

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2023

OFFICE OF THE TREASURER

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



Date: July 20, 2023
To: Pooled Money Investment Board
From: Jeff Wurm, Director
Investment Division
Subject: PMIA Quarterly Report

California Government Code Section 16481.2 requires the Treasurer to submit a quarterly report on the resources of the Pooled Money Investment Account (PMIA) to the Pooled Money Investment Board (PMIB). This report must be transmitted to the PMIB within 30 days of the close of a quarter and must contain the following:

1. The type of investment, name of issuer, date of maturity and the par and dollar amount of each security, investment and money within the treasury (i.e., the investment portfolio and demand accounts of the PMIA).
2. The weighted average maturity of the investments within the treasury.
3. Any funds, investments, or programs, including loans, under the management of contracted parties.
4. The market value as of the date of the report (quarter-end), and the source of this valuation for any security within the treasury.
5. A statement of Compliance with the Investment Policy.

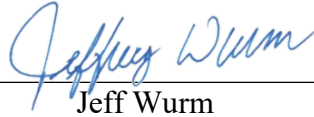
The required information is contained in the following two sections:

Section I contains: (1) a summary of the PMIA resources, including the investment portfolio size and average life and the amount of demand account bank balances; and (2) an analysis of the PMIA investment portfolio by type of investment.

Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2023, 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.



Jeff Wurm

July 20, 2023

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2023

(Dollars in thousands)

Portfolio Amount		\$ 178,382,808
Effective Yield	3.257%	
Quarter-to-date Yield	3.009%	
Year-to-date Yield	2.170%	
Average Life (in days)	260	
Demand Bank Account Balances		\$ 1,515,708
Total PMIA Resources		<u><u>\$ 179,898,516</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2023

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 26,007,755	14.58%
Bonds	-	0.00%
Notes	86,519,529	48.50%
Strips	-	0.00%
Total Governments	\$ 112,527,284	63.08%
Federal Agency Debentures	\$ 13,872,767	7.78%
Certificates of Deposit	13,200,000	7.40%
Bank Notes	200,000	0.11%
Repurchases	-	0.00%
Federal Agency Discount Notes	24,944,635	13.98%
Time Deposits	5,082,000	2.85%
GNMAs	-	0.00%
Commercial Paper	7,730,448	4.33%
FHLMC / REMICS	2,861	0.00%
Corporate Bonds	463,859	0.26%
PMIA Loans	358,954	0.20%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 178,382,808	100.00%

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

Section II



State of California Pooled Money Investment Account Market Valuation 6/30/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 26,007,755,477.17	\$ 26,399,578,085.33	\$ 26,373,531,500.00	NA
Notes	\$ 86,519,529,543.76	\$ 86,509,828,710.82	\$ 84,164,502,000.00	\$ 284,909,808.50
Federal Agency:				
SBA	\$ 304,224,258.70	\$ 304,224,258.70	\$ 303,681,095.57	\$ 1,346,489.58
MBS-REMICs	\$ 2,861,107.99	\$ 2,861,107.99	\$ 2,796,239.71	\$ 12,733.34
Debentures	\$ 8,945,771,764.62	\$ 8,944,151,139.64	\$ 8,759,821,400.00	\$ 55,422,809.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,700,000,000.00	\$ 1,700,000,000.00	\$ 1,647,748,000.00	\$ 10,856,492.50
Discount Notes	\$ 24,944,635,104.19	\$ 25,263,483,034.62	\$ 25,266,731,500.00	NA
Supranational Debentures	\$ 2,922,770,687.63	\$ 2,922,770,687.63	\$ 2,850,780,700.00	\$ 18,059,340.40
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 199,864,525.38	\$ 4,632,083.33
CDs and YCDs	\$ 13,200,000,000.00	\$ 13,200,000,000.00	\$ 13,189,091,719.79	\$ 224,912,305.57
Commercial Paper	\$ 7,730,447,541.69	\$ 7,808,541,430.55	\$ 7,803,585,652.74	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 463,858,804.42	\$ 463,789,526.64	\$ 438,964,830.00	\$ 3,327,576.53
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,082,000,000.00	\$ 5,082,000,000.00	\$ 5,082,000,000.00	NA
PMIA & GF Loans	\$ 358,954,000.00	\$ 358,954,000.00	\$ 358,954,000.00	NA
TOTAL	\$ 178,382,808,290.17	\$ 179,160,181,981.92	\$ 176,442,053,163.19	\$ 603,479,638.75

Fair Value Including Accrued Interest

\$ 177,045,532,801.94

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 (0.984828499). 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 \$19,696,569.99 or \$20,000,000.00 x 0.984828499.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912796ZS1	U S TREAS BILL	07/06/2023	0.0000	300,000,000.00	292,985,416.68	0.99959 CITIBANK	299,877,000.00
912796XQ7	U S TREAS BILL	07/13/2023	0.0000	1,500,000,000.00	1,457,496,704.23	0.99860 CITIBANK	1,497,900,000.00
912797FY8	U S TREAS BILL	07/18/2023	0.0000	600,000,000.00	590,843,997.25	0.99792 CITIBANK	598,752,000.00
912796ZZ5	U S TREAS BILL	07/20/2023	0.0000	500,000,000.00	492,020,155.56	0.99763 CITIBANK	498,815,000.00
912797FZ5	U S TREAS BILL	07/25/2023	0.0000	150,000,000.00	149,193,999.99	0.99695 CITIBANK	149,542,500.00
912796Y29	U S TREAS BILL	07/27/2023	0.0000	2,100,000,000.00	2,052,722,898.62	0.99666 CITIBANK	2,092,986,000.00
912797GA9	U S TREAS BILL	08/01/2023	0.0000	1,200,000,000.00	1,181,994,638.89	0.99592 CITIBANK	1,195,104,000.00
912796Y37	U S TREAS BILL	08/03/2023	0.0000	300,000,000.00	293,606,666.64	0.99561 CITIBANK	298,683,000.00
912796XY0	U S TREAS BILL	08/10/2023	0.0000	1,350,000,000.00	1,308,711,631.94	0.99459 CITIBANK	1,342,696,500.00
912797GG6	U S TREAS BILL	08/15/2023	0.0000	850,000,000.00	836,002,673.63	0.99385 CITIBANK	844,772,500.00
912797GR2	U S TREAS BILL	09/05/2023	0.0000	550,000,000.00	541,348,638.90	0.99089 CITIBANK	544,989,500.00
912796YH6	U S TREAS BILL	09/07/2023	0.0000	1,600,000,000.00	1,541,701,966.64	0.99055 CITIBANK	1,584,880,000.00
912796CQ0	U S TREAS BILL	09/14/2023	0.0000	2,650,000,000.00	2,593,761,825.67	0.98954 CITIBANK	2,622,281,000.00
912796CR8	U S TREAS BILL	09/21/2023	0.0000	400,000,000.00	392,558,902.78	0.98852 CITIBANK	395,408,000.00
912796CS6	U S TREAS BILL	09/28/2023	0.0000	900,000,000.00	879,785,812.50	0.98751 CITIBANK	888,759,000.00
912796YJ2	U S TREAS BILL	10/05/2023	0.0000	1,600,000,000.00	1,535,200,131.91	0.98647 CITIBANK	1,578,352,000.00
912797HA8	U S TREAS BILL	10/10/2023	0.0000	450,000,000.00	442,272,437.46	0.98577 CITIBANK	443,596,500.00
912797HC4	U S TREAS BILL	10/24/2023	0.0000	1,200,000,000.00	1,179,489,615.31	0.98363 CITIBANK	1,180,356,000.00
912796YT0	U S TREAS BILL	11/02/2023	0.0000	1,150,000,000.00	1,104,376,236.14	0.98234 CITIBANK	1,129,691,000.00
912797FJ1	U S TREAS BILL	11/09/2023	0.0000	2,100,000,000.00	2,050,422,668.04	0.98135 CITIBANK	2,060,835,000.00
912797FK8	U S TREAS BILL	11/16/2023	0.0000	650,000,000.00	636,410,000.00	0.98040 CITIBANK	637,260,000.00
912797FU6	U S TREAS BILL	12/14/2023	0.0000	750,000,000.00	730,624,583.37	0.97617 CITIBANK	732,127,500.00
912797FV4	U S TREAS BILL	12/21/2023	0.0000	150,000,000.00	146,075,625.00	0.97511 CITIBANK	146,266,500.00
912796ZN2	U S TREAS BILL	12/28/2023	0.0000	800,000,000.00	764,155,958.35	0.97408 CITIBANK	779,264,000.00
912796ZY8	U S TREAS BILL	01/25/2024	0.0000	250,000,000.00	238,767,777.77	0.97127 CITIBANK	242,817,500.00
912796ZZ8	U S TREAS BILL	02/22/2024	0.0000	600,000,000.00	570,843,062.49	0.96703 CITIBANK	580,218,000.00

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797LL9	U S TREAS BILL	03/21/2024	0.0000	700,000,000.00	672,238,513.89	0.96275 CITIBANK	673,925,000.00
912797FH5	U S TREAS BILL	05/16/2024	0.0000	650,000,000.00	619,543,937.51	0.95441 CITIBANK	620,366,500.00
912797FS1	U S TREAS BILL	06/13/2024	0.0000	750,000,000.00	712,599,000.01	0.95068 CITIBANK	713,010,000.00
				26,750,000,000.00	26,007,755,477.17		26,373,531,500.00
AIP:			0.00				
Book + AIP:			26,007,755,477.17	TREASURY BILL			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
912828ZY9	U S TREAS NOTE	07/15/2023	0.1250	1,800,000,000.00	1,799,871,219.09	0.99834	0.00047307	CITIBANK	1,797,012,000.00	851,526.00
912828Y61	U S TREAS NOTE	07/31/2023	2.7500	600,000,000.00	599,588,186.91	0.99809	0.00919199	CITIBANK	598,854,000.00	5,515,194.00
91282CCN9	U S TREAS NOTE	07/31/2023	0.1250	1,800,000,000.00	1,799,823,177.62	0.99615	0.00041782	CITIBANK	1,793,070,000.00	752,076.00
91282CAF8	U S TREAS NOTE	08/15/2023	0.1250	1,800,000,000.00	1,799,625,039.70	0.99394	0.00036602	CITIBANK	1,789,092,000.00	658,836.00
912828VS6	U S TREAS NOTE	08/15/2023	2.5000	900,000,000.00	900,145,795.20	0.99669	0.00732044	CITIBANK	897,021,000.00	6,588,396.00
91282CCU3	U S TREAS NOTE	08/31/2023	0.1250	1,950,000,000.00	1,949,685,581.10	0.99180	0.00031590	CITIBANK	1,934,010,000.00	616,005.00
9128284X5	U S TREAS NOTE	08/31/2023	2.7500	450,000,000.00	449,840,959.86	0.99590	0.00694973	CITIBANK	448,155,000.00	3,127,378.50
91282CAK7	U S TREAS NOTE	09/15/2023	0.1250	1,450,000,000.00	1,446,548,224.96	0.98979	0.00026495	CITIBANK	1,435,195,500.00	384,177.50
91282CDA6	U S TREAS NOTE	09/30/2023	0.2500	2,250,000,000.00	2,249,515,245.66	0.98784	0.00042350	CITIBANK	2,222,640,000.00	952,875.00
9128285D8	U S TREAS NOTE	09/30/2023	2.8750	450,000,000.00	447,650,497.65	0.99406	0.00042350	CITIBANK	447,327,000.00	190,575.00
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,600,000,000.00	1,598,349,979.11	0.98555	0.00016052	CITIBANK	1,576,880,000.00	256,832.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,949,114,567.97	0.98426	0.00032609	CITIBANK	1,919,307,000.00	635,875.50
9128285K2	U S TREAS NOTE	10/31/2023	2.8750	750,000,000.00	748,491,016.62	0.99191	0.00250000	CITIBANK	743,932,500.00	1,875,000.00
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,098,433,116.41	0.98156	0.00011549	CITIBANK	2,061,276,000.00	242,529.00
9128285P1	U S TREAS NOTE	11/30/2023	2.8750	300,000,000.00	299,841,588.42	0.98981	0.00011549	CITIBANK	296,943,000.00	34,647.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,895,850,780.97	0.98031	0.00001366	CITIBANK	1,862,589,000.00	25,954.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,149,447,354.91	0.97723	0.00057692	CITIBANK	1,123,814,500.00	663,458.00
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,974,050.21	0.97766	0.00314917	CITIBANK	733,245,000.00	2,361,877.50
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,776,184.52	0.97262	0.00047307	CITIBANK	437,679,000.00	212,881.50
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,744,661,771.80	0.97422	0.00292472	CITIBANK	1,704,885,000.00	5,118,260.00
9128285Z9	U S TREAS NOTE	01/31/2024	2.5000	300,000,000.00	296,374,286.97	0.98348	0.00835635	CITIBANK	295,044,000.00	2,506,905.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,848,337,857.04	0.96797	0.00036602	CITIBANK	1,790,744,500.00	677,137.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	700,000,000.00	697,078,426.54	0.98367	0.00805249	CITIBANK	688,569,000.00	5,636,743.00
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,744,846,734.06	0.97441	0.00379076	CITIBANK	1,705,217,500.00	6,633,830.00

OFFICE OF THE STATE TREASURER
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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	750,000,000.00	744,766,051.56	0.98016	0.00600204	CITIBANK	735,120,000.00	4,501,530.00
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,024,519,924.01	0.97879	0.00537024	CITIBANK	1,957,580,000.00	10,740,480.00
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,296,686,542.12	0.96465	0.00052989	CITIBANK	2,218,695,000.00	1,218,747.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	797,007,135.71	0.97602	0.00217391	CITIBANK	780,816,000.00	1,739,128.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	398,833,333.36	0.97406	0.00195652	CITIBANK	389,624,000.00	782,608.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,647,451,106.05	0.95633	0.00011549	CITIBANK	2,534,274,500.00	306,048.50
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,516,397,757.47	0.96949	0.00005464	CITIBANK	1,454,235,000.00	81,960.00
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,695,223,832.34	0.97391	0.00006831	CITIBANK	1,655,647,000.00	116,127.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,199,201,642.32	0.95219	0.00115385	CITIBANK	1,142,628,000.00	1,384,620.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,083,102,931.74	0.94953	0.00141920	CITIBANK	1,994,013,000.00	2,980,320.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,297,449,943.04	0.97457	0.01002762	CITIBANK	1,266,941,000.00	13,035,906.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	397,991,453.64	0.96555	0.00710290	CITIBANK	386,220,000.00	2,841,160.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,674,895,849.13	0.96168	0.00584945	CITIBANK	1,586,772,000.00	9,651,592.50
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	898,640,269.53	0.96734	0.00109807	CITIBANK	870,606,000.00	988,263.00
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,198,714,009.83	0.94582	0.00109807	CITIBANK	1,134,984,000.00	1,317,684.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,742,546,432.58	0.97578	0.00821332	CITIBANK	1,707,615,000.00	14,373,310.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	454,284,138.51	0.95356	0.00315897	CITIBANK	429,102,000.00	1,421,536.50
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,997,192,543.22	0.94231	0.00079484	CITIBANK	1,884,620,000.00	1,589,680.00
912828Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	197,055,983.36	0.96141	0.00359973	CITIBANK	192,282,000.00	719,946.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,490,389.40	0.95391	0.00254098	CITIBANK	1,573,951,500.00	4,192,617.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,224,700.91	0.98664	0.00719945	CITIBANK	739,980,000.00	5,399,587.50
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,048,954,629.24	0.94191	0.00080260	CITIBANK	989,005,500.00	842,730.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,064,779,158.24	0.95129	0.00130435	CITIBANK	998,854,500.00	1,369,567.50
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	296,194,096.02	0.96090	0.00195652	CITIBANK	288,270,000.00	586,956.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,393,885,409.52	0.98781	0.00380435	CITIBANK	1,382,934,000.00	5,326,090.00	
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	698,717,889.19	0.94035	0.00034647	CITIBANK	658,245,000.00	242,529.00	
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	902,893,986.26	0.96020	0.00103940	CITIBANK	864,180,000.00	935,460.00	
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	556,768,484.83	0.94926	0.00004098	CITIBANK	522,093,000.00	22,539.00	
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	293,953,628.67	0.95758	0.00005806	CITIBANK	287,274,000.00	17,418.00	
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	298,691,824.14	0.98926	0.00012295	CITIBANK	296,778,000.00	36,885.00	
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,397,663,154.86	0.94102	0.00461538	CITIBANK	1,317,428,000.00	6,461,532.00	
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	895,321,046.86	0.98586	0.01784530	CITIBANK	887,274,000.00	16,060,770.00	
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	747,304,422.50	0.98418	0.01378798	CITIBANK	738,135,000.00	10,340,985.00	
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	989,414,339.18	0.95176	0.00585635	CITIBANK	951,760,000.00	5,856,350.00	
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,250,000,000.00	1,249,693,841.93	0.99211	0.01168818	CITIBANK	1,240,137,500.00	14,610,225.00	
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,110,804,210.56	0.93719	0.00284307	CITIBANK	1,030,909,000.00	3,127,377.00	
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,339,079.72	0.96324	0.00694973	CITIBANK	1,444,860,000.00	10,424,595.00	
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,432,898,941.93	0.94578	0.00370924	CITIBANK	1,371,381,000.00	5,378,398.00	
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,994,717,734.92	0.96035	0.00127038	CITIBANK	1,920,700,000.00	2,540,760.00	
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,087,323,617.37	0.98727	0.00011612	CITIBANK	2,073,267,000.00	243,852.00	
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	296,629,307.58	0.96180	0.01326923	CITIBANK	288,540,000.00	3,980,769.00	
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,574,195.52	0.95918	0.01154696	CITIBANK	767,344,000.00	9,237,568.00	
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	600,000,000.00	592,524,238.92	0.96363	0.01135359	CITIBANK	578,178,000.00	6,812,154.00	
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	601,125,592.92	0.96117	0.00960981	CITIBANK	576,702,000.00	5,765,886.00	
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,342,922,796.72	0.96566	0.00915055	CITIBANK	1,303,641,000.00	12,353,242.50	
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	198,907,034.08	0.97281	0.00741848	CITIBANK	194,562,000.00	1,483,696.00	
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	802,898,193.60	0.98867	0.00545765	CITIBANK	790,936,000.00	4,366,120.00	
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,287,285.12	0.96164	0.00260870	CITIBANK	769,312,000.00	2,086,960.00	

