

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
September 30, 2023

OFFICE OF THE TREASURER

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



Date: October 18, 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 September 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

October 18, 2023
Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2023

(Dollars in thousands)

Portfolio Amount		\$ 156,422,077
Effective Yield	3.477%	
Quarter-to-date Yield	3.421%	
Year-to-date Yield	3.421%	
Average Life (in days)	256	
Demand Bank Account Balances		\$ 2,306,655
Total PMIA Resources		<u><u>\$ 158,728,732</u></u>

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

September 30, 2023

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 22,254,071	14.23%
Bonds	-	0.00%
Notes	78,434,048	50.14%
Strips	-	0.00%
Total Governments	\$ 100,688,119	64.37%
Federal Agency Debentures	\$ 13,091,731	8.37%
Certificates of Deposit	10,900,000	6.97%
Bank Notes	100,000	0.06%
Repurchases	-	0.00%
Federal Agency Discount Notes	19,299,128	12.34%
Time Deposits	5,243,000	3.35%
GNMAs	-	0.00%
Commercial Paper	6,278,680	4.01%
FHLMC / REMICS	2,444	0.00%
Corporate Bonds	438,462	0.28%
PMIA Loans	380,513	0.24%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
Total, All Types	\$ 156,422,077	100.00%

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

Section II



State of California Pooled Money Investment Account Market Valuation 9/30/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 22,254,070,554.26	\$ 22,573,811,770.05	\$ 22,564,630,000.00	NA
Notes	\$ 75,736,882,320.52	\$ 75,726,070,719.47	\$ 73,914,693,500.00	\$ 356,275,509.00
Federal Agency:				
SBA	\$ 289,931,607.50	\$ 289,931,607.50	\$ 289,283,255.27	\$ 1,343,664.44
MBS-REMICs	\$ 2,444,395.28	\$ 2,444,395.28	\$ 2,377,611.11	\$ 10,790.37
Debentures	\$ 8,932,358,628.46	\$ 8,931,933,628.45	\$ 8,757,401,100.00	\$ 56,448,847.70
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 778,527,500.00	\$ 6,377,986.50
Discount Notes	\$ 19,299,127,548.54	\$ 19,592,303,562.55	\$ 19,597,035,000.00	NA
Supranational Debentures	\$ 3,069,440,886.57	\$ 3,069,197,136.57	\$ 3,000,342,800.00	\$ 21,753,731.10
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,998,636.29	\$ 3,441,666.67
CDs and YCDs	\$ 10,900,000,000.00	\$ 10,900,000,000.00	\$ 10,895,339,264.35	\$ 125,772,666.67
Commercial Paper	\$ 6,278,680,305.56	\$ 6,336,423,069.39	\$ 6,333,243,472.32	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 438,461,769.11	\$ 438,392,491.33	\$ 413,769,970.00	\$ 2,753,541.98
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,243,000,000.00	\$ 5,243,000,000.00	\$ 5,243,000,000.00	NA
PMIA & GF Loans	\$ 380,513,000.00	\$ 380,513,000.00	\$ 380,513,000.00	NA
TOTAL	\$ 153,724,911,015.80	\$ 154,384,021,380.59	\$ 152,270,155,109.34	\$ 574,178,404.43

Fair Value Including Accrued Interest

\$ 152,844,333,513.77

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 (0.986307739).
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 \$19,726,154.79 or \$20,000,000.00 x 0.986307739.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 09/30/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Source	Fair Value
912796YJ2	U S TREAS BILL	10/05/2023	0.0000	1,600,000,000.00	1,535,200,131.91	0.99956	CITIBANK	1,599,296,000.00
912797HA8	U S TREAS BILL	10/10/2023	0.0000	750,000,000.00	740,944,573.58	0.99883	CITIBANK	749,122,500.00
912797HC4	U S TREAS BILL	10/24/2023	0.0000	1,200,000,000.00	1,179,489,615.31	0.99678	CITIBANK	1,196,136,000.00
912796YT0	U S TREAS BILL	11/02/2023	0.0000	1,150,000,000.00	1,104,376,236.14	0.99544	CITIBANK	1,144,756,000.00
912797FJ1	U S TREAS BILL	11/09/2023	0.0000	2,100,000,000.00	2,050,422,668.04	0.99442	CITIBANK	2,088,282,000.00
912797FK8	U S TREAS BILL	11/16/2023	0.0000	650,000,000.00	636,410,000.00	0.99338	CITIBANK	645,697,000.00
912797HM2	U S TREAS BILL	11/28/2023	0.0000	1,550,000,000.00	1,528,691,907.65	0.99158	CITIBANK	1,536,949,000.00
912797FU6	U S TREAS BILL	12/14/2023	0.0000	1,200,000,000.00	1,174,661,333.37	0.98923	CITIBANK	1,187,076,000.00
912797FV4	U S TREAS BILL	12/21/2023	0.0000	150,000,000.00	146,075,625.00	0.98820	CITIBANK	148,230,000.00
912797HW0	U S TREAS BILL	12/26/2023	0.0000	1,450,000,000.00	1,428,538,840.23	0.98748	CITIBANK	1,431,846,000.00
912796ZN2	U S TREAS BILL	12/28/2023	0.0000	800,000,000.00	764,155,958.35	0.98717	CITIBANK	789,736,000.00
912797HX8	U S TREAS BILL	01/02/2024	0.0000	500,000,000.00	491,565,625.02	0.98644	CITIBANK	493,220,000.00
912797HY6	U S TREAS BILL	01/09/2024	0.0000	900,000,000.00	884,479,950.00	0.98543	CITIBANK	886,887,000.00
912797GC5	U S TREAS BILL	01/11/2024	0.0000	1,450,000,000.00	1,413,863,941.69	0.98513	CITIBANK	1,428,438,500.00
912796ZY8	U S TREAS BILL	01/25/2024	0.0000	250,000,000.00	238,767,777.77	0.98306	CITIBANK	245,765,000.00
912797GE1	U S TREAS BILL	02/01/2024	0.0000	1,000,000,000.00	978,710,354.17	0.98206	CITIBANK	982,060,000.00
912796Z28	U S TREAS BILL	02/22/2024	0.0000	600,000,000.00	570,843,062.49	0.97892	CITIBANK	587,352,000.00
912797GP6	U S TREAS BILL	02/29/2024	0.0000	350,000,000.00	341,905,604.16	0.97790	CITIBANK	342,265,000.00
912797GX9	U S TREAS BILL	03/14/2024	0.0000	1,950,000,000.00	1,898,899,300.74	0.97582	CITIBANK	1,902,849,000.00
912797LL9	U S TREAS BILL	03/21/2024	0.0000	700,000,000.00	672,238,513.89	0.97474	CITIBANK	682,318,000.00
912797FH5	U S TREAS BILL	05/16/2024	0.0000	650,000,000.00	619,543,937.51	0.96698	CITIBANK	628,537,000.00
912797FS1	U S TREAS BILL	06/13/2024	0.0000	750,000,000.00	712,599,000.01	0.96299	CITIBANK	722,242,500.00
912797GB7	U S TREAS BILL	07/11/2024	0.0000	300,000,000.00	285,143,513.90	0.95907	CITIBANK	287,721,000.00
912797GK7	U S TREAS BILL	08/08/2024	0.0000	450,000,000.00	429,162,750.00	0.95512	CITIBANK	429,804,000.00

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 09/30/2023

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797GL5	U S TREAS BILL	09/05/2024	0.0000	450,000,000.00	427,380,333.33	0.95121 CITIBANK	428,044,500.00
				22,900,000,000.00	22,254,070,554.26		22,564,630,000.00
AIP:			0.00				
Book + AIP:			22,254,070,554.26	TREASURY BILL			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CAP6	U S TREAS NOTE	10/15/2023	0.1250	1,600,000,000.00	1,599,782,072.73	0.99813	0.00036885	CITIBANK	1,597,008,000.00	590,160.00
91282CDD0	U S TREAS NOTE	10/31/2023	0.3750	1,950,000,000.00	1,949,782,270.83	0.99608	0.00094769	CITIBANK	1,942,356,000.00	1,847,995.50
9128285K2	U S TREAS NOTE	10/31/2023	2.8750	750,000,000.00	749,628,938.49	0.99804	0.00726563	CITIBANK	748,530,000.00	5,449,222.50
91282CAW1	U S TREAS NOTE	11/15/2023	0.2500	2,100,000,000.00	2,099,485,330.14	0.99381	0.00052989	CITIBANK	2,087,001,000.00	1,112,769.00
9128285P1	U S TREAS NOTE	11/30/2023	2.8750	300,000,000.00	299,937,469.14	0.99581	0.00487022	CITIBANK	298,743,000.00	1,461,066.00
91282CDM0	U S TREAS NOTE	11/30/2023	0.5000	1,900,000,000.00	1,898,362,150.33	0.99208	0.00084699	CITIBANK	1,884,952,000.00	1,609,281.00
91282CBA8	U S TREAS NOTE	12/15/2023	0.1250	1,150,000,000.00	1,149,751,806.08	0.98945	0.00016052	CITIBANK	1,137,867,500.00	184,598.00
91282CDR9	U S TREAS NOTE	12/31/2023	0.7500	750,000,000.00	749,987,096.01	0.98859	0.00065217	CITIBANK	741,442,500.00	489,127.50
91282CBE0	U S TREAS NOTE	01/15/2024	0.1250	450,000,000.00	449,880,179.61	0.98500	0.00005774	CITIBANK	443,250,000.00	25,983.00
9128285Z9	U S TREAS NOTE	01/31/2024	2.5000	300,000,000.00	297,933,004.71	0.99035	0.00006793	CITIBANK	297,105,000.00	20,379.00
91282CDV0	U S TREAS NOTE	01/31/2024	0.8750	1,750,000,000.00	1,746,956,710.98	0.98512	0.00002378	CITIBANK	1,723,960,000.00	41,615.00
91282CBM2	U S TREAS NOTE	02/15/2024	0.1250	1,850,000,000.00	1,849,005,617.43	0.98063	0.00057666	CITIBANK	1,814,165,500.00	1,066,821.00
912828B66	U S TREAS NOTE	02/15/2024	2.7500	700,000,000.00	698,252,159.12	0.98992	0.01268646	CITIBANK	692,944,000.00	8,880,522.00
9128286G0	U S TREAS NOTE	02/29/2024	2.3750	750,000,000.00	746,747,628.72	0.98754	0.00993886	CITIBANK	740,655,000.00	7,454,145.00
912828W48	U S TREAS NOTE	02/29/2024	2.1250	2,000,000,000.00	2,015,236,660.67	0.98660	0.00889266	CITIBANK	1,973,200,000.00	17,785,320.00
91282CEA5	U S TREAS NOTE	02/29/2024	1.5000	1,750,000,000.00	1,746,797,764.77	0.98391	0.00627717	CITIBANK	1,721,842,500.00	10,985,047.50
91282CBR1	U S TREAS NOTE	03/15/2024	0.2500	2,300,000,000.00	2,297,868,085.26	0.97711	0.00094429	CITIBANK	2,247,353,000.00	2,171,867.00
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	797,912,870.97	0.98301	0.00631793	CITIBANK	786,408,000.00	5,054,344.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	399,186,403.52	0.98160	0.00568614	CITIBANK	392,640,000.00	2,274,456.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,648,186,210.29	0.96824	0.00052989	CITIBANK	2,565,836,000.00	1,404,208.50
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,696,535,496.33	0.98059	0.00423497	CITIBANK	1,667,003,000.00	7,199,449.00
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,511,894,492.84	0.97723	0.00338798	CITIBANK	1,465,845,000.00	5,081,970.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,199,411,496.32	0.96402	0.00032104	CITIBANK	1,156,824,000.00	385,248.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,087,193,800.94	0.96102	0.00017323	CITIBANK	2,018,142,000.00	363,783.00

