANK	2,679,588,000.00
912796R27	U S TREAS BILL	12/29/2022	0.0000	2,400,000,000.00	2,389,789,673.66	0.99072 CITIBANK	2,377,728,000.00
912796S34	U S TREAS BILL	01/26/2023	0.0000	2,050,000,000.00	2,034,350,729.22	0.98887 CITIBANK	2,027,183,500.00
912796T33	U S TREAS BILL	02/23/2023	0.0000	1,950,000,000.00	1,928,698,495.83	0.98715 CITIBANK	1,924,942,500.00
912796U31	U S TREAS BILL	03/23/2023	0.0000	600,000,000.00	590,725,497.21	0.98460 CITIBANK	590,760,000.00
				46,550,000,000.00	46,438,364,881.91		46,366,792,000.00
AIP:			0.00				
Book + AIP:				46,438,364,881.91	TREASURY BILL		

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
912828SV3	U S TREAS NOTE	05/15/2022	1.7500	600,000,000.00	601,218,003.72	1.00177	0.00662293		CITIBANK	601,062,000.00	3,973,758.00
912828ZR4	U S TREAS NOTE	05/31/2022	0.1250	850,000,000.00	850,031,799.50	0.99956	0.00041896		CITIBANK	849,626,000.00	356,116.00
912828ZX1	U S TREAS NOTE	06/30/2022	0.1250	3,300,000,000.00	3,299,520,428.64	0.99891	0.00031423		CITIBANK	3,296,403,000.00	1,036,959.00
9128287C8	U S TREAS NOTE	07/15/2022	1.7500	1,600,000,000.00	1,606,281,759.01	1.00313	0.00367403		CITIBANK	1,605,008,000.00	5,878,448.00
91282CAC5	U S TREAS NOTE	07/31/2022	0.1250	700,000,000.00	699,800,782.66	0.99781	0.00020718		CITIBANK	698,467,000.00	145,026.00
912828YA2	U S TREAS NOTE	08/15/2022	1.5000	2,350,000,000.00	2,358,555,522.24	1.00242	0.00186464		CITIBANK	2,355,687,000.00	4,381,904.00
91282CAG6	U S TREAS NOTE	08/31/2022	0.1250	1,250,000,000.00	1,249,914,438.87	0.99680	0.00010870		CITIBANK	1,246,000,000.00	135,875.00
912828YF1	U S TREAS NOTE	09/15/2022	1.5000	1,200,000,000.00	1,204,135,050.96	1.00250	0.00069293		CITIBANK	1,203,000,000.00	831,516.00
91282CAN1	U S TREAS NOTE	09/30/2022	0.1250	1,900,000,000.00	1,897,426,713.28	0.99555	0.00000342		CITIBANK	1,891,545,000.00	6,498.00
912828L57	U S TREAS NOTE	09/30/2022	1.7500	800,000,000.00	804,454,083.75	1.00352	0.00004781		CITIBANK	802,816,000.00	38,248.00
912828YK0	U S TREAS NOTE	10/15/2022	1.3750	300,000,000.00	299,511,513.64	1.00129	0.00634615		CITIBANK	300,387,000.00	1,903,845.00
91282CAR2	U S TREAS NOTE	10/31/2022	0.1250	1,300,000,000.00	1,299,228,572.37	0.99398	0.00052486		CITIBANK	1,292,174,000.00	682,318.00
912828M49	U S TREAS NOTE	10/31/2022	1.8750	550,000,000.00	553,604,639.41	1.00383	0.00787293		CITIBANK	552,106,500.00	4,330,111.50
912828TY6	U S TREAS NOTE	11/15/2022	1.6250	1,350,000,000.00	1,356,638,784.24	1.00227	0.00614986		CITIBANK	1,353,064,500.00	8,302,311.00
91282CAX9	U S TREAS NOTE	11/30/2022	0.1250	1,800,000,000.00	1,796,692,585.44	0.99227	0.00041896		CITIBANK	1,786,086,000.00	754,128.00
912828YW4	U S TREAS NOTE	12/15/2022	1.6250	750,000,000.00	753,059,370.86	1.00199	0.00477679		CITIBANK	751,492,500.00	3,582,592.50
91282CBD2	U S TREAS NOTE	12/31/2022	0.1250	1,200,000,000.00	1,199,889,024.24	0.99039	0.00031423		CITIBANK	1,188,468,000.00	377,076.00
912828Z29	U S TREAS NOTE	01/15/2023	1.5000	400,000,000.00	399,719,833.48	1.00004	0.00314917		CITIBANK	400,016,000.00	1,259,668.00
91282CBG5	U S TREAS NOTE	01/31/2023	0.1250	950,000,000.00	942,752,694.05	0.98828	0.00020718		CITIBANK	938,866,000.00	196,821.00
912828P38	U S TREAS NOTE	01/31/2023	1.7500	200,000,000.00	200,848,876.94	1.00188	0.00290055		CITIBANK	200,376,000.00	580,110.00
912828Z86	U S TREAS NOTE	02/15/2023	1.3750	1,800,000,000.00	1,815,430,366.32	0.99828	0.00170925		CITIBANK	1,796,904,000.00	3,076,650.00
91282CBN0	U S TREAS NOTE	02/28/2023	0.1250	3,800,000,000.00	3,799,054,807.95	0.98672	0.00010870		CITIBANK	3,749,536,000.00	413,060.00
912828P79	U S TREAS NOTE	02/28/2023	1.5000	200,000,000.00	202,523,692.60	0.99887	0.00130435		CITIBANK	199,774,000.00	260,870.00
912828ZD5	U S TREAS NOTE	03/15/2023	0.5000	1,800,000,000.00	1,797,388,168.66	0.98922	0.00023098		CITIBANK	1,780,596,000.00	415,764.00

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 03/31/2022

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CBX8	U S TREAS NOTE	04/30/2023	0.1250	1,700,000,000.00	1,699,516,111.63	0.98246	0.00052486	CITIBANK	1,670,182,000.00	892,262.00
912828ZP8	U S TREAS NOTE	05/15/2023	0.1250	1,450,000,000.00	1,436,012,389.32	0.98125	0.00047307	CITIBANK	1,422,812,500.00	685,951.50
91282CCD1	U S TREAS NOTE	05/31/2023	0.1250	2,950,000,000.00	2,948,609,482.42	0.97996	0.00041896	CITIBANK	2,890,882,000.00	1,235,932.00
912828S35	U S TREAS NOTE	06/30/2023	1.3750	1,750,000,000.00	1,775,984,597.14	0.99316	0.00345649	CITIBANK	1,738,030,000.00	6,048,857.50
91282CCK5	U S TREAS NOTE	06/30/2023	0.1250	1,800,000,000.00	1,797,102,686.32	0.97789	0.00031423	CITIBANK	1,760,202,000.00	565,614.00
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,795,676,640.96	0.97645	0.00026243	CITIBANK	1,757,610,000.00	472,374.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,797,135,477.90	0.97523	0.00020718	CITIBANK	1,755,414,000.00	372,924.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,795,825,442.01	0.97414	0.00015539	CITIBANK	1,753,452,000.00	279,702.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,947,335,170.44	0.97336	0.00010870	CITIBANK	1,898,052,000.00	211,965.00
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,000,000,000.00	994,310,860.95	0.97199	0.00005774	CITIBANK	971,990,000.00	57,740.00
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,247,086,147.22	0.97273	0.00000683	CITIBANK	2,188,642,500.00	15,367.50
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,500,000,000.00	1,497,122,829.90	0.96965	0.00057692	CITIBANK	1,454,475,000.00	865,380.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,945,805,084.37	0.97242	0.00157459	CITIBANK	1,896,219,000.00	3,070,450.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,093,217,795.43	0.96953	0.00094613	CITIBANK	2,036,013,000.00	1,986,873.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,883,403,123.89	0.97254	0.00167582	CITIBANK	1,847,826,000.00	3,184,058.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,147,938,336.00	0.96527	0.00036745	CITIBANK	1,110,060,500.00	422,567.50
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,909,388.47	0.97461	0.00188536	CITIBANK	730,957,500.00	1,414,020.00
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,260,730.64	0.96277	0.00026243	CITIBANK	433,246,500.00	118,093.50
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,733,286,855.54	0.97520	0.00145028	CITIBANK	1,706,600,000.00	2,537,990.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,845,028,087.27	0.96090	0.00015539	CITIBANK	1,777,665,000.00	287,471.50
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,070,532,621.07	0.99707	0.00184783	CITIBANK	1,994,140,000.00	3,695,660.00
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,650,000,000.00	1,636,940,164.42	0.98613	0.00130435	CITIBANK	1,627,114,500.00	2,152,177.50
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,290,830,198.00	0.96125	0.00011549	CITIBANK	2,210,875,000.00	265,627.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,643,807,546.08	0.95652	0.00094613	CITIBANK	2,534,778,000.00	2,507,244.50

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,350,000,000.00	1,390,524,657.38	0.99219	0.00670330	CITIBANK	1,339,456,500.00	9,049,455.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,198,161,496.40	0.95441	0.00073489	CITIBANK	1,145,292,000.00	881,868.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	1,500,000,000.00	1,492,323,949.92	0.95520	0.00078729	CITIBANK	1,432,800,000.00	1,180,935.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,703,563,796.68	0.98512	0.00290055	CITIBANK	1,625,448,000.00	4,785,907.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,197,287,217.93	0.95305	0.00046616	CITIBANK	1,143,660,000.00	559,392.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	450,000,000.00	454,538,663.91	0.99856	0.00295235	CITIBANK	449,352,000.00	1,328,557.50
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	458,859,237.30	0.97242	0.00108696	CITIBANK	437,589,000.00	489,132.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,994,296,162.50	0.95090	0.00017323	CITIBANK	1,901,800,000.00	346,460.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,200,000,000.00	1,213,717,432.17	0.97727	0.00004098	CITIBANK	1,172,724,000.00	49,176.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,047,944,694.83	0.95539	0.00288462	CITIBANK	1,003,159,500.00	3,028,851.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,078,589,191.35	0.97641	0.00629834	CITIBANK	1,025,230,500.00	6,613,257.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	697,555,577.99	0.95664	0.00283840	CITIBANK	669,648,000.00	1,986,880.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	300,000,000.00	313,606,041.27	0.99457	0.00851519	CITIBANK	298,371,000.00	2,554,557.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	562,726,842.10	0.97504	0.00502747	CITIBANK	536,272,000.00	2,765,108.50
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,395,663,902.77	0.96195	0.00293956	CITIBANK	1,346,730,000.00	4,115,384.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,118,907,368.48	0.96219	0.00097826	CITIBANK	1,058,409,000.00	1,076,086.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	600,000,000.00	595,602,870.64	0.97992	0.00080842	CITIBANK	587,952,000.00	485,052.00
				90,950,000,000.00	91,123,228,383.84				89,180,593,000.00	117,562,034.00
AIP:		14,183,994.78								
Book + AIP:		91,137,412,378.62	TREASURY NOTE							

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83164EDV6	SBA POOL #503716	05/25/2022	0.8750	5,988.27	5,988.27	0.99732	CITIBANK	5,972.22	4.37
83164EN94	SBA POOL #504016	01/25/2023	0.7500	53,234.34	53,234.34	0.99850	CITIBANK	53,154.49	33.27
83164ESW8	SBA POOL #504133	05/25/2023	0.6250	36,622.38	36,622.38	1.00096	CITIBANK	36,657.54	19.07
83164ETV9	SBA POOL #504164	06/25/2023	0.6250	44,412.79	44,412.79	1.00136	CITIBANK	44,473.19	23.13
83164EVS3	SBA POOL #504225	08/25/2023	0.6250	58,721.52	58,721.52	1.00145	CITIBANK	58,806.67	30.58
83164EUN5	SBA POOL #504189	08/25/2023	0.6250	60,692.29	60,692.29	1.00147	CITIBANK	60,781.51	31.61
83164EWC7	SBA POOL #504243	09/25/2023	0.6250	41,943.34	41,943.34	1.00190	CITIBANK	42,023.03	21.85
83164EWH6	SBA POOL #504248	09/25/2023	0.6250	65,292.72	65,292.72	1.00183	CITIBANK	65,412.21	34.01
83164EXA0	SBA POOL #504273	10/25/2023	0.6250	78,743.75	78,743.75	1.00240	CITIBANK	78,932.74	41.01
83164E2N6	SBA POOL #504381	01/25/2024	0.6250	4,788.64	4,788.64	1.00271	CITIBANK	4,801.62	2.49
83164E4E4	SBA POOL #504421	08/25/2024	0.6250	120,886.00	120,886.00	1.00286	CITIBANK	121,231.73	62.96
83164FKZ6	SBA POOL #504812	01/25/2025	0.7500	349,693.43	349,693.43	1.00050	CITIBANK	349,868.28	218.56
83164FMU5	SBA POOL #504871	03/25/2025	0.8750	262,240.18	262,240.18	0.99762	CITIBANK	261,616.05	191.22
83164FQG2	SBA POOL #504955	04/25/2025	0.8750	93,407.09	93,407.09	0.99800	CITIBANK	93,220.28	68.11
83164FNG5	SBA POOL #504891	04/25/2025	0.8750	107,808.05	107,808.05	0.99738	CITIBANK	107,525.59	78.61
83164FT87	SBA POOL #505075	08/25/2025	0.8750	165,616.23	165,616.23	0.99859	CITIBANK	165,382.71	120.76
83164F5H3	SBA POOL #505348	02/25/2026	0.8750	16,568.52	16,568.52	0.99708	CITIBANK	16,520.14	12.08
83164GS94	SBA POOL #505944	05/25/2027	0.5500	50,564.33	50,564.33	1.00190	CITIBANK	50,660.40	23.18
83164GTL6	SBA POOL #505955	07/25/2027	0.5500	141,784.12	141,784.12	1.00196	CITIBANK	142,062.02	64.98
83164GU34	SBA POOL #506002	08/25/2027	0.5500	617,311.45	617,311.45	1.00195	CITIBANK	618,515.21	282.93
83164GVQ2	SBA POOL #506023	08/25/2027	0.5500	213,798.57	213,798.57	1.00196	CITIBANK	214,217.62	97.99
83164GV25	SBA POOL #506033	09/25/2027	0.5500	15,491.10	15,491.10	1.00197	CITIBANK	15,521.62	7.10
83164GYW6	SBA POOL #506125	11/25/2027	0.5500	294,123.50	294,123.50	1.00188	CITIBANK	294,676.45	134.81
83164GXL1	SBA POOL #506083	11/25/2027	0.5500	337,130.98	337,130.98	1.00089	CITIBANK	337,431.03	154.52