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91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,639,310.45	0.98418	0.01846154	CITIBANK	738,135,000.00	13,846,155.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	597,536,496.36	0.98441	0.01171271	CITIBANK	590,646,000.00	7,027,626.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	900,000,000.00	891,607,562.38	0.97547	0.00167459	CITIBANK	877,923,000.00	1,507,131.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,315,129.94	0.96145	0.01364641	CITIBANK	288,435,000.00	4,093,923.00
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	200,000,000.00	198,994,458.16	0.99227	0.01010870	CITIBANK	198,454,000.00	2,021,740.00
				86,600,000,000.00	86,509,828,710.82				84,164,502,000.00	284,909,808.50
AIP:				9,700,832.94						
Book + AIP:				86,519,529,543.76				TREASURY NOTE		

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83164EUN5	SBA POOL #504189	08/25/2023	5.3750	3,652.32	3,652.32	1.00000 CITIBANK	3,652.32	16.36
83164EWC7	SBA POOL #504243	09/25/2023	5.3750	533.57	533.57	1.00000 CITIBANK	533.57	2.39
83164EXA0	SBA POOL #504273	10/25/2023	5.3750	16,862.37	16,862.37	0.99550 CITIBANK	16,786.49	75.53
83164E2N6	SBA POOL #504381	01/25/2024	5.3750	1,549.66	1,549.66	0.99626 CITIBANK	1,543.86	6.94
83164E4E4	SBA POOL #504421	08/25/2024	5.3750	59,356.39	59,356.39	0.99517 CITIBANK	59,069.70	265.87
83164FKZ6	SBA POOL #504812	01/25/2025	5.5000	198,900.53	198,900.53	0.99729 CITIBANK	198,361.51	911.63
83164FMU5	SBA POOL #504871	03/25/2025	5.6250	123,079.62	123,079.62	0.99464 CITIBANK	122,419.91	576.94
83164FNG5	SBA POOL #504891	04/25/2025	5.6250	65,292.76	65,292.76	0.99531 CITIBANK	64,986.54	306.06
83164FQG2	SBA POOL #504955	04/25/2025	5.6250	56,570.84	56,570.84	0.99549 CITIBANK	56,315.71	265.18
83164FT87	SBA POOL #505075	08/25/2025	5.6250	71,811.38	71,811.38	0.99617 CITIBANK	71,536.34	336.62
83164GS94	SBA POOL #505944	05/25/2027	5.3000	38,957.25	38,957.25	1.00141 CITIBANK	39,012.18	172.06
83164GTL6	SBA POOL #505955	07/25/2027	5.3000	110,324.69	110,324.69	0.99971 CITIBANK	110,292.70	487.27
83164GU34	SBA POOL #506002	08/25/2027	5.3000	403,215.35	403,215.35	0.99891 CITIBANK	402,775.85	1,780.87
83164GVQ2	SBA POOL #506023	08/25/2027	5.3000	167,142.54	167,142.54	1.00001 CITIBANK	167,144.21	738.21
83164GV25	SBA POOL #506033	09/25/2027	5.3000	12,165.54	12,165.54	0.99998 CITIBANK	12,165.30	53.73
83164GYW6	SBA POOL #506125	11/25/2027	5.3000	3,639.04	3,639.04	1.00177 CITIBANK	3,645.48	16.07
83164GXL1	SBA POOL #506083	11/25/2027	5.3000	267,042.32	267,042.32	0.99913 CITIBANK	266,809.99	1,179.44
83164G3E0	SBA POOL #506197	12/25/2027	5.3000	243,369.96	243,369.96	1.00027 CITIBANK	243,435.67	1,074.88
83164G4W9	SBA POOL #506237	01/25/2028	5.3000	48,340.24	48,340.24	1.00075 CITIBANK	48,376.50	213.50
83164HBL3	SBA POOL #506343	02/25/2028	5.3000	125,686.93	125,686.93	0.99986 CITIBANK	125,669.33	555.12
83164HBY5	SBA POOL #506355	05/25/2028	5.3000	248,036.98	248,036.98	1.00258 CITIBANK	248,676.92	1,095.50
83164HFC9	SBA POOL #506463	07/25/2028	5.3000	58,213.19	58,213.19	1.00064 CITIBANK	58,250.45	257.11
83164HGN4	SBA POOL #506505	09/25/2028	5.3000	4,192.30	4,192.30	1.00100 CITIBANK	4,196.49	18.52
83164HGT1	SBA POOL #506510	10/25/2028	5.3000	41,691.14	41,691.14	1.00128 CITIBANK	41,744.50	184.14

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83164HJY7	SBA POOL #506579	11/25/2028	5.3000	253,730.16	253,730.16	1.00119 CITIBANK	254,032.10	1,120.64
83164HMP2	SBA POOL #506666	12/25/2028	5.3000	226,093.26	226,093.26	1.00041 CITIBANK	226,185.96	998.58
83164HQB9	SBA POOL #506750	02/25/2029	5.3000	367,074.13	367,074.13	1.00041 CITIBANK	367,224.63	1,621.24
83164HT26	SBA POOL #506869	04/25/2029	5.3000	256,528.73	256,528.73	1.00001 CITIBANK	256,531.30	1,133.00
83164HW48	SBA POOL #506967	08/25/2029	5.3000	613,890.73	613,890.73	1.00122 CITIBANK	614,639.68	2,711.35
83164HY38	SBA POOL #507030	09/25/2029	5.3000	1,925,766.07	1,925,766.07	1.00145 CITIBANK	1,928,558.43	8,505.47
83164HWH9	SBA POOL #506948	09/25/2029	5.3000	170,171.35	170,171.35	1.00153 CITIBANK	170,431.71	751.59
83164H3K4	SBA POOL #507102	10/25/2029	5.3000	634,348.11	634,348.11	1.00019 CITIBANK	634,468.64	2,801.70
83164H5J5	SBA POOL #507149	01/25/2030	5.3000	1,013,268.22	1,013,268.22	1.00081 CITIBANK	1,014,088.97	4,475.27
83164H4C1	SBA POOL #507119	01/25/2030	5.3000	264,776.38	264,776.38	0.99989 CITIBANK	264,747.25	1,169.43
83164JAQ9	SBA POOL #507215	03/25/2030	5.3000	1,850,486.18	1,850,486.18	1.00247 CITIBANK	1,855,056.88	8,172.98
83164JAG1	SBA POOL #507207	03/25/2030	5.3000	808,405.88	808,405.88	0.99836 CITIBANK	807,080.09	3,570.46
83164JA89	SBA POOL #507231	05/25/2030	5.3000	1,312,031.85	1,312,031.85	1.00259 CITIBANK	1,315,430.01	5,794.81
83164JB47	SBA POOL #507259	05/25/2030	5.3000	999,670.56	999,670.56	1.00200 CITIBANK	1,001,669.90	4,415.21
83164JEE2	SBA POOL #507333	06/25/2030	5.3000	1,983,308.74	1,983,308.74	0.99954 CITIBANK	1,982,396.42	8,759.61
83164JC61	SBA POOL #507293	06/25/2030	5.3000	218,648.92	218,648.92	1.00039 CITIBANK	218,734.19	965.70
83164JES1	SBA POOL #507345	07/25/2030	5.3000	701,564.09	701,564.09	1.00266 CITIBANK	703,430.25	3,098.57
83164JGN0	SBA POOL #507405	08/25/2030	5.3000	339,575.75	339,575.75	0.99825 CITIBANK	338,981.49	1,499.79
83164JG67	SBA POOL #507421	09/25/2030	5.3000	766,848.33	766,848.33	1.00220 CITIBANK	768,535.40	3,386.91
83164JH82	SBA POOL #507455	09/25/2030	5.3000	999,889.71	999,889.71	0.99652 CITIBANK	996,410.09	4,416.18
83164JKL9	SBA POOL #507499	10/25/2030	5.3000	568,517.88	568,517.88	0.99961 CITIBANK	568,296.16	2,510.95
83164JNE2	SBA POOL #507589	01/25/2031	5.3000	2,375,188.83	2,375,188.83	0.99887 CITIBANK	2,372,504.87	10,490.42
83164JMW3	SBA POOL #507573	01/25/2031	5.3000	964,261.76	964,261.76	0.99925 CITIBANK	963,538.56	4,258.82
83164JKU9	SBA POOL #507507	02/25/2031	5.3000	1,010,119.99	1,010,119.99	0.99793 CITIBANK	1,008,029.04	4,461.36

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83164JPW0	SBA POOL #507637	03/25/2031	5.3250	1,256,005.16	1,256,005.16	0.99849 CITIBANK	1,254,108.59	5,573.52
83164JML7	SBA POOL #507563	04/25/2031	5.3000	1,296,412.85	1,296,412.85	0.99808 CITIBANK	1,293,923.74	5,725.82
83164JQV1	SBA POOL #507668	04/25/2031	5.3250	396,619.74	396,619.74	0.99948 CITIBANK	396,413.50	1,760.00
83164JSC1	SBA POOL #507715	05/25/2031	5.3250	363,716.30	363,716.30	0.99995 CITIBANK	363,698.11	1,613.99
83164JRW8	SBA POOL #507701	05/25/2031	5.3250	612,310.73	612,310.73	0.99999 CITIBANK	612,304.61	2,717.13
83164JSZ0	SBA POOL #507736	06/25/2031	5.3250	169,429.46	169,429.46	0.99863 CITIBANK	169,197.34	751.84
83164JWU6	SBA POOL #507859	09/25/2031	5.3250	1,822,930.14	1,822,930.14	0.99897 CITIBANK	1,821,052.52	8,089.25
83164JXB7	SBA POOL #507874	10/25/2031	5.3250	485,488.64	485,488.64	0.99784 CITIBANK	484,439.98	2,154.36
83164J2A3	SBA POOL #507969	01/25/2032	5.3250	3,254,689.16	3,254,689.16	0.99978 CITIBANK	3,253,973.13	14,442.68
83164JZ25	SBA POOL #507961	01/25/2032	5.3250	1,429,277.42	1,429,277.42	0.99974 CITIBANK	1,428,905.81	6,342.42
83164J3Y0	SBA POOL #508015	02/25/2032	5.3250	1,278,316.99	1,278,316.99	1.00005 CITIBANK	1,278,380.91	5,672.53
83164J5L6	SBA POOL #508051	04/25/2032	5.3250	332,527.16	332,527.16	0.99743 CITIBANK	331,672.57	1,475.59
83164J5J1	SBA POOL #508049	04/25/2032	5.3250	718,676.82	718,676.82	1.00020 CITIBANK	718,820.56	3,189.13
83164J7G5	SBA POOL #508095	05/25/2032	5.3250	1,383,337.22	1,383,337.22	1.00045 CITIBANK	1,383,959.72	6,138.56
83164KAK9	SBA POOL #508110	07/25/2032	5.3250	1,341,382.30	1,341,382.30	1.00048 CITIBANK	1,342,026.16	5,952.38
83164KBJ1	SBA POOL #508141	08/25/2032	5.3250	130,886.52	130,886.52	0.99820 CITIBANK	130,650.92	580.81
83164KD42	SBA POOL #508223	09/25/2032	5.3250	915,093.27	915,093.27	0.99942 CITIBANK	914,562.52	4,060.73
83164KER0	SBA POOL #508244	11/25/2032	5.3500	1,051,677.89	1,051,677.89	0.99880 CITIBANK	1,050,415.88	4,688.73
83164KFN8	SBA POOL #508273	12/25/2032	5.3500	1,581,106.77	1,581,106.77	0.99884 CITIBANK	1,579,272.69	7,049.10
83164KH89	SBA POOL #508355	03/25/2033	5.3500	366,217.77	366,217.77	0.99963 CITIBANK	366,082.27	1,632.72
83164KGM9	SBA POOL #508304	03/25/2033	5.3500	1,263,943.83	1,263,943.83	0.99726 CITIBANK	1,260,480.62	5,635.08
83164KJW4	SBA POOL #508377	04/25/2033	5.3750	3,069,200.33	3,069,200.33	1.00103 CITIBANK	3,072,361.61	13,747.46
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.3750	1,367,783.87	1,367,783.87	0.99979 CITIBANK	1,367,496.64	6,126.53
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.4250	1,319,889.80	1,319,889.80	1.00244 CITIBANK	1,323,110.33	5,967.00

