

Fiona Ma, CPA

Treasurer
State of California

Quarterly Report
On the
Pooled Money Investment Account



For the Quarter Ending
June 30, 2024

OFFICE OF THE TREASURER

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



Date: July 24, 2024
To: Pooled Money Investment Board
From: Jeffrey Wurm, Director
Investment Division
Subject: PMIA Quarterly Report

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

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

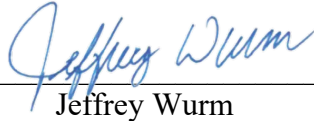
The required information is contained in the following two sections:

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

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

Compliance with Investment Policy

As required by California Government Code Section 16481.2 I confirm, to the best of my knowledge, that during the quarter ended June 30, 2024, all investments made on behalf of the Pooled Money Investment Account complied with the guidelines and provisions of the Investment Policy for the Pooled Money Investment Account. There were no funds, investments, or programs, including loans, that were under management of contracted parties.



Jeffrey Wurm

July 24, 2024

Date

Section I

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2024

(Dollars in thousands)

| | | |
|-------------------------------------|--------|------------------------------|
| Portfolio Amount | | \$ 178,048,356 |
| Effective Yield | 4.521% | |
| Quarter-to-date Yield | 4.362% | |
| Year-to-date Yield | 3.927% | |
| Average Life (in days) | 217 | |
| Demand Bank Account Balances | | \$ 1,340,541 |
| Total PMIA Resources | | <u><u>\$ 179,388,897</u></u> |

POOLED MONEY INVESTMENT ACCOUNT

SUMMARY OF RESOURCES

June 30, 2024

(Dollars in thousands)

| <u>Type of Security</u> | <u>Amount</u> | <u>Percent</u> |
|-------------------------------|-----------------------|----------------|
| Government | | |
| Bills | \$ 39,152,874 | 21.99% |
| Bonds | - | 0.00% |
| Notes | 62,184,200 | 34.93% |
| Strips | - | 0.00% |
| Total Governments | \$ 101,337,074 | 56.92% |
| Federal Agency Debentures | \$ 13,652,620 | 7.67% |
| Certificates of Deposit | 15,450,015 | 8.68% |
| Bank Notes | - | 0.00% |
| Repurchases | - | 0.00% |
| Federal Agency Discount Notes | 29,807,386 | 16.74% |
| Time Deposits | 5,060,000 | 2.84% |
| GNMAs | - | 0.00% |
| Commercial Paper | 11,683,558 | 6.56% |
| FHLMC / REMICS | 1,567 | 0.00% |
| Corporate Bonds | 693,228 | 0.39% |
| PMIA Loans | 362,908 | 0.20% |
| GF Loans | - | 0.00% |
| Other | - | 0.00% |
| Reverse Repurchases | - | 0.00% |
| Total, All Types | \$ 178,048,356 | 100.00% |

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

Section II



State of California Pooled Money Investment Account Market Valuation 6/30/2024

| Description | Carrying Cost Plus Accrued Interest Purch. | Amortized Cost | Fair Value | Accrued Interest |
|-----------------------------|---|------------------------------|------------------------------|--------------------------|
| United States Treasury: | | | | |
| Bills | \$ 39,152,874,329.72 | \$ 39,597,554,203.90 | \$ 39,587,768,752.50 | NA |
| Notes | \$ 62,176,581,824.56 | \$ 62,141,474,346.68 | \$ 61,651,762,504.00 | \$ 416,898,092.00 |
| Federal Agency: | | | | |
| SBA | \$ 247,843,562.04 | \$ 247,843,562.04 | \$ 251,790,529.61 | \$ 1,200,799.53 |
| MBS-REMICs | \$ 1,567,186.59 | \$ 1,567,186.59 | \$ 1,529,976.88 | \$ 6,836.72 |
| Debentures | \$ 8,184,587,071.78 | \$ 8,182,672,988.45 | \$ 8,108,396,505.00 | \$ 75,509,041.45 |
| Debentures FR | \$ - | \$ - | \$ - | \$ - |
| Debentures CL | \$ 2,250,000,000.00 | \$ 2,250,000,000.00 | \$ 2,235,914,150.00 | \$ 13,689,585.50 |
| Discount Notes | \$ 29,807,385,861.03 | \$ 30,141,723,379.95 | \$ 30,121,121,250.00 | NA |
| Supranational Debentures | \$ 2,970,189,533.33 | \$ 2,970,189,533.33 | \$ 2,937,719,880.00 | \$ 28,822,792.40 |
| Supranational Debentures FR | \$ - | \$ - | \$ - | \$ - |
| CDs and YCDs FR | \$ - | \$ - | \$ - | \$ - |
| Bank Notes | \$ - | \$ - | \$ - | \$ - |
| CDs and YCDs | \$ 15,450,015,000.00 | \$ 15,450,000,000.00 | \$ 15,446,181,621.02 | \$ 248,570,152.74 |
| Commercial Paper | \$ 11,683,558,041.73 | \$ 11,815,541,750.00 | \$ 11,811,742,819.45 | NA |
| Corporate: | | | | |
| Bonds FR | \$ - | \$ - | \$ - | \$ - |
| Bonds | \$ 693,227,689.67 | \$ 692,770,418.83 | \$ 678,296,776.00 | \$ 7,163,534.78 |
| Repurchase Agreements | \$ - | \$ - | \$ - | \$ - |
| Reverse Repurchase | \$ - | \$ - | \$ - | \$ - |
| Time Deposits | \$ 5,060,000,000.00 | \$ 5,060,000,000.00 | \$ 5,060,000,000.00 | NA |
| PMIA & GF Loans | \$ 362,908,000.00 | \$ 362,908,000.00 | \$ 362,908,000.00 | NA |
| TOTAL | \$ 178,040,738,100.45 | \$ 178,914,245,369.77 | \$ 178,255,132,764.46 | \$ 791,860,835.12 |

Fair Value Including Accrued Interest

\$ 179,046,993,599.58

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 (0.996316042). 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 \$19,926,320.84 or \$20,000,000.00 x 0.996316042.

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|----------------|------------|--------|------------------|------------------|------------------|------------------|
| 912797KH9 | U S TREAS BILL | 07/02/2024 | 0.0000 | 300,000,000.00 | 294,848,291.64 | 0.99943 CITIBANK | 299,830,281.00 |
| 912797KN6 | U S TREAS BILL | 07/09/2024 | 0.0000 | 300,000,000.00 | 295,843,999.98 | 0.99842 CITIBANK | 299,525,241.00 |
| 912797GB7 | U S TREAS BILL | 07/11/2024 | 0.0000 | 1,650,000,000.00 | 1,606,533,151.37 | 0.99810 CITIBANK | 1,646,861,700.00 |
| 912797JT5 | U S TREAS BILL | 07/25/2024 | 0.0000 | 400,000,000.00 | 397,604,916.64 | 0.99619 CITIBANK | 398,475,704.00 |
| 912797JU2 | U S TREAS BILL | 08/01/2024 | 0.0000 | 2,700,000,000.00 | 2,638,662,329.87 | 0.99506 CITIBANK | 2,686,659,300.00 |
| 912797KW6 | U S TREAS BILL | 08/06/2024 | 0.0000 | 700,000,000.00 | 688,433,436.13 | 0.99451 CITIBANK | 696,159,142.00 |
| 912797GK7 | U S TREAS BILL | 08/08/2024 | 0.0000 | 850,000,000.00 | 812,425,466.68 | 0.99403 CITIBANK | 844,925,500.00 |
| 912797KX4 | U S TREAS BILL | 08/13/2024 | 0.0000 | 1,200,000,000.00 | 1,182,225,427.08 | 0.99351 CITIBANK | 1,192,215,984.00 |
| 912797KB2 | U S TREAS BILL | 08/15/2024 | 0.0000 | 2,450,000,000.00 | 2,401,380,027.03 | 0.99324 CITIBANK | 2,433,449,833.50 |
| 912797KC0 | U S TREAS BILL | 08/22/2024 | 0.0000 | 600,000,000.00 | 586,849,525.02 | 0.99226 CITIBANK | 595,353,792.00 |
| 912797KZ9 | U S TREAS BILL | 08/27/2024 | 0.0000 | 1,300,000,000.00 | 1,282,981,555.84 | 0.99150 CITIBANK | 1,288,945,372.00 |
| 912797KD8 | U S TREAS BILL | 08/29/2024 | 0.0000 | 750,000,000.00 | 736,845,937.47 | 0.99121 CITIBANK | 743,410,680.00 |
| 912797GL5 | U S TREAS BILL | 09/05/2024 | 0.0000 | 750,000,000.00 | 713,471,958.33 | 0.98996 CITIBANK | 742,467,750.00 |
| 912797LG0 | U S TREAS BILL | 09/10/2024 | 0.0000 | 2,100,000,000.00 | 2,066,050,236.09 | 0.98955 CITIBANK | 2,078,048,406.00 |
| 912797KK2 | U S TREAS BILL | 09/12/2024 | 0.0000 | 4,250,000,000.00 | 4,147,538,370.84 | 0.98930 CITIBANK | 4,204,506,427.50 |
| 912797LJ4 | U S TREAS BILL | 09/24/2024 | 0.0000 | 2,900,000,000.00 | 2,854,653,737.47 | 0.98756 CITIBANK | 2,863,920,027.00 |
| 912797KM8 | U S TREAS BILL | 09/26/2024 | 0.0000 | 3,350,000,000.00 | 3,267,474,686.06 | 0.98737 CITIBANK | 3,307,674,894.00 |
| 912797LK1 | U S TREAS BILL | 10/01/2024 | 0.0000 | 3,200,000,000.00 | 3,147,638,922.81 | 0.98685 CITIBANK | 3,157,913,312.00 |
| 912797GW1 | U S TREAS BILL | 10/03/2024 | 0.0000 | 750,000,000.00 | 712,086,255.56 | 0.98606 CITIBANK | 739,547,250.00 |
| 912797KT3 | U S TREAS BILL | 10/10/2024 | 0.0000 | 900,000,000.00 | 876,900,074.97 | 0.98550 CITIBANK | 886,952,367.00 |
| 912797LT2 | U S TREAS BILL | 10/15/2024 | 0.0000 | 2,050,000,000.00 | 2,015,522,152.10 | 0.98481 CITIBANK | 2,018,862,488.50 |
| 912797LU9 | U S TREAS BILL | 10/22/2024 | 0.0000 | 150,000,000.00 | 147,416,708.34 | 0.98380 CITIBANK | 147,569,736.00 |
| 912797KV8 | U S TREAS BILL | 10/24/2024 | 0.0000 | 1,750,000,000.00 | 1,705,864,128.48 | 0.98357 CITIBANK | 1,721,242,582.50 |
| 912797LC9 | U S TREAS BILL | 11/07/2024 | 0.0000 | 800,000,000.00 | 781,152,245.80 | 0.98173 CITIBANK | 785,383,720.00 |
| 912797LE5 | U S TREAS BILL | 11/21/2024 | 0.0000 | 600,000,000.00 | 585,621,722.91 | 0.97991 CITIBANK | 587,943,636.00 |
| 912797LP0 | U S TREAS BILL | 12/12/2024 | 0.0000 | 2,850,000,000.00 | 2,777,780,577.70 | 0.97627 CITIBANK | 2,782,358,100.00 |

OFFICE OF THE STATE TREASURER
 MARKET VALUATION REPORT FOR 06/30/2024

| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|----------------|-------------------|--------|-------------------|-------------------|------------------|-------------------|
| 912796ZV4 | U S TREAS BILL | 12/26/2024 | 0.0000 | 300,000,000.00 | 286,234,737.51 | 0.97422 CITIBANK | 292,266,000.00 |
| 912797KA4 | U S TREAS BILL | 02/20/2025 | 0.0000 | 150,000,000.00 | 142,833,750.00 | 0.96866 CITIBANK | 145,299,526.50 |
| | | | | 40,050,000,000.00 | 39,152,874,329.72 | | 39,587,768,752.50 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | | 39,152,874,329.72 | | TREASURY BILL | | | |

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued | Source | Fair Value | Accrued Interest |
|-----------|----------------|------------|--------|------------------|------------------|---------|------------|---------|----------|------------------|------------------|
| 91282CCL3 | U S TREAS NOTE | 07/15/2024 | 0.3750 | 2,100,000,000.00 | 2,099,377,476.46 | 0.99813 | 0.00142170 | | CITIBANK | 2,096,062,521.00 | 2,985,570.00 |
| 912828Y87 | U S TREAS NOTE | 07/31/2024 | 1.7500 | 1,650,000,000.00 | 1,651,886,049.18 | 0.99707 | 0.00586538 | | CITIBANK | 1,645,166,028.00 | 9,677,877.00 |
| 9128282N9 | U S TREAS NOTE | 07/31/2024 | 2.1250 | 400,000,000.00 | 399,847,837.40 | 0.99742 | 0.00712225 | | CITIBANK | 398,968,752.00 | 2,848,900.00 |
| 91282CFA4 | U S TREAS NOTE | 07/31/2024 | 3.0000 | 1,300,000,000.00 | 1,299,806,813.85 | 0.99797 | 0.01005495 | | CITIBANK | 1,297,359,388.00 | 13,071,435.00 |
| 912828D56 | U S TREAS NOTE | 08/15/2024 | 2.3750 | 1,000,000,000.00 | 999,515,125.86 | 0.99625 | 0.00698146 | | CITIBANK | 996,250,010.00 | 6,981,460.00 |
| 91282CCT6 | U S TREAS NOTE | 08/15/2024 | 0.3750 | 1,200,000,000.00 | 1,199,859,198.12 | 0.99387 | 0.00110234 | | CITIBANK | 1,192,640,628.00 | 1,322,808.00 |
| 91282CFG1 | U S TREAS NOTE | 08/31/2024 | 3.2500 | 1,750,000,000.00 | 1,748,935,204.71 | 0.99621 | 0.00821332 | | CITIBANK | 1,743,369,145.00 | 14,373,310.00 |
| 912828YE4 | U S TREAS NOTE | 08/31/2024 | 1.2500 | 450,000,000.00 | 450,612,019.80 | 0.99309 | 0.00315897 | | CITIBANK | 446,888,673.00 | 1,421,536.50 |
| 91282CCX7 | U S TREAS NOTE | 09/15/2024 | 0.3750 | 2,000,000,000.00 | 1,999,517,269.87 | 0.98988 | 0.00079484 | | CITIBANK | 1,979,765,640.00 | 1,589,680.00 |
| 91282CFN6 | U S TREAS NOTE | 09/30/2024 | 4.2500 | 750,000,000.00 | 749,845,618.74 | 0.99734 | 0.00719945 | | CITIBANK | 748,007,820.00 | 5,399,587.50 |
| 9128282Y5 | U S TREAS NOTE | 09/30/2024 | 2.1250 | 200,000,000.00 | 199,413,773.50 | 0.99199 | 0.00359973 | | CITIBANK | 198,398,438.00 | 719,946.00 |
| 912828YH7 | U S TREAS NOTE | 09/30/2024 | 1.5000 | 1,650,000,000.00 | 1,650,097,648.67 | 0.99051 | 0.00254098 | | CITIBANK | 1,634,337,903.00 | 4,192,617.00 |
| 91282CDB4 | U S TREAS NOTE | 10/15/2024 | 0.6250 | 2,250,000,000.00 | 2,234,044,484.24 | 0.98637 | 0.00080260 | | CITIBANK | 2,219,326,177.50 | 1,805,850.00 |
| 91282CFQ9 | U S TREAS NOTE | 10/31/2024 | 4.3750 | 1,400,000,000.00 | 1,398,471,352.40 | 0.99664 | 0.00380435 | | CITIBANK | 1,395,296,882.00 | 5,326,090.00 |
| 9128283D0 | U S TREAS NOTE | 10/31/2024 | 2.2500 | 300,000,000.00 | 299,048,523.99 | 0.98973 | 0.00195652 | | CITIBANK | 296,917,971.00 | 586,956.00 |
| 912828YM6 | U S TREAS NOTE | 10/31/2024 | 1.5000 | 1,050,000,000.00 | 1,053,694,789.59 | 0.98723 | 0.00130435 | | CITIBANK | 1,036,587,898.50 | 1,369,567.50 |
| 91282CDH1 | U S TREAS NOTE | 11/15/2024 | 0.7500 | 700,000,000.00 | 699,650,796.84 | 0.98309 | 0.00034647 | | CITIBANK | 688,160,158.00 | 242,529.00 |
| 912828G38 | U S TREAS NOTE | 11/15/2024 | 2.2500 | 1,800,000,000.00 | 1,790,818,470.38 | 0.98848 | 0.00103940 | | CITIBANK | 1,779,257,826.00 | 1,870,920.00 |
| 91282CFX4 | U S TREAS NOTE | 11/30/2024 | 4.5000 | 300,000,000.00 | 299,616,133.74 | 0.99668 | 0.00012295 | | CITIBANK | 299,003,907.00 | 36,885.00 |
| 912828YV6 | U S TREAS NOTE | 11/30/2024 | 1.5000 | 550,000,000.00 | 551,986,119.08 | 0.98441 | 0.00004098 | | CITIBANK | 541,427,738.50 | 22,539.00 |
| 9128283J7 | U S TREAS NOTE | 11/30/2024 | 2.1250 | 300,000,000.00 | 298,225,775.19 | 0.98723 | 0.00005806 | | CITIBANK | 296,167,971.00 | 17,418.00 |
| 91282CDN8 | U S TREAS NOTE | 12/15/2024 | 1.0000 | 1,400,000,000.00 | 1,399,267,817.80 | 0.98082 | 0.00461749 | | CITIBANK | 1,373,148,448.00 | 6,464,486.00 |
| 91282CGD7 | U S TREAS NOTE | 12/31/2024 | 4.2500 | 900,000,000.00 | 898,440,348.96 | 0.99473 | 0.01786401 | | CITIBANK | 895,253,913.00 | 16,077,609.00 |
| 91282CGG0 | U S TREAS NOTE | 01/31/2025 | 4.1250 | 750,000,000.00 | 749,005,424.86 | 0.99309 | 0.01382555 | | CITIBANK | 744,814,455.00 | 10,369,162.50 |

OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-----------|----------------|------------|--------|------------------|------------------|---------|------------|----------------|------------------|------------------|
| 912828J27 | U S TREAS NOTE | 02/15/2025 | 2.0000 | 1,000,000,000.00 | 995,925,854.87 | 0.97965 | 0.00587912 | CITIBANK | 979,648,440.00 | 5,879,120.00 |
| 912828ZC7 | U S TREAS NOTE | 02/28/2025 | 1.1250 | 1,100,000,000.00 | 1,104,300,360.12 | 0.97340 | 0.00284307 | CITIBANK | 1,070,738,284.00 | 3,127,377.00 |
| 91282CGN5 | U S TREAS NOTE | 02/28/2025 | 4.6250 | 1,450,000,000.00 | 1,449,680,839.65 | 0.99598 | 0.01168818 | CITIBANK | 1,444,166,026.50 | 16,947,861.00 |
| 9128283Z1 | U S TREAS NOTE | 02/28/2025 | 2.7500 | 1,500,000,000.00 | 1,499,736,936.34 | 0.98387 | 0.00694973 | CITIBANK | 1,475,800,785.00 | 10,424,595.00 |
| 91282CED9 | U S TREAS NOTE | 03/15/2025 | 1.7500 | 1,450,000,000.00 | 1,442,945,470.38 | 0.97583 | 0.00370924 | CITIBANK | 1,414,947,700.00 | 5,378,398.00 |
| 91282CEQ0 | U S TREAS NOTE | 05/15/2025 | 2.7500 | 2,000,000,000.00 | 1,997,544,210.05 | 0.97957 | 0.00127038 | CITIBANK | 1,959,140,640.00 | 2,540,760.00 |
| 91282CHD6 | U S TREAS NOTE | 05/31/2025 | 4.2500 | 2,100,000,000.00 | 2,093,951,554.63 | 0.99176 | 0.00011612 | CITIBANK | 2,082,691,422.00 | 243,852.00 |
| 91282CEU1 | U S TREAS NOTE | 06/15/2025 | 2.8750 | 300,000,000.00 | 298,354,724.94 | 0.97895 | 0.01327527 | CITIBANK | 293,683,596.00 | 3,982,581.00 |
| 91282CHL8 | U S TREAS NOTE | 06/30/2025 | 4.6250 | 700,000,000.00 | 698,085,989.84 | 0.99531 | 0.01944025 | CITIBANK | 696,718,750.00 | 13,608,175.00 |
| 912828XZ8 | U S TREAS NOTE | 06/30/2025 | 2.7500 | 800,000,000.00 | 799,787,681.04 | 0.97723 | 0.01155907 | CITIBANK | 781,781,256.00 | 9,247,256.00 |
| 91282CEY3 | U S TREAS NOTE | 07/15/2025 | 3.0000 | 1,350,000,000.00 | 1,332,704,674.21 | 0.97918 | 0.01137363 | CITIBANK | 1,321,892,581.50 | 15,354,400.50 |
| 912828Y79 | U S TREAS NOTE | 07/31/2025 | 2.8750 | 600,000,000.00 | 600,584,243.40 | 0.97715 | 0.00963599 | CITIBANK | 586,289,064.00 | 5,781,594.00 |
| 91282CHN4 | U S TREAS NOTE | 07/31/2025 | 4.7500 | 900,000,000.00 | 898,105,257.27 | 0.99668 | 0.01592033 | CITIBANK | 897,011,721.00 | 14,328,297.00 |
| 91282CFE6 | U S TREAS NOTE | 08/15/2025 | 3.1250 | 1,350,000,000.00 | 1,346,260,756.02 | 0.97918 | 0.00918613 | CITIBANK | 1,321,892,581.50 | 12,401,275.50 |
| 91282CHV6 | U S TREAS NOTE | 08/31/2025 | 5.0000 | 900,000,000.00 | 899,382,269.76 | 0.99938 | 0.01263587 | CITIBANK | 899,437,509.00 | 11,372,283.00 |
| 91282CFK2 | U S TREAS NOTE | 09/15/2025 | 3.5000 | 200,000,000.00 | 199,402,728.68 | 0.98211 | 0.00741848 | CITIBANK | 196,421,876.00 | 1,483,696.00 |
| 91282CJB8 | U S TREAS NOTE | 09/30/2025 | 5.0000 | 900,000,000.00 | 899,624,386.14 | 0.99977 | 0.00846995 | CITIBANK | 899,789,067.00 | 7,622,955.00 |
| 91282CFP1 | U S TREAS NOTE | 10/15/2025 | 4.2500 | 800,000,000.00 | 801,630,883.16 | 0.99074 | 0.00545765 | CITIBANK | 792,593,752.00 | 4,366,120.00 |
| 91282CJE2 | U S TREAS NOTE | 10/31/2025 | 5.0000 | 850,000,000.00 | 849,414,463.28 | 1.00004 | 0.00434783 | CITIBANK | 850,033,235.00 | 3,695,655.50 |
| 9128285J5 | U S TREAS NOTE | 10/31/2025 | 3.0000 | 800,000,000.00 | 800,164,018.56 | 0.97516 | 0.00260870 | CITIBANK | 780,125,000.00 | 2,086,960.00 |
| 91282CGA3 | U S TREAS NOTE | 12/15/2025 | 4.0000 | 750,000,000.00 | 750,378,745.19 | 0.98727 | 0.01846995 | CITIBANK | 740,449,222.50 | 13,852,462.50 |
| 91282CJS1 | U S TREAS NOTE | 12/31/2025 | 4.2500 | 600,000,000.00 | 599,231,871.18 | 0.99059 | 0.01786401 | CITIBANK | 594,351,564.00 | 10,718,406.00 |
| 91282CJV4 | U S TREAS NOTE | 01/31/2026 | 4.2500 | 600,000,000.00 | 597,544,296.21 | 0.99051 | 0.01424451 | CITIBANK | 594,304,686.00 | 8,546,706.00 |
| 91282CGL9 | U S TREAS NOTE | 02/15/2026 | 4.0000 | 600,000,000.00 | 598,475,707.14 | 0.98648 | 0.01175824 | CITIBANK | 591,890,628.00 | 7,054,944.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-------------|----------------|-------------------|---------------|-------------------|-------------------|---------|------------|----------------|-------------------|------------------|
| 91282CKB6 | U S TREAS NOTE | 02/28/2026 | 4.6250 | 1,100,000,000.00 | 1,098,096,638.00 | 0.99652 | 0.01168818 | CITIBANK | 1,096,175,784.00 | 12,856,998.00 |
| 91282CGR6 | U S TREAS NOTE | 03/15/2026 | 4.6250 | 550,000,000.00 | 548,670,781.07 | 0.99672 | 0.00980299 | CITIBANK | 548,195,318.00 | 5,391,644.50 |
| 91282CKK6 | U S TREAS NOTE | 04/30/2026 | 4.8750 | 100,000,000.00 | 99,764,083.90 | 1.00164 | 0.00423913 | CITIBANK | 100,164,060.00 | 423,913.00 |
| 91282CHB0 | U S TREAS NOTE | 05/15/2026 | 3.6250 | 1,100,000,000.00 | 1,090,524,192.46 | 0.97977 | 0.00167459 | CITIBANK | 1,077,742,193.00 | 1,842,049.00 |
| 91282CKS9 | U S TREAS NOTE | 05/31/2026 | 4.8750 | 1,250,000,000.00 | 1,252,214,222.98 | 1.00211 | 0.00013320 | CITIBANK | 1,252,636,750.00 | 166,500.00 |
| 91282CHM6 | U S TREAS NOTE | 07/15/2026 | 4.5000 | 800,000,000.00 | 795,079,838.88 | 0.99586 | 0.01706044 | CITIBANK | 796,687,504.00 | 13,648,352.00 |
| 91282CHU8 | U S TREAS NOTE | 08/15/2026 | 4.3750 | 850,000,000.00 | 845,050,182.54 | 0.99391 | 0.01286058 | CITIBANK | 844,820,312.50 | 10,931,493.00 |
| 91282CJC6 | U S TREAS NOTE | 10/15/2026 | 4.6250 | 600,000,000.00 | 597,350,840.00 | 0.99941 | 0.00593921 | CITIBANK | 599,648,436.00 | 3,563,526.00 |
| 91282CJP7 | U S TREAS NOTE | 12/15/2026 | 4.3750 | 600,000,000.00 | 602,194,534.26 | 0.99453 | 0.02020150 | CITIBANK | 596,718,750.00 | 12,120,900.00 |
| 91282CKA8 | U S TREAS NOTE | 02/15/2027 | 4.1250 | 900,000,000.00 | 890,472,975.42 | 0.98879 | 0.01212569 | CITIBANK | 889,910,154.00 | 10,913,121.00 |
| 91282CKE0 | U S TREAS NOTE | 03/15/2027 | 4.2500 | 1,550,000,000.00 | 1,537,982,554.83 | 0.99238 | 0.00900815 | CITIBANK | 1,538,193,355.50 | 13,962,632.50 |
| 91282CKR1 | U S TREAS NOTE | 05/15/2027 | 4.5000 | 600,000,000.00 | 597,807,892.35 | 0.99902 | 0.00207880 | CITIBANK | 599,414,064.00 | 1,247,280.00 |
| 91282CEW7 | U S TREAS NOTE | 06/30/2027 | 3.2500 | 800,000,000.00 | 783,441,687.24 | 0.96516 | 0.01366071 | CITIBANK | 772,125,008.00 | 10,928,568.00 |
| 91282CGP0 | U S TREAS NOTE | 02/29/2028 | 4.0000 | 850,000,000.00 | 839,880,644.86 | 0.98531 | 0.01010870 | CITIBANK | 837,515,633.50 | 8,592,395.00 |
| 91282CHK0 | U S TREAS NOTE | 06/30/2028 | 4.0000 | 300,000,000.00 | 292,153,094.46 | 0.98539 | 0.01681319 | CITIBANK | 295,617,189.00 | 5,043,957.00 |
| 91282CKD2 | U S TREAS NOTE | 02/28/2029 | 4.2500 | 600,000,000.00 | 596,588,188.14 | 0.99637 | 0.01074049 | CITIBANK | 597,820,314.00 | 6,444,294.00 |
| | | | | 62,300,000,000.00 | 62,141,474,346.68 | | | | 61,651,762,504.00 | 416,898,092.00 |
| AIP: | | 35,107,477.88 | | | | | | | | |
| Book + AIP: | | 62,176,581,824.56 | TREASURY NOTE | | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Source | Fair Value | Accrued Interest |
|-----------|------------------|------------|--------|--------------|--------------|---------|----------|--------------|------------------|
| 83164FKZ6 | SBA POOL #504812 | 01/25/2025 | 6.0000 | 55,475.68 | 55,475.68 | 0.98663 | CITIBANK | 54,733.69 | 277.38 |
| 83164FMU5 | SBA POOL #504871 | 03/25/2025 | 6.1250 | 54,325.21 | 54,325.21 | 0.98694 | CITIBANK | 53,615.56 | 277.28 |
| 83164FNG5 | SBA POOL #504891 | 04/25/2025 | 6.1250 | 30,565.04 | 30,565.04 | 0.98618 | CITIBANK | 30,142.66 | 156.01 |
| 83164FQG2 | SBA POOL #504955 | 04/25/2025 | 6.1250 | 26,482.08 | 26,482.08 | 0.98668 | CITIBANK | 26,129.26 | 135.17 |
| 83164FT87 | SBA POOL #505075 | 08/25/2025 | 6.1250 | 39,818.67 | 39,818.67 | 0.99533 | CITIBANK | 39,632.88 | 203.24 |
| 83164GTL6 | SBA POOL #505955 | 07/25/2027 | 5.8000 | 85,608.39 | 85,608.39 | 1.00850 | CITIBANK | 86,336.23 | 413.77 |
| 83164GU34 | SBA POOL #506002 | 08/25/2027 | 5.8000 | 314,904.67 | 314,904.67 | 1.00664 | CITIBANK | 316,996.27 | 1,522.04 |
| 83164GVQ2 | SBA POOL #506023 | 08/25/2027 | 5.8000 | 130,535.66 | 130,535.66 | 1.00270 | CITIBANK | 130,887.85 | 630.92 |
| 83164GXL1 | SBA POOL #506083 | 11/25/2027 | 5.8000 | 212,269.64 | 212,269.64 | 1.00270 | CITIBANK | 212,842.34 | 1,025.97 |
| 83164GYW6 | SBA POOL #506125 | 11/25/2027 | 5.8000 | 2,892.95 | 2,892.95 | 1.00103 | CITIBANK | 2,895.93 | 13.98 |
| 83164G3E0 | SBA POOL #506197 | 12/25/2027 | 5.8000 | 194,496.82 | 194,496.82 | 0.99751 | CITIBANK | 194,011.55 | 940.07 |
| 83164G4W9 | SBA POOL #506237 | 01/25/2028 | 5.8000 | 38,832.48 | 38,832.48 | 1.00470 | CITIBANK | 39,015.11 | 187.69 |
| 83164HBL3 | SBA POOL #506343 | 02/25/2028 | 5.8000 | 101,467.30 | 101,467.30 | 1.00323 | CITIBANK | 101,795.04 | 490.43 |
| 83164HBY5 | SBA POOL #506355 | 05/25/2028 | 5.8000 | 203,004.04 | 203,004.04 | 0.99092 | CITIBANK | 201,160.36 | 981.19 |
| 83164HFC9 | SBA POOL #506463 | 07/25/2028 | 5.8000 | 48,040.95 | 48,040.95 | 0.99183 | CITIBANK | 47,648.50 | 232.20 |
| 83164HGN4 | SBA POOL #506505 | 09/25/2028 | 5.8000 | 3,486.60 | 3,486.60 | 1.00836 | CITIBANK | 3,515.75 | 16.85 |
| 83164HGT1 | SBA POOL #506510 | 10/25/2028 | 5.8000 | 34,798.50 | 34,798.50 | 1.00261 | CITIBANK | 34,889.39 | 168.19 |
| 83164HJY7 | SBA POOL #506579 | 11/25/2028 | 5.8000 | 212,529.63 | 212,529.63 | 1.00450 | CITIBANK | 213,485.16 | 1,027.23 |
| 83164HMP2 | SBA POOL #506666 | 12/25/2028 | 5.8000 | 190,025.85 | 190,025.85 | 1.00626 | CITIBANK | 191,215.60 | 918.46 |
| 83164HQB9 | SBA POOL #506750 | 02/25/2029 | 5.8000 | 310,519.39 | 310,519.39 | 0.99183 | CITIBANK | 307,982.76 | 1,500.84 |
| 83164HT26 | SBA POOL #506869 | 04/25/2029 | 5.8000 | 218,324.66 | 218,324.66 | 1.00788 | CITIBANK | 220,045.93 | 1,055.24 |
| 83164HW48 | SBA POOL #506967 | 08/25/2029 | 5.8000 | 513,118.23 | 513,118.23 | 1.01336 | CITIBANK | 519,973.49 | 2,480.07 |
| 83164HY38 | SBA POOL #507030 | 09/25/2029 | 5.8000 | 1,088,861.69 | 1,088,861.69 | 1.01538 | CITIBANK | 1,105,609.47 | 5,262.83 |
| 83164HWH9 | SBA POOL #506948 | 09/25/2029 | 5.8000 | 97,245.07 | 97,245.07 | 1.00788 | CITIBANK | 98,011.75 | 470.02 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value | Accrued Interest |
|-----------|------------------|------------|--------|--------------|--------------|------------------|--------------|------------------|
| 83164H3K4 | SBA POOL #507102 | 10/25/2029 | 5.8000 | 438,012.51 | 438,012.51 | 1.00531 CITIBANK | 440,338.79 | 2,117.06 |
| 83164H5J5 | SBA POOL #507149 | 01/25/2030 | 5.8000 | 763,315.87 | 763,315.87 | 1.00531 CITIBANK | 767,369.84 | 3,689.36 |
| 83164H4C1 | SBA POOL #507119 | 01/25/2030 | 5.8000 | 230,609.81 | 230,609.81 | 1.00136 CITIBANK | 230,922.29 | 1,114.61 |
| 83164JAQ9 | SBA POOL #507215 | 03/25/2030 | 5.8000 | 1,618,757.33 | 1,618,757.33 | 1.01181 CITIBANK | 1,637,879.71 | 7,823.99 |
| 83164JAG1 | SBA POOL #507207 | 03/25/2030 | 5.8000 | 707,172.59 | 707,172.59 | 1.00891 CITIBANK | 713,471.38 | 3,418.00 |
| 83164JA89 | SBA POOL #507231 | 05/25/2030 | 5.8000 | 1,152,490.62 | 1,152,490.62 | 0.99677 CITIBANK | 1,148,762.31 | 5,570.37 |
| 83164JB47 | SBA POOL #507259 | 05/25/2030 | 5.8000 | 878,111.96 | 878,111.96 | 1.01181 CITIBANK | 888,485.10 | 4,244.21 |
| 83164JEE2 | SBA POOL #507333 | 06/25/2030 | 5.8000 | 1,745,608.02 | 1,745,608.02 | 1.01575 CITIBANK | 1,773,099.60 | 8,437.11 |
| 83164JES1 | SBA POOL #507345 | 07/25/2030 | 5.8000 | 618,678.43 | 618,678.43 | 0.99569 CITIBANK | 616,011.31 | 2,990.28 |
| 83164JGN0 | SBA POOL #507405 | 08/25/2030 | 5.8000 | 300,022.73 | 300,022.73 | 1.01363 CITIBANK | 304,112.34 | 1,450.11 |
| 83164JG67 | SBA POOL #507421 | 09/25/2030 | 5.8000 | 449,430.56 | 449,430.56 | 1.01363 CITIBANK | 455,556.75 | 2,172.25 |
| 83164JH82 | SBA POOL #507455 | 09/25/2030 | 5.8000 | 532,866.89 | 532,866.89 | 1.01141 CITIBANK | 538,945.30 | 2,575.52 |
| 83164JKL9 | SBA POOL #507499 | 10/25/2030 | 5.8000 | 504,127.12 | 504,127.12 | 1.01141 CITIBANK | 509,877.70 | 2,436.61 |
| 83164JNE2 | SBA POOL #507589 | 01/25/2031 | 5.8000 | 1,648,862.11 | 1,648,862.11 | 1.00952 CITIBANK | 1,664,554.33 | 7,969.50 |
| 83164JMW3 | SBA POOL #507573 | 01/25/2031 | 5.8000 | 859,443.03 | 859,443.03 | 0.99183 CITIBANK | 852,422.24 | 4,153.97 |
| 83164JKU9 | SBA POOL #507507 | 02/25/2031 | 5.8000 | 901,782.93 | 901,782.93 | 1.00543 CITIBANK | 906,683.22 | 4,358.62 |
| 83164JPW0 | SBA POOL #507637 | 03/25/2031 | 5.8250 | 1,123,201.24 | 1,123,201.24 | 1.00340 CITIBANK | 1,127,014.51 | 5,452.21 |
| 83164JML7 | SBA POOL #507563 | 04/25/2031 | 5.8000 | 777,252.71 | 777,252.71 | 1.00543 CITIBANK | 781,476.30 | 3,756.72 |
| 83164JQV1 | SBA POOL #507668 | 04/25/2031 | 5.8250 | 355,234.26 | 355,234.26 | 1.01781 CITIBANK | 361,560.27 | 1,724.37 |
| 83164JSC1 | SBA POOL #507715 | 05/25/2031 | 5.8250 | 192,344.29 | 192,344.29 | 0.99765 CITIBANK | 191,891.51 | 933.67 |
| 83164JRW8 | SBA POOL #507701 | 05/25/2031 | 5.8250 | 549,251.50 | 549,251.50 | 1.01980 CITIBANK | 560,123.93 | 2,666.16 |
| 83164JSZ0 | SBA POOL #507736 | 06/25/2031 | 5.8250 | 152,206.09 | 152,206.09 | 0.99876 CITIBANK | 152,017.05 | 738.83 |
| 83164JWU6 | SBA POOL #507859 | 09/25/2031 | 5.8250 | 1,644,600.92 | 1,644,600.92 | 0.99876 CITIBANK | 1,642,558.33 | 7,983.17 |
| 83164JXB7 | SBA POOL #507874 | 10/25/2031 | 5.8250 | 438,589.94 | 438,589.94 | 1.00343 CITIBANK | 440,092.11 | 2,128.99 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value | Accrued Interest |
|-----------|---------------------|------------|--------|--------------|--------------|------------------|--------------|------------------|
| 83164J2A3 | SBA POOL #507969 | 01/25/2032 | 5.8250 | 2,549,035.04 | 2,549,035.04 | 0.99876 CITIBANK | 2,545,869.14 | 12,373.44 |
| 83164JZ25 | SBA POOL #507961 | 01/25/2032 | 5.8250 | 1,227,790.00 | 1,227,790.00 | 1.00729 CITIBANK | 1,236,736.91 | 5,959.90 |
| 83164J3Y0 | SBA POOL #508015 | 02/25/2032 | 5.8250 | 759,389.57 | 759,389.57 | 1.00404 CITIBANK | 762,456.74 | 3,686.20 |
| 83164J5L6 | SBA POOL #508051 | 04/25/2032 | 5.8250 | 302,683.29 | 302,683.29 | 1.00598 CITIBANK | 304,492.13 | 1,469.28 |
| 83164J5J1 | SBA POOL #508049 | 04/25/2032 | 5.8250 | 654,176.42 | 654,176.42 | 1.00937 CITIBANK | 660,305.40 | 3,175.48 |
| 83164J7G5 | SBA POOL #508095 | 05/25/2032 | 5.8250 | 1,260,658.97 | 1,260,658.97 | 1.02148 CITIBANK | 1,287,734.14 | 6,119.45 |
| 83164KAK9 | SBA POOL #508110 | 07/25/2032 | 5.8250 | 849,568.58 | 849,568.58 | 1.01936 CITIBANK | 866,012.83 | 4,123.95 |
| 83164KBJ1 | SBA POOL #508141 | 08/25/2032 | 5.8250 | 119,682.09 | 119,682.09 | 1.00553 CITIBANK | 120,344.17 | 580.96 |
| 83164KD42 | SBA POOL #508223 | 09/25/2032 | 5.8250 | 837,662.31 | 837,662.31 | 1.02148 CITIBANK | 855,652.78 | 4,066.15 |
| 83164KER0 | SBA POOL #508244 | 11/25/2032 | 5.8500 | 361,388.32 | 361,388.32 | 1.01723 CITIBANK | 367,615.04 | 1,761.77 |
| 83164KFN8 | SBA POOL #508273 | 12/25/2032 | 5.8500 | 1,451,991.62 | 1,451,991.62 | 1.00890 CITIBANK | 1,464,917.25 | 7,078.46 |
| 83164KH89 | SBA POOL #508355 | 03/25/2033 | 5.8500 | 154,775.38 | 154,775.38 | 1.00186 CITIBANK | 155,062.49 | 754.53 |
| 83164KGM9 | SBA POOL #508304 | 03/25/2033 | 5.8500 | 1,164,152.51 | 1,164,152.51 | 1.00680 CITIBANK | 1,172,062.93 | 5,675.24 |
| 83164KJW4 | SBA POOL #508377 | 04/25/2033 | 5.8750 | 2,594,230.52 | 2,594,230.52 | 1.01106 CITIBANK | 2,622,925.30 | 12,700.92 |
| 83164KNM1 | SBA POOL #508496 FR | 07/25/2033 | 5.8750 | 1,037,375.98 | 1,037,375.98 | 1.02682 CITIBANK | 1,065,193.22 | 5,078.82 |
| 83164KPV9 | SBA POOL #508536 FR | 09/25/2033 | 5.9250 | 1,222,668.26 | 1,222,668.26 | 1.02057 CITIBANK | 1,247,812.43 | 6,036.92 |
| 83164KS38 | SBA POOL #508638 FR | 01/25/2034 | 6.6250 | 1,481,128.01 | 1,481,128.01 | 1.02487 CITIBANK | 1,517,960.70 | 8,177.06 |
| 83164KUG6 | SBA POOL #508683 FR | 06/25/2034 | 6.5000 | 90,362.61 | 90,362.61 | 1.01293 CITIBANK | 91,530.64 | 489.46 |
| 83164KVK6 | SBA POOL #508718 | 08/25/2034 | 6.2500 | 2,106,278.21 | 2,106,278.21 | 1.01600 CITIBANK | 2,139,984.98 | 10,970.20 |
| 83164KX81 | SBA POOL #508803 FR | 02/25/2035 | 6.1000 | 404,564.74 | 404,564.74 | 1.01930 CITIBANK | 412,371.22 | 2,056.54 |
| 83164K6Q1 | SBA POOL #508979 FR | 01/25/2036 | 5.7750 | 462,109.12 | 462,109.12 | 1.02533 CITIBANK | 473,815.73 | 2,223.90 |
| 83164LAG6 | SBA POOL #509007 FR | 03/25/2036 | 5.7750 | 904,609.35 | 904,609.35 | 1.01963 CITIBANK | 922,365.02 | 4,353.43 |
| 83164LCE9 | SBA POOL #509069 FR | 05/25/2036 | 5.7750 | 778,871.82 | 778,871.82 | 1.00448 CITIBANK | 782,361.94 | 3,748.32 |
| 83164LEA5 | SBA POOL #509129 FR | 08/25/2036 | 5.7500 | 463,816.50 | 463,816.50 | 1.02402 CITIBANK | 474,958.30 | 2,222.45 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value | Accrued Interest |
|-----------|---------------------|------------|--------|--------------|--------------|------------------|--------------|------------------|
| 83164LJC6 | SBA POOL #509259 FR | 01/25/2037 | 5.7500 | 2,125,314.54 | 2,125,314.54 | 1.01279 CITIBANK | 2,152,505.81 | 10,183.80 |
| 83164LFJ5 | SBA POOL #509169 FR | 01/25/2037 | 5.7500 | 1,006,584.17 | 1,006,584.17 | 1.01279 CITIBANK | 1,019,462.41 | 4,823.22 |
| 83164LGK1 | SBA POOL #509202 FR | 02/25/2037 | 5.7750 | 501,246.50 | 501,246.50 | 1.01063 CITIBANK | 506,572.24 | 2,412.25 |
| 83164LLQ2 | SBA POOL #509335 FR | 10/25/2037 | 5.5000 | 1,452,626.08 | 1,452,626.08 | 1.01652 CITIBANK | 1,476,617.65 | 6,657.87 |
| 83164LM81 | SBA POOL #509383 FR | 06/25/2038 | 5.5250 | 1,754,532.03 | 1,754,532.03 | 1.02414 CITIBANK | 1,796,884.68 | 8,078.16 |
| 83164LNV9 | SBA POOL #509404 FR | 08/25/2038 | 5.6000 | 5,624,273.71 | 5,624,273.71 | 1.00178 CITIBANK | 5,634,313.04 | 26,246.61 |
| 83164LPT2 | SBA POOL #509434 FR | 11/25/2038 | 5.6500 | 718,575.63 | 718,575.63 | 1.02057 CITIBANK | 733,355.29 | 3,383.29 |
| 83164LRF0 | SBA POOL #509486 | 04/25/2039 | 5.6500 | 1,961,897.29 | 1,961,897.29 | 1.01370 CITIBANK | 1,988,781.17 | 9,237.27 |
| 83164LSF9 | SBA POOL #509518 | 06/25/2039 | 5.6500 | 2,237,135.70 | 2,237,135.70 | 1.01131 CITIBANK | 2,262,442.18 | 10,533.18 |
| 83164LVF5 | SBA POOL #509614 | 01/25/2040 | 5.6500 | 6,566,595.84 | 6,566,595.84 | 1.02112 CITIBANK | 6,705,256.08 | 30,917.72 |
| 83164LXC0 | SBA POOL #509675 | 05/25/2040 | 5.6500 | 2,077,586.00 | 2,077,586.00 | 1.00464 CITIBANK | 2,087,217.69 | 9,781.97 |
| 83164LX22 | SBA POOL #509697 FR | 09/25/2040 | 5.6500 | 4,125,138.31 | 4,125,138.31 | 1.00464 CITIBANK | 4,144,262.45 | 19,422.53 |
| 83164LY96 | SBA POOL #509736 FR | 10/25/2040 | 5.7000 | 6,624,448.44 | 6,624,448.44 | 1.01954 CITIBANK | 6,753,876.91 | 31,466.13 |
| 83164LZW4 | SBA POOL #509757 | 12/25/2040 | 5.7000 | 4,957,092.60 | 4,957,092.60 | 1.01954 CITIBANK | 5,053,944.28 | 23,546.19 |
| 83164L2Z3 | SBA POOL #509792 | 02/25/2041 | 5.7500 | 759,733.08 | 759,733.08 | 1.01507 CITIBANK | 771,185.30 | 3,640.39 |
| 83164L3S8 | SBA POOL #509809 | 03/25/2041 | 5.7500 | 4,127,491.78 | 4,127,491.78 | 1.02427 CITIBANK | 4,227,649.50 | 19,777.56 |
| 83164L4M0 | SBA POOL #509828 | 04/25/2041 | 5.7500 | 2,163,965.57 | 2,163,965.57 | 1.01380 CITIBANK | 2,193,817.48 | 10,369.00 |
| 83164L4J7 | SBA POOL #509825 | 04/25/2041 | 5.7500 | 3,900,243.05 | 3,900,243.05 | 1.01671 CITIBANK | 3,965,420.01 | 18,688.66 |
| 83164L5Q0 | SBA POOL #509855 FR | 07/25/2041 | 5.7500 | 7,903,365.32 | 7,903,365.32 | 1.00579 CITIBANK | 7,949,094.19 | 37,870.29 |
| 83164L7H8 | SBA POOL #509896 FR | 10/25/2041 | 5.7500 | 3,491,222.68 | 3,491,222.68 | 1.02007 CITIBANK | 3,561,298.50 | 16,728.78 |
| 83164L5K3 | SBA POOL #509850 | 11/25/2041 | 5.7500 | 4,285,344.15 | 4,285,344.15 | 1.00579 CITIBANK | 4,310,139.15 | 20,533.94 |
| 83164MA82 | SBA POOL #509931 | 12/25/2041 | 5.7500 | 706,347.26 | 706,347.26 | 1.01779 CITIBANK | 718,914.59 | 3,384.58 |
| 83164MBL2 | SBA POOL #509943 | 01/25/2042 | 5.7500 | 4,811,740.97 | 4,811,740.97 | 1.01312 CITIBANK | 4,874,871.01 | 23,056.26 |
| 83164MBK4 | SBA POOL #509942 | 01/25/2042 | 5.7500 | 9,431,695.17 | 9,431,695.17 | 1.01547 CITIBANK | 9,577,603.49 | 45,193.54 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value | Accrued Interest |
|-------------|---------------------|----------------|----------|----------------|----------------|------------------|----------------|------------------|
| 83164MCD9 | SBA POOL #509968 | 03/25/2042 | 5.7500 | 6,333,196.74 | 6,333,196.74 | 1.01547 CITIBANK | 6,431,171.29 | 30,346.57 |
| 83164MCB3 | SBA POOL #509966 | 03/25/2042 | 5.7500 | 8,494,158.53 | 8,494,158.53 | 1.02491 CITIBANK | 8,705,722.54 | 40,701.18 |
| 83164MCX5 | SBA POOL #509986 | 04/25/2042 | 5.7500 | 8,250,214.72 | 8,250,214.72 | 1.01726 CITIBANK | 8,392,580.43 | 39,532.28 |
| 83164MC64 | SBA POOL #509993 | 05/25/2042 | 5.7500 | 4,553,140.39 | 4,553,140.39 | 1.01726 CITIBANK | 4,631,709.38 | 21,817.13 |
| 83164MD30 | SBA POOL #510022 | 07/25/2042 | 5.7500 | 4,946,700.57 | 4,946,700.57 | 1.00614 CITIBANK | 4,977,083.20 | 23,702.94 |
| 83164MBC2 | SBA POOL #509935 | 07/25/2042 | 5.7500 | 7,634,502.89 | 7,634,502.89 | 1.02007 CITIBANK | 7,787,742.63 | 36,581.99 |
| 83164MGH6 | SBA POOL #510100 | 10/25/2042 | 5.7500 | 7,762,144.17 | 7,762,144.17 | 1.02498 CITIBANK | 7,956,058.06 | 37,193.61 |
| 83164MH69 | SBA POOL #510153 | 03/25/2043 | 5.7500 | 13,529,412.45 | 13,529,412.45 | 1.01346 CITIBANK | 13,711,531.87 | 64,828.43 |
| 8316A0GC8 | SBA POOL #530194 | 07/25/2047 | 6.0000 | 37,049,480.29 | 37,049,480.29 | 1.01507 CITIBANK | 37,607,778.91 | 185,247.40 |
| 8316A0HL7 | SBA POOL #530234 FR | 10/25/2047 | 6.0000 | 19,947,843.54 | 19,947,843.54 | 1.03446 CITIBANK | 20,635,326.02 | 99,739.22 |
| | | | | 247,843,562.04 | 247,843,562.04 | | 251,790,529.61 | 1,200,799.53 |
| AIP: | | 0.00 | | | | | | |
| Book + AIP: | | 247,843,562.04 | 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 | 1,567,186.59 | 1,567,186.59 | 0.97626 | 5.23490000 CITIBANK | 1,529,976.88 | 6,836.72 |
| | | | | 333,159,000.00 | 1,567,186.59 | | | | 1,529,976.88 | 6,836.72 |
| AIP: | | 0.00 | | | | | | | | |
| Book + AIP: | | 1,567,186.59 | | FNMA CMO | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val Accrued Source | Fair Value | Accrued Interest |
|-------------|---------------|------------|--------|----------------|----------------|---------|---------------------|----------------|------------------|
| 3135GAD57 | FNMA DEB | 05/01/2025 | 5.1250 | 150,000,000.00 | 150,000,000.00 | 0.99937 | 0.00427083 CITIBANK | 149,905,500.00 | 640,624.50 |
| 3135G05X7 | FNMA DEB | 08/25/2025 | 0.3750 | 75,000,000.00 | 74,717,229.73 | 0.94793 | 0.00100000 CITIBANK | 71,094,750.00 | 75,000.00 |
| | | | | 225,000,000.00 | 224,717,229.73 | | | 221,000,250.00 | 715,624.50 |
| AIP: | | | 0.00 | | | | | | |
| Book + AIP: | | | | 224,717,229.73 | | | FNMA DEB | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-----------|---------------|------------|--------|----------------|----------------|---------|------------|----------------|----------------|------------------|
| 3130AUYB4 | FHLB DEB | 07/01/2024 | 5.0000 | 100,000,000.00 | 100,000,000.00 | 0.99994 | 0.02083333 | CITIBANK | 99,994,000.00 | 2,083,333.00 |
| 3130AMU59 | FHLB DEB | 07/01/2024 | 0.3400 | 100,000,000.00 | 100,000,000.00 | 0.99958 | 0.00141667 | CITIBANK | 99,958,000.00 | 141,667.00 |
| 3130ASME6 | FHLB DEB | 07/08/2024 | 3.0000 | 35,000,000.00 | 34,999,349.79 | 0.99936 | 0.01191667 | CITIBANK | 34,977,705.00 | 417,083.45 |
| 3130AGWK7 | FHLB DEB | 08/15/2024 | 1.5000 | 150,000,000.00 | 150,199,022.55 | 0.99493 | 0.00441667 | CITIBANK | 149,239,500.00 | 662,500.50 |
| 3130ARSW2 | FHLB DEB | 10/01/2024 | 2.6500 | 100,000,000.00 | 100,000,000.00 | 0.99200 | 0.00441667 | CITIBANK | 99,200,000.00 | 441,667.00 |
| 3130AVV33 | FHLB DEB | 10/01/2024 | 4.4500 | 100,000,000.00 | 100,000,000.00 | 0.99699 | 0.00741667 | CITIBANK | 99,699,000.00 | 741,667.00 |
| 3130AMWC2 | FHLB DEB | 10/01/2024 | 0.3900 | 100,000,000.00 | 100,000,000.00 | 0.98638 | 0.00065000 | CITIBANK | 98,638,000.00 | 65,000.00 |
| 3130AXHV3 | FHLB DEB | 10/01/2024 | 5.4100 | 150,000,000.00 | 150,000,000.00 | 0.99926 | 0.00901667 | CITIBANK | 149,889,000.00 | 1,352,500.50 |
| 3130AMN32 | FHLB DEB | 11/01/2024 | 0.4500 | 100,000,000.00 | 100,000,000.00 | 0.98329 | 0.00037500 | CITIBANK | 98,329,000.00 | 37,500.00 |
| 3130AMPG1 | FHLB DEB | 11/26/2024 | 0.4650 | 100,000,000.00 | 100,000,000.00 | 0.98046 | 0.00006458 | CITIBANK | 98,046,000.00 | 6,458.00 |
| 3130B1GL5 | FHLB DEB | 11/27/2024 | 5.3200 | 100,000,000.00 | 100,000,000.00 | 0.99986 | 0.00147778 | CITIBANK | 99,985,500.00 | 147,778.00 |
| 3130AQF40 | FHLB DEB | 12/20/2024 | 1.0000 | 100,000,000.00 | 99,224,085.02 | 0.97946 | 0.00447222 | CITIBANK | 97,946,000.00 | 447,222.00 |
| 3130AYXH4 | FHLB DEB | 01/06/2025 | 4.9400 | 150,000,000.00 | 149,923,939.02 | 0.99812 | 0.01495722 | CITIBANK | 149,718,000.00 | 2,243,583.00 |
| 3130ANAK6 | FHLB DEB | 01/22/2025 | 1.0000 | 100,000,000.00 | 100,000,000.00 | 0.97648 | 0.00358333 | CITIBANK | 97,648,000.00 | 358,333.00 |
| 3130AYZ90 | FHLB DEB | 02/14/2025 | 5.0000 | 100,000,000.00 | 99,966,946.38 | 0.99824 | 0.01486111 | CITIBANK | 99,824,000.00 | 1,486,111.00 |
| 3130B0AT6 | FHLB DEB | 02/25/2025 | 5.0600 | 100,000,000.00 | 99,860,962.70 | 0.99867 | 0.01486111 | CITIBANK | 99,867,400.00 | 1,486,111.00 |
| 3130AV7L0 | FHLB DEB | 02/28/2025 | 5.0000 | 100,000,000.00 | 99,958,287.74 | 0.99812 | 0.01291667 | CITIBANK | 99,812,000.00 | 1,291,667.00 |
| 3130ASJE0 | FHLB DEB | 04/01/2025 | 3.3800 | 200,000,000.00 | 200,000,000.00 | 0.98673 | 0.00563333 | CITIBANK | 197,346,000.00 | 1,126,666.00 |
| 3130AWER7 | FHLB DEB | 06/06/2025 | 4.6250 | 50,000,000.00 | 49,980,303.45 | 0.99530 | 0.02248264 | CITIBANK | 49,765,000.00 | 1,124,132.00 |
| 3130AVE32 | FHLB DEB | 07/01/2025 | 5.0000 | 150,000,000.00 | 150,000,000.00 | 0.99849 | 0.02083333 | CITIBANK | 149,773,500.00 | 3,124,999.50 |
| 3130ASGH6 | FHLB DEB | 07/01/2025 | 3.4630 | 200,000,000.00 | 200,000,000.00 | 0.98312 | 0.01442917 | CITIBANK | 196,624,000.00 | 2,885,834.00 |
| 3130AXHW1 | FHLB DEB | 10/01/2025 | 5.0100 | 150,000,000.00 | 150,000,000.00 | 0.99990 | 0.00835000 | CITIBANK | 149,985,000.00 | 1,252,500.00 |
| 3130ARYP0 | FHLB DEB | 12/01/2025 | 3.1000 | 100,000,000.00 | 100,000,000.00 | 0.97535 | 0.00000000 | CITIBANK | 97,535,000.00 | 0.00 |
| 3130AYJ72 | FHLB DEB | 01/02/2026 | 4.2000 | 150,000,000.00 | 150,000,000.00 | 0.99088 | 0.01563333 | CITIBANK | 148,632,000.00 | 2,344,999.50 |