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83164G3E0	SBA POOL #506197	12/25/2027	0.5500	305,993.04	305,993.04	1.00199 CITIBANK	306,601.97	140.25
83164G4W9	SBA POOL #506237	01/25/2028	0.5500	164,021.26	164,021.26	1.00156 CITIBANK	164,277.13	75.18
83164HBL3	SBA POOL #506343	02/25/2028	0.5500	156,803.94	156,803.94	1.00127 CITIBANK	157,003.08	71.87
83164HBY5	SBA POOL #506355	05/25/2028	0.5500	317,397.38	317,397.38	1.00170 CITIBANK	317,936.96	145.47
83164HC65	SBA POOL #506393	06/25/2028	0.5500	119,096.55	119,096.55	1.00136 CITIBANK	119,258.52	54.59
83164HFC9	SBA POOL #506463	07/25/2028	0.5500	71,370.96	71,370.96	1.00209 CITIBANK	71,520.13	32.71
83164HGN4	SBA POOL #506505	09/25/2028	0.5500	5,107.81	5,107.81	1.00206 CITIBANK	5,118.33	2.34
83164HGT1	SBA POOL #506510	10/25/2028	0.5500	81,956.37	81,956.37	1.00207 CITIBANK	82,126.02	37.56
83164HJY7	SBA POOL #506579	11/25/2028	0.5500	307,311.80	307,311.80	1.00209 CITIBANK	307,954.08	140.85
83164HMP2	SBA POOL #506666	12/25/2028	0.5500	312,654.98	312,654.98	1.00160 CITIBANK	313,155.23	143.30
83164HQB9	SBA POOL #506750	02/25/2029	0.5500	518,286.89	518,286.89	1.00197 CITIBANK	519,307.92	237.55
83164HT26	SBA POOL #506869	04/25/2029	0.5500	306,868.61	306,868.61	1.00036 CITIBANK	306,979.08	140.65
83164HW48	SBA POOL #506967	08/25/2029	0.5500	726,630.64	726,630.64	1.00164 CITIBANK	727,822.31	333.04
83164HY38	SBA POOL #507030	09/25/2029	0.5500	2,274,326.57	2,274,326.57	1.00165 CITIBANK	2,278,079.21	1,042.40
83164HWH9	SBA POOL #506948	09/25/2029	0.5500	200,972.32	200,972.32	1.00209 CITIBANK	201,392.35	92.11
83164H3K4	SBA POOL #507102	10/25/2029	0.5500	753,808.77	753,808.77	1.00121 CITIBANK	754,720.88	345.50
83164H5J5	SBA POOL #507149	01/25/2030	0.5500	1,186,610.68	1,186,610.68	1.00040 CITIBANK	1,187,085.32	543.86
83164H4C1	SBA POOL #507119	01/25/2030	0.5500	1,100,884.29	1,100,884.29	1.00072 CITIBANK	1,101,676.93	504.57
83164JAQ9	SBA POOL #507215	03/25/2030	0.5500	2,158,552.32	2,158,552.32	1.00216 CITIBANK	2,163,214.79	989.34
83164JAG1	SBA POOL #507207	03/25/2030	0.5500	942,987.96	942,987.96	1.00114 CITIBANK	944,062.97	432.20
83164JA89	SBA POOL #507231	05/25/2030	0.5500	1,524,720.81	1,524,720.81	1.00218 CITIBANK	1,528,044.70	698.83
83164JB47	SBA POOL #507259	05/25/2030	0.5500	1,161,723.69	1,161,723.69	1.00170 CITIBANK	1,163,698.62	532.46
83164JEE2	SBA POOL #507333	06/25/2030	0.5500	2,300,636.16	2,300,636.16	1.00219 CITIBANK	2,305,674.55	1,054.46
83164JC61	SBA POOL #507293	06/25/2030	0.5500	253,632.53	253,632.53	1.00074 CITIBANK	253,820.22	116.25

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83164JES1	SBA POOL #507345	07/25/2030	0.5500	812,369.95	812,369.95	1.00218 CITIBANK	814,140.92	372.34
83164JGN0	SBA POOL #507405	08/25/2030	0.5500	392,526.42	392,526.42	1.00068 CITIBANK	392,793.34	179.91
83164JG67	SBA POOL #507421	09/25/2030	0.5500	884,918.67	884,918.67	1.00211 CITIBANK	886,785.85	405.59
83164JH82	SBA POOL #507455	09/25/2030	0.5500	1,861,729.72	1,861,729.72	1.00169 CITIBANK	1,864,876.04	853.29
83164JKL9	SBA POOL #507499	10/25/2030	0.5500	654,960.93	654,960.93	1.00220 CITIBANK	656,401.84	300.19
83164JNE2	SBA POOL #507589	01/25/2031	0.5500	2,944,055.93	2,944,055.93	1.00175 CITIBANK	2,949,208.03	1,349.36
83164JMW3	SBA POOL #507573	01/25/2031	0.5500	1,934,205.13	1,934,205.13	1.00215 CITIBANK	1,938,363.67	886.51
83164JKU9	SBA POOL #507507	02/25/2031	0.5500	1,728,848.24	1,728,848.24	1.00169 CITIBANK	1,731,769.99	792.39
83164JPF7	SBA POOL #507622	02/25/2031	0.5750	441,778.08	441,778.08	1.00103 CITIBANK	442,233.11	211.69
83164JPW0	SBA POOL #507637	03/25/2031	0.5750	1,435,505.29	1,435,505.29	1.00065 CITIBANK	1,436,438.37	687.85
83164JML7	SBA POOL #507563	04/25/2031	0.5500	2,078,388.60	2,078,388.60	1.00131 CITIBANK	2,081,111.29	952.59
83164JQV1	SBA POOL #507668	04/25/2031	0.5750	452,636.18	452,636.18	1.00218 CITIBANK	453,622.93	216.89
83164JSC1	SBA POOL #507715	05/25/2031	0.5750	414,487.98	414,487.98	1.00223 CITIBANK	415,412.29	198.61
83164JRW8	SBA POOL #507701	05/25/2031	0.5750	697,784.16	697,784.16	1.00223 CITIBANK	699,340.22	334.35
83164JSZ0	SBA POOL #507736	06/25/2031	0.5750	192,807.96	192,807.96	1.00062 CITIBANK	192,927.50	92.39
83164JTZ9	SBA POOL #507768	07/25/2031	0.5750	291,506.43	291,506.43	1.00223 CITIBANK	292,156.49	139.68
83164JWU6	SBA POOL #507859	09/25/2031	0.5750	2,066,021.99	2,066,021.99	1.00110 CITIBANK	2,068,294.61	989.97
83164JXB7	SBA POOL #507874	10/25/2031	0.5750	549,510.49	549,510.49	1.00068 CITIBANK	549,884.16	263.31
83164J2A3	SBA POOL #507969	01/25/2032	0.5750	3,873,442.56	3,873,442.56	1.00212 CITIBANK	3,881,654.26	1,856.02
83164JZ25	SBA POOL #507961	01/25/2032	0.5750	2,305,002.49	2,305,002.49	1.00225 CITIBANK	2,310,188.75	1,104.48
83164J3Y0	SBA POOL #508015	02/25/2032	0.5750	1,439,681.33	1,439,681.33	1.00219 CITIBANK	1,442,834.23	689.85
83164J5L6	SBA POOL #508051	04/25/2032	0.5750	1,133,128.67	1,133,128.67	1.00065 CITIBANK	1,133,865.20	542.96
83164J5J1	SBA POOL #508049	04/25/2032	0.5750	807,485.92	807,485.92	1.00225 CITIBANK	809,302.76	386.92
83164J7G5	SBA POOL #508095	05/25/2032	0.5750	1,552,492.99	1,552,492.99	1.00227 CITIBANK	1,556,017.15	743.90

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83164KAK9	SBA POOL #508110	07/25/2032	0.5750	1,502,037.76	1,502,037.76	1.00228 CITIBANK	1,505,462.41	719.73
83164KBJ1	SBA POOL #508141	08/25/2032	0.5750	146,402.70	146,402.70	1.00044 CITIBANK	146,467.12	70.15
83164KD42	SBA POOL #508223	09/25/2032	0.5750	1,650,551.56	1,650,551.56	1.00228 CITIBANK	1,654,314.82	790.89
83164KER0	SBA POOL #508244	11/25/2032	0.6000	1,172,467.26	1,172,467.26	1.00923 CITIBANK	1,183,289.13	586.23
83164KFN8	SBA POOL #508273	12/25/2032	0.6000	1,837,082.04	1,837,082.04	1.00919 CITIBANK	1,853,964.82	918.54
83164KH89	SBA POOL #508355	03/25/2033	0.6000	406,657.95	406,657.95	1.00102 CITIBANK	407,072.74	203.33
83164KGM9	SBA POOL #508304	03/25/2033	0.6000	2,058,662.13	2,058,662.13	1.00915 CITIBANK	2,077,498.89	1,029.33
83164KJW4	SBA POOL #508377	04/25/2033	0.6250	3,404,387.57	3,404,387.57	1.01157 CITIBANK	3,443,776.33	1,773.12
83164KNM1	SBA POOL #508496 FR	07/25/2033	0.6250	1,733,832.23	1,733,832.23	1.01076 CITIBANK	1,752,488.26	903.04
83164KPV9	SBA POOL #508536 FR	09/25/2033	0.6750	1,731,522.81	1,731,522.81	1.01359 CITIBANK	1,755,054.20	973.98
83164KS38	SBA POOL #508638 FR	01/25/2034	1.3750	1,741,576.16	1,741,576.16	1.01818 CITIBANK	1,773,238.01	1,995.56
83164KUG6	SBA POOL #508683 FR	06/25/2034	1.2500	105,554.90	105,554.90	0.98430 CITIBANK	103,897.69	109.95
83164KVK6	SBA POOL #508718	08/25/2034	1.0000	3,283,504.69	3,283,504.69	1.02152 CITIBANK	3,354,165.71	2,736.25
83164KWN9	SBA POOL #508753 FR	11/25/2034	0.8750	434,967.71	434,967.71	0.99300 CITIBANK	431,922.94	317.16
83164KX81	SBA POOL #508803 FR	02/25/2035	0.8500	469,047.06	469,047.06	1.02120 CITIBANK	478,990.86	332.24
83164K6Q1	SBA POOL #508979 FR	01/25/2036	0.5250	2,002,642.77	2,002,642.77	1.00169 CITIBANK	2,006,027.24	876.16
83164LAG6	SBA POOL #509007 FR	03/25/2036	0.5250	1,035,528.01	1,035,528.01	1.00097 CITIBANK	1,036,532.47	453.04
83164LCE9	SBA POOL #509069 FR	05/25/2036	0.5250	1,151,872.69	1,151,872.69	1.00239 CITIBANK	1,154,625.67	503.94
83164LEA5	SBA POOL #509129 FR	08/25/2036	0.5000	1,179,701.69	1,179,701.69	1.00167 CITIBANK	1,181,671.79	491.54
83164LJC6	SBA POOL #509259 FR	01/25/2037	0.5000	2,849,222.49	2,849,222.49	1.00167 CITIBANK	2,853,980.69	1,187.18
83164LFJ5	SBA POOL #509169 FR	01/25/2037	0.5000	1,666,262.98	1,666,262.98	1.00167 CITIBANK	1,669,045.64	694.28
83164LGK1	SBA POOL #509202 FR	02/25/2037	0.5250	1,709,540.60	1,709,540.60	1.00240 CITIBANK	1,713,643.50	747.92
83164LLQ2	SBA POOL #509335 FR	10/25/2037	0.2500	2,703,194.51	2,703,194.51	0.99757 CITIBANK	2,696,625.75	563.17
83164LM81	SBA POOL #509383 FR	06/25/2038	0.2750	4,624,131.96	4,624,131.96	0.99888 CITIBANK	4,618,952.93	1,059.70

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83164LNV9	SBA POOL #509404 FR	08/25/2038	0.3500	8,181,194.17	8,181,194.17	0.99882 CITIBANK	8,171,540.36	2,386.18
83164LPT2	SBA POOL #509434 FR	11/25/2038	0.4000	1,957,423.16	1,957,423.16	1.00035 CITIBANK	1,958,108.26	652.47
83164LRF0	SBA POOL #509486	04/25/2039	0.4000	3,678,489.98	3,678,489.98	0.99988 CITIBANK	3,678,048.56	1,226.16
83164LSF9	SBA POOL #509518	06/25/2039	0.4000	2,619,145.07	2,619,145.07	0.99809 CITIBANK	2,614,142.50	873.05
83164LVF5	SBA POOL #509614	01/25/2040	0.4000	9,199,230.02	9,199,230.02	1.00030 CITIBANK	9,201,989.79	3,066.41
83164LXC0	SBA POOL #509675	05/25/2040	0.4000	3,387,678.50	3,387,678.50	0.99892 CITIBANK	3,384,019.81	1,129.23
83164LX22	SBA POOL #509697 FR	09/25/2040	0.4000	6,783,934.71	6,783,934.71	0.99974 CITIBANK	6,782,170.89	2,261.31
83164LY96	SBA POOL #509736 FR	10/25/2040	0.4500	12,400,244.79	12,400,244.79	1.00018 CITIBANK	12,402,476.83	4,650.09
83164LZW4	SBA POOL #509757	12/25/2040	0.4500	5,752,691.02	5,752,691.02	1.00035 CITIBANK	5,754,704.46	2,157.26
83164L2Z3	SBA POOL #509792	02/25/2041	0.5000	1,349,360.73	1,349,360.73	1.00079 CITIBANK	1,350,426.72	562.23
83164L3S8	SBA POOL #509809	03/25/2041	0.5000	4,507,124.69	4,507,124.69	1.00245 CITIBANK	4,518,167.15	1,877.97
83164L4M0	SBA POOL #509828	04/25/2041	0.5000	4,312,439.79	4,312,439.79	1.00005 CITIBANK	4,312,655.41	1,796.85
83164L4J7	SBA POOL #509825	04/25/2041	0.5000	8,089,471.08	8,089,471.08	1.00231 CITIBANK	8,108,157.76	3,370.61
83164L5Q0	SBA POOL #509855 FR	07/25/2041	0.5000	9,797,775.64	9,797,775.64	1.00192 CITIBANK	9,816,587.37	4,082.41
83164L7H8	SBA POOL #509896 FR	10/25/2041	0.5000	12,375,959.65	12,375,959.65	1.00083 CITIBANK	12,386,231.70	5,156.65
83164L5K3	SBA POOL #509850	11/25/2041	0.5000	7,647,879.15	7,647,879.15	1.00180 CITIBANK	7,661,645.33	3,186.62
83164MA82	SBA POOL #509931	12/25/2041	0.5000	3,968,097.10	3,968,097.10	0.99978 CITIBANK	3,967,224.12	1,653.37
83164MBL2	SBA POOL #509943	01/25/2042	0.5000	7,196,115.31	7,196,115.31	1.00076 CITIBANK	7,201,584.36	2,998.38
83164MBK4	SBA POOL #509942	01/25/2042	0.5000	12,880,397.45	12,880,397.45	1.00104 CITIBANK	12,893,793.06	5,366.83
83164MCD9	SBA POOL #509968	03/25/2042	0.5000	14,356,733.79	14,356,733.79	1.00081 CITIBANK	14,368,362.74	5,981.97
83164MCB3	SBA POOL #509966	03/25/2042	0.5000	12,939,664.26	12,939,664.26	1.00042 CITIBANK	12,945,098.92	5,391.53
83164MCX5	SBA POOL #509986	04/25/2042	0.5000	13,195,514.89	13,195,514.89	1.00041 CITIBANK	13,200,925.05	5,498.13
83164MC64	SBA POOL #509993	05/25/2042	0.5000	12,228,317.51	12,228,317.51	1.00004 CITIBANK	12,228,806.64	5,095.13
83164MBC2	SBA POOL #509935	07/25/2042	0.5000	9,726,113.84	9,726,113.84	1.00234 CITIBANK	9,748,872.95	4,052.55