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83164KS38	SBA POOL #508638 FR	01/25/2034	6.1250	1,589,202.30	1,589,202.30	1.01533 CITIBANK	1,613,564.77	8,111.55
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.0000	96,634.92	96,634.92	0.98548 CITIBANK	95,231.78	483.17
83164KVK6	SBA POOL #508718	08/25/2034	5.7500	2,251,437.05	2,251,437.05	1.00958 CITIBANK	2,273,005.82	10,788.14
83164KX81	SBA POOL #508803 FR	02/25/2035	5.6000	430,946.63	430,946.63	1.01777 CITIBANK	438,604.55	2,011.08
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.2750	1,576,400.14	1,576,400.14	1.00046 CITIBANK	1,577,125.28	6,929.59
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.2750	957,470.66	957,470.66	1.00050 CITIBANK	957,949.40	4,208.88
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.2750	1,066,255.97	1,066,255.97	1.00179 CITIBANK	1,068,164.57	4,687.08
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.2500	489,700.44	489,700.44	0.99871 CITIBANK	489,068.73	2,142.44
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.2500	2,238,514.28	2,238,514.28	0.99941 CITIBANK	2,237,193.56	9,793.50
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.2500	1,548,804.76	1,548,804.76	1.00129 CITIBANK	1,550,802.72	6,776.02
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.2750	527,649.94	527,649.94	0.99817 CITIBANK	526,684.34	2,319.46
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.0000	1,525,378.72	1,525,378.72	0.98813 CITIBANK	1,507,272.47	6,355.74
83164LM81	SBA POOL #509383 FR	06/25/2038	5.0250	3,136,416.05	3,136,416.05	0.98824 CITIBANK	3,099,531.80	13,133.74
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.1000	6,574,131.49	6,574,131.49	0.98994 CITIBANK	6,507,995.73	27,940.06
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.1500	1,373,567.27	1,373,567.27	0.98973 CITIBANK	1,359,460.73	5,894.89
83164LRF0	SBA POOL #509486	04/25/2039	5.1500	3,457,993.61	3,457,993.61	0.99120 CITIBANK	3,427,563.27	14,840.56
83164LSF9	SBA POOL #509518	06/25/2039	5.1500	2,463,987.72	2,463,987.72	0.98967 CITIBANK	2,438,534.73	10,574.61
83164LVF5	SBA POOL #509614	01/25/2040	5.1500	6,980,568.36	6,980,568.36	0.99154 CITIBANK	6,921,512.75	29,958.27
83164LXC0	SBA POOL #509675	05/25/2040	5.1500	2,157,074.14	2,157,074.14	0.98934 CITIBANK	2,134,079.73	9,257.44
83164LX22	SBA POOL #509697 FR	09/25/2040	5.1500	5,456,940.20	5,456,940.20	0.99037 CITIBANK	5,404,389.87	23,419.37
83164LY96	SBA POOL #509736 FR	10/25/2040	5.2000	7,215,658.08	7,215,658.08	0.99138 CITIBANK	7,153,459.11	31,267.85
83164LZW4	SBA POOL #509757	12/25/2040	5.2000	5,135,827.22	5,135,827.22	0.99160 CITIBANK	5,092,686.27	22,255.25
83164L2Z3	SBA POOL #509792	02/25/2041	5.2500	786,573.40	786,573.40	0.99928 CITIBANK	786,007.07	3,441.26
83164L3S8	SBA POOL #509809	03/25/2041	5.2500	4,272,195.13	4,272,195.13	1.00292 CITIBANK	4,284,669.94	18,690.85

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83164L4M0	SBA POOL #509828	04/25/2041	5.2500	2,717,836.15	2,717,836.15	1.00011 CITIBANK	2,718,135.11	11,890.53
83164L4J7	SBA POOL #509825	04/25/2041	5.2500	4,035,937.38	4,035,937.38	1.00098 CITIBANK	4,039,892.60	17,657.23
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.2500	8,280,463.56	8,280,463.56	1.00230 CITIBANK	8,299,508.63	36,227.03
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.2500	6,581,305.06	6,581,305.06	0.99909 CITIBANK	6,575,316.07	28,793.21
83164L5K3	SBA POOL #509850	11/25/2041	5.2500	4,730,480.94	4,730,480.94	1.00182 CITIBANK	4,739,090.42	20,695.85
83164MA82	SBA POOL #509931	12/25/2041	5.2500	3,771,045.28	3,771,045.28	0.99998 CITIBANK	3,770,969.86	16,498.32
83164MBL2	SBA POOL #509943	01/25/2042	5.2500	6,374,444.19	6,374,444.19	1.00146 CITIBANK	6,383,750.88	27,888.19
83164MBK4	SBA POOL #509942	01/25/2042	5.2500	10,479,905.51	10,479,905.51	1.00152 CITIBANK	10,495,834.97	45,849.59
83164MCD9	SBA POOL #509968	03/25/2042	5.2500	6,536,046.37	6,536,046.37	1.00070 CITIBANK	6,540,621.60	28,595.20
83164MCB3	SBA POOL #509966	03/25/2042	5.2500	8,766,222.56	8,766,222.56	1.00002 CITIBANK	8,766,397.88	38,352.22
83164MCX5	SBA POOL #509986	04/25/2042	5.2500	9,840,612.73	9,840,612.73	1.00068 CITIBANK	9,847,304.35	43,052.68
83164MC64	SBA POOL #509993	05/25/2042	5.2500	8,239,494.16	8,239,494.16	1.00040 CITIBANK	8,242,789.96	36,047.79
83164MD30	SBA POOL #510022	07/25/2042	5.2500	7,610,930.93	7,610,930.93	0.99864 CITIBANK	7,600,580.06	33,297.82
83164MBC2	SBA POOL #509935	07/25/2042	5.2500	7,871,936.00	7,871,936.00	1.00253 CITIBANK	7,891,852.00	34,439.72
83164MGH6	SBA POOL #510100	10/25/2042	5.2500	11,786,027.75	11,786,027.75	1.00045 CITIBANK	11,791,331.46	51,563.87
83164MH69	SBA POOL #510153	03/25/2043	5.2500	15,571,102.74	15,571,102.74	1.00058 CITIBANK	15,580,133.98	68,123.57
8316A0GC8	SBA POOL #530194	07/25/2047	5.5000	44,347,948.57	44,347,948.57	0.99634 CITIBANK	44,185,635.08	203,261.43
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.5000	23,172,477.68	23,172,477.68	0.99565 CITIBANK	23,071,677.40	106,207.19
				304,224,258.70	304,224,258.70		303,681,095.57	1,346,489.58
AIP:		0.00						
Book + AIP:		304,224,258.70	SBA POOL					

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.4668	333,159,000.00	2,465,873.01	2,465,873.01	0.97510	5.23490000 CITIBANK	2,404,478.69	10,757.17
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	395,234.98	395,234.98	0.99121	6.00000000 CITIBANK	391,761.02	1,976.17
				731,489,000.00	2,861,107.99				2,796,239.71	12,733.34
AIP:		0.00								
Book + AIP:		2,861,107.99		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G05G4	FNMA DEB	07/10/2023	0.2500	425,000,000.00	424,939,417.90	0.99864	0.00097917 CITIBANK	424,422,000.00	416,147.25
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,010,544.05	0.97952	0.00002778 CITIBANK	146,928,000.00	4,167.00
3135GADW8	FNMA DEB	01/02/2024	4.8000	100,000,000.00	100,000,000.00	0.99655	0.01946667 CITIBANK	99,655,000.00	1,946,667.00
3135GAF30	FNMA DEB	02/28/2024	4.9700	100,000,000.00	100,000,000.00	0.99610	0.01463389 CITIBANK	99,610,000.00	1,463,389.00
3135GAEX5	FNMA DEB	03/01/2024	4.9500	200,000,000.00	200,000,000.00	0.99596	0.01457500 CITIBANK	199,192,000.00	2,915,000.00
3135GAFF3	FNMA DEB	03/01/2024	5.4300	100,000,000.00	100,000,000.00	0.99905	0.01236833 CITIBANK	99,905,000.00	1,236,833.00
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,470,815.63	0.90975	0.00100000 CITIBANK	68,231,250.00	75,000.00
				1,150,000,000.00	1,149,420,777.58			1,137,943,250.00	8,057,203.25
AIP:		0.00							
Book + AIP:		1,149,420,777.58		FNMA DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130ASEG0	FHLB DEB	07/11/2023	2.4600	100,000,000.00	100,000,000.00	0.99934	0.01148000	CITIBANK	99,934,000.00	1,148,000.00
3130ASV55	FHLB DEB	08/04/2023	3.0000	150,000,000.00	149,975,501.38	0.99778	0.00975000	CITIBANK	149,667,000.00	1,462,500.00
3130AT5B9	FHLB DEB	09/01/2023	3.3750	50,000,000.00	49,981,400.00	0.99657	0.00843750	CITIBANK	49,828,500.00	421,875.00
3130AUL69	FHLB DEB	10/02/2023	4.8350	150,000,000.00	150,000,000.00	0.99812	0.01799694	CITIBANK	149,718,000.00	2,699,541.00
3130ATFX0	FHLB DEB	10/02/2023	4.1600	100,000,000.00	100,000,000.00	0.99605	0.00681778	CITIBANK	99,605,000.00	681,778.00
3130AUMF8	FHLB DEB	10/27/2023	4.8300	100,000,000.00	100,000,000.00	0.99788	0.00456167	CITIBANK	99,788,000.00	456,167.00
3130AUZA5	FHLB DEB	11/01/2023	5.0500	100,000,000.00	100,000,000.00	0.99832	0.00420833	CITIBANK	99,832,000.00	420,833.00
3130AVXR8	FHLB DEB	11/01/2023	5.0800	100,000,000.00	100,000,000.00	0.99831	0.00310444	CITIBANK	99,831,000.00	310,444.00
3130A0F70	FHLB DEB	12/08/2023	3.3750	100,000,000.00	99,974,661.08	0.99172	0.01621875	CITIBANK	99,172,000.00	1,621,875.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,002,623.95	0.97807	0.00120139	CITIBANK	146,710,500.00	180,208.50
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,974,722.33	0.97768	0.00276042	CITIBANK	48,884,000.00	138,021.00
3130AULV4	FHLB DEB	01/02/2024	4.8100	100,000,000.00	100,000,000.00	0.99721	0.01777028	CITIBANK	99,721,000.00	1,777,028.00
3130AUFA7	FHLB DEB	01/03/2024	4.7500	100,000,000.00	99,941,747.26	0.99565	0.01952778	CITIBANK	99,565,000.00	1,952,778.00
3130AUU85	FHLB DEB	02/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99793	0.01541667	CITIBANK	99,793,000.00	1,541,667.00
3130AUFF6	FHLB DEB	02/05/2024	4.8500	100,000,000.00	100,083,082.76	0.99714	0.01966944	CITIBANK	99,714,000.00	1,966,944.00
3130AUU28	FHLB DEB	02/08/2024	5.0000	100,000,000.00	99,996,340.66	0.99562	0.01569444	CITIBANK	99,562,000.00	1,569,444.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,970,639.27	0.96534	0.00057639	CITIBANK	48,267,000.00	28,819.50
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.96088	0.00034722	CITIBANK	96,088,000.00	34,722.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.95336	0.00148750	CITIBANK	95,336,000.00	148,750.00
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99470	0.01472222	CITIBANK	99,470,000.00	1,472,222.00
3130AMU59	FHLB DEB	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.94784	0.00034722	CITIBANK	94,784,000.00	34,722.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,965,353.35	0.97557	0.01191667	CITIBANK	34,144,950.00	417,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	151,817,739.36	0.95904	0.00441667	CITIBANK	143,856,000.00	662,500.50
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99163	0.00370833	CITIBANK	99,163,000.00	370,833.00

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3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.94147	0.00065000 CITIBANK	94,147,000.00	65,000.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.93895	0.00037500 CITIBANK	93,895,000.00	37,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.93651	0.00006458 CITIBANK	93,651,000.00	6,458.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	97,573,010.12	0.93996	0.00447222 CITIBANK	93,996,000.00	447,222.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.94014	0.00358333 CITIBANK	94,014,000.00	358,333.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.97043	0.00563333 CITIBANK	194,086,000.00	1,126,666.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,959,100.69	0.99264	0.00563333 CITIBANK	49,632,000.00	281,666.50
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.97535	0.01442917 CITIBANK	195,070,000.00	2,885,834.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00090	0.01055556 CITIBANK	150,135,000.00	1,583,334.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.95966	0.00000000 CITIBANK	95,966,000.00	0.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.90267	0.00093333 CITIBANK	90,267,000.00	93,333.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.95682	0.00870306 CITIBANK	143,523,000.00	1,305,459.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.94719	0.00245833 CITIBANK	94,719,000.00	245,833.00
				3,935,000,000.00	3,934,215,922.21			3,835,534,950.00	29,955,394.45
AIP:		202,222.20							
Book + AIP:		3,934,418,144.41	FHLB DEB						

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3137EAEV7	FHLMC DEB	08/24/2023	0.2500	550,000,000.00	549,472,333.80	0.99299	0.00067361 CITIBANK	546,144,500.00	370,485.50
3137EAEY1	FHLMC DEB	10/16/2023	0.1250	100,000,000.00	99,103,405.16	0.98461	0.00015625 CITIBANK	98,461,000.00	15,625.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	199,271,930.68	0.98269	0.00017361 CITIBANK	196,538,000.00	34,722.00
3137EAF A2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,003,407.41	0.97838	0.00122917 CITIBANK	48,919,000.00	61,458.50
3134GXD43	FHLMC DEB	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.98461	0.00812500 CITIBANK	196,922,000.00	1,625,000.00
3134GX YB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.96483	0.00755000 CITIBANK	144,724,500.00	1,132,500.00
3134GX C93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.96526	0.00755000 CITIBANK	193,052,000.00	1,510,000.00
3134GX XU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.95911	0.00755000 CITIBANK	143,866,500.00	1,132,500.00
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,573,797.46	0.91220	0.00135417 CITIBANK	91,220,000.00	135,417.00
3134GX SL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.96359	0.00254167 CITIBANK	96,359,000.00	254,167.00
3137EAE X3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,205,582.91	0.90716	0.00070833 CITIBANK	45,358,000.00	35,416.50
3134GX YQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.95909	0.00070833 CITIBANK	143,863,500.00	106,249.50
				2,000,000,000.00	1,996,630,457.42			1,945,428,000.00	6,413,541.00
AIP:		0.00							
Book + AIP:		1,996,630,457.42		FHLMC DEB					

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3133ENA83	FFCB DEB	07/11/2023	3.0000	100,000,000.00	99,999,476.58	0.99946	0.01166667	CITIBANK	99,946,000.00	1,166,667.00
3133ENH86	FFCB DEB	08/18/2023	3.2500	100,000,000.00	99,995,015.90	0.99686	0.00929861	CITIBANK	99,686,000.00	929,861.00
3133ENJ68	FFCB DEB	09/01/2023	3.2500	150,000,000.00	149,916,455.23	0.99470	0.00812500	CITIBANK	149,205,000.00	1,218,750.00
3133EMUF7	FFCB DEB	09/22/2023	0.2200	40,000,000.00	39,997,090.91	0.98853	0.00042167	CITIBANK	39,541,200.00	16,866.80
3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,946,288.34	0.98577	0.00039472	CITIBANK	49,288,500.00	19,736.00
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,994,032.84	0.98955	0.00262778	CITIBANK	98,955,000.00	262,778.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,933,036.32	0.98251	0.00024444	CITIBANK	98,251,000.00	24,444.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	100,000,000.00	99,104,659.97	0.97956	0.00000000	CITIBANK	97,956,000.00	0.00
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,991,978.05	0.97840	0.00304111	CITIBANK	48,920,000.00	152,055.50
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,023,996.26	0.98166	0.00707778	CITIBANK	98,166,000.00	707,778.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,970,526.86	0.96420	0.00060833	CITIBANK	96,420,000.00	60,833.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,948,651.16	0.97717	0.01128472	CITIBANK	97,717,000.00	1,128,472.00
3133EPDE2	FFCB DEB	09/09/2024	5.3750	100,000,000.00	100,223,004.86	0.99897	0.01128472	CITIBANK	99,897,000.00	1,128,472.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,937,701.78	0.97782	0.00758333	CITIBANK	48,891,000.00	379,166.50
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99040	0.00370833	CITIBANK	148,560,000.00	556,249.50
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,975,440.83	0.98416	0.00534722	CITIBANK	73,812,000.00	401,041.50
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,926,626.54	0.99017	0.00162500	CITIBANK	99,017,000.00	162,500.00
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.98067	0.00979000	CITIBANK	147,100,500.00	1,468,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	0.99724	0.00808333	CITIBANK	149,586,000.00	1,212,499.50
				1,865,000,000.00	1,863,883,982.43				1,840,915,200.00	10,996,670.30
AIP:		1,418,402.78								
Book + AIP:		1,865,302,385.21	FFCB DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
45950VQC3	IFC DEB	09/25/2023	0.2600	100,000,000.00	100,000,000.00	0.98840	0.00047667	CITIBANK	98,840,000.00	47,667.00
459058GL1	IBRD DEB	09/27/2023	3.0000	100,000,000.00	99,577,940.64	0.99428	0.00533333	CITIBANK	99,428,000.00	533,333.00
4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	201,418,009.24	0.99397	0.00475000	CITIBANK	198,794,000.00	950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,975,572.48	0.98133	0.00011111	CITIBANK	196,266,000.00	22,222.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.96614	0.00067167	CITIBANK	96,614,000.00	67,167.00
45950VRM0	IFC DEB	03/01/2024	4.9190	100,000,000.00	100,000,000.00	1.00000	0.01229750	CITIBANK	100,000,000.00	1,229,750.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.98685	0.00737917	CITIBANK	148,027,500.00	1,106,875.50
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.96094	0.00037431	CITIBANK	96,094,000.00	37,431.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	170,000,000.00	169,986,565.70	0.97801	0.01354167	CITIBANK	166,261,700.00	2,302,083.90
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.95003	0.00158333	CITIBANK	95,003,000.00	158,333.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	151,896,995.15	0.95662	0.00387500	CITIBANK	143,493,000.00	581,250.00
45950VSF4	IFC DEB	09/03/2024	4.3300	100,000,000.00	100,000,000.00	0.99069	0.00156361	CITIBANK	99,069,000.00	156,361.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.94106	0.00032139	CITIBANK	94,106,000.00	32,139.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.93502	0.00452472	CITIBANK	93,502,000.00	452,472.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,987,840.70	0.96208	0.00266667	CITIBANK	48,104,000.00	133,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.95940	0.01010000	CITIBANK	95,940,000.00	1,010,000.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.98170	0.00405319	CITIBANK	147,255,000.00	607,978.50
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.97592	0.01354167	CITIBANK	146,388,000.00	2,031,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,927,763.72	1.00000	0.01214111	CITIBANK	50,000,000.00	607,055.50
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.89085	0.00171667	CITIBANK	89,085,000.00	171,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.99685	0.01156944	CITIBANK	149,527,500.00	1,735,416.00
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	0.99649	0.00738333	CITIBANK	149,473,500.00	1,107,499.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	1.00000	0.01189556	CITIBANK	100,000,000.00	1,189,556.00