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
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,298,042,380.55	0.97973	0.00008152		CITIBANK	1,273,649,000.00	105,976.00
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	398,458,085.64	0.97277	0.00005774		CITIBANK	389,108,000.00	23,096.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,669,111,964.99	0.96981	0.00004755		CITIBANK	1,600,186,500.00	78,457.50
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,199,001,871.44	0.95684	0.00172997		CITIBANK	1,148,208,000.00	2,075,964.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	900,000,000.00	898,944,637.38	0.97356	0.01095649		CITIBANK	876,204,000.00	9,860,841.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,744,152,353.49	0.97996	0.01360054		CITIBANK	1,714,930,000.00	23,800,945.00
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	453,361,092.30	0.96258	0.00523098		CITIBANK	433,161,000.00	2,353,941.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,997,776,900.74	0.95297	0.00141644		CITIBANK	1,905,940,000.00	2,832,880.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,380,778.61	0.98832	0.01428279		CITIBANK	741,240,000.00	10,712,092.50
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	197,648,651.94	0.96781	0.00714139		CITIBANK	193,562,000.00	1,428,278.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,391,667.78	0.96195	0.00504098		CITIBANK	1,587,217,500.00	8,317,617.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,049,158,387.93	0.95184	0.00184426		CITIBANK	999,432,000.00	1,936,473.00
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,395,038,160.17	0.98883	0.01105639		CITIBANK	1,384,362,000.00	15,478,946.00
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	296,911,602.51	0.96672	0.00568614		CITIBANK	290,016,000.00	1,705,842.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,061,992,923.51	0.95906	0.00379076		CITIBANK	1,007,013,000.00	3,980,298.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	698,952,390.53	0.94988	0.00158967		CITIBANK	664,916,000.00	1,112,769.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	902,364,668.71	0.96594	0.00476902		CITIBANK	869,346,000.00	4,292,118.00
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	298,924,164.24	0.98996	0.00762295		CITIBANK	296,988,000.00	2,286,885.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	295,027,501.56	0.96348	0.00359973		CITIBANK	289,044,000.00	1,079,919.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	555,566,360.07	0.95676	0.00254098		CITIBANK	526,218,000.00	1,397,539.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,398,066,512.81	0.94965	0.00128415		CITIBANK	1,329,510,000.00	1,797,810.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	896,105,133.76	0.98656	0.00369565		CITIBANK	887,904,000.00	3,326,085.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	747,731,996.89	0.98469	0.00011209		CITIBANK	738,517,500.00	84,067.50
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	991,051,113.61	0.95652	0.00922652		CITIBANK	956,520,000.00	9,226,520.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,250,000,000.00	1,249,740,168.45	0.99098	0.01935462		CITIBANK	1,238,725,000.00	24,193,275.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,109,169,362.90	0.94391	0.00470788		CITIBANK	1,038,301,000.00	5,178,668.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,439,087.49	0.96563	0.01150815		CITIBANK	1,448,445,000.00	17,262,225.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,435,424,298.77	0.95098	0.00661005		CITIBANK	1,378,921,000.00	9,584,572.50
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,995,428,215.05	0.96211	0.00582880		CITIBANK	1,924,220,000.00	11,657,600.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,088,989,656.22	0.98516	0.00719945		CITIBANK	2,068,836,000.00	15,118,845.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	297,063,019.05	0.96277	0.00369194		CITIBANK	288,831,000.00	1,107,582.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,627,858.52	0.96027	0.00239130		CITIBANK	768,216,000.00	1,913,040.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	600,000,000.00	596,425,588.62	0.99148	0.00402174		CITIBANK	594,888,000.00	2,413,044.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	600,000,000.00	593,447,420.16	0.96371	0.00138587		CITIBANK	578,226,000.00	831,522.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,989,515.96	0.96086	0.00007813		CITIBANK	576,516,000.00	46,878.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	600,000,000.00	598,321,565.58	0.99340	0.00012908		CITIBANK	596,040,000.00	77,448.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,343,761,846.62	0.96484	0.01441644		CITIBANK	1,302,534,000.00	19,462,194.00
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	600,000,000.00	599,523,663.04	0.99805	0.01441644		CITIBANK	598,830,000.00	8,649,864.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,031,634.92	0.97074	0.01322011		CITIBANK	194,148,000.00	2,644,022.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	802,579,634.70	0.98449	0.01254098		CITIBANK	787,592,000.00	10,032,784.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,256,300.12	0.96031	0.00758152		CITIBANK	768,248,000.00	6,065,216.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,573,813.15	0.97930	0.00513661		CITIBANK	734,475,000.00	3,852,457.50
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	597,772,582.08	0.97887	0.01845304		CITIBANK	587,322,000.00	11,071,824.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	900,000,000.00	892,343,600.77	0.96938	0.00768342		CITIBANK	872,442,000.00	6,915,078.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	400,000,000.00	398,579,308.48	0.99078	0.00207880		CITIBANK	396,312,000.00	831,520.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	450,000,000.00	447,487,568.43	0.98758	0.00207880		CITIBANK	444,411,000.00	935,460.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	300,000,000.00	302,169,245.04	0.95027	0.00282609		CITIBANK	285,081,000.00	847,827.00

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91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	200,000,000.00	199,048,747.96	0.97434	0.01673913 CITIBANK	194,868,000.00	3,347,826.00
				75,800,000,000.00	75,726,070,719.47			73,914,693,500.00	356,275,509.00
AIP:		10,811,601.05							
Book + AIP:		75,736,882,320.52		TREASURY NOTE					

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83164E2N6	SBA POOL #504381	01/25/2024	5.6250	891.50	891.50	0.99450	CITIBANK	886.60	4.18
83164E4E4	SBA POOL #504421	08/25/2024	5.6250	46,952.73	46,952.73	0.99384	CITIBANK	46,663.50	220.09
83164FKZ6	SBA POOL #504812	01/25/2025	5.7500	168,649.56	168,649.56	0.99620	CITIBANK	168,008.69	808.11
83164FMU5	SBA POOL #504871	03/25/2025	5.8750	106,238.85	106,238.85	0.99387	CITIBANK	105,587.61	520.13
83164FQG2	SBA POOL #504955	04/25/2025	5.8750	49,200.04	49,200.04	0.99464	CITIBANK	48,936.33	240.88
83164FNG5	SBA POOL #504891	04/25/2025	5.8750	56,785.55	56,785.55	0.99453	CITIBANK	56,474.93	278.01
83164FT87	SBA POOL #505075	08/25/2025	5.8750	63,970.40	63,970.40	0.99539	CITIBANK	63,675.50	313.19
83164GS94	SBA POOL #505944	05/25/2027	5.5500	36,707.97	36,707.97	1.00060	CITIBANK	36,729.99	169.77
83164GTL6	SBA POOL #505955	07/25/2027	5.5500	104,243.06	104,243.06	0.99902	CITIBANK	104,140.90	482.12
83164GU34	SBA POOL #506002	08/25/2027	5.5500	381,483.13	381,483.13	0.99827	CITIBANK	380,823.16	1,764.36
83164GVQ2	SBA POOL #506023	08/25/2027	5.5500	158,134.02	158,134.02	0.99934	CITIBANK	158,029.65	731.37
83164GV25	SBA POOL #506033	09/25/2027	5.5500	11,524.19	11,524.19	0.99932	CITIBANK	11,516.35	53.30
83164GXL1	SBA POOL #506083	11/25/2027	5.5500	253,558.60	253,558.60	0.99850	CITIBANK	253,178.26	1,172.71
83164GYW6	SBA POOL #506125	11/25/2027	5.5500	3,455.39	3,455.39	1.00103	CITIBANK	3,458.95	15.98
83164G3E0	SBA POOL #506197	12/25/2027	5.5500	231,337.01	231,337.01	0.99962	CITIBANK	231,249.10	1,069.93
83164G4W9	SBA POOL #506237	01/25/2028	5.5500	45,998.98	45,998.98	1.00003	CITIBANK	46,000.36	212.75
83164HBL3	SBA POOL #506343	02/25/2028	5.5500	119,722.49	119,722.49	0.99924	CITIBANK	119,631.50	553.72
83164HBY5	SBA POOL #506355	05/25/2028	5.5500	236,942.75	236,942.75	1.00187	CITIBANK	237,385.83	1,095.86
83164HFC9	SBA POOL #506463	07/25/2028	5.5500	55,706.57	55,706.57	1.00001	CITIBANK	55,707.13	257.64
83164HGN4	SBA POOL #506505	09/25/2028	5.5500	4,018.35	4,018.35	1.00039	CITIBANK	4,019.92	18.58
83164HGT1	SBA POOL #506510	10/25/2028	5.5500	39,992.06	39,992.06	1.00068	CITIBANK	40,019.25	184.96
83164HJY7	SBA POOL #506579	11/25/2028	5.5500	243,572.54	243,572.54	1.00059	CITIBANK	243,716.25	1,126.52
83164HMP2	SBA POOL #506666	12/25/2028	5.5500	217,200.06	217,200.06	0.99983	CITIBANK	217,163.14	1,004.55
83164HQB9	SBA POOL #506750	02/25/2029	5.5500	353,125.89	353,125.89	0.99991	CITIBANK	353,094.11	1,633.21

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83164HT26	SBA POOL #506869	04/25/2029	5.5500	247,104.05	247,104.05	0.99947 CITIBANK	246,973.08	1,142.86
83164HW48	SBA POOL #506967	08/25/2029	5.5500	592,756.26	592,756.26	1.00085 CITIBANK	593,260.10	2,741.50
83164HY38	SBA POOL #507030	09/25/2029	5.5500	1,860,505.91	1,860,505.91	1.00051 CITIBANK	1,861,454.77	8,604.84
83164HWH9	SBA POOL #506948	09/25/2029	5.5500	164,404.83	164,404.83	1.00094 CITIBANK	164,559.37	760.37
83164H3K4	SBA POOL #507102	10/25/2029	5.5500	489,557.72	489,557.72	0.99970 CITIBANK	489,410.85	2,264.20
83164H5J5	SBA POOL #507149	01/25/2030	5.5500	980,976.38	980,976.38	1.00022 CITIBANK	981,192.19	4,537.02
83164H4C1	SBA POOL #507119	01/25/2030	5.5500	256,338.15	256,338.15	0.99942 CITIBANK	256,189.47	1,185.56
83164JAQ9	SBA POOL #507215	03/25/2030	5.5500	1,793,241.36	1,793,241.36	1.00192 CITIBANK	1,796,684.38	8,293.74
83164JAG1	SBA POOL #507207	03/25/2030	5.5500	783,397.88	783,397.88	0.99773 CITIBANK	781,619.57	3,623.22
83164JA89	SBA POOL #507231	05/25/2030	5.5500	1,272,609.78	1,272,609.78	1.00205 CITIBANK	1,275,218.63	5,885.82
83164JB47	SBA POOL #507259	05/25/2030	5.5500	969,633.92	969,633.92	1.00147 CITIBANK	971,059.28	4,484.56
83164JEE2	SBA POOL #507333	06/25/2030	5.5500	1,924,566.30	1,924,566.30	0.99910 CITIBANK	1,922,834.19	8,901.12
83164JC61	SBA POOL #507293	06/25/2030	5.5500	212,172.88	212,172.88	1.00000 CITIBANK	212,172.88	981.30
83164JES1	SBA POOL #507345	07/25/2030	5.5500	681,078.06	681,078.06	1.00213 CITIBANK	682,528.76	3,149.99
83164JGN0	SBA POOL #507405	08/25/2030	5.5500	329,798.67	329,798.67	0.99785 CITIBANK	329,089.60	1,525.32
83164JG67	SBA POOL #507421	09/25/2030	5.5500	745,074.73	745,074.73	1.00183 CITIBANK	746,438.22	3,445.97
83164JH82	SBA POOL #507455	09/25/2030	5.5500	584,914.76	584,914.76	0.99617 CITIBANK	582,674.54	2,705.23
83164JKL9	SBA POOL #507499	10/25/2030	5.5500	552,597.03	552,597.03	0.99918 CITIBANK	552,143.90	2,555.76
83164JNE2	SBA POOL #507589	01/25/2031	5.5500	2,311,325.60	2,311,325.60	0.99846 CITIBANK	2,307,766.16	10,689.88
83164JMW3	SBA POOL #507573	01/25/2031	5.5500	938,335.08	938,335.08	0.99867 CITIBANK	937,087.09	4,339.80
83164JKU9	SBA POOL #507507	02/25/2031	5.5500	983,319.58	983,319.58	0.99755 CITIBANK	980,910.45	4,547.85
83164JPW0	SBA POOL #507637	03/25/2031	5.5750	1,223,150.94	1,223,150.94	0.99811 CITIBANK	1,220,839.18	5,682.56
83164JML7	SBA POOL #507563	04/25/2031	5.5500	1,262,909.00	1,262,909.00	0.99770 CITIBANK	1,260,004.31	5,840.95
83164JQV1	SBA POOL #507668	04/25/2031	5.5750	386,380.11	386,380.11	0.99904 CITIBANK	386,009.19	1,795.06

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83164JSC1	SBA POOL #507715	05/25/2031	5.5750	208,962.66	208,962.66	0.99817 CITIBANK	208,580.26	970.81
83164JRW8	SBA POOL #507701	05/25/2031	5.5750	596,706.55	596,706.55	0.99958 CITIBANK	596,455.93	2,772.20
83164JSZ0	SBA POOL #507736	06/25/2031	5.5750	165,166.95	165,166.95	0.99824 CITIBANK	164,876.26	767.34
83164JWU6	SBA POOL #507859	09/25/2031	5.5750	1,778,779.36	1,778,779.36	0.99858 CITIBANK	1,776,253.49	8,263.91
83164JXB7	SBA POOL #507874	10/25/2031	5.5750	473,875.97	473,875.97	0.99742 CITIBANK	472,653.37	2,201.55
83164J2A3	SBA POOL #507969	01/25/2032	5.5750	2,943,218.85	2,943,218.85	0.99903 CITIBANK	2,940,363.93	13,673.70
83164JZ25	SBA POOL #507961	01/25/2032	5.5750	1,322,579.87	1,322,579.87	0.99887 CITIBANK	1,321,085.35	6,144.49
83164J3Y0	SBA POOL #508015	02/25/2032	5.5750	817,230.96	817,230.96	0.99806 CITIBANK	815,645.53	3,796.72
83164J5L6	SBA POOL #508051	04/25/2032	5.5750	325,131.73	325,131.73	0.99710 CITIBANK	324,188.85	1,510.51
83164J5J1	SBA POOL #508049	04/25/2032	5.5750	702,693.23	702,693.23	0.99980 CITIBANK	702,552.69	3,264.60
83164J7G5	SBA POOL #508095	05/25/2032	5.5750	1,352,932.81	1,352,932.81	1.00006 CITIBANK	1,353,013.99	6,285.50
83164KAK9	SBA POOL #508110	07/25/2032	5.5750	1,312,581.23	1,312,581.23	1.00010 CITIBANK	1,312,712.49	6,098.03
83164KBJ1	SBA POOL #508141	08/25/2032	5.5750	128,108.55	128,108.55	0.99782 CITIBANK	127,829.27	595.17
83164KD42	SBA POOL #508223	09/25/2032	5.5750	895,892.84	895,892.84	0.99905 CITIBANK	895,041.74	4,162.17
83164KER0	SBA POOL #508244	11/25/2032	5.6000	385,855.78	385,855.78	0.99687 CITIBANK	384,648.05	1,800.66
83164KFN8	SBA POOL #508273	12/25/2032	5.6000	1,549,080.44	1,549,080.44	0.99850 CITIBANK	1,546,756.82	7,229.04
83164KH89	SBA POOL #508355	03/25/2033	5.6000	359,043.05	359,043.05	0.99779 CITIBANK	358,249.56	1,675.53
83164KGM9	SBA POOL #508304	03/25/2033	5.6000	1,239,181.36	1,239,181.36	0.99695 CITIBANK	1,235,401.86	5,782.85
83164KJW4	SBA POOL #508377	04/25/2033	5.6250	3,009,803.40	3,009,803.40	1.00065 CITIBANK	3,011,759.77	14,108.45
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.6250	1,342,160.74	1,342,160.74	0.99944 CITIBANK	1,341,409.13	6,291.38
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.6750	1,295,752.09	1,295,752.09	1.00206 CITIBANK	1,298,421.34	6,127.83
83164KS38	SBA POOL #508638 FR	01/25/2034	6.3750	1,562,422.09	1,562,422.09	1.01472 CITIBANK	1,585,420.94	8,300.37
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.2500	95,078.90	95,078.90	0.98541 CITIBANK	93,691.70	495.20
83164KVK6	SBA POOL #508718	08/25/2034	6.0000	2,215,385.42	2,215,385.42	1.00907 CITIBANK	2,235,478.97	11,076.93

