

# Fiona Ma, CPA

Treasurer  
State of California

Quarterly Report  
On the  
Pooled Money Investment Account



For the Quarter Ending  
March 31, 2024

**OFFICE OF THE TREASURER**

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



**Date:** April 18, 2024  
**To:** Pooled Money Investment Board  
**From:** Jeff Wurm, Director  
Investment Division  
**Subject:** PMIA Quarterly Report

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

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

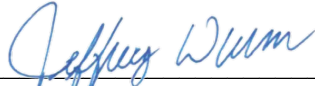
The required information is contained in the following two sections:

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

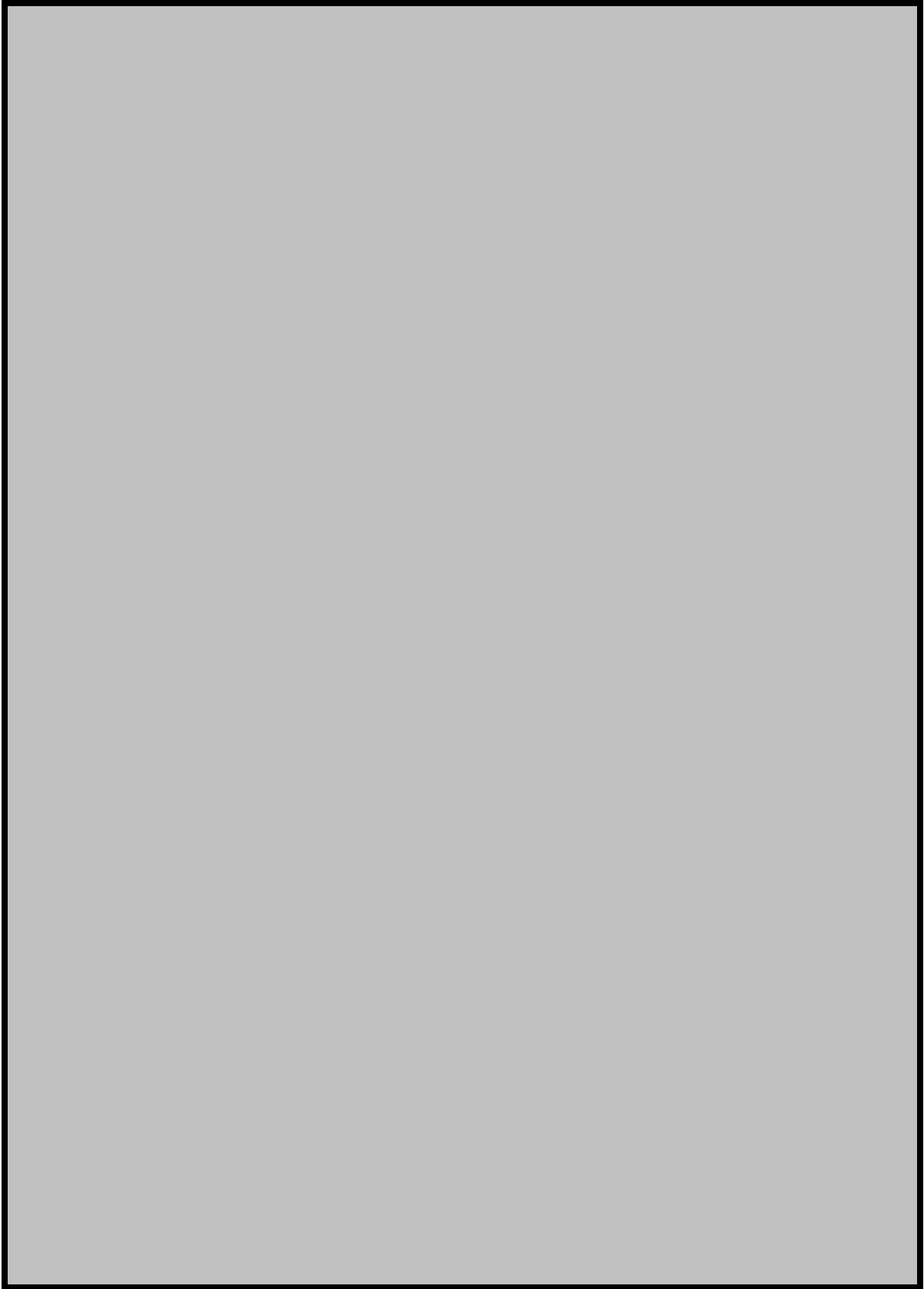
Section II contains: (1) market valuation by security type; and (2) a detailed listing of the PMIA portfolio holdings, including the investment type, name of issuer, par value, book value, market value and the source of the market value for each security held in the portfolio at quarter-end.

**Compliance with Investment Policy**

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

  
\_\_\_\_\_  
Jeffrey Wurm

April 19, 2024  
Date



# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

**March 31, 2024**

(Dollars in thousands)

<b>Portfolio Amount</b>		\$ 156,473,794
Effective Yield	4.215%	
Quarter-to-date Yield	4.122%	
Year-to-date Yield	3.779%	
Average Life (in days)	226	
<b>Demand Bank Account Balances</b>		\$ 182,264
<b>Total PMIA Resources</b>		<u><u>\$ 156,656,058</u></u>

# POOLED MONEY INVESTMENT ACCOUNT

## SUMMARY OF RESOURCES

March 31, 2024

(Dollars in thousands)

<u>Type of Security</u>	<u>Amount</u>	<u>Percent</u>
Government		
Bills	\$ 29,016,845	18.54%
Bonds	-	0.00%
Notes	62,112,349	39.70%
Strips	-	0.00%
Total Governments	\$ 91,129,194	58.24%
Federal Agency Debentures	\$ 11,564,625	7.40%
Certificates of Deposit	14,450,000	9.23%
Bank Notes	-	0.00%
Repurchases	-	0.00%
Federal Agency Discount Notes	23,090,969	14.76%
Time Deposits	5,089,000	3.25%
GNMAs	-	0.00%
Commercial Paper	10,127,922	6.47%
FHLMC / REMICS	2,005	0.00%
Corporate Bonds	670,419	0.43%
PMIA Loans	349,660	0.22%
GF Loans	-	0.00%
Other	-	0.00%
Reverse Repurchases	-	0.00%
<b>Total, All Types</b>	<b>\$ 156,473,794</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 3/31/2024

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 29,016,845,381.94	\$ 29,371,836,247.06	\$ 29,367,095,500.00	NA
Notes	\$ 62,110,996,962.28	\$ 62,104,127,889.83	\$ 61,362,065,500.00	\$ 369,303,999.50
Federal Agency:				
SBA	\$ 261,355,671.12	\$ 261,355,671.12	\$ 260,406,267.21	\$ 1,266,206.33
MBS-REMICs	\$ 2,005,373.23	\$ 2,005,373.23	\$ 1,960,327.91	\$ 8,754.66
Debentures	\$ 7,783,430,186.00	\$ 7,782,764,811.01	\$ 7,697,999,950.00	\$ 46,603,305.45
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 788,678,500.00	\$ 7,575,278.00
Discount Notes	\$ 23,090,969,201.38	\$ 23,348,321,402.73	\$ 23,332,896,000.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 14,450,000,000.00	\$ 14,450,000,000.00	\$ 14,449,006,916.17	\$ 207,463,250.04
Commercial Paper	\$ 10,127,921,458.38	\$ 10,230,717,347.37	\$ 10,227,601,597.30	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 670,418,926.95	\$ 670,265,926.95	\$ 654,690,660.00	\$ 6,109,777.60
Repurchase Agreements				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
PMIA & GF Loans	\$ 349,660,000.00	\$ 349,660,000.00	\$ 349,660,000.00	NA
<b>TOTAL</b>	<b>\$ 156,472,442,295.33</b>	<b>\$ 157,179,893,803.35</b>	<b>\$ 156,266,877,818.59</b>	<b>\$ 651,694,073.08</b>

Fair Value Including Accrued Interest

\$ 156,918,571,891.67

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 (0.994191267).  
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 \$19,883,825.35 or \$20,000,000.00 x 0.994191267.



OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
912797JL2	U S TREAS BILL	04/02/2024	0.0000	1,050,000,000.00	1,038,503,187.52	0.99986 CITIBANK	1,049,853,000.00
912797JM0	U S TREAS BILL	04/09/2024	0.0000	2,550,000,000.00	2,516,168,124.99	0.99884 CITIBANK	2,547,042,000.00
912797JN8	U S TREAS BILL	04/16/2024	0.0000	750,000,000.00	747,750,687.48	0.99780 CITIBANK	748,350,000.00
912797HG5	U S TREAS BILL	04/25/2024	0.0000	300,000,000.00	291,952,187.49	0.99650 CITIBANK	298,950,000.00
912797HH3	U S TREAS BILL	05/02/2024	0.0000	1,600,000,000.00	1,564,733,359.73	0.99545 CITIBANK	1,592,720,000.00
912797HQ3	U S TREAS BILL	05/09/2024	0.0000	2,250,000,000.00	2,197,002,975.67	0.99444 CITIBANK	2,237,490,000.00
912797JW8	U S TREAS BILL	05/14/2024	0.0000	2,000,000,000.00	1,969,069,102.83	0.99372 CITIBANK	1,987,440,000.00
912797FH5	U S TREAS BILL	05/16/2024	0.0000	650,000,000.00	619,543,937.51	0.99346 CITIBANK	645,749,000.00
912797FS1	U S TREAS BILL	06/13/2024	0.0000	1,200,000,000.00	1,152,218,208.37	0.98942 CITIBANK	1,187,304,000.00
912796Y45	U S TREAS BILL	06/27/2024	0.0000	4,250,000,000.00	4,158,312,338.19	0.98739 CITIBANK	4,196,407,500.00
912797KH9	U S TREAS BILL	07/02/2024	0.0000	300,000,000.00	294,848,291.64	0.98668 CITIBANK	296,004,000.00
912797GB7	U S TREAS BILL	07/11/2024	0.0000	1,350,000,000.00	1,310,743,068.05	0.98557 CITIBANK	1,330,519,500.00
912797JU2	U S TREAS BILL	08/01/2024	0.0000	2,700,000,000.00	2,638,662,329.87	0.98248 CITIBANK	2,652,696,000.00
912797GK7	U S TREAS BILL	08/08/2024	0.0000	850,000,000.00	812,425,466.68	0.98164 CITIBANK	834,394,000.00
912797KB2	U S TREAS BILL	08/15/2024	0.0000	1,550,000,000.00	1,513,952,156.22	0.98070 CITIBANK	1,520,085,000.00
912797KC0	U S TREAS BILL	08/22/2024	0.0000	450,000,000.00	438,352,000.02	0.97962 CITIBANK	440,829,000.00
912797KD8	U S TREAS BILL	08/29/2024	0.0000	150,000,000.00	146,224,916.67	0.97871 CITIBANK	146,806,500.00
912797GL5	U S TREAS BILL	09/05/2024	0.0000	750,000,000.00	713,471,958.33	0.97768 CITIBANK	733,260,000.00
912797KK2	U S TREAS BILL	09/12/2024	0.0000	2,600,000,000.00	2,534,003,329.14	0.97676 CITIBANK	2,539,576,000.00
912797KM8	U S TREAS BILL	09/26/2024	0.0000	1,250,000,000.00	1,217,753,012.47	0.97469 CITIBANK	1,218,362,500.00
912797GW1	U S TREAS BILL	10/03/2024	0.0000	750,000,000.00	712,086,255.56	0.97416 CITIBANK	730,620,000.00
912796ZV4	U S TREAS BILL	12/26/2024	0.0000	300,000,000.00	286,234,737.51	0.96381 CITIBANK	289,143,000.00
912797KA4	U S TREAS BILL	02/20/2025	0.0000	150,000,000.00	142,833,750.00	0.95663 CITIBANK	143,494,500.00