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45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.99673	0.01192333 CITIBANK	149,509,500.00	1,788,499.50
				2,920,000,000.00	2,922,770,687.63			2,850,780,700.00	18,059,340.40
AIP:		0.00							
Book + AIP:		2,922,770,687.63		SUPRANAT'L DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3134GXE59	FHLMC DEB CL	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.97369	0.01216250	CITIBANK	97,369,000.00	1,216,250.00
3134GXZR8	FHLMC DEB CL	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.97893	0.01186667	CITIBANK	146,839,500.00	1,780,000.50
3130ARSW2	FHLB DEB CL	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.96544	0.00441667	CITIBANK	96,544,000.00	441,667.00
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.94724	0.00466667	CITIBANK	94,724,000.00	466,667.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.95672	0.00483333	CITIBANK	95,672,000.00	483,333.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.96116	0.00463194	CITIBANK	96,116,000.00	463,194.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.96198	0.00273333	CITIBANK	96,198,000.00	273,333.00
3135GAD57	FNMA DEB CL	05/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99351	0.00427083	CITIBANK	149,026,500.00	640,624.50
3134GXXZ2	FHLMC DEB CL	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.95727	0.00512153	CITIBANK	143,590,500.00	768,229.50
3134GXD35	FHLMC DEB CL	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.96512	0.00573611	CITIBANK	193,024,000.00	1,147,222.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	0.99223	0.00000000	CITIBANK	148,834,500.00	0.00
3134GX2G8	FHLMC DEB CL	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.96990	0.00711111	CITIBANK	96,990,000.00	711,111.00
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.96481	0.01406250	CITIBANK	96,481,000.00	1,406,250.00
45906MYG0	IBRD DEB CL	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.96339	0.01058611	CITIBANK	96,339,000.00	1,058,611.00
				1,700,000,000.00	1,700,000,000.00				1,647,748,000.00	10,856,492.50
AIP:			0.00							
Book + AIP:			1,700,000,000.00	CALLABLE DEB						

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313384HR3	FHLB DN	07/03/2023	0.0000	900,000,000.00	874,478,138.88	1.00000 CITIBANK	900,000,000.00
313384HY8	FHLB DN	07/10/2023	0.0000	100,000,000.00	98,733,333.34	0.99906 CITIBANK	99,906,000.00
313384JN0	FHLB DN	07/24/2023	0.0000	700,000,000.00	682,747,236.14	0.99719 CITIBANK	698,033,000.00
313384JR1	FHLB DN	07/27/2023	0.0000	300,000,000.00	291,263,916.66	0.99678 CITIBANK	299,034,000.00
313384JW0	FHLB DN	08/01/2023	0.0000	300,000,000.00	290,886,916.66	0.99599 CITIBANK	298,797,000.00
313384JX8	FHLB DN	08/02/2023	0.0000	200,000,000.00	195,421,444.44	0.99594 CITIBANK	199,188,000.00
313384JZ3	FHLB DN	08/04/2023	0.0000	200,000,000.00	196,469,027.78	0.99567 CITIBANK	199,134,000.00
313384KE8	FHLB DN	08/09/2023	0.0000	100,000,000.00	98,998,611.12	0.99500 CITIBANK	99,500,000.00
313384KK4	FHLB DN	08/14/2023	0.0000	250,000,000.00	246,310,368.06	0.99432 CITIBANK	248,580,000.00
313384KZ1	FHLB DN	08/28/2023	0.0000	400,000,000.00	391,340,888.90	0.99244 CITIBANK	396,976,000.00
313384LD9	FHLB DN	09/01/2023	0.0000	950,000,000.00	925,746,999.99	0.99181 CITIBANK	942,219,500.00
313384LL1	FHLB DN	09/08/2023	0.0000	100,000,000.00	99,013,888.88	0.99086 CITIBANK	99,086,000.00
313384LP2	FHLB DN	09/11/2023	0.0000	500,000,000.00	491,981,583.34	0.99045 CITIBANK	495,225,000.00
313384MD8	FHLB DN	09/25/2023	0.0000	600,000,000.00	585,773,236.12	0.98855 CITIBANK	593,130,000.00
313384MF3	FHLB DN	09/27/2023	0.0000	600,000,000.00	588,325,819.44	0.98828 CITIBANK	592,968,000.00
313384MG1	FHLB DN	09/28/2023	0.0000	100,000,000.00	98,173,097.22	0.98814 CITIBANK	98,814,000.00
313384MH9	FHLB DN	09/29/2023	0.0000	650,000,000.00	636,573,888.90	0.98801 CITIBANK	642,206,500.00
313384ML0	FHLB DN	10/02/2023	0.0000	700,000,000.00	673,061,375.00	0.98729 CITIBANK	691,103,000.00
313384NM7	FHLB DN	10/27/2023	0.0000	600,000,000.00	581,602,805.56	0.98412 CITIBANK	590,472,000.00
313384NS4	FHLB DN	11/01/2023	0.0000	800,000,000.00	776,634,402.78	0.98323 CITIBANK	786,584,000.00
313384NZ8	FHLB DN	11/08/2023	0.0000	100,000,000.00	97,988,791.66	0.98227 CITIBANK	98,227,000.00
313384PA1	FHLB DN	11/09/2023	0.0000	100,000,000.00	97,556,416.66	0.98213 CITIBANK	98,213,000.00
313384PU7	FHLB DN	11/27/2023	0.0000	150,000,000.00	146,676,513.90	0.97967 CITIBANK	146,950,500.00
313384PY9	FHLB DN	12/01/2023	0.0000	200,000,000.00	191,878,569.44	0.97902 CITIBANK	195,804,000.00
313384QZ5	FHLB DN	12/26/2023	0.0000	600,000,000.00	583,642,791.70	0.97559 CITIBANK	585,354,000.00
313384RA9	FHLB DN	12/27/2023	0.0000	200,000,000.00	194,675,694.44	0.97545 CITIBANK	195,090,000.00

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313384RG6	FHLB DN	01/02/2024	0.0000	250,000,000.00	238,625,124.99	0.97433 CITIBANK	243,582,500.00
313384SE0	FHLB DN	01/24/2024	0.0000	100,000,000.00	96,976,055.56	0.97128 CITIBANK	97,128,000.00
313384SK6	FHLB DN	01/29/2024	0.0000	200,000,000.00	192,134,805.54	0.97059 CITIBANK	194,118,000.00
313384SN0	FHLB DN	02/01/2024	0.0000	100,000,000.00	95,283,250.00	0.97018 CITIBANK	97,018,000.00
313384TT6	FHLB DN	03/01/2024	0.0000	500,000,000.00	478,454,222.22	0.96737 CITIBANK	483,685,000.00
313384UT4	FHLB DN	03/25/2024	0.0000	100,000,000.00	96,157,069.44	0.96417 CITIBANK	96,417,000.00
313384UV9	FHLB DN	03/27/2024	0.0000	100,000,000.00	96,117,333.34	0.96390 CITIBANK	96,390,000.00
313384VB2	FHLB DN	04/02/2024	0.0000	400,000,000.00	383,144,513.88	0.96310 CITIBANK	385,240,000.00
				12,150,000,000.00	11,812,848,131.98		11,984,173,000.00
AIP:			0.00				
Book + AIP:			11,812,848,131.98		FHLB DN		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396KK8	FHLMC DN	08/14/2023	0.0000	100,000,000.00	99,332,375.00	0.99432 CITIBANK	99,432,000.00
313396KZ5	FHLMC DN	08/28/2023	0.0000	100,000,000.00	97,453,333.34	0.99244 CITIBANK	99,244,000.00
313396LD3	FHLMC DN	09/01/2023	0.0000	100,000,000.00	98,309,500.00	0.99181 CITIBANK	99,181,000.00
313396MD2	FHLMC DN	09/25/2023	0.0000	100,000,000.00	97,855,569.44	0.98855 CITIBANK	98,855,000.00
313396MF7	FHLMC DN	09/27/2023	0.0000	300,000,000.00	294,921,569.46	0.98828 CITIBANK	296,484,000.00
313396MH3	FHLMC DN	09/29/2023	0.0000	100,000,000.00	97,772,486.12	0.98801 CITIBANK	98,801,000.00
313396NM1	FHLMC DN	10/27/2023	0.0000	100,000,000.00	98,286,541.66	0.98412 CITIBANK	98,412,000.00
313396NS8	FHLMC DC	11/01/2023	0.0000	100,000,000.00	97,831,166.66	0.98323 CITIBANK	98,323,000.00
313396PU1	FHLMC DN	11/27/2023	0.0000	100,000,000.00	97,863,250.00	0.97967 CITIBANK	97,967,000.00
313396PV9	FHLMC DN	11/28/2023	0.0000	100,000,000.00	96,226,388.88	0.97953 CITIBANK	97,953,000.00
313396PY3	FHLMC DN	12/01/2023	0.0000	300,000,000.00	293,133,083.34	0.97902 CITIBANK	293,706,000.00
313396QZ9	FHLMC DN	12/26/2023	0.0000	200,000,000.00	194,668,083.34	0.97559 CITIBANK	195,118,000.00
313396SN4	FHLMC DN	02/01/2024	0.0000	100,000,000.00	95,359,000.00	0.97018 CITIBANK	97,018,000.00
				1,800,000,000.00	1,759,012,347.24		1,770,494,000.00
AIP:		0.00					
Book + AIP:		1,759,012,347.24	FHLMC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588HR9	FNMA DN	07/03/2023	0.0000	200,000,000.00	198,196,805.56	1.00000 CITIBANK	200,000,000.00
313588JN6	FNMA DN	07/24/2023	0.0000	100,000,000.00	97,997,152.78	0.99719 CITIBANK	99,719,000.00
313588KK0	FNMA DN	08/14/2023	0.0000	100,000,000.00	98,584,444.44	0.99432 CITIBANK	99,432,000.00
313588KZ7	FNMA DN	08/28/2023	0.0000	100,000,000.00	98,387,333.34	0.99244 CITIBANK	99,244,000.00
313588LD5	FNMA DN	09/01/2023	0.0000	200,000,000.00	197,249,180.54	0.99181 CITIBANK	198,362,000.00
313588MF9	FNMA DN	09/27/2023	0.0000	200,000,000.00	194,271,750.00	0.98828 CITIBANK	197,656,000.00
313588MH5	FNMA DN	09/29/2023	0.0000	200,000,000.00	195,518,083.34	0.98801 CITIBANK	197,602,000.00
313588RA5	FNMA DN	12/27/2023	0.0000	100,000,000.00	95,791,527.78	0.97545 CITIBANK	97,545,000.00
				1,200,000,000.00	1,175,996,277.78		1,189,560,000.00
AIP:		0.00					
Book + AIP:		1,175,996,277.78	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052HR0	IBRD DN	07/03/2023	0.0000	300,000,000.00	293,392,222.22	1.00000 CITIBANK	300,000,000.00
459052JA5	IBRD DN	07/12/2023	0.0000	100,000,000.00	99,424,861.12	0.99879 CITIBANK	99,879,000.00
459052JG2	IBRD DN	07/18/2023	0.0000	100,000,000.00	97,597,777.78	0.99799 CITIBANK	99,799,000.00
459052JN7	IBRD DN	07/24/2023	0.0000	200,000,000.00	195,348,555.56	0.99719 CITIBANK	199,438,000.00
459052JR8	IBRD DN	07/27/2023	0.0000	100,000,000.00	97,585,000.00	0.99678 CITIBANK	99,678,000.00
459052JW7	IBRD DN	08/01/2023	0.0000	200,000,000.00	195,398,000.00	0.99608 CITIBANK	199,216,000.00
459052JX5	IBRD DN	08/02/2023	0.0000	100,000,000.00	98,402,777.78	0.99594 CITIBANK	99,594,000.00
459052KK1	IBRD DN	08/14/2023	0.0000	100,000,000.00	99,166,666.66	0.99432 CITIBANK	99,432,000.00
459052KZ8	IBRD DN	08/28/2023	0.0000	300,000,000.00	295,473,972.22	0.99244 CITIBANK	297,732,000.00
459052LD6	IBRD DN	09/01/2023	0.0000	600,000,000.00	589,050,694.44	0.99181 CITIBANK	595,086,000.00
459052LL8	IBRD DN	09/08/2023	0.0000	100,000,000.00	98,405,000.00	0.99086 CITIBANK	99,086,000.00
459052LP9	IBRD DN	09/11/2023	0.0000	300,000,000.00	295,893,055.56	0.99045 CITIBANK	297,135,000.00
459052LS3	IBRD DN	09/14/2023	0.0000	100,000,000.00	97,712,500.00	0.99004 CITIBANK	99,004,000.00
459052MD5	IBRD DN	09/25/2023	0.0000	200,000,000.00	195,678,055.56	0.98855 CITIBANK	197,710,000.00
459052MF0	IBRD DN	09/27/2023	0.0000	300,000,000.00	293,903,750.00	0.98828 CITIBANK	296,484,000.00
459052MH6	IBRD DN	09/29/2023	0.0000	400,000,000.00	391,722,625.00	0.98801 CITIBANK	395,204,000.00
459052ML7	IBRD DN	10/02/2023	0.0000	200,000,000.00	196,025,777.78	0.98752 CITIBANK	197,504,000.00
459052NM4	IBRD DN	10/27/2023	0.0000	400,000,000.00	391,960,972.22	0.98412 CITIBANK	393,648,000.00
459052NS1	IBRD DN	11/01/2023	0.0000	200,000,000.00	195,808,472.22	0.98323 CITIBANK	196,646,000.00
459052NZ5	IBRD DN	11/08/2023	0.0000	100,000,000.00	97,931,666.66	0.98227 CITIBANK	98,227,000.00
459052PU4	IBRD DN	11/27/2023	0.0000	100,000,000.00	97,685,416.66	0.97967 CITIBANK	97,967,000.00
459052PY6	IBRD DN	12/01/2023	0.0000	400,000,000.00	390,583,750.00	0.97902 CITIBANK	391,608,000.00
459052QZ2	IBRD DN	12/26/2023	0.0000	100,000,000.00	97,336,666.66	0.97559 CITIBANK	97,559,000.00