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83164KX81	SBA POOL #508803 FR	02/25/2035	5.8500	424,385.51	424,385.51	1.01704 CITIBANK	431,617.04	2,068.88
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.5250	1,554,295.90	1,554,295.90	1.00016 CITIBANK	1,554,544.59	7,156.24
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.5250	944,285.98	944,285.98	1.00020 CITIBANK	944,474.84	4,347.65
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.5250	1,051,834.50	1,051,834.50	1.00148 CITIBANK	1,053,391.22	4,842.82
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.5000	483,239.38	483,239.38	0.99845 CITIBANK	482,490.36	2,214.85
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.5000	2,210,238.47	2,210,238.47	0.99914 CITIBANK	2,208,337.66	10,130.26
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.5000	1,529,241.01	1,529,241.01	0.99916 CITIBANK	1,527,956.45	7,009.02
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.5250	521,054.30	521,054.30	0.99792 CITIBANK	519,970.51	2,399.02
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.2500	1,507,167.89	1,507,167.89	0.98802 CITIBANK	1,489,112.02	6,593.86
83164LM81	SBA POOL #509383 FR	06/25/2038	5.2750	2,245,501.46	2,245,501.46	0.98813 CITIBANK	2,218,847.36	9,870.85
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.3500	6,502,303.94	6,502,303.94	0.98977 CITIBANK	6,435,785.37	28,989.44
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.4000	1,358,973.30	1,358,973.30	0.98961 CITIBANK	1,344,853.57	6,115.38
83164LRF0	SBA POOL #509486	04/25/2039	5.4000	3,422,659.09	3,422,659.09	0.99048 CITIBANK	3,390,075.38	15,401.97
83164LSF9	SBA POOL #509518	06/25/2039	5.4000	2,439,195.02	2,439,195.02	0.98955 CITIBANK	2,413,705.43	10,976.38
83164LVF5	SBA POOL #509614	01/25/2040	5.4000	6,913,967.21	6,913,967.21	0.99140 CITIBANK	6,854,507.09	31,112.85
83164LXC0	SBA POOL #509675	05/25/2040	5.4000	2,137,099.10	2,137,099.10	0.98923 CITIBANK	2,114,082.54	9,616.95
83164LX22	SBA POOL #509697 FR	09/25/2040	5.4000	5,407,875.99	5,407,875.99	0.98964 CITIBANK	5,351,850.39	24,335.44
83164LY96	SBA POOL #509736 FR	10/25/2040	5.4500	7,151,568.60	7,151,568.60	0.99125 CITIBANK	7,088,992.37	32,480.04
83164LZW4	SBA POOL #509757	12/25/2040	5.4500	5,090,873.03	5,090,873.03	0.99147 CITIBANK	5,047,447.88	23,121.05
83164L2Z3	SBA POOL #509792	02/25/2041	5.5000	779,821.70	779,821.70	0.99906 CITIBANK	779,088.67	3,574.18
83164L3S8	SBA POOL #509809	03/25/2041	5.5000	4,235,789.96	4,235,789.96	1.00265 CITIBANK	4,247,014.80	19,414.04
83164L4M0	SBA POOL #509828	04/25/2041	5.5000	2,694,843.57	2,694,843.57	0.99988 CITIBANK	2,694,520.19	12,351.37
83164L4J7	SBA POOL #509825	04/25/2041	5.5000	4,001,793.57	4,001,793.57	1.00074 CITIBANK	4,004,754.90	18,341.55
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.5000	8,211,909.45	8,211,909.45	1.00204 CITIBANK	8,228,661.75	37,637.92

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83164L7H8	SBA POOL #509896 FR	10/25/2041	5.5000	6,527,973.96	6,527,973.96	0.99888 CITIBANK	6,520,662.63	29,919.88
83164L5K3	SBA POOL #509850	11/25/2041	5.5000	4,692,419.23	4,692,419.23	1.00157 CITIBANK	4,699,786.33	21,506.92
83164MA82	SBA POOL #509931	12/25/2041	5.5000	723,653.47	723,653.47	0.99831 CITIBANK	722,430.50	3,316.75
83164MBL2	SBA POOL #509943	01/25/2042	5.5000	6,323,876.25	6,323,876.25	1.00123 CITIBANK	6,331,654.62	28,984.43
83164MBK4	SBA POOL #509942	01/25/2042	5.5000	10,396,769.18	10,396,769.18	1.00128 CITIBANK	10,410,077.04	47,651.86
83164MCD9	SBA POOL #509968	03/25/2042	5.5000	6,484,921.56	6,484,921.56	1.00047 CITIBANK	6,487,969.47	29,722.56
83164MCB3	SBA POOL #509966	03/25/2042	5.5000	8,697,653.49	8,697,653.49	0.99979 CITIBANK	8,695,826.98	39,864.25
83164MCX5	SBA POOL #509986	04/25/2042	5.5000	9,764,177.97	9,764,177.97	1.00045 CITIBANK	9,768,571.85	44,752.48
83164MC64	SBA POOL #509993	05/25/2042	5.5000	8,175,941.89	8,175,941.89	1.00018 CITIBANK	8,177,413.56	37,473.07
83164MBC2	SBA POOL #509935	07/25/2042	5.5000	7,812,059.34	7,812,059.34	1.00227 CITIBANK	7,829,792.71	35,805.27
83164MD30	SBA POOL #510022	07/25/2042	5.5000	6,257,053.26	6,257,053.26	0.99843 CITIBANK	6,247,229.69	28,678.16
83164MGH6	SBA POOL #510100	10/25/2042	5.5000	11,698,222.73	11,698,222.73	1.00008 CITIBANK	11,699,158.59	53,616.85
83164MH69	SBA POOL #510153	03/25/2043	5.5000	14,465,659.24	14,465,659.24	1.00033 CITIBANK	14,470,432.91	66,300.94
8316A0GC8	SBA POOL #530194	07/25/2047	5.7500	42,146,374.07	42,146,374.07	0.99558 CITIBANK	41,960,087.10	201,951.38
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.7500	22,331,748.43	22,331,748.43	0.99452 CITIBANK	22,209,370.45	107,006.29
				289,931,607.50	289,931,607.50		289,283,255.27	1,343,664.44
AIP:		0.00						
Book + AIP:		289,931,607.50	SBA POOL					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	2,245,361.73	2,245,361.73	0.97085	5.23490000 CITIBANK	2,179,919.54	9,795.20
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	199,033.55	199,033.55	0.99326	6.00000000 CITIBANK	197,691.57	995.17
				731,489,000.00	2,444,395.28				2,377,611.11	10,790.37
AIP:		0.00								
Book + AIP:		2,444,395.28		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135G06H1	FNMA DEB	11/27/2023	0.2500	150,000,000.00	150,004,033.62	0.99225	0.00044444 CITIBANK	148,837,500.00	66,666.00
3135GADW8	FNMA DEB	01/02/2024	4.8000	100,000,000.00	100,000,000.00	0.99819	0.00346667 CITIBANK	99,819,000.00	346,667.00
3135GAF30	FNMA DEB	02/28/2024	4.9700	100,000,000.00	100,000,000.00	0.99758	0.02291722 CITIBANK	99,758,000.00	2,291,722.00
3135GAEX5	FNMA DEB	03/01/2024	4.9500	200,000,000.00	200,000,000.00	0.99754	0.02282500 CITIBANK	199,508,000.00	4,565,000.00
3135GAFF3	FNMA DEB	03/01/2024	5.4300	100,000,000.00	100,000,000.00	0.99948	0.02141833 CITIBANK	99,948,000.00	2,141,833.00
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,532,755.79	0.91476	0.00162500 CITIBANK	68,607,000.00	121,875.00
				725,000,000.00	724,536,789.41			716,477,500.00	9,533,763.00
AIP:			0.00						
Book + AIP:				724,536,789.41					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AUL69	FHLB DEB	10/02/2023	4.8350	150,000,000.00	150,000,000.00	1.00000	0.00188028	CITIBANK	150,000,000.00	282,042.00
3130ATFX0	FHLB DEB	10/02/2023	4.1600	100,000,000.00	100,000,000.00	1.00000	0.01375111	CITIBANK	100,000,000.00	1,375,111.00
3130AUMF8	FHLB DEB	10/27/2023	4.8300	100,000,000.00	100,000,000.00	0.99941	0.01261167	CITIBANK	99,941,000.00	1,261,167.00
3130AUZA5	FHLB DEB	11/01/2023	5.0500	100,000,000.00	100,000,000.00	0.99935	0.01262500	CITIBANK	99,935,000.00	1,262,500.00
3130AVXR8	FHLB DEB	11/01/2023	5.0800	100,000,000.00	100,000,000.00	0.99953	0.01157111	CITIBANK	99,953,000.00	1,157,111.00
3130AKK21	FHLB DEB	12/08/2023	0.2500	150,000,000.00	150,001,115.16	0.99079	0.00036806	CITIBANK	148,618,500.00	55,209.00
3130A0F70	FHLB DEB	12/08/2023	3.3750	100,000,000.00	99,989,230.96	0.99642	0.00496875	CITIBANK	99,642,000.00	496,875.00
3130AQF57	FHLB DEB	12/22/2023	0.6250	50,000,000.00	49,988,087.53	0.98931	0.00067708	CITIBANK	49,465,500.00	33,854.00
3130AULV4	FHLB DEB	01/02/2024	4.8100	100,000,000.00	100,000,000.00	0.99790	0.00173694	CITIBANK	99,790,000.00	173,694.00
3130AUFA7	FHLB DEB	01/03/2024	4.7500	100,000,000.00	99,970,560.44	0.99751	0.00369444	CITIBANK	99,751,000.00	369,444.00
3130AWR93	FHLB DEB	01/29/2024	5.5000	150,000,000.00	150,000,000.00	0.99993	0.00045833	CITIBANK	149,989,500.00	68,749.50
3130AUU85	FHLB DEB	02/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99812	0.00000000	CITIBANK	99,812,000.00	0.00
3130AUFF6	FHLB DEB	02/05/2024	4.8500	100,000,000.00	100,048,180.42	0.99776	0.00350278	CITIBANK	99,776,000.00	350,278.00
3130AUU28	FHLB DEB	02/08/2024	5.0000	100,000,000.00	99,997,857.14	0.99752	0.02402778	CITIBANK	99,752,000.00	2,402,778.00
3130ALSG0	FHLB DEB	03/08/2024	0.2500	50,000,000.00	49,981,400.97	0.97751	0.00099306	CITIBANK	48,875,500.00	49,653.00
3130AXAX6	FHLB DEB	03/27/2024	5.4700	150,000,000.00	150,000,000.00	0.99894	0.00099306	CITIBANK	149,841,000.00	148,959.00
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.97130	0.00118056	CITIBANK	97,130,000.00	118,056.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.96253	0.00032083	CITIBANK	96,253,000.00	32,083.00
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99582	0.00416667	CITIBANK	99,582,000.00	416,667.00
3130AMU59	FHLB DEB	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.96225	0.00028333	CITIBANK	96,225,000.00	28,333.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,973,898.90	0.98121	0.00191667	CITIBANK	34,342,350.00	67,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	151,410,848.82	0.96601	0.00691667	CITIBANK	144,901,500.00	1,037,500.50
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99079	0.01112500	CITIBANK	99,079,000.00	1,112,500.00
3130ARSW2	FHLB DEB	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.97172	0.01112500	CITIBANK	97,172,000.00	1,112,500.00

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3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.95188	0.00130000 CITIBANK	95,188,000.00	130,000.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.94874	0.00112500 CITIBANK	94,874,000.00	112,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.94562	0.00083958 CITIBANK	94,562,000.00	83,958.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	97,988,034.42	0.94842	0.00113889 CITIBANK	94,842,000.00	113,889.00
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.94478	0.00025000 CITIBANK	94,478,000.00	25,000.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.97469	0.01126667 CITIBANK	194,938,000.00	2,253,334.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,964,430.35	0.99183	0.00629514 CITIBANK	49,591,500.00	314,757.00
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.97089	0.00288583 CITIBANK	194,178,000.00	577,166.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	0.99623	0.00416667 CITIBANK	149,434,500.00	625,000.50
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.95923	0.00516667 CITIBANK	95,923,000.00	516,667.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.90638	0.00268333 CITIBANK	90,638,000.00	268,333.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.95323	0.01408639 CITIBANK	142,984,500.00	2,112,958.50
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.94217	0.00737500 CITIBANK	94,217,000.00	737,500.00
				4,035,000,000.00	4,034,313,645.11			3,945,675,350.00	21,283,210.45
AIP:		68,750.01							
Book + AIP:		4,034,382,395.12	FHLB DEB						