29,750,000,000.00 29,016,845,381.94 29,367,095,500.00

AIP: 0.00  
Book + AIP: 29,016,845,381.94

TREASURY BILL

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CEK3	U S TREAS NOTE	04/30/2024	2.5000	800,000,000.00	799,714,496.53	0.99769	0.01050824	CITIBANK	798,152,000.00	8,406,592.00
9128286R6	U S TREAS NOTE	04/30/2024	2.2500	400,000,000.00	399,888,706.16	0.99750	0.00945742	CITIBANK	399,000,000.00	3,782,968.00
91282CCC3	U S TREAS NOTE	05/15/2024	0.2500	2,650,000,000.00	2,649,648,428.44	0.99388	0.00094780	CITIBANK	2,633,782,000.00	2,511,670.00
91282CER8	U S TREAS NOTE	05/31/2024	2.5000	1,700,000,000.00	1,699,144,567.01	0.99540	0.00840164	CITIBANK	1,692,180,000.00	14,282,788.00
912828XT2	U S TREAS NOTE	05/31/2024	2.0000	1,500,000,000.00	1,502,936,911.79	0.99460	0.00672131	CITIBANK	1,491,900,000.00	10,081,965.00
91282CCG4	U S TREAS NOTE	06/15/2024	0.2500	1,200,000,000.00	1,199,828,923.32	0.98951	0.00073770	CITIBANK	1,187,412,000.00	885,240.00
91282CCL3	U S TREAS NOTE	07/15/2024	0.3750	2,100,000,000.00	2,095,331,073.22	0.98585	0.00079327	CITIBANK	2,070,285,000.00	1,665,867.00
912828Y87	U S TREAS NOTE	07/31/2024	1.7500	1,650,000,000.00	1,657,607,064.96	0.98824	0.00293269	CITIBANK	1,630,596,000.00	4,838,938.50
9128282N9	U S TREAS NOTE	07/31/2024	2.1250	400,000,000.00	399,386,277.52	0.98943	0.00356113	CITIBANK	395,772,000.00	1,424,452.00
91282CFA4	U S TREAS NOTE	07/31/2024	3.0000	1,300,000,000.00	1,299,220,815.94	0.99221	0.00502747	CITIBANK	1,289,873,000.00	6,535,711.00
91282CCT6	U S TREAS NOTE	08/15/2024	0.3750	1,200,000,000.00	1,199,574,465.51	0.98178	0.00047390	CITIBANK	1,178,136,000.00	568,680.00
912828D56	U S TREAS NOTE	08/15/2024	2.3750	1,000,000,000.00	998,534,602.59	0.98901	0.00300137	CITIBANK	989,010,000.00	3,001,370.00
91282CFG1	U S TREAS NOTE	08/31/2024	3.2500	1,750,000,000.00	1,747,346,739.52	0.99156	0.00282609	CITIBANK	1,735,230,000.00	4,945,657.50
912828YE4	U S TREAS NOTE	08/31/2024	1.2500	450,000,000.00	451,525,032.93	0.98345	0.00108696	CITIBANK	442,552,500.00	489,132.00
91282CCX7	U S TREAS NOTE	09/15/2024	0.3750	2,000,000,000.00	1,998,939,264.11	0.97826	0.00017323	CITIBANK	1,956,520,000.00	346,460.00
9128282Y5	U S TREAS NOTE	09/30/2024	2.1250	200,000,000.00	198,827,546.98	0.98480	0.00005806	CITIBANK	196,960,000.00	11,612.00
912828YH7	U S TREAS NOTE	09/30/2024	1.5000	1,650,000,000.00	1,650,195,297.34	0.98158	0.00004098	CITIBANK	1,619,607,000.00	67,617.00
91282CFN6	U S TREAS NOTE	09/30/2024	4.2500	750,000,000.00	749,691,237.57	0.99499	0.00011612	CITIBANK	746,242,500.00	87,090.00
91282CDB4	U S TREAS NOTE	10/15/2024	0.6250	1,050,000,000.00	1,049,563,690.61	0.97576	0.00288593	CITIBANK	1,024,548,000.00	3,030,226.50
91282CFQ9	U S TREAS NOTE	10/31/2024	4.3750	1,400,000,000.00	1,397,331,131.61	0.99490	0.01838942	CITIBANK	1,392,860,000.00	25,745,188.00
912828YM6	U S TREAS NOTE	10/31/2024	1.5000	1,050,000,000.00	1,056,450,739.21	0.97859	0.00630495	CITIBANK	1,027,519,500.00	6,620,197.50
9128283D0	U S TREAS NOTE	10/31/2024	2.2500	300,000,000.00	298,338,816.51	0.98307	0.00945742	CITIBANK	294,921,000.00	2,837,226.00
91282CDH1	U S TREAS NOTE	11/15/2024	0.7500	700,000,000.00	699,418,844.35	0.97286	0.00284341	CITIBANK	681,002,000.00	1,990,387.00
912828G38	U S TREAS NOTE	11/15/2024	2.2500	900,000,000.00	901,311,787.04	0.98188	0.00853022	CITIBANK	883,692,000.00	7,677,198.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CFX4	U S TREAS NOTE	11/30/2024	4.5000	300,000,000.00	299,386,319.04	0.99520	0.01512295	CITIBANK	298,560,000.00	4,536,885.00
912828YV6	U S TREAS NOTE	11/30/2024	1.5000	550,000,000.00	553,175,177.24	0.97581	0.00504098	CITIBANK	536,695,500.00	2,772,539.00
9128283J7	U S TREAS NOTE	11/30/2024	2.1250	300,000,000.00	297,163,574.82	0.97979	0.00714139	CITIBANK	293,937,000.00	2,142,417.00
91282CDN8	U S TREAS NOTE	12/15/2024	1.0000	1,400,000,000.00	1,398,868,844.17	0.97122	0.00295082	CITIBANK	1,359,708,000.00	4,131,148.00
91282CGD7	U S TREAS NOTE	12/31/2024	4.2500	900,000,000.00	897,664,784.77	0.99310	0.01074176	CITIBANK	893,790,000.00	9,667,584.00
91282CGG0	U S TREAS NOTE	01/31/2025	4.1250	750,000,000.00	748,582,498.06	0.99186	0.00691277	CITIBANK	743,895,000.00	5,184,577.50
912828J27	U S TREAS NOTE	02/15/2025	2.0000	1,000,000,000.00	994,306,871.45	0.97342	0.00252747	CITIBANK	973,420,000.00	2,527,470.00
91282CGN5	U S TREAS NOTE	02/28/2025	4.6250	1,450,000,000.00	1,449,560,824.66	0.99594	0.00402174	CITIBANK	1,444,113,000.00	5,831,523.00
912828ZC7	U S TREAS NOTE	02/28/2025	1.1250	1,100,000,000.00	1,105,917,437.70	0.96493	0.00097826	CITIBANK	1,061,423,000.00	1,076,086.00
9128283Z1	U S TREAS NOTE	02/28/2025	2.7500	1,500,000,000.00	1,499,638,015.78	0.97939	0.00239130	CITIBANK	1,469,085,000.00	3,586,950.00
91282CED9	U S TREAS NOTE	03/15/2025	1.7500	1,450,000,000.00	1,440,447,563.03	0.96936	0.00080842	CITIBANK	1,405,572,000.00	1,172,209.00
91282CEQ0	U S TREAS NOTE	05/15/2025	2.7500	2,000,000,000.00	1,996,841,452.62	0.97594	0.01042582	CITIBANK	1,951,880,000.00	20,851,640.00
91282CHD6	U S TREAS NOTE	05/31/2025	4.2500	2,100,000,000.00	2,092,303,624.92	0.99191	0.01428279	CITIBANK	2,083,011,000.00	29,993,859.00
91282CEU1	U S TREAS NOTE	06/15/2025	2.8750	300,000,000.00	297,925,727.76	0.97590	0.00848361	CITIBANK	292,770,000.00	2,545,083.00
91282CHL8	U S TREAS NOTE	06/30/2025	4.6250	700,000,000.00	697,607,487.28	0.99648	0.01168956	CITIBANK	697,536,000.00	8,182,692.00
912828XZ8	U S TREAS NOTE	06/30/2025	2.7500	800,000,000.00	799,734,601.26	0.97426	0.00695055	CITIBANK	779,408,000.00	5,560,440.00
91282CEY3	U S TREAS NOTE	07/15/2025	3.0000	1,350,000,000.00	1,328,551,970.67	0.97668	0.00634615	CITIBANK	1,318,518,000.00	8,567,302.50
912828Y79	U S TREAS NOTE	07/31/2025	2.8750	600,000,000.00	600,718,841.20	0.97438	0.00481799	CITIBANK	584,628,000.00	2,890,794.00
91282CHN4	U S TREAS NOTE	07/31/2025	4.7500	600,000,000.00	598,780,688.88	0.99836	0.00796016	CITIBANK	599,016,000.00	4,776,096.00
91282CFE6	U S TREAS NOTE	08/15/2025	3.1250	1,350,000,000.00	1,345,430,826.21	0.97734	0.00394918	CITIBANK	1,319,409,000.00	5,331,393.00
91282CHV6	U S TREAS NOTE	08/31/2025	5.0000	900,000,000.00	899,250,313.30	1.00215	0.00434783	CITIBANK	901,935,000.00	3,913,047.00
91282CFK2	U S TREAS NOTE	09/15/2025	3.5000	200,000,000.00	199,279,482.20	0.98148	0.00161685	CITIBANK	196,296,000.00	323,370.00
91282CJB8	U S TREAS NOTE	09/30/2025	5.0000	900,000,000.00	899,549,428.11	1.00262	0.00013661	CITIBANK	902,358,000.00	122,949.00
91282CFP1	U S TREAS NOTE	10/15/2025	4.2500	800,000,000.00	801,945,979.50	0.99191	0.01962432	CITIBANK	793,528,000.00	15,699,456.00

OFFICE OF THE STATE TREASURER  
MARKET VALUATION REPORT FOR 03/31/2024

CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
91282CJE2	U S TREAS NOTE	10/31/2025	5.0000	850,000,000.00	849,305,050.87	1.00297	0.02101648	CITIBANK	852,524,500.00	17,864,008.00
9128285J5	U S TREAS NOTE	10/31/2025	3.0000	800,000,000.00	800,194,666.80	0.97301	0.01260989	CITIBANK	778,408,000.00	10,087,912.00
91282CGA3	U S TREAS NOTE	12/15/2025	4.0000	750,000,000.00	750,443,530.48	0.98789	0.01180328	CITIBANK	740,917,500.00	8,852,460.00
91282CJS1	U S TREAS NOTE	12/31/2025	4.2500	600,000,000.00	599,104,316.94	0.99195	0.01074176	CITIBANK	595,170,000.00	6,445,056.00
91282CJV4	U S TREAS NOTE	01/31/2026	4.2500	600,000,000.00	597,158,339.31	0.99231	0.00712225	CITIBANK	595,386,000.00	4,273,350.00
91282CGL9	U S TREAS NOTE	02/15/2026	4.0000	600,000,000.00	598,242,187.50	0.98777	0.00505495	CITIBANK	592,662,000.00	3,032,970.00
91282CKB6	U S TREAS NOTE	02/28/2026	4.6250	500,000,000.00	499,899,267.88	0.99941	0.00402174	CITIBANK	499,705,000.00	2,010,870.00
91282CGR6	U S TREAS NOTE	03/15/2026	4.6250	150,000,000.00	151,017,718.50	0.99938	0.00213655	CITIBANK	149,907,000.00	320,482.50
91282CHB0	U S TREAS NOTE	05/15/2026	3.6250	900,000,000.00	893,807,677.11	0.98043	0.01374313	CITIBANK	882,387,000.00	12,368,817.00
91282CHM6	U S TREAS NOTE	07/15/2026	4.5000	600,000,000.00	596,332,200.52	0.99879	0.00951923	CITIBANK	599,274,000.00	5,711,538.00
91282CHU8	U S TREAS NOTE	08/15/2026	4.3750	450,000,000.00	447,925,866.81	0.99645	0.00552885	CITIBANK	448,402,500.00	2,487,982.50
91282CJC6	U S TREAS NOTE	10/15/2026	4.6250	600,000,000.00	597,062,474.52	1.00316	0.02135587	CITIBANK	601,896,000.00	12,813,522.00
91282CJP7	U S TREAS NOTE	12/15/2026	4.3750	600,000,000.00	602,417,168.16	0.99789	0.01290984	CITIBANK	598,734,000.00	7,745,904.00
91282CKA8	U S TREAS NOTE	02/15/2027	4.1250	600,000,000.00	595,000,642.86	0.99195	0.00521291	CITIBANK	595,170,000.00	3,127,746.00
91282CKE0	U S TREAS NOTE	03/15/2027	4.2500	600,000,000.00	597,704,173.83	0.99578	0.00196332	CITIBANK	597,468,000.00	1,177,992.00
91282CEW7	U S TREAS NOTE	06/30/2027	3.2500	450,000,000.00	446,775,974.04	0.96609	0.00821429	CITIBANK	434,740,500.00	3,696,430.50
91282CGP0	U S TREAS NOTE	02/29/2028	4.0000	850,000,000.00	839,192,407.64	0.98883	0.00347826	CITIBANK	840,505,500.00	2,956,521.00
91282CKD2	U S TREAS NOTE	02/28/2029	4.2500	300,000,000.00	300,155,430.66	1.00188	0.00369565	CITIBANK	300,564,000.00	1,108,695.00