5,000,000,000.00 4,901,488,236.10 4,947,636,000.00

AIP: 0.00

Book + AIP: 4,901,488,236.10 IBRD DN

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459516HY9	IFC DN	07/10/2023	0.0000	100,000,000.00	97,924,888.88	0.99906 CITIBANK	99,906,000.00
459516JA9	IFC DN	07/12/2023	0.0000	50,000,000.00	49,151,041.67	0.99879 CITIBANK	49,939,500.00
459516LD0	IFC DN	09/01/2023	0.0000	100,000,000.00	98,066,666.66	0.99181 CITIBANK	99,181,000.00
459516MD9	IFC DN	09/25/2023	0.0000	100,000,000.00	97,981,777.78	0.98855 CITIBANK	98,855,000.00
459516MF4	IFC DN	09/27/2023	0.0000	150,000,000.00	146,728,416.66	0.98828 CITIBANK	148,242,000.00
459516MH0	IFC DN	09/29/2023	0.0000	100,000,000.00	97,894,583.34	0.98801 CITIBANK	98,801,000.00
459516ML1	IFC DN	10/02/2023	0.0000	100,000,000.00	98,215,777.78	0.98752 CITIBANK	98,752,000.00
459516NM8	IFC DN	10/27/2023	0.0000	100,000,000.00	97,563,611.12	0.98412 CITIBANK	98,412,000.00
459516NS5	IFC DN	11/01/2023	0.0000	300,000,000.00	293,880,972.22	0.98323 CITIBANK	294,969,000.00
459516PY0	IFC DN	12/01/2023	0.0000	100,000,000.00	97,699,444.44	0.97902 CITIBANK	97,902,000.00
				1,200,000,000.00	1,175,107,180.55		1,184,959,500.00
AIP:		0.00					
Book + AIP:		1,175,107,180.55	IFC DN				

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313312HR4	FFCB DN	07/03/2023	0.0000	400,000,000.00	388,463,888.88	1.00000 CITIBANK	400,000,000.00
313312JN1	FFCB DN	07/24/2023	0.0000	100,000,000.00	97,738,000.00	0.99719 CITIBANK	99,719,000.00
313312JW1	FFCB DN	08/01/2023	0.0000	400,000,000.00	387,529,416.68	0.99608 CITIBANK	398,432,000.00
313312LD0	FFCB DN	09/01/2023	0.0000	300,000,000.00	289,189,333.34	0.99181 CITIBANK	297,543,000.00
313312MD9	FFCB DN	09/25/2023	0.0000	200,000,000.00	195,724,666.68	0.98855 CITIBANK	197,710,000.00
313312MF4	FFCB DN	09/27/2023	0.0000	100,000,000.00	97,090,000.00	0.98828 CITIBANK	98,828,000.00
313312ML1	FFCB DN	10/02/2023	0.0000	350,000,000.00	336,707,875.00	0.98752 CITIBANK	345,632,000.00
313312NM8	FFCB DN	10/27/2023	0.0000	200,000,000.00	194,503,333.34	0.98412 CITIBANK	196,824,000.00
313312NS5	FFCB DN	11/01/2023	0.0000	350,000,000.00	340,616,166.68	0.98323 CITIBANK	344,130,500.00
313312PU8	FFCB DN	11/27/2023	0.0000	250,000,000.00	244,490,722.22	0.97967 CITIBANK	244,917,500.00
313312PY0	FFCB DN	12/01/2023	0.0000	300,000,000.00	289,416,361.10	0.97902 CITIBANK	293,706,000.00
313312QZ6	FFCB DN	12/26/2023	0.0000	100,000,000.00	97,291,666.66	0.97559 CITIBANK	97,559,000.00
313312RA0	FFCB DN	12/27/2023	0.0000	200,000,000.00	191,113,166.66	0.97545 CITIBANK	195,090,000.00
313312RG7	FFCB DN	01/02/2024	0.0000	100,000,000.00	95,361,666.66	0.97433 CITIBANK	97,433,000.00
313312SN1	FFCB DN	02/01/2024	0.0000	300,000,000.00	289,145,416.66	0.97018 CITIBANK	291,054,000.00
313312TT7	FFCB DN	03/01/2024	0.0000	200,000,000.00	191,479,583.32	0.96737 CITIBANK	193,474,000.00
				3,850,000,000.00	3,725,861,263.88		3,792,052,000.00
AIP:		0.00					
Book + AIP:		3,725,861,263.88		FFCB DN			

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45818KHR6	IADB DN	07/03/2023	0.0000	100,000,000.00	98,695,416.66	1.00000 CITIBANK	100,000,000.00
45818KKK7	IADB DN	08/14/2023	0.0000	100,000,000.00	98,723,472.22	0.99432 CITIBANK	99,432,000.00
45818KKZ4	IADB DN	08/28/2023	0.0000	100,000,000.00	98,458,333.34	0.99244 CITIBANK	99,244,000.00
45818KLD2	IADB DN	09/01/2023	0.0000	100,000,000.00	98,444,444.44	0.99181 CITIBANK	99,181,000.00
				400,000,000.00	394,321,666.66		397,857,000.00
AIP:			0.00				
Book + AIP:			394,321,666.66			IADB DN	

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17305T5F5	CITIBANK CD	07/03/2023	07/26/2022	3.8000	100,000,000.00	100,000,000.00	5.4050	0.999900087 MESIROW	99,990,008.67	3,588,888.89
05574BLQ1	BMO HARRIS CD	07/07/2023	06/29/2023	5.0800	150,000,000.00	150,000,000.00	5.4050	0.999945628 MESIROW	149,991,844.21	42,333.33
90333V7C8	US BANK CD	07/12/2023	06/13/2023	5.1500	100,000,000.00	100,000,000.00	5.4050	0.999917966 MESIROW	99,991,796.61	257,500.00
05574BLF5	BMO HARRIS CD	07/12/2023	06/09/2023	5.1800	50,000,000.00	50,000,000.00	5.4050	0.999926144 MESIROW	49,996,307.20	158,277.78
90333V7D6	US BANK CD	07/24/2023	06/16/2023	5.1400	100,000,000.00	100,000,000.00	5.4050	0.999823907 MESIROW	99,982,390.69	214,166.67
05574BLL2	BMO HARRIS CD	07/24/2023	06/20/2023	5.1400	100,000,000.00	100,000,000.00	5.4050	0.999825872 MESIROW	99,982,587.23	157,055.56
90333V7E4	US BANK CD	08/14/2023	06/26/2023	5.1900	100,000,000.00	100,000,000.00	5.5200	0.999594539 MESIROW	99,959,453.90	72,083.33
05574BLK4	BMO HARRIS CD	08/14/2023	06/15/2023	5.2900	100,000,000.00	100,000,000.00	5.5200	0.999705017 MESIROW	99,970,501.69	235,111.11
17305T6Q0	CITIBANK CD	08/25/2023	08/25/2022	4.1000	100,000,000.00	100,000,000.00	5.5200	0.997553445 MESIROW	99,755,344.47	3,530,555.56
05574BLP3	BMO HARRIS CD	09/11/2023	06/26/2023	5.3600	100,000,000.00	100,000,000.00	5.5800	0.999556640 MESIROW	99,955,663.99	74,444.44
90333V6G0	US BANK CD	09/25/2023	04/12/2013	5.1500	100,000,000.00	100,000,000.00	5.5800	0.991963243 MESIROW	99,196,324.29	53,388,333.33
05574BKY5	BMO HARRIS CD	09/25/2023	04/07/2023	5.1300	100,000,000.00	100,000,000.00	5.5800	0.998779806 MESIROW	99,877,980.56	1,211,250.00
95001KKN3	WELLS FGO CD	09/29/2023	04/18/2023	5.0000	100,000,000.00	100,000,000.00	5.6550	0.998242051 MESIROW	99,824,205.09	1,027,777.78
06052TV56	BOFA CD	09/29/2023	03/09/2023	5.5000	100,000,000.00	100,000,000.00	5.6550	0.999375106 MESIROW	99,937,510.63	1,741,666.67
17330QBJ5	CITIBANK CD	10/02/2023	10/19/2022	5.4500	100,000,000.00	100,000,000.00	5.6550	0.998922203 MESIROW	99,892,220.33	3,860,416.67
17330QDX2	CITIBANK CD	01/24/2024	06/22/2023	5.7300	100,000,000.00	100,000,000.00	6.0000	0.998451502 MESIROW	99,845,150.19	143,250.00
95001KJX3	WELLS FGO CD	04/02/2024	04/10/2023	5.0000	100,000,000.00	100,000,000.00	6.0100	0.992096090 MESIROW	99,209,609.04	1,138,888.89
95001KLL6	WELLS FGO CD	04/26/2024	05/01/2023	5.0000	100,000,000.00	100,000,000.00	6.0300	0.991421983 MESIROW	99,142,198.29	847,222.22
					1,800,000,000.00	1,800,000,000.00			1,796,501,097.08	71,689,222.23
AIP:				0.00						
Book + AIP:					1,800,000,000.00		CD DOMESTIC			

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55380UJH9	MUFG BK YCD	07/03/2023	04/11/2023	5.2200	100,000,000.00	100,000,000.00	5.2100	0.999997157 MESIROW	99,999,715.69	1,174,500.00
22536CGU8	CR AG CIB YCD	07/03/2023	02/01/2023	4.9300	100,000,000.00	100,000,000.00	5.2100	0.999978505 MESIROW	99,997,850.50	2,054,166.67
22536U7G9	CIC YCD	07/03/2023	12/22/2022	5.0000	100,000,000.00	100,000,000.00	5.2100	0.999980661 MESIROW	99,998,066.06	2,652,777.78
86565FC42	SUMITOMO YCD	07/03/2023	04/03/2023	5.0300	100,000,000.00	100,000,000.00	5.2100	0.999986405 MESIROW	99,998,640.46	1,243,527.78
05252WUB7	ANZ YCD	07/03/2023	12/29/2022	4.8000	100,000,000.00	100,000,000.00	5.2100	0.999970130 MESIROW	99,997,012.98	2,453,333.33
53947CR59	LLOYDS YCD	07/03/2023	10/03/2022	4.5900	100,000,000.00	100,000,000.00	5.2100	0.999955567 MESIROW	99,995,556.74	3,455,250.00
13606KRU2	CIBC YCD	07/03/2023	12/28/2022	5.0000	100,000,000.00	100,000,000.00	5.2100	0.999980902 MESIROW	99,998,090.17	2,569,444.44
06742T3J3	BARCLAYS YCD	07/03/2023	01/04/2023	5.1700	100,000,000.00	100,000,000.00	5.2100	0.999990382 MESIROW	99,999,038.16	2,556,277.78
4823TDDY4	KBC YCD	07/03/2023	05/26/2023	5.1100	100,000,000.00	100,000,000.00	5.2100	0.999992967 MESIROW	99,999,296.74	511,000.00
78015J4W4	RB CANADA YCD	07/03/2023	07/14/2022	4.0500	100,000,000.00	100,000,000.00	5.2100	0.999924116 MESIROW	99,992,411.55	3,960,000.00
05586FNR4	BNP YCD	07/03/2023	02/16/2023	4.9500	100,000,000.00	100,000,000.00	5.2100	0.999980188 MESIROW	99,998,018.85	1,856,250.00
87019WMH5	SWEDBANK YCD	07/12/2023	06/09/2023	5.0600	100,000,000.00	100,000,000.00	5.2100	0.999949325 MESIROW	99,994,932.47	309,222.22
4823TDEK3	KBC YCD	07/14/2023	06/12/2023	5.1400	100,000,000.00	100,000,000.00	5.2100	0.999969675 MESIROW	99,996,967.55	271,277.78
65603AFY2	NORINCHUK YCD	07/14/2023	06/13/2023	5.2000	100,000,000.00	100,000,000.00	5.2100	0.999991513 MESIROW	99,999,151.32	260,000.00
86564M2Q0	SUMI TRUST YCD	07/14/2023	05/01/2023	5.2000	100,000,000.00	100,000,000.00	5.2100	0.999979850 MESIROW	99,997,984.97	881,111.11
23344NZ82	DNB YCD	07/21/2023	06/15/2023	5.0600	100,000,000.00	100,000,000.00	5.2100	0.999910417 MESIROW	99,991,041.67	224,888.89
86565FA69	SUMITOMO YCD	07/24/2023	03/15/2023	4.7900	100,000,000.00	100,000,000.00	5.2100	0.999684883 MESIROW	99,968,488.34	1,437,000.00
83369XLY2	SOC GEN YCD	07/24/2023	01/10/2023	5.2500	100,000,000.00	100,000,000.00	5.2100	0.999942255 MESIROW	99,994,225.51	2,508,333.33
63873QZU1	NATIXIS YCD	07/24/2023	01/10/2023	5.1100	100,000,000.00	100,000,000.00	5.2100	0.999855326 MESIROW	99,985,532.65	2,441,444.44
65558UB43	NORDEA ABP YCD	07/24/2023	01/17/2023	5.0200	100,000,000.00	100,000,000.00	5.2100	0.999802682 MESIROW	99,980,268.21	2,300,833.33
83050PW39	SE BANKEN YCD	07/24/2023	04/19/2023	5.1200	100,000,000.00	100,000,000.00	5.2100	0.999908247 MESIROW	99,990,824.70	1,038,222.22
65603AGL9	NORINCHUK YCD	07/24/2023	06/22/2023	5.1200	100,000,000.00	100,000,000.00	5.2100	0.999938444 MESIROW	99,993,844.43	128,000.00
06742T4B9	BARCLAYS YCD	07/24/2023	01/26/2023	5.0800	100,000,000.00	100,000,000.00	5.2100	0.999844189 MESIROW	99,984,418.93	2,201,333.33
13606KSA5	CIBC YCD	07/24/2023	01/10/2023	5.0800	100,000,000.00	100,000,000.00	5.2100	0.999836699 MESIROW	99,983,669.89	2,427,111.11