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3137EAEY1	FHLMC DEB	10/16/2023	0.1250	100,000,000.00	99,874,309.14	0.99795	0.00036458	CITIBANK	99,795,000.00	36,458.00
3137EAEZ8	FHLMC DEB	11/06/2023	0.2500	200,000,000.00	199,795,230.52	0.99515	0.00059028	CITIBANK	199,030,000.00	118,056.00
3137EAFA2	FHLMC DEB	12/04/2023	0.2500	50,000,000.00	50,001,397.91	0.99116	0.00039583	CITIBANK	49,558,000.00	19,791.50
3134GXD43	FHLMC DEB	03/01/2024	3.2500	200,000,000.00	200,000,000.00	0.99038	0.01354167	CITIBANK	198,076,000.00	2,708,334.00
3134GXE59	FHLMC DEB	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.98092	0.00166250	CITIBANK	98,092,000.00	166,250.00
3134GXZR8	FHLMC DEB	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.98265	0.00166250	CITIBANK	147,397,500.00	249,375.00
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.96656	0.01258333	CITIBANK	144,984,000.00	1,887,499.50
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.97001	0.00266000	CITIBANK	194,002,000.00	532,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.96458	0.00240333	CITIBANK	144,687,000.00	360,499.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,626,008.70	0.91917	0.00010417	CITIBANK	91,917,000.00	10,417.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.96370	0.00762500	CITIBANK	96,370,000.00	762,500.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,295,259.44	0.91180	0.00133333	CITIBANK	45,590,000.00	66,666.50
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.95930	0.00133333	CITIBANK	143,895,000.00	199,999.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.96630	0.00133333	CITIBANK	193,260,000.00	266,666.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.95849	0.00248889	CITIBANK	143,773,500.00	373,333.50
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.97255	0.00248889	CITIBANK	97,255,000.00	248,889.00
				2,150,000,000.00	2,148,592,205.71				2,087,682,000.00	8,006,735.00
AIP:		0.00								
Book + AIP:		2,148,592,205.71		FHLMC DEB						

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3133ENAL4	FFCB DEB	10/12/2023	0.2900	50,000,000.00	49,994,263.80	0.99858	0.00087806	CITIBANK	49,929,000.00	43,903.00
3133ENUP3	FFCB DEB	10/18/2023	2.2000	100,000,000.00	99,999,069.34	0.99856	0.00629444	CITIBANK	99,856,000.00	629,444.00
3133ENDR8	FFCB DEB	11/09/2023	0.4000	100,000,000.00	99,980,064.24	0.99478	0.00091111	CITIBANK	99,478,000.00	91,111.00
3133ENGF1	FFCB DEB	12/01/2023	0.5000	100,000,000.00	99,643,034.37	0.99189	0.00083333	CITIBANK	99,189,000.00	83,333.00
3133ENHR4	FFCB DEB	12/20/2023	0.6800	50,000,000.00	49,996,268.86	0.98933	0.00077444	CITIBANK	49,466,500.00	38,722.00
3133ENXF2	FFCB DEB	02/23/2024	2.6000	100,000,000.00	100,014,681.26	0.98820	0.01141111	CITIBANK	98,820,000.00	1,141,111.00
3133EMTW2	FFCB DEB	03/18/2024	0.3000	100,000,000.00	99,980,915.86	0.97681	0.00110833	CITIBANK	97,681,000.00	110,833.00
3133EPPM1	FFCB DEB	06/03/2024	5.4400	100,000,000.00	100,000,000.00	0.99952	0.00423111	CITIBANK	99,952,000.00	423,111.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,960,733.24	0.98126	0.00045139	CITIBANK	98,126,000.00	45,139.00
3133EPDE2	FFCB DEB	09/09/2024	5.3750	100,000,000.00	100,175,948.78	0.99949	0.02120139	CITIBANK	99,949,000.00	2,120,139.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,950,727.77	0.98170	0.01341667	CITIBANK	49,085,000.00	670,833.50
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99006	0.01112500	CITIBANK	148,509,000.00	1,668,750.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,980,207.59	0.98523	0.01263889	CITIBANK	73,892,250.00	947,916.75
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,939,967.16	0.99011	0.00912500	CITIBANK	99,011,000.00	912,500.00
3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	0.99889	0.00912500	CITIBANK	149,833,500.00	1,368,750.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	0.99529	0.00014028	CITIBANK	149,293,500.00	21,042.00
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.97865	0.01639000	CITIBANK	146,797,500.00	2,458,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	0.99587	0.01616667	CITIBANK	149,380,500.00	2,425,000.50
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,875,105.95	0.99545	0.01616667	CITIBANK	149,317,500.00	2,425,000.50
				2,025,000,000.00	2,024,490,988.22				2,007,566,250.00	17,625,139.25
AIP:		356,250.00								
Book + AIP:		2,024,847,238.22	FFCB DEB							

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4581X0CC0	IADB DEB	10/04/2023	3.0000	200,000,000.00	200,044,779.24	0.99991	0.00975000		CITIBANK	199,982,000.00	1,950,000.00
4581X0DP0	IADB DEB	11/15/2023	0.2500	200,000,000.00	199,991,976.36	0.99381	0.00052778		CITIBANK	198,762,000.00	105,556.00
45818WCX2	IADB DEB	02/29/2024	0.2600	100,000,000.00	100,000,000.00	0.97790	0.00110500		CITIBANK	97,790,000.00	110,500.00
45950VRM0	IFC DEB	03/01/2024	4.9190	100,000,000.00	100,000,000.00	1.00000	0.02049583		CITIBANK	100,000,000.00	2,049,583.00
45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	0.98930	0.01379583		CITIBANK	148,395,000.00	2,069,374.50
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.97218	0.00101597		CITIBANK	97,218,000.00	101,597.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.96160	0.00031667		CITIBANK	96,160,000.00	31,667.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	320,000,000.00	317,750,701.25	0.98249	0.00270833		CITIBANK	314,396,800.00	866,665.60
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	151,485,382.99	0.96349	0.00637500		CITIBANK	144,523,500.00	956,250.00
45950VSF4	IFC DEB	09/03/2024	4.3300	100,000,000.00	100,000,000.00	0.98711	0.00878028		CITIBANK	98,711,000.00	878,028.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.95079	0.00180472		CITIBANK	95,079,000.00	180,472.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.94211	0.00149139		CITIBANK	94,211,000.00	149,139.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,989,515.33	0.96460	0.00766667		CITIBANK	48,230,000.00	383,333.50
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.96211	0.00000000		CITIBANK	96,211,000.00	0.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.97767	0.01100153		CITIBANK	146,650,500.00	1,650,229.50
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.97094	0.02004167		CITIBANK	145,641,000.00	3,006,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,934,781.40	1.00000	0.01957444		CITIBANK	50,000,000.00	978,722.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.89847	0.00271667		CITIBANK	89,847,000.00	271,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.98952	0.01865278		CITIBANK	148,428,000.00	2,797,917.00
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	0.98900	0.01476667		CITIBANK	148,350,000.00	2,215,000.50
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	1.00000	0.00336667		CITIBANK	100,000,000.00	336,667.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.98834	0.00365000		CITIBANK	148,251,000.00	547,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	0.98334	0.00058806		CITIBANK	98,334,000.00	58,806.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.95172	0.00058806 CITIBANK	95,172,000.00	58,806.00
				3,070,000,000.00	3,069,197,136.57			3,000,342,800.00	21,753,731.10
AIP:				243,750.00					
Book + AIP:				3,069,440,886.57					
				SUPRANAT'L DEB					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.95692	0.00093333	CITIBANK	95,692,000.00	93,333.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.96312	0.00966667	CITIBANK	96,312,000.00	966,667.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.96276	0.00942361	CITIBANK	96,276,000.00	942,361.00
3135GAD57	FNMA DEB CL	05/01/2025	5.1250	150,000,000.00	150,000,000.00	0.99427	0.01281250	CITIBANK	149,140,500.00	1,921,875.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.96738	0.00820000	CITIBANK	96,738,000.00	820,000.00
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	0.99026	0.00901667	CITIBANK	148,539,000.00	1,352,500.50
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.95830	0.00281250	CITIBANK	95,830,000.00	281,250.00
				800,000,000.00	800,000,000.00				778,527,500.00	6,377,986.50
AIP:		0.00								
Book + AIP:		800,000,000.00	CALLABLE DEB							

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384ML0	FHLB DN	10/02/2023	0.0000	700,000,000.00	673,061,375.00	1.00000 CITIBANK	700,000,000.00
313384NM7	FHLB DN	10/27/2023	0.0000	600,000,000.00	581,602,805.56	0.99645 CITIBANK	597,870,000.00
313384NS4	FHLB DN	11/01/2023	0.0000	800,000,000.00	776,634,402.78	0.99563 CITIBANK	796,504,000.00
313384NZ8	FHLB DN	11/08/2023	0.0000	100,000,000.00	97,988,791.66	0.99474 CITIBANK	99,474,000.00
313384PA1	FHLB DN	11/09/2023	0.0000	100,000,000.00	97,556,416.66	0.99460 CITIBANK	99,460,000.00
313384PU7	FHLB DN	11/27/2023	0.0000	250,000,000.00	244,676,458.34	0.99205 CITIBANK	248,012,500.00
313384PW3	FHLB DN	11/29/2023	0.0000	150,000,000.00	148,348,437.51	0.99177 CITIBANK	148,765,500.00
313384PY9	FHLB DN	12/01/2023	0.0000	500,000,000.00	486,095,416.66	0.99146 CITIBANK	495,730,000.00
313384QB8	FHLB DN	12/04/2023	0.0000	100,000,000.00	97,986,430.56	0.99104 CITIBANK	99,104,000.00
313384QF9	FHLB DN	12/08/2023	0.0000	150,000,000.00	147,165,416.67	0.99047 CITIBANK	148,570,500.00
313384QZ5	FHLB DN	12/26/2023	0.0000	800,000,000.00	778,900,680.58	0.98793 CITIBANK	790,344,000.00
313384RA9	FHLB DN	12/27/2023	0.0000	350,000,000.00	340,916,548.61	0.98778 CITIBANK	345,723,000.00
313384RG6	FHLB DN	01/02/2024	0.0000	250,000,000.00	238,625,124.99	0.98694 CITIBANK	246,735,000.00
313384SE0	FHLB DN	01/24/2024	0.0000	100,000,000.00	96,976,055.56	0.98384 CITIBANK	98,384,000.00
313384SK6	FHLB DN	01/29/2024	0.0000	400,000,000.00	387,272,722.20	0.98314 CITIBANK	393,256,000.00
313384SN0	FHLB DN	02/01/2024	0.0000	100,000,000.00	95,283,250.00	0.98273 CITIBANK	98,273,000.00
313384SW0	FHLB DN	02/09/2024	0.0000	100,000,000.00	97,185,416.66	0.98161 CITIBANK	98,161,000.00
313384TT6	FHLB DN	03/01/2024	0.0000	950,000,000.00	917,162,555.56	0.97865 CITIBANK	929,717,500.00
313384TW9	FHLB DN	03/04/2024	0.0000	300,000,000.00	292,710,111.10	0.97823 CITIBANK	293,469,000.00
313384UE7	FHLB DN	03/12/2024	0.0000	100,000,000.00	97,428,472.22	0.97711 CITIBANK	97,711,000.00
313384UT4	FHLB DN	03/25/2024	0.0000	750,000,000.00	728,324,687.49	0.97530 CITIBANK	731,475,000.00
313384UV9	FHLB DN	03/27/2024	0.0000	300,000,000.00	290,570,680.56	0.97502 CITIBANK	292,506,000.00
313384VB2	FHLB DN	04/02/2024	0.0000	550,000,000.00	528,639,513.87	0.97472 CITIBANK	536,096,000.00
313384YS2	FHLB DN	06/28/2024	0.0000	100,000,000.00	94,883,583.34	0.96309 CITIBANK	96,309,000.00
				8,600,000,000.00	8,335,995,354.14		8,481,650,000.00
AIP:		0.00					
Book + AIP:		8,335,995,354.14	FHLB DN				