				62,200,000,000.00	62,104,127,889.83				61,362,065,500.00	369,303,999.50
AIP:		6,869,072.45								
Book + AIP:		62,110,996,962.28	TREASURY NOTE							

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83164FKZ6	SBA POOL #504812	01/25/2025	6.0000	80,309.36	80,309.36	0.99446	CITIBANK	79,864.45	401.55
83164FMU5	SBA POOL #504871	03/25/2025	6.1250	71,887.47	71,887.47	0.99287	CITIBANK	71,374.91	366.93
83164FQG2	SBA POOL #504955	04/25/2025	6.1250	34,167.35	34,167.35	0.99346	CITIBANK	33,943.90	174.40
83164FNG5	SBA POOL #504891	04/25/2025	6.1250	39,435.10	39,435.10	0.99347	CITIBANK	39,177.59	201.28
83164FT87	SBA POOL #505075	08/25/2025	6.1250	47,988.22	47,988.22	0.99427	CITIBANK	47,713.25	244.94
83164GTL6	SBA POOL #505955	07/25/2027	5.8000	91,903.27	91,903.27	0.99790	CITIBANK	91,710.27	444.20
83164GU34	SBA POOL #506002	08/25/2027	5.8000	337,394.55	337,394.55	0.99725	CITIBANK	336,466.71	1,630.74
83164GVQ2	SBA POOL #506023	08/25/2027	5.8000	139,858.23	139,858.23	0.99823	CITIBANK	139,610.68	675.98
83164GV25	SBA POOL #506033	09/25/2027	5.8000	10,223.21	10,223.21	0.99821	CITIBANK	10,204.91	49.41
83164GYW6	SBA POOL #506125	11/25/2027	5.8000	3,082.96	3,082.96	0.99976	CITIBANK	3,082.22	14.90
83164GXL1	SBA POOL #506083	11/25/2027	5.8000	226,215.75	226,215.75	0.99747	CITIBANK	225,643.42	1,093.38
83164G3E0	SBA POOL #506197	12/25/2027	5.8000	206,940.04	206,940.04	0.99851	CITIBANK	206,631.70	1,000.21
83164G4W9	SBA POOL #506237	01/25/2028	5.8000	41,252.94	41,252.94	0.99883	CITIBANK	41,204.67	199.39
83164HBL3	SBA POOL #506343	02/25/2028	5.8000	107,632.89	107,632.89	0.99819	CITIBANK	107,438.07	520.23
83164HBY5	SBA POOL #506355	05/25/2028	5.8000	214,465.86	214,465.86	1.00059	CITIBANK	214,592.39	1,036.58
83164HFC9	SBA POOL #506463	07/25/2028	5.8000	50,629.61	50,629.61	0.99890	CITIBANK	50,573.92	244.71
83164HGN4	SBA POOL #506505	09/25/2028	5.8000	3,666.16	3,666.16	0.99928	CITIBANK	3,663.52	17.72
83164HGT1	SBA POOL #506510	10/25/2028	5.8000	36,552.21	36,552.21	0.99958	CITIBANK	36,536.86	176.67
83164HJY7	SBA POOL #506579	11/25/2028	5.8000	223,011.96	223,011.96	0.99948	CITIBANK	222,895.99	1,077.89
83164HMP2	SBA POOL #506666	12/25/2028	5.8000	199,201.35	199,201.35	0.99878	CITIBANK	198,958.32	962.81
83164HQB9	SBA POOL #506750	02/25/2029	5.8000	324,905.38	324,905.38	0.99883	CITIBANK	324,525.24	1,570.38
83164HT26	SBA POOL #506869	04/25/2029	5.8000	228,041.31	228,041.31	0.99848	CITIBANK	227,694.69	1,102.20
83164HW48	SBA POOL #506967	08/25/2029	5.8000	538,335.05	538,335.05	0.99980	CITIBANK	538,227.38	2,601.95
83164HWH9	SBA POOL #506948	09/25/2029	5.8000	101,179.55	101,179.55	0.99984	CITIBANK	101,163.36	489.03

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83164HY38	SBA POOL #507030	09/25/2029	5.8000	1,425,324.68	1,425,324.68	0.99946	CITIBANK	1,424,555.00	6,889.07
83164H3K4	SBA POOL #507102	10/25/2029	5.8000	455,412.91	455,412.91	0.99872	CITIBANK	454,829.98	2,201.16
83164H5J5	SBA POOL #507149	01/25/2030	5.8000	792,061.69	792,061.69	0.99921	CITIBANK	791,435.96	3,828.30
83164H4C1	SBA POOL #507119	01/25/2030	5.8000	239,294.53	239,294.53	0.99846	CITIBANK	238,926.02	1,156.59
83164JAQ9	SBA POOL #507215	03/25/2030	5.8000	1,677,651.44	1,677,651.44	1.00081	CITIBANK	1,679,010.34	8,108.65
83164JAG1	SBA POOL #507207	03/25/2030	5.8000	732,901.06	732,901.06	0.99674	CITIBANK	730,511.80	3,542.36
83164JB47	SBA POOL #507259	05/25/2030	5.8000	909,001.97	909,001.97	1.00039	CITIBANK	909,356.48	4,393.51
83164JA89	SBA POOL #507231	05/25/2030	5.8000	1,193,032.69	1,193,032.69	1.00094	CITIBANK	1,194,154.14	5,766.32
83164JEE2	SBA POOL #507333	06/25/2030	5.8000	1,806,007.78	1,806,007.78	0.99818	CITIBANK	1,802,720.85	8,729.04
83164JES1	SBA POOL #507345	07/25/2030	5.8000	639,738.21	639,738.21	1.00101	CITIBANK	640,384.35	3,092.07
83164JGN0	SBA POOL #507405	08/25/2030	5.8000	310,071.80	310,071.80	0.99700	CITIBANK	309,141.58	1,498.68
83164JG67	SBA POOL #507421	09/25/2030	5.8000	701,150.14	701,150.14	1.00091	CITIBANK	701,788.19	3,388.89
83164JH82	SBA POOL #507455	09/25/2030	5.8000	550,432.07	550,432.07	0.99542	CITIBANK	547,911.09	2,660.42
83164JKL9	SBA POOL #507499	10/25/2030	5.8000	520,484.37	520,484.37	0.99825	CITIBANK	519,573.52	2,515.67
83164JNE2	SBA POOL #507589	01/25/2031	5.8000	1,699,936.77	1,699,936.77	0.99717	CITIBANK	1,695,125.95	8,216.36
83164JMW3	SBA POOL #507573	01/25/2031	5.8000	886,064.90	886,064.90	0.99778	CITIBANK	884,097.84	4,282.65
83164JKU9	SBA POOL #507507	02/25/2031	5.8000	929,296.40	929,296.40	0.99672	CITIBANK	926,248.31	4,491.60
83164JPW0	SBA POOL #507637	03/25/2031	5.8250	1,156,929.08	1,156,929.08	0.99724	CITIBANK	1,153,735.96	5,615.93
83164JML7	SBA POOL #507563	04/25/2031	5.8000	907,250.58	907,250.58	0.99640	CITIBANK	903,984.48	4,385.04
83164JQV1	SBA POOL #507668	04/25/2031	5.8250	365,744.06	365,744.06	0.99812	CITIBANK	365,056.46	1,775.38
83164JSC1	SBA POOL #507715	05/25/2031	5.8250	197,951.83	197,951.83	0.99730	CITIBANK	197,417.36	960.89
83164JRW8	SBA POOL #507701	05/25/2031	5.8250	565,264.33	565,264.33	0.99863	CITIBANK	564,489.92	2,743.89
83164JSZ0	SBA POOL #507736	06/25/2031	5.8250	156,579.39	156,579.39	0.99737	CITIBANK	156,167.59	760.06
83164JWU6	SBA POOL #507859	09/25/2031	5.8250	1,689,872.25	1,689,872.25	0.99768	CITIBANK	1,685,951.75	8,202.92

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83164JXB7	SBA POOL #507874	10/25/2031	5.8250	450,495.02	450,495.02	0.99659	CITIBANK	448,958.83	2,186.78
83164J2A3	SBA POOL #507969	01/25/2032	5.8250	2,615,425.78	2,615,425.78	0.99779	CITIBANK	2,609,645.69	12,695.71
83164JZ25	SBA POOL #507961	01/25/2032	5.8250	1,259,768.33	1,259,768.33	0.99796	CITIBANK	1,257,198.40	6,115.13
83164J3Y0	SBA POOL #508015	02/25/2032	5.8250	778,902.53	778,902.53	0.99719	CITIBANK	776,713.81	3,780.92
83164J5L6	SBA POOL #508051	04/25/2032	5.8250	310,255.89	310,255.89	0.99628	CITIBANK	309,101.74	1,506.03
83164J5J1	SBA POOL #508049	04/25/2032	5.8250	670,542.76	670,542.76	0.99885	CITIBANK	669,771.64	3,254.93
83164J7G5	SBA POOL #508095	05/25/2032	5.8250	1,291,785.28	1,291,785.28	0.99909	CITIBANK	1,290,609.76	6,270.54
83164KAK9	SBA POOL #508110	07/25/2032	5.8250	1,254,676.90	1,254,676.90	0.99913	CITIBANK	1,253,585.33	6,090.41
83164KBJ1	SBA POOL #508141	08/25/2032	5.8250	122,524.28	122,524.28	0.99697	CITIBANK	122,153.03	594.75
83164KD42	SBA POOL #508223	09/25/2032	5.8250	857,302.89	857,302.89	0.99813	CITIBANK	855,699.73	4,161.49
83164KER0	SBA POOL #508244	11/25/2032	5.8500	369,641.00	369,641.00	0.99605	CITIBANK	368,180.92	1,802.00
83164KFN8	SBA POOL #508273	12/25/2032	5.8500	1,484,738.02	1,484,738.02	0.99760	CITIBANK	1,481,174.65	7,238.10
83164KH89	SBA POOL #508355	03/25/2033	5.8500	158,139.56	158,139.56	0.99692	CITIBANK	157,652.49	770.93
83164KGM9	SBA POOL #508304	03/25/2033	5.8500	1,189,456.47	1,189,456.47	0.99612	CITIBANK	1,184,841.38	5,798.60
83164KJW4	SBA POOL #508377	04/25/2033	5.8750	2,890,539.04	2,890,539.04	0.99965	CITIBANK	2,889,527.35	14,151.60
83164KNM1	SBA POOL #508496 FR	07/25/2033	5.8750	1,058,841.57	1,058,841.57	0.99714	CITIBANK	1,055,813.28	5,183.91
83164KPV9	SBA POOL #508536 FR	09/25/2033	5.9250	1,247,316.78	1,247,316.78	1.00099	CITIBANK	1,248,551.62	6,158.63
83164KS38	SBA POOL #508638 FR	01/25/2034	6.6250	1,508,589.12	1,508,589.12	1.01308	CITIBANK	1,528,321.47	8,328.67
83164KUG6	SBA POOL #508683 FR	06/25/2034	6.5000	91,955.04	91,955.04	0.98499	CITIBANK	90,574.79	498.09
83164KVK6	SBA POOL #508718	08/25/2034	6.2500	2,143,093.89	2,143,093.89	1.00769	CITIBANK	2,159,574.28	11,161.95
83164KX81	SBA POOL #508803 FR	02/25/2035	6.1000	411,249.17	411,249.17	1.01524	CITIBANK	417,516.61	2,090.52
83164K6Q1	SBA POOL #508979 FR	01/25/2036	5.7750	469,072.01	469,072.01	0.99730	CITIBANK	467,805.52	2,257.41
83164LAG6	SBA POOL #509007 FR	03/25/2036	5.7750	917,974.95	917,974.95	0.99919	CITIBANK	917,231.39	4,417.75
83164LCE9	SBA POOL #509069 FR	05/25/2036	5.7750	790,158.07	790,158.07	0.99864	CITIBANK	789,083.46	3,802.64