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34959TSM9	FORTIS YCD	07/24/2023	01/18/2023	4.9900	100,000,000.00	100,000,000.00	5.2100	0.999784495 MESIROW	99,978,449.50	2,273,222.22
22536WAT3	CIC YCD	08/01/2023	02/08/2023	5.0300	100,000,000.00	100,000,000.00	5.3750	0.999612233 MESIROW	99,961,223.33	1,998,027.78
21684XA97	RABOBANK YCD	08/01/2023	02/09/2023	5.0000	100,000,000.00	100,000,000.00	5.3750	0.999587708 MESIROW	99,958,770.79	1,972,222.22
05252WUG6	ANZ YCD	08/01/2023	01/27/2023	4.8300	100,000,000.00	100,000,000.00	5.3750	0.999437047 MESIROW	99,943,704.71	2,079,583.33
60710TBB6	MIZUHO YCD	08/02/2023	04/05/2023	5.2200	100,000,000.00	100,000,000.00	5.3750	0.999802892 MESIROW	99,980,289.23	1,261,500.00
06367D3Z6	MONTREAL YCD	08/02/2023	02/09/2023	5.0700	100,000,000.00	100,000,000.00	5.3750	0.999635085 MESIROW	99,963,508.48	1,999,833.33
86565FE57	SUMITOMO YCD	08/02/2023	04/18/2023	5.1500	100,000,000.00	100,000,000.00	5.3750	0.999750613 MESIROW	99,975,061.34	1,058,611.11
65558UW32	NORDEA ABP YCD	08/02/2023	06/28/2023	5.1000	100,000,000.00	100,000,000.00	5.3750	0.999754697 MESIROW	99,975,469.70	42,500.00
86959R2H2	SVENSKA YCD	08/02/2023	04/21/2023	5.0600	100,000,000.00	100,000,000.00	5.3750	0.999673879 MESIROW	99,967,387.86	997,944.44
05586FWH6	BNP YCD	08/04/2023	06/02/2023	5.1600	100,000,000.00	100,000,000.00	5.3750	0.999776976 MESIROW	99,977,697.57	415,666.67
86564MY77	SUMI TRUST YCD	08/04/2023	04/17/2023	5.2800	100,000,000.00	100,000,000.00	5.3750	0.999855173 MESIROW	99,985,517.27	1,100,000.00
23344NP67	DNB YCD	08/09/2023	02/09/2023	5.0000	100,000,000.00	100,000,000.00	5.3750	0.999481926 MESIROW	99,948,192.58	1,972,222.22
83369XM70	SOC GEN YCD	08/14/2023	02/15/2023	5.1000	100,000,000.00	100,000,000.00	5.3750	0.999540337 MESIROW	99,954,033.73	1,926,666.67
06367D6H3	MONTREAL YCD	08/14/2023	05/02/2023	5.3300	100,000,000.00	100,000,000.00	5.3750	0.999887381 MESIROW	99,988,738.13	888,333.33
55380UKA4	MUFG BK YCD	08/14/2023	06/14/2023	5.3300	100,000,000.00	100,000,000.00	5.3750	0.999928932 MESIROW	99,992,893.20	251,694.44
34959TSP2	FORTIS YCD	08/14/2023	02/15/2023	5.0400	100,000,000.00	100,000,000.00	5.3750	0.999468962 MESIROW	99,946,896.20	1,904,000.00
4823TDEP2	KBC YCD	08/14/2023	06/14/2023	5.2500	100,000,000.00	100,000,000.00	5.3750	0.999832039 MESIROW	99,983,203.89	247,916.67
34959TST4	FORTIS YCD	08/28/2023	04/19/2023	5.3700	100,000,000.00	100,000,000.00	5.3750	0.999898526 MESIROW	99,989,852.60	1,088,916.67
60710TCU3	MIZUHO YCD	08/28/2023	05/01/2023	5.3000	100,000,000.00	100,000,000.00	5.3750	0.999803103 MESIROW	99,980,310.26	898,055.56
21684XB47	RABOBANK YCD	08/28/2023	02/15/2023	5.0900	100,000,000.00	100,000,000.00	5.3750	0.999379688 MESIROW	99,937,968.82	1,922,888.89
63307UPX3	NB CANADA YCD	08/28/2023	02/15/2023	4.9700	100,000,000.00	100,000,000.00	5.3750	0.999191907 MESIROW	99,919,190.68	1,877,555.56
89115BDQ0	TORONTO YCD	09/01/2023	05/03/2023	5.2500	100,000,000.00	100,000,000.00	5.5400	0.999423958 MESIROW	99,942,395.83	860,416.67
78015JD20	RB CANADA YCD	09/01/2023	09/08/2022	4.2200	100,000,000.00	100,000,000.00	5.5400	0.997420225 MESIROW	99,742,022.52	3,469,777.78
63873QZH0	NATIXIS YCD	09/01/2023	12/15/2022	5.3300	100,000,000.00	100,000,000.00	5.5400	0.999364697 MESIROW	99,936,469.72	2,931,500.00

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86565FH39	SUMITOMO YCD	09/01/2023	05/02/2023	5.2600	100,000,000.00	100,000,000.00	5.5400	0.999439482 MESIROW	99,943,948.20	876,666.67
83369XM39	SOC GEN YCD	09/01/2023	02/01/2023	5.0400	100,000,000.00	100,000,000.00	5.5400	0.998948557 MESIROW	99,894,855.75	2,100,000.00
05586FSV0	BNP YCD	09/01/2023	04/14/2023	5.3500	100,000,000.00	100,000,000.00	5.5400	0.999566318 MESIROW	99,956,631.82	1,159,166.67
13606KTP1	CIBC YCD	09/01/2023	03/02/2023	5.1900	100,000,000.00	100,000,000.00	5.5400	0.999238055 MESIROW	99,923,805.53	1,744,416.67
63307UPZ8	NB CANADA YCD	09/01/2023	02/15/2023	5.0100	100,000,000.00	100,000,000.00	5.5400	0.998916974 MESIROW	99,891,697.41	1,892,666.67
23344NZ74	DNB YCD	09/11/2023	06/14/2023	5.2800	100,000,000.00	100,000,000.00	5.5400	0.999458375 MESIROW	99,945,837.51	249,333.33
34959TSX5	FORTIS YCD	09/11/2023	06/15/2023	5.3400	100,000,000.00	100,000,000.00	5.5400	0.999578375 MESIROW	99,957,837.51	237,333.33
06742T6A9	BARCLAYS YCD	09/11/2023	06/27/2023	5.4900	100,000,000.00	100,000,000.00	5.5400	0.999894411 MESIROW	99,989,441.11	61,000.00
22536CD56	CR AG CIB YCD	09/11/2023	06/14/2023	5.4600	100,000,000.00	100,000,000.00	5.5400	0.999813499 MESIROW	99,981,349.85	257,833.33
05586FYR2	BNP YCD	09/11/2023	06/27/2023	5.3600	100,000,000.00	100,000,000.00	5.5400	0.999637419 MESIROW	99,963,741.86	59,555.56
06367DAJ4	MONTREAL YCD	09/11/2023	06/15/2023	5.4300	100,000,000.00	100,000,000.00	5.5400	0.999755964 MESIROW	99,975,596.42	241,333.33
86564M3U0	SUMI TRUST YCD	09/11/2023	05/16/2023	5.3400	100,000,000.00	100,000,000.00	5.5400	0.999529609 MESIROW	99,952,960.94	682,333.33
86959R3S7	SVENSKA YCD	09/11/2023	06/14/2023	5.3800	100,000,000.00	100,000,000.00	5.5400	0.999655666 MESIROW	99,965,566.59	254,055.56
87019WMK8	SWEDBANK YCD	09/11/2023	06/14/2023	5.3500	100,000,000.00	100,000,000.00	5.5400	0.999596479 MESIROW	99,959,647.86	252,638.89
34959TSR8	FORTIS YCD	09/25/2023	03/22/2023	5.2600	100,000,000.00	100,000,000.00	5.5400	0.999147095 MESIROW	99,914,709.52	1,475,722.22
65603AFS5	NORINCHUK YCD	09/25/2023	06/09/2023	5.5600	100,000,000.00	100,000,000.00	5.5400	1.000002773 MESIROW	100,000,277.34	339,777.78
83050PT82	SE BANKEN YCD	09/25/2023	03/09/2023	5.3700	100,000,000.00	100,000,000.00	5.5400	0.999377081 MESIROW	99,937,708.11	1,700,500.00
05586FQM2	BNP YCD	09/25/2023	03/09/2023	5.4800	100,000,000.00	100,000,000.00	5.5400	0.999631877 MESIROW	99,963,187.68	1,735,333.33
13606KUS3	CIBC YCD	09/25/2023	03/23/2023	5.2300	100,000,000.00	100,000,000.00	5.5400	0.999079362 MESIROW	99,907,936.15	1,452,777.78
22536CG38	CR AG CIB YCD	09/25/2023	06/26/2023	5.4700	100,000,000.00	100,000,000.00	5.5400	0.999825039 MESIROW	99,982,503.88	75,972.22
55380UK71	MUFG BK YCD	09/25/2023	06/12/2023	5.5800	100,000,000.00	100,000,000.00	5.5400	1.000055841 MESIROW	100,005,584.11	294,500.00
65558UG63	NORDEA ABP YCD	09/25/2023	03/07/2023	5.1900	100,000,000.00	100,000,000.00	5.5400	0.998956377 MESIROW	99,895,637.66	1,672,333.33
63873QE34	NATIXIS YCD	09/25/2023	03/09/2023	5.5200	100,000,000.00	100,000,000.00	5.5400	0.999724530 MESIROW	99,972,452.98	1,748,000.00
86959R3V0	SVENSKA YCD	09/27/2023	06/20/2023	5.3100	100,000,000.00	100,000,000.00	5.5400	0.999423611 MESIROW	99,942,361.11	162,250.00

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83369XMK1	SOC GEN YCD	09/27/2023	05/01/2023	5.4400	100,000,000.00	100,000,000.00	5.5400	0.999635660 MESIROW	99,963,566.03	921,777.78
53947BL99	LLOYDS YCD	09/29/2023	04/03/2023	5.3800	100,000,000.00	100,000,000.00	5.6060	0.999258978 MESIROW	99,925,897.81	1,330,055.56
55380UKJ5	MUFG BK YCD	09/29/2023	06/26/2020	5.5100	100,000,000.00	100,000,000.00	5.6060	0.997436349 MESIROW	99,743,634.86	16,836,111.11
06417MW76	SCOTIA YCD	09/29/2023	04/10/2023	5.2000	100,000,000.00	100,000,000.00	5.6060	0.998835323 MESIROW	99,883,532.31	1,184,444.44
06742T5P7	BARCLAYS YCD	09/29/2023	06/20/2023	5.5400	100,000,000.00	100,000,000.00	5.6060	0.999813884 MESIROW	99,981,388.41	169,277.78
06367D6W0	MONTREAL YCD	09/29/2023	05/15/2023	5.2400	100,000,000.00	100,000,000.00	5.6060	0.999003093 MESIROW	99,900,309.35	684,111.11
89115B2L3	TD SECURITIES YCD	09/29/2023	03/28/2023	5.2600	100,000,000.00	100,000,000.00	5.6060	0.998955108 MESIROW	99,895,510.82	1,388,055.56
22536WCH7	CIC YCD	09/29/2023	06/28/2023	5.3600	100,000,000.00	100,000,000.00	5.6060	0.999387327 MESIROW	99,938,732.66	44,666.67
78015JQN0	RB CANADA YCD	10/02/2023	01/03/2023	5.2900	100,000,000.00	100,000,000.00	5.6060	0.998819833 MESIROW	99,881,983.28	2,630,305.56
90275DQH6	UBS YCD	10/02/2023	10/12/2022	5.1600	100,000,000.00	100,000,000.00	5.6060	0.998328191 MESIROW	99,832,819.11	3,755,333.33
89115BNP1	TORONTO YCD	10/02/2023	12/29/2022	5.2900	100,000,000.00	100,000,000.00	5.6060	0.998809344 MESIROW	99,880,934.43	2,703,777.78
13606KNU6	CIBC YCD	10/02/2023	10/07/2022	5.0000	100,000,000.00	100,000,000.00	5.6060	0.997927468 MESIROW	99,792,746.77	3,708,333.33
53947CS58	LLOYDS YCD	10/02/2023	01/03/2023	5.3800	100,000,000.00	100,000,000.00	5.6060	0.999042626 MESIROW	99,904,262.55	2,675,055.56
63307UPY1	NB CANADA YCD	10/02/2023	02/14/2023	5.0500	100,000,000.00	100,000,000.00	5.6060	0.998309825 MESIROW	99,830,982.50	1,921,805.56
63873QD68	NATIXIS YCD	10/27/2023	03/02/2023	5.3800	100,000,000.00	100,000,000.00	5.6060	0.998946309 MESIROW	99,894,630.90	1,808,277.78
60710TEF4	MIZUHO YCD	10/27/2023	06/15/2023	5.5300	100,000,000.00	100,000,000.00	5.6060	0.999711036 MESIROW	99,971,103.64	245,777.78
05252WUJ0	ANZ YCD	10/27/2023	04/28/2023	4.9500	100,000,000.00	100,000,000.00	5.6060	0.997729791 MESIROW	99,772,979.14	880,000.00
83050PY86	SE BANKEN YCD	10/27/2023	06/14/2023	5.5100	100,000,000.00	100,000,000.00	5.6060	0.999644062 MESIROW	99,964,406.25	260,194.44
83050PY52	SE BANKEN YCD	11/01/2023	06/02/2023	5.5600	100,000,000.00	100,000,000.00	5.6720	0.999539460 MESIROW	99,953,946.04	447,888.89
06417MY82	SCOTIA YCD	11/01/2023	05/02/2023	5.4200	100,000,000.00	100,000,000.00	5.6720	0.998983636 MESIROW	99,898,363.65	903,333.33
06367D4A0	MONTREAL YCD	11/01/2023	02/15/2023	5.2000	100,000,000.00	100,000,000.00	5.6720	0.998044533 MESIROW	99,804,453.27	1,964,444.44
63253T3J5	NAT AUB YCD	11/01/2023	01/17/2023	5.0000	100,000,000.00	100,000,000.00	5.6720	0.997311982 MESIROW	99,731,198.23	2,291,666.67
60710TEM9	MIZUHO YCD	11/01/2023	06/28/2023	5.5100	100,000,000.00	100,000,000.00	5.6720	0.999448293 MESIROW	99,944,829.34	45,916.67
05252WUN1	ANZ YCD	11/27/2023	06/26/2023	5.2800	100,000,000.00	100,000,000.00	5.6720	0.998397949 MESIROW	99,839,794.94	73,333.33

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22536WBN5	CIC YCD	11/28/2023	05/15/2023	5.3700	100,000,000.00	100,000,000.00	5.7600	0.998248770 MESIROW	99,824,876.95	701,083.33
65558UR87	NORDEA ABP YCD	12/01/2023	05/30/2023	5.6000	100,000,000.00	100,000,000.00	5.7600	0.999217304 MESIROW	99,921,730.44	497,777.78
05252WUL5	ANZ YCD	12/01/2023	06/06/2023	5.2800	100,000,000.00	100,000,000.00	5.7600	0.997921131 MESIROW	99,792,113.07	366,666.67
53947CT24	LLOYDS YCD	12/01/2023	02/28/2023	5.4800	100,000,000.00	100,000,000.00	5.7600	0.998391040 MESIROW	99,839,104.01	1,872,333.33
63253T4J4	NAT AUB YCD	12/01/2023	05/30/2023	5.4800	100,000,000.00	100,000,000.00	5.7600	0.998722040 MESIROW	99,872,203.97	487,111.11
22536WBV7	CIC YCD	12/01/2023	06/01/2023	5.5900	100,000,000.00	100,000,000.00	5.7600	0.999183453 MESIROW	99,918,345.31	465,833.33
63873QJ21	NATIXIS YCD	12/26/2023	06/14/2023	5.6700	100,000,000.00	100,000,000.00	5.7600	0.999493179 MESIROW	99,949,317.91	267,750.00
05252WUM3	ANZ YCD	12/26/2023	06/14/2023	5.2700	100,000,000.00	100,000,000.00	5.7600	0.997575399 MESIROW	99,757,539.92	248,861.11
65558UT77	NORDEA ABP YCD	12/26/2023	06/15/2023	5.6000	100,000,000.00	100,000,000.00	5.7600	0.999161875 MESIROW	99,916,187.51	248,888.89
86959R3R9	SVENSKA YCD	12/27/2023	06/12/2023	5.6400	100,000,000.00	100,000,000.00	5.7600	0.999337068 MESIROW	99,933,706.80	297,666.67
89115BM49	TORONTO YCD	01/29/2024	06/15/2023	5.6700	100,000,000.00	100,000,000.00	5.8530	0.998874276 MESIROW	99,887,427.59	252,000.00
21684XF76	RABOBANK YCD	03/01/2024	06/01/2023	5.6300	100,000,000.00	100,000,000.00	5.9000	0.998059965 MESIROW	99,805,996.53	469,166.67
06742T5L6	BARCLAYS YCD	03/01/2024	05/30/2023	5.7800	100,000,000.00	100,000,000.00	5.9000	0.999020386 MESIROW	99,902,038.63	513,777.78
06417M3C7	SCOTIA YCD	03/01/2024	06/21/2023	5.7500	100,000,000.00	100,000,000.00	5.9000	0.998961010 MESIROW	99,896,101.02	159,722.22
89115BMY3	TORONTO YCD	03/27/2024	06/26/2023	5.8000	100,000,000.00	100,000,000.00	5.9460	0.998917357 MESIROW	99,891,735.67	80,555.56
06742T6E1	BARCLAYS YCD	03/27/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.9460	1.000373480 MESIROW	100,037,347.97	33,333.33
78015JW29	RB CANADA YCD	06/03/2024	06/14/2023	5.7900	100,000,000.00	100,000,000.00	6.0400	0.997632012 MESIROW	99,763,201.22	273,416.67
78015JYA9	RB CANADA YCD	06/28/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	6.0400	0.999600685 MESIROW	99,960,068.52	33,333.33
					11,400,000,000.00	11,400,000,000.00			11,392,590,622.71	153,223,083.34
AIP:				0.00						
Book + AIP:					11,400,000,000.00			CD YANKEE		