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313396ML4	FHLMC DN	10/02/2023	0.0000	100,000,000.00	99,437,750.00	1.00000 CITIBANK	100,000,000.00
313396NM1	FHLMC DN	10/27/2023	0.0000	100,000,000.00	98,286,541.66	0.99645 CITIBANK	99,645,000.00
313396NS8	FHLMC DN	11/01/2023	0.0000	300,000,000.00	296,432,750.00	0.99573 CITIBANK	298,719,000.00
313396PU1	FHLMC DN	11/27/2023	0.0000	100,000,000.00	97,863,250.00	0.99205 CITIBANK	99,205,000.00
313396PV9	FHLMC DN	11/28/2023	0.0000	100,000,000.00	96,226,388.88	0.99191 CITIBANK	99,191,000.00
313396PY3	FHLMC DN	12/01/2023	0.0000	400,000,000.00	391,504,000.00	0.99146 CITIBANK	396,584,000.00
313396QZ9	FHLMC DN	12/26/2023	0.0000	200,000,000.00	194,668,083.34	0.98793 CITIBANK	197,586,000.00
313396SN4	FHLMC DN	02/01/2024	0.0000	100,000,000.00	95,359,000.00	0.98273 CITIBANK	98,273,000.00
313396UX9	FHLMC DN	03/29/2024	0.0000	550,000,000.00	531,739,361.11	0.97474 CITIBANK	536,107,000.00
				1,950,000,000.00	1,901,517,124.99		1,925,310,000.00
AIP:			0.00				
Book + AIP:		1,901,517,124.99		FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588ML6	FNMA DN	10/02/2023	0.0000	100,000,000.00	99,423,888.88	1.00000 CITIBANK	100,000,000.00
313588NM3	FNMA DN	10/27/2023	0.0000	100,000,000.00	98,464,000.00	0.99645 CITIBANK	99,645,000.00
313588NS0	FNMA DN	11/01/2023	0.0000	100,000,000.00	99,308,000.00	0.99573 CITIBANK	99,573,000.00
313588PY5	FNMA DN	12/01/2023	0.0000	300,000,000.00	293,914,027.78	0.99146 CITIBANK	297,438,000.00
313588RA5	FNMA DN	12/27/2023	0.0000	100,000,000.00	95,791,527.78	0.98778 CITIBANK	98,778,000.00
313588TS4	FNMA DN	02/29/2024	0.0000	150,000,000.00	146,339,000.01	0.97881 CITIBANK	146,821,500.00
313588TT2	FNMA DN	03/01/2024	0.0000	200,000,000.00	195,202,944.44	0.97865 CITIBANK	195,730,000.00
313588UV5	FNMA DN	03/27/2024	0.0000	150,000,000.00	145,907,083.32	0.97502 CITIBANK	146,253,000.00
				1,200,000,000.00	1,174,350,472.21		1,184,238,500.00
AIP:		0.00					
Book + AIP:		1,174,350,472.21	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052ML7	IBRD DN	10/02/2023	0.0000	300,000,000.00	295,037,888.90	1.00000 CITIBANK	300,000,000.00
459052NM4	IBRD DN	10/27/2023	0.0000	500,000,000.00	490,502,083.34	0.99645 CITIBANK	498,225,000.00
459052NS1	IBRD DN	11/01/2023	0.0000	400,000,000.00	392,862,916.68	0.99573 CITIBANK	398,292,000.00
459052NZ5	IBRD DN	11/08/2023	0.0000	100,000,000.00	97,931,666.66	0.99474 CITIBANK	99,474,000.00
459052PU4	IBRD DN	11/27/2023	0.0000	300,000,000.00	293,737,083.32	0.99205 CITIBANK	297,615,000.00
459052PY6	IBRD DN	12/01/2023	0.0000	400,000,000.00	390,583,750.00	0.99146 CITIBANK	396,584,000.00
459052QB5	IBRD DN	12/04/2023	0.0000	100,000,000.00	98,293,750.00	0.99104 CITIBANK	99,104,000.00
459052QF6	IBRD DN	12/08/2023	0.0000	200,000,000.00	195,636,805.54	0.99047 CITIBANK	198,094,000.00
459052QZ2	IBRD DN	12/26/2023	0.0000	200,000,000.00	195,343,333.32	0.98793 CITIBANK	197,586,000.00
459052SG2	IBRD DN	01/26/2024	0.0000	100,000,000.00	98,257,972.22	0.98356 CITIBANK	98,356,000.00
459052SK3	IBRD DN	01/29/2024	0.0000	150,000,000.00	147,233,250.00	0.98314 CITIBANK	147,471,000.00
459052TT3	IBRD DN	03/01/2024	0.0000	100,000,000.00	97,732,222.22	0.97865 CITIBANK	97,865,000.00
459052XL5	IBRD DN	05/29/2024	0.0000	100,000,000.00	96,378,333.34	0.96703 CITIBANK	96,703,000.00
				2,950,000,000.00	2,889,531,055.54		2,925,369,000.00
AIP:		0.00					
Book + AIP:		2,889,531,055.54	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459516ML1	IFC DN	10/02/2023	0.0000	100,000,000.00	98,215,777.78	1.00000 CITIBANK	100,000,000.00
459516NM8	IFC DN	10/27/2023	0.0000	100,000,000.00	97,563,611.12	0.99645 CITIBANK	99,645,000.00
459516NS5	IFC DN	11/01/2023	0.0000	300,000,000.00	293,880,972.22	0.99573 CITIBANK	298,719,000.00
459516PY0	IFC DN	12/01/2023	0.0000	200,000,000.00	195,902,277.78	0.99146 CITIBANK	198,292,000.00
459516QB9	IFC DN	12/04/2023	0.0000	50,000,000.00	49,152,555.56	0.99104 CITIBANK	49,552,000.00
459516TS9	IFC DN	02/29/2024	0.0000	100,000,000.00	97,609,333.34	0.97881 CITIBANK	97,881,000.00
459516UV0	IFC DN	03/27/2024	0.0000	150,000,000.00	144,453,333.33	0.97502 CITIBANK	146,253,000.00
				1,000,000,000.00	976,777,861.13		990,342,000.00
AIP:		0.00					
Book + AIP:		976,777,861.13	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312ML1	FFCB DN	10/02/2023	0.0000	350,000,000.00	336,707,875.00	1.00000 CITIBANK	350,000,000.00
313312NM8	FFCB DN	10/27/2023	0.0000	200,000,000.00	194,503,333.34	0.99645 CITIBANK	199,290,000.00
313312NS5	FFCB DN	11/01/2023	0.0000	350,000,000.00	340,616,166.68	0.99573 CITIBANK	348,505,500.00
313312PU8	FFCB DN	11/27/2023	0.0000	250,000,000.00	244,490,722.22	0.99205 CITIBANK	248,012,500.00
313312PY0	FFCB DN	12/01/2023	0.0000	400,000,000.00	387,470,805.54	0.99146 CITIBANK	396,584,000.00
313312QZ6	FFCB DN	12/26/2023	0.0000	100,000,000.00	97,291,666.66	0.98793 CITIBANK	98,793,000.00
313312RA0	FFCB DN	12/27/2023	0.0000	200,000,000.00	191,113,166.66	0.98778 CITIBANK	197,556,000.00
313312RG7	FFCB DN	01/02/2024	0.0000	100,000,000.00	95,361,666.66	0.98694 CITIBANK	98,694,000.00
313312SN1	FFCB DN	02/01/2024	0.0000	300,000,000.00	289,145,416.66	0.98273 CITIBANK	294,819,000.00
313312TT7	FFCB DN	03/01/2024	0.0000	450,000,000.00	435,329,861.12	0.97865 CITIBANK	440,392,500.00
313312UX6	FFCB DN	03/29/2024	0.0000	750,000,000.00	727,348,777.77	0.97474 CITIBANK	731,055,000.00
313312YS3	FFCB DN	06/28/2024	0.0000	100,000,000.00	94,948,222.22	0.96309 CITIBANK	96,309,000.00
313312YV6	FFCB DN	07/01/2024	0.0000	100,000,000.00	95,866,222.22	0.96296 CITIBANK	96,296,000.00
313312ZZ6	FFCB DN	07/29/2024	0.0000	100,000,000.00	95,030,000.00	0.95924 CITIBANK	95,924,000.00
				3,750,000,000.00	3,625,223,902.75		3,692,230,500.00
AIP:		0.00					
Book + AIP:		3,625,223,902.75	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818KML3	IADB DN	10/02/2023	0.0000	100,000,000.00	99,324,000.00	1.00000 CITIBANK	100,000,000.00
45818KNM0	IADB DN	10/27/2023	0.0000	100,000,000.00	98,851,666.66	0.99645 CITIBANK	99,645,000.00
45818KPY2	IADB DN	12/01/2023	0.0000	100,000,000.00	98,748,611.12	0.99146 CITIBANK	99,146,000.00
45818KQB1	IADB DN	12/04/2023	0.0000	100,000,000.00	98,807,500.00	0.99104 CITIBANK	99,104,000.00
				400,000,000.00	395,731,777.78		397,895,000.00
AIP:		0.00					
Book + AIP:		395,731,777.78	IADB DN				

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06054R6A5	BOFA BN	10/02/2023	02/07/2023	5.2500	100,000,000.00	100,000,000.00	5.5500	0.999986363 MESIROW	99,998,636.29	3,441,666.67
					100,000,000.00	100,000,000.00			99,998,636.29	3,441,666.67
AIP:				0.00						
Book + AIP:					100,000,000.00			BANK NOTE		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
17330QBJ5	CITIBANK CD	10/02/2023	10/19/2022	5.4500	100,000,000.00	100,000,000.00	5.5500	0.999989125 MESIROW	99,998,912.52	5,253,194.44
05574BM98	BMO BANK CD	10/27/2023	09/19/2023	5.3500	100,000,000.00	100,000,000.00	5.5500	0.999849013 MESIROW	99,984,901.26	178,333.33
17330QE6	CITIBANK CD	11/08/2023	07/31/2023	5.5500	100,000,000.00	100,000,000.00	5.6300	0.999859587 MESIROW	99,985,958.69	955,833.33
06051WAS3	BOFA CD	12/01/2023	08/15/2023	5.5700	100,000,000.00	100,000,000.00	5.9250	0.999332170 MESIROW	99,933,216.97	727,194.44
17330QDX2	CITIBANK CD	01/24/2024	06/22/2023	5.7300	100,000,000.00	100,000,000.00	5.9300	0.999074125 MESIROW	99,907,412.46	1,607,583.33
05574BMA5	BMO BANK CD	01/24/2024	09/21/2023	5.6200	100,000,000.00	100,000,000.00	5.9300	0.998999110 MESIROW	99,899,910.99	156,111.11
06051WAT1	BOFA CD	02/26/2024	08/15/2023	5.7300	100,000,000.00	100,000,000.00	5.9650	0.998877954 MESIROW	99,887,795.38	748,083.33
95001KPX6	WELLS FGO CD	03/25/2024	09/14/2023	5.6000	150,000,000.00	150,000,000.00	6.0000	0.998024813 MESIROW	149,703,721.93	396,666.67
06051WDM3	BOFA CD	03/25/2024	09/15/2023	5.8100	150,000,000.00	150,000,000.00	6.0000	0.999023995 MESIROW	149,853,599.31	387,333.33
95001KPM0	WELLS FGO CD	03/27/2024	09/07/2023	5.6700	100,000,000.00	100,000,000.00	6.0000	0.998306436 MESIROW	99,830,643.57	378,000.00
95001KJX3	WELLS FGO CD	04/02/2024	04/10/2023	5.0000	100,000,000.00	100,000,000.00	6.0000	0.994321906 MESIROW	99,432,190.60	2,416,666.67
95001KLL6	WELLS FGO CD	04/26/2024	05/01/2023	5.0000	100,000,000.00	100,000,000.00	6.0000	0.993703823 MESIROW	99,370,382.30	2,125,000.00
06051WDZ4	BOFA CD	06/03/2024	09/26/2023	5.9100	100,000,000.00	100,000,000.00	6.0400	0.999114342 MESIROW	99,911,434.22	82,083.33
06051WEQ3	BOFA CD	07/01/2024	09/29/2023	5.9000	100,000,000.00	100,000,000.00	6.0350	0.999003229 MESIROW	99,900,322.89	32,777.78
95001KNL4	WELLS FGO CD	08/01/2024	08/10/2023	5.8000	100,000,000.00	100,000,000.00	6.0700	0.997414618 MESIROW	99,741,461.80	837,777.78
95001KPZ1	WELLS FGO CD	10/01/2024	09/19/2023	5.8500	100,000,000.00	100,000,000.00	6.0860	0.997626849 MESIROW	99,762,684.89	195,000.00
					1,700,000,000.00	1,700,000,000.00			1,697,104,549.78	16,477,638.87
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53947CS58	LLOYDS YCD	10/02/2023	01/03/2023	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999993660 MESIROW	99,999,365.95	4,049,944.44
13606KNU6	CIBC YCD	10/02/2023	10/07/2022	5.0000	100,000,000.00	100,000,000.00	5.3900	0.999981704 MESIROW	99,998,170.41	4,986,111.11
22536CQ60	CR AG CIB YCD	10/02/2023	07/19/2023	5.3700	100,000,000.00	100,000,000.00	5.3900	0.999997792 MESIROW	99,999,779.21	1,103,833.33
89115BNP1	TORONTO YCD	10/02/2023	12/29/2022	5.2900	100,000,000.00	100,000,000.00	5.3900	0.999991151 MESIROW	99,999,115.13	4,055,666.67
78015JQN0	RB CANADA YCD	10/02/2023	01/03/2023	5.2900	100,000,000.00	100,000,000.00	5.3900	0.999991261 MESIROW	99,999,126.13	3,982,194.44
90275DQH6	UBS YCD	10/02/2023	10/12/2022	5.1600	100,000,000.00	100,000,000.00	5.3900	0.999986016 MESIROW	99,998,601.63	5,074,000.00
63307UPY1	NB CANADA YCD	10/02/2023	02/14/2023	5.0500	100,000,000.00	100,000,000.00	5.3900	0.999985748 MESIROW	99,998,574.81	3,212,361.11
06367DD28	MONTREAL YCD	10/06/2023	09/20/2023	5.3300	100,000,000.00	100,000,000.00	5.3900	0.999990455 MESIROW	99,999,045.46	162,861.11
23344N4V5	DNB YCD	10/10/2023	09/28/2023	5.2800	100,000,000.00	100,000,000.00	5.3900	0.999971945 MESIROW	99,997,194.49	44,000.00
63873QD68	NATIXIS YCD	10/27/2023	03/02/2023	5.3800	100,000,000.00	100,000,000.00	5.3900	0.999869373 MESIROW	99,986,937.27	3,183,166.67
65603AMF5	NORINCHUK YCD	10/27/2023	09/18/2023	5.3800	150,000,000.00	150,000,000.00	5.3900	0.999985272 MESIROW	149,997,790.85	291,416.67
4823TDHJ3	KBC YCD	10/27/2023	09/15/2023	5.3200	100,000,000.00	100,000,000.00	5.3900	0.999940472 MESIROW	99,994,047.19	236,444.44
87019WQL2	SWEDBANK YCD	10/27/2023	09/15/2023	5.2900	100,000,000.00	100,000,000.00	5.3900	0.999918941 MESIROW	99,991,894.10	235,111.11
83050PY86	SE BANKEN YCD	10/27/2023	06/14/2023	5.5100	100,000,000.00	100,000,000.00	5.3900	1.000021639 MESIROW	100,002,163.90	1,668,305.56
23344N4M5	DNB YCD	10/27/2023	09/15/2023	5.3100	100,000,000.00	100,000,000.00	5.3900	0.999933295 MESIROW	99,993,329.49	236,000.00
60710TEF4	MIZUHO YCD	10/27/2023	06/15/2023	5.5300	100,000,000.00	100,000,000.00	5.3900	1.000036388 MESIROW	100,003,638.83	1,659,000.00
05252WUJ0	ANZ YCD	10/27/2023	04/28/2023	4.9500	100,000,000.00	100,000,000.00	5.3900	0.999600278 MESIROW	99,960,027.82	2,145,000.00
23344N4R4	DNB YCD	10/30/2023	09/22/2023	5.3000	100,000,000.00	100,000,000.00	5.3900	0.999922085 MESIROW	99,992,208.52	132,500.00
55380UMX2	MUFG BK YCD	10/30/2023	09/26/2023	5.4100	100,000,000.00	100,000,000.00	5.3900	1.000012793 MESIROW	100,001,279.31	75,138.89
86564PEZ0	SUMI TRUST YCD	10/30/2023	09/22/2023	5.3400	100,000,000.00	100,000,000.00	5.3900	0.999954125 MESIROW	99,995,412.49	133,500.00
86959R4Q0	SVENSKA YCD	11/01/2023	07/31/2023	5.4500	100,000,000.00	100,000,000.00	5.4750	0.999934529 MESIROW	99,993,452.93	938,611.11
63253T3J5	NAT AUB YCD	11/01/2023	01/17/2023	5.0000	100,000,000.00	100,000,000.00	5.4750	0.999425397 MESIROW	99,942,539.68	3,569,444.44
55380UMQ7	MUFG BK YCD	11/01/2023	09/14/2023	5.4000	100,000,000.00	100,000,000.00	5.4750	0.999923754 MESIROW	99,992,375.39	255,000.00
60710TEM9	MIZUHO YCD	11/01/2023	06/28/2023	5.5100	100,000,000.00	100,000,000.00	5.4750	0.999961768 MESIROW	99,996,176.78	1,454,027.78