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83164MD30	SBA POOL #510022	07/25/2042	0.5000	12,436,327.71	12,436,327.71	0.99996 CITIBANK	12,435,830.26	5,181.80
83164MGH6	SBA POOL #510100	10/25/2042	0.5000	14,274,822.67	14,274,822.67	0.99961 CITIBANK	14,269,255.49	5,947.84
83164MH69	SBA POOL #510153	03/25/2043	0.5000	21,760,525.18	21,760,525.18	1.00018 CITIBANK	21,764,442.07	9,066.89
				329,037,520.12	329,037,520.12		329,497,596.82	138,923.93
AIP:		0.00						
Book + AIP:		329,037,520.12		SBA POOL				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.3603	333,159,000.00	4,069,647.13	4,069,647.13	1.02785	5.23490000 CITIBANK	4,182,997.38	17,753.50
31396LUK4	FNMA CMO SER 2006-105 CLASS CA	09/25/2036	6.0000	377,000,000.00	72,610.20	72,610.20	0.99924	6.00000000 CITIBANK	72,555.17	363.05
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	1,561,644.80	1,561,644.80	1.01750	6.00000000 CITIBANK	1,588,976.86	7,808.22
				1,108,489,000.00	5,703,902.13				5,844,529.41	25,924.77
AIP:		0.00								
Book + AIP:		5,703,902.13		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued	Source	Fair Value	Accrued Interest
3135G0T45	FNMA DEB	04/05/2022	1.8750	100,000,000.00	100,019,960.84	1.00019	0.00916667	CITIBANK	100,019,000.00	916,667.00
3135G0W33	FNMA DEB	09/06/2022	1.3750	200,000,000.00	201,110,412.34	1.00183	0.00095486	CITIBANK	200,366,000.00	190,972.00
3135G0T78	FNMA DEB	10/05/2022	2.0000	100,000,000.00	100,901,289.12	1.00432	0.00977778	CITIBANK	100,432,000.00	977,778.00
3135G04Q3	FNMA DEB	05/22/2023	0.2500	395,000,000.00	394,923,703.64	0.98153	0.00089583	CITIBANK	387,704,350.00	353,852.85
3135G05G4	FNMA DEB	07/10/2023	0.2500	325,000,000.00	324,899,379.05	0.97846	0.00056250	CITIBANK	317,999,500.00	182,812.50
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,042,813.10	0.96932	0.00086111	CITIBANK	145,398,000.00	129,166.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,163,807.91	0.93184	0.00037500	CITIBANK	69,888,000.00	28,125.00
				1,345,000,000.00	1,346,061,366.00				1,321,806,850.00	2,779,373.85
AIP:					388,888.88					
Book + AIP:					1,346,450,254.88			FNMA DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130ANZC7	FHLB DEB	04/01/2022	0.0400	150,000,000.00	150,000,000.00	1.00000	0.00000000	CITIBANK	150,000,000.00	0.00
3130AMGM8	FHLB DEB	05/10/2022	0.0600	100,000,000.00	100,000,000.00	0.99937	0.00023500	CITIBANK	99,937,000.00	23,500.00
3130AQGE7	FHLB DEB	06/01/2022	0.1200	140,000,000.00	139,995,088.89	0.99897	0.00029000	CITIBANK	139,855,800.00	40,600.00
3130AJPU7	FHLB DEB	06/03/2022	0.2500	150,000,000.00	150,044,913.86	0.99943	0.00081944	CITIBANK	149,914,500.00	122,916.00
3130AQLV3	FHLB DEB	06/30/2022	0.2200	100,000,000.00	99,999,678.58	0.99869	0.00048889	CITIBANK	99,869,000.00	48,889.00
3130AJY52	FHLB DEB	08/12/2022	0.1250	100,000,000.00	100,019,955.36	0.99702	0.00017014	CITIBANK	99,702,000.00	17,014.00
3130APYP4	FHLB DEB	09/01/2022	0.0800	100,000,000.00	99,997,387.80	0.99657	0.00006667	CITIBANK	99,657,000.00	6,667.00
3130APYQ2	FHLB DEB	10/03/2022	0.1000	100,000,000.00	99,999,362.06	0.99549	0.00036944	CITIBANK	99,549,000.00	36,944.00
313381BR5	FHLB DEB	12/09/2022	1.8750	150,000,000.00	151,792,649.05	1.00336	0.00583333	CITIBANK	150,504,000.00	874,999.50
3130AJ7E3	FHLB DEB	02/17/2023	1.3750	100,000,000.00	100,052,852.90	0.99820	0.00168056	CITIBANK	99,820,000.00	168,056.00
313382AX1	FHLB DEB	03/10/2023	2.1250	150,000,000.00	151,395,340.50	1.00389	0.00123958	CITIBANK	150,583,500.00	185,937.00
3130ALRG1	FHLB DEB	03/17/2023	0.1250	100,000,000.00	99,947,187.92	0.98521	0.00004861	CITIBANK	98,521,000.00	4,861.00
3133834G3	FHLB DEB	06/09/2023	2.1250	100,000,000.00	101,816,553.04	1.00232	0.00661111	CITIBANK	100,232,000.00	661,111.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,010,102.17	0.96896	0.00078472	CITIBANK	145,344,000.00	117,708.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,908,477.40	0.97267	0.00171875	CITIBANK	48,633,500.00	85,937.50
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,917,298.66	0.96271	0.00015972	CITIBANK	48,135,500.00	7,986.00
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	153,834,501.30	0.97959	0.00191667	CITIBANK	146,938,500.00	287,500.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.95111	0.00000000	CITIBANK	95,111,000.00	0.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.95213	0.00187500	CITIBANK	95,213,000.00	187,500.00
				2,140,000,000.00	2,148,731,349.49				2,117,520,300.00	2,878,126.50
AIP:		228,891.67								
Book + AIP:		2,148,960,241.16	FHLB DEB							

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3134GVJ66	FHLMC DEB	06/08/2022	0.2500	225,000,000.00	225,057,482.72	0.99922	0.00078472	CITIBANK	224,824,500.00	176,562.00
3137EAET2	FHLMC DEB	07/25/2022	0.1250	150,000,000.00	150,024,317.10	0.99795	0.00022917	CITIBANK	149,692,500.00	34,375.50
3137EAER6	FHLMC DEB	05/05/2023	0.3750	340,000,000.00	340,625,169.72	0.98411	0.00152083	CITIBANK	334,597,400.00	517,082.20
3137EAEV7	FHLMC DEB	08/24/2023	0.2500	400,000,000.00	400,172,361.37	0.97491	0.00025694	CITIBANK	389,964,000.00	102,776.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	100,000,000.00	100,076,601.84	0.97041	0.00100694	CITIBANK	97,041,000.00	100,694.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,013,367.52	0.96852	0.00081250	CITIBANK	48,426,000.00	40,625.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,315,011.38	0.93358	0.00072917	CITIBANK	93,358,000.00	72,917.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	48,761,099.23	0.92936	0.00008333	CITIBANK	46,468,000.00	4,166.50
				1,415,000,000.00	1,414,045,410.88				1,384,371,400.00	1,049,198.20
AIP:		20,833.33								
Book + AIP:		1,414,066,244.21	FHLMC DEB							

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3133ELWD2	FFCB DEB	04/08/2022	0.3750	100,000,000.00	100,006,210.20	1.00001	0.00180208	CITIBANK	100,001,000.00	180,208.00
3133EMXN7	FFCB DEB	04/27/2022	0.0600	50,000,000.00	49,999,970.79	0.99947	0.00025667	CITIBANK	49,973,500.00	12,833.50
3133EMZJ4	FFCB DEB	05/17/2022	0.0600	175,000,000.00	175,000,882.18	0.99909	0.00022333	CITIBANK	174,840,750.00	39,082.75
3133EMF64	FFCB DEB	06/09/2022	0.0600	300,000,000.00	300,000,000.00	0.99867	0.00018667	CITIBANK	299,601,000.00	56,001.00
3133EM6T4	FFCB DEB	06/24/2022	0.0500	250,000,000.00	249,991,831.14	0.99835	0.00013472	CITIBANK	249,587,500.00	33,680.00
3133ELT95	FFCB DEB	07/13/2022	0.2000	50,000,000.00	49,994,800.55	0.99786	0.00043333	CITIBANK	49,893,000.00	21,666.50
3133EMS60	FFCB DEB	07/14/2022	0.0700	100,000,000.00	100,000,000.00	0.99802	0.00014972	CITIBANK	99,802,000.00	14,972.00
3133ELHU1	FFCB DEB	07/15/2022	1.6000	50,000,000.00	49,997,893.09	1.00217	0.00337778	CITIBANK	50,108,500.00	168,889.00
3133EMZQ8	FFCB DEB	07/19/2022	0.0700	200,000,000.00	200,004,292.00	0.99794	0.00014000	CITIBANK	199,588,000.00	28,000.00
3133EMU42	FFCB DEB	07/21/2022	0.0600	100,000,000.00	99,995,114.76	0.99734	0.00011667	CITIBANK	99,734,000.00	11,667.00
3133ENCW8	FFCB DEB	07/29/2022	0.0800	200,000,000.00	199,987,975.58	0.99781	0.00013778	CITIBANK	199,562,000.00	27,556.00
3133EMPR7	FFCB DEB	08/02/2022	0.1000	100,000,000.00	100,000,000.00	0.99731	0.00016389	CITIBANK	99,731,000.00	16,389.00
3133EMYM8	FFCB DEB	08/04/2022	0.0800	50,000,000.00	49,998,325.89	0.99766	0.00012667	CITIBANK	49,883,000.00	6,333.50
3133EM2F8	FFCB DEB	08/10/2022	0.0700	100,000,000.00	100,000,000.00	0.99744	0.00009917	CITIBANK	99,744,000.00	9,917.00
3133EM2Z4	FFCB DEB	08/19/2022	0.0700	100,000,000.00	99,999,230.76	0.99715	0.00008167	CITIBANK	99,715,000.00	8,167.00
3133EM3N0	FFCB DEB	08/25/2022	0.0700	100,000,000.00	100,000,000.00	0.99605	0.00007000	CITIBANK	99,605,000.00	7,000.00
3133EMTN2	FFCB DEB	09/16/2022	0.1250	50,000,000.00	49,997,696.53	0.99649	0.00005208	CITIBANK	49,824,500.00	2,604.00
3133EM5T5	FFCB DEB	09/21/2022	0.0700	300,000,000.00	299,989,751.12	0.99608	0.00001944	CITIBANK	298,824,000.00	5,832.00
3133EMF72	FFCB DEB	12/08/2022	0.1000	75,000,000.00	74,996,520.33	0.99314	0.00031389	CITIBANK	74,485,500.00	23,541.75
3133EMD58	FFCB DEB	01/03/2023	0.1000	75,000,000.00	74,992,106.22	0.99182	0.00024444	CITIBANK	74,386,500.00	18,333.00
3133EMML3	FFCB DEB	01/12/2023	0.1200	150,000,000.00	149,966,000.40	0.98982	0.00026333	CITIBANK	148,473,000.00	39,499.50
3133EMSS2	FFCB DEB	03/09/2023	0.1250	175,000,000.00	174,944,449.56	0.98525	0.00007639	CITIBANK	172,418,750.00	13,368.25
3133EMUH3	FFCB DEB	03/23/2023	0.1250	150,000,000.00	149,940,666.83	0.98467	0.00002778	CITIBANK	147,700,500.00	4,167.00
3133ENMY3	FFCB DEB	04/03/2023	0.8000	50,000,000.00	49,982,255.89	0.99089	0.00128889	CITIBANK	49,544,500.00	64,444.50

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3133EMXM9	FFCB DEB	04/27/2023	0.1250	50,000,000.00	49,978,397.79	0.98315	0.00053472	CITIBANK	49,157,500.00	26,736.00
3133EMYX4	FFCB DEB	05/10/2023	0.1250	75,000,000.00	74,946,871.23	0.98139	0.00048958	CITIBANK	73,604,250.00	36,718.50
3133EM4Q2	FFCB DEB	05/15/2023	0.1700	100,000,000.00	99,943,995.28	0.98310	0.00064222	CITIBANK	98,310,000.00	64,222.00
3133EMA28	FFCB DEB	05/18/2023	0.1250	100,000,000.00	99,971,742.12	0.98241	0.00046181	CITIBANK	98,241,000.00	46,181.00
3133ENEW6	FFCB DEB	05/23/2023	0.3750	100,000,000.00	99,965,631.86	0.98279	0.00133333	CITIBANK	98,279,000.00	133,333.00
3133EMF31	FFCB DEB	06/02/2023	0.1250	100,000,000.00	99,967,562.16	0.97963	0.00041319	CITIBANK	97,963,000.00	41,319.00
3133EKS7	FFCB DEB	06/26/2023	1.7700	50,000,000.00	49,973,915.47	0.99812	0.00467083	CITIBANK	49,906,000.00	233,541.50
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,981,108.43	0.97431	0.00005500	CITIBANK	38,972,400.00	2,200.00
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,708,496.93	0.97425	0.00136139	CITIBANK	48,712,500.00	68,069.50
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,699,941.34	0.97429	0.00157778	CITIBANK	97,429,000.00	157,778.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	50,000,000.00	49,939,350.96	0.97296	0.00163889	CITIBANK	48,648,000.00	81,944.50
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,970,710.56	0.97464	0.00190778	CITIBANK	48,732,000.00	95,389.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,919,033.54	0.96476	0.00010833	CITIBANK	96,476,000.00	10,833.00
				4,015,000,000.00	4,013,752,731.49				3,981,457,150.00	1,812,417.25
AIP:			47,513.89							
Book + AIP:			4,013,800,245.38	FFCB DEB						

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459058GU1	IBRD DEB	07/01/2022	2.1250	100,000,000.00	100,506,079.16	1.00282	0.00531250 CITIBANK	100,282,000.00	531,250.00
4581X0CZ9	IADB DEB	09/14/2022	1.7500	150,000,000.00	151,090,674.00	1.00020	0.00082639 CITIBANK	150,030,000.00	123,958.50
4581X0DD7	IADB DEB	09/26/2022	3.0000	50,000,000.00	50,702,003.44	1.00910	0.00041667 CITIBANK	50,455,000.00	20,833.50
45818WCY0	IADB DEB	02/28/2023	0.1550	100,000,000.00	100,000,000.00	0.98676	0.00014208 CITIBANK	98,676,000.00	14,208.00
459058JV6	IBRD DEB	04/20/2023	0.1250	100,000,000.00	99,891,112.34	0.98162	0.00055903 CITIBANK	98,162,000.00	55,903.00
4581X0DM7	IADB DEB	05/24/2023	0.5000	300,000,000.00	301,012,729.76	0.98312	0.00176389 CITIBANK	294,936,000.00	529,167.00
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.97064	0.00004333 CITIBANK	97,064,000.00	4,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	208,224,453.52	1.01177	0.01475000 CITIBANK	202,354,000.00	2,950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,894,266.36	0.96881	0.00094444 CITIBANK	193,762,000.00	188,888.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.96068	0.00023833 CITIBANK	96,068,000.00	23,833.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.95724	0.00165764 CITIBANK	95,724,000.00	165,764.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.95355	0.00095000 CITIBANK	95,355,000.00	95,000.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	153,937,159.75	0.97885	0.00137500 CITIBANK	146,827,500.00	206,250.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.96102	0.00328806 CITIBANK	96,102,000.00	328,806.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.95867	0.00283111 CITIBANK	95,867,000.00	283,111.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.93141	0.00071667 CITIBANK	93,141,000.00	71,667.00
				2,050,000,000.00	2,065,258,478.33			2,004,805,500.00	5,592,972.00
AIP:		0.00							
Book + AIP:		2,065,258,478.33		SUPRANAT'L DEB					

