

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
December 31, 2024

**OFFICE OF THE TREASURER**

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



**Date:** January 22, 2025  
**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 December 31, 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.

  
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Jeffrey Wurm

January 22, 2025  
Date

# Section I

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**December 31, 2024**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 155,377,769
Effective Yield	4.398%	
Quarter-to-date Yield	4.477%	
Year-to-date Yield	4.518%	
Average Life (in days)	252	
<b>Demand Bank Account Balances</b>		\$ 1,340,468
<b>Total PMIA Resources</b>		<u><u>\$ 156,718,237</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

December 31, 2024

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 37,200,363	23.95%
Bonds	-	0.00%
Notes	49,665,562	31.96%
Strips	-	0.00%
Total Governments	\$ 86,865,925	55.91%
Federal Agency Debentures	\$ 13,446,297	8.65%
Certificates of Deposit	13,150,000	8.46%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	25,790,438	16.60%
Time Deposits	5,088,500	3.27%
GNMAs	-	0.00%
Commercial Paper	9,942,309	6.40%
FHLMC / REMICS	1,239	0.00%
Corporate Bonds	898,812	0.58%
PMIA Loans	194,249	0.13%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 155,377,769</b>	<b>100.00%</b>

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

# Section II



## State of California Pooled Money Investment Account Market Valuation 12/31/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 37,200,362,729.27	\$ 37,578,467,975.08	\$ 37,598,038,116.50	NA
Notes	\$ 49,665,562,393.13	\$ 49,643,342,570.29	\$ 49,613,793,037.00	\$ 456,248,631.50
Federal Agency:				
SBA	\$ 222,988,043.71	\$ 222,988,043.71	\$ 224,917,838.54	\$ 986,692.09
MBS-REMICs	\$ 1,239,158.24	\$ 1,239,158.24	\$ 1,224,593.17	\$ 5,405.72
Debentures	\$ 7,776,611,325.51	\$ 7,776,123,304.68	\$ 7,750,461,150.00	\$ 83,135,528.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,550,000,000.00	\$ 2,548,389,000.00	\$ 21,607,623.50
Discount Notes	\$ 25,790,437,970.76	\$ 26,046,333,391.63	\$ 26,049,911,000.00	NA
Supranational Debentures	\$ 2,896,697,399.81	\$ 2,896,274,656.75	\$ 2,873,776,000.00	\$ 30,191,592.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 13,150,000,000.00	\$ 13,150,000,000.00	\$ 13,151,991,371.89	\$ 189,510,569.41
Commercial Paper	\$ 9,942,308,583.28	\$ 10,047,868,071.48	\$ 10,051,627,805.51	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 898,812,556.16	\$ 898,667,140.88	\$ 888,168,435.00	\$ 8,541,998.72
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,088,500,000.00	\$ 5,088,500,000.00	\$ 5,088,500,000.00	NA
PMIA & GF Loans	\$ 194,249,000.00	\$ 194,249,000.00	\$ 194,249,000.00	NA
<b>TOTAL</b>	<b>\$ 155,377,769,159.87</b>	<b>\$ 156,094,053,312.74</b>	<b>\$ 156,035,047,347.61</b>	<b>\$ 790,228,041.94</b>

Fair Value Including Accrued Interest

\$ 156,825,275,389.55

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 (0.999621985). 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 \$19,992,439.69 or \$20,000,000.00 x 0.999621985.



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797LR6	U S TREAS BILL	01/02/2025	0.0000	2,900,000,000.00	2,833,053,425.02	0.99977 CITIBANK	2,899,341,700.00
912797MW4	U S TREAS BILL	01/07/2025	0.0000	300,000,000.00	295,256,858.31	0.99921 CITIBANK	299,762,619.00
912797NF0	U S TREAS BILL	02/04/2025	0.0000	150,000,000.00	147,815,770.83	0.99604 CITIBANK	149,405,394.00
912797MJ3	U S TREAS BILL	02/06/2025	0.0000	950,000,000.00	927,542,477.78	0.99578 CITIBANK	945,991,427.50
912797NG8	U S TREAS BILL	02/11/2025	0.0000	1,000,000,000.00	985,406,093.08	0.99508 CITIBANK	995,075,000.00
912797MK0	U S TREAS BILL	02/13/2025	0.0000	2,650,000,000.00	2,591,157,567.37	0.99495 CITIBANK	2,636,630,723.50
912797KA4	U S TREAS BILL	02/20/2025	0.0000	150,000,000.00	142,833,750.00	0.99423 CITIBANK	149,134,360.50
912797NJ2	U S TREAS BILL	02/25/2025	0.0000	1,100,000,000.00	1,084,398,512.52	0.99363 CITIBANK	1,092,990,800.00
912797ML8	U S TREAS BILL	02/27/2025	0.0000	4,350,000,000.00	4,255,698,349.32	0.99342 CITIBANK	4,321,361,949.00
912797NK9	U S TREAS BILL	03/04/2025	0.0000	450,000,000.00	444,652,702.79	0.99268 CITIBANK	446,705,100.00
912797MM6	U S TREAS BILL	03/06/2025	0.0000	1,100,000,000.00	1,075,083,706.25	0.99261 CITIBANK	1,091,868,492.00
912797NQ6	U S TREAS BILL	03/11/2025	0.0000	2,850,000,000.00	2,813,706,958.36	0.99209 CITIBANK	2,827,449,774.00
912797MT1	U S TREAS BILL	03/13/2025	0.0000	5,000,000,000.00	4,898,224,622.29	0.99186 CITIBANK	4,959,312,450.00
912797KJ5	U S TREAS BILL	03/20/2025	0.0000	150,000,000.00	145,461,354.18	0.99107 CITIBANK	148,661,233.50
912797MU8	U S TREAS BILL	03/27/2025	0.0000	1,000,000,000.00	979,873,944.40	0.99001 CITIBANK	990,008,000.00
912797NT0	U S TREAS BILL	04/01/2025	0.0000	3,100,000,000.00	3,059,047,579.85	0.98975 CITIBANK	3,068,225,558.00
912797NY9	U S TREAS BILL	04/08/2025	0.0000	450,000,000.00	443,996,591.64	0.98898 CITIBANK	445,040,559.00
912797NB9	U S TREAS BILL	04/10/2025	0.0000	200,000,000.00	195,911,736.12	0.98881 CITIBANK	197,761,624.00
912797PA9	U S TREAS BILL	04/22/2025	0.0000	200,000,000.00	197,202,838.88	0.98731 CITIBANK	197,462,266.00
912797NC7	U S TREAS BILL	04/24/2025	0.0000	1,300,000,000.00	1,273,374,562.47	0.98719 CITIBANK	1,283,348,625.00
912797ND5	U S TREAS BILL	05/01/2025	0.0000	2,250,000,000.00	2,207,686,955.55	0.98641 CITIBANK	2,219,422,747.50
912797NE3	U S TREAS BILL	05/08/2025	0.0000	1,100,000,000.00	1,082,109,650.01	0.98566 CITIBANK	1,084,229,575.00
912797LB1	U S TREAS BILL	05/15/2025	0.0000	1,500,000,000.00	1,472,170,854.21	0.98490 CITIBANK	1,477,354,335.00
912797NM5	U S TREAS BILL	05/22/2025	0.0000	300,000,000.00	294,972,125.01	0.98416 CITIBANK	295,249,080.00
912797LN5	U S TREAS BILL	06/12/2025	0.0000	2,250,000,000.00	2,204,495,461.78	0.98184 CITIBANK	2,209,146,705.00
912797LW5	U S TREAS BILL	07/10/2025	0.0000	300,000,000.00	286,765,500.00	0.97903 CITIBANK	293,709,516.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797MG9	U S TREAS BILL	08/07/2025	0.0000	300,000,000.00	287,032,500.00	0.97600 CITIBANK	292,798,503.00
912797MH7	U S TREAS BILL	09/04/2025	0.0000	300,000,000.00	287,783,250.00	0.97316 CITIBANK	291,948,057.00
912797NU7	U S TREAS BILL	12/26/2025	0.0000	300,000,000.00	287,647,031.25	0.96214 CITIBANK	288,641,943.00
				37,950,000,000.00	37,200,362,729.27		37,598,038,116.50
AIP:			0.00				
Book + AIP:			37,200,362,729.27	TREASURY BILL			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued	Source	Fair Value	Accrued Interest
91282CDS7	U S TREAS NOTE	01/15/2025	1.1250	600,000,000.00	599,228,263.44	0.99895	0.00519701		CITIBANK	599,367,192.00	3,118,206.00
9128283V0	U S TREAS NOTE	01/31/2025	2.5000	150,000,000.00	149,676,011.04	0.99859	0.01046196		CITIBANK	149,789,062.50	1,569,294.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	1,700,000,000.00	1,699,115,234.65	0.99973	0.01726223		CITIBANK	1,699,535,169.00	29,345,791.00
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	999,199,403.81	0.99703	0.00755435		CITIBANK	997,030,000.00	7,554,350.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,101,030,664.84	0.99496	0.00382251		CITIBANK	1,094,457,034.00	4,204,761.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,936,951.66	0.99758	0.00934392		CITIBANK	1,496,367,195.00	14,015,880.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,450,000,000.00	1,449,923,507.00	1.00039	0.01571478		CITIBANK	1,450,566,370.00	22,786,431.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,447,996,184.24	0.99488	0.00522099		CITIBANK	1,442,580,089.00	7,570,435.50
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,250,000,000.00	2,247,480,775.56	0.99469	0.00357044		CITIBANK	2,238,046,875.00	8,033,490.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,097,283,632.29	0.99984	0.00373626		CITIBANK	2,099,671,875.00	7,846,146.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	299,222,147.91	0.99418	0.00134272		CITIBANK	298,253,907.00	402,816.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	1,350,000,000.00	1,346,070,299.00	0.99281	0.00007597		CITIBANK	1,340,296,875.00	102,559.50
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	2,050,000,000.00	2,051,599,951.13	1.00258	0.00012776		CITIBANK	2,055,285,105.00	261,908.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,341,101,349.56	0.99359	0.01385870		CITIBANK	1,341,351,562.50	18,709,245.00
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,312,089.52	0.99242	0.01203125		CITIBANK	595,453,128.00	7,218,750.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	900,000,000.00	898,987,871.64	1.00281	0.01987772		CITIBANK	902,531,250.00	17,889,948.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,347,938,855.79	0.99344	0.01180367		CITIBANK	1,341,140,625.00	15,934,954.50
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,649,082.86	1.00492	0.01698895		CITIBANK	904,429,710.00	15,290,055.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,651,930.32	0.99484	0.01044199		CITIBANK	198,968,750.00	2,088,398.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,775,949.62	1.00539	0.01277473		CITIBANK	904,851,540.00	11,497,257.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	800,993,765.35	1.00055	0.00910714		CITIBANK	800,437,520.00	7,285,712.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,102,048.48	0.99016	0.00513812		CITIBANK	792,125,000.00	4,110,496.00
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,635,692.74	1.00598	0.00856354		CITIBANK	855,080,110.00	7,279,009.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,247,750.59	0.99844	0.00186813		CITIBANK	748,828,125.00	1,401,097.50

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,489,783.07	1.00027	0.00011740	CITIBANK	600,164,040.00	70,440.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	600,000,000.00	598,324,692.57	1.00031	0.01778533	CITIBANK	600,187,500.00	10,671,198.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	598,947,878.64	0.99758	0.01510870	CITIBANK	598,546,878.00	9,065,220.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	1,100,000,000.00	1,098,673,604.48	1.00422	0.01571478	CITIBANK	1,104,640,680.00	17,286,258.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	550,000,000.00	549,063,990.51	1.00461	0.01379834	CITIBANK	552,535,170.00	7,589,087.00
91282CKK6	U S TREAS NOTE	04/30/2026	4.8750	100,000,000.00	99,829,066.78	1.00793	0.00834945	CITIBANK	100,792,970.00	834,945.00
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	1,100,000,000.00	1,093,076,972.24	0.99195	0.00470649	CITIBANK	1,091,148,443.00	5,177,139.00
91282CKS9	U S TREAS NOTE	05/31/2026	4.8750	1,250,000,000.00	1,251,631,365.94	1.00785	0.00428571	CITIBANK	1,259,814,500.00	5,357,137.50
91282CKY6	U S TREAS NOTE	06/30/2026	4.6250	600,000,000.00	601,702,535.62	1.00555	0.00012776	CITIBANK	603,328,140.00	76,656.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	800,000,000.00	796,296,652.94	1.00398	0.02078804	CITIBANK	803,187,520.00	16,630,432.00
91282CLB5	U S TREAS NOTE	07/31/2026	4.3750	800,000,000.00	801,867,185.38	1.00160	0.01830842	CITIBANK	801,280,000.00	14,646,736.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	850,000,000.00	846,225,364.98	1.00273	0.01652514	CITIBANK	852,324,240.00	14,046,369.00
91282CLH2	U S TREAS NOTE	08/31/2026	3.7500	150,000,000.00	149,745,604.80	0.99227	0.01274171	CITIBANK	148,839,844.50	1,911,256.50
91282CLP4	U S TREAS NOTE	09/30/2026	3.5000	500,000,000.00	497,608,223.34	0.98727	0.00894231	CITIBANK	493,635,000.00	4,471,155.00
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	597,933,908.68	1.00656	0.00991071	CITIBANK	603,937,500.00	5,946,426.00
91282CLS8	U S TREAS NOTE	10/31/2026	4.1250	750,000,000.00	749,571,061.77	0.99785	0.00706492	CITIBANK	748,388,670.00	5,298,690.00
91282CLY5	U S TREAS NOTE	11/30/2026	4.2500	600,000,000.00	598,879,863.36	1.00004	0.00373626	CITIBANK	600,023,460.00	2,241,756.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	601,744,373.40	1.00266	0.00204327	CITIBANK	601,593,780.00	1,225,962.00
91282CME8	U S TREAS NOTE	12/31/2026	4.2500	200,000,000.00	199,968,792.84	1.00023	0.00011740	CITIBANK	200,046,880.00	23,480.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	900,000,000.00	892,300,892.52	0.99781	0.01558084	CITIBANK	898,031,250.00	14,022,756.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	1,550,000,000.00	1,540,222,889.13	1.00023	0.01267956	CITIBANK	1,550,363,320.00	19,653,318.00
91282CKR1	U S TREAS NOTE	05/15/2027	4.5000	600,000,000.00	598,192,766.19	1.00535	0.00584254	CITIBANK	603,210,960.00	3,505,524.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	800,000,000.00	786,226,631.97	0.97703	0.00008978	CITIBANK	781,625,000.00	71,824.00
91282CKZ3	U S TREAS NOTE	07/15/2027	4.3750	500,000,000.00	501,296,577.12	1.00301	0.02021060	CITIBANK	501,503,900.00	10,105,300.00