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83164LEA5	SBA POOL #509129 FR	08/25/2036	5.7500	470,358.01	470,358.01	0.99749	CITIBANK	469,177.41	2,253.80
83164LJC6	SBA POOL #509259 FR	01/25/2037	5.7500	2,153,912.15	2,153,912.15	0.99816	CITIBANK	2,149,948.95	10,320.83
83164LFJ5	SBA POOL #509169 FR	01/25/2037	5.7500	1,020,128.53	1,020,128.53	0.99818	CITIBANK	1,018,271.90	4,888.12
83164LGK1	SBA POOL #509202 FR	02/25/2037	5.7750	507,916.93	507,916.93	0.99698	CITIBANK	506,383.02	2,444.35
83164LLQ2	SBA POOL #509335 FR	10/25/2037	5.5000	1,470,976.92	1,470,976.92	0.98743	CITIBANK	1,452,486.74	6,741.98
83164LM81	SBA POOL #509383 FR	06/25/2038	5.5250	1,775,170.61	1,775,170.61	0.98625	CITIBANK	1,750,762.01	8,173.18
83164LNV9	SBA POOL #509404 FR	08/25/2038	5.6000	5,688,923.01	5,688,923.01	0.98897	CITIBANK	5,626,174.19	26,548.31
83164LPT2	SBA POOL #509434 FR	11/25/2038	5.6500	1,330,022.24	1,330,022.24	0.98892	CITIBANK	1,315,285.59	6,262.19
83164LRF0	SBA POOL #509486	04/25/2039	5.6500	1,982,895.63	1,982,895.63	0.98920	CITIBANK	1,961,480.36	9,336.13
83164LSF9	SBA POOL #509518	06/25/2039	5.6500	2,260,687.62	2,260,687.62	0.98886	CITIBANK	2,235,503.56	10,644.07
83164LVF5	SBA POOL #509614	01/25/2040	5.6500	6,782,170.66	6,782,170.66	0.99063	CITIBANK	6,718,621.72	31,932.72
83164LXC0	SBA POOL #509675	05/25/2040	5.6500	2,097,598.57	2,097,598.57	0.98852	CITIBANK	2,073,518.14	9,876.19
83164LX22	SBA POOL #509697 FR	09/25/2040	5.6500	4,163,641.04	4,163,641.04	0.98834	CITIBANK	4,115,092.99	19,603.81
83164LY96	SBA POOL #509736 FR	10/25/2040	5.7000	6,685,506.84	6,685,506.84	0.99032	CITIBANK	6,620,791.13	31,756.16
83164LZW4	SBA POOL #509757	12/25/2040	5.7000	5,002,074.95	5,002,074.95	0.99067	CITIBANK	4,955,405.59	23,759.86
83164L2Z3	SBA POOL #509792	02/25/2041	5.7500	766,488.07	766,488.07	0.99801	CITIBANK	764,962.76	3,672.76
83164L3S8	SBA POOL #509809	03/25/2041	5.7500	4,163,906.86	4,163,906.86	1.00149	CITIBANK	4,170,111.08	19,952.05
83164L4M0	SBA POOL #509828	04/25/2041	5.7500	2,649,452.12	2,649,452.12	0.99674	CITIBANK	2,640,814.91	12,695.29
83164L4J7	SBA POOL #509825	04/25/2041	5.7500	3,934,388.31	3,934,388.31	0.99963	CITIBANK	3,932,932.59	18,852.28
83164L5Q0	SBA POOL #509855 FR	07/25/2041	5.7500	8,073,022.89	8,073,022.89	1.00089	CITIBANK	8,080,207.88	38,683.23
83164L7H8	SBA POOL #509896 FR	10/25/2041	5.7500	4,313,659.47	4,313,659.47	0.99644	CITIBANK	4,298,302.84	20,669.62
83164L5K3	SBA POOL #509850	11/25/2041	5.7500	4,320,906.82	4,320,906.82	0.99983	CITIBANK	4,320,172.27	20,704.35
83164MA82	SBA POOL #509931	12/25/2041	5.7500	712,164.92	712,164.92	0.99728	CITIBANK	710,227.83	3,412.46
83164MBL2	SBA POOL #509943	01/25/2042	5.7500	6,224,210.40	6,224,210.40	1.00009	CITIBANK	6,224,770.58	29,824.34



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83164MBK4	SBA POOL #509942	01/25/2042	5.7500	10,232,913.68	10,232,913.68	1.00014 CITIBANK	10,234,346.29	49,032.71
83164MCD9	SBA POOL #509968	03/25/2042	5.7500	6,384,195.30	6,384,195.30	0.99936 CITIBANK	6,380,109.42	30,590.94
83164MCB3	SBA POOL #509966	03/25/2042	5.7500	8,562,558.31	8,562,558.31	0.99871 CITIBANK	8,551,512.61	41,028.93
83164MCX5	SBA POOL #509986	04/25/2042	5.7500	8,316,155.43	8,316,155.43	0.99872 CITIBANK	8,305,510.75	39,848.24
83164MC64	SBA POOL #509993	05/25/2042	5.7500	7,221,761.86	7,221,761.86	0.99840 CITIBANK	7,210,207.04	34,604.28
83164MD30	SBA POOL #510022	07/25/2042	5.7500	4,985,365.76	4,985,365.76	0.99607 CITIBANK	4,965,773.27	23,888.21
83164MBC2	SBA POOL #509935	07/25/2042	5.7500	7,694,176.57	7,694,176.57	1.00111 CITIBANK	7,702,717.11	36,867.93
83164MGH6	SBA POOL #510100	10/25/2042	5.7500	7,821,487.89	7,821,487.89	0.99868 CITIBANK	7,811,163.53	37,477.96
83164MH69	SBA POOL #510153	03/25/2043	5.7500	13,703,223.19	13,703,223.19	0.99905 CITIBANK	13,690,205.13	65,661.28
8316A0GC8	SBA POOL #530194	07/25/2047	6.0000	37,556,536.72	37,556,536.72	0.99347 CITIBANK	37,311,292.54	187,782.68
8316A0HL7	SBA POOL #530234 FR	10/25/2047	6.0000	22,118,933.78	22,118,933.78	0.99251 CITIBANK	21,953,262.97	110,594.67
				261,355,671.12	261,355,671.12		260,406,267.21	1,266,206.33
AIP:		0.00						
Book + AIP:		261,355,671.12	SBA POOL					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Current Value	Price	Val Accrued Source	Fair Value	Accrued Interest
31394U6P2	FNMA CMO SER 2005-99 CLASS A	09/25/2035	5.5000	333,159,000.00	1,995,359.21	1,995,359.21	0.97745	5.23490000 CITIBANK	1,950,365.46	8,704.59
31396XWK6	FNMA CMO SER 2007-93 CLASS A	08/25/2037	6.0000	398,330,000.00	10,014.02	10,014.02	0.99485	6.00000000 CITIBANK	9,962.45	50.07
				731,489,000.00	2,005,373.23				1,960,327.91	8,754.66
AIP:		0.00								
Book + AIP:		2,005,373.23		FNMA CMO						

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val Accrued Source	Fair Value	Accrued Interest
3135GAD57	FNMA DEB	05/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00105	0.02135417 CITIBANK	150,157,500.00	3,203,125.50
3135G05X7	FNMA DEB	08/25/2025	0.3750	75,000,000.00	74,655,962.84	0.93991	0.00037500 CITIBANK	70,493,250.00	28,125.00
				225,000,000.00	224,655,962.84			220,650,750.00	3,231,250.50
AIP:			0.00						
Book + AIP:				224,655,962.84					

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3130AMEQ1	FHLB DEB	05/06/2024	0.5000	100,000,000.00	100,000,000.00	0.99540	0.0020	1389 CITIBANK	99,540,000.00	201,389.00
3130AMFA5	FHLB DEB	06/28/2024	0.3500	100,000,000.00	100,000,000.00	0.98831	0.0009	0417 CITIBANK	98,831,000.00	90,417.00
3130AUYB4	FHLB DEB	07/01/2024	5.0000	100,000,000.00	100,000,000.00	0.99923	0.0125	0000 CITIBANK	99,923,000.00	1,250,000.00
3130AMU59	FHLB DEB	07/01/2024	0.3400	100,000,000.00	100,000,000.00	0.98788	0.0008	5000 CITIBANK	98,788,000.00	85,000.00
3130ASME6	FHLB DEB	07/08/2024	3.0000	35,000,000.00	34,990,897.13	0.99372	0.0069	1667 CITIBANK	34,780,200.00	242,083.45
3130AGWK7	FHLB DEB	08/15/2024	1.5000	150,000,000.00	150,601,490.40	0.98591	0.0019	1667 CITIBANK	147,886,500.00	287,500.50
3130AMWC2	FHLB DEB	10/01/2024	0.3900	100,000,000.00	100,000,000.00	0.97729	0.0000	0000 CITIBANK	97,729,000.00	0.00
3130AXHV3	FHLB DEB	10/01/2024	5.4100	150,000,000.00	150,000,000.00	1.00178	0.0000	0000 CITIBANK	150,267,000.00	0.00
3130AVV33	FHLB DEB	10/01/2024	4.4500	100,000,000.00	100,000,000.00	0.99710	0.0000	0000 CITIBANK	99,710,000.00	0.00
3130ARSW2	FHLB DEB	10/01/2024	2.6500	100,000,000.00	100,000,000.00	0.98831	0.0000	0000 CITIBANK	98,831,000.00	0.00
3130AMN32	FHLB DEB	11/01/2024	0.4500	100,000,000.00	100,000,000.00	0.97363	0.0018	7500 CITIBANK	97,363,000.00	187,500.00
3130AMPG1	FHLB DEB	11/26/2024	0.4650	100,000,000.00	100,000,000.00	0.97025	0.0016	1458 CITIBANK	97,025,000.00	161,458.00
3130AQF40	FHLB DEB	12/20/2024	1.0000	100,000,000.00	98,813,571.86	0.97043	0.0028	0556 CITIBANK	97,043,000.00	280,556.00
3130AYXH4	FHLB DEB	01/06/2025	4.9400	150,000,000.00	149,887,317.06	0.99916	0.0067	2389 CITIBANK	149,874,000.00	1,008,583.50
3130ANAK6	FHLB DEB	01/22/2025	1.0000	100,000,000.00	100,000,000.00	0.96825	0.0019	1667 CITIBANK	96,825,000.00	191,667.00
3130AYZ90	FHLB DEB	02/14/2025	5.0000	100,000,000.00	99,953,753.92	0.99943	0.0065	2778 CITIBANK	99,943,000.00	652,778.00
3130AV7L0	FHLB DEB	02/28/2025	5.0000	100,000,000.00	99,942,602.56	0.99857	0.0045	5833 CITIBANK	99,857,000.00	458,333.00
3130ASJE0	FHLB DEB	04/01/2025	3.3800	200,000,000.00	200,000,000.00	0.98401	0.0000	0000 CITIBANK	196,802,000.00	0.00
3130AWER7	FHLB DEB	06/06/2025	4.6250	50,000,000.00	49,975,031.73	0.99636	0.0147	7431 CITIBANK	49,818,000.00	738,715.50
3130ASGH6	FHLB DEB	07/01/2025	3.4630	200,000,000.00	200,000,000.00	0.98273	0.0086	5750 CITIBANK	196,546,000.00	1,731,500.00
3130AVE32	FHLB DEB	07/01/2025	5.0000	150,000,000.00	150,000,000.00	1.00113	0.0125	0000 CITIBANK	150,169,500.00	1,875,000.00
3130AXHW1	FHLB DEB	10/01/2025	5.0100	150,000,000.00	150,000,000.00	1.00315	0.0000	0000 CITIBANK	150,472,500.00	0.00
3130ARYP0	FHLB DEB	12/01/2025	3.1000	100,000,000.00	100,000,000.00	0.97311	0.0103	3333 CITIBANK	97,311,000.00	1,033,333.00
3130AYJ72	FHLB DEB	01/02/2026	4.2000	150,000,000.00	150,000,000.00	0.99002	0.0086	3333 CITIBANK	148,503,000.00	1,294,999.50