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3130AMEQ1	FHLB DEB-CL STEP	05/06/2024	0.1750	100,000,000.00	100,000,000.00	0.96637	0.00070486	CITIBANK	96,637,000.00	70,486.00
3130AMFA5	FHLB DEB-CL	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.96066	0.00090417	CITIBANK	96,066,000.00	90,417.00
3130AMU59	FHLB DEB-CL	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.96025	0.00085000	CITIBANK	96,025,000.00	85,000.00
3130AQLY7	FHLB DEB-CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.97329	0.00227111	CITIBANK	97,329,000.00	227,111.00
3130AMPG1	FHLB DEB-CL	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.95005	0.00161458	CITIBANK	95,005,000.00	161,458.00
3130ANAK6	FHLB DEB-CL STEP	01/22/2025	0.2000	100,000,000.00	100,000,000.00	0.96119	0.00038333	CITIBANK	96,119,000.00	38,333.00
3130AMC83	FHLB DEB-CL STEP	04/29/2026	0.5500	100,000,000.00	100,000,000.00	0.95073	0.00232222	CITIBANK	95,073,000.00	232,222.00
				700,000,000.00	700,000,000.00				672,254,000.00	905,027.00
AIP:		0.00								
Book + AIP:		700,000,000.00		CALLABLE DEB						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385UZ7	FHLB DN	04/01/2022	0.0000	100,000,000.00	99,989,305.56	1.00000 CITIBANK	100,000,000.00
313385VG8	FHLB DN	04/08/2022	0.0000	150,000,000.00	149,966,625.00	0.99997 CITIBANK	149,995,500.00
313385VK9	FHLB DN	04/11/2022	0.0000	150,000,000.00	149,973,750.00	0.99995 CITIBANK	149,992,500.00
313385VZ6	FHLB DN	04/25/2022	0.0000	200,000,000.00	199,943,958.34	0.99989 CITIBANK	199,978,000.00
313385WB8	FHLB DN	04/27/2022	0.0000	200,000,000.00	199,951,750.00	0.99988 CITIBANK	199,976,000.00
313385WG7	FHLB DN	05/02/2022	0.0000	300,000,000.00	299,907,444.44	0.99964 CITIBANK	299,892,000.00
313385WJ1	FHLB DN	05/04/2022	0.0000	300,000,000.00	299,932,618.04	0.99962 CITIBANK	299,886,000.00
313385WL6	FHLB DN	05/06/2022	0.0000	300,000,000.00	299,858,138.90	0.99959 CITIBANK	299,877,000.00
313385WW2	FHLB DN	05/16/2022	0.0000	100,000,000.00	99,944,388.88	0.99948 CITIBANK	99,948,000.00
313385WX0	FHLB DN	05/17/2022	0.0000	100,000,000.00	99,968,833.34	0.99947 CITIBANK	99,947,000.00
313385WY8	FHLB DN	05/18/2022	0.0000	100,000,000.00	99,954,625.00	0.99945 CITIBANK	99,945,000.00
313385XA9	FHLB DN	05/20/2022	0.0000	100,000,000.00	99,954,375.00	0.99943 CITIBANK	99,943,000.00
313385XG6	FHLB DN	05/26/2022	0.0000	300,000,000.00	299,917,833.32	0.99936 CITIBANK	299,808,000.00
313385XH4	FHLB DN	05/27/2022	0.0000	700,000,000.00	699,577,513.87	0.99935 CITIBANK	699,545,000.00
313385XN1	FHLB DN	06/01/2022	0.0000	500,000,000.00	499,802,263.88	0.99895 CITIBANK	499,475,000.00
313385XT8	FHLB DN	06/06/2022	0.0000	150,000,000.00	149,873,770.83	0.99887 CITIBANK	149,830,500.00
313385XV3	FHLB DN	06/08/2022	0.0000	200,000,000.00	199,844,444.44	0.99883 CITIBANK	199,766,000.00
313385YM2	FHLB DN	06/24/2022	0.0000	750,000,000.00	749,227,937.49	0.99856 CITIBANK	748,920,000.00
313385YQ3	FHLB DN	06/27/2022	0.0000	950,000,000.00	948,832,652.79	0.99851 CITIBANK	948,584,500.00
313385YT7	FHLB DN	06/30/2022	0.0000	100,000,000.00	99,963,638.88	0.99846 CITIBANK	99,846,000.00
313385YU4	FHLB DN	07/01/2022	0.0000	1,100,000,000.00	1,099,102,479.19	0.99808 CITIBANK	1,097,888,000.00
313385ZN9	FHLB DN	07/19/2022	0.0000	300,000,000.00	299,620,055.56	0.99771 CITIBANK	299,313,000.00
313385ZU3	FHLB DN	07/25/2022	0.0000	600,000,000.00	599,012,833.34	0.99758 CITIBANK	598,548,000.00
313385ZW9	FHLB DN	07/27/2022	0.0000	100,000,000.00	99,848,333.34	0.99754 CITIBANK	99,754,000.00
313385A30	FHLB DN	08/01/2022	0.0000	50,000,000.00	49,967,409.72	0.99694 CITIBANK	49,847,000.00
313385A48	FHLB DN	08/02/2022	0.0000	200,000,000.00	199,515,333.34	0.99691 CITIBANK	199,382,000.00

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313385A55	FHLB DN	08/03/2022	0.0000	50,000,000.00	49,967,229.17	0.99689 CITIBANK	49,844,500.00
313385A71	FHLB DN	08/05/2022	0.0000	100,000,000.00	99,787,388.88	0.99683 CITIBANK	99,683,000.00
313385C20	FHLB DN	08/16/2022	0.0000	100,000,000.00	99,700,000.00	0.99656 CITIBANK	99,656,000.00
313385D45	FHLB DN	08/26/2022	0.0000	1,000,000,000.00	997,240,361.10	0.99631 CITIBANK	996,310,000.00
313385E28	FHLB DN	09/01/2022	0.0000	1,200,000,000.00	1,198,316,597.18	0.99557 CITIBANK	1,194,684,000.00
313385F27	FHLB DN	09/09/2022	0.0000	250,000,000.00	249,124,249.99	0.99534 CITIBANK	248,835,000.00
313385H33	FHLB DN	09/26/2022	0.0000	300,000,000.00	298,882,916.66	0.99485 CITIBANK	298,455,000.00
313385H58	FHLB DN	09/28/2022	0.0000	500,000,000.00	498,444,888.90	0.99479 CITIBANK	497,395,000.00
313385J23	FHLB DN	10/03/2022	0.0000	1,950,000,000.00	1,947,875,618.04	0.99429 CITIBANK	1,938,865,500.00
313385J64	FHLB DN	10/07/2022	0.0000	200,000,000.00	199,107,333.32	0.99416 CITIBANK	198,832,000.00
313385L79	FHLB DN	10/24/2022	0.0000	450,000,000.00	447,402,499.99	0.99364 CITIBANK	447,138,000.00
313385M37	FHLB DN	10/28/2022	0.0000	300,000,000.00	299,483,388.90	0.99351 CITIBANK	298,053,000.00
313385M78	FHLB DN	11/01/2022	0.0000	1,300,000,000.00	1,297,563,027.82	0.99293 CITIBANK	1,290,809,000.00
313385Q33	FHLB DN	11/21/2022	0.0000	100,000,000.00	99,754,750.00	0.99227 CITIBANK	99,227,000.00
313385R24	FHLB DN	11/28/2022	0.0000	200,000,000.00	199,482,000.00	0.99204 CITIBANK	198,408,000.00
313385R32	FHLB DN	11/29/2022	0.0000	300,000,000.00	297,779,111.12	0.99200 CITIBANK	297,600,000.00
313385R57	FHLB DN	12/01/2022	0.0000	750,000,000.00	747,469,388.89	0.99135 CITIBANK	743,512,500.00
313385S80	FHLB DN	12/12/2022	0.0000	50,000,000.00	49,857,013.89	0.99096 CITIBANK	49,548,000.00
313385U38	FHLB DN	12/23/2022	0.0000	100,000,000.00	99,083,333.34	0.99057 CITIBANK	99,057,000.00
313384AC3	FHLB DN	01/03/2023	0.0000	100,000,000.00	99,667,250.00	0.98951 CITIBANK	98,951,000.00
313384BH1	FHLB DN	02/01/2023	0.0000	100,000,000.00	98,768,291.66	0.98777 CITIBANK	98,777,000.00
313384CM9	FHLB DN	03/01/2023	0.0000	200,000,000.00	197,400,083.34	0.98585 CITIBANK	197,170,000.00
				17,700,000,000.00	17,665,609,034.68		17,630,697,500.00
AIP:		0.00					
Book + AIP:		17,665,609,034.68	FHLB DN				

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459053UZ5	IBRD DN	04/01/2022	0.0000	900,000,000.00	899,779,361.08	1.00000 CITIBANK	900,000,000.00
459053WG5	IBRD DN	05/02/2022	0.0000	100,000,000.00	99,970,972.22	0.99964 CITIBANK	99,964,000.00
459053WX8	IBRD DN	05/17/2022	0.0000	150,000,000.00	149,947,500.00	0.99947 CITIBANK	149,920,500.00
459053XH2	IBRD DN	05/27/2022	0.0000	100,000,000.00	99,953,055.56	0.99935 CITIBANK	99,935,000.00
459053XN9	IBRD DN	06/01/2022	0.0000	400,000,000.00	399,867,833.32	0.99895 CITIBANK	399,580,000.00
459053YU2	IBRD DN	07/01/2022	0.0000	700,000,000.00	699,506,708.34	0.99809 CITIBANK	698,663,000.00
459053ZN7	IBRD DN	07/19/2022	0.0000	100,000,000.00	99,812,166.66	0.99771 CITIBANK	99,771,000.00
459053ZU1	IBRD DN	07/25/2022	0.0000	300,000,000.00	299,448,250.00	0.99758 CITIBANK	299,274,000.00
459053A38	IBRD DN	08/01/2022	0.0000	250,000,000.00	249,451,138.88	0.99694 CITIBANK	249,235,000.00
459053A46	IBRD DN	08/02/2022	0.0000	100,000,000.00	99,767,444.44	0.99691 CITIBANK	99,691,000.00
459053B45	IBRD DN	08/10/2022	0.0000	100,000,000.00	99,720,000.00	0.99671 CITIBANK	99,671,000.00
459053C28	IBRD DN	08/16/2022	0.0000	200,000,000.00	199,430,000.00	0.99656 CITIBANK	199,312,000.00
459053D43	IBRD DN	08/26/2022	0.0000	100,000,000.00	99,693,805.56	0.99631 CITIBANK	99,631,000.00
459053E26	IBRD DN	09/01/2022	0.0000	100,000,000.00	99,893,750.00	0.99557 CITIBANK	99,557,000.00
459053F25	IBRD DN	09/09/2022	0.0000	100,000,000.00	99,642,000.00	0.99534 CITIBANK	99,534,000.00
459053H31	IBRD DN	09/26/2022	0.0000	350,000,000.00	348,600,416.67	0.99485 CITIBANK	348,197,500.00
459053H56	IBRD DN	09/28/2022	0.0000	100,000,000.00	99,595,833.34	0.99479 CITIBANK	99,479,000.00
459053H72	IBRD DN	09/30/2022	0.0000	100,000,000.00	99,583,333.34	0.99473 CITIBANK	99,473,000.00
459053J21	IBRD DN	10/03/2022	0.0000	400,000,000.00	399,555,805.54	0.99429 CITIBANK	397,716,000.00
459053L77	IBRD DN	10/24/2022	0.0000	100,000,000.00	99,539,166.66	0.99364 CITIBANK	99,364,000.00
459053M76	IBRD DN	11/01/2022	0.0000	100,000,000.00	99,477,083.34	0.99293 CITIBANK	99,293,000.00
459053R30	IBRD DN	11/29/2022	0.0000	100,000,000.00	99,431,250.00	0.99200 CITIBANK	99,200,000.00
				4,950,000,000.00	4,941,666,874.95		4,936,461,000.00
AIP:		0.00					
Book + AIP:		4,941,666,874.95	IBRD DN				