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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	5.5000	3,711.27	3,711.27	0.98956 CITIBANK	3,672.52	17.01
83164FMU5	SBA POOL #504871	03/25/2025	5.6250	15,890.19	15,890.19	0.99081 CITIBANK	15,744.14	74.49
83164FT87	SBA POOL #505075	08/25/2025	5.6250	23,095.74	23,095.74	0.98931 CITIBANK	22,848.78	108.26
83164GTL6	SBA POOL #505955	07/25/2027	5.3000	72,727.92	72,727.92	0.99238 CITIBANK	72,173.73	321.21
83164GVQ2	SBA POOL #506023	08/25/2027	5.3000	111,459.15	111,459.15	0.98934 CITIBANK	110,271.44	492.28
83164GU34	SBA POOL #506002	08/25/2027	5.3000	268,884.34	268,884.34	0.99894 CITIBANK	268,600.13	1,187.57
83164GXL1	SBA POOL #506083	11/25/2027	5.3000	183,728.75	183,728.75	0.98934 CITIBANK	181,770.94	811.47
83164GYW6	SBA POOL #506125	11/25/2027	5.3000	2,504.22	2,504.22	0.98844 CITIBANK	2,475.28	11.06
83164G3E0	SBA POOL #506197	12/25/2027	5.3000	96,890.14	96,890.14	1.00416 CITIBANK	97,293.30	427.93
83164G4W9	SBA POOL #506237	01/25/2028	5.3000	33,878.45	33,878.45	0.99026 CITIBANK	33,548.41	149.63
83164HBL3	SBA POOL #506343	02/25/2028	5.3000	88,848.03	88,848.03	1.01129 CITIBANK	89,850.86	392.41
83164HBY5	SBA POOL #506355	05/25/2028	5.3000	178,674.77	178,674.77	0.99598 CITIBANK	177,957.03	789.15
83164HFC9	SBA POOL #506463	07/25/2028	5.3000	42,741.57	42,741.57	0.99741 CITIBANK	42,630.70	188.78
83164HGN4	SBA POOL #506505	09/25/2028	5.3000	3,118.90	3,118.90	0.99225 CITIBANK	3,094.72	13.78
83164HGT1	SBA POOL #506510	10/25/2028	5.3000	31,208.04	31,208.04	0.98917 CITIBANK	30,869.96	137.84
83164HJY7	SBA POOL #506579	11/25/2028	5.3000	191,068.04	191,068.04	0.99018 CITIBANK	189,191.18	843.88
83164HMP2	SBA POOL #506666	12/25/2028	5.3000	171,238.64	171,238.64	0.99121 CITIBANK	169,733.45	756.30
83164HQB9	SBA POOL #506750	02/25/2029	5.3000	183,748.67	183,748.67	0.99741 CITIBANK	183,272.03	811.56
83164HT26	SBA POOL #506869	04/25/2029	5.3000	198,426.74	198,426.74	1.01584 CITIBANK	201,569.82	876.38
83164HW48	SBA POOL #506967	08/25/2029	5.3000	469,803.34	469,803.34	1.00696 CITIBANK	473,070.82	2,074.96
83164HY38	SBA POOL #507030	09/25/2029	5.3000	998,629.73	998,629.73	0.99648 CITIBANK	995,110.56	4,410.61
83164H3K4	SBA POOL #507102	10/25/2029	5.3000	402,371.30	402,371.30	0.99057 CITIBANK	398,575.33	1,777.14
83164H5J5	SBA POOL #507149	01/25/2030	5.3000	704,429.06	704,429.06	0.99057 CITIBANK	697,783.48	3,111.23
83164H4C1	SBA POOL #507119	01/25/2030	5.3000	212,819.29	212,819.29	1.00648 CITIBANK	214,198.15	939.95

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83164JAQ9	SBA POOL #507215	03/25/2030	5.3000	1,498,102.08	1,498,102.08	1.01967 CITIBANK	1,527,566.75	6,616.62
83164JAG1	SBA POOL #507207	03/25/2030	5.3000	654,462.84	654,462.84	0.99361 CITIBANK	650,279.51	2,890.54
83164JB47	SBA POOL #507259	05/25/2030	5.3000	814,823.08	814,823.08	1.01967 CITIBANK	830,849.02	3,598.80
83164JA89	SBA POOL #507231	05/25/2030	5.3000	1,069,426.14	1,069,426.14	1.00100 CITIBANK	1,070,499.84	4,723.30
83164JEE2	SBA POOL #507333	06/25/2030	5.3000	1,621,853.87	1,621,853.87	1.00581 CITIBANK	1,631,270.35	7,163.19
83164JES1	SBA POOL #507345	07/25/2030	5.3000	575,526.80	575,526.80	0.99945 CITIBANK	575,207.38	2,541.91
83164JGN0	SBA POOL #507405	08/25/2030	5.3000	279,431.37	279,431.37	0.99527 CITIBANK	278,109.10	1,234.16
83164JG67	SBA POOL #507421	09/25/2030	5.3000	419,072.62	419,072.62	0.99527 CITIBANK	417,089.99	1,850.90
83164JH82	SBA POOL #507455	09/25/2030	5.3000	496,873.06	496,873.06	0.99408 CITIBANK	493,933.56	2,194.52
83164JKL9	SBA POOL #507499	10/25/2030	5.3000	470,607.06	470,607.06	0.99408 CITIBANK	467,822.95	2,078.51
83164JMW3	SBA POOL #507573	01/25/2031	5.3000	804,882.06	804,882.06	0.99598 CITIBANK	801,648.04	3,554.90
83164JNE2	SBA POOL #507589	01/25/2031	5.3000	1,544,185.52	1,544,185.52	0.99290 CITIBANK	1,533,218.71	6,820.15
83164JKU9	SBA POOL #507507	02/25/2031	5.3000	845,392.15	845,392.15	1.00961 CITIBANK	853,519.75	3,733.82
83164JPW0	SBA POOL #507637	03/25/2031	5.3250	1,054,064.26	1,054,064.26	1.01122 CITIBANK	1,065,885.59	4,677.41
83164JQV1	SBA POOL #507668	04/25/2031	5.3250	333,689.79	333,689.79	0.99805 CITIBANK	333,037.76	1,480.75
83164JML7	SBA POOL #507563	04/25/2031	5.3000	730,073.74	730,073.74	1.00961 CITIBANK	737,092.67	3,224.49
83164JSC1	SBA POOL #507715	05/25/2031	5.3250	180,848.69	180,848.69	1.00076 CITIBANK	180,985.77	802.52
83164JRW8	SBA POOL #507701	05/25/2031	5.3250	516,425.03	516,425.03	0.99924 CITIBANK	516,032.55	2,291.64
83164JSZ0	SBA POOL #507736	06/25/2031	5.3250	143,240.45	143,240.45	1.00234 CITIBANK	143,575.49	635.63
83164JWU6	SBA POOL #507859	09/25/2031	5.3250	1,551,779.77	1,551,779.77	1.00234 CITIBANK	1,555,409.38	6,886.02
83164JXB7	SBA POOL #507874	10/25/2031	5.3250	414,179.63	414,179.63	1.00818 CITIBANK	417,567.62	1,837.92
83164J2A3	SBA POOL #507969	01/25/2032	5.3250	2,412,889.68	2,412,889.68	1.00234 CITIBANK	2,418,533.43	10,707.20
83164JZ25	SBA POOL #507961	01/25/2032	5.3250	1,162,213.11	1,162,213.11	1.01075 CITIBANK	1,174,708.06	5,157.32
83164J3Y0	SBA POOL #508015	02/25/2032	5.3250	719,373.63	719,373.63	1.01183 CITIBANK	727,883.10	3,192.22

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83164J5J1	SBA POOL #508049	04/25/2032	5.3250	620,610.53	620,610.53	0.99288 CITIBANK	616,191.78	2,753.96
83164J5L6	SBA POOL #508051	04/25/2032	5.3250	287,152.49	287,152.49	1.01367 CITIBANK	291,076.43	1,274.24
83164J7G5	SBA POOL #508095	05/25/2032	5.3250	1,196,819.19	1,196,819.19	1.00025 CITIBANK	1,197,112.41	5,310.89
83164KBJ1	SBA POOL #508141	08/25/2032	5.3250	113,852.00	113,852.00	1.00959 CITIBANK	114,944.30	505.22
83164KD42	SBA POOL #508223	09/25/2032	5.3250	797,373.13	797,373.13	1.00025 CITIBANK	797,568.49	3,538.34
83164KER0	SBA POOL #508244	11/25/2032	5.3500	344,456.45	344,456.45	1.00006 CITIBANK	344,475.74	1,535.70
83164KFN8	SBA POOL #508273	12/25/2032	5.3500	1,384,803.47	1,384,803.47	1.01171 CITIBANK	1,401,026.44	6,173.92
83164KGM9	SBA POOL #508304	03/25/2033	5.3500	1,112,228.32	1,112,228.32	1.00999 CITIBANK	1,123,336.14	4,958.68
83164KH89	SBA POOL #508355	03/25/2033	5.3500	147,871.99	147,871.99	1.00437 CITIBANK	148,518.63	659.26
83164KJW4	SBA POOL #508377	04/25/2033	5.3750	2,137,924.74	2,137,924.74	1.01833 CITIBANK	2,177,110.76	9,576.12
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.3750	993,317.00	993,317.00	1.00131 CITIBANK	994,614.27	4,449.23
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.4250	1,172,062.13	1,172,062.13	0.99759 CITIBANK	1,169,240.98	5,298.70
83164KS38	SBA POOL #508638 FR	01/25/2034	6.1250	1,424,587.45	1,424,587.45	1.00917 CITIBANK	1,437,643.79	7,271.33
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.0000	87,084.65	87,084.65	1.01476 CITIBANK	88,370.37	435.42
83164KVK6	SBA POOL #508718	08/25/2034	5.7500	1,598,563.98	1,598,563.98	1.01275 CITIBANK	1,618,937.68	7,659.79
83164KX81	SBA POOL #508803 FR	02/25/2035	5.6000	390,821.58	390,821.58	1.00019 CITIBANK	390,897.40	1,823.83
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.2750	447,804.61	447,804.61	1.00227 CITIBANK	448,822.92	1,968.47
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.2750	877,149.37	877,149.37	1.02729 CITIBANK	901,084.14	3,855.80
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.2750	755,681.40	755,681.40	1.00614 CITIBANK	760,321.28	3,321.85
83164LEA5	SBA POOL #509129 FR	08/25/2036	5.2500	450,375.07	450,375.07	1.01512 CITIBANK	457,185.64	1,970.39
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.2500	2,066,539.16	2,066,539.16	1.01440 CITIBANK	2,096,293.19	9,041.11
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.2500	978,747.26	978,747.26	1.01440 CITIBANK	992,839.26	4,282.02
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.2750	487,535.26	487,535.26	1.01251 CITIBANK	493,636.28	2,143.12
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.0000	1,414,931.79	1,414,931.79	0.99863 CITIBANK	1,412,994.75	5,895.55



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83164LM81	SBA POOL #509383 FR	06/25/2038	5.0250	1,712,119.29	1,712,119.29	1.03263 CITIBANK	1,767,982.32	7,169.50
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.1000	5,491,368.56	5,491,368.56	1.00646 CITIBANK	5,526,820.84	23,338.32
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.1500	702,083.72	702,083.72	0.99822 CITIBANK	700,831.90	3,013.11
83164LRF0	SBA POOL #509486	04/25/2039	5.1500	1,805,252.86	1,805,252.86	1.01509 CITIBANK	1,832,488.71	7,747.54
83164LSF9	SBA POOL #509518	06/25/2039	5.1500	2,188,686.91	2,188,686.91	1.01314 CITIBANK	2,217,455.01	9,393.11
83164LVF5	SBA POOL #509614	01/25/2040	5.1500	6,432,211.96	6,432,211.96	0.99842 CITIBANK	6,422,049.07	27,604.91
83164LXC0	SBA POOL #509675	05/25/2040	5.1500	2,036,397.26	2,036,397.26	1.00518 CITIBANK	2,046,935.62	8,739.54
83164LX22	SBA POOL #509697 FR	09/25/2040	5.1500	4,045,879.29	4,045,879.29	1.00518 CITIBANK	4,066,816.72	17,363.57
83164LY96	SBA POOL #509736 FR	10/25/2040	5.2000	4,876,611.31	4,876,611.31	0.99744 CITIBANK	4,864,107.68	21,131.98
83164LZW4	SBA POOL #509757	12/25/2040	5.2000	4,864,464.07	4,864,464.07	0.99744 CITIBANK	4,851,991.58	21,079.34
83164L2Z3	SBA POOL #509792	02/25/2041	5.2500	745,819.08	745,819.08	1.01542 CITIBANK	757,318.12	3,262.96
83164L3S8	SBA POOL #509809	03/25/2041	5.2500	4,052,479.51	4,052,479.51	1.03146 CITIBANK	4,179,950.25	17,729.60
83164L4M0	SBA POOL #509828	04/25/2041	5.2500	2,124,939.02	2,124,939.02	1.02081 CITIBANK	2,169,154.75	9,296.61
83164L4J7	SBA POOL #509825	04/25/2041	5.2500	3,829,903.19	3,829,903.19	1.02351 CITIBANK	3,919,932.72	16,755.83
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.2500	7,546,228.18	7,546,228.18	1.00567 CITIBANK	7,589,007.75	33,014.75
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.2500	1,982,239.78	1,982,239.78	0.99792 CITIBANK	1,978,124.65	8,672.30
83164L5K3	SBA POOL #509850	11/25/2041	5.2500	4,212,060.84	4,212,060.84	1.00567 CITIBANK	4,235,939.01	18,427.77
83164MA82	SBA POOL #509931	12/25/2041	5.2500	694,358.44	694,358.44	0.99649 CITIBANK	691,922.63	3,037.82
83164MBL2	SBA POOL #509943	01/25/2042	5.2500	4,730,680.37	4,730,680.37	1.01559 CITIBANK	4,804,431.68	20,696.73
83164MBK4	SBA POOL #509942	01/25/2042	5.2500	8,176,399.46	8,176,399.46	1.01559 CITIBANK	8,303,869.53	35,771.75
83164MCB3	SBA POOL #509966	03/25/2042	5.2500	8,353,180.42	8,353,180.42	1.03202 CITIBANK	8,620,674.32	36,545.16
83164MCD9	SBA POOL #509968	03/25/2042	5.2500	4,749,501.86	4,749,501.86	0.99649 CITIBANK	4,732,840.61	20,779.07
83164MCX5	SBA POOL #509986	04/25/2042	5.2500	6,380,218.89	6,380,218.89	1.02399 CITIBANK	6,533,254.82	27,913.46
83164MC64	SBA POOL #509993	05/25/2042	5.2500	4,478,684.20	4,478,684.20	1.02399 CITIBANK	4,586,109.92	19,594.24

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83164MBC2	SBA POOL #509935	07/25/2042	5.2500	7,179,550.40	7,179,550.40	0.99792 CITIBANK	7,164,645.65	31,410.53
83164MD30	SBA POOL #510022	07/25/2042	5.2500	4,866,993.17	4,866,993.17	1.00583 CITIBANK	4,895,362.87	21,293.10
83164MGH6	SBA POOL #510100	10/25/2042	5.2500	6,699,367.26	6,699,367.26	0.99950 CITIBANK	6,696,017.58	29,309.73
83164MH69	SBA POOL #510153	03/25/2043	5.2500	12,920,691.51	12,920,691.51	1.01388 CITIBANK	13,100,017.79	56,528.03
8316A0GC8	SBA POOL #530194	07/25/2047	5.5000	33,138,424.17	33,138,424.17	1.00740 CITIBANK	33,383,747.92	151,884.44
8316A0HL7	SBA POOL #530234 FR	10/25/2047	5.5000	15,679,642.99	15,679,642.99	1.00300 CITIBANK	15,726,760.32	71,865.03
				222,988,043.71	222,988,043.71		224,917,838.54	986,692.09
AIP:			0.00					
Book + AIP:			222,988,043.71	SBA POOL				

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31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	1,239,158.24	1,239,158.24	0.98825	5.23490000 CITIBANK	1,224,593.17	5,405.72
				333,159,000.00	1,239,158.24				1,224,593.17	5,405.72
AIP:			0.00							
Book + AIP:		1,239,158.24		FNMA CMO						

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3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00224	0.00854167 CITIBANK	150,336,000.00	1,281,250.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,841,110.04	0.97495	0.00131250 CITIBANK	73,121,250.00	98,437.50
				225,000,000.00	224,841,110.04			223,457,250.00	1,379,688.00
AIP:			0.00						
Book + AIP:				224,841,110.04			FNMA DEB		