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60689GU38	MIZUHO NY CP	07/03/2023	0.0000	100,000,000.00	98,542,500.00	0.0512	2	MESIROW	99,971,555.56
02314QU31	AMAZON CP	07/03/2023	0.0000	100,000,000.00	98,671,166.66	0.0512	2	MESIROW	99,971,555.56
67983UU35	OLD LINE CP	07/03/2023	0.0000	50,000,000.00	48,775,000.00	0.0512	2	MESIROW	49,985,777.78
06054PU38	BOFA CP	07/03/2023	0.0000	100,000,000.00	96,493,333.34	0.0512	2	MESIROW	99,971,555.56
89233HU36	TOYOTA CP	07/03/2023	0.0000	100,000,000.00	96,611,111.12	0.0512	2	MESIROW	99,971,555.56
83369CU36	SOC GEN NY CP	07/03/2023	0.0000	100,000,000.00	97,491,138.88	0.0512	2	MESIROW	99,971,555.56
15963UU38	CHARIOT CP	07/03/2023	0.0000	50,000,000.00	48,762,500.00	0.0512	2	MESIROW	49,985,777.78
06417KU31	SCOTIA NY CP	07/03/2023	0.0000	100,000,000.00	97,413,166.66	0.0512	2	MESIROW	99,971,555.56
92512MU31	VERSAILLES CP	07/03/2023	0.0000	100,000,000.00	97,503,944.44	0.0512	2	MESIROW	99,971,555.56
40060XUA6	GTA CP	07/10/2023	0.0000	50,000,000.00	48,969,375.00	0.0512	9	MESIROW	49,936,000.00
15963UUA2	CHARIOT CP	07/10/2023	0.0000	50,000,000.00	48,750,000.00	0.0512	9	MESIROW	49,936,000.00
04821UUC4	ATLANTIC CP	07/12/2023	0.0000	50,000,000.00	49,702,180.56	0.0512	11	MESIROW	49,921,777.78
47816GUE7	JOHNSON CP	07/14/2023	0.0000	100,000,000.00	98,034,027.78	0.0512	13	MESIROW	99,815,111.11
63873KUJ4	NATIXIS NY CP	07/18/2023	0.0000	100,000,000.00	97,526,333.34	0.0512	17	MESIROW	99,758,222.22
89233HUJ1	TOYOTA CP	07/18/2023	0.0000	100,000,000.00	97,380,250.00	0.0512	17	MESIROW	99,758,222.22
22533UUM3	CR AG NY CP	07/21/2023	0.0000	100,000,000.00	99,496,000.00	0.0512	20	MESIROW	99,715,555.56
19121BUQ0	COCA COLA CP	07/24/2023	0.0000	50,000,000.00	49,339,861.11	0.0512	23	MESIROW	49,836,444.44
62479MUQ4	MUFG BK CP	07/24/2023	0.0000	100,000,000.00	99,457,444.44	0.0512	23	MESIROW	99,672,888.89
1247P3UQ3	CAFCO CP	07/24/2023	0.0000	50,000,000.00	49,081,180.56	0.0512	23	MESIROW	49,836,444.44
40060XV15	GTA CP	08/01/2023	0.0000	50,000,000.00	48,763,166.67	0.0529	31	MESIROW	49,772,236.11
67983UV26	OLD LINE CP	08/02/2023	0.0000	100,000,000.00	97,813,333.34	0.0529	32	MESIROW	99,529,777.78
09659CV21	BNP NY CP	08/02/2023	0.0000	100,000,000.00	98,651,500.00	0.0529	32	MESIROW	99,529,777.78
62479MV42	MUFG BK CP	08/04/2023	0.0000	150,000,000.00	147,786,416.67	0.0529	34	MESIROW	149,250,583.33
71344UV48	PEPSICO CP	08/04/2023	0.0000	100,000,000.00	98,984,000.00	0.0529	34	MESIROW	99,500,388.89

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53127UV49	LIBERTY CP	08/04/2023	0.0000	50,000,000.00	49,285,416.67	0.0529	34	MESIROW	49,750,194.44
60689GV94	MIZUHO NY CP	08/09/2023	0.0000	100,000,000.00	98,386,611.12	0.0529	39	MESIROW	99,426,916.67
4820P3V91	JUPITER CP	08/09/2023	0.0000	50,000,000.00	49,547,583.33	0.0529	39	MESIROW	49,713,458.33
24422MVB4	DEERE CAP CP	08/11/2023	0.0000	100,000,000.00	98,776,888.88	0.0529	41	MESIROW	99,397,527.78
15963UVE3	CHARIOT CP	08/14/2023	0.0000	50,000,000.00	49,296,750.00	0.0529	44	MESIROW	49,676,722.22
47816GVE6	JOHNSON CP	08/14/2023	0.0000	100,000,000.00	97,543,611.12	0.0529	44	MESIROW	99,353,444.44
1247P3VM1	CAFCO CP	08/21/2023	0.0000	100,000,000.00	98,237,777.78	0.0529	51	MESIROW	99,250,583.33
86563HVV1	SUMI TRUST CP	08/28/2023	0.0000	100,000,000.00	98,190,972.22	0.0529	58	MESIROW	99,147,722.22
63873KVU8	NATIXIS NY CP	08/28/2023	0.0000	100,000,000.00	98,237,777.78	0.0529	58	MESIROW	99,147,722.22
82124MVU1	SHEFFIELD CP	08/28/2023	0.0000	100,000,000.00	99,069,000.00	0.0529	58	MESIROW	99,147,722.22
04821UVU3	ATLANTIC CP	08/28/2023	0.0000	50,000,000.00	48,690,250.00	0.0529	58	MESIROW	49,573,861.11
12619UVU2	CRC CP	08/28/2023	0.0000	50,000,000.00	49,115,500.00	0.0529	58	MESIROW	49,573,861.11
38346MW18	GOTHAM CP	09/01/2023	0.0000	100,000,000.00	98,605,000.00	0.0543	62	MESIROW	99,064,833.33
06417KW13	SCOTIA NY CP	09/01/2023	0.0000	100,000,000.00	96,387,500.00	0.0543	62	MESIROW	99,064,833.33
53127UW14	LIBERTY CP	09/01/2023	0.0000	50,000,000.00	49,116,027.78	0.0543	62	MESIROW	49,532,416.67
59157UW14	METLIFE STF CP	09/01/2023	0.0000	100,000,000.00	98,061,250.00	0.0543	62	MESIROW	99,064,833.33
60689GW10	MIZUHO NY CP	09/01/2023	0.0000	100,000,000.00	98,428,583.34	0.0543	62	MESIROW	99,064,833.33
47816GW13	JOHNSON CP	09/01/2023	0.0000	100,000,000.00	97,408,611.12	0.0543	62	MESIROW	99,064,833.33
82124MW14	SHEFFIELD CP	09/01/2023	0.0000	100,000,000.00	98,104,166.66	0.0543	62	MESIROW	99,064,833.33
89233HW18	TOYOTA CP	09/01/2023	0.0000	50,000,000.00	49,059,305.56	0.0543	62	MESIROW	49,532,416.67
92512MWB1	VERSAILLES CP	09/11/2023	0.0000	50,000,000.00	49,139,583.33	0.0543	72	MESIROW	49,457,000.00
88602UWB2	THUNDER CP	09/11/2023	0.0000	50,000,000.00	49,340,000.00	0.0543	72	MESIROW	49,457,000.00
67983UWB5	OLD LINE CP	09/11/2023	0.0000	50,000,000.00	48,682,500.00	0.0543	72	MESIROW	49,457,000.00
71344UWB1	PEPSICO CP	09/11/2023	0.0000	50,000,000.00	49,267,555.56	0.0543	72	MESIROW	49,457,000.00

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62479MWB5	MUFG BK CP	09/11/2023	0.0000	100,000,000.00	98,875,000.00	0.0543	72	MESIROW	98,914,000.00
4820P3WB5	JUPITER CP	09/11/2023	0.0000	50,000,000.00	49,330,027.78	0.0543	72	MESIROW	49,457,000.00
24422MWB3	DEERE CAP CP	09/11/2023	0.0000	50,000,000.00	49,409,375.00	0.0543	72	MESIROW	49,457,000.00
12619UWR8	CRC CP	09/25/2023	0.0000	100,000,000.00	98,164,111.12	0.0543	86	MESIROW	98,702,833.33
06417KWR6	SCOTIA NY CP	09/25/2023	0.0000	100,000,000.00	97,380,500.00	0.0543	86	MESIROW	98,702,833.33
38346MWR1	GOTHAM CP	09/25/2023	0.0000	100,000,000.00	98,545,000.00	0.0543	86	MESIROW	98,702,833.33
21687BWR8	RABO NY CP	09/25/2023	0.0000	100,000,000.00	97,573,194.44	0.0543	86	MESIROW	98,702,833.33
59157UWR7	METLIFE STF CP	09/25/2023	0.0000	100,000,000.00	98,680,500.00	0.0543	86	MESIROW	98,702,833.33
82124MWR7	SHEFFIELD CP	09/25/2023	0.0000	100,000,000.00	97,965,194.44	0.0543	86	MESIROW	98,702,833.33
06054PWR3	BOFA CP	09/25/2023	0.0000	100,000,000.00	97,593,750.00	0.0543	86	MESIROW	98,702,833.33
71344UWR6	PEPSICO CP	09/25/2023	0.0000	100,000,000.00	98,385,777.78	0.0543	86	MESIROW	98,702,833.33
67983UWR0	OLD LINE CP	09/25/2023	0.0000	100,000,000.00	98,248,250.00	0.0543	86	MESIROW	98,702,833.33
89233HWT7	TOYOTA CP	09/27/2023	0.0000	100,000,000.00	97,851,916.66	0.0543	88	MESIROW	98,672,666.67
19121BWT2	COCA COLA CP	09/27/2023	0.0000	150,000,000.00	148,025,347.22	0.0543	88	MESIROW	148,009,000.00
06417KWT2	SCOTIA NY CP	09/27/2023	0.0000	100,000,000.00	98,118,055.56	0.0543	88	MESIROW	98,672,666.67
63873KWV5	NATIXIS NY CP	09/29/2023	0.0000	100,000,000.00	97,013,000.00	0.0555	90	MESIROW	98,612,500.00
60689GWV4	MIZUHO NY CP	09/29/2023	0.0000	100,000,000.00	98,163,222.22	0.0555	90	MESIROW	98,612,500.00
53127UWV8	LIBERTY CP	09/29/2023	0.0000	50,000,000.00	48,795,055.56	0.0555	90	MESIROW	49,306,250.00
78015DWV8	RBC NY CP	09/29/2023	0.0000	100,000,000.00	97,549,166.66	0.0555	90	MESIROW	98,612,500.00
89233HX25	TOYOTA CP	10/02/2023	0.0000	100,000,000.00	96,658,750.00	0.0555	93	MESIROW	98,566,250.00
06054PX27	BOFA CP	10/02/2023	0.0000	100,000,000.00	96,501,944.44	0.0555	93	MESIROW	98,566,250.00
71344UX20	PEPSICO CP	10/02/2023	0.0000	50,000,000.00	49,179,027.78	0.0555	93	MESIROW	49,283,125.00
63873KX28	NATIXIS NY CP	10/02/2023	0.0000	100,000,000.00	98,013,888.88	0.0555	93	MESIROW	98,566,250.00
74271UXQ8	PROCTER CP	10/24/2023	0.0000	50,000,000.00	48,769,375.00	0.0555	115	MESIROW	49,113,541.67

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40060XXQ8	GTA CP	10/24/2023	0.0000	50,000,000.00	49,091,666.67	0.0555	115	MESIROW	49,113,541.67
15963UXT8	CHARIOT CP	10/27/2023	0.0000	50,000,000.00	49,068,958.33	0.0555	118	MESIROW	49,090,416.67
12619UXT3	CRC CP	10/27/2023	0.0000	100,000,000.00	98,073,833.34	0.0555	118	MESIROW	98,180,833.33
1247P3XT4	CAFCO CP	10/27/2023	0.0000	50,000,000.00	49,063,833.33	0.0555	118	MESIROW	49,090,416.67
88602UY12	THUNDER CP	11/01/2023	0.0000	100,000,000.00	96,402,777.78	0.0565	123	MESIROW	98,069,583.33
89233HY16	TOYOTA CP	11/01/2023	0.0000	100,000,000.00	97,858,166.66	0.0565	123	MESIROW	98,069,583.33
19121BY11	COCA COLA CP	11/01/2023	0.0000	100,000,000.00	97,629,305.56	0.0565	123	MESIROW	98,069,583.33
53127UY87	LIBERTY CP	11/08/2023	0.0000	50,000,000.00	48,978,125.00	0.0565	130	MESIROW	48,979,861.11
63873KY84	NATIXIS NY CP	11/08/2023	0.0000	100,000,000.00	97,649,166.66	0.0565	130	MESIROW	97,959,722.22
71344UY86	PEPSICO CP	11/08/2023	0.0000	50,000,000.00	48,951,638.89	0.0565	130	MESIROW	48,979,861.11
74271UY87	PROCTER CP	11/08/2023	0.0000	100,000,000.00	97,517,083.34	0.0565	130	MESIROW	97,959,722.22
83369CY81	SOC GEN NY CP	11/08/2023	0.0000	100,000,000.00	97,453,166.66	0.0565	130	MESIROW	97,959,722.22
4820P3Z14	JUPITER CP	12/01/2023	0.0000	100,000,000.00	97,608,055.56	0.0573	153	MESIROW	97,564,750.00
59157UZ11	METLIFE STF CP	12/01/2023	0.0000	100,000,000.00	97,694,666.66	0.0573	153	MESIROW	97,564,750.00
45685RZ83	ING FDL CP	12/08/2023	0.0000	100,000,000.00	97,511,250.00	0.0573	160	MESIROW	97,453,333.33
13607FZS8	CIBC HLD CP	12/26/2023	0.0000	50,000,000.00	48,599,541.67	0.0573	178	MESIROW	48,583,416.67
63873JAV2	NATIXIS NY CP	01/29/2024	0.0000	100,000,000.00	96,618,416.66	0.0585	212	MESIROW	96,555,000.00
46640PC19	JPM LLC CP	03/01/2024	0.0000	100,000,000.00	95,972,472.22	0.0590	244	MESIROW	96,001,111.11
17327AC13	CGMI CP	03/01/2024	0.0000	100,000,000.00	95,898,583.34	0.0590	244	MESIROW	96,001,111.11
78015CC18	RBC NY CP	03/01/2024	0.0000	100,000,000.00	96,202,750.00	0.0590	244	MESIROW	96,001,111.11
46640PCR2	JPM LLC CP	03/25/2024	0.0000	100,000,000.00	95,837,500.00	0.0590	268	MESIROW	95,607,777.78
				7,900,000,000.00	7,730,447,541.69				7,803,585,652.74
AIP:		0.00							
Book + AIP:		7,730,447,541.69		COMMER PAPER					