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3130AYH58	FHLB DEB	03/02/2026	4.2400	150,000,000.00	150,000,000.00	0.99249	0.00341556 CITIBANK	148,873,500.00	512,334.00
3130AXK31	FHLB DEB	04/01/2026	4.9700	150,000,000.00	150,000,000.00	1.00747	0.00000000 CITIBANK	151,120,500.00	0.00
3130AMC83	FHLB DEB	04/29/2026	1.0500	100,000,000.00	100,000,000.00	0.92969	0.00443333 CITIBANK	92,969,000.00	443,333.00
3130AXJK5	FHLB DEB	07/01/2026	4.8900	150,000,000.00	150,000,000.00	1.00570	0.01222500 CITIBANK	150,855,000.00	1,833,750.00
3130AT3J4	FHLB DEB	12/01/2026	3.2300	150,000,000.00	150,000,000.00	0.96577	0.00331972 CITIBANK	144,865,500.00	497,958.00
3130ARSK8	FHLB DEB	02/01/2027	2.9500	100,000,000.00	100,000,000.00	0.96044	0.01229167 CITIBANK	96,044,000.00	1,229,167.00
				3,585,000,000.00	3,584,164,664.66			3,538,565,200.00	16,287,355.45
AIP:					353,916.67				
Book + AIP:					3,584,518,581.33		FHLB DEB		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
3134GXE59	FHLMC DEB	07/12/2024	3.1500	100,000,000.00	100,000,000.00	0.99352	0.00691250	CITIBANK	99,352,000.00	691,250.00
3134GXZR8	FHLMC DEB	08/01/2024	3.5600	150,000,000.00	150,000,000.00	0.99355	0.00593333	CITIBANK	149,032,500.00	889,999.50
3134GXYB4	FHLMC DEB	03/03/2025	3.0200	150,000,000.00	150,000,000.00	0.98152	0.00251667	CITIBANK	147,228,000.00	377,500.50
3134GXC93	FHLMC DEB	07/01/2025	3.4200	200,000,000.00	200,000,000.00	0.98239	0.00836000	CITIBANK	196,478,000.00	1,672,000.00
3134GXXU3	FHLMC DEB	07/01/2025	3.0900	150,000,000.00	150,000,000.00	0.97844	0.00755333	CITIBANK	146,766,000.00	1,132,999.50
3137EAEU9	FHLMC DEB	07/21/2025	0.3750	100,000,000.00	99,729,863.64	0.94373	0.00072917	CITIBANK	94,373,000.00	72,917.00
3134GXSL9	FHLMC DEB	08/01/2025	3.0500	100,000,000.00	100,000,000.00	0.97635	0.01270833	CITIBANK	97,635,000.00	1,270,833.00
3137EAEX3	FHLMC DEB	09/23/2025	0.3750	50,000,000.00	49,473,637.75	0.93687	0.00008333	CITIBANK	46,843,500.00	4,166.50
3134GXXZ2	FHLMC DEB	10/01/2025	3.1250	150,000,000.00	150,000,000.00	0.97515	0.01553819	CITIBANK	146,272,500.00	2,330,728.50
3134GXD35	FHLMC DEB	10/01/2025	3.5000	200,000,000.00	200,000,000.00	0.98051	0.01740278	CITIBANK	196,102,000.00	3,480,556.00
3134GXYQ1	FHLMC DEB	11/03/2025	3.2000	150,000,000.00	150,000,000.00	0.97447	0.00782222	CITIBANK	146,170,500.00	1,173,333.00
3134GX2G8	FHLMC DEB	03/27/2026	4.0000	100,000,000.00	100,000,000.00	0.98457	0.00044444	CITIBANK	98,457,000.00	44,444.00
				1,600,000,000.00	1,599,203,501.39				1,564,710,000.00	13,140,727.50
AIP:		0.00								
Book + AIP:		1,599,203,501.39		FHLMC DEB						

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3133EPPM1	FFCB DEB	06/03/2024	5.4400	100,000,000.00	100,000,000.00	1.00035	0.01783111	CITIBANK	100,035,000.00	1,783,111.00
3133ENC73	FFCB DEB	07/26/2024	3.2500	100,000,000.00	99,984,766.08	0.99384	0.00586806	CITIBANK	99,384,000.00	586,806.00
3133EPDE2	FFCB DEB	09/09/2024	5.3750	100,000,000.00	100,082,348.12	1.00043	0.00328472	CITIBANK	100,043,000.00	328,472.00
3133ENL40	FFCB DEB	09/13/2024	3.5000	50,000,000.00	49,976,638.17	0.99215	0.00175000	CITIBANK	49,607,500.00	87,500.00
3133EPV77	FFCB DEB	10/01/2024	4.8750	100,000,000.00	99,953,013.52	0.99912	0.00000000	CITIBANK	99,912,000.00	0.00
3133EPHY4	FFCB DEB	10/01/2024	4.4500	150,000,000.00	150,000,000.00	0.99705	0.00000000	CITIBANK	149,557,500.00	0.00
3133ENS43	FFCB DEB	10/17/2024	4.3750	75,000,000.00	74,989,689.30	0.99564	0.01993056	CITIBANK	74,673,000.00	1,494,792.00
3133EPW43	FFCB DEB	10/30/2024	4.8750	100,000,000.00	99,903,967.16	0.99853	0.01015625	CITIBANK	99,853,000.00	1,015,625.00
3133ENZ94	FFCB DEB	11/18/2024	4.5000	100,000,000.00	99,966,503.42	0.99559	0.01662500	CITIBANK	99,559,000.00	1,662,500.00
3133EPWJ0	FFCB DEB	03/03/2025	5.2000	150,000,000.00	150,000,000.00	1.00156	0.00404444	CITIBANK	150,234,000.00	606,666.00
3133EP4M4	FFCB DEB	03/28/2025	5.0000	100,000,000.00	100,044,659.80	0.99943	0.00041667	CITIBANK	99,943,000.00	41,667.00
3133EPRV9	FFCB DEB	04/01/2025	5.0500	150,000,000.00	150,000,000.00	1.00170	0.00000000	CITIBANK	150,255,000.00	0.00
3133EPC52	FFCB DEB	06/02/2025	5.0000	150,000,000.00	150,000,000.00	1.00177	0.01652778	CITIBANK	150,265,500.00	2,479,167.00
3133EPYL3	FFCB DEB	08/01/2025	5.1250	150,000,000.00	150,000,000.00	1.00303	0.00854167	CITIBANK	150,454,500.00	1,281,250.50
3133ENP61	FFCB DEB	09/02/2025	3.9600	150,000,000.00	150,000,000.00	0.98855	0.00319000	CITIBANK	148,282,500.00	478,500.00
3133EPDL6	FFCB DEB	10/01/2025	4.8500	150,000,000.00	150,000,000.00	1.00066	0.00000000	CITIBANK	150,099,000.00	0.00
3133EPB46	FFCB DEB	02/02/2026	5.0000	150,000,000.00	150,000,000.00	1.00511	0.00819444	CITIBANK	150,766,500.00	1,229,166.00
3133EPA54	FFCB DEB	04/01/2026	5.0200	150,000,000.00	150,000,000.00	1.00605	0.00000000	CITIBANK	150,907,500.00	0.00
3133EPUW3	FFCB DEB	09/01/2026	4.7500	150,000,000.00	149,896,546.47	1.00344	0.00395833	CITIBANK	150,516,000.00	593,749.50
3133EP3B9	FFCB DEB	02/13/2029	4.1250	50,000,000.00	49,942,550.08	0.99453	0.00550000	CITIBANK	49,726,500.00	275,000.00
				2,375,000,000.00	2,374,740,682.12				2,374,074,000.00	13,943,972.00
AIP:		311,458.32								
Book + AIP:		2,375,052,140.44	FFCB DEB							

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45906M3J8	IBRD DEB	04/02/2024	3.8500	150,000,000.00	150,000,000.00	1.00000	0.00096250		CITIBANK	150,000,000.00	144,375.00
45950VPW0	IFC DEB	04/26/2024	0.3850	100,000,000.00	100,000,000.00	0.99682	0.00165764		CITIBANK	99,682,000.00	165,764.00
45950VQB5	IFC DEB	07/01/2024	0.3800	100,000,000.00	100,000,000.00	0.98771	0.00095000		CITIBANK	98,771,000.00	95,000.00
4581X0EE4	IADB DEB	07/01/2024	3.2500	320,000,000.00	319,252,970.12	0.99478	0.00812500		CITIBANK	318,329,600.00	2,600,000.00
459056HV2	IBRD DEB	08/28/2024	1.5000	150,000,000.00	150,666,632.73	0.98472	0.00137500		CITIBANK	147,708,000.00	206,250.00
45950VSF4	IFC DEB	09/03/2024	4.3300	100,000,000.00	100,000,000.00	0.99523	0.00336778		CITIBANK	99,523,000.00	336,778.00
459058KE2	IBRD DEB	11/18/2024	0.8900	100,000,000.00	100,000,000.00	0.97388	0.00328806		CITIBANK	97,388,000.00	328,806.00
45950VQV1	IFC DEB	12/02/2024	0.9100	100,000,000.00	100,000,000.00	0.97043	0.00300806		CITIBANK	97,043,000.00	300,806.00
45818WDN3	IADB DEB	04/29/2025	3.0000	50,000,000.00	49,992,846.40	0.97916	0.01266667		CITIBANK	48,958,000.00	633,333.50
45950VSK3	IFC DEB	07/01/2025	5.3250	150,000,000.00	150,000,000.00	1.00428	0.01331250		CITIBANK	150,642,000.00	1,996,875.00
45818WDP8	IADB DEB	08/01/2025	3.0300	100,000,000.00	100,000,000.00	0.97544	0.00505000		CITIBANK	97,544,000.00	505,000.00
45950VSD9	IFC DEB	10/01/2025	4.1690	150,000,000.00	150,000,000.00	0.98991	0.00000000		CITIBANK	148,486,500.00	0.00
45950VRT5	IFC DEB	01/26/2026	3.9000	150,000,000.00	150,000,000.00	0.98295	0.00704167		CITIBANK	147,442,500.00	1,056,250.50
45818WEL6	IADB DEB	02/02/2026	4.4600	50,000,000.00	49,948,740.46	1.00000	0.00730944		CITIBANK	50,000,000.00	365,472.00
45905U5Y6	IBRD DEB	02/18/2026	0.6000	100,000,000.00	100,000,000.00	0.92569	0.00071667		CITIBANK	92,569,000.00	71,667.00
45950VRY4	IFC DEB	03/02/2026	4.2500	150,000,000.00	150,000,000.00	0.98818	0.00342361		CITIBANK	148,227,000.00	513,541.50
45950VSB3	IFC DEB	04/01/2026	4.4300	150,000,000.00	150,000,000.00	0.99128	0.00000000		CITIBANK	148,692,000.00	0.00
45906M3W9	IBRD DEB	07/01/2026	4.0400	100,000,000.00	100,000,000.00	1.00000	0.01010000		CITIBANK	100,000,000.00	1,010,000.00
45950VSA5	IFC DEB	07/01/2026	4.3800	150,000,000.00	150,000,000.00	0.99288	0.01095000		CITIBANK	148,932,000.00	1,642,500.00
45950VRH1	IFC DEB	02/16/2027	4.3000	100,000,000.00	99,977,944.34	0.99389	0.00537500		CITIBANK	99,389,000.00	537,500.00
45950VSH0	IFC DEB	02/26/2027	4.2340	100,000,000.00	100,000,000.00	0.99129	0.00411639		CITIBANK	99,129,000.00	411,639.00
45906MYG0	IBRD DEB	08/18/2027	3.7000	100,000,000.00	100,000,000.00	0.97361	0.00441944		CITIBANK	97,361,000.00	441,944.00
				2,720,000,000.00	2,719,839,134.05					2,685,816,600.00	13,363,501.50
AIP:		0.00									
Book + AIP:		2,719,839,134.05		SUPRANAT'L DEB							



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3130AQLY7	FHLB DEB CL	10/01/2024	1.1200	100,000,000.00	100,000,000.00	0.97968	0.00280000 CITIBANK	97,968,000.00	280,000.00
3134GXQS6	FHLMC DEB CL	04/01/2025	2.9000	100,000,000.00	100,000,000.00	0.97849	0.00000000 CITIBANK	97,849,000.00	0.00
3130ARNJ6	FHLB DEB CL	04/01/2025	2.8750	100,000,000.00	100,000,000.00	0.97841	0.01421528 CITIBANK	97,841,000.00	1,421,528.00
3134GXSU9	FHLMC DEB CL	05/01/2025	3.2800	100,000,000.00	100,000,000.00	0.98267	0.01366667 CITIBANK	98,267,000.00	1,366,667.00
3130AYZK5	FHLB DEB CL	08/13/2025	5.0000	150,000,000.00	150,000,000.00	0.99818	0.00638889 CITIBANK	149,727,000.00	958,333.50
3135GAD40	FNMA DEB CL	12/01/2025	5.4100	150,000,000.00	150,000,000.00	1.00059	0.01803333 CITIBANK	150,088,500.00	2,704,999.50
45906MYF2	IBRD DEB CL	07/01/2026	3.3750	100,000,000.00	100,000,000.00	0.96938	0.00843750 CITIBANK	96,938,000.00	843,750.00
				800,000,000.00	800,000,000.00			788,678,500.00	7,575,278.00
AIP:		0.00							
Book + AIP:		800,000,000.00		CALLABLE DEB					