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3130AYXH4	FHLB DEB	01/06/2025	4.9400	150,000,000.00	149,997,987.81	0.99981	0.02401389		CITIBANK	149,971,500.00	3,602,083.50
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.99773	0.00441667		CITIBANK	99,773,000.00	441,667.00
3130AYZ90	FHLB DEB	02/14/2025	5.0000	100,000,000.00	99,993,621.22	1.00023	0.01902778		CITIBANK	100,023,000.00	1,902,778.00
3130B0AT6	FHLB DEB	02/25/2025	5.0600	100,000,000.00	99,968,003.96	1.00051	0.01771000		CITIBANK	100,051,000.00	1,771,000.00
3130B2GS8	FHLB DEB	02/27/2025	4.8200	100,000,000.00	100,000,000.00	1.00042	0.01727167		CITIBANK	100,042,000.00	1,727,167.00
3130B2KM6	FHLB DEB	02/27/2025	4.7400	150,000,000.00	150,000,000.00	1.00030	0.01553667		CITIBANK	150,045,000.00	2,330,500.50
3130AV7L0	FHLB DEB	02/28/2025	5.0000	100,000,000.00	99,990,002.84	1.00073	0.01708333		CITIBANK	100,073,000.00	1,708,333.00
3130B2LT0	FHLB DEB	03/11/2025	4.6300	150,000,000.00	150,000,000.00	1.00023	0.01479028		CITIBANK	150,034,500.00	2,218,542.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.99731	0.00845000		CITIBANK	199,462,000.00	1,690,000.00
3130B3RX3	FHLB DEB	05/30/2025	4.3050	150,000,000.00	150,000,000.00	0.99968	0.00490292		CITIBANK	149,952,000.00	735,438.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,990,962.76	1.00071	0.00321181		CITIBANK	50,035,500.00	160,590.50
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.99581	0.00000000		CITIBANK	199,162,000.00	0.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00320	0.00000000		CITIBANK	150,480,000.00	0.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.00477	0.01252500		CITIBANK	150,715,500.00	1,878,750.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.98948	0.00258333		CITIBANK	98,948,000.00	258,333.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	0.99897	0.01913333		CITIBANK	149,845,500.00	2,869,999.50
3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	0.99921	0.01401556		CITIBANK	149,881,500.00	2,102,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00786	0.01242500		CITIBANK	151,179,000.00	1,863,750.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.95744	0.00180833		CITIBANK	95,744,000.00	180,833.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00874	0.00000000		CITIBANK	151,311,000.00	0.00
3130B3A29	FHLB DEB	10/09/2026	4.0000	50,000,000.00	49,990,682.69	0.99746	0.00888889		CITIBANK	49,873,000.00	444,444.50
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.98032	0.01139472		CITIBANK	147,048,000.00	1,709,208.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.97278	0.00491667		CITIBANK	97,278,000.00	491,667.00
3130B0TY5	FHLB DEB	04/09/2027	4.7500	100,000,000.00	99,800,007.32	1.01365	0.01081944		CITIBANK	101,365,000.00	1,081,944.00

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3130ATHW0	FHLB DEB	09/10/2027	4.1250	100,000,000.00	101,498,254.02	0.99492	0.01271875 CITIBANK	99,492,000.00	1,271,875.00
3130B1RM1	FHLB DEB	10/01/2027	4.4150	150,000,000.00	150,000,000.00	1.00232	0.00171694 CITIBANK	150,348,000.00	257,541.00
3130B4E23	FHLB DEB	10/01/2027	4.2300	150,000,000.00	150,000,000.00	0.99993	0.00082250 CITIBANK	149,989,500.00	123,375.00
3130B3HA4	FHLB DEB	10/01/2029	4.0200	150,000,000.00	150,000,000.00	0.98241	0.00681167 CITIBANK	147,361,500.00	1,021,750.50
				3,600,000,000.00	3,601,229,522.62			3,589,484,000.00	33,843,904.00
AIP:			160,416.66						
Book + AIP:			3,601,389,939.28	FHLB DEB					

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3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.99744	0.01006667	CITIBANK	149,616,000.00	1,510,000.50
3134GXSU9	FHLMC DEB	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.99597	0.00546667	CITIBANK	99,597,000.00	546,667.00
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.99562	0.01691000	CITIBANK	199,124,000.00	3,382,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.99400	0.01527833	CITIBANK	149,100,000.00	2,291,749.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,885,929.82	0.97798	0.00166667	CITIBANK	97,798,000.00	166,667.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.99278	0.00508333	CITIBANK	99,278,000.00	508,333.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,741,692.60	0.97186	0.00102083	CITIBANK	48,593,000.00	51,041.50
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.99125	0.00772569	CITIBANK	148,687,500.00	1,158,853.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.99398	0.00865278	CITIBANK	198,796,000.00	1,730,556.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.99090	0.01582222	CITIBANK	148,635,000.00	2,373,333.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.99724	0.01044444	CITIBANK	99,724,000.00	1,044,444.00
				1,450,000,000.00	1,449,627,622.42				1,438,948,500.00	14,763,645.00
AIP:			0.00							
Book + AIP:			1,449,627,622.42					FHLMC DEB		

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3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	1.00123	0.01704444	CITIBANK	150,184,500.00	2,556,666.00
3133ERTS0	FFCB DEB	03/11/2025	4.5500	200,000,000.00	200,000,000.00	1.00031	0.01365000	CITIBANK	200,062,000.00	2,730,000.00
3133EP4M4	FFCB DEB	03/28/2025	5.0000	100,000,000.00	100,010,639.18	1.00130	0.01291667	CITIBANK	100,130,000.00	1,291,667.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	1.00140	0.01262500	CITIBANK	150,210,000.00	1,893,750.00
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	1.00207	0.00402778	CITIBANK	150,310,500.00	604,167.00
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00451	0.02135417	CITIBANK	150,676,500.00	3,203,125.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.99794	0.01309000	CITIBANK	149,691,000.00	1,963,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00374	0.01212500	CITIBANK	150,561,000.00	1,818,750.00
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00818	0.02069444	CITIBANK	151,227,000.00	3,104,166.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00940	0.01255000	CITIBANK	151,410,000.00	1,882,500.00
3133ERHT1	FFCB DEB	04/24/2026	4.7500	100,000,000.00	99,956,415.54	1.00642	0.00884028	CITIBANK	100,642,000.00	884,028.00
3133ERKR1	FFCB DEB	07/10/2026	4.6250	100,000,000.00	100,268,523.20	1.00491	0.02196875	CITIBANK	100,490,800.00	2,196,875.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,928,765.87	1.00740	0.01583333	CITIBANK	151,110,000.00	2,374,999.50
3133ERRW3	FFCB DEB	09/03/2026	3.8750	50,000,000.00	49,996,942.48	0.99347	0.01270139	CITIBANK	49,673,500.00	635,069.50
3133ERSG7	FFCB DEB	06/10/2027	3.6250	100,000,000.00	99,843,828.52	0.98409	0.00211458	CITIBANK	98,409,000.00	211,458.00
3133ERCC3	FFCB DEB	10/01/2027	4.8000	150,000,000.00	150,000,000.00	1.01187	0.01200000	CITIBANK	151,780,500.00	1,800,000.00
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,951,430.76	0.98895	0.01581250	CITIBANK	49,447,500.00	790,625.00
3133ERNC1	FFCB DEB	08/01/2029	4.1250	100,000,000.00	100,754,527.05	0.98853	0.01718750	CITIBANK	98,853,000.00	1,718,750.00
3133ERSP7	FFCB DEB	09/10/2029	3.5000	100,000,000.00	99,926,504.94	0.96077	0.01079167	CITIBANK	96,076,600.00	1,079,167.00
3133ERYH8	FFCB DEB	10/23/2029	3.8750	100,000,000.00	99,787,472.06	0.97626	0.00409028	CITIBANK	97,626,000.00	409,028.00
				2,500,000,000.00	2,500,425,049.60				2,498,571,400.00	33,148,291.50
AIP:		327,604.17								
Book + AIP:		2,500,752,653.77	FFCB DEB							



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45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,997,852.10	0.99451	0.00516667		CITIBANK	49,725,500.00	258,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00368	0.00000000		CITIBANK	150,552,000.00	0.00
4581X0DN5	IADB DEB	07/15/2025	0.6250	150,000,000.00	147,167,009.49	0.98006	0.00288194		CITIBANK	147,009,000.00	432,291.00
459058EP4	IBRD DEB	07/29/2025	2.5000	50,000,000.00	49,482,083.33	0.98806	0.01055556		CITIBANK	49,403,000.00	527,778.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.99074	0.01262500		CITIBANK	99,074,000.00	1,262,500.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.99658	0.01042250		CITIBANK	149,487,000.00	1,563,375.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.99226	0.03629167		CITIBANK	148,839,000.00	5,443,750.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,969,717.21	1.00000	0.01845944		CITIBANK	50,000,000.00	922,972.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.95969	0.00221667		CITIBANK	95,969,000.00	221,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.99527	0.01404861		CITIBANK	149,290,500.00	2,107,291.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	0.99698	0.01107500		CITIBANK	149,547,000.00	1,661,250.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	0.99426	0.00000000		CITIBANK	99,426,000.00	0.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.99662	0.00000000		CITIBANK	149,493,000.00	0.00
45906MYF2	IBRD DEB	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.98449	0.00000000		CITIBANK	98,449,000.00	0.00
45950VTT3	IFC DEB	09/01/2026	3.6800	150,000,000.00	150,000,000.00	0.98797	0.00981333		CITIBANK	148,195,500.00	1,471,999.50
45818WFK7	IADB DEB	10/01/2026	4.6500	150,000,000.00	150,000,000.00	0.99996	0.01162500		CITIBANK	149,994,000.00	1,743,750.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,983,715.32	0.99954	0.01612500		CITIBANK	99,954,000.00	1,612,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	0.98936	0.01470139		CITIBANK	98,936,000.00	1,470,139.00
45950VTC0	IFC DEB	04/01/2027	4.5700	150,000,000.00	150,000,000.00	1.00471	0.01142500		CITIBANK	150,706,500.00	1,713,750.00
45950VTN6	IFC DEB	07/01/2027	4.7030	50,000,000.00	50,000,000.00	1.00719	0.00000000		CITIBANK	50,359,500.00	0.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.98156	0.01366944		CITIBANK	98,156,000.00	1,366,944.00
45950VTR7	IFC DEB	09/07/2027	3.5800	100,000,000.00	100,000,000.00	0.97975	0.01014333		CITIBANK	97,975,000.00	1,014,333.00
45906M5E7	IBRD DEB	04/02/2029	4.3800	150,000,000.00	150,000,000.00	0.99798	0.01082833		CITIBANK	149,697,000.00	1,624,249.50
45950KDH0	IFC DEB	07/02/2029	4.2500	100,000,000.00	99,674,279.30	0.99216	0.02113194		CITIBANK	99,216,000.00	2,113,194.00

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45818WFX9	IADB DEB	09/12/2029	3.6540	150,000,000.00	150,000,000.00	0.96215	0.01106350 CITIBANK	144,322,500.00	1,659,525.00
				2,900,000,000.00	2,896,274,656.75			2,873,776,000.00	30,191,592.50
AIP:			422,743.06						
Book + AIP:			2,896,697,399.81	SUPRANAT'L DEB					

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3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.99603	0.00725000	CITIBANK	99,603,000.00	725,000.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.99616	0.00702778	CITIBANK	99,616,000.00	702,778.00
3130AYZK5	FHLB DEB CL	08/13/2025	5.0000	150,000,000.00	150,000,000.00	0.99866	0.01916667	CITIBANK	149,799,000.00	2,875,000.50
3134H1ZY2	FHLMC DEB CL	10/01/2026	5.1250	150,000,000.00	150,000,000.00	1.00150	0.01281250	CITIBANK	150,225,000.00	1,921,875.00
3134H1ZW6	FHLMC DEB CL	04/01/2027	5.1400	150,000,000.00	150,000,000.00	1.00150	0.01285000	CITIBANK	150,225,000.00	1,927,500.00
3134H12X0	FHLMC DEB CL	04/01/2027	5.1750	100,000,000.00	100,000,000.00	1.00150	0.01293750	CITIBANK	100,150,000.00	1,293,750.00
3135GASW2	FNMA DEB CL	07/01/2027	5.1600	100,000,000.00	100,000,000.00	1.00163	0.00000000	CITIBANK	100,163,000.00	0.00
3135GATP6	FNMA DEB CL	10/01/2027	5.0500	150,000,000.00	150,000,000.00	1.01829	0.01262500	CITIBANK	152,743,500.00	1,893,750.00
3136GA2X6	FNMA DEB CL	12/17/2027	4.5000	150,000,000.00	150,000,000.00	0.99754	0.00162500	CITIBANK	149,631,000.00	243,750.00
3134H1T60	FHLMC DEB CL	05/01/2028	5.0000	150,000,000.00	150,000,000.00	1.00291	0.00833333	CITIBANK	150,436,500.00	1,249,999.50
3130B1R41	FHLB DEB CL	06/01/2028	4.5400	150,000,000.00	150,000,000.00	0.99286	0.00378333	CITIBANK	148,929,000.00	567,499.50
3135GAR78	FNMA DEB CL	10/02/2028	4.5500	150,000,000.00	150,000,000.00	0.99517	0.01124861	CITIBANK	149,275,500.00	1,687,291.50
3130B0YE3	FHLB DEB CL	04/02/2029	5.0200	150,000,000.00	150,000,000.00	1.00423	0.01241056	CITIBANK	150,634,500.00	1,861,584.00
45906M5H0	IBRD DEB CL	04/24/2029	5.1700	200,000,000.00	200,000,000.00	1.00927	0.00962194	CITIBANK	201,854,000.00	1,924,388.00
3130B3GS6	FHLB DEB CL	10/01/2029	4.2500	150,000,000.00	150,000,000.00	0.98634	0.00000000	CITIBANK	147,951,000.00	0.00
3135GAX55	FNMA DEB CL	10/22/2029	4.2500	150,000,000.00	150,000,000.00	0.98396	0.00814583	CITIBANK	147,594,000.00	1,221,874.50
3130B3R70	FHLB DEB CL	11/20/2029	4.5800	150,000,000.00	150,000,000.00	0.99784	0.00521611	CITIBANK	149,676,000.00	782,416.50
3135GAZJ3	FNMA DEB CL	11/26/2029	5.0000	150,000,000.00	150,000,000.00	0.99922	0.00486111	CITIBANK	149,883,000.00	729,166.50