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|-------------|---------------|------------------|----------|------------------|------------------|---------|---------------------|------------------|------------------|
| 3130AYH58 | FHLB DEB | 03/02/2026 | 4.2400 | 150,000,000.00 | 150,000,000.00 | 0.99084 | 0.01048222 CITIBANK | 148,626,000.00 | 1,572,333.00 |
| 3130AXK31 | FHLB DEB | 04/01/2026 | 4.9700 | 150,000,000.00 | 150,000,000.00 | 1.00266 | 0.00828333 CITIBANK | 150,399,000.00 | 1,242,499.50 |
| 3130AMC83 | FHLB DEB | 04/29/2026 | 1.0500 | 100,000,000.00 | 100,000,000.00 | 0.93416 | 0.00093333 CITIBANK | 93,416,000.00 | 93,333.00 |
| 3130AXJK5 | FHLB DEB | 07/01/2026 | 4.8900 | 150,000,000.00 | 150,000,000.00 | 1.00193 | 0.02037500 CITIBANK | 150,289,500.00 | 3,056,250.00 |
| 3130AT3J4 | FHLB DEB | 12/01/2026 | 3.2300 | 150,000,000.00 | 150,000,000.00 | 0.96503 | 0.00870306 CITIBANK | 144,754,500.00 | 1,305,459.00 |
| 3130ARSK8 | FHLB DEB | 02/01/2027 | 2.9500 | 100,000,000.00 | 100,000,000.00 | 0.95995 | 0.00245833 CITIBANK | 95,995,000.00 | 245,833.00 |
| 3130B0TY5 | FHLB DEB | 04/09/2027 | 4.7500 | 100,000,000.00 | 99,755,564.50 | 1.00584 | 0.00659722 CITIBANK | 100,584,000.00 | 659,722.00 |
| 3130B1RM1 | FHLB DEB | 10/01/2027 | 4.4150 | 150,000,000.00 | 150,000,000.00 | 0.99440 | 0.00659722 CITIBANK | 149,160,000.00 | 989,583.00 |
| | | | | 3,835,000,000.00 | 3,833,868,461.15 | | | 3,795,655,605.00 | 34,434,324.95 |
| AIP: | | 1,914,083.33 | | | | | | | |
| Book + AIP: | | 3,835,782,544.48 | FHLB DEB | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-------------|---------------|------------------|--------|------------------|------------------|---------|------------|----------------|------------------|------------------|
| 3134GXE59 | FHLMC DEB | 07/12/2024 | 3.1500 | 100,000,000.00 | 100,000,000.00 | 0.99891 | 0.01216250 | CITIBANK | 99,891,000.00 | 1,216,250.00 |
| 3134GXZR8 | FHLMC DEB | 08/01/2024 | 3.5600 | 150,000,000.00 | 150,000,000.00 | 0.99773 | 0.01186667 | CITIBANK | 149,659,500.00 | 1,780,000.50 |
| 3134GXYB4 | FHLMC DEB | 03/03/2025 | 3.0200 | 150,000,000.00 | 150,000,000.00 | 0.98553 | 0.00755000 | CITIBANK | 147,829,500.00 | 1,132,500.00 |
| 3134GXC93 | FHLMC DEB | 07/01/2025 | 3.4200 | 200,000,000.00 | 200,000,000.00 | 0.98472 | 0.01406000 | CITIBANK | 196,944,000.00 | 2,812,000.00 |
| 3134GXXU3 | FHLMC DEB | 07/01/2025 | 3.0900 | 150,000,000.00 | 150,000,000.00 | 0.98150 | 0.01270333 | CITIBANK | 147,225,000.00 | 1,905,499.50 |
| 3137EAEU9 | FHLMC DEB | 07/21/2025 | 0.3750 | 100,000,000.00 | 99,781,507.36 | 0.95207 | 0.00135417 | CITIBANK | 95,207,000.00 | 135,417.00 |
| 3134GXSL9 | FHLMC DEB | 08/01/2025 | 3.0500 | 100,000,000.00 | 100,000,000.00 | 0.97902 | 0.00254167 | CITIBANK | 97,902,000.00 | 254,167.00 |
| 3137EAEX3 | FHLMC DEB | 09/23/2025 | 0.3750 | 50,000,000.00 | 49,562,339.54 | 0.94501 | 0.00070833 | CITIBANK | 47,250,500.00 | 35,416.50 |
| 3134GXXZ2 | FHLMC DEB | 10/01/2025 | 3.1250 | 150,000,000.00 | 150,000,000.00 | 0.97718 | 0.00512153 | CITIBANK | 146,577,000.00 | 768,229.50 |
| 3134GXD35 | FHLMC DEB | 10/01/2025 | 3.5000 | 200,000,000.00 | 200,000,000.00 | 0.98170 | 0.00573611 | CITIBANK | 196,340,000.00 | 1,147,222.00 |
| 3134GXYQ1 | FHLMC DEB | 11/03/2025 | 3.2000 | 150,000,000.00 | 150,000,000.00 | 0.97675 | 0.01315556 | CITIBANK | 146,512,500.00 | 1,973,334.00 |
| 3134GX2G8 | FHLMC DEB | 03/27/2026 | 4.0000 | 100,000,000.00 | 100,000,000.00 | 0.98612 | 0.00711111 | CITIBANK | 98,612,000.00 | 711,111.00 |
| | | | | 1,600,000,000.00 | 1,599,343,846.90 | | | | 1,569,950,000.00 | 13,871,147.00 |
| AIP: | | 0.00 | | | | | | | | |
| Book + AIP: | | 1,599,343,846.90 | | FHLMC DEB | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-------------|---------------|------------------|----------|------------------|------------------|---------|------------|----------------|------------------|------------------|
| 3133ENC73 | FFCB DEB | 07/26/2024 | 3.2500 | 100,000,000.00 | 99,996,716.82 | 0.99824 | 0.01128472 | CITIBANK | 99,824,000.00 | 1,128,472.00 |
| 3133EPDE2 | FFCB DEB | 09/09/2024 | 5.3750 | 100,000,000.00 | 100,035,803.54 | 0.99956 | 0.01224306 | CITIBANK | 99,956,000.00 | 1,224,306.00 |
| 3133ENL40 | FFCB DEB | 09/13/2024 | 3.5000 | 50,000,000.00 | 49,989,522.57 | 0.99402 | 0.00758333 | CITIBANK | 49,700,800.00 | 379,166.50 |
| 3133EPV77 | FFCB DEB | 10/01/2024 | 4.8750 | 100,000,000.00 | 99,976,378.38 | 0.99812 | 0.00812500 | CITIBANK | 99,812,000.00 | 812,500.00 |
| 3133EPHY4 | FFCB DEB | 10/01/2024 | 4.4500 | 150,000,000.00 | 150,000,000.00 | 0.99672 | 0.00741667 | CITIBANK | 149,508,000.00 | 1,112,500.50 |
| 3133ENS43 | FFCB DEB | 10/17/2024 | 4.3750 | 75,000,000.00 | 74,994,404.24 | 0.99641 | 0.00534722 | CITIBANK | 74,730,750.00 | 401,041.50 |
| 3133EPW43 | FFCB DEB | 10/30/2024 | 4.8750 | 100,000,000.00 | 99,945,188.80 | 0.99770 | 0.00419792 | CITIBANK | 99,770,000.00 | 419,792.00 |
| 3133ENZ94 | FFCB DEB | 11/18/2024 | 4.5000 | 100,000,000.00 | 99,979,699.04 | 0.99590 | 0.00162500 | CITIBANK | 99,590,000.00 | 162,500.00 |
| 3133EPWJ0 | FFCB DEB | 03/03/2025 | 5.2000 | 150,000,000.00 | 150,000,000.00 | 0.99965 | 0.01271111 | CITIBANK | 149,947,500.00 | 1,906,666.50 |
| 3133EP4M4 | FFCB DEB | 03/28/2025 | 5.0000 | 100,000,000.00 | 100,033,402.06 | 0.99824 | 0.00875000 | CITIBANK | 99,824,000.00 | 875,000.00 |
| 3133EPRV9 | FFCB DEB | 04/01/2025 | 5.0500 | 150,000,000.00 | 150,000,000.00 | 0.99811 | 0.00841667 | CITIBANK | 149,716,500.00 | 1,262,500.50 |
| 3133EPC52 | FFCB DEB | 06/02/2025 | 5.0000 | 150,000,000.00 | 150,000,000.00 | 0.99848 | 0.02486111 | CITIBANK | 149,772,000.00 | 3,729,166.50 |
| 3133EPYL3 | FFCB DEB | 08/01/2025 | 5.1250 | 150,000,000.00 | 150,000,000.00 | 1.00127 | 0.01708333 | CITIBANK | 150,190,500.00 | 2,562,499.50 |
| 3133ENP61 | FFCB DEB | 09/02/2025 | 3.9600 | 150,000,000.00 | 150,000,000.00 | 0.98775 | 0.00979000 | CITIBANK | 148,162,500.00 | 1,468,500.00 |
| 3133EPDL6 | FFCB DEB | 10/01/2025 | 4.8500 | 150,000,000.00 | 150,000,000.00 | 0.99840 | 0.00808333 | CITIBANK | 149,760,000.00 | 1,212,499.50 |
| 3133EPB46 | FFCB DEB | 02/02/2026 | 5.0000 | 150,000,000.00 | 150,000,000.00 | 1.00161 | 0.01652778 | CITIBANK | 150,241,500.00 | 2,479,167.00 |
| 3133EPA54 | FFCB DEB | 04/01/2026 | 5.0200 | 150,000,000.00 | 150,000,000.00 | 1.00256 | 0.00836667 | CITIBANK | 150,384,000.00 | 1,255,000.50 |
| 3133ERHT1 | FFCB DEB | 04/24/2026 | 4.7500 | 100,000,000.00 | 99,939,638.28 | 1.00017 | 0.00836667 | CITIBANK | 100,016,600.00 | 836,667.00 |
| 3133EPUW3 | FFCB DEB | 09/01/2026 | 4.7500 | 150,000,000.00 | 149,907,208.17 | 1.00048 | 0.01187500 | CITIBANK | 150,072,000.00 | 1,781,250.00 |
| 3133ERCC3 | FFCB DEB | 10/01/2027 | 4.8000 | 150,000,000.00 | 150,000,000.00 | 1.00840 | 0.00573333 | CITIBANK | 151,260,000.00 | 859,999.50 |
| 3133EP3B9 | FFCB DEB | 02/13/2029 | 4.1250 | 50,000,000.00 | 49,945,488.77 | 0.99104 | 0.01237500 | CITIBANK | 49,552,000.00 | 618,750.00 |
| | | | | 2,525,000,000.00 | 2,524,743,450.67 | | | | 2,521,790,650.00 | 26,487,945.00 |
| AIP: | | 0.00 | | | | | | | | |
| Book + AIP: | | 2,524,743,450.67 | FFCB DEB | | | | | | | |