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06053FAA7	BOFA CB	07/24/2023	4.1000	25,000,000.00	25,010,091.50	0.99926	0.01446389	CITIBANK	24,981,500.00	361,597.25
95000U2C6	WELLS FGO CB CL	01/24/2024	3.7500	10,000,000.00	9,909,261.88	0.98845	0.01322917	CITIBANK	9,884,500.00	132,291.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	25,502,962.29	0.99017	0.01291667	CITIBANK	24,754,250.00	322,916.75
89236TDW2	TOYOTA CB	04/17/2024	2.9000	20,000,000.00	19,641,610.53	0.97889	0.00354444	CITIBANK	19,577,800.00	70,888.80
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,235,775.50	0.98229	0.00181250	CITIBANK	13,752,060.00	25,375.00
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,990,763.68	0.95717	0.00017500	CITIBANK	9,571,700.00	1,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,952.81	0.95420	0.00217500	CITIBANK	4,771,000.00	10,875.00
89236TJG1	TOYOTA CB	06/14/2024	0.5000	25,000,000.00	24,976,323.99	0.95285	0.00231944	CITIBANK	23,821,250.00	57,986.00
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,893,712.00	0.94234	0.00489583	CITIBANK	18,846,800.00	97,916.60
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.93886	0.00045694	CITIBANK	23,471,500.00	11,423.50
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,051,407.32	0.92349	0.00395556	CITIBANK	25,857,720.00	110,755.68
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,440,625.98	0.97147	0.01291667	CITIBANK	24,286,750.00	322,916.75
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.96389	0.01190222	CITIBANK	24,097,250.00	297,555.50
06048W2G4	BOFA CB CL	10/27/2025	6.0200	15,000,000.00	15,000,000.00	0.98778	0.00568556	CITIBANK	14,816,700.00	85,283.40
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,982,385.68	0.90121	0.00219722	CITIBANK	13,518,150.00	32,958.30
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,230,884.93	0.94001	0.00325000	CITIBANK	23,500,250.00	81,250.00
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	0.99093	0.00325000	CITIBANK	14,863,950.00	48,750.00
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.96609	0.00996528	CITIBANK	24,152,250.00	249,132.00
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,923,768.55	0.86895	0.00258750	CITIBANK	7,820,550.00	23,287.50
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.86802	0.00155556	CITIBANK	21,700,500.00	38,889.00
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.86940	0.00922667	CITIBANK	21,735,000.00	230,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.96876	0.02208333	CITIBANK	24,219,000.00	552,083.25
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	0.99524	0.00706111	CITIBANK	9,952,400.00	70,611.10

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17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	1.00080	0.00602778 CITIBANK	15,012,000.00	90,416.70
				461,000,000.00	463,789,526.64			438,964,830.00	3,327,576.53
AIP:		69,277.78							
Book + AIP:		463,858,804.42	CORP BOND						

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SYS048084	MISSION NATIONAL BANK TD	07/05/2023	4.6900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS047944	PACIFIC ALLIANCE BANK TD	07/05/2023	4.6000	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048083	MISSION FEDERAL CREDIT UNION TI	07/05/2023	4.6700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047949	EAST WEST BANK TD	07/06/2023	4.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048089	FINANCIAL PARTNERS CREDIT UNIOI	07/06/2023	4.8400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047954	PACIFIC PREMIER BANK TD	07/06/2023	4.6500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047952	MALAGA BANK FSB TD	07/06/2023	4.6300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048097	SANTA CRUZ COUNTY BANK TD	07/07/2023	4.7500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047964	POPPY BANK TD	07/12/2023	4.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS047961	EAST WEST BANK TD	07/12/2023	4.7400	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS047962	HANMI BANK TD	07/12/2023	4.7400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047969	PROVIDENT CREDIT UNION TD	07/13/2023	4.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047968	PROVIDENT CREDIT UNION TD	07/13/2023	4.7900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047966	MERIWEST CREDIT UNION TD	07/13/2023	4.7900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047965	BANC OF CALIFORNIA NA TD	07/13/2023	4.7500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048106	WESCOM CENTRAL CREDIT UNION	07/13/2023	5.0000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048108	WESCOM CENTRAL CREDIT UNION TI	07/14/2023	4.9900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS047972	MALAGA BANK FSB TD	07/14/2023	4.7300	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS047975	BANC OF CALIFORNIA NA TD	07/19/2023	4.6300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048120	MISSION NATIONAL BANK TD	07/20/2023	5.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS047982	POPPY BANK TD	07/20/2023	4.6600	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS047980	BANK OF SOUTHERN CALIFORNIA NA	07/20/2023	4.6700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047983	AMERICAN PLUS BANK NA TD	07/21/2023	4.6400	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS047987	MERIWEST CREDIT UNION TD	07/26/2023	4.7200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048127	FINANCIAL PARTNERS CREDIT UNIOI	07/27/2023	5.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS047990	EAST WEST BANK TD	07/28/2023	4.7000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS047995	MISSION VALLEY BANK TD	08/02/2023	4.6800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS047993	AMERICAN PLUS BANK NA TD	08/02/2023	4.6400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048007	PROVIDENT CREDIT UNION TD	08/10/2023	4.8100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048010	HANMI BANK TD	08/11/2023	4.7900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048009	CORNERSTONE COMMUNITY BANK TI	08/11/2023	4.7900	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048148	ROYAL BUSINESS BANK TD	08/11/2023	5.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048013	CALIFORNIA COAST CREDIT UNION T	08/16/2023	4.8100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048158	TECHNOLOGY CREDIT UNION TD	08/17/2023	5.1200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048017	METROPOLITAN BANK TD	08/17/2023	4.8800	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048016	CATHAY BANK TD	08/17/2023	4.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048020	PROVIDENT CREDIT UNION TD	08/17/2023	4.9000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048018	POPPY BANK TD	08/17/2023	4.8800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048021	CTBC BANK CORP (USA) TD	08/18/2023	4.8600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048024	CATHAY BANK TD	08/23/2023	4.8800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048169	CITIZENS BUSINESS BANK TD	08/24/2023	5.2300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048025	AXOS BANK TD	08/30/2023	4.9300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048172	NEW OMNI BANK NA	08/30/2023	5.1500	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048175	FIRST FOUNDATION BANK TD	08/31/2023	5.2300	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS048038	TECHNOLOGY CREDIT UNION TD	08/31/2023	4.9800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048037	PROSPECTORS FEDERAL CREDIT UNI	08/31/2023	4.9900	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048034	METROPOLITAN BANK TD	08/31/2023	4.9700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048030	COMMUNITY VALLEY BANK TD	08/31/2023	4.9500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048033	MANUFACTURERS BANK TD	08/31/2023	4.9800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048041	PROVIDENT CREDIT UNION TD	09/01/2023	5.0000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048039	BANC OF CALIFORNIA NA TD	09/01/2023	4.9600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048182	CALIFORNIA BANK OF COMMERCE TI	09/01/2023	5.3200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS048187	FIRST FOUNDATION BANK TD	09/06/2023	5.2500	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
SYS048048	PROVIDENT CREDIT UNION TD	09/06/2023	5.0000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048044	GOLDEN 1 CREDIT UNION TD	09/06/2023	5.0000	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048042	AMERICAN FIRST CREDIT UNION TD	09/06/2023	4.9800	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048051	COMMUNITY BANK OF THE BAY TD	09/07/2023	5.0700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048050	COMMONWEALTH BUSINESS BANK TI	09/07/2023	5.0900	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048194	FIRST FOUNDATION BANK TD	09/07/2023	5.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048193	BANK OF THE SIERRA TD	09/07/2023	5.2100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048057	TRAVIS CREDIT UNION TD	09/08/2023	5.1200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048056	POPPY BANK TD	09/08/2023	5.1100	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048054	BANK OF SAN FRANCISCO TD	09/08/2023	5.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048197	BENEFICIAL STATE BANK TD	09/08/2023	5.2400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048199	WESCOM CENTRAL CREDIT UNION TI	09/08/2023	5.2400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048065	AXOS BANK TD	09/13/2023	4.7200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048063	STATE BANK OF INDIA (CALIFORNIA)	09/13/2023	4.7400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048062	PREFERRED BANK TD	09/13/2023	4.7000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048061	PCB BANK TD	09/13/2023	4.7200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048200	WESCOM CENTRAL CREDIT UNION TI	09/13/2023	5.1800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048071	HANMI BANK TD	09/14/2023	4.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048069	FIVE STAR BANK TD	09/14/2023	4.7700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048068	CATHAY BANK TD	09/14/2023	4.7700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048067	CALIFORNIA BANK OF COMMERCE TI	09/14/2023	4.7900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048075	PROVIDENT CREDIT UNION TD	09/15/2023	4.4100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048074	NEW OMNI BANK NA TD	09/15/2023	4.3500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048073	CTBC BANK CORP (USA) TD	09/15/2023	4.3900	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048072	AMERICAN PLUS BANK NA TD	09/15/2023	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS048078	PACIFIC PREMIER BANK TD	09/22/2023	4.7400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048076	AMERICAN FIRST CREDIT UNION TD	09/22/2023	4.7400	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048082	FARMERS & MERCHANTS BANK OF CA	10/04/2023	4.7100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048081	CALIFORNIA BANK OF COMMERCE TD	10/04/2023	4.7300	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048094	PROVIDENT CREDIT UNION TD	10/05/2023	4.6700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048093	PCB BANK TD	10/05/2023	4.6300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048092	OPEN BANK TD	10/05/2023	4.6500	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048091	NUVISION FEDERAL CREDIT UNION TD	10/05/2023	4.6700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048090	FRESNO FIRST BANK TD	10/05/2023	4.6300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048088	COMMERCIAL BANK OF CALIFORNIA TD	10/05/2023	4.6600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048087	BANK OF HOPE TD	10/05/2023	4.6500	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048079	RIVER CITY BANK TD	10/05/2023	4.6600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048086	COMMERCEWEST BANK TD	10/05/2023	4.6300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048098	TECHNOLOGY CREDIT UNION TD	10/06/2023	4.6400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048096	FIRST FOUNDATION BANK TD	10/06/2023	4.6400	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS048095	AMERICAN PLUS BANK NA TD	10/06/2023	4.5900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048103	AXOS BANK TD	10/11/2023	4.7900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048105	TRAVIS CREDIT UNION TD	10/12/2023	4.8300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048104	NEW OMNI BANK NA TD	10/12/2023	4.7800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048107	PCB BANK TD	10/13/2023	4.7800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048113	PACIFIC WESTERN BANK TD	10/18/2023	4.9000	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048112	CORNERSTONE COMMUNITY BANK TD	10/18/2023	4.8900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048111	BANC OF CALIFORNIA NA TD	10/18/2023	4.8700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048110	AXOS BANK TD	10/18/2023	4.8700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048122	FIRST FOUNDATION BANK TD	10/20/2023	4.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048121	COMMERCEWEST BANK TD	10/20/2023	4.9000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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SYS048125	STATE BANK OF INDIA (CALIFORNIA)	10/25/2023	4.8700	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048124	OPEN BANK TD	10/25/2023	4.8700	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS048123	FIRST FOUNDATION BANK TD	10/25/2023	4.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048133	OPEN BANK TD	11/01/2023	4.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048132	CALIFORNIA BANK OF COMMERCE TI	11/01/2023	4.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048137	TECHNOLOGY CREDIT UNION TD	11/02/2023	4.8600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048136	PROVIDENT CREDIT UNION TD	11/02/2023	4.8700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048135	GOLDEN 1 CREDIT UNION TD	11/02/2023	4.8700	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048134	COMMONWEALTH BUSINESS BANK TI	11/02/2023	4.8500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048140	MERIWEST CREDIT UNION TD	11/08/2023	4.9300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048149	TRAVIS CREDIT UNION TD	11/09/2023	4.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048147	SANTA CRUZ COUNTY BANK TD	11/09/2023	4.9800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048146	PREFERRED BANK TD	11/09/2023	4.9400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048145	HANMI BANK TD	11/09/2023	4.9600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048144	COMMERCEWEST BANK TD	11/09/2023	4.9600	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048143	CATHAY BANK TD	11/09/2023	4.9600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048142	AMERICAN PLUS BANK NA TD	11/09/2023	4.9400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048155	AMERICAN PLUS BANK NA TD	11/15/2023	4.9300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048154	TRAVIS CREDIT UNION TD	11/15/2023	4.9800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048153	BANK OF HOPE TD	11/15/2023	4.9700	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048167	BANK OF SOUTHERN CALIFORNIA TD	11/16/2023	5.1800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048159	BANC OF CALIFORNIA NA TD	11/16/2023	5.0500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048157	NEW OMNI BANK NA TD	11/16/2023	5.0100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048162	US METRO BANK TD	11/17/2023	5.0800	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048161	FIRST FOUNDATION BANK TD	11/17/2023	5.0900	37,000,000.00	37,000,000.00	1.00000	37,000,000.00
SYS048160	BANK OF SOUTHERN CALIFORNIA NA	11/17/2023	5.0900	5,000,000.00	5,000,000.00	1.00000	5,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048171	FIVE STAR BANK TD	11/29/2023	5.1900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048174	SAFE CREDIT UNION TD	11/29/2023	5.2300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048173	POPPY BANK TD	11/29/2023	5.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048179	PACIFIC PREMIER BANK TD	11/30/2023	5.2400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048178	OPEN BANK TD	11/30/2023	5.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048177	MECHANICS BANK TD	11/30/2023	5.2500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048176	FIVE STAR BANK TD	11/30/2023	5.2200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048181	BANK OF HOPE TD	12/01/2023	5.3200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048180	BANC OF CALIFORNIA NA	12/01/2023	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048190	US METRO BANK TD	12/06/2023	5.2500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048189	POPPY BANK TD	12/06/2023	5.2600	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048188	OPEN BANK TD	12/06/2023	5.2500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048196	US METRO BANK TD	12/07/2023	5.2500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048195	PACIFIC PREMIER BANK TD	12/07/2023	5.2500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048192	AXOS BANK TD	12/07/2023	5.2300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048198	COMMONWEALTH BUSINESS BANK TI	12/08/2023	5.2200	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048203	HANMI BANK TD	12/14/2023	5.1600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048202	GOLDEN 1 CREDIT UNION TD	12/14/2023	5.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048205	BANK OF SAN FRANCISCO TD	12/15/2023	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

5,082,000,000.00 5,082,000,000.00 5,082,000,000.00

AIP: 0.00

Book + AIP: 5,082,000,000.00 TIME DEPOSIT

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2230005	08/18/2023	1.31200000	22,925,000.00	1.00	22,925,000.00
PMIA LOAN 2230006	09/22/2023	1.58000000	30,899,000.00	1.00	30,899,000.00
PMIA LOAN 2230007	11/17/2023	2.03400000	9,510,000.00	1.00	9,510,000.00
PMIA LOAN 2230008	11/17/2023	2.03400000	14,260,000.00	1.00	14,260,000.00
PMIA LOAN 2230009	12/15/2023	2.17100000	54,909,000.00	1.00	54,909,000.00
PMIA LOAN 2230011	04/19/2024	2.89700000	76,467,000.00	1.00	76,467,000.00
PMIA LOAN 2230012	04/19/2024	2.89700000	95,544,000.00	1.00	95,544,000.00
PMIA LOAN 2230013	04/19/2024	2.89700000	16,038,000.00	1.00	16,038,000.00
PMIA LOAN 2230014	05/17/2024	3.03200000	9,168,000.00	1.00	9,168,000.00
PMIA LOAN 2230015	06/21/2024	3.22400000	14,576,000.00	1.00	14,576,000.00
PMIA LOAN 2230016	06/21/2024	3.22400000	14,658,000.00	1.00	14,658,000.00
			358,954,000.00		358,954,000.00

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Total # of items:	843
Par Value:	180,757,667,258.70
Book Value:	178,371,417,554.47
Fair Value:	176,442,053,163.19
Accrual:	603,479,638.75
Total Book Value:	178,371,417,554.47
AIP:	11,390,735.70
Book + AIP:	178,382,808,290.17