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459515VZ2	IFC DN	04/25/2022	0.0000	100,000,000.00	99,970,000.00	0.99989 CITIBANK	99,989,000.00
459515WB4	IFC DN	04/27/2022	0.0000	100,000,000.00	99,977,333.34	0.99988 CITIBANK	99,988,000.00
459515WG3	IFC DN	05/02/2022	0.0000	100,000,000.00	99,975,750.00	0.99964 CITIBANK	99,964,000.00
459515WP3	IFC DN	05/09/2022	0.0000	100,000,000.00	99,972,444.44	0.99956 CITIBANK	99,956,000.00
459515WX6	IFC DN	05/17/2022	0.0000	100,000,000.00	99,959,097.22	0.99947 CITIBANK	99,947,000.00
459515XG2	IFC DN	05/26/2022	0.0000	100,000,000.00	99,968,888.88	0.99936 CITIBANK	99,936,000.00
459515XN7	IFC DN	06/01/2022	0.0000	100,000,000.00	99,968,055.56	0.99895 CITIBANK	99,895,000.00
459515YQ9	IFC DN	06/27/2022	0.0000	50,000,000.00	49,938,333.33	0.99851 CITIBANK	49,925,500.00
459515YU0	IFC DN	07/01/2022	0.0000	200,000,000.00	199,815,666.66	0.99809 CITIBANK	199,618,000.00
				950,000,000.00	949,545,569.43		949,218,500.00
AIP:			0.00				
Book + AIP:			949,545,569.43	IFC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313ZN1	FFCB DN	07/19/2022	0.0000	50,000,000.00	49,909,500.00	0.99770 CITIBANK	49,885,000.00
313313C22	FFCB DN	08/16/2022	0.0000	50,000,000.00	49,855,763.89	0.99656 CITIBANK	49,828,000.00
313313D47	FFCB DN	08/26/2022	0.0000	100,000,000.00	99,644,166.66	0.99631 CITIBANK	99,631,000.00
313313H35	FFCB DN	09/26/2022	0.0000	150,000,000.00	149,269,833.33	0.99485 CITIBANK	149,227,500.00
313313J25	FFCB DN	10/03/2022	0.0000	300,000,000.00	299,074,777.78	0.99429 CITIBANK	298,287,000.00
313313L71	FFCB DN	10/24/2022	0.0000	200,000,000.00	198,936,888.88	0.99364 CITIBANK	198,728,000.00
313313M39	FFCB DN	10/28/2022	0.0000	50,000,000.00	49,871,694.44	0.99351 CITIBANK	49,675,500.00
313313M70	FFCB DN	11/01/2022	0.0000	50,000,000.00	49,837,222.22	0.99293 CITIBANK	49,646,500.00
313313R59	FFCB DN	12/01/2022	0.0000	50,000,000.00	49,658,263.89	0.99135 CITIBANK	49,567,500.00
313312AC4	FFCB DN	01/03/2023	0.0000	200,000,000.00	198,678,666.66	0.98951 CITIBANK	197,902,000.00
313312BH2	FFCB DN	02/01/2023	0.0000	50,000,000.00	49,492,500.00	0.98777 CITIBANK	49,388,500.00
313312CM0	FFCB DN	03/01/2023	0.0000	100,000,000.00	98,965,833.34	0.98585 CITIBANK	98,585,000.00
				1,350,000,000.00	1,343,195,111.09		1,340,351,500.00
AIP:		0.00					
Book + AIP:		1,343,195,111.09	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LXV7	IADB DN	06/08/2022	0.0000	50,000,000.00	49,923,097.22	0.99883 CITIBANK	49,941,500.00
				50,000,000.00	49,923,097.22		49,941,500.00
AIP:		0.00					
Book + AIP:		49,923,097.22	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17305TZ54	CITIBANK CD	04/01/2022	07/01/2021	0.1400	100,000,000.00	100,000,000.00	0.6500	1.000000000 MESIROW	100,000,000.00	106,555.56
06426GXE2	BOWEST CD	04/01/2022	12/09/2021	0.1700	100,000,000.00	100,000,000.00	0.6500	1.000000000 MESIROW	100,000,000.00	53,361.11
62478UEC6	MUFG UNION CD	04/01/2022	03/10/2022	0.1300	150,000,000.00	150,000,000.00	0.6500	1.000000000 MESIROW	150,000,000.00	11,916.67
06426GXQ5	BOWEST CD	04/08/2022	01/31/2022	0.1800	100,000,000.00	100,000,000.00	0.6500	0.999908585 MESIROW	99,990,858.47	30,000.00
62478UEA0	MUFG UNION CD	04/11/2022	03/08/2022	0.1500	200,000,000.00	200,000,000.00	0.6500	0.999861118 MESIROW	199,972,223.63	20,000.00
90333V4J6	US BANK CD	04/11/2022	03/08/2022	0.1500	200,000,000.00	200,000,000.00	0.6500	0.999861118 MESIROW	199,972,223.63	20,000.00
62478UEG7	MUFG UNION CD	04/25/2022	03/29/2022	0.3500	100,000,000.00	100,000,000.00	0.6500	0.999800074 MESIROW	99,980,007.40	2,916.67
06426GXZ5	BOWEST CD	04/25/2022	03/22/2022	0.5000	100,000,000.00	100,000,000.00	0.6500	0.999899983 MESIROW	99,989,998.32	13,888.89
06426GXF9	BOWEST CD	05/17/2022	12/20/2021	0.2200	100,000,000.00	100,000,000.00	1.0100	0.998991053 MESIROW	99,899,105.32	62,333.33
17305TX98	CITIBANK CD	06/01/2022	06/01/2021	0.1700	50,000,000.00	50,000,000.00	0.7190	0.999069135 MESIROW	49,953,456.76	71,777.78
06426GXG7	BOWEST CD	07/01/2022	12/22/2021	0.2600	100,000,000.00	100,000,000.00	0.8570	0.998492618 MESIROW	99,849,261.76	72,222.22
17305TZ96	CITIBANK CD	07/01/2022	01/05/2022	0.3300	75,000,000.00	75,000,000.00	0.8570	0.998669037 MESIROW	74,900,177.75	59,125.00
06054R3N0	BOFA CD	07/01/2022	01/04/2022	0.3300	50,000,000.00	50,000,000.00	0.8570	0.998669017 MESIROW	49,933,450.84	39,875.00
90333V4K3	US BANK CD	10/03/2022	03/17/2022	0.7700	100,000,000.00	100,000,000.00	1.2330	0.997633655 MESIROW	99,763,365.53	32,083.33
17305T2C5	CITIBANK CD	10/03/2022	02/16/2022	0.8900	110,000,000.00	110,000,000.00	1.2330	0.998241610 MESIROW	109,806,577.13	119,655.56
					1,635,000,000.00	1,635,000,000.00			1,634,010,706.54	715,711.12
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83369X6M5	SOC GEN YCD	04/01/2022	10/07/2021	0.1300	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	63,555.56
89114WA54	TORONTO YCD	04/01/2022	04/29/2021	0.2300	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	215,305.56
34959TRS7	FORTIS YCD	04/01/2022	09/20/2021	0.1400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	75,055.56
53947CKD9	LLOYDS YCD	04/01/2022	06/22/2021	0.1800	50,000,000.00	50,000,000.00	0.4500	1.000000000 MESIROW	50,000,000.00	70,750.00
65558UKU5	NORDEA ABP YCD	04/01/2022	01/04/2022	0.1500	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	36,250.00
4823TCS79	KBC YCD	04/01/2022	03/01/2022	0.1600	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	13,777.78
06417MNW1	SCOTIA YCD	04/01/2022	04/20/2021	0.2200	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	211,444.44
22536ACU6	CR AG CIB YCD	04/01/2022	12/29/2021	0.1900	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	49,083.33
21684XTK2	RABOBANK YCD	04/01/2022	09/28/2021	0.1300	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	66,805.56
23344NPA8	DNB YCD	04/01/2022	01/03/2022	0.1400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	34,222.22
63253TX60	NAT AUB YCD	04/01/2022	04/15/2021	0.1900	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	185,250.00
05586FUQ8	BNP YCD	04/01/2022	10/26/2021	0.1400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	61,055.56
55380TN30	MUFG BK YCD	04/01/2022	03/03/2022	0.2200	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	17,722.22
06367CF69	MONTREAL YCD	04/01/2022	05/13/2021	0.2100	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	188,416.67
63873QPV0	NATIXIS YCD	04/01/2022	06/10/2021	0.1700	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	139,305.56
86959RTE0	SVENSKA YCD	04/01/2022	09/21/2021	0.1300	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	69,333.33
22536U2A7	CIC YCD	04/01/2022	10/07/2021	0.1100	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	53,777.78
78012UL94	RB CANADA YCD	04/01/2022	05/17/2021	0.1600	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	141,777.78
83050PXH7	SE BANKEN YCD	04/01/2022	11/16/2021	0.1400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	52,888.89
87019V5W3	SWEDBANK YCD	04/01/2022	01/03/2022	0.1500	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	36,666.67
05252WSP9	ANZ YCD	04/01/2022	10/05/2021	0.1100	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	54,388.89
06742TYC4	BARCLAYS YCD	04/01/2022	05/18/2021	0.2400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	212,000.00
13606CWA8	CIBC YCD	04/01/2022	09/02/2021	0.1400	100,000,000.00	100,000,000.00	0.4500	1.000000000 MESIROW	100,000,000.00	82,055.56
65602YSY7	NORINCHUK YCD	04/04/2022	12/30/2021	0.2300	100,000,000.00	100,000,000.00	0.4500	0.999981645 MESIROW	99,998,164.53	58,777.78

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4823TCQ22	KBC YCD	04/08/2022	01/31/2022	0.1600	100,000,000.00	100,000,000.00	0.4500	0.999943593 MESIROW	99,994,359.27	26,666.67
83050PYT0	SE BANKEN YCD	04/08/2022	01/13/2022	0.2000	100,000,000.00	100,000,000.00	0.4500	0.999951355 MESIROW	99,995,135.52	43,333.33
55380TJ27	MUFG BK YCD	04/08/2022	01/31/2022	0.2200	100,000,000.00	100,000,000.00	0.4500	0.999955250 MESIROW	99,995,524.96	36,666.67
65602YUM0	NORINCHUK YCD	04/08/2022	02/03/2022	0.2200	100,000,000.00	100,000,000.00	0.4500	0.999955251 MESIROW	99,995,525.12	34,833.33
86564G7A3	SUMI TRUST YCD	04/08/2022	12/20/2021	0.2400	100,000,000.00	100,000,000.00	0.4500	0.999959111 MESIROW	99,995,911.07	68,000.00
87019V6S1	SWEDBANK YCD	04/08/2022	01/31/2022	0.1400	100,000,000.00	100,000,000.00	0.4500	0.999939707 MESIROW	99,993,970.71	23,333.33
63873QQS6	NATIXIS YCD	04/08/2022	10/07/2021	0.1300	100,000,000.00	100,000,000.00	0.4500	0.999937728 MESIROW	99,993,772.76	63,555.56
23344NRC2	DNB YCD	04/08/2022	01/31/2022	0.1200	100,000,000.00	100,000,000.00	0.4500	0.999935821 MESIROW	99,993,582.14	20,000.00
87019WAG0	SWEDBANK YCD	04/11/2022	03/07/2022	0.2300	100,000,000.00	100,000,000.00	0.4500	0.999938877 MESIROW	99,993,887.66	15,972.22
60710RWP6	MIZUHO YCD	04/11/2022	03/10/2022	0.5100	100,000,000.00	100,000,000.00	0.4500	1.000016626 MESIROW	100,001,662.56	31,166.67
65602YVD9	NORINCHUK YCD	04/11/2022	03/08/2022	0.2800	100,000,000.00	100,000,000.00	0.4500	0.999952760 MESIROW	99,995,276.03	18,666.67
55380TN89	MUFG BK YCD	04/11/2022	03/08/2022	0.3300	100,000,000.00	100,000,000.00	0.4500	0.999966643 MESIROW	99,996,664.33	22,000.00
4823TCT52	KBC YCD	04/11/2022	03/10/2022	0.2400	100,000,000.00	100,000,000.00	0.4500	0.999941656 MESIROW	99,994,165.56	14,666.67
23344NSV9	DNB YCD	04/11/2022	03/07/2022	0.1900	100,000,000.00	100,000,000.00	0.4500	0.999927770 MESIROW	99,992,777.03	13,194.44
13606KFF8	CIBC YCD	04/25/2022	03/18/2022	0.3400	100,000,000.00	100,000,000.00	0.4500	0.999926649 MESIROW	99,992,664.90	13,222.22
22535C4C2	CR AG CIB YCD	04/25/2022	10/13/2021	0.1300	100,000,000.00	100,000,000.00	0.4500	0.999786547 MESIROW	99,978,654.65	61,388.89
4823TCU27	KBC YCD	04/25/2022	03/16/2022	0.3300	100,000,000.00	100,000,000.00	0.4500	0.999919980 MESIROW	99,991,998.00	14,666.67
60710RNT8	MIZUHO YCD	04/25/2022	01/05/2022	0.2400	100,000,000.00	100,000,000.00	0.4500	0.999859870 MESIROW	99,985,987.00	57,333.33
86564MBT4	SUMI TRUST YCD	04/25/2022	01/31/2022	0.2750	100,000,000.00	100,000,000.00	0.4500	0.999883231 MESIROW	99,988,323.09	45,833.33
87019V6D4	SWEDBANK YCD	04/25/2022	01/12/2022	0.1600	100,000,000.00	100,000,000.00	0.4500	0.999806619 MESIROW	99,980,661.93	35,111.11
65602YUW8	NORINCHUK YCD	04/25/2022	02/23/2022	0.3000	100,000,000.00	100,000,000.00	0.4500	0.999899938 MESIROW	99,989,993.75	30,833.33
63873QRD8	NATIXIS YCD	04/25/2022	10/26/2021	0.1500	100,000,000.00	100,000,000.00	0.4500	0.999799864 MESIROW	99,979,986.38	65,416.67
65602YWE6	NORINCHUK YCD	04/27/2022	03/24/2022	0.4300	100,000,000.00	100,000,000.00	0.4500	0.999895529 MESIROW	99,998,552.92	9,555.56
23344NTJ5	DNB YCD	04/27/2022	03/18/2022	0.3000	100,000,000.00	100,000,000.00	0.4500	0.999891664 MESIROW	99,989,166.40	11,666.67

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06367CNG8	MONTREAL YCD	04/27/2022	11/04/2021	0.1800	100,000,000.00	100,000,000.00	0.4500	0.999804823 MESIROW	99,980,482.29	74,000.00
20271EWV7	CB AUS YCD	04/27/2022	10/29/2021	0.1600	100,000,000.00	100,000,000.00	0.4500	0.999790401 MESIROW	99,979,040.12	68,444.44
05586FUL9	BNP YCD	05/02/2022	10/14/2021	0.1700	150,000,000.00	150,000,000.00	0.7050	0.999539101 MESIROW	149,930,865.13	119,708.33
53947CP36	LLOYDS YCD	05/02/2022	09/23/2021	0.1400	100,000,000.00	100,000,000.00	0.7050	0.999513319 MESIROW	99,951,331.91	73,888.89
86959RUK4	SVENSKA YCD	05/02/2022	11/02/2021	0.2000	100,000,000.00	100,000,000.00	0.7050	0.999564897 MESIROW	99,956,489.71	83,333.33
60710RRT4	MIZUHO YCD	05/09/2022	01/31/2022	0.2900	100,000,000.00	100,000,000.00	0.7050	0.999561911 MESIROW	99,956,191.08	48,333.33
20271EWX3	CB AUS YCD	05/09/2022	11/09/2021	0.1600	150,000,000.00	150,000,000.00	0.7050	0.999424677 MESIROW	149,913,701.61	95,333.33
86565FFJ6	SUMITOMO YCD	05/11/2022	01/13/2022	0.2500	100,000,000.00	100,000,000.00	0.7050	0.999494416 MESIROW	99,949,441.62	54,166.67
21684XTW6	RABOBANK YCD	05/11/2022	11/12/2021	0.1900	100,000,000.00	100,000,000.00	0.7050	0.999427647 MESIROW	99,942,764.73	73,888.89
34959TRU2	FORTIS YCD	05/17/2022	01/04/2022	0.2500	100,000,000.00	100,000,000.00	0.7050	0.999418591 MESIROW	99,941,859.06	60,416.67
05586FVQ7	BNP YCD	05/17/2022	12/13/2021	0.2000	100,000,000.00	100,000,000.00	0.7050	0.999354758 MESIROW	99,935,475.80	60,555.56
78012UZ32	RB CANADA YCD	05/17/2022	11/17/2021	0.2100	100,000,000.00	100,000,000.00	0.7050	0.999367360 MESIROW	99,936,736.05	78,750.00
86564MAV0	SUMI TRUST YCD	05/17/2022	01/13/2022	0.2500	100,000,000.00	100,000,000.00	0.7050	0.999418647 MESIROW	99,941,864.69	54,166.67
22536ABH6	CR AG CIB YCD	05/27/2022	12/15/2021	0.2400	100,000,000.00	100,000,000.00	0.7050	0.999276678 MESIROW	99,927,667.76	71,333.33
55380TQ60	MUFG BK YCD	05/27/2022	03/24/2022	0.6500	100,000,000.00	100,000,000.00	0.7050	0.999914380 MESIROW	99,991,437.99	14,444.44
89114WM28	TORONTO YCD	05/27/2022	12/02/2021	0.2600	100,000,000.00	100,000,000.00	0.7050	0.999307587 MESIROW	99,930,758.67	86,666.67
65558ULV2	NORDEA ABP YCD	05/27/2022	01/18/2022	0.2200	100,000,000.00	100,000,000.00	0.7050	0.999245893 MESIROW	99,924,589.33	44,611.11
65602YUZ1	NORINCHUK YCD	05/27/2022	02/24/2022	0.5000	100,000,000.00	100,000,000.00	0.7050	0.999680913 MESIROW	99,968,091.27	50,000.00
83369X7K8	SOC GEN YCD	05/27/2022	11/23/2021	0.2000	100,000,000.00	100,000,000.00	0.7050	0.999214520 MESIROW	99,921,451.99	71,666.67
83050PYD5	SE BANKEN YCD	05/27/2022	11/30/2021	0.2500	100,000,000.00	100,000,000.00	0.7050	0.999292069 MESIROW	99,929,206.95	84,722.22
05586FVU8	BNP YCD	05/27/2022	12/28/2021	0.2200	100,000,000.00	100,000,000.00	0.7050	0.999245753 MESIROW	99,924,575.27	57,444.44
34959TRT5	FORTIS YCD	06/01/2022	11/04/2021	0.2000	100,000,000.00	100,000,000.00	0.9600	0.998712978 MESIROW	99,871,297.83	82,222.22
53947CK98	LLOYDS YCD	06/01/2022	06/09/2021	0.2000	50,000,000.00	50,000,000.00	0.9600	0.998711643 MESIROW	49,935,582.15	82,222.22
06742TB88	BARCLAYS YCD	06/01/2022	10/07/2021	0.1900	150,000,000.00	150,000,000.00	0.9600	0.998695888 MESIROW	149,804,383.22	139,333.33