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|-----------|---------------|------------|--------|----------------|----------------|---------|------------|----------------|----------------|------------------|
| 45950VQB5 | IFC DEB | 07/01/2024 | 0.3800 | 100,000,000.00 | 100,000,000.00 | 0.99960 | 0.00158333 | CITIBANK | 99,960,000.00 | 158,333.00 |
| 4581X0EE4 | IADB DEB | 07/01/2024 | 3.2500 | 320,000,000.00 | 320,000,000.00 | 0.99987 | 0.01354167 | CITIBANK | 319,958,080.00 | 4,333,334.40 |
| 459056HV2 | IBRD DEB | 08/28/2024 | 1.5000 | 150,000,000.00 | 150,259,494.62 | 0.99343 | 0.00387500 | CITIBANK | 149,014,500.00 | 581,250.00 |
| 45950VSF4 | IFC DEB | 09/03/2024 | 4.3300 | 100,000,000.00 | 100,000,000.00 | 0.99778 | 0.01058444 | CITIBANK | 99,778,000.00 | 1,058,444.00 |
| 459058KE2 | IBRD DEB | 11/18/2024 | 0.8900 | 100,000,000.00 | 100,000,000.00 | 0.98244 | 0.00032139 | CITIBANK | 98,244,000.00 | 32,139.00 |
| 45950VQV1 | IFC DEB | 12/02/2024 | 0.9100 | 100,000,000.00 | 100,000,000.00 | 0.97977 | 0.00452472 | CITIBANK | 97,977,000.00 | 452,472.00 |
| 45818WDN3 | IADB DEB | 04/29/2025 | 3.0000 | 50,000,000.00 | 49,994,502.83 | 0.98228 | 0.00266667 | CITIBANK | 49,114,000.00 | 133,333.50 |
| 45950VSK3 | IFC DEB | 07/01/2025 | 5.3250 | 150,000,000.00 | 150,000,000.00 | 1.00168 | 0.02218750 | CITIBANK | 150,252,000.00 | 3,328,125.00 |
| 45818WDP8 | IADB DEB | 08/01/2025 | 3.0300 | 100,000,000.00 | 100,000,000.00 | 0.97777 | 0.01010000 | CITIBANK | 97,777,000.00 | 1,010,000.00 |
| 45950VSD9 | IFC DEB | 10/01/2025 | 4.1690 | 150,000,000.00 | 150,000,000.00 | 0.98935 | 0.00694833 | CITIBANK | 148,402,500.00 | 1,042,249.50 |
| 45950VRT5 | IFC DEB | 01/26/2026 | 3.9000 | 150,000,000.00 | 150,000,000.00 | 0.98251 | 0.01354167 | CITIBANK | 147,376,500.00 | 2,031,250.50 |
| 45818WEL6 | IADB DEB | 02/02/2026 | 4.4600 | 50,000,000.00 | 49,955,681.86 | 1.00000 | 0.01474278 | CITIBANK | 50,000,000.00 | 737,139.00 |
| 45905U5Y6 | IBRD DEB | 02/18/2026 | 0.6000 | 100,000,000.00 | 100,000,000.00 | 0.93410 | 0.00171667 | CITIBANK | 93,410,000.00 | 171,667.00 |
| 45950VRY4 | IFC DEB | 03/02/2026 | 4.2500 | 150,000,000.00 | 150,000,000.00 | 0.98689 | 0.01050694 | CITIBANK | 148,033,500.00 | 1,576,041.00 |
| 45950VSB3 | IFC DEB | 04/01/2026 | 4.4300 | 150,000,000.00 | 150,000,000.00 | 0.98945 | 0.00738333 | CITIBANK | 148,417,500.00 | 1,107,499.50 |
| 45906M3W9 | IBRD DEB | 07/01/2026 | 4.0400 | 100,000,000.00 | 100,000,000.00 | 0.97942 | 0.01683333 | CITIBANK | 97,942,000.00 | 1,683,333.00 |
| 45950VSA5 | IFC DEB | 07/01/2026 | 4.3800 | 150,000,000.00 | 150,000,000.00 | 0.98748 | 0.01825000 | CITIBANK | 148,122,000.00 | 2,737,500.00 |
| 45818WFK7 | IADB DEB | 10/01/2026 | 4.6500 | 150,000,000.00 | 150,000,000.00 | 0.99236 | 0.00632917 | CITIBANK | 148,854,000.00 | 949,375.50 |
| 45950VRH1 | IFC DEB | 02/16/2027 | 4.3000 | 100,000,000.00 | 99,979,854.02 | 0.99091 | 0.01254167 | CITIBANK | 99,091,000.00 | 1,254,167.00 |
| 45950VSH0 | IFC DEB | 02/26/2027 | 4.2340 | 100,000,000.00 | 100,000,000.00 | 0.98893 | 0.01117306 | CITIBANK | 98,893,000.00 | 1,117,306.00 |
| 45950VTC0 | IFC DEB | 04/01/2027 | 4.5700 | 150,000,000.00 | 150,000,000.00 | 0.99695 | 0.00660111 | CITIBANK | 149,542,500.00 | 990,166.50 |
| 45950VTN6 | IFC DEB | 07/01/2027 | 4.7030 | 50,000,000.00 | 50,000,000.00 | 0.99922 | 0.00660111 | CITIBANK | 49,960,800.00 | 330,055.50 |
| 45906MYG0 | IBRD DEB | 08/18/2027 | 3.7000 | 100,000,000.00 | 100,000,000.00 | 0.97282 | 0.01058611 | CITIBANK | 97,282,000.00 | 1,058,611.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val Accrued Source | Fair Value | Accrued Interest |
|-------------|---------------|------------------|--------|------------------|------------------|---------|---------------------|------------------|------------------|
| 45906M5E7 | IBRD DEB | 04/02/2029 | 4.3800 | 150,000,000.00 | 150,000,000.00 | 1.00212 | 0.00632667 CITIBANK | 150,318,000.00 | 949,000.50 |
| | | | | 2,970,000,000.00 | 2,970,189,533.33 | | | 2,937,719,880.00 | 28,822,792.40 |
| AIP: | | 0.00 | | | | | | | |
| Book + AIP: | | 2,970,189,533.33 | | 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 | 0.98919 | 0.00466667 | CITIBANK | 98,919,000.00 | 466,667.00 |
| 3134GXQS6 | FHLMC DEB CL | 04/01/2025 | 2.9000 | 100,000,000.00 | 100,000,000.00 | 0.98204 | 0.00483333 | CITIBANK | 98,204,000.00 | 483,333.00 |
| 3130ARNJ6 | FHLB DEB CL | 04/01/2025 | 2.8750 | 100,000,000.00 | 100,000,000.00 | 0.98241 | 0.00463194 | CITIBANK | 98,241,000.00 | 463,194.00 |
| 3134GXSU9 | FHLMC DEB CL | 05/01/2025 | 3.2800 | 100,000,000.00 | 100,000,000.00 | 0.98341 | 0.00273333 | CITIBANK | 98,341,000.00 | 273,333.00 |
| 3130AYZK5 | FHLB DEB CL | 08/13/2025 | 5.0000 | 150,000,000.00 | 150,000,000.00 | 0.99900 | 0.01472222 | CITIBANK | 149,850,000.00 | 2,208,333.00 |
| 3135GAD40 | FNMA DEB CL | 12/01/2025 | 5.4100 | 150,000,000.00 | 150,000,000.00 | 0.99901 | 0.00000000 | CITIBANK | 149,851,350.00 | 0.00 |
| 45906MYF2 | IBRD DEB CL | 07/01/2026 | 3.3750 | 100,000,000.00 | 100,000,000.00 | 0.97261 | 0.01406250 | CITIBANK | 97,261,000.00 | 1,406,250.00 |
| 3134H1ZY2 | FHLMC DEB CL | 10/01/2026 | 5.1250 | 150,000,000.00 | 150,000,000.00 | 0.99702 | 0.00797222 | CITIBANK | 149,553,000.00 | 1,195,833.00 |
| 3134H12X0 | FHLMC DEB CL | 04/01/2027 | 5.1750 | 100,000,000.00 | 100,000,000.00 | 0.99895 | 0.00157667 | CITIBANK | 99,895,000.00 | 157,667.00 |
| 3134H1ZW6 | FHLMC DEB CL | 04/01/2027 | 5.1400 | 150,000,000.00 | 150,000,000.00 | 0.99702 | 0.00799556 | CITIBANK | 149,553,000.00 | 1,199,334.00 |
| 3135GASW2 | FNMA DEB CL | 07/01/2027 | 5.1600 | 100,000,000.00 | 100,000,000.00 | 0.99694 | 0.00157667 | CITIBANK | 99,694,000.00 | 157,667.00 |
| 3135GATP6 | FNMA DEB CL | 10/01/2027 | 5.0500 | 150,000,000.00 | 150,000,000.00 | 0.99848 | 0.00619306 | CITIBANK | 149,772,300.00 | 928,959.00 |
| 3134H1T60 | FHLMC DEB CL | 05/01/2028 | 5.0000 | 150,000,000.00 | 150,000,000.00 | 0.99907 | 0.00619306 | CITIBANK | 149,860,500.00 | 928,959.00 |
| 3130B1R41 | FHLB DEB CL | 06/01/2028 | 4.5400 | 150,000,000.00 | 150,000,000.00 | 0.99429 | 0.00619306 | CITIBANK | 149,143,500.00 | 928,959.00 |
| 3135GAR78 | FNMA DEB CL | 10/02/2028 | 4.5500 | 150,000,000.00 | 150,000,000.00 | 0.98383 | 0.00619306 | CITIBANK | 147,574,500.00 | 928,959.00 |
| 3130B0YE3 | FHLB DEB CL | 04/02/2029 | 5.0200 | 150,000,000.00 | 150,000,000.00 | 0.99702 | 0.00599611 | CITIBANK | 149,553,000.00 | 899,416.50 |
| 45906M5H0 | IBRD DEB CL | 04/24/2029 | 5.1700 | 200,000,000.00 | 200,000,000.00 | 1.00324 | 0.00531361 | CITIBANK | 200,648,000.00 | 1,062,722.00 |
| | | | | 2,250,000,000.00 | 2,250,000,000.00 | | | | 2,235,914,150.00 | 13,689,585.50 |
| AIP: | | | 0.00 | | | | | | | |
| Book + AIP: | | | 2,250,000,000.00 | | | | | | | |
| | | | | CALLABLE DEB | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|---------------|------------|--------|------------------|------------------|------------------|------------------|
| 313384YV5 | FHLB DN | 07/01/2024 | 0.0000 | 950,000,000.00 | 926,987,263.88 | 0.99956 CITIBANK | 949,583,900.00 |
| 313384YW3 | FHLB DN | 07/02/2024 | 0.0000 | 200,000,000.00 | 199,812,222.22 | 0.99942 CITIBANK | 199,883,200.00 |
| 313384ZD4 | FHLB DN | 07/09/2024 | 0.0000 | 100,000,000.00 | 99,473,000.00 | 0.99826 CITIBANK | 99,826,000.00 |
| 313384ZK8 | FHLB DN | 07/15/2024 | 0.0000 | 500,000,000.00 | 493,126,569.46 | 0.99752 CITIBANK | 498,761,000.00 |
| 313384ZM4 | FHLB DN | 07/17/2024 | 0.0000 | 350,000,000.00 | 343,656,430.56 | 0.99709 CITIBANK | 348,981,500.00 |
| 313384ZS1 | FHLB DN | 07/22/2024 | 0.0000 | 500,000,000.00 | 492,811,916.66 | 0.99637 CITIBANK | 498,185,000.00 |
| 313384ZU6 | FHLB DN | 07/24/2024 | 0.0000 | 600,000,000.00 | 588,188,138.88 | 0.99608 CITIBANK | 597,648,000.00 |
| 313384ZW2 | FHLB DN | 07/26/2024 | 0.0000 | 300,000,000.00 | 293,838,527.78 | 0.99579 CITIBANK | 298,737,000.00 |
| 313384ZZ5 | FHLB DN | 07/29/2024 | 0.0000 | 700,000,000.00 | 683,225,708.32 | 0.99547 CITIBANK | 696,830,400.00 |
| 313384A41 | FHLB DN | 08/01/2024 | 0.0000 | 200,000,000.00 | 197,548,625.00 | 0.99492 CITIBANK | 198,984,000.00 |
| 313384A58 | FHLB DN | 08/02/2024 | 0.0000 | 100,000,000.00 | 98,629,097.22 | 0.99477 CITIBANK | 99,477,000.00 |
| 313384A82 | FHLB DN | 08/05/2024 | 0.0000 | 200,000,000.00 | 197,063,000.00 | 0.99433 CITIBANK | 198,866,000.00 |
| 313384A90 | FHLB DN | 08/06/2024 | 0.0000 | 200,000,000.00 | 198,646,833.34 | 0.99430 CITIBANK | 198,860,400.00 |
| 313384C23 | FHLB DN | 08/15/2024 | 0.0000 | 100,000,000.00 | 97,678,944.44 | 0.99288 CITIBANK | 99,288,000.00 |
| 313384D55 | FHLB DN | 08/26/2024 | 0.0000 | 100,000,000.00 | 97,867,125.00 | 0.99128 CITIBANK | 99,128,000.00 |
| 313384D63 | FHLB DN | 08/27/2024 | 0.0000 | 100,000,000.00 | 98,967,541.66 | 0.99124 CITIBANK | 99,123,800.00 |
| 313384D97 | FHLB DN | 08/30/2024 | 0.0000 | 1,100,000,000.00 | 1,072,465,027.76 | 0.99070 CITIBANK | 1,089,770,000.00 |
| 313384E54 | FHLB DN | 09/03/2024 | 0.0000 | 100,000,000.00 | 95,563,944.44 | 0.99022 CITIBANK | 99,022,200.00 |
| 313384F46 | FHLB DN | 09/10/2024 | 0.0000 | 200,000,000.00 | 195,295,750.00 | 0.98916 CITIBANK | 197,832,000.00 |
| 313384F61 | FHLB DN | 09/12/2024 | 0.0000 | 100,000,000.00 | 98,796,500.00 | 0.98887 CITIBANK | 98,887,000.00 |
| 313384H28 | FHLB DN | 09/24/2024 | 0.0000 | 500,000,000.00 | 487,095,222.20 | 0.98713 CITIBANK | 493,565,000.00 |
| 313384H51 | FHLB DN | 09/27/2024 | 0.0000 | 500,000,000.00 | 487,283,777.76 | 0.98670 CITIBANK | 493,350,000.00 |
| 313384H93 | FHLB DN | 10/01/2024 | 0.0000 | 900,000,000.00 | 870,902,388.92 | 0.98624 CITIBANK | 887,616,000.00 |
| 313384J75 | FHLB DN | 10/07/2024 | 0.0000 | 200,000,000.00 | 196,239,000.00 | 0.98535 CITIBANK | 197,070,000.00 |
| 313384L56 | FHLB DN | 10/21/2024 | 0.0000 | 600,000,000.00 | 584,631,583.34 | 0.98338 CITIBANK | 590,028,000.00 |
| 313384L98 | FHLB DN | 10/25/2024 | 0.0000 | 200,000,000.00 | 194,996,937.51 | 0.98282 CITIBANK | 196,564,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------|-------------------|-------------------|-------------------|------------------|-------------------|
| 313384M89 | FHLB DN | 11/01/2024 | 0.0000 | 800,000,000.00 | 780,131,951.40 | 0.98204 CITIBANK | 785,632,000.00 |
| 313384P45 | FHLB DN | 11/13/2024 | 0.0000 | 200,000,000.00 | 195,902,277.78 | 0.98035 CITIBANK | 196,070,000.00 |
| 313384P60 | FHLB DN | 11/15/2024 | 0.0000 | 100,000,000.00 | 97,901,166.66 | 0.98006 CITIBANK | 98,006,000.00 |
| 313384Q51 | FHLB DN | 11/22/2024 | 0.0000 | 400,000,000.00 | 389,449,555.56 | 0.97893 CITIBANK | 391,570,400.00 |
| 313384Q85 | FHLB DN | 11/25/2024 | 0.0000 | 350,000,000.00 | 340,967,986.09 | 0.97851 CITIBANK | 342,479,900.00 |
| 313384R27 | FHLB DN | 11/27/2024 | 0.0000 | 800,000,000.00 | 778,091,097.22 | 0.97837 CITIBANK | 782,696,000.00 |
| 313384R76 | FHLB DN | 12/02/2024 | 0.0000 | 200,000,000.00 | 193,632,833.34 | 0.97756 CITIBANK | 195,512,800.00 |
| 313384S67 | FHLB DN | 12/09/2024 | 0.0000 | 400,000,000.00 | 390,118,277.76 | 0.97679 CITIBANK | 390,716,000.00 |
| 313384T25 | FHLB DN | 12/13/2024 | 0.0000 | 100,000,000.00 | 97,577,500.00 | 0.97608 CITIBANK | 97,608,000.00 |
| 313384U80 | FHLB DN | 12/27/2024 | 0.0000 | 450,000,000.00 | 437,667,263.90 | 0.97416 CITIBANK | 438,373,800.00 |
| 313385CP9 | FHLB DN | 03/03/2025 | 0.0000 | 100,000,000.00 | 96,545,263.88 | 0.96560 CITIBANK | 96,559,800.00 |
| 313385DN3 | FHLB DN | 03/26/2025 | 0.0000 | 100,000,000.00 | 95,307,569.44 | 0.96283 CITIBANK | 96,283,000.00 |
| 313385DU7 | FHLB DN | 04/01/2025 | 0.0000 | 200,000,000.00 | 191,419,222.22 | 0.96235 CITIBANK | 192,470,000.00 |
| | | | | 13,800,000,000.00 | 13,475,503,041.60 | | 13,629,845,100.00 |
| AIP: | | | 0.00 | | | | |
| Book + AIP: | | | 13,475,503,041.60 | FHLB DN | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------|------------------|------------------|------------------|------------------|------------------|
| 313396YV9 | FHLMC DN | 07/01/2024 | 0.0000 | 400,000,000.00 | 396,023,958.32 | 0.99942 CITIBANK | 399,768,000.00 |
| 313396YW7 | FHLMC DN | 07/02/2024 | 0.0000 | 100,000,000.00 | 99,796,027.78 | 0.99942 CITIBANK | 99,941,600.00 |
| 313396ZE6 | FHLMC DN | 07/10/2024 | 0.0000 | 100,000,000.00 | 99,679,777.78 | 0.99825 CITIBANK | 99,824,800.00 |
| 313396ZK2 | FHLMC DN | 07/15/2024 | 0.0000 | 800,000,000.00 | 796,509,763.90 | 0.99752 CITIBANK | 798,017,600.00 |
| 313396ZM8 | FHLMC DN | 07/17/2024 | 0.0000 | 100,000,000.00 | 99,578,291.66 | 0.99723 CITIBANK | 99,723,000.00 |
| 313396ZS5 | FHLMC DN | 07/22/2024 | 0.0000 | 100,000,000.00 | 98,179,666.66 | 0.99637 CITIBANK | 99,637,000.00 |
| 313396ZU0 | FHLMC DN | 07/24/2024 | 0.0000 | 100,000,000.00 | 99,519,208.34 | 0.99608 CITIBANK | 99,608,000.00 |
| 313396ZZ9 | FHLMC DN | 07/29/2024 | 0.0000 | 100,000,000.00 | 99,403,791.66 | 0.99547 CITIBANK | 99,547,200.00 |
| 313396B77 | FHLMC DN | 08/12/2024 | 0.0000 | 100,000,000.00 | 97,573,194.44 | 0.99332 CITIBANK | 99,332,000.00 |
| 313396H22 | FHLMC DN | 09/24/2024 | 0.0000 | 100,000,000.00 | 97,375,000.00 | 0.98713 CITIBANK | 98,713,000.00 |
| 313396H97 | FHLMC DN | 10/01/2024 | 0.0000 | 500,000,000.00 | 487,570,694.44 | 0.98624 CITIBANK | 493,120,000.00 |
| 313396R21 | FHLMC DN | 11/27/2024 | 0.0000 | 250,000,000.00 | 243,699,166.66 | 0.97837 CITIBANK | 244,592,500.00 |
| | | | | 2,750,000,000.00 | 2,714,908,541.64 | | 2,731,824,700.00 |
| AIP: | | | 0.00 | | | | |
| Book + AIP: | | | 2,714,908,541.64 | FHLMC DN | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------------|---------|------------------|------------------|------------------|------------------|
| 313588YV1 | FNMA DN | 07/01/2024 | 0.0000 | 350,000,000.00 | 346,721,986.13 | 0.99956 CITIBANK | 349,846,700.00 |
| 313588YW9 | FNMA DN | 07/02/2024 | 0.0000 | 200,000,000.00 | 199,549,416.66 | 0.99927 CITIBANK | 199,854,000.00 |
| 313588ZK4 | FNMA DN | 07/15/2024 | 0.0000 | 200,000,000.00 | 199,099,277.76 | 0.99739 CITIBANK | 199,478,000.00 |
| 313588ZM0 | FNMA DN | 07/17/2024 | 0.0000 | 100,000,000.00 | 98,518,000.00 | 0.99709 CITIBANK | 99,709,000.00 |
| 313588ZW8 | FNMA DN | 07/26/2024 | 0.0000 | 100,000,000.00 | 98,392,888.88 | 0.99579 CITIBANK | 99,579,000.00 |
| 313588B79 | FNMA DN | 08/12/2024 | 0.0000 | 100,000,000.00 | 98,161,944.44 | 0.99332 CITIBANK | 99,332,000.00 |
| 313588D93 | FNMA DN | 08/30/2024 | 0.0000 | 400,000,000.00 | 392,300,250.02 | 0.99070 CITIBANK | 396,280,000.00 |
| 313588H57 | FNMA DN | 09/27/2024 | 0.0000 | 100,000,000.00 | 97,634,000.00 | 0.98670 CITIBANK | 98,670,000.00 |
| 313588H99 | FNMA DN | 10/01/2024 | 0.0000 | 400,000,000.00 | 390,219,375.00 | 0.98624 CITIBANK | 394,496,000.00 |
| 313588L52 | FNMA DN | 10/21/2024 | 0.0000 | 100,000,000.00 | 97,304,000.00 | 0.98337 CITIBANK | 98,337,000.00 |
| 313588M85 | FNMA DN | 11/01/2024 | 0.0000 | 400,000,000.00 | 390,161,416.68 | 0.98204 CITIBANK | 392,816,000.00 |
| 313588Q57 | FNMA DN | 11/22/2024 | 0.0000 | 100,000,000.00 | 97,247,833.34 | 0.97907 CITIBANK | 97,907,000.00 |
| 313588R23 | FNMA DN | 11/27/2024 | 0.0000 | 300,000,000.00 | 292,175,402.78 | 0.97837 CITIBANK | 293,511,000.00 |
| 313588S63 | FNMA DN | 12/09/2024 | 0.0000 | 100,000,000.00 | 97,498,111.12 | 0.97679 CITIBANK | 97,679,000.00 |
| 313588U86 | FNMA DN | 12/24/2027 | 0.0000 | 100,000,000.00 | 97,306,666.66 | 0.97416 CITIBANK | 97,416,400.00 |
| | | | | 3,050,000,000.00 | 2,992,290,569.47 | | 3,014,911,100.00 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | | 2,992,290,569.47 | FNMA DN | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------------|---------|------------------|------------------|------------------|------------------|
| 459052YV2 | IBRD DN | 07/01/2024 | 0.0000 | 600,000,000.00 | 588,779,583.31 | 0.99942 CITIBANK | 599,652,000.00 |
| 459052ZM1 | IBRD DN | 07/17/2024 | 0.0000 | 100,000,000.00 | 98,297,638.88 | 0.99709 CITIBANK | 99,709,000.00 |
| 459052ZU3 | IBRD DN | 07/24/2024 | 0.0000 | 100,000,000.00 | 98,283,333.34 | 0.99608 CITIBANK | 99,608,000.00 |
| 459052ZW9 | IBRD DN | 07/26/2024 | 0.0000 | 100,000,000.00 | 98,728,833.34 | 0.99579 CITIBANK | 99,579,000.00 |
| 459052C20 | IBRD DN | 08/15/2024 | 0.0000 | 200,000,000.00 | 196,005,000.00 | 0.99288 CITIBANK | 198,576,000.00 |
| 459052D94 | IBRD DN | 08/30/2024 | 0.0000 | 350,000,000.00 | 341,106,944.44 | 0.99070 CITIBANK | 346,745,000.00 |
| 459052H58 | IBRD DN | 09/27/2024 | 0.0000 | 100,000,000.00 | 97,319,444.44 | 0.98670 CITIBANK | 98,670,000.00 |
| 459052H90 | IBRD DN | 10/01/2024 | 0.0000 | 200,000,000.00 | 194,669,722.22 | 0.98624 CITIBANK | 197,248,000.00 |
| 459052K70 | IBRD DN | 10/15/2024 | 0.0000 | 200,000,000.00 | 196,396,833.34 | 0.98420 CITIBANK | 196,839,600.00 |
| 459052L53 | IBRD DN | 10/21/2024 | 0.0000 | 200,000,000.00 | 194,753,611.12 | 0.98337 CITIBANK | 196,674,000.00 |
| 459052L95 | IBRD DN | 10/25/2024 | 0.0000 | 200,000,000.00 | 194,641,388.88 | 0.98280 CITIBANK | 196,560,000.00 |
| 459052M86 | IBRD DN | 11/01/2024 | 0.0000 | 650,000,000.00 | 635,688,347.21 | 0.98174 CITIBANK | 638,133,600.00 |
| 459052Q58 | IBRD DN | 11/22/2024 | 0.0000 | 200,000,000.00 | 195,078,583.32 | 0.97907 CITIBANK | 195,814,000.00 |
| 459052Q82 | IBRD DN | 11/25/2024 | 0.0000 | 100,000,000.00 | 97,568,000.00 | 0.97834 CITIBANK | 97,834,200.00 |
| 459052R24 | IBRD DN | 11/27/2024 | 0.0000 | 550,000,000.00 | 535,783,680.57 | 0.97806 CITIBANK | 537,932,450.00 |
| 459052S64 | IBRD DN | 12/09/2024 | 0.0000 | 100,000,000.00 | 97,411,555.56 | 0.97632 CITIBANK | 97,632,400.00 |
| 459052U87 | IBRD DN | 12/27/2024 | 0.0000 | 200,000,000.00 | 194,489,166.68 | 0.97379 CITIBANK | 194,758,600.00 |
| | | | | 4,150,000,000.00 | 4,055,001,666.65 | | 4,091,965,850.00 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | | 4,055,001,666.65 | IBRD DN | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------------|--------|------------------|------------------|------------------|------------------|
| 459516YV6 | IFC DN | 07/01/2024 | 0.0000 | 200,000,000.00 | 195,680,555.56 | 0.99942 CITIBANK | 199,884,000.00 |
| 459516ZM5 | IFC DN | 07/17/2024 | 0.0000 | 50,000,000.00 | 48,958,750.00 | 0.99709 CITIBANK | 49,854,500.00 |
| 459516ZZ6 | IFC DN | 07/29/2024 | 0.0000 | 100,000,000.00 | 97,657,361.12 | 0.99535 CITIBANK | 99,535,000.00 |
| 459516B74 | IFC DN | 08/12/2024 | 0.0000 | 100,000,000.00 | 97,841,000.00 | 0.99332 CITIBANK | 99,332,000.00 |
| 459516D98 | IFC DN | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,511,555.56 | 0.99070 CITIBANK | 99,070,000.00 |
| 459516F47 | IFC DN | 09/10/2024 | 0.0000 | 100,000,000.00 | 97,495,000.00 | 0.98916 CITIBANK | 98,916,000.00 |
| 459516H94 | IFC DN | 10/01/2024 | 0.0000 | 200,000,000.00 | 194,711,250.00 | 0.98624 CITIBANK | 197,248,000.00 |
| 459516J76 | IFC DN | 10/07/2024 | 0.0000 | 50,000,000.00 | 49,194,222.22 | 0.98538 CITIBANK | 49,269,000.00 |
| 459516L57 | IFC DN | 10/21/2024 | 0.0000 | 50,000,000.00 | 48,695,416.67 | 0.98337 CITIBANK | 49,168,500.00 |
| 459516L99 | IFC DN | 10/25/2024 | 0.0000 | 100,000,000.00 | 97,258,416.66 | 0.98280 CITIBANK | 98,280,000.00 |
| 459516M56 | IFC DN | 10/29/2024 | 0.0000 | 100,000,000.00 | 96,991,944.44 | 0.98223 CITIBANK | 98,223,000.00 |
| 459516Q52 | IFC DN | 11/22/2024 | 0.0000 | 100,000,000.00 | 97,294,166.66 | 0.97907 CITIBANK | 97,907,000.00 |
| 459516U57 | IFC DN | 12/24/2024 | 0.0000 | 100,000,000.00 | 97,318,888.88 | 0.97468 CITIBANK | 97,468,000.00 |
| 459516U81 | IFC DN | 12/27/2024 | 0.0000 | 100,000,000.00 | 97,195,000.00 | 0.97379 CITIBANK | 97,379,300.00 |
| | | | | 1,450,000,000.00 | 1,413,803,527.77 | | 1,431,534,300.00 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | | 1,413,803,527.77 | IFC DN | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------------|---------|------------------|------------------|------------------|------------------|
| 313312YV6 | FFCB DN | 07/01/2024 | 0.0000 | 300,000,000.00 | 290,206,000.00 | 0.99942 CITIBANK | 299,826,000.00 |
| 313312ZU7 | FFCB DN | 07/24/2024 | 0.0000 | 150,000,000.00 | 146,423,388.90 | 0.99608 CITIBANK | 149,412,000.00 |
| 313312ZZ6 | FFCB DN | 07/29/2024 | 0.0000 | 200,000,000.00 | 192,975,833.34 | 0.99535 CITIBANK | 199,070,000.00 |
| 313312A42 | FFCB DN | 08/01/2024 | 0.0000 | 100,000,000.00 | 96,937,500.00 | 0.99492 CITIBANK | 99,492,000.00 |
| 313312B74 | FFCB DN | 08/12/2024 | 0.0000 | 250,000,000.00 | 243,915,861.11 | 0.99332 CITIBANK | 248,330,000.00 |
| 313312D98 | FFCB DN | 08/30/2024 | 0.0000 | 200,000,000.00 | 194,552,777.78 | 0.99070 CITIBANK | 198,140,000.00 |
| 313312E55 | FFCB DN | 09/03/2024 | 0.0000 | 100,000,000.00 | 97,090,000.00 | 0.99017 CITIBANK | 99,017,000.00 |
| 313312F47 | FFCB DN | 09/10/2024 | 0.0000 | 200,000,000.00 | 195,020,138.90 | 0.98916 CITIBANK | 197,832,000.00 |
| 313312H29 | FFCB DN | 09/24/2024 | 0.0000 | 200,000,000.00 | 194,870,833.34 | 0.98713 CITIBANK | 197,426,000.00 |
| 313312H52 | FFCB DN | 09/27/2024 | 0.0000 | 200,000,000.00 | 194,929,611.10 | 0.98670 CITIBANK | 197,340,000.00 |
| 313312H94 | FFCB DN | 10/01/2024 | 0.0000 | 600,000,000.00 | 581,071,138.90 | 0.98624 CITIBANK | 591,744,000.00 |
| 313312K74 | FFCB DN | 10/15/2024 | 0.0000 | 100,000,000.00 | 97,438,000.00 | 0.98423 CITIBANK | 98,423,000.00 |
| 313312L57 | FFCB DN | 10/21/2024 | 0.0000 | 100,000,000.00 | 97,376,805.56 | 0.98337 CITIBANK | 98,337,000.00 |
| 313312M56 | FFCB DN | 10/29/2024 | 0.0000 | 300,000,000.00 | 291,365,874.99 | 0.98223 CITIBANK | 294,669,000.00 |
| 313312Q52 | FFCB DN | 11/22/2024 | 0.0000 | 200,000,000.00 | 195,129,166.66 | 0.97907 CITIBANK | 195,814,000.00 |
| 313312R28 | FFCB DN | 11/27/2024 | 0.0000 | 400,000,000.00 | 389,019,000.00 | 0.97837 CITIBANK | 391,348,000.00 |
| 313312R77 | FFCB DN | 12/02/2024 | 0.0000 | 150,000,000.00 | 145,499,569.45 | 0.97777 CITIBANK | 146,665,500.00 |
| 313312S68 | FFCB DN | 12/09/2024 | 0.0000 | 200,000,000.00 | 195,164,750.00 | 0.97679 CITIBANK | 195,358,000.00 |
| 313312U81 | FFCB DN | 12/27/2024 | 0.0000 | 300,000,000.00 | 291,860,638.88 | 0.97425 CITIBANK | 292,275,000.00 |
| 313312V31 | FFCB DN | 12/30/2024 | 0.0000 | 150,000,000.00 | 145,770,624.99 | 0.97377 CITIBANK | 146,065,200.00 |
| 313313AK4 | FFCB DN | 01/10/2025 | 0.0000 | 50,000,000.00 | 48,555,000.00 | 0.97256 CITIBANK | 48,628,000.00 |
| 313313DU9 | FFCB DN | 04/01/2025 | 0.0000 | 300,000,000.00 | 286,970,583.33 | 0.96235 CITIBANK | 288,705,000.00 |
| | | | | 4,750,000,000.00 | 4,612,143,097.23 | | 4,673,916,700.00 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | | 4,612,143,097.23 | FFCB DN | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|---------------|------------|----------------|----------------|----------------|------------------|----------------|
| 45818KYV8 | IADB DN | 07/01/2024 | 0.0000 | 100,000,000.00 | 98,842,222.22 | 0.99942 CITIBANK | 99,942,000.00 |
| 45818KZS4 | IADB DN | 07/22/2024 | 0.0000 | 50,000,000.00 | 49,313,333.33 | 0.99637 CITIBANK | 49,818,500.00 |
| 45818KZW5 | IADB DN | 07/26/2024 | 0.0000 | 100,000,000.00 | 98,816,500.00 | 0.99592 CITIBANK | 99,591,600.00 |
| 45818KA44 | IADB DN | 08/01/2024 | 0.0000 | 100,000,000.00 | 99,254,833.34 | 0.99504 CITIBANK | 99,503,600.00 |
| 45818KB76 | IADB DN | 08/12/2024 | 0.0000 | 100,000,000.00 | 98,702,083.34 | 0.99344 CITIBANK | 99,344,000.00 |
| 45818KF49 | IADB DN | 09/10/2024 | 0.0000 | 100,000,000.00 | 98,806,444.44 | 0.98924 CITIBANK | 98,923,800.00 |
| | | | | 550,000,000.00 | 543,735,416.67 | | 547,123,500.00 |
| AIP: | | | 0.00 | | | | |
| Book + AIP: | | | 543,735,416.67 | IADB DN | | | |