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83050PY52	SE BANKEN YCD	11/01/2023	06/02/2023	5.5600	100,000,000.00	100,000,000.00	5.4750	0.999985159 MESIROW	99,998,515.93	1,868,777.78
86564PFG1	SUMI TRUST YCD	11/01/2023	09/28/2023	5.3300	100,000,000.00	100,000,000.00	5.4750	0.999873641 MESIROW	99,987,364.06	44,416.67
06417MY82	SCOTIA YCD	11/01/2023	05/02/2023	5.4200	100,000,000.00	100,000,000.00	5.4750	0.999845477 MESIROW	99,984,547.68	2,288,444.44
06367D4A0	MONTREAL YCD	11/01/2023	02/15/2023	5.2000	100,000,000.00	100,000,000.00	5.4750	0.999609767 MESIROW	99,960,976.73	3,293,333.33
86564PAZ4	SUMI TRUST YCD	11/08/2023	07/31/2023	5.5800	100,000,000.00	100,000,000.00	5.4750	1.000054978 MESIROW	100,005,497.78	961,000.00
86565FS52	SUMITOMO YCD	11/08/2023	07/31/2023	5.4300	100,000,000.00	100,000,000.00	5.4750	0.999899039 MESIROW	99,989,903.86	935,166.67
86564PEA5	SUMI TRUST YCD	11/27/2023	09/11/2023	5.5100	150,000,000.00	150,000,000.00	5.4750	1.000028632 MESIROW	150,004,294.87	459,166.67
86565FP71	SUMITOMO YCD	11/27/2023	07/12/2023	5.4200	100,000,000.00	100,000,000.00	5.4750	0.999808858 MESIROW	99,980,885.82	1,219,500.00
34959TTA4	FORTIS YCD	11/27/2023	07/26/2023	5.6100	100,000,000.00	100,000,000.00	5.4750	1.000122182 MESIROW	100,012,218.19	1,044,083.33
05252WUN1	ANZ YCD	11/27/2023	06/26/2023	5.2800	100,000,000.00	100,000,000.00	5.4750	0.999571636 MESIROW	99,957,163.60	1,422,666.67
60710TFH9	MIZUHO YCD	11/27/2023	07/18/2023	5.5800	100,000,000.00	100,000,000.00	5.4750	1.000064913 MESIROW	100,006,491.31	1,162,500.00
83050P2U2	SE BANKEN YCD	11/27/2023	08/17/2023	5.4800	100,000,000.00	100,000,000.00	5.4750	0.999948978 MESIROW	99,994,897.80	685,000.00
22536WBN5	CIC YCD	11/28/2023	05/15/2023	5.3700	100,000,000.00	100,000,000.00	5.4750	0.999651019 MESIROW	99,965,101.90	2,073,416.67
65603AMB4	NORINCHUK YCD	11/29/2023	09/15/2023	5.5000	100,000,000.00	100,000,000.00	5.4750	1.000018869 MESIROW	100,001,886.91	244,444.44
87019WQE8	SWEDBANK YCD	12/01/2023	09/12/2023	5.4000	100,000,000.00	100,000,000.00	5.5600	0.999704820 MESIROW	99,970,481.96	285,000.00
05252WUL5	ANZ YCD	12/01/2023	06/06/2023	5.2800	100,000,000.00	100,000,000.00	5.5600	0.999369826 MESIROW	99,936,982.62	1,716,000.00
22536WBV7	CIC YCD	12/01/2023	06/01/2023	5.5900	100,000,000.00	100,000,000.00	5.5600	0.999873552 MESIROW	99,987,355.21	1,894,388.89
63253T4J4	NAT AUB YCD	12/01/2023	05/30/2023	5.4800	100,000,000.00	100,000,000.00	5.5600	0.999689541 MESIROW	99,968,954.06	1,887,555.56
53947CT24	LLOYDS YCD	12/01/2023	02/28/2023	5.4800	100,000,000.00	100,000,000.00	5.5600	0.999560255 MESIROW	99,956,025.53	3,272,777.78
65558UR87	NORDEA ABP YCD	12/01/2023	05/30/2023	5.6000	100,000,000.00	100,000,000.00	5.5600	0.999887118 MESIROW	99,988,711.85	1,928,888.89
65603ALU3	NORINCHUK YCD	12/04/2023	09/12/2023	5.5600	100,000,000.00	100,000,000.00	5.5600	0.999971279 MESIROW	99,997,127.85	293,444.44
06367DCR4	MONTREAL YCD	12/04/2023	09/14/2023	5.5400	150,000,000.00	150,000,000.00	5.5600	0.999939187 MESIROW	149,990,878.01	392,416.67
86565FT85	SUMITOMO YCD	12/08/2023	08/10/2023	5.4400	100,000,000.00	100,000,000.00	5.5600	0.999694023 MESIROW	99,969,402.26	785,777.78
05252WUM3	ANZ YCD	12/26/2023	06/14/2023	5.2700	100,000,000.00	100,000,000.00	5.5600	0.999107145 MESIROW	99,910,714.50	1,595,638.89

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63873QJ21	NATIXIS YCD	12/26/2023	06/14/2023	5.6700	100,000,000.00	100,000,000.00	5.5600	1.000034300 MESIROW	100,003,429.97	1,716,750.00
65558UT77	NORDEA ABP YCD	12/26/2023	06/15/2023	5.6000	100,000,000.00	100,000,000.00	5.5600	0.999874087 MESIROW	99,987,408.66	1,680,000.00
86959R3R9	SVENSKA YCD	12/27/2023	06/12/2023	5.6400	100,000,000.00	100,000,000.00	5.5600	0.999960204 MESIROW	99,996,020.44	1,739,000.00
86565FW24	SUMITOMO YCD	12/27/2023	09/07/2023	5.4800	100,000,000.00	100,000,000.00	5.5600	0.999760792 MESIROW	99,976,079.22	365,333.33
83050P3E7	SE BANKEN YCD	12/27/2023	09/11/2023	5.5400	100,000,000.00	100,000,000.00	5.5600	0.999911501 MESIROW	99,991,150.07	307,777.78
22536C7H7	CR AG CIB YCD	12/27/2023	09/25/2023	5.5200	100,000,000.00	100,000,000.00	5.5600	0.999892417 MESIROW	99,989,241.72	92,000.00
34959TTD8	FORTIS YCD	12/27/2023	09/07/2023	5.5000	100,000,000.00	100,000,000.00	5.5600	0.999808308 MESIROW	99,980,830.79	366,666.67
05586FV95	BNP YCD	12/27/2023	09/15/2023	5.2700	100,000,000.00	100,000,000.00	5.5600	0.999277404 MESIROW	99,927,740.43	234,222.22
89115BM49	TORONTO YCD	01/29/2024	06/15/2023	5.6700	100,000,000.00	100,000,000.00	5.6860	0.999631259 MESIROW	99,963,125.93	1,701,000.00
05252WUP6	ANZ YCD	02/09/2024	08/02/2023	5.4500	100,000,000.00	100,000,000.00	5.6860	0.998974500 MESIROW	99,897,449.98	908,333.33
22536WCT1	CIC YCD	02/09/2024	08/09/2023	5.7300	100,000,000.00	100,000,000.00	5.6860	0.999985860 MESIROW	99,998,586.02	843,583.33
63307UQA2	NB CANADA YCD	02/26/2024	08/28/2023	5.4900	100,000,000.00	100,000,000.00	5.6860	0.999094193 MESIROW	99,909,419.28	518,500.00
63873QP32	NATIXIS YCD	02/26/2024	09/15/2023	5.6900	100,000,000.00	100,000,000.00	5.6860	0.999958304 MESIROW	99,995,830.44	252,888.89
13606KZY5	CIBC YCD	02/26/2024	08/17/2023	5.7100	100,000,000.00	100,000,000.00	5.6860	0.999933379 MESIROW	99,993,337.94	713,750.00
05252WUV3	ANZ YCD	02/26/2024	08/24/2023	5.4600	100,000,000.00	100,000,000.00	5.6860	0.998960466 MESIROW	99,896,046.64	576,333.33
89115BAH3	TORONTO YCD	02/26/2024	09/20/2023	5.7000	100,000,000.00	100,000,000.00	5.6860	1.000016458 MESIROW	100,001,645.80	174,166.67
06742T5L6	BARCLAYS YCD	03/01/2024	05/30/2023	5.7800	100,000,000.00	100,000,000.00	5.7500	0.999651777 MESIROW	99,965,177.72	1,990,888.89
06417M3C7	SCOTIA YCD	03/01/2024	06/21/2023	5.7500	100,000,000.00	100,000,000.00	5.7500	0.999613849 MESIROW	99,961,384.94	1,629,166.67
05586FS57	BNP YCD	03/01/2024	09/11/2023	5.7600	100,000,000.00	100,000,000.00	5.7500	0.999965374 MESIROW	99,996,537.40	320,000.00
21684XF76	RABOBANK YCD	03/01/2024	06/01/2023	5.6300	100,000,000.00	100,000,000.00	5.7500	0.999053115 MESIROW	99,905,311.51	1,907,944.44
89115BDH0	TORONTO YCD	03/01/2024	09/29/2023	5.7300	100,000,000.00	100,000,000.00	5.7500	0.999910012 MESIROW	99,991,001.18	31,833.33
83369XPJ1	SOC GEN YCD	03/25/2024	09/14/2023	5.7600	150,000,000.00	150,000,000.00	5.7500	0.999973181 MESIROW	149,995,977.09	408,000.00
05586FY50	BNP YCD	03/25/2024	09/21/2023	5.7600	100,000,000.00	100,000,000.00	5.7500	1.000003804 MESIROW	100,000,380.42	160,000.00
78015J3X3	RB CANADA YCD	03/27/2024	07/31/2023	5.8300	100,000,000.00	100,000,000.00	5.7500	1.000107053 MESIROW	100,010,705.34	1,004,055.56