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21684XUT1	RABOBANK YCD	06/01/2022	01/04/2022	0.2500	100,000,000.00	100,000,000.00	0.9600	0.998797917 MESIROW	99,879,791.71	60,416.67
05252WSQ7	ANZ YCD	06/01/2022	10/15/2021	0.1300	100,000,000.00	100,000,000.00	0.9600	0.998594910 MESIROW	99,859,490.99	60,666.67
78012UU52	RB CANADA YCD	06/01/2022	09/23/2021	0.1600	100,000,000.00	100,000,000.00	0.9600	0.998645275 MESIROW	99,864,527.45	84,444.44
83369XA32	SOC GEN YCD	06/01/2022	11/30/2021	0.2600	100,000,000.00	100,000,000.00	0.9600	0.998814384 MESIROW	99,881,438.42	88,111.11
86565FGC0	SUMITOMO YCD	06/01/2022	02/03/2022	0.3000	100,000,000.00	100,000,000.00	0.9600	0.998882711 MESIROW	99,888,271.15	47,500.00
86565FGN6	SUMITOMO YCD	06/08/2022	02/15/2022	0.5000	100,000,000.00	100,000,000.00	0.9600	0.999131553 MESIROW	99,913,155.26	62,500.00
63253TZ92	NAT AUB YCD	06/08/2022	02/24/2022	0.4500	100,000,000.00	100,000,000.00	0.9600	0.999037596 MESIROW	99,903,759.58	45,000.00
06367CSA6	MONTREAL YCD	06/08/2022	02/15/2022	0.4900	100,000,000.00	100,000,000.00	0.9600	0.999112720 MESIROW	99,911,272.05	61,250.00
60710RVF9	MIZUHO YCD	06/08/2022	02/18/2022	0.4700	100,000,000.00	100,000,000.00	0.9600	0.999075127 MESIROW	99,907,512.72	54,833.33
22536AFP4	CR AG CIB YCD	06/24/2022	02/10/2022	0.4700	100,000,000.00	100,000,000.00	0.9600	0.998857763 MESIROW	99,885,776.31	65,277.78
06742TH90	BARCLAYS YCD	06/24/2022	02/17/2022	0.6200	100,000,000.00	100,000,000.00	0.9600	0.999206785 MESIROW	99,920,678.46	74,055.56
63873QRU0	NATIXIS YCD	06/24/2022	12/14/2021	0.3100	100,000,000.00	100,000,000.00	0.9600	0.998484645 MESIROW	99,848,464.45	93,000.00
86564MEV6	SUMI TRUST YCD	06/24/2022	03/23/2022	0.8700	100,000,000.00	100,000,000.00	0.9600	0.999789983 MESIROW	99,978,998.32	21,750.00
89114WRR8	TORONTO YCD	06/27/2022	02/24/2022	0.6000	100,000,000.00	100,000,000.00	0.9600	0.999130625 MESIROW	99,913,062.50	60,000.00
86959RYK0	SVENSKA YCD	06/27/2022	03/24/2022	0.8500	100,000,000.00	100,000,000.00	0.9600	0.999734345 MESIROW	99,973,434.48	18,888.89
86565FHC9	SUMITOMO YCD	06/27/2022	03/15/2022	1.0000	100,000,000.00	100,000,000.00	0.9600	1.000095350 MESIROW	100,009,534.99	47,222.22
65602YVN7	NORINCHUK YCD	06/27/2022	03/17/2022	0.9500	100,000,000.00	100,000,000.00	0.9600	0.999974973 MESIROW	99,997,497.31	39,583.33
06367CR74	MONTREAL YCD	06/27/2022	12/27/2021	0.3300	100,000,000.00	100,000,000.00	0.9600	0.998479008 MESIROW	99,847,900.84	87,083.33
21684XUY0	RABOBANK YCD	06/27/2022	02/01/2022	0.4500	100,000,000.00	100,000,000.00	0.9600	0.998768646 MESIROW	99,876,864.57	73,750.00
60710RYT6	MIZUHO YCD	06/27/2022	03/16/2022	1.0500	100,000,000.00	100,000,000.00	0.9600	1.000215916 MESIROW	100,021,591.64	46,666.67
05252WSS3	ANZ YCD	06/30/2022	10/18/2021	0.1300	100,000,000.00	100,000,000.00	1.1260	0.997515317 MESIROW	99,751,531.71	59,583.33
83369XB23	SOC GEN YCD	07/01/2022	01/26/2022	0.3600	100,000,000.00	100,000,000.00	1.1260	0.998067373 MESIROW	99,806,737.29	65,000.00
83050PYW3	SE BANKEN YCD	07/01/2022	02/15/2022	0.6300	100,000,000.00	100,000,000.00	1.1260	0.998747546 MESIROW	99,874,754.56	78,750.00
89114WH24	TORONTO YCD	07/01/2022	09/28/2021	0.1700	100,000,000.00	100,000,000.00	1.1260	0.997587824 MESIROW	99,758,782.36	87,361.11

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34959TRX6	FORTIS YCD	07/01/2022	02/24/2022	0.5600	100,000,000.00	100,000,000.00	1.1260	0.998571749 MESIROW	99,857,174.91	56,000.00
53947CL22	LLOYDS YCD	07/01/2022	07/02/2021	0.2300	100,000,000.00	100,000,000.00	1.1260	0.997736589 MESIROW	99,773,658.90	174,416.67
13606KBK1	CIBC YCD	07/01/2022	01/05/2022	0.3300	100,000,000.00	100,000,000.00	1.1260	0.997991362 MESIROW	99,799,136.22	78,833.33
06742TE85	BARCLAYS YCD	07/01/2022	01/13/2022	0.3400	100,000,000.00	100,000,000.00	1.1260	0.998016715 MESIROW	99,801,671.49	73,666.67
06417MUB9	SCOTIA YCD	07/01/2022	12/09/2021	0.3100	100,000,000.00	100,000,000.00	1.1260	0.997940426 MESIROW	99,794,042.59	97,305.56
78012UP41	RB CANADA YCD	07/01/2022	06/30/2021	0.2000	100,000,000.00	100,000,000.00	1.1260	0.997661585 MESIROW	99,766,158.51	152,777.78
05586FUY1	BNP YCD	07/01/2022	11/04/2021	0.2100	100,000,000.00	100,000,000.00	1.1260	0.997688677 MESIROW	99,768,867.69	86,333.33
05252WSX2	ANZ YCD	07/01/2022	11/02/2021	0.1900	100,000,000.00	100,000,000.00	1.1260	0.997638468 MESIROW	99,763,846.83	79,166.67
86565FHB1	SUMITOMO YCD	07/11/2022	03/10/2022	1.0000	100,000,000.00	100,000,000.00	1.1260	0.999645689 MESIROW	99,964,568.88	61,111.11
83050PZR3	SE BANKEN YCD	07/19/2022	03/22/2022	1.0800	100,000,000.00	100,000,000.00	1.1260	0.999860176 MESIROW	99,986,017.61	30,000.00
05586FXL6	BNP YCD	07/25/2022	01/20/2022	0.4500	100,000,000.00	100,000,000.00	1.1260	0.997845114 MESIROW	99,784,511.43	88,750.00
06417MVB8	SCOTIA YCD	07/25/2022	01/13/2022	0.3800	100,000,000.00	100,000,000.00	1.1260	0.997622535 MESIROW	99,762,253.46	82,333.33
65558UPF3	NORDEA ABP YCD	07/25/2022	02/23/2022	0.6400	100,000,000.00	100,000,000.00	1.1260	0.998450707 MESIROW	99,845,070.67	65,777.78
86959RWL0	SVENSKA YCD	07/25/2022	01/20/2022	0.4300	100,000,000.00	100,000,000.00	1.1260	0.997781596 MESIROW	99,778,159.57	84,805.56
90275DNU0	UBS YCD	08/01/2022	11/04/2021	0.2400	100,000,000.00	100,000,000.00	1.2900	0.996452860 MESIROW	99,645,286.02	98,666.67
34959TRY4	FORTIS YCD	08/02/2022	03/17/2022	1.1700	100,000,000.00	100,000,000.00	1.2900	0.999589660 MESIROW	99,958,965.99	48,750.00
63873QTC8	NATIXIS YCD	08/02/2022	03/17/2022	1.0800	100,000,000.00	100,000,000.00	1.2900	0.999283674 MESIROW	99,928,367.38	45,000.00
65558UPX4	NORDEA ABP YCD	08/16/2022	03/15/2022	1.0900	100,000,000.00	100,000,000.00	1.2900	0.999240093 MESIROW	99,924,009.25	51,472.22
86959RXP0	SVENSKA YCD	08/26/2022	02/24/2022	0.8100	100,000,000.00	100,000,000.00	1.2900	0.998046026 MESIROW	99,804,602.59	81,000.00
78012U3S2	RB CANADA YCD	08/26/2022	02/24/2022	0.8000	100,000,000.00	100,000,000.00	1.2900	0.998005459 MESIROW	99,800,545.89	80,000.00
83369XBQ0	SOC GEN YCD	08/26/2022	02/24/2022	0.8400	100,000,000.00	100,000,000.00	1.2900	0.998167727 MESIROW	99,816,772.68	84,000.00
05252WSY0	ANZ YCD	09/01/2022	11/16/2021	0.2500	50,000,000.00	50,000,000.00	1.4600	0.994883388 MESIROW	49,744,169.41	47,222.22
63253T2C1	NAT AUB YCD	09/09/2022	03/10/2022	1.2100	100,000,000.00	100,000,000.00	1.4600	0.998884401 MESIROW	99,888,440.05	73,944.44
63253T2A5	NAT AUB YCD	09/26/2022	03/01/2022	0.7200	100,000,000.00	100,000,000.00	1.4600	0.996362891 MESIROW	99,636,289.13	62,000.00

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06417MWT8	SCOTIA YCD	09/26/2022	03/22/2022	1.4500	100,000,000.00	100,000,000.00	1.4600	0.999948023 MESIROW	99,994,802.32	40,277.78
22536U3F5	CIC YCD	09/26/2022	03/17/2022	1.1000	100,000,000.00	100,000,000.00	1.4600	0.998229473 MESIROW	99,822,947.26	45,833.33
20271EYF0	CB AUS YCD	09/26/2022	03/08/2022	1.2000	100,000,000.00	100,000,000.00	1.4600	0.998717924 MESIROW	99,871,792.45	80,000.00
06742TJ64	BARCLAYS YCD	09/26/2022	03/14/2022	1.3200	100,000,000.00	100,000,000.00	1.4600	0.999308009 MESIROW	99,930,800.87	66,000.00
89114WSL0	TORONTO YCD	09/26/2022	03/16/2022	1.3000	100,000,000.00	100,000,000.00	1.4600	0.999210418 MESIROW	99,921,041.79	57,777.78
83369XC89	SOC GEN YCD	09/26/2022	03/23/2022	1.4700	100,000,000.00	100,000,000.00	1.4600	1.000046456 MESIROW	100,004,645.61	36,750.00
53947CPF9	LLOYDS YCD	10/03/2022	01/12/2022	0.5400	50,000,000.00	50,000,000.00	1.5700	0.994739823 MESIROW	49,736,991.16	59,250.00
63253T2D9	NAT AUB YCD	10/03/2022	03/15/2022	1.3000	100,000,000.00	100,000,000.00	1.5700	0.998618692 MESIROW	99,861,869.16	61,388.89
78012U3G8	RB CANADA YCD	10/03/2022	01/26/2022	0.5800	100,000,000.00	100,000,000.00	1.5700	0.994944836 MESIROW	99,494,483.63	104,722.22
06417MVX0	SCOTIA YCD	10/03/2022	02/24/2022	0.8800	100,000,000.00	100,000,000.00	1.5700	0.996475503 MESIROW	99,647,550.26	88,000.00
22536U2W9	CIC YCD	10/03/2022	01/28/2022	0.5700	100,000,000.00	100,000,000.00	1.5700	0.994894257 MESIROW	99,489,425.66	99,750.00
90275DPV6	UBS YCD	11/01/2022	11/12/2021	0.3400	100,000,000.00	100,000,000.00	1.6800	0.992100133 MESIROW	99,210,013.32	132,222.22
20271EYL7	CB AUS YCD	11/29/2022	03/24/2022	1.7200	100,000,000.00	100,000,000.00	1.7800	0.999596916 MESIROW	99,959,691.63	38,222.22
22536U3G3	CIC YCD	12/23/2022	03/22/2022	1.4800	100,000,000.00	100,000,000.00	1.7800	0.997806772 MESIROW	99,780,677.21	41,111.11
13606KDW3	CIBC YCD	12/23/2022	02/24/2022	1.1000	100,000,000.00	100,000,000.00	1.7800	0.995026501 MESIROW	99,502,650.07	110,000.00
21684XVW3	RABOBANK YCD	12/23/2022	03/28/2022	1.8100	100,000,000.00	100,000,000.00	1.7800	1.000216178 MESIROW	100,021,617.84	20,111.11
05252WTG8	ANZ YCD	12/27/2022	02/25/2022	1.0800	100,000,000.00	100,000,000.00	1.8900	0.993995234 MESIROW	99,399,523.38	105,000.00
53947CQ68	LLOYDS YCD	01/03/2023	03/29/2022	1.8400	50,000,000.00	50,000,000.00	1.8900	0.999618595 MESIROW	49,980,929.73	7,666.67
					13,700,000,000.00	13,700,000,000.00			13,686,950,524.12	9,256,513.91
AIP:				0.00						
Book + AIP:					13,700,000,000.00			CD YANKEE		