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|-------------|---------------|------------------|------------|--------|------------------|------------------|------------|---------------------|------------------|------------------|
| 06051WEQ3 | BOFA CD | 07/01/2024 | 09/29/2023 | 5.9000 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 1.000000000 MESIROW | 100,000,000.00 | 4,523,333.33 |
| 90355WBA8 | US BANK CD | 07/15/2024 | 06/13/2024 | 5.2500 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 0.999885712 MESIROW | 99,988,571.17 | 262,500.00 |
| 90355WBB6 | US BANK CD | 07/19/2024 | 06/18/2024 | 5.2500 | 200,000,000.00 | 200,000,000.00 | 5.5300 | 0.999855159 MESIROW | 199,971,031.70 | 379,166.67 |
| 06051WHH0 | BOFA CD | 07/24/2024 | 01/18/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 0.999799076 MESIROW | 99,979,907.64 | 2,452,083.33 |
| 05574BMT4 | BMO BANK CD | 07/29/2024 | 02/01/2024 | 5.2600 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 0.999696411 MESIROW | 99,969,641.13 | 2,206,277.78 |
| 95001KNL4 | WELLS FGO CD | 08/01/2024 | 08/10/2023 | 5.8000 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.999946396 MESIROW | 99,994,639.57 | 5,252,222.22 |
| 90355WBE0 | US BANK CD | 08/01/2024 | 06/21/2024 | 5.2500 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.999718798 MESIROW | 99,971,879.85 | 145,833.33 |
| 17330QFZ5 | CITIBANK CD | 08/01/2024 | 10/27/2023 | 5.9000 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 1.000088794 MESIROW | 100,008,879.42 | 4,064,444.44 |
| 06051WHS6 | BOFA CD | 09/03/2024 | 01/23/2024 | 5.3400 | 100,000,000.00 | 100,000,000.00 | 5.5100 | 0.999470484 MESIROW | 99,947,048.35 | 2,373,333.33 |
| 05574BMK3 | BMO BANK CD | 09/03/2024 | 12/01/2023 | 5.6400 | 100,000,000.00 | 100,000,000.00 | 5.5100 | 0.999905162 MESIROW | 99,990,516.24 | 3,337,000.00 |
| 95001KPZ1 | WELLS FGO CD | 10/01/2024 | 09/19/2023 | 5.8500 | 100,000,000.00 | 100,000,000.00 | 5.5250 | 1.000171927 MESIROW | 100,017,192.69 | 4,647,500.00 |
| 06051WJX3 | BOFA CD | 10/01/2024 | 02/22/2024 | 5.3700 | 100,000,000.00 | 100,000,000.00 | 5.5250 | 0.999339416 MESIROW | 99,933,941.64 | 1,939,166.67 |
| 06051WME1 | BOFA CD | 11/01/2024 | 05/17/2024 | 5.4600 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 0.999638707 MESIROW | 99,963,870.70 | 682,500.00 |
| 95001KRC0 | WELLS FGO CD | 11/01/2024 | 11/13/2023 | 5.7500 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 1.000053539 MESIROW | 100,005,353.91 | 3,689,583.33 |
| 05612B2G8 | BMO BANK CD | 11/27/2024 | 05/08/2024 | 5.5000 | 100,000,000.00 | 100,000,000.00 | 5.5300 | 0.999694010 MESIROW | 99,969,401.04 | 825,000.00 |
| 95001KRU0 | WELLS FGO CD | 12/02/2024 | 11/30/2023 | 5.5500 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.999148630 MESIROW | 99,914,863.04 | 3,299,166.67 |
| 05574BMV9 | BMO BANK CD | 12/02/2024 | 02/15/2024 | 5.3600 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.998647862 MESIROW | 99,864,786.20 | 2,039,777.78 |
| 06051WMV3 | BOFA CD | 12/27/2024 | 06/03/2024 | 5.4700 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.999401525 MESIROW | 99,940,152.47 | 425,444.44 |
| 95001KSW5 | WELLS FGO CD | 03/03/2025 | 03/05/2024 | 5.2400 | 100,000,000.00 | 100,000,000.00 | 5.6100 | 0.996942913 MESIROW | 99,694,291.31 | 1,717,555.56 |
| 06051WKX1 | BOFA CD | 04/01/2025 | 04/16/2024 | 5.5200 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.999160983 MESIROW | 99,916,098.35 | 1,165,333.33 |
| 05612B2E3 | BMO BANK CD | 04/01/2025 | 04/11/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.5700 | 0.998480898 MESIROW | 99,848,089.78 | 1,221,750.00 |
| | | | | | 2,200,000,000.00 | 2,200,000,000.00 | | | 2,198,890,156.20 | 46,648,972.21 |
| AIP: | | | 0.00 | | | | | | | |
| Book + AIP: | | 2,200,000,000.00 | | | CD DOMESTIC | | | | | |

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|-----------|----------------|------------|------------|--------|----------------|----------------|------------|---------------------|----------------|------------------|
| 53947BR69 | LLOYDS YCD | 07/01/2024 | 10/02/2023 | 5.9800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 4,534,833.33 |
| 86565F7C0 | SUMITOMO YCD | 07/01/2024 | 03/04/2024 | 5.2900 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,748,638.89 |
| 55380UUL9 | MUFG BK YCD | 07/01/2024 | 03/04/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,791,611.11 |
| 13606K4N3 | CIBC YCD | 07/01/2024 | 06/24/2024 | 5.3200 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 103,444.44 |
| 05593D3Q4 | BNP YCD | 07/01/2024 | 01/09/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 2,585,833.33 |
| 65603AVQ1 | NORINCHUK YCD | 07/01/2024 | 03/20/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,545,000.00 |
| 22536WDZ6 | CIC YCD | 07/01/2024 | 11/30/2023 | 5.6300 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 3,346,722.22 |
| 65558U5F5 | NORDEA ABP YCD | 07/01/2024 | 12/19/2023 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 2,914,166.67 |
| 21684XK62 | RABOBANK YCD | 07/01/2024 | 10/04/2023 | 5.9000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 4,441,388.89 |
| 05252WVD2 | ANZ YCD | 07/01/2024 | 12/20/2023 | 5.2500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 2,829,166.67 |
| 4823TDQV6 | KBC YCD | 07/01/2024 | 05/29/2024 | 5.3200 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 487,666.67 |
| 86564PRP8 | SUMI TRUST YCD | 07/01/2024 | 03/04/2024 | 5.3700 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,775,083.33 |
| 06367DG82 | MONTREAL YCD | 07/01/2024 | 12/26/2023 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 2,814,777.78 |
| 22536DE87 | CR AG CIB YCD | 07/01/2024 | 03/04/2024 | 5.3400 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,765,166.67 |
| 63873QM35 | NATIXIS YCD | 07/01/2024 | 07/31/2023 | 6.0000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 5,600,000.00 |
| 34959TTN6 | FORTIS YCD | 07/01/2024 | 03/13/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000000000 MESIROW | 100,000,000.00 | 1,634,722.22 |
| 23345HDZ8 | DNB YCD | 07/02/2024 | 06/25/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999997368 MESIROW | 99,999,736.81 | 88,333.33 |
| 4823TDRE3 | KBC YCD | 07/09/2024 | 06/06/2024 | 5.3100 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999977832 MESIROW | 99,997,783.20 | 368,750.00 |
| 65603AZC8 | NORINCHUK YCD | 07/09/2024 | 06/03/2024 | 5.3700 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999990564 MESIROW | 99,999,056.41 | 417,666.67 |
| 65603AZS3 | NORINCHUK YCD | 07/15/2024 | 06/13/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999990493 MESIROW | 99,999,049.25 | 269,000.00 |
| 23345HDM7 | DNB YCD | 07/15/2024 | 06/07/2024 | 5.3100 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999961549 MESIROW | 99,996,154.93 | 354,000.00 |
| 87019WVF9 | SWEDBANK YCD | 07/17/2024 | 04/03/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999963780 MESIROW | 99,996,378.01 | 1,330,055.56 |
| 86959TCZ7 | SVENSKA YCD | 07/17/2024 | 04/04/2024 | 5.3600 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999955386 MESIROW | 99,995,538.64 | 1,310,222.22 |
| 86565GAR1 | SUMITOMO YCD | 07/22/2024 | 04/16/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999941339 MESIROW | 99,994,133.95 | 1,129,444.44 |

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|-----------|----------------|------------|------------|--------|----------------|----------------|------------|---------------------|----------------|------------------|
| 05252WVE0 | ANZ YCD | 07/24/2024 | 01/09/2024 | 5.1700 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999774172 MESIROW | 99,977,417.20 | 2,498,833.33 |
| 65558U5U2 | NORDEA ABP YCD | 07/24/2024 | 01/25/2024 | 5.2800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999850437 MESIROW | 99,985,043.73 | 2,317,333.33 |
| 23345HDT2 | DNB YCD | 07/24/2024 | 06/17/2024 | 5.3200 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999948331 MESIROW | 99,994,833.13 | 206,888.89 |
| 86959TDK9 | SVENSKA YCD | 07/24/2024 | 04/18/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999936792 MESIROW | 99,993,679.20 | 1,099,722.22 |
| 22536DM62 | CR AG CIB YCD | 07/29/2024 | 03/15/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999932495 MESIROW | 99,993,249.48 | 1,617,000.00 |
| 06417M5M3 | SCOTIA YCD | 07/29/2024 | 10/25/2023 | 5.8500 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000186686 MESIROW | 100,018,668.61 | 4,062,500.00 |
| 05593D6B4 | BNP YCD | 07/29/2024 | 04/15/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999959527 MESIROW | 99,995,952.73 | 1,155,000.00 |
| 89115BQR4 | TORONTO YCD | 07/29/2024 | 01/03/2024 | 5.3300 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999842272 MESIROW | 99,984,227.18 | 2,665,000.00 |
| 83369XR34 | SOC GEN YCD | 07/29/2024 | 01/25/2024 | 5.2900 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999825622 MESIROW | 99,982,562.15 | 2,321,722.22 |
| 78015JAT4 | RB CANADA YCD | 07/29/2024 | 09/26/2023 | 5.8900 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 1.000196700 MESIROW | 100,019,669.98 | 4,564,750.00 |
| 83050P4R7 | SE BANKEN YCD | 07/29/2024 | 01/24/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999832569 MESIROW | 99,983,256.90 | 2,340,833.33 |
| 65603AZB0 | NORINCHUK YCD | 07/29/2024 | 05/30/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999972290 MESIROW | 99,997,229.02 | 478,222.22 |
| 22536WET9 | CIC YCD | 07/29/2024 | 01/25/2024 | 5.3100 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999840746 MESIROW | 99,984,074.57 | 2,330,500.00 |
| 23345HDX3 | DNB YCD | 08/01/2024 | 06/21/2024 | 5.3300 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999928857 MESIROW | 99,992,885.68 | 148,055.56 |
| 65603AZY0 | NORINCHUK YCD | 08/01/2024 | 06/21/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999980207 MESIROW | 99,998,020.69 | 149,722.22 |
| 55380UWX1 | MUFG BK YCD | 08/02/2024 | 06/17/2024 | 5.3400 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999932569 MESIROW | 99,993,256.90 | 207,666.67 |
| 60710TPU9 | MIZUHO YCD | 08/02/2024 | 04/02/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999931027 MESIROW | 99,993,102.69 | 1,350,000.00 |
| 86565GAL4 | SUMITOMO YCD | 08/02/2024 | 04/05/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999845870 MESIROW | 99,984,587.02 | 1,280,833.33 |
| 13606KS31 | CIBC YCD | 08/05/2024 | 02/06/2024 | 5.3300 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999814469 MESIROW | 99,981,446.86 | 2,161,611.11 |
| 63873QZ64 | NATIXIS YCD | 08/05/2024 | 03/01/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999880515 MESIROW | 99,988,051.45 | 1,823,222.22 |
| 65603AZQ7 | NORINCHUK YCD | 08/12/2024 | 06/12/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999964784 MESIROW | 99,996,478.37 | 284,472.22 |
| 4823TDRP8 | KBC YCD | 08/12/2024 | 06/12/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999953223 MESIROW | 99,995,322.32 | 283,944.44 |
| 87019WWD3 | SWEDBANK YCD | 08/22/2024 | 05/16/2024 | 5.3600 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999882447 MESIROW | 99,988,244.70 | 684,888.89 |
| 4823TDRX1 | KBC YCD | 08/26/2024 | 06/21/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999948975 MESIROW | 99,994,897.52 | 149,444.44 |