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313384VB2	FHLB DN	04/02/2024	0.0000	800,000,000.00	772,466,680.55	0.99928 CITIBANK	799,424,000.00
313384VJ5	FHLB DN	04/09/2024	0.0000	350,000,000.00	342,290,958.35	0.99827 CITIBANK	349,394,500.00
313384VZ9	FHLB DN	04/24/2024	0.0000	100,000,000.00	98,213,541.66	0.99612 CITIBANK	99,612,000.00
313384WB1	FHLB DN	04/26/2024	0.0000	400,000,000.00	391,282,569.46	0.99583 CITIBANK	398,332,000.00
313384WG0	FHLB DN	05/01/2024	0.0000	650,000,000.00	638,411,506.94	0.99507 CITIBANK	646,795,500.00
313384WJ4	FHLB DN	05/03/2024	0.0000	100,000,000.00	97,956,777.78	0.99478 CITIBANK	99,478,000.00
313384WP0	FHLB DN	05/08/2024	0.0000	200,000,000.00	196,543,527.78	0.99406 CITIBANK	198,812,000.00
313384WV7	FHLB DN	05/14/2024	0.0000	200,000,000.00	195,363,027.78	0.99319 CITIBANK	198,638,000.00
313384XF1	FHLB DN	05/24/2024	0.0000	300,000,000.00	294,175,430.54	0.99174 CITIBANK	297,522,000.00
313384XL8	FHLB DN	05/29/2024	0.0000	650,000,000.00	635,915,597.21	0.99101 CITIBANK	644,156,500.00
313384XN4	FHLB DN	05/31/2024	0.0000	100,000,000.00	98,561,111.12	0.99072 CITIBANK	99,072,000.00
313384XR5	FHLB DN	06/03/2024	0.0000	500,000,000.00	490,189,513.90	0.99039 CITIBANK	495,195,000.00
313384XY0	FHLB DN	06/10/2024	0.0000	200,000,000.00	196,489,222.22	0.98938 CITIBANK	197,876,000.00
313384YN3	FHLB DN	06/24/2024	0.0000	100,000,000.00	98,402,833.34	0.98737 CITIBANK	98,737,000.00
313384YR4	FHLB DN	06/27/2024	0.0000	700,000,000.00	685,047,277.78	0.98694 CITIBANK	690,858,000.00
313384YS2	FHLB DN	06/28/2024	0.0000	100,000,000.00	94,883,583.34	0.98680 CITIBANK	98,680,000.00
313384YV5	FHLB DN	07/01/2024	0.0000	950,000,000.00	926,987,263.88	0.98650 CITIBANK	937,175,000.00
313384ZK8	FHLB DN	07/15/2024	0.0000	300,000,000.00	294,250,555.56	0.98451 CITIBANK	295,353,000.00
313384ZM4	FHLB DN	07/17/2024	0.0000	200,000,000.00	195,619,555.56	0.98423 CITIBANK	196,846,000.00
313384ZS1	FHLB DN	07/22/2024	0.0000	300,000,000.00	293,728,625.00	0.98352 CITIBANK	295,056,000.00
313384ZU6	FHLB DN	07/24/2024	0.0000	400,000,000.00	390,918,152.78	0.98323 CITIBANK	393,292,000.00
313384ZW2	FHLB DN	07/26/2024	0.0000	300,000,000.00	293,838,527.78	0.98295 CITIBANK	294,885,000.00
313384ZZ5	FHLB DN	07/29/2024	0.0000	700,000,000.00	683,225,708.32	0.98252 CITIBANK	687,764,000.00
313384A41	FHLB DN	08/01/2024	0.0000	100,000,000.00	98,070,625.00	0.98220 CITIBANK	98,220,000.00
313384A82	FHLB DN	08/05/2024	0.0000	100,000,000.00	97,761,666.66	0.98164 CITIBANK	98,164,000.00
313384C23	FHLB DN	08/15/2024	0.0000	100,000,000.00	97,678,944.44	0.98023 CITIBANK	98,023,000.00

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313384D55	FHLB DN	08/26/2024	0.0000	100,000,000.00	97,867,125.00	0.97867 CITIBANK	97,867,000.00
313384D97	FHLB DN	08/30/2024	0.0000	1,000,000,000.00	974,467,805.54	0.97811 CITIBANK	978,110,000.00
313384E54	FHLB DN	09/03/2024	0.0000	100,000,000.00	95,563,944.44	0.97776 CITIBANK	97,776,000.00
313384F46	FHLB DN	09/10/2024	0.0000	100,000,000.00	97,535,000.00	0.97678 CITIBANK	97,678,000.00
313384H28	FHLB DN	09/24/2024	0.0000	300,000,000.00	291,958,444.44	0.97483 CITIBANK	292,449,000.00
313384H51	FHLB DN	09/27/2024	0.0000	300,000,000.00	291,911,166.66	0.97441 CITIBANK	292,323,000.00
313384H93	FHLB DN	10/01/2024	0.0000	800,000,000.00	773,260,972.26	0.97408 CITIBANK	779,264,000.00
313384M89	FHLB DN	11/01/2024	0.0000	100,000,000.00	96,970,500.00	0.97003 CITIBANK	97,003,000.00
313384R76	FHLB DN	12/02/2024	0.0000	100,000,000.00	96,576,250.00	0.96618 CITIBANK	96,618,000.00
				11,800,000,000.00	11,514,383,993.07		11,636,448,500.00
AIP:			0.00				
Book + AIP:			11,514,383,993.07	FHLB DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313396VJ9	FHLMC DN	04/09/2024	0.0000	200,000,000.00	199,302,722.22	0.99827 CITIBANK	199,654,000.00
313396WB5	FHLMC DN	04/26/2024	0.0000	100,000,000.00	99,447,944.44	0.99583 CITIBANK	99,583,000.00
313396WG4	FHLMC DN	05/01/2024	0.0000	200,000,000.00	196,250,763.88	0.99507 CITIBANK	199,014,000.00
313396YS6	FHLMC DN	06/28/2024	0.0000	150,000,000.00	145,800,750.00	0.98680 CITIBANK	148,020,000.00
313396YV9	FHLMC DN	07/01/2024	0.0000	200,000,000.00	196,605,625.00	0.98650 CITIBANK	197,300,000.00
313396ZS5	FHLMC DN	07/22/2024	0.0000	100,000,000.00	98,179,666.66	0.98352 CITIBANK	98,352,000.00
313396B77	FHLMC DN	08/12/2024	0.0000	100,000,000.00	97,573,194.44	0.98065 CITIBANK	98,065,000.00
313396H22	FHLMC DN	09/24/2024	0.0000	100,000,000.00	97,375,000.00	0.97483 CITIBANK	97,483,000.00
313396H97	FHLMC DN	10/01/2024	0.0000	200,000,000.00	194,478,111.12	0.97408 CITIBANK	194,816,000.00
				1,350,000,000.00	1,325,013,777.76		1,332,287,000.00
AIP:			0.00				
Book + AIP:			1,325,013,777.76	FHLMC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313588VB8	FNMA DN	04/02/2024	0.0000	100,000,000.00	98,077,041.66	0.99928 CITIBANK	99,928,000.00
313588WG6	FNMA DN	05/01/2024	0.0000	200,000,000.00	196,850,125.00	0.99507 CITIBANK	199,014,000.00
313588XF7	FNMA DN	05/24/2024	0.0000	100,000,000.00	98,410,152.78	0.99174 CITIBANK	99,174,000.00
313588XL4	FNMA DN	05/29/2024	0.0000	200,000,000.00	196,832,750.00	0.99101 CITIBANK	198,202,000.00
313588YV1	FNMA DN	07/01/2024	0.0000	100,000,000.00	97,958,027.78	0.98650 CITIBANK	98,650,000.00
313588D93	FNMA DN	08/30/2024	0.0000	100,000,000.00	97,361,111.12	0.97811 CITIBANK	97,811,000.00
				800,000,000.00	785,489,208.34		792,779,000.00
AIP:			0.00				
Book + AIP:			785,489,208.34	FNMA DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459052VB9	IBRD DN	04/02/2024	0.0000	400,000,000.00	391,230,916.66	0.99928 CITIBANK	399,712,000.00
459052VJ2	IBRD DN	04/09/2024	0.0000	100,000,000.00	98,067,805.56	0.99827 CITIBANK	99,827,000.00
459052VZ6	IBRD DN	04/24/2024	0.0000	100,000,000.00	98,078,888.88	0.99612 CITIBANK	99,612,000.00
459052WB8	IBRD DN	04/26/2024	0.0000	200,000,000.00	194,386,722.24	0.99583 CITIBANK	199,166,000.00
459052WG7	IBRD DN	05/01/2024	0.0000	400,000,000.00	390,477,111.10	0.99507 CITIBANK	398,028,000.00
459052WH5	IBRD DN	05/02/2024	0.0000	100,000,000.00	97,773,000.00	0.99493 CITIBANK	99,493,000.00
459052WP7	IBRD DN	05/08/2024	0.0000	300,000,000.00	295,191,638.88	0.99406 CITIBANK	298,218,000.00
459052WV4	IBRD DN	05/14/2024	0.0000	100,000,000.00	97,802,750.00	0.99319 CITIBANK	99,319,000.00
459052XF8	IBRD DN	05/24/2024	0.0000	100,000,000.00	97,668,194.44	0.99174 CITIBANK	99,174,000.00
459052XL5	IBRD DN	05/29/2024	0.0000	350,000,000.00	340,526,041.68	0.99101 CITIBANK	346,853,500.00
459052XN1	IBRD DN	05/31/2024	0.0000	200,000,000.00	197,382,083.32	0.99072 CITIBANK	198,144,000.00
459052XR2	IBRD DN	06/03/2024	0.0000	200,000,000.00	196,535,138.90	0.99039 CITIBANK	198,078,000.00
459052XY7	IBRD DN	06/10/2024	0.0000	100,000,000.00	97,747,500.00	0.98938 CITIBANK	98,938,000.00
459052YR1	IBRD DN	06/27/2024	0.0000	350,000,000.00	342,627,916.67	0.98694 CITIBANK	345,429,000.00
459052YS9	IBRD DN	06/28/2024	0.0000	100,000,000.00	97,264,000.00	0.98680 CITIBANK	98,680,000.00
459052YV2	IBRD DN	07/01/2024	0.0000	600,000,000.00	588,779,583.31	0.98650 CITIBANK	591,900,000.00
459052ZM1	IBRD DN	07/17/2024	0.0000	100,000,000.00	98,297,638.88	0.98423 CITIBANK	98,423,000.00
459052ZU3	IBRD DN	07/24/2024	0.0000	100,000,000.00	98,283,333.34	0.98323 CITIBANK	98,323,000.00
459052C20	IBRD DN	08/15/2024	0.0000	200,000,000.00	196,005,000.00	0.98023 CITIBANK	196,046,000.00
459052D94	IBRD DN	08/30/2024	0.0000	350,000,000.00	341,106,944.44	0.97811 CITIBANK	342,338,500.00
459052H58	IBRD DN	09/27/2024	0.0000	100,000,000.00	97,319,444.44	0.97441 CITIBANK	97,441,000.00
459052H90	IBRD DN	10/01/2024	0.0000	100,000,000.00	97,208,750.00	0.97408 CITIBANK	97,408,000.00
				4,650,000,000.00	4,549,760,402.74		4,600,551,000.00
AIP:		0.00					
Book + AIP:		4,549,760,402.74	IBRD DN				