2,550,000,000.00 2,550,000,000.00

2,548,389,000.00 21,607,623.50

AIP: 0.00

Book + AIP: 2,550,000,000.00 CALLABLE DEB

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313385AN6	FHLB DN	01/13/2025	0.0000	100,000,000.00	98,706,458.34	0.99836 CITIBANK	99,836,000.00
313385AZ9	FHLB DN	01/24/2025	0.0000	550,000,000.00	537,248,138.87	0.99708 CITIBANK	548,394,000.00
313385BC9	FHLB DN	01/27/2025	0.0000	100,000,000.00	98,026,513.88	0.99673 CITIBANK	99,673,000.00
313385BE5	FHLB DN	01/29/2025	0.0000	150,000,000.00	147,563,700.00	0.99649 CITIBANK	149,473,500.00
313385BS4	FHLB DN	02/10/2025	0.0000	450,000,000.00	439,807,965.28	0.99507 CITIBANK	447,781,500.00
313385BW5	FHLB DN	02/14/2025	0.0000	200,000,000.00	195,010,250.00	0.99460 CITIBANK	198,920,000.00
313385CD6	FHLB DN	02/21/2025	0.0000	100,000,000.00	97,241,041.66	0.99378 CITIBANK	99,378,000.00
313385CK0	FHLB DN	02/27/2025	0.0000	500,000,000.00	486,562,402.78	0.99308 CITIBANK	496,540,000.00
313385CP9	FHLB DN	03/03/2025	0.0000	300,000,000.00	292,206,986.10	0.99262 CITIBANK	297,786,000.00
313385CQ7	FHLB DN	03/04/2025	0.0000	100,000,000.00	99,108,055.56	0.99251 CITIBANK	99,251,000.00
313385CW4	FHLB DN	03/10/2025	0.0000	400,000,000.00	391,564,722.24	0.99180 CITIBANK	396,720,000.00
313385CX2	FHLB DN	03/11/2025	0.0000	200,000,000.00	197,248,972.22	0.99169 CITIBANK	198,338,000.00
313385CZ7	FHLB DN	03/13/2025	0.0000	250,000,000.00	245,638,041.67	0.99145 CITIBANK	247,862,500.00
313385DH6	FHLB DN	03/21/2025	0.0000	800,000,000.00	783,509,375.02	0.99052 CITIBANK	792,416,000.00
313385DL7	FHLB DN	03/24/2025	0.0000	700,000,000.00	683,845,902.78	0.99017 CITIBANK	693,119,000.00
313385DN3	FHLB DN	03/26/2025	0.0000	700,000,000.00	679,646,555.54	0.98993 CITIBANK	692,951,000.00
313385DQ6	FHLB DN	03/28/2025	0.0000	700,000,000.00	682,118,875.02	0.98970 CITIBANK	692,790,000.00
313385DU7	FHLB DN	04/01/2025	0.0000	800,000,000.00	777,178,916.68	0.98934 CITIBANK	791,472,000.00
313385DX1	FHLB DN	04/04/2025	0.0000	100,000,000.00	97,888,722.22	0.98900 CITIBANK	98,900,000.00
313385EE2	FHLB DN	04/11/2025	0.0000	100,000,000.00	97,888,000.00	0.98819 CITIBANK	98,819,000.00
313385EQ5	FHLB DN	04/21/2025	0.0000	50,000,000.00	48,918,111.11	0.98703 CITIBANK	49,351,500.00
313385EU6	FHLB DN	04/25/2025	0.0000	550,000,000.00	538,701,152.77	0.98656 CITIBANK	542,608,000.00
313385EX0	FHLB DN	04/28/2025	0.0000	700,000,000.00	684,102,388.90	0.98622 CITIBANK	690,354,000.00
313385FA9	FHLB DN	05/01/2025	0.0000	100,000,000.00	98,500,375.00	0.98602 CITIBANK	98,602,000.00
313385FB7	FHLB DN	05/02/2025	0.0000	400,000,000.00	391,305,750.00	0.98591 CITIBANK	394,364,000.00
313385FE1	FHLB DN	05/05/2025	0.0000	400,000,000.00	392,754,402.78	0.98556 CITIBANK	394,224,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313385FM3	FHLB DN	05/12/2025	0.0000	300,000,000.00	294,585,861.12	0.98476 CITIBANK	295,428,000.00
313385GD2	FHLB DN	05/28/2025	0.0000	900,000,000.00	881,423,069.46	0.98293 CITIBANK	884,637,000.00
313385GF7	FHLB DN	05/30/2025	0.0000	900,000,000.00	880,661,236.10	0.98270 CITIBANK	884,430,000.00
313385GJ9	FHLB DN	06/02/2025	0.0000	100,000,000.00	96,729,861.12	0.98244 CITIBANK	98,244,000.00
313385GR1	FHLB DN	06/09/2025	0.0000	100,000,000.00	98,095,625.00	0.98164 CITIBANK	98,164,000.00
313385HF6	FHLB DN	06/23/2025	0.0000	300,000,000.00	293,749,222.22	0.98005 CITIBANK	294,015,000.00
313385HK5	FHLB DN	06/27/2025	0.0000	300,000,000.00	293,633,013.88	0.97959 CITIBANK	293,877,000.00
313385HN9	FHLB DN	06/30/2025	0.0000	900,000,000.00	880,117,055.56	0.97925 CITIBANK	881,325,000.00
313385HP4	FHLB DN	07/01/2025	0.0000	300,000,000.00	291,688,875.00	0.97924 CITIBANK	293,772,000.00
313385MK9	FHLB DN	10/01/2025	0.0000	300,000,000.00	290,253,027.78	0.96931 CITIBANK	290,793,000.00
				13,900,000,000.00	13,583,228,623.66		13,724,609,000.00
AIP:		0.00					
Book + AIP:		13,583,228,623.66	FHLB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313397AN1	FHLMC DN	01/13/2025	0.0000	100,000,000.00	99,037,500.00	0.99836 CITIBANK	99,836,000.00
313397AQ4	FHLMC DN	01/15/2025	0.0000	450,000,000.00	444,603,569.46	0.99813 CITIBANK	449,158,500.00
313397BE0	FHLMC DN	01/29/2025	0.0000	100,000,000.00	98,714,444.44	0.99649 CITIBANK	99,649,000.00
313397CX7	FHLMC DN	03/11/2025	0.0000	100,000,000.00	97,943,750.00	0.99169 CITIBANK	99,169,000.00
313397DH1	FHLMC DN	03/21/2025	0.0000	100,000,000.00	97,608,638.88	0.99052 CITIBANK	99,052,000.00
313397DL2	FHLMC DN	03/24/2025	0.0000	100,000,000.00	98,097,777.78	0.99017 CITIBANK	99,017,000.00
				950,000,000.00	936,005,680.56		945,881,500.00
AIP:			0.00				
Book + AIP:			936,005,680.56	FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313589AZ6	FNMA DN	01/24/2025	0.0000	100,000,000.00	97,577,222.22	0.99708 CITIBANK	99,708,000.00
313589BS1	FNMA DN	02/10/2025	0.0000	100,000,000.00	97,394,472.22	0.99507 CITIBANK	99,507,000.00
313589DH3	FNMA DN	03/21/2025	0.0000	100,000,000.00	98,565,388.88	0.99052 CITIBANK	99,052,000.00
				300,000,000.00	293,537,083.32		298,267,000.00
AIP:		0.00					
Book + AIP:		293,537,083.32	FNMA DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459053AK0	IBRD DN	01/10/2025	0.0000	100,000,000.00	97,513,888.88	0.99871 CITIBANK	99,871,000.00
459053AZ7	IBRD DN	01/24/2025	0.0000	500,000,000.00	488,613,361.10	0.99708 CITIBANK	498,540,000.00
459053BC7	IBRD DN	01/27/2025	0.0000	100,000,000.00	99,163,222.22	0.99673 CITIBANK	99,673,000.00
459053BE3	IBRD DN	01/29/2025	0.0000	200,000,000.00	198,340,722.22	0.99649 CITIBANK	199,298,000.00
459053BK9	IBRD DN	02/03/2025	0.0000	100,000,000.00	97,013,888.88	0.99589 CITIBANK	99,589,000.00
459053BS2	IBRD DN	02/10/2025	0.0000	200,000,000.00	195,307,000.00	0.99507 CITIBANK	199,014,000.00
459053BV5	IBRD DN	02/13/2025	0.0000	100,000,000.00	99,344,583.34	0.99472 CITIBANK	99,472,000.00
459053BW3	IBRD DN	02/14/2025	0.0000	100,000,000.00	97,595,000.00	0.99460 CITIBANK	99,460,000.00
459053CD4	IBRD DN	02/21/2025	0.0000	100,000,000.00	98,845,888.88	0.99378 CITIBANK	99,378,000.00
459053CH5	IBRD DN	02/25/2025	0.0000	200,000,000.00	197,887,583.34	0.99331 CITIBANK	198,662,000.00
459053CP7	IBRD DN	03/03/2025	0.0000	300,000,000.00	296,495,250.00	0.99262 CITIBANK	297,786,000.00
459053CX0	IBRD DN	03/11/2025	0.0000	200,000,000.00	196,150,611.12	0.99169 CITIBANK	198,338,000.00
459053CZ5	IBRD DN	03/13/2025	0.0000	200,000,000.00	197,757,333.34	0.99145 CITIBANK	198,290,000.00
459053DA9	IBRD DN	03/14/2025	0.0000	100,000,000.00	98,807,666.66	0.99134 CITIBANK	99,134,000.00
459053DG6	IBRD DN	03/20/2025	0.0000	100,000,000.00	98,935,000.00	0.99063 CITIBANK	99,063,000.00
459053DH4	IBRD DN	03/21/2025	0.0000	400,000,000.00	394,270,388.90	0.99052 CITIBANK	396,208,000.00
459053DL5	IBRD DN	03/24/2025	0.0000	100,000,000.00	97,891,777.78	0.99017 CITIBANK	99,017,000.00
459053DN1	IBRD DN	03/26/2025	0.0000	100,000,000.00	98,761,138.88	0.98993 CITIBANK	98,993,000.00
459053DQ4	IBRD DN	03/28/2025	0.0000	100,000,000.00	98,701,000.00	0.98970 CITIBANK	98,970,000.00
459053DU5	IBRD DN	04/01/2025	0.0000	400,000,000.00	395,047,388.90	0.98934 CITIBANK	395,736,000.00
459053EX8	IBRD DN	04/28/2025	0.0000	100,000,000.00	98,426,166.66	0.98622 CITIBANK	98,622,000.00
459053FB5	IBRD DN	05/02/2025	0.0000	100,000,000.00	98,413,750.00	0.98591 CITIBANK	98,591,000.00
459053FE9	IBRD DN	05/05/2025	0.0000	100,000,000.00	98,335,555.56	0.98556 CITIBANK	98,556,000.00
459053GD0	IBRD DN	05/28/2025	0.0000	100,000,000.00	98,121,666.66	0.98293 CITIBANK	98,293,000.00
459053GF5	IBRD DN	05/30/2025	0.0000	100,000,000.00	98,098,333.34	0.98270 CITIBANK	98,270,000.00
459053GR9	IBRD DN	06/09/2025	0.0000	100,000,000.00	97,981,666.66	0.98164 CITIBANK	98,164,000.00



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459053HK3	IBRD DN	06/27/2025	0.0000	100,000,000.00	97,771,666.66	0.97959 CITIBANK	97,959,000.00
459053HN7	IBRD DN	06/30/2025	0.0000	100,000,000.00	97,735,111.12	0.97925 CITIBANK	97,925,000.00
				4,500,000,000.00	4,427,326,611.10		4,460,872,000.00
AIP:			0.00				
Book + AIP:				4,427,326,611.10		IBRD DN	

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459515AQ5	IFC DN	01/15/2025	0.0000	200,000,000.00	197,875,972.22	0.99813 CITIBANK	199,626,000.00
459515AZ5	IFC DN	01/24/2025	0.0000	100,000,000.00	97,820,666.66	0.99708 CITIBANK	99,708,000.00
459515BC5	IFC DN	01/27/2025	0.0000	100,000,000.00	98,416,166.66	0.99673 CITIBANK	99,673,000.00
459515BS0	IFC DN	02/10/2025	0.0000	100,000,000.00	98,053,500.00	0.99507 CITIBANK	99,507,000.00
459515BW1	IFC DN	02/14/2025	0.0000	100,000,000.00	98,454,833.34	0.99460 CITIBANK	99,460,000.00
459515DN9	IFC DN	03/26/2025	0.0000	200,000,000.00	197,085,555.54	0.98993 CITIBANK	197,986,000.00
459515EQ1	IFC DN	04/21/2025	0.0000	100,000,000.00	98,606,944.44	0.98703 CITIBANK	98,703,000.00
459515EU2	IFC DN	04/25/2025	0.0000	100,000,000.00	98,559,722.22	0.98656 CITIBANK	98,656,000.00
				1,000,000,000.00	984,873,361.08		993,319,000.00
AIP:		0.00					
Book + AIP:		984,873,361.08	IFC DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313313AK4	FFCB DN	01/10/2025	0.0000	50,000,000.00	48,555,000.00	0.99871 CITIBANK	49,935,500.00
313313AQ1	FFCB DN	01/15/2025	0.0000	100,000,000.00	98,945,333.34	0.99813 CITIBANK	99,813,000.00
313313BS6	FFCB DN	02/10/2025	0.0000	150,000,000.00	146,686,875.00	0.99507 CITIBANK	149,260,500.00
313313CD8	FFCB DN	02/21/2025	0.0000	100,000,000.00	97,527,777.78	0.99378 CITIBANK	99,378,000.00
313313CK2	FFCB DN	02/27/2025	0.0000	100,000,000.00	97,426,111.12	0.99308 CITIBANK	99,308,000.00
313313CL0	FFCB DN	02/28/2025	0.0000	100,000,000.00	97,146,666.66	0.99296 CITIBANK	99,296,000.00
313313CP1	FFCB DN	03/03/2025	0.0000	100,000,000.00	98,120,000.00	0.99262 CITIBANK	99,262,000.00
313313CW6	FFCB DN	03/10/2025	0.0000	150,000,000.00	146,450,000.00	0.99180 CITIBANK	148,770,000.00
313313CX4	FFCB DN	03/11/2025	0.0000	100,000,000.00	98,086,388.88	0.99169 CITIBANK	99,169,000.00
313313CZ9	FFCB DN	03/13/2025	0.0000	100,000,000.00	97,760,388.88	0.99145 CITIBANK	99,145,000.00
313313DH8	FFCB DN	03/21/2025	0.0000	200,000,000.00	195,266,888.88	0.99052 CITIBANK	198,104,000.00
313313DL9	FFCB DN	03/24/2025	0.0000	200,000,000.00	195,688,527.78	0.99017 CITIBANK	198,034,000.00
313313DN5	FFCB DN	03/26/2025	0.0000	200,000,000.00	193,763,305.54	0.98993 CITIBANK	197,986,000.00
313313DQ8	FFCB DN	03/28/2025	0.0000	200,000,000.00	193,728,222.22	0.98970 CITIBANK	197,940,000.00
313313DU9	FFCB DN	04/01/2025	0.0000	500,000,000.00	481,418,499.99	0.98934 CITIBANK	494,670,000.00
313313DX3	FFCB DN	04/04/2025	0.0000	350,000,000.00	343,045,194.44	0.98900 CITIBANK	346,150,000.00
313313EE4	FFCB DN	04/11/2025	0.0000	100,000,000.00	97,824,333.34	0.98819 CITIBANK	98,819,000.00
313313EQ7	FFCB DN	04/21/2025	0.0000	100,000,000.00	97,929,166.66	0.98703 CITIBANK	98,703,000.00
313313EU8	FFCB DN	04/25/2025	0.0000	100,000,000.00	97,680,666.66	0.98656 CITIBANK	98,656,000.00
313313EX2	FFCB DN	04/28/2025	0.0000	200,000,000.00	195,783,555.56	0.98622 CITIBANK	197,244,000.00
313313FB9	FFCB DN	05/02/2025	0.0000	150,000,000.00	147,206,708.34	0.98591 CITIBANK	147,886,500.00
313313FM5	FFCB DN	05/12/2025	0.0000	150,000,000.00	147,285,208.32	0.98476 CITIBANK	147,714,000.00
313313GD4	FFCB DN	05/28/2025	0.0000	350,000,000.00	342,850,902.78	0.98293 CITIBANK	344,025,500.00
313313GF9	FFCB DN	05/30/2025	0.0000	500,000,000.00	490,327,638.88	0.98270 CITIBANK	491,350,000.00
313313GJ1	FFCB DN	06/02/2025	0.0000	100,000,000.00	97,140,500.00	0.98244 CITIBANK	98,244,000.00
313313GR3	FFCB DN	06/09/2025	0.0000	200,000,000.00	196,134,333.34	0.98164 CITIBANK	196,328,000.00