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53947BQ94	LLOYDS YCD	03/27/2024	09/20/2023	5.7900	100,000,000.00	100,000,000.00	5.7500	1.000143402 MESIROW	100,014,340.24	176,916.67
06742T6E1	BARCLAYS YCD	03/27/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.7500	1.000768841 MESIROW	100,076,884.05	1,566,666.67
89115BMY3	TORONTO YCD	03/27/2024	06/26/2023	5.8000	100,000,000.00	100,000,000.00	5.7500	0.999808364 MESIROW	99,980,836.41	1,562,777.78
34959TTE6	FORTIS YCD	03/29/2024	09/13/2023	5.7600	100,000,000.00	100,000,000.00	5.7830	0.999807297 MESIROW	99,980,729.68	288,000.00
13606KB39	CIBC YCD	03/29/2024	09/07/2023	5.7000	100,000,000.00	100,000,000.00	5.7830	0.999489873 MESIROW	99,948,987.33	380,000.00
21684XH33	RABOBANK YCD	03/29/2024	08/17/2023	5.7700	100,000,000.00	100,000,000.00	5.7830	0.999734138 MESIROW	99,973,413.80	721,250.00
65558U3C4	NORDEA ABP YCD	03/29/2024	09/07/2023	5.7100	100,000,000.00	100,000,000.00	5.7830	0.999538281 MESIROW	99,953,828.08	380,666.67
83369XPF9	SOC GEN YCD	03/29/2024	09/07/2023	5.7600	100,000,000.00	100,000,000.00	5.7830	0.999780318 MESIROW	99,978,031.85	384,000.00
53947BP38	LLOYDS YCD	04/02/2024	07/05/2023	5.9600	100,000,000.00	100,000,000.00	5.7830	1.000460437 MESIROW	100,046,043.65	1,456,888.89
06742T6T8	BARCLAYS YCD	06/03/2024	08/16/2023	6.0000	100,000,000.00	100,000,000.00	5.8500	1.000690906 MESIROW	100,069,090.60	766,666.67
78015JW29	RB CANADA YCD	06/03/2024	06/14/2023	5.7900	100,000,000.00	100,000,000.00	5.8500	0.998931902 MESIROW	99,893,190.21	1,753,083.33
63307UQB0	NB CANADA YCD	06/03/2024	09/14/2023	5.7200	100,000,000.00	100,000,000.00	5.8500	0.999041986 MESIROW	99,904,198.63	270,111.11
89115BPY0	TORONTO YCD	06/28/2024	07/03/2023	6.0000	100,000,000.00	100,000,000.00	5.8830	1.000207282 MESIROW	100,020,728.16	1,500,000.00
78015JYA9	RB CANADA YCD	06/28/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.8830	1.000179010 MESIROW	100,017,900.97	1,566,666.67
63873QM35	NATIXIS YCD	07/01/2024	07/31/2023	6.0000	100,000,000.00	100,000,000.00	5.8830	1.000409478 MESIROW	100,040,947.81	1,033,333.33
78015JAT4	RB CANADA YCD	07/29/2024	09/26/2023	5.8900	100,000,000.00	100,000,000.00	5.9160	0.999753522 MESIROW	99,975,352.22	81,805.56
20271EF38	CB AUS YCD	08/28/2024	08/18/2023	5.7900	100,000,000.00	100,000,000.00	5.9500	0.998233086 MESIROW	99,823,308.65	707,666.67
63253T4R6	NAT AUB YCD	09/03/2024	09/05/2023	5.8000	100,000,000.00	100,000,000.00	5.9500	0.998444552 MESIROW	99,844,455.24	418,888.89

					9,200,000,000.00	9,200,000,000.00			9,198,234,714.57	109,295,027.80
AIP:				0.00						
Book + AIP:					9,200,000,000.00		CD YANKEE			

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89233HX25	TOYOTA CP	10/02/2023	0.0000	100,000,000.00	96,658,750.00	0.0538	1	MESIROW	99,985,055.56
06054PX27	BOFA CP	10/02/2023	0.0000	100,000,000.00	96,501,944.44	0.0538	1	MESIROW	99,985,055.56
63873KX28	NATIXIS NY CP	10/02/2023	0.0000	100,000,000.00	98,013,888.88	0.0538	1	MESIROW	99,985,055.56
71344UX20	PEPSICO CP	10/02/2023	0.0000	50,000,000.00	49,179,027.78	0.0538	1	MESIROW	49,992,527.78
4820P3X24	JUPITER CP	10/02/2023	0.0000	100,000,000.00	99,417,166.66	0.0538	1	MESIROW	99,985,055.56
62479MX65	MUFG BK CP	10/06/2023	0.0000	100,000,000.00	99,868,500.00	0.0538	5	MESIROW	99,925,277.78
03785EXA7	APPLE CP	10/10/2023	0.0000	50,000,000.00	49,860,930.56	0.0538	9	MESIROW	49,932,750.00
74271UXQ8	PROCTER CP	10/24/2023	0.0000	50,000,000.00	48,769,375.00	0.0538	23	MESIROW	49,828,138.89
40060XXQ8	GTA CP	10/24/2023	0.0000	50,000,000.00	49,091,666.67	0.0538	23	MESIROW	49,828,138.89
15963UXT8	CHARIOT CP	10/27/2023	0.0000	50,000,000.00	49,068,958.33	0.0538	26	MESIROW	49,805,722.22
1247P3XT4	CAFCO CP	10/27/2023	0.0000	50,000,000.00	49,063,833.33	0.0538	26	MESIROW	49,805,722.22
59515NXT5	MICROSOFT CP	10/27/2023	0.0000	100,000,000.00	99,428,000.00	0.0538	26	MESIROW	99,611,444.44
12619UXT3	CRC CP	10/27/2023	0.0000	100,000,000.00	98,073,833.34	0.0538	26	MESIROW	99,611,444.44
03785EXT6	APPLE CP	10/27/2023	0.0000	50,000,000.00	49,765,333.33	0.0538	26	MESIROW	49,805,722.22
53127UXW5	LIBERTY CP	10/30/2023	0.0000	100,000,000.00	99,525,333.34	0.0538	29	MESIROW	99,566,611.11
88602UY12	THUNDER CP	11/01/2023	0.0000	100,000,000.00	96,402,777.78	0.0544	31	MESIROW	99,531,555.56
19121BY11	COCA COLA CP	11/01/2023	0.0000	100,000,000.00	97,629,305.56	0.0544	31	MESIROW	99,531,555.56
04821UY14	ATLANTIC CP	11/01/2023	0.0000	50,000,000.00	49,098,611.11	0.0544	31	MESIROW	49,765,777.78
15963UY18	CHARIOT CP	11/01/2023	0.0000	50,000,000.00	49,258,194.44	0.0544	31	MESIROW	49,765,777.78
89233HY16	TOYOTA CP	11/01/2023	0.0000	100,000,000.00	97,858,166.66	0.0544	31	MESIROW	99,531,555.56
4820P3Y15	JUPITER CP	11/01/2023	0.0000	100,000,000.00	99,284,000.00	0.0544	31	MESIROW	99,531,555.56
63873KY84	NATIXIS NY CP	11/08/2023	0.0000	100,000,000.00	97,649,166.66	0.0544	38	MESIROW	99,425,777.78
53127UY87	LIBERTY CP	11/08/2023	0.0000	50,000,000.00	48,978,125.00	0.0544	38	MESIROW	49,712,888.89
71344UY86	PEPSICO CP	11/08/2023	0.0000	50,000,000.00	48,951,638.89	0.0544	38	MESIROW	49,712,888.89

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74271UY87	PROCTER CP	11/08/2023	0.0000	100,000,000.00	97,517,083.34	0.0544	38	MESIROW	99,425,777.78
83369CY81	SOC GEN NY CP	11/08/2023	0.0000	100,000,000.00	97,453,166.66	0.0544	38	MESIROW	99,425,777.78
24422MYL9	DEERE CAP CP	11/20/2023	0.0000	50,000,000.00	49,511,416.67	0.0544	50	MESIROW	49,622,222.22
71344UYT0	PEPSICO CP	11/27/2023	0.0000	50,000,000.00	49,247,750.00	0.0544	57	MESIROW	49,569,333.33
1247P3YT3	CAFCO CP	11/27/2023	0.0000	50,000,000.00	49,057,000.00	0.0544	57	MESIROW	49,569,333.33
2546R3YT5	DISNEY CP	11/27/2023	0.0000	100,000,000.00	98,546,666.66	0.0544	57	MESIROW	99,138,666.67
60689GZ17	MIZUHO NY CP	12/01/2023	0.0000	100,000,000.00	99,013,666.66	0.0554	61	MESIROW	99,061,277.78
4820P3Z14	JUPITER CP	12/01/2023	0.0000	100,000,000.00	97,608,055.56	0.0554	61	MESIROW	99,061,277.78
59157UZ11	METLIFE STF CP	12/01/2023	0.0000	100,000,000.00	97,694,666.66	0.0554	61	MESIROW	99,061,277.78
53127UZ11	LIBERTY CP	12/01/2023	0.0000	50,000,000.00	49,291,083.33	0.0554	61	MESIROW	49,530,638.89
59515NZ14	MICROSOFT CP	12/01/2023	0.0000	100,000,000.00	98,832,555.56	0.0554	61	MESIROW	99,061,277.78
89233HZ15	TOYOTA CP	12/01/2023	0.0000	100,000,000.00	97,730,666.66	0.0554	61	MESIROW	99,061,277.78
82124MZ11	SHEFFIELD CP	12/01/2023	0.0000	100,000,000.00	98,569,111.12	0.0554	61	MESIROW	99,061,277.78
92512MZ44	VERSAILLES CP	12/04/2023	0.0000	100,000,000.00	98,331,694.44	0.0554	64	MESIROW	99,015,111.11
22533UZ48	CR AG NY CP	12/04/2023	0.0000	100,000,000.00	98,756,333.34	0.0554	64	MESIROW	99,015,111.11
24422MZ46	DEERE CAP CP	12/04/2023	0.0000	50,000,000.00	49,504,013.89	0.0554	64	MESIROW	49,507,555.56
04821UZ88	ATLANTIC CP	12/08/2023	0.0000	50,000,000.00	49,078,333.33	0.0554	68	MESIROW	49,476,777.78
15963UZ82	CHARIOT CP	12/08/2023	0.0000	100,000,000.00	98,141,305.56	0.0554	68	MESIROW	98,953,555.56
45685RZ83	ING FDL CP	12/08/2023	0.0000	100,000,000.00	97,511,250.00	0.0554	68	MESIROW	98,953,555.56
13607FZS8	CIBC HLD CP	12/26/2023	0.0000	50,000,000.00	48,599,541.67	0.0554	86	MESIROW	49,338,277.78
62479MZT3	MUFG BK CP	12/27/2023	0.0000	100,000,000.00	98,501,888.88	0.0554	87	MESIROW	98,661,166.67
19121AAB7	COCA COLA CP	01/11/2024	0.0000	50,000,000.00	48,675,444.44	0.0563	102	MESIROW	49,202,416.67
82124LAN2	SHEFFIELD CP	01/22/2024	0.0000	100,000,000.00	97,976,000.00	0.0563	113	MESIROW	98,232,805.56
59515MAN5	MICROSOFT CP	01/22/2024	0.0000	100,000,000.00	98,071,666.66	0.0563	113	MESIROW	98,232,805.56

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38346LAN6	GOTHAM CP	01/22/2024	0.0000	50,000,000.00	49,011,000.00	0.0563	113	MESIROW	49,116,402.78
1247P2AQ7	CAFCO CP	01/24/2024	0.0000	50,000,000.00	48,984,027.78	0.0563	115	MESIROW	49,100,763.89
86563GAQ5	SUMI TRUST CP	01/24/2024	0.0000	100,000,000.00	97,969,500.00	0.0563	115	MESIROW	98,201,527.78
60689FAV0	MIZUHO NY CP	01/29/2024	0.0000	100,000,000.00	97,861,111.12	0.0571	120	MESIROW	98,096,666.67
63873JAV2	NATIXIS NY CP	01/29/2024	0.0000	100,000,000.00	96,618,416.66	0.0571	120	MESIROW	98,096,666.67
59515MAV7	MICROSOFT CP	01/29/2024	0.0000	50,000,000.00	49,071,180.56	0.0571	120	MESIROW	49,048,333.33
1247P2AV6	CAFCO CP	01/29/2024	0.0000	50,000,000.00	49,012,791.67	0.0571	120	MESIROW	49,048,333.33
40060WB19	GTA CP	02/01/2024	0.0000	50,000,000.00	48,965,000.00	0.0571	123	MESIROW	49,024,541.67
78015CB92	RBC NY CP	02/09/2024	0.0000	100,000,000.00	97,173,555.56	0.0571	131	MESIROW	97,922,194.44
71344TB92	PEPSICO CP	02/09/2024	0.0000	100,000,000.00	97,483,777.78	0.0571	131	MESIROW	97,922,194.44
59157TC19	METLIFE STF CP	03/01/2024	0.0000	100,000,000.00	97,194,000.00	0.0578	152	MESIROW	97,559,555.56
59515MC11	MICROSOFT CP	03/01/2024	0.0000	100,000,000.00	97,573,111.12	0.0578	152	MESIROW	97,559,555.56
67983TC12	OLD LINE CP	03/01/2024	0.0000	50,000,000.00	48,681,333.33	0.0578	152	MESIROW	48,779,777.78
88602TC19	THUNDER CP	03/01/2024	0.0000	100,000,000.00	97,359,000.00	0.0578	152	MESIROW	97,559,555.56
78015CC18	RBC NY CP	03/01/2024	0.0000	100,000,000.00	96,202,750.00	0.0578	152	MESIROW	97,559,555.56
17327AC13	CGMI CP	03/01/2024	0.0000	100,000,000.00	95,898,583.34	0.0578	152	MESIROW	97,559,555.56
46640PC19	JPM LLC CP	03/01/2024	0.0000	100,000,000.00	95,972,472.22	0.0578	152	MESIROW	97,559,555.56
92512LC41	VERSAILLES CP	03/04/2024	0.0000	100,000,000.00	97,330,500.00	0.0578	155	MESIROW	97,511,388.89
2546R2C46	DISNEY CP	03/04/2024	0.0000	25,000,000.00	24,343,055.56	0.0578	155	MESIROW	24,377,847.22
89233GCR5	TOYOTA CP	03/25/2024	0.0000	100,000,000.00	97,209,583.34	0.0578	176	MESIROW	97,174,222.22
06417JCR1	SCOTIA NY CP	03/25/2024	0.0000	100,000,000.00	97,179,000.00	0.0578	176	MESIROW	97,174,222.22
17327ACR6	CGMI CP	03/25/2024	0.0000	100,000,000.00	97,096,333.34	0.0578	176	MESIROW	97,174,222.22
4497W0CR7	ING FDL CP	03/25/2024	0.0000	100,000,000.00	97,075,555.56	0.0578	176	MESIROW	97,174,222.22
46640PCR2	JPM LLC CP	03/25/2024	0.0000	100,000,000.00	95,837,500.00	0.0578	176	MESIROW	97,174,222.22