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
459516VB3	IFC DN	04/02/2024	0.0000	150,000,000.00	147,126,680.56	0.99928 CITIBANK	149,892,000.00
459516WG1	IFC DN	05/01/2024	0.0000	100,000,000.00	97,511,388.88	0.99507 CITIBANK	99,507,000.00
459516WJ5	IFC DN	05/03/2024	0.0000	100,000,000.00	97,539,722.22	0.99478 CITIBANK	99,478,000.00
459516YR5	IFC DN	06/27/2024	0.0000	100,000,000.00	97,777,777.78	0.98694 CITIBANK	98,694,000.00
459516YV6	IFC DN	07/01/2024	0.0000	200,000,000.00	195,680,555.56	0.98650 CITIBANK	197,300,000.00
459516ZM5	IFC DN	07/17/2024	0.0000	50,000,000.00	48,958,750.00	0.98423 CITIBANK	49,211,500.00
459516ZZ6	IFC DN	07/29/2024	0.0000	100,000,000.00	97,657,361.12	0.98252 CITIBANK	98,252,000.00
459516B74	IFC DN	08/12/2024	0.0000	100,000,000.00	97,841,000.00	0.98065 CITIBANK	98,065,000.00
459516D98	IFC DN	08/30/2024	0.0000	100,000,000.00	97,511,555.56	0.97811 CITIBANK	97,811,000.00
459516F47	IFC DN	09/10/2024	0.0000	100,000,000.00	97,495,000.00	0.97678 CITIBANK	97,678,000.00
459516H94	IFC DN	10/01/2024	0.0000	100,000,000.00	97,236,250.00	0.97408 CITIBANK	97,408,000.00
459516M56	IFC DN	10/29/2024	0.0000	100,000,000.00	96,991,944.44	0.97020 CITIBANK	97,020,000.00
				1,300,000,000.00	1,269,327,986.12		1,280,316,500.00
AIP:			0.00				
Book + AIP:			1,269,327,986.12	IFC DN			

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
313312VB3	FFCB DN	04/02/2024	0.0000	100,000,000.00	97,544,805.56	0.99928 CITIBANK	99,928,000.00
313312WB2	FFCB DN	04/26/2024	0.0000	200,000,000.00	195,255,666.68	0.99583 CITIBANK	199,166,000.00
313312WG1	FFCB DN	05/01/2024	0.0000	100,000,000.00	98,233,000.00	0.99507 CITIBANK	99,507,000.00
313312XL9	FFCB DN	05/29/2024	0.0000	100,000,000.00	97,929,750.00	0.99101 CITIBANK	99,101,000.00
313312XY1	FFCB DN	06/10/2024	0.0000	200,000,000.00	195,253,416.66	0.98938 CITIBANK	197,876,000.00
313312YS3	FFCB DN	06/28/2024	0.0000	200,000,000.00	192,253,000.00	0.98680 CITIBANK	197,360,000.00
313312YV6	FFCB DN	07/01/2024	0.0000	300,000,000.00	290,206,000.00	0.98650 CITIBANK	295,950,000.00
313312ZU7	FFCB DN	07/24/2024	0.0000	150,000,000.00	146,423,388.90	0.98323 CITIBANK	147,484,500.00
313312ZZ6	FFCB DN	07/29/2024	0.0000	200,000,000.00	192,975,833.34	0.98252 CITIBANK	196,504,000.00
313312A42	FFCB DN	08/01/2024	0.0000	100,000,000.00	96,937,500.00	0.98220 CITIBANK	98,220,000.00
313312B74	FFCB DN	08/12/2024	0.0000	250,000,000.00	243,915,861.11	0.98065 CITIBANK	245,162,500.00
313312D98	FFCB DN	08/30/2024	0.0000	200,000,000.00	194,552,777.78	0.97811 CITIBANK	195,622,000.00
313312E55	FFCB DN	09/03/2024	0.0000	100,000,000.00	97,090,000.00	0.97776 CITIBANK	97,776,000.00
313312F47	FFCB DN	09/10/2024	0.0000	200,000,000.00	195,020,138.90	0.97678 CITIBANK	195,356,000.00
313312H29	FFCB DN	09/24/2024	0.0000	100,000,000.00	97,283,222.22	0.97483 CITIBANK	97,483,000.00
313312H52	FFCB DN	09/27/2024	0.0000	100,000,000.00	97,416,666.66	0.97441 CITIBANK	97,441,000.00
313312H94	FFCB DN	10/01/2024	0.0000	500,000,000.00	483,427,805.56	0.97408 CITIBANK	487,040,000.00
313312M56	FFCB DN	10/29/2024	0.0000	150,000,000.00	145,545,000.00	0.97020 CITIBANK	145,530,000.00
				3,250,000,000.00	3,157,263,833.37		3,192,507,000.00
AIP:		0.00					
Book + AIP:		3,157,263,833.37	FFCB DN				



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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price Source	Fair Value
45818KVJ8	IADB DN	04/09/2024	0.0000	100,000,000.00	98,067,805.56	0.99827 CITIBANK	99,827,000.00
45818KVZ2	IADB DN	04/24/2024	0.0000	100,000,000.00	97,893,472.22	0.99612 CITIBANK	99,612,000.00
45818KWB4	IADB DN	04/26/2024	0.0000	100,000,000.00	97,849,888.88	0.99583 CITIBANK	99,583,000.00
45818KWG3	IADB DN	05/01/2024	0.0000	100,000,000.00	97,973,888.88	0.99507 CITIBANK	99,507,000.00
45818KWJ7	IADB DN	05/03/2024	0.0000	100,000,000.00	97,944,944.44	0.99478 CITIBANK	99,478,000.00
				500,000,000.00	489,729,999.98		498,007,000.00
AIP:		0.00					
Book + AIP:		489,729,999.98	IADB DN				



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CUSIP	Security Name	Maturity	Issued	Rate	Par Value	Book Value	Index Rate	Price Source	Fair Value	Accrued Interest
23344N6D3	DNB YCD	04/02/2024	01/02/2024	5.3500	100,000,000.00	100,000,000.00	5.3500	0.999998013 MESIROW	99,999,801.26	1,337,500.00
53947BP38	LLOYDS YCD	04/02/2024	07/05/2023	5.9600	100,000,000.00	100,000,000.00	5.3500	1.000010275 MESIROW	100,001,027.54	4,486,555.56
86565F4X7	SUMITOMO YCD	04/02/2024	12/15/2023	5.4000	100,000,000.00	100,000,000.00	5.3500	0.999998982 MESIROW	99,999,898.15	1,620,000.00
4823TDMT5	KBC YCD	04/02/2024	02/27/2024	5.3100	100,000,000.00	100,000,000.00	5.3500	0.999998144 MESIROW	99,999,814.39	501,500.00
65603AUJ8	NORINCHUK YCD	04/02/2024	02/28/2024	5.3500	100,000,000.00	100,000,000.00	5.3500	0.999999271 MESIROW	99,999,927.13	490,416.67
86564PKC4	SUMI TRUST YCD	04/02/2024	11/28/2023	5.5600	100,000,000.00	100,000,000.00	5.3500	1.000002964 MESIROW	100,000,296.39	1,930,555.56
06417M4X0	SCOTIA YCD	04/02/2024	10/12/2023	5.8000	100,000,000.00	100,000,000.00	5.3500	1.000008381 MESIROW	100,000,838.06	2,771,111.11
86959R6W5	SVENSKA YCD	04/02/2024	11/21/2023	5.5000	100,000,000.00	100,000,000.00	5.3500	1.000001170 MESIROW	100,000,116.95	2,016,666.67
23345HAX6	DNB YCD	04/09/2024	03/04/2024	5.2900	100,000,000.00	100,000,000.00	5.3500	0.999981797 MESIROW	99,998,179.67	411,444.44
87019WUS2	SWEDBANK YCD	04/22/2024	03/20/2024	5.3000	100,000,000.00	100,000,000.00	5.3500	0.999965428 MESIROW	99,996,542.78	176,666.67
4823TDNK3	KBC YCD	04/22/2024	03/18/2024	5.3100	100,000,000.00	100,000,000.00	5.3500	0.999970315 MESIROW	99,997,031.48	206,500.00
06367DGT6	MONTREAL YCD	04/24/2024	02/22/2024	5.3400	100,000,000.00	100,000,000.00	5.3500	0.999973927 MESIROW	99,997,392.68	578,500.00
65603AUM1	NORINCHUK YCD	04/24/2024	02/29/2024	5.3700	100,000,000.00	100,000,000.00	5.3500	0.999996474 MESIROW	99,999,647.43	477,333.33
86564PLX7	SUMI TRUST YCD	04/26/2024	12/28/2023	5.4000	100,000,000.00	100,000,000.00	5.3500	0.999981847 MESIROW	99,998,184.70	1,425,000.00
22536WDL7	CIC YCD	04/26/2024	10/18/2023	5.8300	100,000,000.00	100,000,000.00	5.3500	1.000232592 MESIROW	100,023,259.22	2,688,277.78
05586F3Z8	BNP YCD	04/26/2024	10/18/2023	5.8100	100,000,000.00	100,000,000.00	5.3500	1.000219096 MESIROW	100,021,909.61	2,679,055.56
90275DSF8	UBS YCD	04/26/2024	10/25/2023	5.8000	100,000,000.00	100,000,000.00	5.3500	1.000216523 MESIROW	100,021,652.25	2,561,666.67
89115D5J1	TORONTO YCD	04/26/2024	01/29/2024	5.3800	100,000,000.00	100,000,000.00	5.3500	0.999985906 MESIROW	99,998,590.64	941,500.00
83369XQ35	SOC GEN YCD	04/26/2024	10/12/2023	5.7000	100,000,000.00	100,000,000.00	5.3500	1.000141351 MESIROW	100,014,135.10	2,723,333.33
65558U3Q3	NORDEA ABP YCD	04/26/2024	10/18/2023	5.7100	100,000,000.00	100,000,000.00	5.3500	1.000151616 MESIROW	100,015,161.55	2,632,944.44
4823TDNP2	KBC YCD	04/26/2024	03/25/2024	5.3200	100,000,000.00	100,000,000.00	5.3500	0.999975415 MESIROW	99,997,541.48	103,444.44
23345HBB3	DNB YCD	04/26/2024	03/18/2024	5.3000	100,000,000.00	100,000,000.00	5.3500	0.999957777 MESIROW	99,995,777.70	206,111.11
55380URV1	MUFG BK YCD	04/26/2024	12/27/2023	5.4800	100,000,000.00	100,000,000.00	5.3500	1.000035852 MESIROW	100,003,585.20	1,461,333.33
34959TTK2	FORTIS YCD	04/26/2024	01/02/2024	5.4000	100,000,000.00	100,000,000.00	5.3500	0.999984623 MESIROW	99,998,462.31	1,350,000.00