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313313HF8	FFCB DN	06/23/2025	0.0000	100,000,000.00	97,898,194.44	0.98005 CITIBANK	98,005,000.00
313313HK7	FFCB DN	06/27/2025	0.0000	150,000,000.00	146,735,083.32	0.97959 CITIBANK	146,938,500.00
313313HN1	FFCB DN	06/30/2025	0.0000	200,000,000.00	195,522,777.78	0.97925 CITIBANK	195,850,000.00
313313HP6	FFCB DN	07/01/2025	0.0000	100,000,000.00	95,775,277.78	0.97924 CITIBANK	97,924,000.00
313313MK1	FFCB DN	10/01/2025	0.0000	150,000,000.00	144,399,999.99	0.96931 CITIBANK	145,396,500.00
				5,350,000,000.00	5,220,109,527.70		5,279,305,000.00
AIP:		0.00					
Book + AIP:		5,220,109,527.70	FFCB DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818LAQ3	IADB DN	01/15/2025	0.0000	50,000,000.00	49,472,666.67	0.99813 CITIBANK	49,906,500.00
45818LBN9	IADB DN	02/06/2025	0.0000	100,000,000.00	99,033,666.66	0.99554 CITIBANK	99,554,000.00
45818LCW8	IADB DN	03/10/2025	0.0000	100,000,000.00	98,634,083.34	0.99180 CITIBANK	99,180,000.00
45818LDL1	IADB DN	03/24/2025	0.0000	100,000,000.00	98,216,666.67	0.99017 CITIBANK	99,017,000.00
				350,000,000.00	345,357,083.34		347,657,500.00
AIP:			0.00				
Book + AIP:			345,357,083.34			IADB DN	

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
06051WPM0	BOFA CD	01/24/2025	07/25/2024	5.3200	100,000,000.00	100,000,000.00	4.5300	1.000435032 MESIROW	100,043,503.22	2,364,444.44
06051WNU4	BOFA CD	01/29/2025	07/01/2024	5.4200	100,000,000.00	100,000,000.00	4.5300	1.000592530 MESIROW	100,059,253.04	2,770,222.22
95001KSW5	WELLS FGO CD	03/03/2025	03/05/2024	5.2400	100,000,000.00	100,000,000.00	4.5400	1.000841480 MESIROW	100,084,148.04	4,395,777.78
06051WKX1	BOFA CD	04/01/2025	04/16/2024	5.5200	100,000,000.00	100,000,000.00	4.5400	1.001975096 MESIROW	100,197,509.60	3,986,666.67
05612B2E3	BMO BANK CD	04/01/2025	04/11/2024	5.4300	100,000,000.00	100,000,000.00	4.5400	1.001751452 MESIROW	100,175,145.21	3,997,083.33
					500,000,000.00	500,000,000.00			500,559,559.11	17,514,194.44
AIP:				0.00						
Book + AIP:				500,000,000.00				CD DOMESTIC		

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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
63307UQE4	NB CANADA YCD	01/02/2025	01/18/2024	5.1600	100,000,000.00	100,000,000.00	4.4300	1.000014120 MESIROW	100,001,412.04	5,002,333.33
53947BV56	LLOYDS YCD	01/02/2025	04/02/2024	5.4000	100,000,000.00	100,000,000.00	4.4300	1.000021884 MESIROW	100,002,188.42	4,110,000.00
65603AT27	NORINCHUK YCD	01/07/2025	12/04/2024	4.5700	100,000,000.00	100,000,000.00	4.4300	1.000020694 MESIROW	100,002,069.37	355,444.44
86564PP39	SUMI TRUST YCD	01/13/2025	09/25/2024	4.5900	100,000,000.00	100,000,000.00	4.4300	1.000034831 MESIROW	100,003,483.09	1,249,500.00
83369XTD0	SOC GEN YCD	01/13/2025	07/11/2024	5.3000	100,000,000.00	100,000,000.00	4.4300	1.000251801 MESIROW	100,025,180.09	2,561,666.67
4823TDUC3	KBC YCD	01/15/2025	10/10/2024	4.6900	100,000,000.00	100,000,000.00	4.4300	1.000082341 MESIROW	100,008,234.08	1,081,305.56
86959THQ2	SVENSKA YCD	01/15/2025	10/18/2024	4.6400	100,000,000.00	100,000,000.00	4.4300	1.000064901 MESIROW	100,006,490.13	966,666.67
55380U3W5	MUFG BK YCD	01/15/2025	09/30/2024	4.6500	100,000,000.00	100,000,000.00	4.4300	1.000064749 MESIROW	100,006,474.91	1,201,250.00
65603AL58	NORINCHUK YCD	01/15/2025	10/10/2024	4.7600	100,000,000.00	100,000,000.00	4.4300	1.000109239 MESIROW	100,010,923.86	1,097,444.44
05252WVY6	ANZ YCD	01/24/2025	07/15/2024	5.1400	100,000,000.00	100,000,000.00	4.4300	1.000383828 MESIROW	100,038,382.76	2,427,222.22
06367DLD5	MONTREAL YCD	01/24/2025	07/18/2024	5.3100	100,000,000.00	100,000,000.00	4.4300	1.000491115 MESIROW	100,049,111.54	2,463,250.00
89115BVD9	TORONTO YCD	01/24/2025	08/01/2024	5.2000	100,000,000.00	100,000,000.00	4.4300	1.000428183 MESIROW	100,042,818.34	2,210,000.00
55380U2Y2	MUFG BK YCD	01/24/2025	09/10/2024	4.9400	100,000,000.00	100,000,000.00	4.4300	1.000281151 MESIROW	100,028,115.10	1,550,611.11
65603AV40	NORINCHUK YCD	01/27/2025	12/26/2024	4.4500	100,000,000.00	100,000,000.00	4.4300	1.000012033 MESIROW	100,001,203.30	74,166.67
63307UQG9	NB CANADA YCD	01/29/2025	06/18/2024	5.3000	100,000,000.00	100,000,000.00	4.4300	1.000574756 MESIROW	100,057,475.56	2,900,277.78
22536HPF0	CR AG CIB YCD	01/29/2025	08/13/2024	4.9800	100,000,000.00	100,000,000.00	4.4300	1.000359334 MESIROW	100,035,933.41	1,950,500.00
65603AR78	NORINCHUK YCD	01/29/2025	11/21/2024	4.6300	100,000,000.00	100,000,000.00	4.4300	1.000136915 MESIROW	100,013,691.52	527,305.56
86565GFQ8	SUMITOMO YCD	01/29/2025	10/28/2024	4.5700	100,000,000.00	100,000,000.00	4.4300	1.000080182 MESIROW	100,008,018.20	825,138.89
63253T5M6	NAT AUB YCD	01/29/2025	02/01/2024	4.9500	100,000,000.00	100,000,000.00	4.4300	1.000244890 MESIROW	100,024,488.98	4,606,250.00
4823TDVC2	KBC YCD	01/29/2025	11/19/2024	4.6000	100,000,000.00	100,000,000.00	4.4300	1.000112902 MESIROW	100,011,290.18	549,444.44
86564PQ95	SUMI TRUST YCD	01/31/2025	10/17/2024	4.7000	100,000,000.00	100,000,000.00	4.5200	1.000112204 MESIROW	100,011,220.37	992,222.22
06418NAZ5	SCOTIA YCD	02/03/2025	04/15/2024	5.4500	100,000,000.00	100,000,000.00	4.5200	1.000685944 MESIROW	100,068,594.44	3,951,250.00
90275DTJ9	UBS YCD	02/03/2025	07/08/2024	5.3600	100,000,000.00	100,000,000.00	4.5200	1.000658083 MESIROW	100,065,808.27	2,635,333.33
78015JPT8	RB CANADA YCD	02/03/2025	05/06/2024	5.4400	100,000,000.00	100,000,000.00	4.5200	1.000690209 MESIROW	100,069,020.87	3,626,666.67

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21684XS80	RABOBANK YCD	02/03/2025	05/01/2024	5.5500	100,000,000.00	100,000,000.00	4.5200	1.000784419 MESIROW	100,078,441.94	3,777,083.33
05593DA60	BNP YCD	02/03/2025	07/15/2024	5.3300	100,000,000.00	100,000,000.00	4.5200	1.000635581 MESIROW	100,063,558.12	2,516,944.44
65558WCS5	NORDEA ABP YCD	02/10/2025	07/31/2024	5.1500	100,000,000.00	100,000,000.00	4.5200	1.000586413 MESIROW	100,058,641.26	2,203,055.56
13606K5Y8	CIBC YCD	02/10/2025	08/06/2024	4.9500	100,000,000.00	100,000,000.00	4.5200	1.000373699 MESIROW	100,037,369.88	2,035,000.00
06367DLG8	MONTREAL YCD	02/10/2025	08/09/2024	4.9800	100,000,000.00	100,000,000.00	4.5200	1.000408323 MESIROW	100,040,832.30	2,005,833.33
22536WHG4	CIC YCD	02/10/2025	08/01/2024	5.2100	100,000,000.00	100,000,000.00	4.5200	1.000652187 MESIROW	100,065,218.67	2,214,250.00
83369XTN8	SOC GEN YCD	02/10/2025	08/01/2024	5.1800	100,000,000.00	100,000,000.00	4.5200	1.000619657 MESIROW	100,061,965.71	2,201,500.00
63873Q5F7	NATIXIS YCD	02/10/2025	08/22/2024	4.9800	100,000,000.00	100,000,000.00	4.5200	1.000417310 MESIROW	100,041,730.95	1,826,000.00
21684XW28	RABOBANK YCD	02/14/2025	08/06/2024	4.9300	100,000,000.00	100,000,000.00	4.5200	1.000387005 MESIROW	100,038,700.49	2,026,777.78
89115BW55	TORONTO YCD	02/14/2025	08/09/2024	5.0000	100,000,000.00	100,000,000.00	4.5200	1.000472799 MESIROW	100,047,279.85	2,013,888.89
87019WZL2	SWEDBANK YCD	02/14/2025	10/10/2024	4.7000	100,000,000.00	100,000,000.00	4.5200	1.000159257 MESIROW	100,015,925.67	1,083,611.11
86959TJH0	SVENSKA YCD	02/25/2025	11/22/2024	4.5500	100,000,000.00	100,000,000.00	4.5200	1.000010847 MESIROW	100,001,084.70	505,555.56
4823TDVF5	KBC YCD	02/25/2025	11/26/2024	4.6000	100,000,000.00	100,000,000.00	4.5200	1.000089836 MESIROW	100,008,983.63	460,000.00
60710TUT6	MIZUHO YCD	02/25/2025	10/16/2024	4.7000	300,000,000.00	300,000,000.00	4.5200	1.000204170 MESIROW	300,061,251.02	3,015,833.33
90275DTR1	UBS YCD	02/27/2025	08/02/2024	4.9000	50,000,000.00	50,000,000.00	4.5200	1.000450380 MESIROW	50,022,519.00	1,034,444.44
05593DAP8	BNP YCD	02/28/2025	07/29/2024	5.2500	100,000,000.00	100,000,000.00	4.5200	1.001003135 MESIROW	100,100,313.55	2,275,000.00
05252WWA7	ANZ YCD	02/28/2025	07/29/2024	5.0500	100,000,000.00	100,000,000.00	4.5200	1.000689508 MESIROW	100,068,950.84	2,188,333.33
63873Q4Q4	NATIXIS YCD	02/28/2025	07/24/2024	5.2900	100,000,000.00	100,000,000.00	4.5200	1.001060549 MESIROW	100,106,054.92	2,365,805.56
22536WHP4	CIC YCD	03/03/2025	09/03/2024	4.8400	100,000,000.00	100,000,000.00	4.6000	1.000278744 MESIROW	100,027,874.36	1,613,333.33
06745GBS9	BARCLAYS YCD	03/03/2025	03/04/2024	5.3600	100,000,000.00	100,000,000.00	4.6000	1.000928904 MESIROW	100,092,890.41	4,511,333.33
06418NBV3	SCOTIA YCD	03/03/2025	06/03/2024	5.4500	100,000,000.00	100,000,000.00	4.6000	1.001180915 MESIROW	100,118,091.48	3,209,444.44
90275DTE0	UBS YCD	03/03/2025	04/26/2024	5.5600	50,000,000.00	50,000,000.00	4.6000	1.001315461 MESIROW	50,065,773.06	1,930,555.56
86565GEL0	SUMITOMO YCD	03/03/2025	09/03/2024	4.7700	100,000,000.00	100,000,000.00	4.6000	1.000162855 MESIROW	100,016,285.45	1,590,000.00
53947BW30	LLOYDS YCD	03/03/2025	04/26/2024	5.5300	100,000,000.00	100,000,000.00	4.6000	1.001266632 MESIROW	100,126,663.23	3,840,277.78



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4823TDVP3	KBC YCD	03/03/2025	12/13/2024	4.4500	100,000,000.00	100,000,000.00	4.6000	0.999729635 MESIROW	99,972,963.46	234,861.11
20271EH51	CB AUS YCD	03/03/2025	03/01/2024	5.2900	100,000,000.00	100,000,000.00	4.6000	1.000812358 MESIROW	100,081,235.76	4,496,500.00
06367DLS2	MONTREAL YCD	03/03/2025	09/03/2024	4.8400	100,000,000.00	100,000,000.00	4.6000	1.000278744 MESIROW	100,027,874.36	1,613,333.33
22536HTD1	CR AG CIB YCD	03/10/2025	09/11/2024	4.7400	100,000,000.00	100,000,000.00	4.6000	1.000135138 MESIROW	100,013,513.81	1,474,666.67
89115D4F0	TORONTO YCD	03/21/2025	09/12/2024	4.7800	100,000,000.00	100,000,000.00	4.6000	1.000243764 MESIROW	100,024,376.41	1,473,833.33
63873Q5N0	NATIXIS YCD	03/21/2025	09/09/2024	4.7500	100,000,000.00	100,000,000.00	4.6000	1.000175557 MESIROW	100,017,555.72	1,504,166.67
06367DLZ6	MONTREAL YCD	03/24/2025	09/16/2024	4.6200	100,000,000.00	100,000,000.00	4.6000	0.999902698 MESIROW	99,990,269.77	1,373,166.67
55380U7M3	MUFG BK YCD	03/24/2025	12/09/2024	4.5300	100,000,000.00	100,000,000.00	4.6000	0.999812199 MESIROW	99,981,219.89	289,416.67
22536HT58	CR AG CIB YCD	03/24/2025	12/30/2024	4.4200	100,000,000.00	100,000,000.00	4.6000	0.999591705 MESIROW	99,959,170.51	24,555.56
65558WDV7	NORDEA ABP YCD	03/24/2025	09/24/2024	4.4200	100,000,000.00	100,000,000.00	4.6000	0.999468215 MESIROW	99,946,821.45	1,215,500.00
60710TWN7	MIZUHO YCD	03/24/2025	11/21/2024	4.6400	100,000,000.00	100,000,000.00	4.6000	1.000035371 MESIROW	100,003,537.13	528,444.44
87019WZT5	SWEDBANK YCD	03/26/2025	10/23/2024	4.6600	100,000,000.00	100,000,000.00	4.6000	1.000042290 MESIROW	100,004,229.02	906,111.11
86564PY54	SUMI TRUST YCD	03/26/2025	12/05/2024	4.5600	100,000,000.00	100,000,000.00	4.6000	0.999871340 MESIROW	99,987,133.96	342,000.00
05252WWB5	ANZ YCD	03/28/2025	10/01/2024	4.2900	100,000,000.00	100,000,000.00	4.6000	0.999148329 MESIROW	99,914,832.85	1,096,333.33
05593DBL6	BNP YCD	03/28/2025	08/21/2024	4.8500	100,000,000.00	100,000,000.00	4.6000	1.000395971 MESIROW	100,039,597.14	1,791,805.56
90275DTM2	UBS YCD	04/01/2025	07/15/2024	5.2400	100,000,000.00	100,000,000.00	4.5400	1.001452663 MESIROW	100,145,266.28	2,474,444.44
89115D6B7	TORONTO YCD	04/01/2025	09/24/2024	4.4700	100,000,000.00	100,000,000.00	4.5400	0.999689010 MESIROW	99,968,900.99	1,229,250.00
06418NBP6	SCOTIA YCD	04/01/2025	05/22/2024	5.4700	100,000,000.00	100,000,000.00	4.5400	1.001916939 MESIROW	100,191,693.92	3,403,555.56
21684XT71	RABOBANK YCD	04/01/2025	06/06/2024	5.3900	100,000,000.00	100,000,000.00	4.5400	1.001749974 MESIROW	100,174,997.42	3,129,194.44
78015JSP3	RB CANADA YCD	04/01/2025	07/11/2024	5.2500	100,000,000.00	100,000,000.00	4.5400	1.001470306 MESIROW	100,147,030.58	2,537,500.00
60710TXG1	MIZUHO YCD	04/04/2025	12/09/2024	4.5100	100,000,000.00	100,000,000.00	4.5400	0.999889996 MESIROW	99,988,999.63	288,138.89
63307UQK0	NB CANADA YCD	04/04/2025	10/18/2024	4.5000	100,000,000.00	100,000,000.00	4.5400	0.999789186 MESIROW	99,978,918.60	937,500.00
83369XUF3	SOC GEN YCD	04/04/2025	10/04/2024	4.5200	100,000,000.00	100,000,000.00	4.5400	0.999819394 MESIROW	99,981,939.39	1,117,444.44
06367DMC6	MONTREAL YCD	04/11/2025	10/08/2024	4.4500	100,000,000.00	100,000,000.00	4.5400	0.999622259 MESIROW	99,962,225.95	1,050,694.44