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63873JCV0	NATIXIS NY CP	03/29/2024	0.0000	100,000,000.00	96,826,666.66	0.0583	180	MESIROW	97,085,000.00
59157TCV3	METLIFE STF CP	03/29/2024	0.0000	100,000,000.00	97,168,666.66	0.0583	180	MESIROW	97,085,000.00
13607ECV9	CIBC HLD CP	03/29/2024	0.0000	50,000,000.00	48,463,888.89	0.0583	180	MESIROW	48,542,500.00
46640PD26	JPM LLC CP	04/02/2024	0.0000	100,000,000.00	95,800,000.00	0.0583	184	MESIROW	97,020,222.22
17327ADS3	CGMI CP	04/26/2024	0.0000	100,000,000.00	96,647,333.34	0.0583	208	MESIROW	96,631,555.56
17327AF36	CGMI CP	06/03/2024	0.0000	100,000,000.00	96,053,722.22	0.0585	246	MESIROW	96,002,500.00
				6,425,000,000.00	6,278,680,305.56				6,333,243,472.32
AIP:			0.00						
Book + AIP:			6,278,680,305.56	COMMER PAPER					

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95000U2C6	WELLS FGO CB CL	01/24/2024	3.7500	10,000,000.00	9,949,589.93	0.99276	0.00072917	CITIBANK	9,927,600.00	7,291.70
46625HJT8	JPM CHASE CB	02/01/2024	3.8750	25,000,000.00	25,287,741.22	0.99290	0.00000000	CITIBANK	24,822,500.00	0.00
89236TDW2	TOYOTA CB	04/17/2024	2.9000	20,000,000.00	19,754,915.79	0.98459	0.00837778	CITIBANK	19,691,800.00	167,555.60
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,167,348.54	0.98706	0.00785417	CITIBANK	13,818,840.00	109,958.38
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,993,410.85	0.96874	0.00092500	CITIBANK	9,687,400.00	9,250.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,965.50	0.96689	0.00067500	CITIBANK	4,834,450.00	3,375.00
89236TJG1	TOYOTA CB	06/14/2024	0.5000	25,000,000.00	24,982,565.23	0.96396	0.00065278	CITIBANK	24,099,000.00	16,319.50
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,911,204.84	0.94767	0.00072917	CITIBANK	18,953,400.00	14,583.40
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.94315	0.00437361	CITIBANK	23,578,750.00	109,340.25
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,044,679.76	0.92700	0.00128889	CITIBANK	25,956,000.00	36,088.92
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	26,266,692.14	0.96874	0.00000000	CITIBANK	24,218,500.00	0.00
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.96211	0.01883556	CITIBANK	24,052,750.00	470,889.00
06048W2G4	BOFA CB CL	10/27/2025	6.0200	15,000,000.00	15,000,000.00	0.98283	0.01571889	CITIBANK	14,742,450.00	235,783.35
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,984,086.12	0.90177	0.00336389	CITIBANK	13,526,550.00	50,458.35
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	26,120,513.18	0.93165	0.00825000	CITIBANK	23,291,250.00	206,250.00
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	0.98330	0.00714583	CITIBANK	14,749,500.00	107,187.45
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.95963	0.01725694	CITIBANK	23,990,750.00	431,423.50
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,929,778.23	0.86962	0.00450417	CITIBANK	7,826,580.00	40,537.53
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.87205	0.00447222	CITIBANK	21,801,250.00	111,805.50
17290ALQ1	CITIGROUP CB CL	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.87280	0.00282667	CITIBANK	21,820,000.00	70,666.75
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.95368	0.00541667	CITIBANK	23,842,000.00	135,416.75
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	0.97746	0.01739444	CITIBANK	9,774,600.00	173,944.40

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17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	0.98427	0.01636111 CITIBANK	14,764,050.00	245,416.65
				436,000,000.00	438,392,491.33			413,769,970.00	2,753,541.98
AIP:		69,277.78							
Book + AIP:		438,461,769.11	CORP BOND						

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SYS048081	CALIFORNIA BANK OF COMMERCE T	10/04/2023	4.7300	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048082	FARMERS & MERCHANTS BANK OF C	10/04/2023	4.7100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048211	PACIFIC ALLIANCE BANK TD	10/04/2023	5.1800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048206	FIRST GENERAL BANK TD	10/04/2023	5.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048212	MISSION NATIONAL BANK TD	10/04/2023	5.2100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048092	OPEN BANK TD	10/05/2023	4.6500	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048088	COMMERCIAL BANK OF CALIFORNIA	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
SYS048090	FRESNO FIRST BANK TD	10/05/2023	4.6300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048091	NUVISION FEDERAL CREDIT UNION	10/05/2023	4.6700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048214	FINANCIAL PARTNERS CREDIT UNIO	10/05/2023	5.2400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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
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
SYS048096	FIRST FOUNDATION BANK TD	10/06/2023	4.6400	44,000,000.00	44,000,000.00	1.00000	44,000,000.00
SYS048098	TECHNOLOGY CREDIT UNION TD	10/06/2023	4.6400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
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
SYS048233	WESCOM CENTRAL CREDIT UNION T	10/12/2023	5.3300	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
SYS048235	WESCOM CENTRAL CREDIT UNION T	10/13/2023	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
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 T	10/18/2023	4.8900	9,000,000.00	9,000,000.00	1.00000	9,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
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
SYS048241	MISSION NATIONAL BANK TD	10/19/2023	5.3100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048121	COMMERCEWEST BANK TD	10/20/2023	4.9000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048122	FIRST FOUNDATION BANK TD	10/20/2023	4.9300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS048123	FIRST FOUNDATION BANK TD	10/25/2023	4.8800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048124	OPEN BANK TD	10/25/2023	4.8700	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS048246	FINANCIAL PARTNERS CREDIT UNION	10/26/2023	5.3700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
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 TD	11/01/2023	4.9300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048250	MISSION VALLEY BANK TD	11/01/2023	5.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
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 TD	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
SYS048258	ROYAL BUSINESS BANK TD	11/10/2023	5.3300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
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

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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
SYS048269	TECHNOLOGY CREDIT UNION TD	11/16/2023	5.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048167	BANK OF SOUTHERN CALIFORNIA NA	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
SYS048173	POPPY BANK TD	11/29/2023	5.2200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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
SYS048279	PROSPECTORS FEDERAL CREDIT UNI	11/30/2023	5.4000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048277	MANUFACTURERS BANK TD	11/30/2023	5.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048276	FIRST FOUNDATION BANK TD	11/30/2023	5.4200	47,000,000.00	47,000,000.00	1.00000	47,000,000.00
SYS048272	CITIZENS BUSINESS BANK TD	11/30/2023	5.3500	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 TD	12/01/2023	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048283	CALIFORNIA BANK OF COMMERCE TT	12/01/2023	5.3700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048286	FIRST FOUNDATION BANK TD	12/06/2023	5.3800	22,000,000.00	22,000,000.00	1.00000	22,000,000.00
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

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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
SYS048292	FIRST FOUNDATION BANK TD	12/07/2023	5.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048291	COMMUNITY BANK OF THE BAY TD	12/07/2023	5.3300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048297	WESCOM CENTRAL CREDIT UNION TI	12/08/2023	5.3900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048294	BENEFICIAL STATE BANK TD	12/08/2023	5.3900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048198	COMMONWEALTH BUSINESS BANK TI	12/08/2023	5.2200	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048305	WESCOM CENTRAL CREDIT UNION TI	12/13/2023	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
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 NA TD	12/15/2023	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048216	PACIFIC PREMIER BANK TD	01/04/2024	5.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048215	MALAGA BANK FSB TD	01/04/2024	5.2400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048209	MISSION FEDERAL CREDIT UNION TI	01/04/2024	5.2700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048213	EAST WEST BANK TD	01/04/2024	5.2400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048219	SANTA CRUZ COUNTY BANK TD	01/05/2024	5.2700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048222	POPPY BANK TD	01/10/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048221	HANMI BANK TD	01/10/2024	5.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048220	EAST WEST BANK TD	01/10/2024	5.2900	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048232	PROVIDENT CREDIT UNION TD	01/11/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048231	PROVIDENT CREDIT UNION TD	01/11/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048230	MERIWEST CREDIT UNION TD	01/11/2024	5.3400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048229	BANC OF CALIFORNIA NA TD	01/11/2024	5.3300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048228	RIVER CITY BANK TD	01/11/2024	5.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00

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SYS048227	FIVE STAR BANK TD	01/11/2024	5.3100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048234	MALAGA BANK FSB TD	01/12/2024	5.2700	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048239	BANC OF CALIFORNIA NA TD	01/17/2024	5.2900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048242	POPPY BANK TD	01/18/2024	5.3100	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS048240	BANK OF SOUTHERN CALIFORNIA NA	01/18/2024	5.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048243	AMERICAN PLUS BANK NA TD	01/19/2024	5.2500	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048244	MERIWEST CREDIT UNION TD	01/24/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048247	EAST WEST BANK TD	01/26/2024	5.3100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048249	AMERICAN PLUS BANK NA TD	01/31/2024	5.2600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048251	PROVIDENT CREDIT UNION TD	02/08/2024	5.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048257	HANMI BANK TD	02/09/2024	5.3100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048256	CORNERSTONE COMMUNITY BANK TI	02/09/2024	5.3100	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048260	CALIFORNIA COAST CREDIT UNION T	02/14/2024	5.3100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048268	PROVIDENT CREDIT UNION TD	02/15/2024	5.3300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048267	POPPY BANK TD	02/15/2024	5.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048266	METROPOLITAN BANK TD	02/15/2024	5.3300	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048265	CATHAY BANK TD	02/15/2024	5.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048270	CTBC BANK CORP (USA) TD	02/16/2024	5.3200	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048271	CATHAY BANK TD	02/21/2024	5.3200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048274	NEW OMNI BANK NA TD	02/28/2024	5.3400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048273	AXOS BANK TD	02/28/2024	5.3600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048280	TECHNOLOGY CREDIT UNION TD	02/29/2024	5.3600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048278	METROPOLITAN BANK TD	02/29/2024	5.3400	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048284	PROVIDENT CREDIT UNION TD	03/01/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048282	BANC OF CALIFORNIA NA TD	03/01/2024	5.3500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048288	PROVIDENT CREDIT UNION TD	03/06/2024	5.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048287	GOLDEN 1 CREDIT UNION TD	03/06/2024	5.3300	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048285	AMERICAN FIRST CREDIT UNION TD	03/06/2024	5.3200	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048290	COMMONWEALTH BUSINESS BANK TI	03/07/2024	5.3100	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048289	BANK OF THE SIERRA TD	03/07/2024	5.3300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048293	BANK OF SAN FRANCISCO NA TD	03/08/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048296	TRAVIS CREDIT UNION TD	03/08/2024	5.3700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048295	POPPY BANK TD	03/08/2024	5.3700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048304	STATE BANK OF INDIA (CALIFORNIA)	03/13/2024	5.3400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048303	PREFERRED BANK TD	03/13/2024	5.3000	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048302	PCB BANK TD	03/13/2024	5.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048301	AXOS BANK TD	03/13/2024	5.3200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048310	HANMI BANK TD	03/14/2024	5.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048309	FIVE STAR BANK TD	03/14/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048308	CATHAY BANK TD	03/14/2024	5.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048307	CALIFORNIA BANK OF COMMERCE TI	03/14/2024	5.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048306	PROVIDENT CREDIT UNION TD	03/14/2024	5.3500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048317	PROVIDENT CREDIT UNION TD	03/15/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048316	NEW OMNI BANK NA TD	03/15/2024	5.3000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048315	CTBC BANK CORP (USA) TD	03/15/2024	5.3500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048314	AMERICAN PLUS BANK NA TD	03/15/2024	5.3000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048319	PACIFIC PREMIER BANK TD	03/22/2024	5.3400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048318	AMERICAN FIRST CREDIT UNION TD	03/22/2024	5.3500	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
				5,243,000,000.00	5,243,000,000.00		5,243,000,000.00
AIP:		0.00					
Book + AIP:	5,243,000,000.00		TIME DEPOSIT				

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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
PMIA LOAN 2340001	07/19/2024	3.34700000	13,118,000.00	1.00	13,118,000.00
PMIA LOAN 2340002	08/16/2024	3.45900000	62,265,000.00	1.00	62,265,000.00
			380,513,000.00		380,513,000.00

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Total # of items:	758
Par Value:	155,860,933,607.50
Book Value:	153,713,361,386.96
Fair Value:	152,270,155,109.34
Accrual:	574,178,404.43
Total Book Value:	153,713,361,386.96
AIP:	11,549,628.84
Book + AIP:	153,724,911,015.80