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83369CD19	SOC GEN NY CP	04/01/2022	0.0000	200,000,000.00	199,873,388.88	0.0045	0	MESIROW	200,000,000.00
78015DD15	RBC NY CP	04/01/2022	0.0000	100,000,000.00	99,919,888.88	0.0045	0	MESIROW	100,000,000.00
62479MD18	MUFG BK CP	04/01/2022	0.0000	250,000,000.00	249,908,319.43	0.0045	0	MESIROW	250,000,000.00
67983UD18	OLD LINE CP	04/01/2022	0.0000	100,000,000.00	99,930,944.44	0.0045	0	MESIROW	100,000,000.00
04821UD17	ATLANTIC CP	04/01/2022	0.0000	100,000,000.00	99,935,722.22	0.0045	0	MESIROW	100,000,000.00
46640QD16	JPM LLC CP	04/01/2022	0.0000	100,000,000.00	99,921,277.78	0.0045	0	MESIROW	100,000,000.00
06054PD11	BOFA CP	04/01/2022	0.0000	100,000,000.00	99,931,166.66	0.0045	0	MESIROW	100,000,000.00
17327BD10	CGMI CP	04/01/2022	0.0000	100,000,000.00	99,872,972.22	0.0045	0	MESIROW	100,000,000.00
63873KD12	NATIXIS NY CP	04/01/2022	0.0000	100,000,000.00	99,937,500.00	0.0045	0	MESIROW	100,000,000.00
06417KD14	SCOTIA NY CP	04/01/2022	0.0000	200,000,000.00	199,882,555.56	0.0045	0	MESIROW	200,000,000.00
38346MD19	GOTHAM CP	04/01/2022	0.0000	50,000,000.00	49,969,083.33	0.0045	0	MESIROW	50,000,000.00
89233HD19	TOYOTA CP	04/01/2022	0.0000	200,000,000.00	199,882,694.46	0.0045	0	MESIROW	200,000,000.00
22533UD18	CR AG NY CP	04/01/2022	0.0000	100,000,000.00	99,939,194.44	0.0045	0	MESIROW	100,000,000.00
1247P3D17	CAFCO CP	04/01/2022	0.0000	50,000,000.00	49,970,958.33	0.0045	0	MESIROW	50,000,000.00
60689GD11	MIZUHO NY CP	04/01/2022	0.0000	100,000,000.00	99,927,805.56	0.0045	0	MESIROW	100,000,000.00
53127UD15	LIBERTY CP	04/01/2022	0.0000	50,000,000.00	49,968,361.11	0.0045	0	MESIROW	50,000,000.00
21687BD16	RABO NY CP	04/01/2022	0.0000	200,000,000.00	199,867,333.32	0.0045	0	MESIROW	200,000,000.00
88602UD15	THUNDER CP	04/01/2022	0.0000	100,000,000.00	99,930,944.44	0.0045	0	MESIROW	100,000,000.00
60689GD86	MIZUHO NY CP	04/08/2022	0.0000	100,000,000.00	99,961,888.88	0.0045	7	MESIROW	99,991,191.67
03785ED84	APPLE CP	04/08/2022	0.0000	100,000,000.00	99,984,027.78	0.0045	7	MESIROW	99,991,191.67
02314QD89	AMAZON CP	04/08/2022	0.0000	150,000,000.00	149,971,986.12	0.0045	7	MESIROW	149,986,787.50
82124MD80	SHEFFIELD CP	04/08/2022	0.0000	100,000,000.00	99,962,500.00	0.0045	7	MESIROW	99,991,191.67
62479MD83	MUFG BK CP	04/08/2022	0.0000	100,000,000.00	99,973,416.66	0.0045	7	MESIROW	99,991,191.67
89233HDB7	TOYOTA CP	04/11/2022	0.0000	50,000,000.00	49,985,194.44	0.0045	10	MESIROW	49,993,708.33

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13609CDB4	CIBC HLD CP	04/11/2022	0.0000	100,000,000.00	99,981,111.12	0.0045	10	MESIROW	99,987,416.67
46640QDB4	JPM LLC CP	04/11/2022	0.0000	100,000,000.00	99,962,222.22	0.0045	10	MESIROW	99,987,416.67
03785EDB7	APPLE CP	04/11/2022	0.0000	100,000,000.00	99,977,222.22	0.0045	10	MESIROW	99,987,416.67
21687BDB4	RABO NY CP	04/11/2022	0.0000	100,000,000.00	99,977,333.34	0.0045	10	MESIROW	99,987,416.67
88602UDR8	THUNDER CP	04/25/2022	0.0000	75,000,000.00	74,955,541.67	0.0045	24	MESIROW	74,977,350.00
89233HDR2	TOYOTA CP	04/25/2022	0.0000	50,000,000.00	49,970,291.67	0.0045	24	MESIROW	49,984,900.00
62479MDR1	MUFG BK CP	04/25/2022	0.0000	100,000,000.00	99,955,611.12	0.0045	24	MESIROW	99,969,800.00
03785EDR2	APPLE CP	04/25/2022	0.0000	50,000,000.00	49,981,597.22	0.0045	24	MESIROW	49,984,900.00
83369CDT8	SOC GEN NY CP	04/27/2022	0.0000	100,000,000.00	99,933,500.00	0.0045	26	MESIROW	99,967,283.33
60689GDT0	MIZUHO NY CP	04/27/2022	0.0000	100,000,000.00	99,936,444.44	0.0045	26	MESIROW	99,967,283.33
46640QDT5	JPM LLC CP	04/27/2022	0.0000	100,000,000.00	99,950,000.00	0.0045	26	MESIROW	99,967,283.33
06417KDT3	SCOTIA NY CP	04/27/2022	0.0000	100,000,000.00	99,916,000.00	0.0045	26	MESIROW	99,967,283.33
47816GE21	JOHNSON CP	05/02/2022	0.0000	100,000,000.00	99,975,069.44	0.0068	31	MESIROW	99,941,875.00
63873KE94	NATIXIS NY CP	05/09/2022	0.0000	100,000,000.00	99,904,472.22	0.0068	38	MESIROW	99,928,750.00
03785EE91	APPLE CP	05/09/2022	0.0000	100,000,000.00	99,956,722.22	0.0068	38	MESIROW	99,928,750.00
46640QEB3	JPM LLC CP	05/11/2022	0.0000	150,000,000.00	149,840,499.99	0.0068	40	MESIROW	149,887,500.00
60689GEB8	MIZUHO NY CP	05/11/2022	0.0000	100,000,000.00	99,915,000.00	0.0068	40	MESIROW	99,925,000.00
06417KEB1	SCOTIA NY CP	05/11/2022	0.0000	100,000,000.00	99,898,500.00	0.0068	40	MESIROW	99,925,000.00
47816GEH8	JOHNSON CP	05/17/2022	0.0000	50,000,000.00	49,980,750.00	0.0068	46	MESIROW	49,956,875.00
46640QES6	JPM LLC CP	05/26/2022	0.0000	100,000,000.00	99,873,916.66	0.0068	55	MESIROW	99,896,875.00
19121BES4	COCA COLA CP	05/26/2022	0.0000	50,000,000.00	49,975,777.78	0.0068	55	MESIROW	49,948,437.50
89233HET7	TOYOTA CP	05/27/2022	0.0000	50,000,000.00	49,950,555.55	0.0068	56	MESIROW	49,947,500.00
78015DET3	RBC NY CP	05/27/2022	0.0000	100,000,000.00	99,887,555.56	0.0068	56	MESIROW	99,895,000.00
83369CET7	SOC GEN NY CP	05/27/2022	0.0000	100,000,000.00	99,891,666.66	0.0068	56	MESIROW	99,895,000.00

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13609CET4	CIBC HLD CP	05/27/2022	0.0000	100,000,000.00	99,867,361.12	0.0068	56	MESIROW	99,895,000.00
67983UET6	OLD LINE CP	05/27/2022	0.0000	50,000,000.00	49,955,902.78	0.0068	56	MESIROW	49,947,500.00
38346MET7	GOTHAM CP	05/27/2022	0.0000	50,000,000.00	49,929,722.22	0.0068	56	MESIROW	49,947,500.00
63873KF10	NATIXIS NY CP	06/01/2022	0.0000	100,000,000.00	99,885,472.22	0.0088	61	MESIROW	99,850,888.89
74271UF13	PROCTER CP	06/01/2022	0.0000	150,000,000.00	149,897,625.00	0.0088	61	MESIROW	149,776,333.33
78015DF13	RBC NY CP	06/01/2022	0.0000	100,000,000.00	99,897,916.66	0.0088	61	MESIROW	99,850,888.89
17327BF18	CGMI CP	06/01/2022	0.0000	150,000,000.00	149,845,749.99	0.0088	61	MESIROW	149,776,333.33
02314QF12	AMAZON CP	06/01/2022	0.0000	100,000,000.00	99,892,222.22	0.0088	61	MESIROW	99,850,888.89
06417KF12	SCOTIA NY CP	06/01/2022	0.0000	100,000,000.00	99,874,333.34	0.0088	61	MESIROW	99,850,888.89
53127UF13	LIBERTY CP	06/01/2022	0.0000	50,000,000.00	49,931,166.67	0.0088	61	MESIROW	49,925,444.44
60689GF19	MIZUHO NY CP	06/01/2022	0.0000	100,000,000.00	99,878,750.00	0.0088	61	MESIROW	99,850,888.89
22533UF16	CR AG NY CP	06/01/2022	0.0000	100,000,000.00	99,886,805.56	0.0088	61	MESIROW	99,850,888.89
46640QF14	JPM LLC CP	06/01/2022	0.0000	150,000,000.00	149,843,083.33	0.0088	61	MESIROW	149,776,333.33
21687BF14	RABO NY CP	06/01/2022	0.0000	100,000,000.00	99,884,166.66	0.0088	61	MESIROW	99,850,888.89
12619UF30	CRC CP	06/03/2022	0.0000	50,000,000.00	49,929,222.22	0.0088	63	MESIROW	49,923,000.00
92512MF87	VERSAILLES CP	06/08/2022	0.0000	100,000,000.00	99,835,000.00	0.0088	68	MESIROW	99,833,777.78
82124MF88	SHEFFIELD CP	06/08/2022	0.0000	100,000,000.00	99,848,750.00	0.0088	68	MESIROW	99,833,777.78
88602UF88	THUNDER CP	06/08/2022	0.0000	50,000,000.00	49,933,333.33	0.0088	68	MESIROW	49,916,888.89
38346MF82	GOTHAM CP	06/08/2022	0.0000	50,000,000.00	49,933,333.33	0.0088	68	MESIROW	49,916,888.89
06054PF84	BOFA CP	06/08/2022	0.0000	150,000,000.00	149,783,333.34	0.0088	68	MESIROW	149,750,666.67
47816GF87	JOHNSON CP	06/08/2022	0.0000	50,000,000.00	49,965,055.56	0.0088	68	MESIROW	49,916,888.89
60689GFQ4	MIZUHO NY CP	06/24/2022	0.0000	100,000,000.00	99,775,111.12	0.0088	84	MESIROW	99,794,666.67
53127UFQ8	LIBERTY CP	06/24/2022	0.0000	50,000,000.00	49,894,166.67	0.0088	84	MESIROW	49,897,333.33
15963UFQ4	CHARIOT CP	06/24/2022	0.0000	100,000,000.00	99,816,250.00	0.0088	84	MESIROW	99,794,666.67

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47816GFQ7	JOHNSON CP	06/24/2022	0.0000	50,000,000.00	49,928,222.22	0.0088	84	MESIROW	49,897,333.33
06417KFQ7	SCOTIA NY CP	06/24/2022	0.0000	100,000,000.00	99,881,000.00	0.0088	84	MESIROW	99,794,666.67
17327BFQ3	CGMI CP	06/24/2022	0.0000	100,000,000.00	99,828,000.00	0.0088	84	MESIROW	99,794,666.67
04821UFQ0	ATLANTIC CP	06/24/2022	0.0000	100,000,000.00	99,691,000.00	0.0088	84	MESIROW	99,794,666.67
88602UFQ8	THUNDER CP	06/24/2022	0.0000	50,000,000.00	49,900,250.00	0.0088	84	MESIROW	49,897,333.33
63873KFT9	NATIXIS NY CP	06/27/2022	0.0000	150,000,000.00	149,689,666.68	0.0088	87	MESIROW	149,681,000.00
67983UFT5	OLD LINE CP	06/27/2022	0.0000	50,000,000.00	49,933,750.00	0.0088	87	MESIROW	49,893,666.67
83369CFT6	SOC GEN NY CP	06/27/2022	0.0000	100,000,000.00	99,842,916.66	0.0088	87	MESIROW	99,787,333.33
12619UFT3	CRC CP	06/27/2022	0.0000	50,000,000.00	49,908,125.00	0.0088	87	MESIROW	49,893,666.67
06054PG18	BOFA CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0106	91	MESIROW	99,733,319.44
47816GG11	JOHNSON CP	07/01/2022	0.0000	50,000,000.00	49,868,750.00	0.0106	91	MESIROW	49,866,659.72
22533UG15	CR AG NY CP	07/01/2022	0.0000	100,000,000.00	99,812,500.00	0.0106	91	MESIROW	99,733,319.44
46640QG13	JPM LLC CP	07/01/2022	0.0000	200,000,000.00	199,712,111.10	0.0106	91	MESIROW	199,466,638.89
21687BG13	RABO NY CP	07/01/2022	0.0000	100,000,000.00	99,841,333.34	0.0106	91	MESIROW	99,733,319.44
89233HG16	TOYOTA CP	07/01/2022	0.0000	50,000,000.00	49,920,666.67	0.0106	91	MESIROW	49,866,659.72
83369CG16	SOC GEN NY CP	07/01/2022	0.0000	100,000,000.00	99,813,000.00	0.0106	91	MESIROW	99,733,319.44
67983UG15	OLD LINE CP	07/01/2022	0.0000	100,000,000.00	99,789,888.88	0.0106	91	MESIROW	99,733,319.44
02314QG11	AMAZON CP	07/01/2022	0.0000	100,000,000.00	99,830,000.00	0.0106	91	MESIROW	99,733,319.44
62479MG15	MUFG BK CP	07/01/2022	0.0000	100,000,000.00	99,741,388.88	0.0106	91	MESIROW	99,733,319.44
63873KG19	NATIXIS NY CP	07/01/2022	0.0000	100,000,000.00	99,835,694.44	0.0106	91	MESIROW	99,733,319.44
1247P3G89	CAFCO CP	07/08/2022	0.0000	50,000,000.00	49,851,388.89	0.0106	98	MESIROW	49,856,402.78
92512MGB9	VERSAILLES CP	07/11/2022	0.0000	100,000,000.00	99,624,166.66	0.0106	101	MESIROW	99,704,013.89
47816GG89	JOHNSON CP	07/11/2022	0.0000	50,000,000.00	49,925,416.67	0.0106	101	MESIROW	49,852,006.94
02314QGR4	AMAZON CP	07/25/2022	0.0000	100,000,000.00	99,849,166.66	0.0106	115	MESIROW	99,662,986.11