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86565GFC9	SUMITOMO YCD	04/11/2025	10/10/2024	4.5000	100,000,000.00	100,000,000.00	4.5400	0.999761062 MESIROW	99,976,106.19	1,037,500.00
87019WB95	SWEDBANK YCD	04/11/2025	12/06/2024	4.4500	100,000,000.00	100,000,000.00	4.5400	0.999713088 MESIROW	99,971,308.76	321,388.89
86564P2A8	SUMI TRUST YCD	04/11/2025	12/27/2024	4.4900	100,000,000.00	100,000,000.00	4.5400	0.999855074 MESIROW	99,985,507.44	62,361.11
60710TYA3	MIZUHO YCD	04/11/2025	12/27/2024	4.4900	100,000,000.00	100,000,000.00	4.5400	0.999855074 MESIROW	99,985,507.44	62,361.11
05593DCQ4	BNP YCD	04/11/2025	10/16/2024	4.6000	100,000,000.00	100,000,000.00	4.5400	1.000042057 MESIROW	100,004,205.70	983,888.89
60710TYB1	MIZUHO YCD	04/21/2025	12/30/2024	4.4500	100,000,000.00	100,000,000.00	4.5400	0.999725380 MESIROW	99,972,538.01	24,722.22
63873Q6G4	NATIXIS YCD	04/21/2025	10/18/2024	4.6300	100,000,000.00	100,000,000.00	4.5400	1.000139259 MESIROW	100,013,925.90	964,583.33
21684XX27	RABOBANK YCD	04/21/2025	10/11/2024	4.5950	50,000,000.00	50,000,000.00	4.5400	1.000022551 MESIROW	50,001,127.53	523,319.44
22536WJB3	CIC YCD	04/25/2025	10/24/2024	4.6200	100,000,000.00	100,000,000.00	4.5400	1.000124242 MESIROW	100,012,424.18	885,500.00
05252WWJ8	ANZ YCD	04/25/2025	10/21/2024	4.4500	100,000,000.00	100,000,000.00	4.5400	0.999592900 MESIROW	99,959,290.04	890,000.00
90275DTV2	UBS YCD	04/28/2025	09/13/2024	4.5200	100,000,000.00	100,000,000.00	4.5400	0.999735125 MESIROW	99,973,512.53	1,381,111.11
63307UQH7	NB CANADA YCD	04/28/2025	08/28/2024	4.6200	100,000,000.00	100,000,000.00	4.5400	1.000021100 MESIROW	100,002,110.03	1,617,000.00
86565GHK9	SUMITOMO YCD	04/28/2025	12/11/2024	4.5000	150,000,000.00	150,000,000.00	4.5400	0.999833722 MESIROW	149,975,058.23	393,750.00
55381BBB3	MUFG BK YCD	04/28/2025	12/26/2024	4.4700	100,000,000.00	100,000,000.00	4.5400	0.999764975 MESIROW	99,976,497.53	74,500.00
83050P7C7	SE BANKEN YCD	04/28/2025	10/23/2024	4.5000	100,000,000.00	100,000,000.00	4.5400	0.999744661 MESIROW	99,974,466.13	875,000.00
05593DCH4	BNP YCD	05/01/2025	10/02/2024	4.4200	100,000,000.00	100,000,000.00	4.4800	0.999638551 MESIROW	99,963,855.08	1,117,277.78
78015JYB7	RB CANADA YCD	05/02/2025	10/21/2024	4.5600	100,000,000.00	100,000,000.00	4.4800	1.000129610 MESIROW	100,012,961.03	912,000.00
06367DMS1	MONTREAL YCD	05/02/2025	11/13/2024	4.5500	100,000,000.00	100,000,000.00	4.4800	1.000139917 MESIROW	100,013,991.73	619,305.56
83050P7E3	SE BANKEN YCD	05/02/2025	10/30/2024	4.5000	50,000,000.00	50,000,000.00	4.4800	0.999949404 MESIROW	49,997,470.20	393,750.00
89115DFX9	TORONTO YCD	05/02/2025	12/02/2024	4.6300	100,000,000.00	100,000,000.00	4.4800	1.000439452 MESIROW	100,043,945.16	385,833.33
87019WC78	SWEDBANK YCD	05/02/2025	12/17/2024	4.3900	100,000,000.00	100,000,000.00	4.4800	0.999674853 MESIROW	99,967,485.28	182,916.67
22536HN88	CR AG CIB YCD	05/05/2025	12/16/2024	4.4900	100,000,000.00	100,000,000.00	4.4800	1.000003595 MESIROW	100,000,359.53	199,555.56
90275DTY6	UBS YCD	05/28/2025	12/04/2024	4.4900	100,000,000.00	100,000,000.00	4.4800	0.999977363 MESIROW	99,997,736.31	349,222.22
05593DDP5	BNP YCD	05/28/2025	12/16/2024	4.5200	100,000,000.00	100,000,000.00	4.4800	1.000124310 MESIROW	100,012,431.00	200,888.89

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83369XUA4	SOC GEN YCD	05/28/2025	09/24/2024	4.3300	100,000,000.00	100,000,000.00	4.4800	0.999184589 MESIROW	99,918,458.87	1,190,750.00
63253T6L7	NAT AUB YCD	05/30/2025	11/21/2024	4.4200	100,000,000.00	100,000,000.00	4.4800	0.999664547 MESIROW	99,966,454.72	503,388.89
21684XY83	RABOBANK YCD	05/30/2025	12/04/2024	4.5000	100,000,000.00	100,000,000.00	4.4800	1.000017555 MESIROW	100,001,755.45	350,000.00
22536WJP2	CIC YCD	05/30/2025	11/26/2024	4.6100	100,000,000.00	100,000,000.00	4.4800	1.000444337 MESIROW	100,044,433.69	461,000.00
65558WFA1	NORDEA ABP YCD	05/30/2025	11/14/2024	4.4800	100,000,000.00	100,000,000.00	4.4800	0.999891257 MESIROW	99,989,125.75	597,333.33
89115DKT2	TORONTO YCD	05/30/2025	12/26/2024	4.5200	100,000,000.00	100,000,000.00	4.4800	1.000148827 MESIROW	100,014,882.75	75,333.33
78015JVP9	RB CANADA YCD	06/02/2025	08/21/2024	4.6800	100,000,000.00	100,000,000.00	4.4100	1.000803106 MESIROW	100,080,310.64	1,729,000.00
06745GBY6	BARCLAYS YCD	06/02/2025	06/14/2024	5.3200	100,000,000.00	100,000,000.00	4.4100	1.003229022 MESIROW	100,322,902.18	2,970,333.33
13606DDX7	CIBC YCD	06/09/2025	12/19/2024	4.4400	100,000,000.00	100,000,000.00	4.4100	1.000099336 MESIROW	100,009,933.63	160,333.33
13606DDT6	CIBC YCD	06/23/2025	12/13/2024	4.4800	100,000,000.00	100,000,000.00	4.4100	1.000280339 MESIROW	100,028,033.93	236,444.44
05252WWS8	ANZ YCD	06/23/2025	12/18/2024	4.2800	100,000,000.00	100,000,000.00	4.4100	0.999353701 MESIROW	99,935,370.07	166,444.44
83369XVH8	SOC GEN YCD	06/27/2025	12/16/2024	4.5400	100,000,000.00	100,000,000.00	4.4100	1.000582780 MESIROW	100,058,278.01	201,777.78
86959TJX5	SVENSKA YCD	06/27/2025	12/16/2024	4.4800	100,000,000.00	100,000,000.00	4.4100	1.000294607 MESIROW	100,029,460.66	199,111.11
20271EL98	CB AUS YCD	06/27/2025	12/16/2024	4.3800	100,000,000.00	100,000,000.00	4.4100	0.999814317 MESIROW	99,981,431.75	194,666.67
21684XZ66	RABOBANK YCD	06/27/2025	12/18/2024	4.4500	100,000,000.00	100,000,000.00	4.4100	1.000155766 MESIROW	100,015,576.65	173,055.56
22536WJS6	CIC YCD	06/27/2025	12/20/2024	4.4600	100,000,000.00	100,000,000.00	4.4100	1.000209066 MESIROW	100,020,906.56	148,666.67
65558WFU7	NORDEA ABP YCD	06/30/2025	12/18/2024	4.2700	100,000,000.00	100,000,000.00	4.4100	0.999279277 MESIROW	99,927,927.67	166,055.56
05593DDS9	BNP YCD	06/30/2025	12/19/2024	4.5400	100,000,000.00	100,000,000.00	4.4100	1.000600607 MESIROW	100,060,060.69	163,944.44
86565GJB7	SUMITOMO YCD	06/30/2025	12/30/2024	4.4900	100,000,000.00	100,000,000.00	4.4100	1.000385989 MESIROW	100,038,598.87	24,944.44
63307UQJ3	NB CANADA YCD	07/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.4100	0.998247918 MESIROW	99,824,791.84	1,047,777.78
06418NCP5	SCOTIA YCD	07/01/2025	09/09/2024	4.3700	100,000,000.00	100,000,000.00	4.4100	0.999503076 MESIROW	99,950,307.65	1,383,833.33
13606DAL6	CIBC YCD	07/01/2025	09/25/2024	4.1800	100,000,000.00	100,000,000.00	4.4100	0.998621869 MESIROW	99,862,186.93	1,137,888.89
78015JUB1	RB CANADA YCD	07/01/2025	07/30/2024	5.0500	100,000,000.00	100,000,000.00	4.4100	1.002676339 MESIROW	100,267,633.88	2,174,305.56
78015JBC0	RB CANADA YCD	08/01/2025	12/30/2024	4.4300	100,000,000.00	100,000,000.00	4.4100	1.000108567 MESIROW	100,010,856.68	24,611.11

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06418NDRO	SCOTIA YCD	09/02/2025	10/22/2024	4.4700	100,000,000.00	100,000,000.00	4.4200	1.000072611 MESIROW	100,007,261.09	881,583.33
90275DTX8	UBS YCD	10/01/2025	10/01/2024	4.1000	100,000,000.00	100,000,000.00	4.4200	0.997312225 MESIROW	99,731,222.54	1,047,777.78
53947B2N9	LLOYDS YCD	10/01/2025	10/02/2024	4.1700	100,000,000.00	100,000,000.00	4.4200	0.997823798 MESIROW	99,782,379.82	1,054,083.33
78015JXB8	RB CANADA YCD	10/01/2025	10/10/2024	4.4200	100,000,000.00	100,000,000.00	4.4200	0.999669507 MESIROW	99,966,950.71	1,019,055.56
06418NCV2	SCOTIA YCD	10/01/2025	09/20/2024	4.0900	100,000,000.00	100,000,000.00	4.4200	0.997199150 MESIROW	99,719,915.01	1,170,194.44
20271EK57	CB AUS YCD	10/01/2025	10/02/2024	3.9300	100,000,000.00	100,000,000.00	4.4200	0.996082498 MESIROW	99,608,249.81	993,416.67
					12,650,000,000.00	12,650,000,000.00			12,651,431,812.78	171,996,374.97
AIP:				0.00						
Book + AIP:				12,650,000,000.00				CD YANKEE		

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22533TN77	CR AG NY CP	01/07/2025	0.0000	100,000,000.00	99,551,000.00	0.0433	6	MESIROW	99,927,833.33
38346LN77	GOTHAM CP	01/07/2025	0.0000	50,000,000.00	49,211,875.00	0.0433	6	MESIROW	49,963,916.67
62479LNA9	MUFG BK CP	01/10/2025	0.0000	150,000,000.00	149,822,916.66	0.0433	9	MESIROW	149,837,625.00
83369BND4	SOC GEN NY CP	01/13/2025	0.0000	100,000,000.00	97,238,500.00	0.0433	12	MESIROW	99,855,666.67
40060WND0	GTA CP	01/13/2025	0.0000	50,000,000.00	49,334,111.11	0.0433	12	MESIROW	49,927,833.33
82124LND0	SHEFFIELD CP	01/13/2025	0.0000	100,000,000.00	97,345,833.34	0.0433	12	MESIROW	99,855,666.67
24422LND1	DEERE CAP CP	01/13/2025	0.0000	50,000,000.00	49,444,166.67	0.0433	12	MESIROW	49,927,833.33
92512LND9	VERSAILLES CP	01/13/2025	0.0000	100,000,000.00	98,443,055.56	0.0433	12	MESIROW	99,855,666.67
12619TND2	CRC CP	01/13/2025	0.0000	50,000,000.00	49,333,541.67	0.0433	12	MESIROW	49,927,833.33
15963TND7	CHARIOT CP	01/13/2025	0.0000	100,000,000.00	99,204,333.34	0.0433	12	MESIROW	99,855,666.67
53127TND1	LIBERTY CP	01/13/2025	0.0000	100,000,000.00	98,600,555.56	0.0433	12	MESIROW	99,855,666.67
64952UNF0	NYLIFE STF CP	01/15/2025	0.0000	50,000,000.00	49,418,750.00	0.0433	14	MESIROW	49,915,805.56
4820P2NF8	JUPITER CP	01/15/2025	0.0000	100,000,000.00	99,220,555.56	0.0433	14	MESIROW	99,831,611.11
38346LNF9	GOTHAM CP	01/15/2025	0.0000	100,000,000.00	98,644,666.66	0.0433	14	MESIROW	99,831,611.11
1247P2NF7	CAFCO CP	01/15/2025	0.0000	100,000,000.00	98,594,000.00	0.0433	14	MESIROW	99,831,611.11
67983TNF9	OLD LINE CP	01/15/2025	0.0000	100,000,000.00	98,740,500.00	0.0433	14	MESIROW	99,831,611.11
88602TNQ2	THUNDER CP	01/24/2025	0.0000	100,000,000.00	98,213,333.34	0.0433	23	MESIROW	99,723,361.11
59157TNQ2	METLIFE STF CP	01/24/2025	0.0000	100,000,000.00	97,368,888.88	0.0433	23	MESIROW	99,723,361.11
63873JNQ9	NATIXIS NY CP	01/24/2025	0.0000	100,000,000.00	97,072,222.22	0.0433	23	MESIROW	99,723,361.11
13607ENQ8	CIBC HLD CP	01/24/2025	0.0000	50,000,000.00	48,732,083.33	0.0433	23	MESIROW	49,861,680.56
2546R2NT9	DISNEY CP	01/27/2025	0.0000	50,000,000.00	49,690,347.22	0.0433	26	MESIROW	49,843,638.89
04821TNV3	ATLANTIC CP	01/29/2025	0.0000	50,000,000.00	49,125,277.78	0.0433	28	MESIROW	49,831,611.11
83369BNV4	SOC GEN NY CP	01/29/2025	0.0000	100,000,000.00	96,955,111.12	0.0433	28	MESIROW	99,663,222.22
62479LNV3	MUFG BK CP	01/29/2025	0.0000	100,000,000.00	98,511,888.88	0.0433	28	MESIROW	99,663,222.22