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|-----------|----------------|------------|------------|--------|----------------|----------------|------------|---------------------|----------------|------------------|
| 20271EF38 | CB AUS YCD | 08/28/2024 | 08/18/2023 | 5.7900 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 1.000173394 MESIROW | 100,017,339.43 | 5,114,500.00 |
| 63307UQC8 | NB CANADA YCD | 08/28/2024 | 11/13/2023 | 5.5900 | 100,000,000.00 | 100,000,000.00 | 5.4050 | 0.999985828 MESIROW | 99,998,582.83 | 3,586,916.67 |
| 63873QX74 | NATIXIS YCD | 08/30/2024 | 02/05/2024 | 5.3700 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999721108 MESIROW | 99,972,110.76 | 2,192,750.00 |
| 83050P5H8 | SE BANKEN YCD | 08/30/2024 | 02/13/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999618588 MESIROW | 99,961,858.83 | 2,046,388.89 |
| 89115DBE5 | TORONTO YCD | 08/30/2024 | 02/22/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999760004 MESIROW | 99,976,000.37 | 1,942,777.78 |
| 65558U6R8 | NORDEA ABP YCD | 08/30/2024 | 02/23/2024 | 5.3300 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999680358 MESIROW | 99,968,035.83 | 1,909,916.67 |
| 22536WEX0 | CIC YCD | 08/30/2024 | 02/12/2024 | 5.2900 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999601101 MESIROW | 99,960,110.10 | 2,057,222.22 |
| 55380UVE4 | MUFG BK YCD | 08/30/2024 | 04/26/2024 | 5.4700 | 150,000,000.00 | 150,000,000.00 | 5.4200 | 0.999992809 MESIROW | 149,998,921.35 | 1,504,250.00 |
| 60710TQP9 | MIZUHO YCD | 08/30/2024 | 04/26/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999943749 MESIROW | 99,994,374.90 | 997,333.33 |
| 05593D4R1 | BNP YCD | 08/30/2024 | 02/20/2024 | 5.3400 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999692571 MESIROW | 99,969,257.11 | 1,958,000.00 |
| 06367DGU3 | MONTREAL YCD | 08/30/2024 | 02/23/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999826128 MESIROW | 99,982,612.83 | 1,942,166.67 |
| 05252WVG5 | ANZ YCD | 09/03/2024 | 02/06/2024 | 5.1500 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999325252 MESIROW | 99,932,525.23 | 2,088,611.11 |
| 63253T4R6 | NAT AUB YCD | 09/03/2024 | 09/05/2023 | 5.8000 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 1.000207834 MESIROW | 100,020,783.44 | 4,833,333.33 |
| 63307UQD6 | NB CANADA YCD | 09/03/2024 | 11/30/2023 | 5.5800 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999965169 MESIROW | 99,996,516.87 | 3,317,000.00 |
| 78015JDX2 | RB CANADA YCD | 09/03/2024 | 10/31/2023 | 5.8600 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 1.000395707 MESIROW | 100,039,570.65 | 3,971,777.78 |
| 83369XRC4 | SOC GEN YCD | 09/10/2024 | 03/12/2024 | 5.3300 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999650563 MESIROW | 99,965,056.32 | 1,643,416.67 |
| 60710TQW4 | MIZUHO YCD | 09/13/2024 | 05/07/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999928923 MESIROW | 99,992,892.26 | 829,583.33 |
| 86564PYH8 | SUMI TRUST YCD | 09/13/2024 | 06/21/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999983411 MESIROW | 99,998,341.13 | 150,555.56 |
| 87019WWS0 | SWEDBANK YCD | 09/13/2024 | 06/11/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999885751 MESIROW | 99,988,575.11 | 298,888.89 |
| 89115DT63 | TORONTO YCD | 09/23/2024 | 05/21/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999991609 MESIROW | 99,999,160.90 | 620,694.44 |
| 13606KX84 | CIBC YCD | 09/24/2024 | 03/18/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999754365 MESIROW | 99,975,436.50 | 1,575,000.00 |
| 34959TTQ9 | FORTIS YCD | 09/24/2024 | 04/15/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999922647 MESIROW | 99,992,264.67 | 1,165,694.44 |
| 86959TCE4 | SVENSKA YCD | 09/24/2024 | 03/12/2024 | 5.3500 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999628377 MESIROW | 99,962,837.71 | 1,649,583.33 |
| 86564PXA4 | SUMI TRUST YCD | 09/27/2024 | 06/04/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 1.000018928 MESIROW | 100,001,892.77 | 408,750.00 |

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|-----------|----------------|------------|------------|--------|----------------|----------------|------------|---------------------|----------------|------------------|
| 22536DW46 | CR AG CIB YCD | 09/27/2024 | 04/04/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.4200 | 0.999850567 MESIROW | 99,985,056.73 | 1,327,333.33 |
| 06367DHU2 | MONTREAL YCD | 10/01/2024 | 04/03/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999883881 MESIROW | 99,988,388.15 | 1,347,361.11 |
| 05593D5S8 | BNP YCD | 10/01/2024 | 04/04/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999811335 MESIROW | 99,981,133.46 | 1,324,888.89 |
| 05252VWH3 | ANZ YCD | 10/01/2024 | 02/21/2024 | 5.1700 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999105120 MESIROW | 99,910,512.04 | 1,881,305.56 |
| 21684XP34 | RABOBANK YCD | 10/01/2024 | 02/07/2024 | 5.2600 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999299538 MESIROW | 99,929,953.84 | 2,118,611.11 |
| 20271EF53 | CB AUS YCD | 10/01/2024 | 10/16/2023 | 5.8700 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 1.000549443 MESIROW | 100,054,944.33 | 4,223,138.89 |
| 63253T4U9 | NAT AUB YCD | 10/01/2024 | 10/13/2023 | 5.8300 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 1.000445911 MESIROW | 100,044,591.11 | 4,242,944.44 |
| 53947BT42 | LLOYDS YCD | 10/01/2024 | 12/05/2023 | 5.5300 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999830856 MESIROW | 99,983,085.64 | 3,210,472.22 |
| 90275DSW1 | UBS YCD | 10/01/2024 | 03/26/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999693461 MESIROW | 99,969,346.10 | 1,449,611.11 |
| 89115DEE2 | TORONTO YCD | 10/01/2024 | 03/20/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999706019 MESIROW | 99,970,601.93 | 1,542,138.89 |
| 63307UQF1 | NB CANADA YCD | 10/01/2024 | 03/27/2024 | 5.2300 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999322878 MESIROW | 99,932,287.81 | 1,394,666.67 |
| 63873QU93 | NATIXIS YCD | 10/01/2024 | 12/13/2023 | 5.5900 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999994313 MESIROW | 99,999,431.26 | 3,121,083.33 |
| 78015JKX4 | RB CANADA YCD | 10/01/2024 | 03/15/2024 | 5.3400 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999571806 MESIROW | 99,957,180.55 | 1,602,000.00 |
| 83369XRF7 | SOC GEN YCD | 10/01/2024 | 03/27/2024 | 5.3800 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999695504 MESIROW | 99,969,550.38 | 1,434,666.67 |
| 86564PXX4 | SUMI TRUST YCD | 10/07/2024 | 06/14/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999954718 MESIROW | 99,995,471.77 | 255,944.44 |
| 55380UX69 | MUFG BK YCD | 10/15/2024 | 06/25/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 1.000035019 MESIROW | 100,003,501.90 | 90,666.67 |
| 87019WWW3 | SWEDBANK YCD | 10/21/2024 | 06/17/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999894789 MESIROW | 99,989,478.92 | 210,000.00 |
| 60710TSE2 | MIZUHO YCD | 10/21/2024 | 06/20/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999993888 MESIROW | 99,999,388.82 | 165,916.67 |
| 22536WGK6 | CIC YCD | 10/25/2024 | 04/26/2024 | 5.4900 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 1.000039325 MESIROW | 100,003,932.48 | 1,006,500.00 |
| 65558WAM0 | NORDEA ABP YCD | 10/25/2024 | 04/26/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999851201 MESIROW | 99,985,120.09 | 995,500.00 |
| 20271EH69 | CB AUS YCD | 10/29/2024 | 03/14/2024 | 5.2400 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999109157 MESIROW | 99,910,915.74 | 1,586,555.56 |
| 86959TBA3 | SVENSKA YCD | 11/01/2024 | 01/31/2024 | 5.2000 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.998842266 MESIROW | 99,884,226.60 | 2,195,555.56 |
| 83369XR42 | SOC GEN YCD | 11/01/2024 | 01/30/2024 | 5.1600 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.998708552 MESIROW | 99,870,855.20 | 2,193,000.00 |
| 63253T5P9 | NAT AUB YCD | 11/01/2024 | 02/26/2024 | 5.2300 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999009346 MESIROW | 99,900,934.56 | 1,830,500.00 |

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|-----------|----------------|------------|------------|--------|----------------|----------------|------------|---------------------|----------------|------------------|
| 06367JD8 | MONTREAL YCD | 11/01/2024 | 04/17/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999873846 MESIROW | 99,987,384.57 | 1,135,416.67 |
| 13606KZ25 | CIBC YCD | 11/01/2024 | 04/03/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999802174 MESIROW | 99,980,217.41 | 1,344,888.89 |
| 21684XT97 | RABOBANK YCD | 11/22/2024 | 06/17/2024 | 5.4300 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999970802 MESIROW | 99,997,080.21 | 211,166.67 |
| 05252VWV0 | ANZ YCD | 11/22/2024 | 05/21/2024 | 5.2900 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999339573 MESIROW | 99,933,957.33 | 602,472.22 |
| 65558WBK3 | NORDEA ABP YCD | 11/27/2024 | 06/06/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999772059 MESIROW | 99,977,205.89 | 374,305.56 |
| 83369XS90 | SOC GEN YCD | 11/27/2024 | 05/15/2024 | 5.4700 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 1.000021255 MESIROW | 100,002,125.52 | 714,138.89 |
| 89115DQN9 | TORONTO YCD | 11/27/2024 | 05/13/2024 | 5.4800 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 1.000054761 MESIROW | 100,005,476.14 | 745,888.89 |
| 22536WGV2 | CIC YCD | 11/27/2024 | 05/15/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999900676 MESIROW | 99,990,067.61 | 710,222.22 |
| 05593D6L2 | BNP YCD | 11/27/2024 | 05/10/2024 | 5.4700 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 1.000004568 MESIROW | 100,000,456.84 | 790,111.11 |
| 63873Q3B8 | NATIXIS YCD | 11/27/2024 | 05/08/2024 | 5.4800 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 1.000038044 MESIROW | 100,003,804.41 | 822,000.00 |
| 13606K2V7 | CIBC YCD | 11/27/2024 | 05/10/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4260 | 0.999884081 MESIROW | 99,988,408.08 | 785,777.78 |
| 21684XP75 | RABOBANK YCD | 12/02/2024 | 02/15/2024 | 5.3100 | 50,000,000.00 | 50,000,000.00 | 5.4300 | 0.999039589 MESIROW | 49,951,979.44 | 1,010,375.00 |
| 06745GBM2 | BARCLAYS YCD | 12/02/2024 | 02/23/2024 | 5.4100 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999476308 MESIROW | 99,947,630.83 | 1,938,583.33 |
| 63253T5Q7 | NAT AUB YCD | 12/02/2024 | 03/12/2024 | 5.2300 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.998797793 MESIROW | 99,879,779.35 | 1,612,583.33 |
| 89115DLJ3 | TORONTO YCD | 12/27/2024 | 04/17/2024 | 5.4900 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999989806 MESIROW | 99,998,980.56 | 1,143,750.00 |
| 86959TEU6 | SVENSKA YCD | 12/27/2024 | 06/18/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999900131 MESIROW | 99,990,013.08 | 195,722.22 |
| 83369XSX7 | SOC GEN YCD | 12/27/2024 | 06/18/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999900131 MESIROW | 99,990,013.08 | 195,722.22 |
| 22536WHE9 | CIC YCD | 12/27/2024 | 06/17/2024 | 5.4200 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999896173 MESIROW | 99,989,617.28 | 210,777.78 |
| 06418NAK8 | SCOTIA YCD | 12/27/2024 | 04/04/2024 | 5.3600 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999316645 MESIROW | 99,931,664.54 | 1,310,222.22 |
| 06367DKY0 | MONTREAL YCD | 12/27/2024 | 06/24/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 1.000020607 MESIROW | 100,002,060.67 | 105,777.78 |
| 05252VWX8 | ANZ YCD | 12/27/2024 | 06/20/2024 | 5.2800 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999231361 MESIROW | 99,923,136.06 | 161,333.33 |
| 05593D7B3 | BNP YCD | 12/27/2024 | 06/18/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4300 | 0.999996771 MESIROW | 99,999,677.10 | 196,444.44 |
| 63307UQE4 | NB CANADA YCD | 01/02/2025 | 01/18/2024 | 5.1600 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.998043902 MESIROW | 99,804,390.23 | 2,365,000.00 |
| 53947BV56 | LLOYDS YCD | 01/02/2025 | 04/02/2024 | 5.4000 | 100,000,000.00 | 100,000,000.00 | 5.4230 | 0.999518990 MESIROW | 99,951,898.98 | 1,350,000.00 |

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|-------------|---------------|------------|------------|-------------------|-------------------|-------------------|------------|---------------------|-------------------|------------------|
| 63307UQG9 | NB CANADA YCD | 01/29/2025 | 06/18/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 5.4170 | 0.999273134 MESIROW | 99,927,313.38 | 191,388.89 |
| 63253T5M6 | NAT AUB YCD | 01/29/2025 | 02/01/2024 | 4.9500 | 100,000,000.00 | 100,000,000.00 | 5.4170 | 0.996693055 MESIROW | 99,669,305.48 | 2,076,250.00 |
| 21684XS80 | RABOBANK YCD | 02/03/2025 | 05/01/2024 | 5.5500 | 100,000,000.00 | 100,000,000.00 | 5.4170 | 1.000478985 MESIROW | 100,047,898.51 | 940,416.67 |
| 06418NAZ5 | SCOTIA YCD | 02/03/2025 | 04/15/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4170 | 0.999824034 MESIROW | 99,982,403.43 | 1,165,694.44 |
| 78015JPT8 | RB CANADA YCD | 02/03/2025 | 05/06/2024 | 5.4400 | 100,000,000.00 | 100,000,000.00 | 5.4170 | 0.999866680 MESIROW | 99,986,667.97 | 846,222.22 |
| 06745GBS9 | BARCLAYS YCD | 03/03/2025 | 03/04/2024 | 5.3600 | 100,000,000.00 | 100,000,000.00 | 5.4100 | 0.999042636 MESIROW | 99,904,263.64 | 1,771,777.78 |
| 20271EH51 | CB AUS YCD | 03/03/2025 | 03/01/2024 | 5.2900 | 100,000,000.00 | 100,000,000.00 | 5.4100 | 0.998575727 MESIROW | 99,857,572.68 | 1,792,722.22 |
| 90275DTE0 | UBS YCD | 03/03/2025 | 04/26/2024 | 5.5600 | 50,000,000.00 | 50,000,000.00 | 5.4100 | 1.000622611 MESIROW | 50,031,130.56 | 509,666.67 |
| 53947BW30 | LLOYDS YCD | 03/03/2025 | 04/26/2024 | 5.5300 | 100,000,000.00 | 100,000,000.00 | 5.4100 | 1.000427648 MESIROW | 100,042,764.78 | 1,013,833.33 |
| 06418NBV3 | SCOTIA YCD | 03/03/2025 | 06/03/2024 | 5.4500 | 100,000,000.00 | 100,000,000.00 | 5.4100 | 1.000112030 MESIROW | 100,011,202.99 | 423,888.89 |
| 06418NBP6 | SCOTIA YCD | 04/01/2025 | 05/22/2024 | 5.4700 | 100,000,000.00 | 100,000,000.00 | 5.4040 | 1.000242382 MESIROW | 100,024,238.23 | 607,777.78 |
| 21684XT71 | RABOBANK YCD | 04/01/2025 | 06/06/2024 | 5.3900 | 100,000,000.00 | 100,000,000.00 | 5.4040 | 0.999749782 MESIROW | 99,974,978.25 | 374,305.56 |
| 06745GBY6 | BARCLAYS YCD | 06/02/2025 | 06/14/2024 | 5.3200 | 100,000,000.00 | 100,000,000.00 | 5.3900 | 0.999257631 MESIROW | 99,925,763.12 | 251,222.22 |
| | | | | | 13,250,000,000.00 | 13,250,000,000.00 | | | 13,247,291,464.82 | 201,921,180.53 |
| AIP: | | | | 15,000.00 | | | | | | |
| Book + AIP: | | | | 13,250,015,000.00 | | | | | | |
| | | | | | CD YANKEE | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Index Rate | Days | Source | Fair Value |
|-----------|---------------|------------|--------|----------------|---------------|------------|------|---------|----------------|
| 53127TG15 | LIBERTY CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 98,568,000.00 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 89233GG18 | TOYOTA CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 95,922,666.66 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 78015CG14 | RBC NY CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 95,792,500.00 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 06417JG14 | SCOTIA NY CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 95,777,500.00 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 60689FG10 | MIZUHO NY CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 98,311,555.56 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 83369BG18 | SOC GEN NY CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 95,755,000.00 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 59515MG17 | MICROSOFT CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 98,195,111.12 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 71344TG14 | PEPSICO CP | 07/01/2024 | 0.0000 | 50,000,000.00 | 48,307,944.44 | 0.0534 | 0 | MESIROW | 50,000,000.00 |
| 86563GG14 | SUMI TRUST CP | 07/01/2024 | 0.0000 | 100,000,000.00 | 98,410,000.00 | 0.0534 | 0 | MESIROW | 100,000,000.00 |
| 92512LG13 | VERSAILLES CP | 07/01/2024 | 0.0000 | 50,000,000.00 | 49,228,666.67 | 0.0534 | 0 | MESIROW | 50,000,000.00 |
| 12619TG24 | CRC CP | 07/02/2024 | 0.0000 | 100,000,000.00 | 98,145,000.00 | 0.0534 | 1 | MESIROW | 99,985,166.67 |
| 59515MG90 | MICROSOFT CP | 07/09/2024 | 0.0000 | 100,000,000.00 | 99,471,000.00 | 0.0534 | 8 | MESIROW | 99,881,333.33 |
| 62479LG90 | MUFG BK CP | 07/09/2024 | 0.0000 | 100,000,000.00 | 99,469,000.00 | 0.0534 | 8 | MESIROW | 99,881,333.33 |
| 24422LGA5 | DEERE CAP CP | 07/10/2024 | 0.0000 | 50,000,000.00 | 49,381,666.67 | 0.0534 | 9 | MESIROW | 49,933,250.00 |
| 47816FGA3 | JOHNSON CP | 07/10/2024 | 0.0000 | 100,000,000.00 | 98,690,000.00 | 0.0534 | 9 | MESIROW | 99,866,500.00 |
| 2546R2GF7 | DISNEY CP | 07/15/2024 | 0.0000 | 50,000,000.00 | 49,221,444.44 | 0.0534 | 14 | MESIROW | 49,896,166.67 |
| 82124LGF3 | SHEFFIELD CP | 07/15/2024 | 0.0000 | 100,000,000.00 | 99,076,888.88 | 0.0534 | 14 | MESIROW | 99,792,333.33 |
| 62479LGF6 | MUFG BK CP | 07/15/2024 | 0.0000 | 100,000,000.00 | 99,440,555.56 | 0.0534 | 14 | MESIROW | 99,792,333.33 |
| 22533TGF7 | CR AG NY CP | 07/15/2024 | 0.0000 | 100,000,000.00 | 99,444,777.78 | 0.0534 | 14 | MESIROW | 99,792,333.33 |
| 04821TGF6 | ATLANTIC CP | 07/15/2024 | 0.0000 | 100,000,000.00 | 99,585,444.44 | 0.0534 | 14 | MESIROW | 99,792,333.33 |
| 47816FGH8 | JOHNSON CP | 07/17/2024 | 0.0000 | 100,000,000.00 | 98,154,972.22 | 0.0534 | 16 | MESIROW | 99,762,666.67 |
| 71344TGH9 | PEPSICO CP | 07/17/2024 | 0.0000 | 50,000,000.00 | 49,099,277.78 | 0.0534 | 16 | MESIROW | 49,881,333.33 |
| 1247P2GH1 | CAFCO CP | 07/17/2024 | 0.0000 | 50,000,000.00 | 48,976,805.56 | 0.0534 | 16 | MESIROW | 49,881,333.33 |
| 4820P2GK5 | JUPITER CP | 07/19/2024 | 0.0000 | 100,000,000.00 | 99,478,888.88 | 0.0534 | 18 | MESIROW | 99,733,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Index Rate | Days | Source | Fair Value |
|-----------|----------------|------------|--------|----------------|---------------|------------|------|---------|---------------|
| 59157TGN7 | METLIFE STF CP | 07/22/2024 | 0.0000 | 100,000,000.00 | 98,389,722.22 | 0.0534 | 21 | MESIROW | 99,688,500.00 |
| 67983TGN0 | OLD LINE CP | 07/22/2024 | 0.0000 | 100,000,000.00 | 98,573,333.34 | 0.0534 | 21 | MESIROW | 99,688,500.00 |
| 15963TGN3 | CHARIOT CP | 07/22/2024 | 0.0000 | 100,000,000.00 | 98,582,916.66 | 0.0534 | 21 | MESIROW | 99,688,500.00 |
| 4820P2GQ2 | JUPITER CP | 07/24/2024 | 0.0000 | 100,000,000.00 | 98,326,972.22 | 0.0534 | 23 | MESIROW | 99,658,833.33 |
| 69448WGQ1 | PACLIFE STF CP | 07/24/2024 | 0.0000 | 50,000,000.00 | 49,083,777.78 | 0.0534 | 23 | MESIROW | 49,829,416.67 |
| 24422LGR8 | DEERE CAP CP | 07/25/2024 | 0.0000 | 50,000,000.00 | 49,474,402.78 | 0.0534 | 24 | MESIROW | 49,822,000.00 |
| 12619TGS7 | CRC CP | 07/26/2024 | 0.0000 | 50,000,000.00 | 48,954,722.22 | 0.0534 | 25 | MESIROW | 49,814,583.33 |
| 88602TGS6 | THUNDER CP | 07/26/2024 | 0.0000 | 50,000,000.00 | 49,427,847.22 | 0.0534 | 25 | MESIROW | 49,814,583.33 |
| 59515MGV1 | MICROSOFT CP | 07/29/2024 | 0.0000 | 50,000,000.00 | 48,960,000.00 | 0.0534 | 28 | MESIROW | 49,792,333.33 |
| 06054NGV7 | BOFA CP | 07/29/2024 | 0.0000 | 100,000,000.00 | 98,049,333.34 | 0.0534 | 28 | MESIROW | 99,584,666.67 |
| 15963TGV5 | CHARIOT CP | 07/29/2024 | 0.0000 | 100,000,000.00 | 99,315,111.12 | 0.0534 | 28 | MESIROW | 99,584,666.67 |
| 82124LGV8 | SHEFFIELD CP | 07/29/2024 | 0.0000 | 100,000,000.00 | 97,322,638.88 | 0.0534 | 28 | MESIROW | 99,584,666.67 |
| 71344TGV8 | PEPSICO CP | 07/29/2024 | 0.0000 | 50,000,000.00 | 48,241,166.67 | 0.0534 | 28 | MESIROW | 49,792,333.33 |
| 13607EGV5 | CIBC HLD CP | 07/29/2024 | 0.0000 | 50,000,000.00 | 48,707,861.11 | 0.0534 | 28 | MESIROW | 49,792,333.33 |
| 62479LGV1 | MUFG BK CP | 07/29/2024 | 0.0000 | 100,000,000.00 | 98,276,111.12 | 0.0534 | 28 | MESIROW | 99,584,666.67 |
| 63873JH11 | NATIXIS NY CP | 08/01/2024 | 0.0000 | 100,000,000.00 | 96,931,888.88 | 0.0541 | 31 | MESIROW | 99,534,138.89 |
| 62479LH16 | MUFG BK CP | 08/01/2024 | 0.0000 | 100,000,000.00 | 99,395,250.00 | 0.0541 | 31 | MESIROW | 99,534,138.89 |
| 40060WH13 | GTA CP | 08/01/2024 | 0.0000 | 50,000,000.00 | 48,782,000.00 | 0.0541 | 31 | MESIROW | 49,767,069.44 |
| 59157TH22 | METLIFE STF CP | 08/02/2024 | 0.0000 | 50,000,000.00 | 49,660,111.11 | 0.0541 | 32 | MESIROW | 49,759,555.56 |
| 92512LH20 | VERSAILLES CP | 08/02/2024 | 0.0000 | 100,000,000.00 | 98,386,000.00 | 0.0541 | 32 | MESIROW | 99,519,111.11 |
| 71344TH54 | PEPSICO CP | 08/05/2024 | 0.0000 | 50,000,000.00 | 48,945,555.56 | 0.0541 | 35 | MESIROW | 49,737,013.89 |
| 71708EH57 | PFIZER CP | 08/05/2024 | 0.0000 | 50,000,000.00 | 49,095,833.33 | 0.0541 | 35 | MESIROW | 49,737,013.89 |
| 38346LH58 | GOTHAM CP | 08/05/2024 | 0.0000 | 50,000,000.00 | 49,328,750.00 | 0.0541 | 35 | MESIROW | 49,737,013.89 |
| 22533TH58 | CR AG NY CP | 08/05/2024 | 0.0000 | 100,000,000.00 | 99,208,000.00 | 0.0541 | 35 | MESIROW | 99,474,027.78 |