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1247P3GR7	CAFCO CP	07/25/2022	0.0000	50,000,000.00	49,887,500.00	0.0106	115	MESIROW	49,831,493.06
13609CGR6	CIBC HLD CP	07/25/2022	0.0000	100,000,000.00	99,750,000.00	0.0106	115	MESIROW	99,662,986.11
53127UGR5	LIBERTY CP	07/25/2022	0.0000	100,000,000.00	99,607,666.66	0.0106	115	MESIROW	99,662,986.11
15963UGR1	CHARIOT CP	07/25/2022	0.0000	100,000,000.00	99,786,666.66	0.0106	115	MESIROW	99,662,986.11
78015DGR5	RBC NY CP	07/25/2022	0.0000	100,000,000.00	99,742,361.12	0.0106	115	MESIROW	99,662,986.11
83369CGR9	SOC GEN NY CP	07/25/2022	0.0000	100,000,000.00	99,768,000.00	0.0106	115	MESIROW	99,662,986.11
17327BH16	CGMI CP	08/01/2022	0.0000	100,000,000.00	99,775,416.66	0.0123	122	MESIROW	99,583,844.44
71344UHA0	PEPSICO CP	08/10/2022	0.0000	100,000,000.00	99,694,000.00	0.0123	131	MESIROW	99,553,144.44
17327BHA6	CGMI CP	08/10/2022	0.0000	100,000,000.00	99,608,888.88	0.0123	131	MESIROW	99,553,144.44
06417KHG7	SCOTIA NY CP	08/16/2022	0.0000	100,000,000.00	99,486,666.66	0.0123	137	MESIROW	99,532,677.78
82124MHS2	SHEFFIELD CP	08/26/2022	0.0000	100,000,000.00	99,446,138.88	0.0123	147	MESIROW	99,498,566.67
71344UHS1	PEPSICO CP	08/26/2022	0.0000	50,000,000.00	49,785,416.67	0.0123	147	MESIROW	49,749,283.33
46640QHS3	JPM LLC CP	08/26/2022	0.0000	100,000,000.00	99,567,222.22	0.0123	147	MESIROW	99,498,566.67
02314QHS1	AMAZON CP	08/26/2022	0.0000	100,000,000.00	99,594,388.88	0.0123	147	MESIROW	99,498,566.67
06417KHV4	SCOTIA NY CP	08/29/2022	0.0000	100,000,000.00	99,660,750.00	0.0137	150	MESIROW	99,429,166.67
47816GJ18	JOHNSON CP	09/01/2022	0.0000	50,000,000.00	49,821,875.00	0.0137	153	MESIROW	49,708,875.00
06054PJ15	BOFA CP	09/01/2022	0.0000	100,000,000.00	99,689,666.66	0.0137	153	MESIROW	99,417,750.00
17327BJ97	CGMI CP	09/09/2022	0.0000	100,000,000.00	99,362,222.22	0.0137	161	MESIROW	99,387,305.56
78015DJS0	RBC NY CP	09/26/2022	0.0000	200,000,000.00	198,472,500.00	0.0137	178	MESIROW	198,645,222.22
63873KJS7	NATIXIS NY CP	09/26/2022	0.0000	100,000,000.00	99,261,166.66	0.0137	178	MESIROW	99,322,611.11
46640QJS1	JPM LLC CP	09/26/2022	0.0000	100,000,000.00	99,442,250.00	0.0137	178	MESIROW	99,322,611.11
02314QJS9	AMAZON CP	09/26/2022	0.0000	100,000,000.00	99,428,611.12	0.0137	178	MESIROW	99,322,611.11
17327BK38	CGMI CP	10/03/2022	0.0000	100,000,000.00	99,611,333.34	0.0150	185	MESIROW	99,227,625.00
09659CK31	BNP NY CP	10/03/2022	0.0000	100,000,000.00	99,508,000.00	0.0150	185	MESIROW	99,227,625.00

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06417KK32	SCOTIA NY CP	10/03/2022	0.0000	100,000,000.00	99,634,722.22	0.0150	185	MESIROW	99,227,625.00
02314QK32	AMAZON CP	10/03/2022	0.0000	50,000,000.00	49,820,388.89	0.0150	185	MESIROW	49,613,812.50
46640QK34	JPM LLC CP	10/03/2022	0.0000	200,000,000.00	199,033,527.78	0.0150	185	MESIROW	198,455,250.00
89233HK37	TOYOTA CP	10/03/2022	0.0000	100,000,000.00	99,458,194.44	0.0150	185	MESIROW	99,227,625.00
83369CK37	SOC GEN NY CP	10/03/2022	0.0000	100,000,000.00	99,587,555.56	0.0150	185	MESIROW	99,227,625.00
06054PK39	BOFA CP	10/03/2022	0.0000	100,000,000.00	99,411,500.00	0.0150	185	MESIROW	99,227,625.00
78015DK33	RBC NY CP	10/03/2022	0.0000	100,000,000.00	99,429,333.34	0.0150	185	MESIROW	99,227,625.00
21687BLV1	RABO NY CP	11/29/2022	0.0000	100,000,000.00	98,849,583.34	0.0176	242	MESIROW	98,814,872.22
17327BLV5	CGMI CP	11/29/2022	0.0000	100,000,000.00	98,844,444.44	0.0176	242	MESIROW	98,814,872.22
17327BM10	CGMI CP	12/01/2022	0.0000	100,000,000.00	98,808,333.34	0.0176	244	MESIROW	98,805,077.78
				12,725,000,000.00	12,697,608,013.77				12,693,180,684.70
AIP:			0.00						
Book + AIP:			12,697,608,013.77	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	86,226,564.41	1.00820	0.00072222	CITIBANK	85,697,000.00	61,388.70
06051GEU9	BOFA CB	01/11/2023	3.3000	25,000,000.00	25,440,512.72	1.01113	0.00733333	CITIBANK	25,278,250.00	183,333.25
46625HJH4	JPM CHASE CB	01/25/2023	3.2000	30,000,000.00	30,532,833.33	1.01055	0.00586667	CITIBANK	30,316,500.00	176,000.10
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	26,569,710.22	1.02200	0.00645833	CITIBANK	25,550,000.00	161,458.25
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,574,935.21	1.02076	0.01389583	CITIBANK	14,290,640.00	194,541.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,977,642.93	0.95729	0.00167500	CITIBANK	9,572,900.00	16,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,889.88	0.95367	0.00142500	CITIBANK	4,768,350.00	7,125.00
89236TJG1	TOYOTA CB CL	06/14/2024	0.5000	25,000,000.00	24,945,389.15	0.95295	0.00148611	CITIBANK	23,823,750.00	37,152.75
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,807,008.38	0.96357	0.00281250	CITIBANK	19,271,400.00	56,250.00
17290ACB4	CITIGROUP CB CL	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.97845	0.00241528	CITIBANK	24,461,250.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,084,752.61	0.94797	0.00262222	CITIBANK	26,543,160.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	27,302,732.87	1.02935	0.00645833	CITIBANK	25,733,750.00	161,458.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,973,957.42	0.93067	0.00103056	CITIBANK	13,960,050.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,777,944.89	0.99004	0.01325000	CITIBANK	24,751,000.00	331,250.00
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,893,981.45	0.93429	0.00067083	CITIBANK	8,408,610.00	6,037.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.94595	0.00738889	CITIBANK	23,648,750.00	184,722.25
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.94890	0.00602667	CITIBANK	23,722,500.00	150,666.75
				416,000,000.00	424,107,855.47				409,797,860.00	1,877,396.95
AIP:		242,055.56								
Book + AIP:		424,349,911.03	CORP BOND							

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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
SYS047284	CALIFORNIA BANK OF COMMERCE TD	04/06/2022	0.1100	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS047394	MISSION NATIONAL BANK TD	04/06/2022	0.1200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047287	PACIFIC ALLIANCE BANK TD	04/06/2022	0.1000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047393	FARMERS & MERCHANTS BANK OF CALIF	04/06/2022	0.1100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS047395	SAFE CREDIT UNION TD	04/06/2022	0.1100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047294	MALAGA BANK FSB TD	04/07/2022	0.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047292	FINANCIAL PARTNERS CREDIT UNION TD	04/07/2022	0.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047293	FRESNO FIRST BANK TD	04/07/2022	0.0900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047400	PACIFIC CITY BANK TD	04/07/2022	0.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047402	PROVIDENT CREDIT UNION TD	04/07/2022	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047396	BANK OF HOPE TD	04/07/2022	0.1300	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS047401	PACIFIC PREMIER BANK TD	04/07/2022	0.1100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047399	OPEN BANK TD	04/07/2022	0.1100	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047397	COMMERCIAL BANK OF CALIFORNIA TD	04/07/2022	0.1400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047295	NUVISION FEDERAL CREDIT UNION TD	04/07/2022	0.1300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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
SYS047407	AXOS BANK TD	04/13/2022	0.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS047412	WESCOM CENTRAL CREDIT UNION TD	04/14/2022	0.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS047413	PACIFIC PREMIER BANK TD	04/15/2022	0.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS047389	WESCOM CENTRAL CREDIT UNION TI	04/15/2022	0.1200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047312	MALAGA BANK FSB TD	04/15/2022	0.0800	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047313	PACIFIC CITY BANK TD	04/15/2022	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047317	CORNERSTONE COMMUNITY BANK TI	04/20/2022	0.1000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047414	AXOS BANK TD	04/20/2022	0.1700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047416	POPPY BANK TD	04/21/2022	0.1800	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047418	PACIFIC PREMIER BANK TD	04/21/2022	0.1600	35,000,000.00	35,000,000.00	1.00000	35,000,000.00
SYS047417	MISSION NATIONAL BANK TD	04/21/2022	0.1900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047422	MALAGA BANK FSB TD	04/22/2022	0.2000	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047421	FIRST FOUNDATION BANK TD	04/22/2022	0.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047419	AMERICAN PLUS BANK NA TD	04/22/2022	0.1800	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047325	FIRST FOUNDATION BANK TD	04/27/2022	0.1000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047427	OPEN BANK TD	04/27/2022	0.1900	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS047426	MERIWEST CREDIT UNION TD	04/27/2022	0.2300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047425	STATE BANK OF INDIA (CALIFORNIA)	04/27/2022	0.2200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047326	FINANCIAL PARTNERS CREDIT UNIOI	04/28/2022	0.1200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047432	PACIFIC CITY BANK TD	05/04/2022	0.2000	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS047431	OPEN BANK TD	05/04/2022	0.2000	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
SYS047331	MISSION VALLEY BANK TD	05/04/2022	0.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047334	TECHNOLOGY CREDIT UNION TD	05/05/2022	0.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047438	NORTHROP GRUMMAN FEDERAL CRE	05/05/2022	0.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047437	COMMONWEALTH BUSINESS BANK TI	05/05/2022	0.2400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047439	MERIWEST CREDIT UNION TD	05/11/2022	0.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047441	SANTA CRUZ COUNTY BANK TD	05/12/2022	0.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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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
SYS047447	PROVIDENT CREDIT UNION TD	05/13/2022	0.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047443	AMERICAN PLUS BANK NA TD	05/13/2022	0.2800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS047446	PACIFIC PREMIER BANK TD	05/13/2022	0.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047448	BANK OF HOPE TD	05/18/2022	0.4300	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
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
SYS047452	PROVIDENT CREDIT UNION TD	05/19/2022	0.4600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047451	NEW OMNI BANK NA TD	05/19/2022	0.4300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
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
SYS047457	WESCOM CENTRAL CREDIT UNION TD	05/26/2022	0.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047456	FIRST FOUNDATION BANK TD	05/26/2022	0.3700	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS047455	BANC OF CALIFORNIA NA TD	05/26/2022	0.3800	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
SYS047460	TRI COUNTIES BANK TD	06/01/2022	0.3300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047459	NEW OMNI BANK NA TD	06/01/2022	0.3100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047458	AXOS BANK TD	06/01/2022	0.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047465	MECHANICS BANK TD	06/02/2022	0.3700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047464	PACIFIC PREMIER BANK TD	06/02/2022	0.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047463	MANUFACTURERS BANK TD	06/02/2022	0.3700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047467	OPEN BANK TD	06/02/2022	0.3400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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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
SYS047471	PROVIDENT CREDIT UNION TD	06/03/2022	0.3900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047470	BANK OF HOPE TD	06/03/2022	0.3800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047475	OPEN BANK TD	06/08/2022	0.3400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047474	NEW OMNI BANK NA TD	06/08/2022	0.3400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS047473	FIRST FOUNDATION BANK TD	06/08/2022	0.3600	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
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
SYS047368	POPPY BANK TD	06/08/2022	0.1400	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
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
SYS047476	PROVIDENT CREDIT UNION TD	06/08/2022	0.3700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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
SYS047480	WESCOM CENTRAL CREDIT UNION TI	06/09/2022	0.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047479	PACIFIC PREMIER BANK TD	06/09/2022	0.3900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047478	FIRST FOUNDATION BANK TD	06/09/2022	0.4100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047483	WESCOM CENTRAL CREDIT UNION TI	06/10/2022	0.4400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047482	POPPY BANK TD	06/10/2022	0.4300	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS047481	TRAVIS CREDIT UNION TD	06/10/2022	0.4000	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
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
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
SYS047381	FIVE STAR BANK TD	06/15/2022	0.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047489	WESCOM CENTRAL CREDIT UNION TI	06/15/2022	0.4500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047488	STATE BANK OF INDIA (CALIFORNIA)	06/15/2022	0.4100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00

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SYS047487	PREFERRED BANK TD	06/15/2022	0.4100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS047486	PACIFIC WESTERN BANK TD	06/15/2022	0.4300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047485	PACIFIC CITY BANK TD	06/15/2022	0.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047484	AXOS BANK TD	06/15/2022	0.4100	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047491	GOLDEN 1 CREDIT UNION TD	06/16/2022	0.5000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047490	CALIFORNIA BANK OF COMMERCE TD	06/16/2022	0.5100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047387	HANMI BANK TD	06/16/2022	0.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS047398	EAST WEST BANK TD	07/07/2022	0.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047403	SANTA CRUZ COUNTY BANK TD	07/08/2022	0.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047409	HANMI BANK TD	07/13/2022	0.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047408	EAST WEST BANK TD	07/13/2022	0.3000	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047411	NEW OMNI BANK NA TD	07/14/2022	0.2900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS047420	COMMERCEWEST BANK TD	07/22/2022	0.4000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047428	EAST WEST BANK TD	07/29/2022	0.4100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047430	US METRO BANK TD	08/03/2022	0.4900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047442	US METRO BANK TD	08/11/2022	0.6000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047445	HANMI BANK TD	08/12/2022	0.6000	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047444	CORNERSTONE COMMUNITY BANK TD	08/12/2022	0.6000	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS047449	CALIFORNIA COAST CREDIT UNION TD	08/17/2022	0.7800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047453	TECHNOLOGY CREDIT UNION TD	08/18/2022	0.7100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047450	METROPOLITAN BANK TD	08/18/2022	0.7500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS047454	CATHAY BANK TD	08/24/2022	0.6700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS047462	FIVE STAR BANK TD	09/01/2022	0.6200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS047466	METROPOLITAN BANK TD	09/01/2022	0.6400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS047469	TECHNOLOGY CREDIT UNION TD	09/01/2022	0.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047468	PROSPECTORS FEDERAL CREDIT UNION TD	09/01/2022	0.6500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

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SYS047477	US METRO BANK TD	09/08/2022	0.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047492	PROVIDENT CREDIT UNION TD	09/16/2022	0.8600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047494	BANK OF SAN FRANCISCO TD	09/23/2022	0.9500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
				4,135,000,000.00	4,135,000,000.00		4,135,000,000.00
AIP:			0.00				
Book + AIP:			4,135,000,000.00	TIME DEPOSIT			

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Security Name	Maturity	Rate	Par / Book Value	Price	Fair Value
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
PMIA LOAN 2120012	03/17/2023	0.38000000	50,329,000.00	1.000	50,329,000.00
PMIA LOAN 2120013	03/17/2023	0.38000000	6,679,000.00	1.000	6,679,000.00
			756,663,000.00		756,663,000.00

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Total # of items:	842
Par Value:	208,970,189,520.12
Book Value:	207,882,502,580.80
Fair Value:	205,587,215,101.59
Accrual:	144,593,619.48
Total Book Value:	207,882,502,580.80
AIP:	15,112,178.11
Book + AIP:	207,897,614,758.91