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64952UP43	NYLIFE STF CP	02/04/2025	0.0000	50,000,000.00	49,607,333.33	0.0435	34	MESIROW	49,794,583.33
62479LP66	MUFG BK CP	02/06/2025	0.0000	150,000,000.00	149,322,333.33	0.0435	36	MESIROW	149,347,500.00
88602TPA5	THUNDER CP	02/10/2025	0.0000	50,000,000.00	48,758,958.33	0.0435	40	MESIROW	49,758,333.33
53127TPA5	LIBERTY CP	02/10/2025	0.0000	100,000,000.00	97,449,527.78	0.0435	40	MESIROW	99,516,666.67
67983TPA8	OLD LINE CP	02/10/2025	0.0000	100,000,000.00	97,496,277.78	0.0435	40	MESIROW	99,516,666.67
12619TPB4	CRC CP	02/11/2025	0.0000	50,000,000.00	49,237,916.67	0.0435	41	MESIROW	49,752,291.67
1247P2PE8	CAFCO CP	02/14/2025	0.0000	50,000,000.00	48,736,750.00	0.0435	44	MESIROW	49,734,166.67
86563GPE6	SUMI TRUST CP	02/14/2025	0.0000	50,000,000.00	49,362,500.00	0.0435	44	MESIROW	49,734,166.67
82124LPE6	SHEFFIELD CP	02/14/2025	0.0000	50,000,000.00	48,749,500.00	0.0435	44	MESIROW	49,734,166.67
12619TPE8	CRC CP	02/14/2025	0.0000	100,000,000.00	98,620,888.88	0.0435	44	MESIROW	99,468,333.33
59157TPE7	METLIFE STF CP	02/14/2025	0.0000	50,000,000.00	48,649,000.00	0.0435	44	MESIROW	49,734,166.67
83369BPE0	SOC GEN NY CP	02/14/2025	0.0000	100,000,000.00	97,867,000.00	0.0435	44	MESIROW	99,468,333.33
2546R2PE0	DISNEY CP	02/14/2025	0.0000	50,000,000.00	49,483,333.33	0.0435	44	MESIROW	49,734,166.67
47816FPE5	JOHNSON CP	02/14/2025	0.0000	100,000,000.00	98,885,250.00	0.0435	44	MESIROW	99,468,333.33
71344TPM8	PEPSICO CP	02/21/2025	0.0000	50,000,000.00	49,164,680.56	0.0435	51	MESIROW	49,691,875.00
40060WPM8	GTA CP	02/21/2025	0.0000	50,000,000.00	48,829,111.11	0.0435	51	MESIROW	49,691,875.00
88602TPM9	THUNDER CP	02/21/2025	0.0000	50,000,000.00	49,193,250.00	0.0435	51	MESIROW	49,691,875.00
2546R2PR1	DISNEY CP	02/25/2025	0.0000	50,000,000.00	49,556,250.00	0.0435	55	MESIROW	49,667,708.33
62479LPR0	MUFG BK CP	02/25/2025	0.0000	100,000,000.00	98,788,750.00	0.0435	55	MESIROW	99,335,416.67
67983TPT7	OLD LINE CP	02/27/2025	0.0000	50,000,000.00	48,881,083.33	0.0435	57	MESIROW	49,655,625.00
86563GPT3	SUMI TRUST CP	02/27/2025	0.0000	100,000,000.00	99,064,777.78	0.0435	57	MESIROW	99,311,250.00
1247P2PT5	CAFCO CP	02/27/2025	0.0000	50,000,000.00	49,234,763.89	0.0435	57	MESIROW	49,655,625.00
67983TQA7	OLD LINE CP	03/01/2025	0.0000	100,000,000.00	98,822,388.88	0.0435	59	MESIROW	99,287,083.33
17327AQ34	CGMI CP	03/03/2025	0.0000	200,000,000.00	192,306,388.88	0.0438	61	MESIROW	198,515,666.67

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63873JQ37	NATIXIS NY CP	03/03/2025	0.0000	100,000,000.00	97,876,666.66	0.0438	61	MESIROW	99,257,833.33
78015CQ39	RBC NY CP	03/03/2025	0.0000	100,000,000.00	96,302,055.56	0.0438	61	MESIROW	99,257,833.33
06054NQ38	BOFA CP	03/03/2025	0.0000	100,000,000.00	96,244,666.66	0.0438	61	MESIROW	99,257,833.33
83369BQ33	SOC GEN NY CP	03/03/2025	0.0000	100,000,000.00	97,754,444.44	0.0438	61	MESIROW	99,257,833.33
89233GQ33	TOYOTA CP	03/03/2025	0.0000	100,000,000.00	97,586,666.66	0.0438	61	MESIROW	99,257,833.33
09659BQ37	BNP NY CP	03/03/2025	0.0000	100,000,000.00	97,889,305.56	0.0438	61	MESIROW	99,257,833.33
22533TQA7	CR AG NY CP	03/10/2025	0.0000	100,000,000.00	98,997,777.78	0.0438	68	MESIROW	99,172,666.67
60689FQA9	MIZUHO NY CP	03/10/2025	0.0000	100,000,000.00	98,682,666.66	0.0438	68	MESIROW	99,172,666.67
82124LQA3	SHEFFIELD CP	03/10/2025	0.0000	50,000,000.00	48,767,750.00	0.0438	68	MESIROW	49,586,333.33
53127TQA4	LIBERTY CP	03/10/2025	0.0000	50,000,000.00	48,903,819.44	0.0438	68	MESIROW	49,586,333.33
12619TQA5	CRC CP	03/10/2025	0.0000	50,000,000.00	49,265,333.33	0.0438	68	MESIROW	49,586,333.33
62479LQD0	MUFG BK CP	03/13/2025	0.0000	100,000,000.00	98,917,333.34	0.0438	71	MESIROW	99,136,166.67
59157TQE6	METLIFE STF CP	03/14/2025	0.0000	50,000,000.00	48,881,250.00	0.0438	72	MESIROW	49,562,000.00
30601VQE4	FAIRWAY CP	03/14/2025	0.0000	50,000,000.00	49,402,291.67	0.0438	72	MESIROW	49,562,000.00
19121AQM6	COCA COLA CP	03/21/2025	0.0000	50,000,000.00	49,122,361.11	0.0438	79	MESIROW	49,519,416.67
82124LQQ8	SHEFFIELD CP	03/24/2025	0.0000	100,000,000.00	98,482,750.00	0.0438	82	MESIROW	99,002,333.33
59157TQQ9	METLIFE STF CP	03/24/2025	0.0000	100,000,000.00	97,388,888.88	0.0438	82	MESIROW	99,002,333.33
53127TQQ9	LIBERTY CP	03/24/2025	0.0000	100,000,000.00	98,820,416.66	0.0438	82	MESIROW	99,002,333.33
71344TQQ8	PEPSICO CP	03/24/2025	0.0000	100,000,000.00	98,096,416.66	0.0438	82	MESIROW	99,002,333.33
45685QQS1	ING FDL CP	03/26/2025	0.0000	100,000,000.00	97,138,000.00	0.0438	84	MESIROW	98,978,000.00
38346LQS8	GOTHAM CP	03/26/2025	0.0000	100,000,000.00	98,805,333.34	0.0438	84	MESIROW	98,978,000.00
47816FQS3	JOHNSON CP	03/26/2025	0.0000	100,000,000.00	98,460,000.00	0.0438	84	MESIROW	98,978,000.00
83369BQS8	SOC GEN NY CP	03/26/2025	0.0000	100,000,000.00	97,150,000.00	0.0438	84	MESIROW	98,978,000.00
88602TQU0	THUNDER CP	03/28/2025	0.0000	50,000,000.00	48,927,055.56	0.0438	86	MESIROW	49,476,833.33

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63873JQU7	NATIXIS NY CP	03/28/2025	0.0000	100,000,000.00	98,600,000.00	0.0438	86	MESIROW	98,953,666.67
74271TQU0	PROCTER CP	03/28/2025	0.0000	100,000,000.00	96,971,111.12	0.0438	86	MESIROW	98,953,666.67
06054NQU8	BOFA CP	03/28/2025	0.0000	100,000,000.00	97,226,333.34	0.0438	86	MESIROW	98,953,666.67
06417JR12	SCOTIA NY CP	04/01/2025	0.0000	150,000,000.00	146,358,333.33	0.0437	90	MESIROW	148,361,250.00
71708ER15	PFIZER CP	04/01/2025	0.0000	50,000,000.00	48,895,361.11	0.0437	90	MESIROW	49,453,750.00
17327AR17	CGMI CP	04/01/2025	0.0000	100,000,000.00	96,085,000.00	0.0437	90	MESIROW	98,907,500.00
89233GR40	TOYOTA CP	04/04/2025	0.0000	100,000,000.00	97,735,444.44	0.0437	93	MESIROW	98,871,083.33
63873JR44	NATIXIS CP	04/04/2025	0.0000	100,000,000.00	97,778,583.34	0.0437	93	MESIROW	98,871,083.33
06054NR45	BOFA CP	04/04/2025	0.0000	100,000,000.00	97,778,583.34	0.0437	93	MESIROW	98,871,083.33
92512LR45	VERSAILLES CP	04/04/2025	0.0000	100,000,000.00	98,641,694.44	0.0437	93	MESIROW	98,871,083.33
82124LR46	SHEFFIELD CP	04/04/2025	0.0000	100,000,000.00	98,668,444.44	0.0437	93	MESIROW	98,871,083.33
71344TR46	PEPSICO CP	04/04/2025	0.0000	100,000,000.00	98,068,277.78	0.0437	93	MESIROW	98,871,083.33
04821TRM9	ATLANTIC CP	04/21/2025	0.0000	100,000,000.00	97,659,500.00	0.0437	110	MESIROW	98,664,722.22
71344TRR5	PEPSICO CP	04/25/2025	0.0000	50,000,000.00	48,853,333.33	0.0437	114	MESIROW	49,308,083.33
1247P2RR7	CAFCO CP	04/25/2025	0.0000	50,000,000.00	49,150,000.00	0.0437	114	MESIROW	49,308,083.33
45685QRU5	ING FDL CP	04/28/2025	0.0000	100,000,000.00	97,692,638.88	0.0437	117	MESIROW	98,579,750.00
60689FRU4	MIZUHO NY CP	04/28/2025	0.0000	100,000,000.00	98,378,138.88	0.0437	117	MESIROW	98,579,750.00
59157TRU9	METLIFE STF CP	04/28/2025	0.0000	50,000,000.00	48,928,125.00	0.0437	117	MESIROW	49,289,875.00
06417JRU8	SCOTIA NY CP	04/28/2025	0.0000	100,000,000.00	96,889,000.00	0.0437	117	MESIROW	98,579,750.00
06054NRU7	BOFA CP	04/28/2025	0.0000	100,000,000.00	96,750,000.00	0.0437	117	MESIROW	98,579,750.00
83369BRU2	SOC GEN NY CP	04/28/2025	0.0000	100,000,000.00	97,858,833.34	0.0437	117	MESIROW	98,579,750.00
78015CRU8	RBC NY CP	04/28/2025	0.0000	100,000,000.00	97,188,888.88	0.0437	117	MESIROW	98,579,750.00
83369BS23	SOC GEN NY CP	05/02/2025	0.0000	100,000,000.00	98,099,916.66	0.0436	121	MESIROW	98,534,555.56
89233GS23	TOYOTA CP	05/02/2025	0.0000	100,000,000.00	97,779,944.44	0.0436	121	MESIROW	98,534,555.56



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63873JS27	NATIXIS NY CP	05/02/2025	0.0000	100,000,000.00	98,302,722.22	0.0436	121	MESIROW	98,534,555.56
09659BS27	BNP NY CP	05/02/2025	0.0000	100,000,000.00	97,965,138.88	0.0436	121	MESIROW	98,534,555.56
82124LSC7	SHEFFIELD CP	05/12/2025	0.0000	100,000,000.00	98,372,000.00	0.0436	131	MESIROW	98,413,444.44
17327ASF5	CGMI CP	05/15/2025	0.0000	100,000,000.00	97,860,833.34	0.0436	134	MESIROW	98,377,111.11
59157TSU8	METLIFE STF CP	05/28/2025	0.0000	50,000,000.00	49,038,472.22	0.0436	147	MESIROW	49,109,833.33
06417JSU7	SCOTIA NY CP	05/28/2025	0.0000	100,000,000.00	96,805,277.78	0.0436	147	MESIROW	98,219,666.67
78015CSU7	RBC NY CP	05/28/2025	0.0000	100,000,000.00	97,451,361.12	0.0436	147	MESIROW	98,219,666.67
06054NSU6	BOFA CP	05/28/2025	0.0000	100,000,000.00	96,853,833.34	0.0436	147	MESIROW	98,219,666.67
47816FSW2	JOHNSON CP	05/30/2025	0.0000	100,000,000.00	97,914,583.34	0.0436	149	MESIROW	98,195,444.44
06054NSW2	BOFA CP	05/30/2025	0.0000	100,000,000.00	97,616,500.00	0.0436	149	MESIROW	98,195,444.44
30601VSW2	FAIRWAY CP	05/30/2025	0.0000	50,000,000.00	48,998,750.00	0.0436	149	MESIROW	49,097,722.22
13609BSW4	CIBC HLD CP	05/30/2025	0.0000	50,000,000.00	48,738,250.00	0.0436	149	MESIROW	49,097,722.22
89233GSW7	TOYOTA CP	05/30/2025	0.0000	100,000,000.00	97,385,333.34	0.0436	149	MESIROW	98,195,444.44
63873JSW1	NATIXIS NY CP	05/30/2025	0.0000	100,000,000.00	97,367,666.66	0.0436	149	MESIROW	98,195,444.44
88602TSW4	THUNDER CP	05/30/2025	0.0000	50,000,000.00	48,739,166.67	0.0436	149	MESIROW	49,097,722.22
06054NTT8	BOFA CP	06/27/2025	0.0000	100,000,000.00	97,567,777.78	0.0434	177	MESIROW	97,866,166.67
59157TTW3	METLIFE STF CP	06/30/2025	0.0000	100,000,000.00	97,788,666.66	0.0434	180	MESIROW	97,830,000.00
2546R2TW6	DISNEY CP	06/30/2025	0.0000	50,000,000.00	48,861,736.11	0.0434	180	MESIROW	48,915,000.00
78015CTW2	RBC NY CP	06/30/2025	0.0000	100,000,000.00	97,564,000.00	0.0434	180	MESIROW	97,830,000.00
89233GU12	TOYOTA CP	07/01/2025	0.0000	100,000,000.00	97,287,500.00	0.0434	181	MESIROW	97,817,944.44
17327AV12	CGMI CP	08/01/2025	0.0000	100,000,000.00	97,195,916.66	0.0434	212	MESIROW	97,444,222.22
17327AVT1	CGMI CP	08/27/2025	0.0000	100,000,000.00	96,848,833.34	0.0434	238	MESIROW	97,130,777.78

				10,150,000,000.00	9,942,308,583.28				10,051,627,805.51
<b>AIP:</b>		0.00							
<b>Book + AIP:</b>		9,942,308,583.28		COMMER PAPER					