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|-----------|-----------------|------------|--------|----------------|---------------|------------|------|---------|---------------|
| 46640PH55 | JPM LLC CP | 08/05/2024 | 0.0000 | 50,000,000.00 | 49,321,291.67 | 0.0541 | 35 | MESIROW | 49,737,013.89 |
| 59515MH57 | MICROSOFT CP | 08/05/2024 | 0.0000 | 100,000,000.00 | 99,133,027.78 | 0.0541 | 35 | MESIROW | 99,474,027.78 |
| 47816FH53 | JOHNSON CP | 08/05/2024 | 0.0000 | 100,000,000.00 | 97,808,666.66 | 0.0541 | 35 | MESIROW | 99,474,027.78 |
| 60689FHC5 | MIZUHO NY CP | 08/12/2024 | 0.0000 | 100,000,000.00 | 98,241,444.44 | 0.0541 | 42 | MESIROW | 99,368,833.33 |
| 62479LHC2 | MUFG BK CP | 08/12/2024 | 0.0000 | 100,000,000.00 | 98,684,888.88 | 0.0541 | 42 | MESIROW | 99,368,833.33 |
| 82124LHC9 | SHEFFIELD CP | 08/12/2024 | 0.0000 | 100,000,000.00 | 97,389,583.34 | 0.0541 | 42 | MESIROW | 99,368,833.33 |
| 71344THC9 | PEPSICO CP | 08/12/2024 | 0.0000 | 50,000,000.00 | 48,822,388.89 | 0.0541 | 42 | MESIROW | 49,684,416.67 |
| 47816FHF1 | JOHNSON CP | 08/15/2024 | 0.0000 | 100,000,000.00 | 97,798,500.00 | 0.0541 | 45 | MESIROW | 99,323,750.00 |
| 88602TH55 | THUNDER CP | 08/26/2024 | 0.0000 | 100,000,000.00 | 98,459,000.00 | 0.0541 | 56 | MESIROW | 99,158,444.44 |
| 64952UHS9 | NYLIFE STF CP | 08/26/2024 | 0.0000 | 50,000,000.00 | 49,545,041.67 | 0.0541 | 56 | MESIROW | 49,579,222.22 |
| 15963THS1 | CHARIOT CP | 08/26/2024 | 0.0000 | 50,000,000.00 | 49,426,777.78 | 0.0541 | 56 | MESIROW | 49,579,222.22 |
| 53127TH55 | LIBERTY CP | 08/26/2024 | 0.0000 | 50,000,000.00 | 49,078,611.11 | 0.0541 | 56 | MESIROW | 49,579,222.22 |
| 04821THS7 | ATLANTIC CP | 08/26/2024 | 0.0000 | 50,000,000.00 | 49,374,666.67 | 0.0541 | 56 | MESIROW | 49,579,222.22 |
| 89233GHW9 | TOYOTA CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,133,333.34 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 83369BHW9 | SOC GEN NY CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,073,055.56 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 45685QHW2 | ING FDL CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,174,333.34 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 19121AHW4 | COCA COLA CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,477,333.34 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 78015CHW5 | RBC NY CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,255,555.56 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 63873JHW3 | NATIXIS NY CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,540,666.66 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 67983THW9 | OLD LINE CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 97,511,000.00 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 4820P2HW8 | JUPITER CP | 08/30/2024 | 0.0000 | 100,000,000.00 | 98,117,000.00 | 0.0545 | 60 | MESIROW | 99,091,666.67 |
| 45685QJ34 | ING FDL CP | 09/03/2024 | 0.0000 | 100,000,000.00 | 96,530,500.00 | 0.0545 | 64 | MESIROW | 99,031,111.11 |
| 88602TJ46 | THUNDER CP | 09/04/2024 | 0.0000 | 50,000,000.00 | 48,871,625.00 | 0.0545 | 65 | MESIROW | 49,507,986.11 |
| 91058TJ49 | UNITEDHEALTH CP | 09/04/2024 | 0.0000 | 100,000,000.00 | 97,844,000.00 | 0.0545 | 65 | MESIROW | 99,015,972.22 |

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|-----------|-----------------|------------|--------|----------------|---------------|------------|------|---------|---------------|
| 60689FJ41 | MIZUHO NY CP | 09/04/2024 | 0.0000 | 100,000,000.00 | 98,555,777.78 | 0.0545 | 65 | MESIROW | 99,015,972.22 |
| 59157TJ46 | METLIFE STF CP | 09/04/2024 | 0.0000 | 100,000,000.00 | 98,138,000.00 | 0.0545 | 65 | MESIROW | 99,015,972.22 |
| 47816FJ44 | JOHNSON CP | 09/04/2024 | 0.0000 | 100,000,000.00 | 98,184,777.78 | 0.0545 | 65 | MESIROW | 99,015,972.22 |
| 45685QJA8 | ING FDL CP | 09/10/2024 | 0.0000 | 100,000,000.00 | 97,303,000.00 | 0.0545 | 71 | MESIROW | 98,925,138.89 |
| 63873JJA9 | NATIXIS NY CP | 09/10/2024 | 0.0000 | 100,000,000.00 | 97,666,666.66 | 0.0545 | 71 | MESIROW | 98,925,138.89 |
| 89233GJC1 | TOYOTA CP | 09/12/2024 | 0.0000 | 100,000,000.00 | 97,627,444.44 | 0.0545 | 73 | MESIROW | 98,894,861.11 |
| 06054NJC6 | BOFA CP | 09/12/2024 | 0.0000 | 100,000,000.00 | 97,345,333.34 | 0.0545 | 73 | MESIROW | 98,894,861.11 |
| 47816FJC6 | JOHNSON CP | 09/12/2024 | 0.0000 | 100,000,000.00 | 98,675,000.00 | 0.0545 | 73 | MESIROW | 98,894,861.11 |
| 2546R2JD9 | DISNEY CP | 09/13/2024 | 0.0000 | 100,000,000.00 | 98,614,888.88 | 0.0545 | 74 | MESIROW | 98,879,722.22 |
| 1247P2JD7 | CAFCO CP | 09/13/2024 | 0.0000 | 50,000,000.00 | 48,896,166.67 | 0.0545 | 74 | MESIROW | 49,439,861.11 |
| 64952UJP3 | NYLIFE STF CP | 09/23/2024 | 0.0000 | 50,000,000.00 | 49,343,666.67 | 0.0545 | 84 | MESIROW | 49,364,166.67 |
| 60689FJP4 | MIZUHO NY CP | 09/23/2024 | 0.0000 | 100,000,000.00 | 98,543,611.12 | 0.0545 | 84 | MESIROW | 98,728,333.33 |
| 15963TJP5 | CHARIOT CP | 09/23/2024 | 0.0000 | 50,000,000.00 | 49,277,888.89 | 0.0545 | 84 | MESIROW | 49,364,166.67 |
| 71344TJQ6 | PEPSICO CP | 09/24/2024 | 0.0000 | 50,000,000.00 | 48,648,125.00 | 0.0545 | 85 | MESIROW | 49,356,597.22 |
| 45685QJS9 | ING FDL CP | 09/26/2024 | 0.0000 | 100,000,000.00 | 97,310,916.66 | 0.0545 | 87 | MESIROW | 98,682,916.67 |
| 91058TJT4 | UNITEDHEALTH CP | 09/27/2024 | 0.0000 | 100,000,000.00 | 97,570,000.00 | 0.0545 | 88 | MESIROW | 98,667,777.78 |
| 63873JJT8 | NATIXIS NY CP | 09/27/2024 | 0.0000 | 100,000,000.00 | 97,603,777.78 | 0.0545 | 88 | MESIROW | 98,667,777.78 |
| 82124LJT0 | SHEFFIELD CP | 09/27/2024 | 0.0000 | 100,000,000.00 | 98,493,416.66 | 0.0545 | 88 | MESIROW | 98,667,777.78 |
| 78015CJT0 | RBC NY CP | 09/27/2024 | 0.0000 | 100,000,000.00 | 97,312,361.12 | 0.0545 | 88 | MESIROW | 98,667,777.78 |
| 71344TJT0 | PEPSICO CP | 09/27/2024 | 0.0000 | 50,000,000.00 | 49,125,680.56 | 0.0545 | 88 | MESIROW | 49,333,888.89 |
| 38346LJT4 | GOTHAM CP | 09/27/2024 | 0.0000 | 50,000,000.00 | 49,243,500.00 | 0.0545 | 88 | MESIROW | 49,333,888.89 |
| 12619TJT2 | CRC CP | 09/27/2024 | 0.0000 | 50,000,000.00 | 48,881,250.00 | 0.0545 | 88 | MESIROW | 49,333,888.89 |
| 40060WK19 | GTA CP | 10/01/2024 | 0.0000 | 50,000,000.00 | 49,240,666.67 | 0.0544 | 92 | MESIROW | 49,304,888.89 |
| 06054NK18 | BOFA CP | 10/01/2024 | 0.0000 | 100,000,000.00 | 96,373,444.44 | 0.0544 | 92 | MESIROW | 98,609,777.78 |

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|-----------|-----------------|------------|--------|----------------|----------------|------------|------|---------|----------------|
| 06417JK19 | SCOTIA NY CP | 10/01/2024 | 0.0000 | 100,000,000.00 | 97,156,250.00 | 0.0544 | 92 | MESIROW | 98,609,777.78 |
| 71708EK12 | PFIZER CP | 10/01/2024 | 0.0000 | 50,000,000.00 | 48,866,388.89 | 0.0544 | 92 | MESIROW | 49,304,888.89 |
| 89233GK13 | TOYOTA CP | 10/01/2024 | 0.0000 | 100,000,000.00 | 97,260,833.34 | 0.0544 | 92 | MESIROW | 98,609,777.78 |
| 71344TK76 | PEPSICO CP | 10/07/2024 | 0.0000 | 50,000,000.00 | 49,099,708.33 | 0.0544 | 98 | MESIROW | 49,259,555.56 |
| 19121AK75 | COCA COLA CP | 10/07/2024 | 0.0000 | 50,000,000.00 | 48,697,277.78 | 0.0544 | 98 | MESIROW | 49,259,555.56 |
| 2546R2KF2 | DISNEY CP | 10/15/2024 | 0.0000 | 50,000,000.00 | 48,637,500.00 | 0.0544 | 106 | MESIROW | 49,199,111.11 |
| 83369BKM7 | SOC GEN NY CP | 10/21/2024 | 0.0000 | 100,000,000.00 | 97,183,333.34 | 0.0544 | 112 | MESIROW | 98,307,555.56 |
| 47816FKM2 | JOHNSON CP | 10/21/2024 | 0.0000 | 50,000,000.00 | 48,659,833.33 | 0.0544 | 112 | MESIROW | 49,153,777.78 |
| 53127TKR3 | LIBERTY CP | 10/25/2024 | 0.0000 | 50,000,000.00 | 49,063,750.00 | 0.0544 | 116 | MESIROW | 49,123,555.56 |
| 67983TKR6 | OLD LINE CP | 10/25/2024 | 0.0000 | 100,000,000.00 | 98,090,083.34 | 0.0544 | 116 | MESIROW | 98,247,111.11 |
| 62479LKR5 | MUFG BK CP | 10/25/2024 | 0.0000 | 100,000,000.00 | 98,079,333.34 | 0.0544 | 116 | MESIROW | 98,247,111.11 |
| 78015CKR2 | RBC NY CP | 10/25/2024 | 0.0000 | 100,000,000.00 | 97,153,250.00 | 0.0544 | 116 | MESIROW | 98,247,111.11 |
| 86563GKR2 | SUMI TRUST CP | 10/25/2024 | 0.0000 | 100,000,000.00 | 98,178,916.66 | 0.0544 | 116 | MESIROW | 98,247,111.11 |
| 89233GL12 | TOYOTA CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 97,070,277.78 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 71708EL11 | PFIZER CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 97,927,625.00 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 78015CL18 | RBC NY CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 96,958,083.34 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 69448WL10 | PACLIFE STF CP | 11/01/2024 | 0.0000 | 50,000,000.00 | 48,736,500.00 | 0.0543 | 123 | MESIROW | 49,072,375.00 |
| 06417JL18 | SCOTIA NY CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 96,807,777.78 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 38346LL12 | GOTHAM CP | 11/01/2024 | 0.0000 | 50,000,000.00 | 48,702,083.33 | 0.0543 | 123 | MESIROW | 49,072,375.00 |
| 45685QL15 | ING FDL CP | 11/01/2024 | 0.0000 | 150,000,000.00 | 146,896,666.68 | 0.0543 | 123 | MESIROW | 147,217,125.00 |
| 47816FL17 | JOHNSON CP | 11/01/2024 | 0.0000 | 50,000,000.00 | 48,728,819.44 | 0.0543 | 123 | MESIROW | 49,072,375.00 |
| 91058TL12 | UNITEDHEALTH CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 97,502,555.56 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 59157TL19 | METLIFE STF CP | 11/01/2024 | 0.0000 | 100,000,000.00 | 97,516,111.12 | 0.0543 | 123 | MESIROW | 98,144,750.00 |
| 45685QLD9 | ING FDL CP | 11/13/2024 | 0.0000 | 100,000,000.00 | 97,201,750.00 | 0.0543 | 135 | MESIROW | 97,963,750.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Index Rate | Days | Source | Fair Value |
|-----------|-----------------|------------|--------|----------------|----------------|------------|------|---------|----------------|
| 47816FLN9 | JOHNSON CP | 11/22/2024 | 0.0000 | 100,000,000.00 | 97,194,666.66 | 0.0543 | 144 | MESIROW | 97,828,000.00 |
| 06054NLR0 | BOFA CP | 11/25/2024 | 0.0000 | 100,000,000.00 | 96,136,861.12 | 0.0543 | 147 | MESIROW | 97,782,750.00 |
| 69448WLT9 | PACLIFE STF CP | 11/27/2024 | 0.0000 | 50,000,000.00 | 48,743,888.89 | 0.0543 | 149 | MESIROW | 48,876,291.67 |
| 89233GLT1 | TOYOTA CP | 11/27/2024 | 0.0000 | 100,000,000.00 | 97,085,000.00 | 0.0543 | 149 | MESIROW | 97,752,583.33 |
| 53127TLT8 | LIBERTY CP | 11/27/2024 | 0.0000 | 50,000,000.00 | 48,491,597.22 | 0.0543 | 149 | MESIROW | 48,876,291.67 |
| 04821TLT0 | ATLANTIC CP | 11/27/2024 | 0.0000 | 100,000,000.00 | 97,622,222.22 | 0.0543 | 149 | MESIROW | 97,752,583.33 |
| 06054NLT6 | BOFA CP | 11/27/2024 | 0.0000 | 100,000,000.00 | 96,988,833.34 | 0.0543 | 149 | MESIROW | 97,752,583.33 |
| 06417JM25 | SCOTIA NY CP | 12/02/2024 | 0.0000 | 100,000,000.00 | 96,273,277.78 | 0.0543 | 154 | MESIROW | 97,677,166.67 |
| 91058TM29 | UNITEDHEALTH CP | 12/02/2024 | 0.0000 | 100,000,000.00 | 96,712,222.22 | 0.0543 | 154 | MESIROW | 97,677,166.67 |
| 63873JM98 | NATIXIS NY CP | 12/09/2024 | 0.0000 | 100,000,000.00 | 97,423,611.12 | 0.0543 | 161 | MESIROW | 97,571,583.33 |
| 40060WM90 | GTA CP | 12/09/2024 | 0.0000 | 50,000,000.00 | 48,662,500.00 | 0.0543 | 161 | MESIROW | 48,785,791.67 |
| 06054NM99 | BOFA CP | 12/09/2024 | 0.0000 | 100,000,000.00 | 97,350,000.00 | 0.0543 | 161 | MESIROW | 97,571,583.33 |
| 1247P2M92 | CAFCO CP | 12/09/2024 | 0.0000 | 50,000,000.00 | 48,756,333.33 | 0.0543 | 161 | MESIROW | 48,785,791.67 |
| 53127TMD2 | LIBERTY CP | 12/13/2024 | 0.0000 | 100,000,000.00 | 97,359,750.00 | 0.0543 | 165 | MESIROW | 97,511,250.00 |
| 06054NMQ1 | BOFA CP | 12/24/2024 | 0.0000 | 100,000,000.00 | 97,181,666.66 | 0.0543 | 176 | MESIROW | 97,345,333.33 |
| 63873JMT4 | NATIXIS NY CP | 12/27/2024 | 0.0000 | 100,000,000.00 | 96,993,333.34 | 0.0543 | 179 | MESIROW | 97,300,083.33 |
| 45685QMT3 | ING FDL CP | 12/27/2024 | 0.0000 | 100,000,000.00 | 97,326,166.66 | 0.0543 | 179 | MESIROW | 97,300,083.33 |
| 59157TMT7 | METLIFE STF CP | 12/27/2024 | 0.0000 | 100,000,000.00 | 97,316,666.66 | 0.0543 | 179 | MESIROW | 97,300,083.33 |
| 17327AQ34 | CGMI CP | 03/03/2025 | 0.0000 | 200,000,000.00 | 192,306,388.88 | 0.0541 | 245 | MESIROW | 192,636,388.89 |
| 06054NQ38 | BOFA CP | 03/03/2025 | 0.0000 | 100,000,000.00 | 96,244,666.66 | 0.0541 | 245 | MESIROW | 96,318,194.44 |
| 78015CQ39 | RBC NY CP | 03/03/2025 | 0.0000 | 100,000,000.00 | 96,302,055.56 | 0.0541 | 245 | MESIROW | 96,318,194.44 |

11,950,000,000.00 11,683,558,041.73

11,811,742,819.45

AIP: 0.00
Book + AIP: 11,683,558,041.73

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OFFICE OF THE STATE TREASURER
MARKET VALUATION REPORT FOR 06/30/2024

| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val | Accrued Source | Fair Value | Accrued Interest |
|-----------|-----------------|------------|--------|---------------|---------------|---------|------------|----------------|---------------|------------------|
| 94974BGA2 | WELLS FGO CB | 09/09/2024 | 3.3000 | 25,000,000.00 | 24,877,709.58 | 0.99517 | 0.00751667 | CITIBANK | 24,879,250.00 | 187,916.75 |
| 89236TKG9 | TOYOTA CB | 09/20/2024 | 4.4000 | 25,000,000.00 | 24,927,310.69 | 0.99746 | 0.00867778 | CITIBANK | 24,936,400.00 | 216,944.50 |
| 24422EVY2 | DEERE CAP CB | 01/10/2025 | 1.2500 | 20,000,000.00 | 19,963,303.07 | 0.97819 | 0.00489583 | CITIBANK | 19,563,700.00 | 97,916.60 |
| 17290ACB4 | CITIGROUP CB | 02/24/2025 | 2.3500 | 25,000,000.00 | 25,000,000.00 | 0.97420 | 0.00045694 | CITIBANK | 24,355,000.00 | 11,423.50 |
| 023135BQ8 | AMAZON CB-CL | 06/03/2025 | 0.8000 | 28,000,000.00 | 28,024,643.34 | 0.96009 | 0.00395556 | CITIBANK | 26,882,520.00 | 110,755.68 |
| 06051GFS3 | BOFA CB | 08/01/2025 | 3.8750 | 25,000,000.00 | 25,748,671.77 | 0.98477 | 0.01291667 | CITIBANK | 24,619,250.00 | 322,916.75 |
| 06048WX54 | BOFA CB CL | 08/18/2025 | 4.1600 | 25,000,000.00 | 25,000,000.00 | 0.97647 | 0.01190222 | CITIBANK | 24,411,750.00 | 297,555.50 |
| 94974BGP9 | WELLS FGO CB | 09/29/2025 | 3.5500 | 15,000,000.00 | 14,754,113.46 | 0.97652 | 0.00611389 | CITIBANK | 14,647,800.00 | 91,708.35 |
| 06048W2G4 | BOFA CB | 10/27/2025 | 6.0200 | 15,000,000.00 | 15,000,000.00 | 1.00952 | 0.00568556 | CITIBANK | 15,142,770.00 | 85,283.40 |
| 48130CEY7 | JPM CHASE CB | 12/29/2025 | 5.0700 | 25,000,000.00 | 25,000,000.00 | 0.99683 | 0.02337833 | CITIBANK | 24,920,750.00 | 584,458.25 |
| 037833EB2 | APPLE CB-CL | 02/08/2026 | 0.7000 | 15,000,000.00 | 14,989,150.47 | 0.93455 | 0.00219722 | CITIBANK | 14,018,250.00 | 32,958.30 |
| 949746RW3 | WELLS FGO CB | 04/22/2026 | 3.0000 | 25,000,000.00 | 25,791,797.32 | 0.95907 | 0.00325000 | CITIBANK | 23,976,750.00 | 81,250.00 |
| 24422ETH2 | DEERE CAP CB | 06/10/2026 | 2.6500 | 25,000,000.00 | 23,917,051.73 | 0.95516 | 0.00325000 | CITIBANK | 23,879,000.00 | 81,250.00 |
| 48130CBC8 | JPM CHASE CB CL | 06/12/2026 | 5.2500 | 15,000,000.00 | 15,000,000.00 | 0.99010 | 0.02464583 | CITIBANK | 14,851,500.00 | 369,687.45 |
| 037833BZ2 | APPLE CB CL | 08/04/2026 | 2.4500 | 25,000,000.00 | 23,843,728.55 | 0.95023 | 0.02464583 | CITIBANK | 23,755,750.00 | 616,145.75 |
| 48128G7L8 | JPM CHASE CB CL | 09/09/2026 | 4.3750 | 25,000,000.00 | 25,000,000.00 | 0.97164 | 0.00996528 | CITIBANK | 24,291,000.00 | 249,132.00 |
| 06048WN63 | BOFA CB CL | 09/10/2026 | 1.1500 | 9,000,000.00 | 8,947,676.61 | 0.90230 | 0.00258750 | CITIBANK | 8,120,700.00 | 23,287.50 |
| 17290AKJ8 | CITIGROUP CB CL | 10/29/2026 | 1.7500 | 25,000,000.00 | 25,000,000.00 | 0.90254 | 0.00155556 | CITIBANK | 22,563,500.00 | 38,889.00 |
| 17290ALQ1 | CITIGROUP CB | 12/08/2026 | 1.9200 | 25,000,000.00 | 25,000,000.00 | 0.90224 | 0.00922667 | CITIBANK | 22,556,000.00 | 230,666.75 |
| 14913UAE0 | CATERPILR CB CL | 01/08/2027 | 4.5000 | 24,000,000.00 | 23,857,297.93 | 0.99059 | 0.01787500 | CITIBANK | 23,774,256.00 | 429,000.00 |
| 89236TDR3 | TOYOTA CB | 01/11/2027 | 3.2000 | 10,000,000.00 | 9,472,045.24 | 0.95760 | 0.01244444 | CITIBANK | 9,576,000.00 | 124,444.40 |
| 89236TLR4 | TOYOTA CB CL | 02/22/2027 | 5.2500 | 25,000,000.00 | 25,000,000.00 | 0.99777 | 0.01443750 | CITIBANK | 24,944,150.00 | 360,937.50 |
| 06048WW63 | BOFA CB CL | 06/22/2027 | 5.0000 | 25,000,000.00 | 25,000,000.00 | 0.98487 | 0.02208333 | CITIBANK | 24,621,750.00 | 552,083.25 |
| 95001DCH1 | WELLS FGO CB CL | 10/20/2027 | 6.2000 | 10,000,000.00 | 10,000,000.00 | 1.00196 | 0.00706111 | CITIBANK | 10,019,600.00 | 70,611.10 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price | Val Accrued Source | Fair Value | Accrued Interest |
|-------------|-----------------|----------------|-----------|----------------|----------------|---------|---------------------|----------------|------------------|
| 17290ALA6 | CITIGROUP CB CL | 10/26/2027 | 6.2000 | 15,000,000.00 | 15,000,000.00 | 1.00074 | 0.00602778 CITIBANK | 15,011,130.00 | 90,416.70 |
| 48130CHX6 | JPM CHASE CB CL | 03/01/2028 | 5.2500 | 25,000,000.00 | 25,000,000.00 | 0.99973 | 0.01312500 CITIBANK | 24,993,250.00 | 328,125.00 |
| 95001DG20 | WELLS FGO CB CL | 04/03/2028 | 5.6000 | 25,000,000.00 | 25,000,000.00 | 0.99771 | 0.00544444 CITIBANK | 24,942,750.00 | 136,111.00 |
| 89236TLQ6 | TOYOTA CB CL | 07/26/2028 | 5.0000 | 25,000,000.00 | 25,000,000.00 | 0.98396 | 0.01736111 CITIBANK | 24,599,100.00 | 434,027.75 |
| 17290A5C0 | CITIGROUP CB CL | 10/25/2028 | 6.4150 | 25,000,000.00 | 25,000,000.00 | 1.00683 | 0.00641500 CITIBANK | 25,170,750.00 | 160,375.00 |
| 06055JCS6 | BOFA CB CL | 11/06/2028 | 6.5000 | 20,000,000.00 | 20,000,000.00 | 1.00067 | 0.00451389 CITIBANK | 20,013,400.00 | 90,277.80 |
| 48130CGB5 | JPM CHASE CB CL | 01/26/2029 | 5.2500 | 25,000,000.00 | 25,000,000.00 | 0.98603 | 0.01822917 CITIBANK | 24,650,750.00 | 455,729.25 |
| 24422EUU1 | DEERE CAP CB | 03/07/2029 | 3.4500 | 25,000,000.00 | 23,655,919.07 | 0.94433 | 0.00805000 CITIBANK | 23,608,250.00 | 201,250.00 |
| | | | | 696,000,000.00 | 692,770,418.83 | | | 678,296,776.00 | 7,163,534.78 |
| AIP: | | 457,270.84 | | | | | | | |
| Book + AIP: | | 693,227,689.67 | CORP BOND | | | | | | |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|---------------------------------|------------|--------|----------------|----------------|--------------|----------------|
| SYS048594 | FARMERS & MERCHANTS BANK OF CA | 07/03/2024 | 5.2300 | 3,000,000.00 | 3,000,000.00 | 1.00000 | 3,000,000.00 |
| SYS048606 | PCB BANK TD | 07/03/2024 | 5.2700 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048604 | MISSION NATIONAL BANK TD | 07/03/2024 | 5.2500 | 15,000,000.00 | 15,000,000.00 | 1.00000 | 15,000,000.00 |
| SYS048600 | BANK OF HOPE TD | 07/03/2024 | 5.2800 | 135,000,000.00 | 135,000,000.00 | 1.00000 | 135,000,000.00 |
| SYS048603 | FINANCIAL PARTNERS CREDIT UNION | 07/03/2024 | 5.3200 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048462 | PACIFIC PREMIER BANK TD | 07/05/2024 | 5.0900 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048609 | AMERICAN PLUS BANK NA TD | 07/05/2024 | 5.2200 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048455 | COMMERCIAL BANK OF CALIFORNIA | 07/05/2024 | 5.1000 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048461 | OPEN BANK TD | 07/05/2024 | 5.0900 | 14,000,000.00 | 14,000,000.00 | 1.00000 | 14,000,000.00 |
| SYS048456 | EAST WEST BANK TD | 07/05/2024 | 5.0700 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048463 | SANTA CRUZ COUNTY BANK TD | 07/05/2024 | 5.0700 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048459 | MISSION FEDERAL CREDIT UNION TI | 07/05/2024 | 5.0900 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048458 | MALAGA BANK FSB TD | 07/05/2024 | 5.0700 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048469 | HANMI BANK TD | 07/10/2024 | 5.0800 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048467 | EAST WEST BANK TD | 07/10/2024 | 5.0600 | 175,000,000.00 | 175,000,000.00 | 1.00000 | 175,000,000.00 |
| SYS048470 | POPPY BANK TD | 07/10/2024 | 5.0900 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048617 | MERIWEST CREDIT UNION TD | 07/11/2024 | 5.3000 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048620 | WESCOM CENTRAL CREDIT UNION TI | 07/11/2024 | 5.3000 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048615 | BANC OF CALIFORNIA NA TD | 07/11/2024 | 5.3200 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048474 | PROVIDENT CREDIT UNION TD | 07/11/2024 | 5.1000 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048472 | FIVE STAR BANK TD | 07/11/2024 | 5.0900 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048475 | PROVIDENT CREDIT UNION TD | 07/11/2024 | 5.1000 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048477 | MALAGA BANK FSB TD | 07/12/2024 | 5.0600 | 46,000,000.00 | 46,000,000.00 | 1.00000 | 46,000,000.00 |
| SYS048622 | WESCOM CENTRAL CREDIT UNION TI | 07/12/2024 | 5.3200 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048483 | BANC OF CALIFORNIA NA TD | 07/17/2024 | 5.0100 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048482 | US METRO BANK TD | 07/17/2024 | 5.0100 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|---------------------------------|------------|--------|---------------|---------------|--------------|---------------|
| SYS048481 | MISSION FEDERAL CREDIT UNION TI | 07/17/2024 | 5.0100 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048480 | CALIFORNIA COAST CREDIT UNION T | 07/17/2024 | 5.0100 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048637 | MISSION NATIONAL BANK TD | 07/18/2024 | 5.2600 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048638 | POPPY BANK TD | 07/18/2024 | 5.2900 | 70,000,000.00 | 70,000,000.00 | 1.00000 | 70,000,000.00 |
| SYS048636 | BANK OF SOUTHERN CALIFORNIA NA | 07/18/2024 | 5.2800 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048490 | AMERICAN PLUS BANK NA TD | 07/19/2024 | 5.0200 | 14,000,000.00 | 14,000,000.00 | 1.00000 | 14,000,000.00 |
| SYS048641 | MERIWEST CREDIT UNION TD | 07/24/2024 | 5.3300 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048646 | FINANCIAL PARTNERS CREDIT UNIOI | 07/25/2024 | 5.3500 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048496 | TRI COUNTIES BANK TD | 07/26/2024 | 5.0800 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048495 | EAST WEST BANK TD | 07/26/2024 | 5.0500 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048494 | AMERICAN PLUS BANK NA TD | 07/26/2024 | 5.0300 | 6,000,000.00 | 6,000,000.00 | 1.00000 | 6,000,000.00 |
| SYS048642 | OPEN BANK TD | 07/31/2024 | 5.3100 | 16,000,000.00 | 16,000,000.00 | 1.00000 | 16,000,000.00 |
| SYS048650 | OPEN BANK TD | 07/31/2024 | 5.3000 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048500 | AMERICAN PLUS BANK NA TD | 07/31/2024 | 5.0000 | 3,000,000.00 | 3,000,000.00 | 1.00000 | 3,000,000.00 |
| SYS048660 | MERIWEST CREDIT UNION TD | 08/07/2024 | 5.3200 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048509 | PROVIDENT CREDIT UNION TD | 08/08/2024 | 5.0900 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048508 | AMERICAN PLUS BANK NA TD | 08/08/2024 | 5.0400 | 4,000,000.00 | 4,000,000.00 | 1.00000 | 4,000,000.00 |
| SYS048512 | ROYAL BUSINESS BANK TD | 08/09/2024 | 5.0800 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048511 | HANMI BANK TD | 08/09/2024 | 5.0800 | 15,000,000.00 | 15,000,000.00 | 1.00000 | 15,000,000.00 |
| SYS048510 | CORNERSTONE COMMUNITY BANK TI | 08/09/2024 | 5.0800 | 8,500,000.00 | 8,500,000.00 | 1.00000 | 8,500,000.00 |
| SYS048515 | CALIFORNIA COAST CREDIT UNION T | 08/14/2024 | 5.1200 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048514 | AMERICAN PLUS BANK NA TD | 08/14/2024 | 5.0800 | 8,000,000.00 | 8,000,000.00 | 1.00000 | 8,000,000.00 |
| SYS048675 | POPPY BANK TD | 08/15/2024 | 5.3000 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048673 | BANK OF SOUTHERN CALIFORNIA NA | 08/15/2024 | 5.2900 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048518 | METROPOLITAN BANK TD | 08/15/2024 | 5.1600 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048517 | CATHAY BANK TD | 08/15/2024 | 5.1600 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|----------------------------------|------------|--------|----------------|----------------|--------------|----------------|
| SYS048522 | CTBC BANK CORP (USA) TD | 08/16/2024 | 5.1600 | 60,000,000.00 | 60,000,000.00 | 1.00000 | 60,000,000.00 |
| SYS048678 | BANK OF SOUTHERN CALIFORNIA NA | 08/16/2024 | 5.2900 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048683 | FIVE STAR BANK TD | 08/28/2024 | 5.3000 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048537 | NEW OMNI BANK NA TD | 08/28/2024 | 5.1400 | 8,000,000.00 | 8,000,000.00 | 1.00000 | 8,000,000.00 |
| SYS048536 | AXOS BANK TD | 08/28/2024 | 5.1600 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048541 | METROPOLITAN BANK TD | 08/29/2024 | 5.1700 | 2,000,000.00 | 2,000,000.00 | 1.00000 | 2,000,000.00 |
| SYS048692 | PROSPECTORS FEDERAL CREDIT UNI | 08/29/2024 | 5.3300 | 2,000,000.00 | 2,000,000.00 | 1.00000 | 2,000,000.00 |
| SYS048691 | MECHANICS BANK TD | 08/29/2024 | 5.3100 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048690 | CITIZEN BUSINESS BANK TD | 08/29/2024 | 5.3000 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048544 | TECHNOLOGY CREDIT UNION TD | 08/29/2024 | 5.1900 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048689 | BANK OF SOUTHERN CALIFORNIA TD | 08/29/2024 | 5.3100 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048701 | COMMERCEWEST BANK TD | 09/04/2024 | 5.2900 | 12,000,000.00 | 12,000,000.00 | 1.00000 | 12,000,000.00 |
| SYS048703 | POPPY BANK TD | 09/04/2024 | 5.3000 | 72,000,000.00 | 72,000,000.00 | 1.00000 | 72,000,000.00 |
| SYS048557 | GOLDEN 1 CREDIT UNION TD | 09/04/2024 | 5.1700 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048556 | AMERICAN FIRST CREDIT UNION TD | 09/04/2024 | 5.1600 | 27,000,000.00 | 27,000,000.00 | 1.00000 | 27,000,000.00 |
| SYS048555 | TRI COUNTIES BANK TD | 09/04/2024 | 5.1600 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048554 | COMMERCEWEST BANK TD | 09/04/2024 | 5.1300 | 13,000,000.00 | 13,000,000.00 | 1.00000 | 13,000,000.00 |
| SYS048561 | BANK OF THE SIERRA TD | 09/05/2024 | 5.1400 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048707 | COMMONWEALTH BUSINESS BANK TI | 09/05/2024 | 5.2700 | 12,000,000.00 | 12,000,000.00 | 1.00000 | 12,000,000.00 |
| SYS048713 | WESCOM CENTRAL CREDIT UNION TI | 09/06/2024 | 5.3200 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048712 | COMMONWEALTH BUSINESS BANK TI | 09/06/2024 | 5.2700 | 13,000,000.00 | 13,000,000.00 | 1.00000 | 13,000,000.00 |
| SYS048711 | BENEFICIAL STATE BANK TD | 09/06/2024 | 5.3200 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048567 | TRAVIS CREDIT UNION TD | 09/06/2024 | 5.1500 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048566 | POPPY BANK TD | 09/06/2024 | 5.1500 | 23,000,000.00 | 23,000,000.00 | 1.00000 | 23,000,000.00 |
| SYS048565 | BANK OF SAN FRANCISCO NA TD | 09/06/2024 | 5.1200 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048574 | STATE BANK OF INDIA CALIFORNIA T | 09/11/2024 | 5.1500 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-----------|---------------------------------|------------|--------|----------------|----------------|--------------|----------------|
| SYS048573 | PREFERRED BANK TD | 09/11/2024 | 5.1100 | 125,000,000.00 | 125,000,000.00 | 1.00000 | 125,000,000.00 |
| SYS048571 | AXOS BANK TD | 09/11/2024 | 5.1300 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048717 | WESCOM CENTRAL CREDIT UNION T | 09/11/2024 | 5.3300 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048714 | CITIZEN BUSINESS BANK TD | 09/11/2024 | 5.3000 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048582 | PROVIDENT CREDIT UNION TD | 09/12/2024 | 5.1600 | 40,000,000.00 | 40,000,000.00 | 1.00000 | 40,000,000.00 |
| SYS048581 | HANMI BANK TD | 09/12/2024 | 5.1500 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048580 | CATHAY BANK TD | 09/12/2024 | 5.1500 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048579 | CALIFORNIA BANK OF COMMERCE TT | 09/12/2024 | 5.1500 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048724 | ROYAL BUSINESS BANK TD | 09/13/2024 | 5.2900 | 15,000,000.00 | 15,000,000.00 | 1.00000 | 15,000,000.00 |
| SYS048589 | PACIFIC PREMIER BANK TD | 09/13/2024 | 5.1700 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048586 | PROVIDENT CREDIT UNION TD | 09/13/2024 | 5.1600 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048585 | NEW OMNI BANK NA TD | 09/13/2024 | 5.1100 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048584 | CTBC BANK CORP (USA) TD | 09/13/2024 | 5.1600 | 40,000,000.00 | 40,000,000.00 | 1.00000 | 40,000,000.00 |
| SYS048583 | AMERICAN PLUS BANK NA TD | 09/13/2024 | 5.1100 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048596 | PACIFIC ALLIANCE BANK TD | 10/02/2024 | 5.1400 | 4,000,000.00 | 4,000,000.00 | 1.00000 | 4,000,000.00 |
| SYS048595 | FIRST GENERAL BANK TD | 10/02/2024 | 5.1200 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048593 | CALIFORNIA BANK OF COMMERCE TT | 10/02/2024 | 5.1600 | 13,500,000.00 | 13,500,000.00 | 1.00000 | 13,500,000.00 |
| SYS048605 | NUVISION FEDERAL CREDIT UNION T | 10/03/2024 | 5.1800 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048607 | PROVIDENT CREDIT UNION TD | 10/03/2024 | 5.1700 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048602 | FFB BANK TD | 10/03/2024 | 5.1200 | 2,000,000.00 | 2,000,000.00 | 1.00000 | 2,000,000.00 |
| SYS048601 | COMMERCEWEST BANK TD | 10/03/2024 | 5.1400 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048610 | TECHNOLOGY CREDIT UNION TD | 10/04/2024 | 5.1800 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048608 | OPEN BANK TD | 10/04/2024 | 5.1700 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048614 | AXOS BANK TD | 10/09/2024 | 5.1500 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048619 | TRAVIS CREDIT UNION TD | 10/10/2024 | 5.1600 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048618 | NEW OMNI BANK NA TD | 10/10/2024 | 5.1100 | 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 |
|-----------|----------------------------------|------------|--------|----------------|----------------|--------------|----------------|
| SYS048616 | CTBC BANK CORP (USA) TD | 10/10/2024 | 5.1600 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048621 | PCB BANK TD | 10/11/2024 | 5.2000 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048635 | CORNERSTONE COMMUNITY BANK TI | 10/16/2024 | 5.2000 | 9,000,000.00 | 9,000,000.00 | 1.00000 | 9,000,000.00 |
| SYS048634 | AXOS BANK TD | 10/16/2024 | 5.1800 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048639 | COMMERCEWEST BANK TD | 10/18/2024 | 5.1800 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048645 | BANK OF THE SIERRA TD | 10/24/2024 | 5.2100 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048644 | STATE BANK OF INDIA (CALIFORNIA) | 10/24/2024 | 5.2100 | 6,000,000.00 | 6,000,000.00 | 1.00000 | 6,000,000.00 |
| SYS048651 | SCHOOLSFIRST FEDERAL CREDIT UN | 10/30/2024 | 5.2300 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048649 | MISSION VALLEY BANK TD | 10/30/2024 | 5.2000 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048648 | CALIFORNIA BANK OF COMMERCE TI | 10/30/2024 | 5.2200 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048655 | TECHNOLOGY CREDIT UNION TD | 10/31/2024 | 5.2400 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048654 | PROVIDENT CREDIT UNION TD | 10/31/2024 | 5.2300 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048653 | GOLDEN 1 CREDIT UNION TD | 10/31/2024 | 5.2400 | 150,000,000.00 | 150,000,000.00 | 1.00000 | 150,000,000.00 |
| SYS048652 | COMMONWEALTH BUSINESS BANK TI | 10/31/2024 | 5.2000 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048659 | PACIFIC PREMIER BANK TD | 11/06/2024 | 5.2000 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048666 | TRAVIS CREDIT UNION TD | 11/07/2024 | 5.2100 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048665 | SANTA CRUZ COUNTY BANK TD | 11/07/2024 | 5.1800 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048664 | PREFERRED BANK TD | 11/07/2024 | 5.1600 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048663 | HANMI BANK TD | 11/07/2024 | 5.2000 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048662 | COMMERCEWEST BANK TD | 11/07/2024 | 5.1800 | 15,000,000.00 | 15,000,000.00 | 1.00000 | 15,000,000.00 |
| SYS048661 | CATHAY BANK TD | 11/07/2024 | 5.2000 | 125,000,000.00 | 125,000,000.00 | 1.00000 | 125,000,000.00 |
| SYS048670 | TRAVIS CREDIT UNION TD | 11/13/2024 | 5.2300 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048669 | BANK OF HOPE TD | 11/13/2024 | 5.2300 | 90,000,000.00 | 90,000,000.00 | 1.00000 | 90,000,000.00 |
| SYS048674 | NEW OMNI BANK NA TD | 11/14/2024 | 5.1700 | 15,000,000.00 | 15,000,000.00 | 1.00000 | 15,000,000.00 |
| SYS048677 | TECHNOLOGY CREDIT UNION TD | 11/14/2024 | 5.2300 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048676 | PROVIDENT CREDIT UNION TD | 11/14/2024 | 5.2200 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |

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| CUSIP | Security Name | Maturity | Rate | Par Value | Book Value | Price Source | Fair Value |
|-------------|--------------------------------|------------|--------------|------------------|------------------|--------------|------------------|
| SYS048679 | US METRO BANK TD | 11/15/2024 | 5.2000 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048680 | CATHAY BANK TD | 11/20/2024 | 5.2100 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048702 | OPEN BANK TD | 12/04/2024 | 5.2100 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048705 | US METRO BANK TD | 12/04/2024 | 5.2100 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048704 | PROVIDENT CREDIT UNION TD | 12/04/2024 | 5.2100 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048685 | SAFE CREDIT UNION TD | 12/04/2024 | 5.2200 | 1,000,000.00 | 1,000,000.00 | 1.00000 | 1,000,000.00 |
| SYS048684 | POPPY BANK TD | 12/04/2024 | 5.2300 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048693 | PACIFIC PREMIER BANK TD | 12/05/2024 | 5.2200 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048709 | US METRO BANK TD | 12/05/2024 | 5.2000 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048708 | PACIFIC PREMIER BANK TD | 12/05/2024 | 5.1900 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048706 | AXOS BANK TD | 12/05/2024 | 5.1700 | 100,000,000.00 | 100,000,000.00 | 1.00000 | 100,000,000.00 |
| SYS048710 | PACIFIC PREMIER BANK TD | 12/06/2024 | 5.1900 | 50,000,000.00 | 50,000,000.00 | 1.00000 | 50,000,000.00 |
| SYS048697 | PROVIDENT CREDIT UNION TD | 12/06/2024 | 5.2300 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048696 | CALIFORNIA BANK OF COMMERCE TD | 12/06/2024 | 5.2200 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048695 | BANK OF HOPE TD | 12/06/2024 | 5.2400 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048694 | BANC OF CALIFORNIA NA TD | 12/06/2024 | 5.2400 | 25,000,000.00 | 25,000,000.00 | 1.00000 | 25,000,000.00 |
| SYS048716 | PCB BANK TD | 12/11/2024 | 5.2200 | 20,000,000.00 | 20,000,000.00 | 1.00000 | 20,000,000.00 |
| SYS048715 | FIVE STAR BANK TD | 12/11/2024 | 5.2100 | 10,000,000.00 | 10,000,000.00 | 1.00000 | 10,000,000.00 |
| SYS048721 | HANMI BANK TD | 12/12/2024 | 5.2200 | 30,000,000.00 | 30,000,000.00 | 1.00000 | 30,000,000.00 |
| SYS048720 | GOLDEN 1 CREDIT UNION TD | 12/12/2024 | 5.2200 | 75,000,000.00 | 75,000,000.00 | 1.00000 | 75,000,000.00 |
| SYS048719 | AMERICAN RIVIERA BANK TD | 12/12/2024 | 5.2200 | 5,000,000.00 | 5,000,000.00 | 1.00000 | 5,000,000.00 |
| SYS048725 | AMERICAN FIRST CREDIT UNION TD | 12/13/2024 | 5.1900 | 23,000,000.00 | 23,000,000.00 | 1.00000 | 23,000,000.00 |
| | | | | 5,060,000,000.00 | 5,060,000,000.00 | | 5,060,000,000.00 |
| AIP: | | 0.00 | | | | | |
| Book + AIP: | 5,060,000,000.00 | | TIME DEPOSIT | | | | |

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| Security Name | Maturity | Rate | Par/Book Value | Price | Fair Value |
|-------------------|------------|------------|----------------|-------|----------------|
| PMIA LOAN 2340002 | 08/16/2024 | 3.45900000 | 62,265,000.00 | 1.00 | 62,265,000.00 |
| PMIA LOAN 2340003 | 10/18/2024 | 3.76300000 | 23,883,000.00 | 1.00 | 23,883,000.00 |
| PMIA LOAN 2340004 | 03/21/2025 | 4.27300000 | 78,255,000.00 | 1.00 | 78,255,000.00 |
| PMIA LOAN 2340005 | 03/21/2025 | 4.27300000 | 97,717,000.00 | 1.00 | 97,717,000.00 |
| PMIA LOAN 2340006 | 03/21/2025 | 4.27300000 | 36,020,000.00 | 1.00 | 36,020,000.00 |
| PMIA LOAN 2340007 | 04/18/2025 | 4.30900000 | 9,342,000.00 | 1.00 | 9,342,000.00 |
| PMIA LOAN 2340008 | 05/16/2025 | 4.35800000 | 14,956,000.00 | 1.00 | 14,956,000.00 |
| PMIA LOAN 2340009 | 05/16/2025 | 4.35800000 | 28,171,000.00 | 1.00 | 28,171,000.00 |
| PMIA LOAN 2340010 | 06/20/2025 | 4.54300000 | 12,299,000.00 | 1.00 | 12,299,000.00 |
| | | | 362,908,000.00 | | 362,908,000.00 |

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| | |
|-------------------|--------------------|
| Total # of items: | 911 |
| Par Value: | 180,354,910,562.04 |
| Book Value: | 178,003,244,268.40 |
| Fair Value: | 178,255,132,764.46 |
| Accrual: | 791,860,835.12 |
| Total Book Value: | 178,003,244,268.40 |
| AIP: | 37,493,832.05 |
| Book + AIP: | 178,040,738,100.45 |