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24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,998,288.74	0.99907	0.00593750	CITIBANK	19,981,400.00	118,750.00
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.99505	0.00241528	CITIBANK	24,876,250.00	60,382.00
023135BQ8	AMAZON CB CL	06/03/2025	0.8000	28,000,000.00	28,011,188.22	0.98519	0.00062222	CITIBANK	27,585,320.00	17,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,400,804.08	0.99471	0.01614583	CITIBANK	24,867,750.00	403,645.75
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.99296	0.01536889	CITIBANK	24,824,000.00	384,222.25
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	90,000,000.00	89,252,040.13	0.99195	0.00907222	CITIBANK	89,275,500.00	816,499.80
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	1.00042	0.01070222	CITIBANK	15,006,300.00	160,533.30
742718FL8	PROCTER CB CL	10/29/2025	0.5500	17,000,000.00	16,486,185.54	0.96894	0.00094722	CITIBANK	16,471,980.00	16,102.74
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	1.00654	0.00028167	CITIBANK	25,163,500.00	7,041.75
037833EB2	APPLE CB CL	02/08/2026	0.7000	15,000,000.00	14,992,551.34	0.96057	0.00278056	CITIBANK	14,408,550.00	41,708.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	25,571,053.83	0.97690	0.00575000	CITIBANK	24,422,500.00	143,750.00
24422ETH2	DEERE CAP CB	06/10/2026	2.6500	25,000,000.00	24,198,098.96	0.97439	0.00154583	CITIBANK	24,359,750.00	38,645.75
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	1.00200	0.00277083	CITIBANK	15,030,000.00	41,562.45
037833BZ2	APPLE CB CL	08/04/2026	2.4500	25,000,000.00	24,122,202.31	0.96945	0.01000417	CITIBANK	24,236,250.00	250,104.25
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.98772	0.01361111	CITIBANK	24,693,000.00	340,277.75
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,959,695.97	0.93625	0.00354583	CITIBANK	8,426,250.00	31,912.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.92978	0.00301389	CITIBANK	23,244,500.00	75,347.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.92872	0.00122667	CITIBANK	23,218,000.00	30,666.75
14913UAE0	CATERPILR CB	01/08/2027	4.5000	24,000,000.00	23,885,807.36	1.00118	0.02162500	CITIBANK	24,028,320.00	519,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,577,179.09	0.97330	0.01511111	CITIBANK	9,732,990.00	151,111.10
594918BY9	MICROSOFT CB CL	02/06/2027	3.3000	25,000,000.00	24,577,147.86	0.97893	0.01329167	CITIBANK	24,473,250.00	332,291.75
037833CJ7	APPLE CB CL	02/09/2027	3.3500	25,000,000.00	24,837,885.30	0.97940	0.01321389	CITIBANK	24,485,000.00	330,347.25
89236TLR4	TOYOTA CB CL	02/22/2027	5.2500	25,000,000.00	25,000,000.00	0.97862	0.01881250	CITIBANK	24,465,500.00	470,312.50
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.99582	0.00125000	CITIBANK	24,895,500.00	31,250.00

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24422EWK1	DEERE CAP CB	09/15/2027	4.1500	25,000,000.00	25,235,523.67	0.99020	0.01221944 CITIBANK	24,755,000.00	305,486.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	1.00697	0.01222778 CITIBANK	10,069,700.00	122,277.80
89236TMU6	TOYOTA CB CL	10/22/2027	4.3500	25,000,000.00	25,000,000.00	0.98796	0.00833750 CITIBANK	24,699,000.00	208,437.50
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00787	0.01750000 CITIBANK	25,196,750.00	437,500.00
95001DG20	WELLS FGO CB CL	04/03/2028	5.6000	25,000,000.00	25,000,000.00	1.00520	0.01400000 CITIBANK	25,130,000.00	350,000.00
037833ET3	APPLE CB CL	05/10/2028	4.0000	25,000,000.00	24,760,943.16	0.98653	0.00566667 CITIBANK	24,663,250.00	141,666.75
91159XAA3	US BANC CB CL	06/30/2028	5.1000	25,000,000.00	25,000,000.00	0.97183	0.00014167 CITIBANK	24,295,750.00	3,541.75
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	0.97555	0.02152778 CITIBANK	24,388,625.00	538,194.50
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00893	0.01176083 CITIBANK	25,223,250.00	294,020.75
91159XAF2	US BANC CB CL	11/01/2028	4.6000	25,000,000.00	25,000,000.00	0.98395	0.00766667 CITIBANK	24,598,750.00	191,666.75
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	1.00387	0.02260417 CITIBANK	25,096,750.00	565,104.25
24422EUU1	DEERE CAP CB	03/07/2029	3.4500	25,000,000.00	23,800,545.32	0.95209	0.01092500 CITIBANK	23,802,250.00	273,125.00
89236TMN2	TOYOTA CB CL	08/27/2029	4.2500	25,000,000.00	25,000,000.00	0.96312	0.01192361 CITIBANK	24,078,000.00	298,090.25
				903,000,000.00	898,667,140.88			888,168,435.00	8,541,998.72
AIP:		145,415.28							
Book + AIP:		898,812,556.16	CORP BOND						

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SYS048733	FINANCIAL PARTNERS CREDIT UNIOI	01/02/2025	5.1800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048738	MALAGA BANK FSB TD	01/03/2025	5.1300	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048739	MISSION FEDERAL CREDIT UNION TI	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048736	COMMERCIAL BANK OF CALIFORNIA `	01/03/2025	5.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048742	AMERICAN PLUS BANK NA TD	01/03/2025	5.1100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048737	EAST WEST BANK TD	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048743	SANTA CRUZ COUNTY BANK TD	01/03/2025	5.1300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048744	COMMUNITY VALLEY BANK TD	01/03/2025	5.1300	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048740	OPEN BANK TD	01/03/2025	5.1600	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048741	PACIFIC PREMIER BANK TD	01/03/2025	5.1500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048865	MISSION NATIONAL BANK TD	01/08/2025	4.5300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048747	EAST WEST BANK TD	01/08/2025	5.1300	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048863	PCB BANK TD	01/08/2025	4.5300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048864	FARMERS & MERCHANTS BANK OF Ce	01/08/2025	4.5100	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048748	HANMI BANK TD	01/08/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048884	WESCOM CENTRAL CREDIT UNION TI	01/09/2025	4.6100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048756	PROVIDENT CREDIT UNION TD	01/09/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048880	CTBC BANK CORP (USA) TD	01/09/2025	4.5800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048755	PROVIDENT CREDIT UNION TD	01/09/2025	5.1400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048754	MERIWEST CREDIT UNION TD	01/09/2025	5.1500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048868	COMMERCEWEST BANK TD	01/09/2025	4.5400	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048752	BANC OF CALIFORNIA NA TD	01/09/2025	5.1500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048879	FIVE STAR BANK TD	01/09/2025	4.5600	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048758	SCHOOLSFIRST FEDERAL CREDIT UN	01/09/2025	5.1400	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048881	FIVE STAR BANK TD	01/09/2025	4.5600	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048885	PCB BANK TD	01/10/2025	4.5800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS048759	MALAGA BANK FSB TD	01/10/2025	5.1100	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048886	WESCOM CENTRAL CREDIT UNION TI	01/10/2025	4.6100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048761	BANC OF CALIFORNIA NA TD	01/15/2025	5.0500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048764	US METRO BANK TD	01/15/2025	5.0400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048763	MISSION FEDERAL CREDIT UNION TI	01/15/2025	5.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048762	CALIFORNIA COAST CREDIT UNION T	01/15/2025	5.0300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048767	MISSION NATIONAL BANK TD	01/16/2025	5.0400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048765	BANC OF CALIFORNIA NA TD	01/16/2025	5.0500	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048768	POPPY BANK TD	01/16/2025	5.0400	70,000,000.00	70,000,000.00	1.00000	70,000,000.00
SYS048769	AMERICAN PLUS BANK NA TD	01/17/2025	5.0000	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048890	COMMERCEWEST BANK TD	01/17/2025	4.5500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048779	FINANCIAL PARTNERS CREDIT UNIOI	01/23/2025	5.0500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048893	BEACON BUSINESS BANK TD	01/23/2025	4.5600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048780	AMERICAN PLUS BANK NA TD	01/24/2025	4.9700	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048782	TRI COUNTIES BANK TD	01/24/2025	5.0200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048781	EAST WEST BANK TD	01/24/2025	5.0100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048897	MISSION VALLEY BANK TD	01/29/2025	4.5400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048783	AMERICAN PLUS BANK NA TD	01/29/2025	4.9400	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048899	STATE BANK OF INDIA (CALIFORNIA	01/29/2025	4.5400	19,000,000.00	19,000,000.00	1.00000	19,000,000.00
SYS048786	MISSION FEDERAL CREDIT UNION TI	01/29/2025	4.9800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048784	OPEN BANK TD	01/29/2025	4.9900	26,000,000.00	26,000,000.00	1.00000	26,000,000.00
SYS048903	TECHNOLOGY CREDIT UNION TD	01/30/2025	4.5500	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048901	GOLDEN 1 CREDIT UNION TD	01/30/2025	4.5400	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048792	MERIWEST CREDIT UNION TD	02/05/2025	4.7600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048925	TRAVIS CREDIT UNION TD	02/06/2025	4.4900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048921	PREFERRED BANK TD	02/06/2025	4.4600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048924	SANTA CRUZ COUNTY BANK TD	02/06/2025	4.4600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048919	COMMERCEWEST BANK TD	02/06/2025	4.4800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048923	PROVIDENT CREDIT UNION TD	02/06/2025	4.4900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048797	CORNERSTONE COMMUNITY BANK TI	02/07/2025	4.8200	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048798	HANMI BANK TD	02/07/2025	4.8300	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048801	AMERICAN PLUS BANK NA TD	02/12/2025	4.8100	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048802	CALIFORNIA COAST CREDIT UNION T	02/12/2025	4.8500	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048927	BANK OF HOPE TD	02/12/2025	4.4800	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048806	METROPOLITAN BANK TD	02/13/2025	4.8100	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048805	CATHAY BANK TD	02/13/2025	4.8000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048807	POPPY BANK TD	02/13/2025	4.8100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048930	CTBC BANK CORP (USA) TD	02/13/2025	4.4700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048933	CTBC BANK CORP (USA) TD	02/14/2025	4.4500	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048938	FIVE STAR BANK TD	02/19/2025	4.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048939	MECHANICS BANK TD	02/20/2025	4.4600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048814	AXOS BANK TD	02/26/2025	4.7300	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048820	TECHNOLOGY CREDIT UNION TD	02/27/2025	4.7400	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048818	METROPOLITAN BANK TD	02/27/2025	4.7300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048950	TRI COUNTIES BANK TD	03/05/2025	4.4300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048825	AMERICAN FIRST CREDIT UNION TD	03/05/2025	4.7400	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048947	POPPY BANK TD	03/05/2025	4.4600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048826	COMMERCEWEST BANK TD	03/05/2025	4.7200	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048829	POPPY BANK TD	03/05/2025	4.7300	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048944	COMMERCEWEST BANK TD	03/05/2025	4.4300	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048949	SAFE CREDIT UNION TD	03/05/2025	4.4400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048945	GOLDEN 1 CREDIT UNION TD	03/05/2025	4.4400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00

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SYS048954	COMMONWEALTH BUSINESS BANK TI	03/06/2025	4.3900	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048837	POPPY BANK TD	03/07/2025	4.6700	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048960	COMMONWEALTH BUSINESS BANK TI	03/07/2025	4.3800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048956	RIVER CITY BANK TD	03/07/2025	4.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048834	BANK OF SAN FRANCISCO TD	03/07/2025	4.6500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048968	WESCOM CENTRAL CREDIT UNION TI	03/07/2025	4.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048962	WESCOM CENTRAL CREDIT UNION TI	03/07/2025	4.4300	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048838	TRAVIS CREDIT UNION TD	03/07/2025	4.6600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048958	BANK OF HOPE TD	03/07/2025	4.4200	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048967	WESCOM CENTRAL CREDIT UNION TI	03/12/2025	4.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048841	CITIZEN BUSINESS BANK TD	03/12/2025	4.6000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048965	FIVE STAR BANK TD	03/12/2025	4.3400	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048966	PCB BANK TD	03/12/2025	4.3400	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048842	PREFERRED BANK TD	03/12/2025	4.5800	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048840	AXOS BANK TD	03/12/2025	4.5800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048843	STATE BANK OF INDIA (CALIFORNIA	03/12/2025	4.6000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048847	CATHAY BANK TD	03/13/2025	4.5500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048969	GOLDEN 1 CREDIT UNION TD	03/13/2025	4.3500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048848	HANMI BANK TD	03/13/2025	4.5600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048972	PROVIDENT CREDIT UNION TD	03/13/2025	4.3500	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048976	NEW OMNI BANK NA TD	03/14/2025	4.2700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048852	AMERICAN PLUS BANK NA TD	03/14/2025	4.5600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048974	BANK OF HOPE TD	03/14/2025	4.3300	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048856	ROYAL BUSINESS BANK TD	03/14/2025	4.6100	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048866	PACIFIC ALLIANCE BANK TD	04/02/2025	4.2900	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048869	FFB BANK TD	04/03/2025	4.2000	2,000,000.00	2,000,000.00	1.00000	2,000,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
SYS048870	NUVISION FEDERAL CREDIT UNION T	04/03/2025	4.2700	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048872	PROVIDENT CREDIT UNION TD	04/03/2025	4.2500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048874	OPEN BANK TD	04/04/2025	4.2800	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048875	TECHNOLOGY CREDIT UNION TD	04/04/2025	4.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048877	AXOS BANK TD	04/09/2025	4.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048878	POPPY BANK TD	04/09/2025	4.3600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048882	NEW OMNI BANK NA TD	04/10/2025	4.2800	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048883	TRAVIS CREDIT UNION TD	04/10/2025	4.3300	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048889	CORNERSTONE COMMUNITY BANK TI	04/16/2025	4.3400	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048888	AXOS BANK TD	04/16/2025	4.3200	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048892	BANK OF THE SIERRA TD	04/24/2025	4.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048894	STATE BANK OF INDIA (CALIFORNIA	04/24/2025	4.3600	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048896	CALIFORNIA BANK OF COMMERCE N/	04/30/2025	4.4100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048898	SCHOOLSFIRST FEDERAL CREDIT UN	04/30/2025	4.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048902	PROVIDENT CREDIT UNION TD	05/01/2025	4.3800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048900	COMMONWEALTH BUSINESS BANK TI	05/01/2025	4.3500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048920	HANMI BANK TD	05/08/2025	4.3300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048918	CATHAY BANK TD	05/08/2025	4.3200	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048916	AMERICAN PLUS BANK NA TD	05/08/2025	4.2800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048926	ROYAL BUSINESS BANK TD	05/09/2025	4.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048928	TRAVIS CREDIT UNION TD	05/14/2025	4.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048931	PROVIDENT CREDIT UNION TD	05/15/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048932	TECHNOLOGY CREDIT UNION TD	05/15/2025	4.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048934	US METRO BANK TD	05/16/2025	4.3400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048937	CATHAY BANK TD	05/21/2025	4.3600	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048951	US METRO BANK TD	06/04/2025	4.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Fair Value
SYS048946	OPEN BANK TD	06/04/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048948	PROVIDENT CREDIT UNION TD	06/04/2025	4.3600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048953	AXOS BANK TD	06/05/2025	4.2900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048955	US METRO BANK TD	06/05/2025	4.3200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048959	BENEFICIAL STATE BANK TD	06/06/2025	4.2900	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048961	PROVIDENT CREDIT UNION TD	06/06/2025	4.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048957	BANC OF CALIFORNIA NA TD	06/06/2025	4.2900	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048970	HANMI BANK TD	06/12/2025	4.2600	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048977	PROVIDENT CREDIT UNION TD	06/13/2025	4.2200	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048973	AMERICAN FIRST CREDIT UNION TD	06/13/2025	4.2200	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048975	CTBC BANK CORP (USA) TD	06/13/2025	4.2100	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
				5,088,500,000.00	5,088,500,000.00		5,088,500,000.00
AIP:			0.00				
Book + AIP:		5,088,500,000.00	TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2340006	03/21/2025	4.27300000	36,020,000.00	1.00	36,020,000.00
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
PMIA LOAN 2450001	07/18/2025	4.53200000	117,759,000.00	1.00	117,759,000.00
			194,249,000.00		194,249,000.00

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Total # of items:	837
Par Value:	157,316,896,043.71
Book Value:	155,354,493,157.86
Fair Value:	156,035,047,347.61
Accrual:	790,228,041.94
Total Book Value:	155,354,493,157.86
AIP:	23,276,002.01
Book + AIP:	155,377,769,159.87