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13606KG42	CIBC YCD	04/26/2024	10/16/2023	5.8100	100,000,000.00	100,000,000.00	5.3500	1.000217901 MESIROW	100,021,790.13	2,711,333.33
34959TTJ5	FORTIS YCD	05/01/2024	11/20/2023	5.6500	100,000,000.00	100,000,000.00	5.3650	1.000143536 MESIROW	100,014,353.58	2,087,361.11
86565F5A6	SUMITOMO YCD	05/01/2024	01/03/2024	5.2800	100,000,000.00	100,000,000.00	5.3650	0.999871382 MESIROW	99,987,138.24	1,305,333.33
86959TBD7	SVENSKA YCD	05/01/2024	01/30/2024	5.3300	100,000,000.00	100,000,000.00	5.3650	0.999930106 MESIROW	99,993,010.61	917,944.44
87019WSV8	SWEDBANK YCD	05/01/2024	01/02/2024	5.3000	100,000,000.00	100,000,000.00	5.3650	0.999887100 MESIROW	99,988,709.96	1,325,000.00
60710TMS7	MIZUHO YCD	05/03/2024	01/23/2024	5.3700	100,000,000.00	100,000,000.00	5.3650	0.999955573 MESIROW	99,995,557.25	1,029,250.00
55380UU47	MUFG BK YCD	05/03/2024	02/21/2024	5.4000	100,000,000.00	100,000,000.00	5.3650	1.000002486 MESIROW	100,000,248.59	600,000.00
89115D6E1	TORONTO YCD	05/03/2024	02/01/2024	5.3800	100,000,000.00	100,000,000.00	5.3650	0.999970712 MESIROW	99,997,071.20	896,666.67
23345HAB4	DNB YCD	05/03/2024	01/31/2024	5.3000	100,000,000.00	100,000,000.00	5.3650	0.999899872 MESIROW	99,989,987.24	898,055.56
4823TDMY4	KBC YCD	05/08/2024	03/01/2024	5.3500	100,000,000.00	100,000,000.00	5.3650	0.999959404 MESIROW	99,995,940.44	460,694.44
05593D3N1	BNP YCD	05/08/2024	01/05/2024	5.3900	100,000,000.00	100,000,000.00	5.3650	0.999954123 MESIROW	99,995,412.26	1,302,583.33
83050P4L0	SE BANKEN YCD	05/24/2024	01/23/2024	5.3200	100,000,000.00	100,000,000.00	5.3650	0.999854362 MESIROW	99,985,436.22	1,019,666.67
65603AWB3	NORINCHUK YCD	05/24/2024	03/28/2024	5.3800	100,000,000.00	100,000,000.00	5.3650	1.000017226 MESIROW	100,001,722.57	59,777.78
22536WDS2	CIC YCD	05/24/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.3650	1.000387129 MESIROW	100,038,712.92	2,236,111.11
86565F5U2	SUMITOMO YCD	05/24/2024	01/30/2024	5.1600	100,000,000.00	100,000,000.00	5.3650	0.999630919 MESIROW	99,963,091.85	888,666.67
90275DSH4	UBS YCD	05/24/2024	11/13/2023	5.7500	100,000,000.00	100,000,000.00	5.3650	1.000387129 MESIROW	100,038,712.92	2,236,111.11
55380UU88	MUFG BK YCD	05/29/2024	02/23/2024	5.4100	100,000,000.00	100,000,000.00	5.3650	1.000022942 MESIROW	100,002,294.19	571,055.56
4823TDNT4	KBC YCD	05/29/2024	03/28/2024	5.3600	100,000,000.00	100,000,000.00	5.3650	0.999986910 MESIROW	99,998,690.98	59,555.56
22536DC48	CR AG CIB YCD	05/29/2024	02/28/2024	5.3400	100,000,000.00	100,000,000.00	5.3650	0.999918119 MESIROW	99,991,811.95	489,500.00
87019WTC9	SWEDBANK YCD	05/29/2024	01/25/2024	5.3100	100,000,000.00	100,000,000.00	5.3650	0.999827460 MESIROW	99,982,745.98	988,250.00
21684XL46	RABOBANK YCD	05/29/2024	10/17/2023	5.7800	150,000,000.00	150,000,000.00	5.3650	1.000433108 MESIROW	150,064,966.24	4,021,916.67
86565F6J6	SUMITOMO YCD	06/03/2024	02/16/2024	5.3400	100,000,000.00	100,000,000.00	5.3800	0.999868394 MESIROW	99,986,839.39	667,500.00
78015JW29	RB CANADA YCD	06/03/2024	06/14/2023	5.7900	100,000,000.00	100,000,000.00	5.3800	1.000272772 MESIROW	100,027,277.21	4,696,333.33
06742T6T8	BARCLAYS YCD	06/03/2024	08/16/2023	6.0000	100,000,000.00	100,000,000.00	5.3800	1.000718892 MESIROW	100,071,889.25	3,816,666.67

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63307UQB0	NB CANADA YCD	06/03/2024	09/14/2023	5.7200	100,000,000.00	100,000,000.00	5.3800	1.000293053 MESIROW	100,029,305.31	3,177,777.78
05252WVC4	ANZ YCD	06/10/2024	12/13/2023	5.4500	100,000,000.00	100,000,000.00	5.3800	0.999962299 MESIROW	99,996,229.89	1,665,277.78
05593D2W2	BNP YCD	06/10/2024	12/13/2023	5.5300	100,000,000.00	100,000,000.00	5.3800	1.000113713 MESIROW	100,011,371.34	1,689,722.22
60710TPK1	MIZUHO YCD	06/13/2024	03/13/2024	5.3700	100,000,000.00	100,000,000.00	5.3800	0.999949356 MESIROW	99,994,935.55	283,416.67
65603AVD0	NORINCHUK YCD	06/21/2024	03/13/2024	5.3900	100,000,000.00	100,000,000.00	5.3800	0.999988207 MESIROW	99,998,820.74	284,472.22
83050P4W6	SE BANKEN YCD	06/21/2024	01/30/2024	5.2800	100,000,000.00	100,000,000.00	5.3800	0.999668933 MESIROW	99,966,893.28	909,333.33
86565F6N7	SUMITOMO YCD	06/21/2024	02/21/2024	5.2700	100,000,000.00	100,000,000.00	5.3800	0.999685426 MESIROW	99,968,542.64	585,555.56
05593D4Z3	BNP YCD	06/21/2024	03/05/2024	5.3300	100,000,000.00	100,000,000.00	5.3800	0.999841035 MESIROW	99,984,103.45	399,750.00
60710TPA3	MIZUHO YCD	06/27/2024	02/21/2024	5.3700	100,000,000.00	100,000,000.00	5.3800	0.999899563 MESIROW	99,989,956.26	596,666.67
87019WUD5	SWEDBANK YCD	06/27/2024	02/22/2024	5.3700	100,000,000.00	100,000,000.00	5.3800	0.999901477 MESIROW	99,990,147.71	581,750.00
78015JYA9	RB CANADA YCD	06/28/2024	06/29/2023	6.0000	100,000,000.00	100,000,000.00	5.3800	1.000896621 MESIROW	100,089,662.10	4,616,666.67
65558U5D0	NORDEA ABP YCD	06/28/2024	12/13/2023	5.3500	50,000,000.00	50,000,000.00	5.3800	0.999715425 MESIROW	49,985,771.25	817,361.11
90275DSJ0	UBS YCD	06/28/2024	11/16/2023	5.7400	100,000,000.00	100,000,000.00	5.3800	1.000585035 MESIROW	100,058,503.47	2,184,388.89
89115BPY0	TORONTO YCD	06/28/2024	07/03/2023	6.0000	100,000,000.00	100,000,000.00	5.3800	1.000905275 MESIROW	100,090,527.46	4,550,000.00
34959TTH9	FORTIS YCD	06/28/2024	11/15/2023	5.6900	100,000,000.00	100,000,000.00	5.3800	1.000464817 MESIROW	100,046,481.73	2,181,166.67
22536WDZ6	CIC YCD	07/01/2024	11/30/2023	5.6300	100,000,000.00	100,000,000.00	5.3800	1.000365379 MESIROW	100,036,537.88	1,923,583.33
22536DE87	CR AG CIB YCD	07/01/2024	03/04/2024	5.3400	100,000,000.00	100,000,000.00	5.3800	0.999844520 MESIROW	99,984,452.03	415,333.33
05593D3Q4	BNP YCD	07/01/2024	01/09/2024	5.3500	100,000,000.00	100,000,000.00	5.3800	0.999759689 MESIROW	99,975,968.94	1,233,472.22
05252WVD2	ANZ YCD	07/01/2024	12/20/2023	5.2500	100,000,000.00	100,000,000.00	5.3800	0.999474264 MESIROW	99,947,426.36	1,502,083.33
06367DG82	MONTREAL YCD	07/01/2024	12/26/2023	5.3900	100,000,000.00	100,000,000.00	5.3800	0.999830083 MESIROW	99,983,008.31	1,452,305.56
63873QM35	NATIXIS YCD	07/01/2024	07/31/2023	6.0000	100,000,000.00	100,000,000.00	5.3800	1.000998335 MESIROW	100,099,833.48	4,083,333.33
55380UUL9	MUFG BK YCD	07/01/2024	03/04/2024	5.4200	100,000,000.00	100,000,000.00	5.3800	1.000043194 MESIROW	100,004,319.45	421,555.56
53947BR69	LLOYDS YCD	07/01/2024	10/02/2023	5.9800	100,000,000.00	100,000,000.00	5.3800	1.001090692 MESIROW	100,109,069.24	3,023,222.22
34959TTN6	FORTIS YCD	07/01/2024	03/13/2024	5.3500	100,000,000.00	100,000,000.00	5.3800	0.999887300 MESIROW	99,988,729.98	282,361.11

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86565F7C0	SUMITOMO YCD	07/01/2024	03/04/2024	5.2900	100,000,000.00	100,000,000.00	5.3800	0.999720349 MESIROW	99,972,034.89	411,444.44
21684XK62	RABOBANK YCD	07/01/2024	10/04/2023	5.9000	100,000,000.00	100,000,000.00	5.3800	1.000901008 MESIROW	100,090,100.76	2,950,000.00
86564PRP8	SUMI TRUST YCD	07/01/2024	03/04/2024	5.3700	100,000,000.00	100,000,000.00	5.3800	0.999919023 MESIROW	99,991,902.31	417,666.67
65603AVQ1	NORINCHUK YCD	07/01/2024	03/20/2024	5.4000	100,000,000.00	100,000,000.00	5.3800	1.000025727 MESIROW	100,002,572.67	180,000.00
65558U5F5	NORDEA ABP YCD	07/01/2024	12/19/2023	5.3800	100,000,000.00	100,000,000.00	5.3800	0.999791470 MESIROW	99,979,147.03	1,554,222.22
65558U5U2	NORDEA ABP YCD	07/24/2024	01/25/2024	5.2800	100,000,000.00	100,000,000.00	5.3800	0.999524029 MESIROW	99,952,402.87	982,666.67
05252WVE0	ANZ YCD	07/24/2024	01/09/2024	5.1700	100,000,000.00	100,000,000.00	5.3800	0.999146469 MESIROW	99,914,646.90	1,191,972.22
22536DM62	CR AG CIB YCD	07/29/2024	03/15/2024	5.3900	100,000,000.00	100,000,000.00	5.3800	0.999988004 MESIROW	99,998,800.40	254,527.78
22536WET9	CIC YCD	07/29/2024	01/25/2024	5.3100	100,000,000.00	100,000,000.00	5.3800	0.999599976 MESIROW	99,959,997.58	988,250.00
06417M5M3	SCOTIA YCD	07/29/2024	10/25/2023	5.8500	100,000,000.00	100,000,000.00	5.3800	1.001075002 MESIROW	100,107,500.22	2,583,750.00
89115BQR4	TORONTO YCD	07/29/2024	01/03/2024	5.3300	100,000,000.00	100,000,000.00	5.3800	0.999607367 MESIROW	99,960,736.74	1,317,694.44
83369XR34	SOC GEN YCD	07/29/2024	01/25/2024	5.2900	100,000,000.00	100,000,000.00	5.3800	0.999535670 MESIROW	99,953,567.03	984,527.78
78015JAT4	RB CANADA YCD	07/29/2024	09/26/2023	5.8900	100,000,000.00	100,000,000.00	5.3800	1.001118922 MESIROW	100,111,892.19	3,075,888.89
83050P4R7	SE BANKEN YCD	07/29/2024	01/24/2024	5.3000	100,000,000.00	100,000,000.00	5.3800	0.999565251 MESIROW	99,956,525.06	1,001,111.11
63873QZ64	NATIXIS YCD	08/05/2024	03/01/2024	5.3800	100,000,000.00	100,000,000.00	5.3800	0.999914377 MESIROW	99,991,437.71	463,277.78
13606KS31	CIBC YCD	08/05/2024	02/06/2024	5.3300	100,000,000.00	100,000,000.00	5.3800	0.999677735 MESIROW	99,967,773.45	814,305.56
20271EF38	CB AUS YCD	08/28/2024	08/18/2023	5.7900	100,000,000.00	100,000,000.00	5.3800	1.000864732 MESIROW	100,086,473.15	3,650,916.67
63307UQC8	NB CANADA YCD	08/28/2024	11/13/2023	5.5900	100,000,000.00	100,000,000.00	5.3800	1.000376714 MESIROW	100,037,671.36	2,173,888.89
65558U6R8	NORDEA ABP YCD	08/30/2024	02/23/2024	5.3300	100,000,000.00	100,000,000.00	5.3800	0.999670748 MESIROW	99,967,074.83	562,611.11
83050P5H8	SE BANKEN YCD	08/30/2024	02/13/2024	5.3000	100,000,000.00	100,000,000.00	5.3800	0.999515901 MESIROW	99,951,590.15	706,666.67
89115DBE5	TORONTO YCD	08/30/2024	02/22/2024	5.3800	100,000,000.00	100,000,000.00	5.3800	0.999871380 MESIROW	99,987,137.96	582,833.33
63873QX74	NATIXIS YCD	08/30/2024	02/05/2024	5.3700	100,000,000.00	100,000,000.00	5.3800	0.999774639 MESIROW	99,977,463.88	835,333.33
05593D4R1	BNP YCD	08/30/2024	02/20/2024	5.3400	100,000,000.00	100,000,000.00	5.3800	0.999701714 MESIROW	99,970,171.38	608,166.67
06367DGU3	MONTREAL YCD	08/30/2024	02/23/2024	5.4200	100,000,000.00	100,000,000.00	5.3800	1.000037821 MESIROW	100,003,782.11	572,111.11

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22536WEX0	CIC YCD	08/30/2024	02/12/2024	5.2900	100,000,000.00	100,000,000.00	5.3800	0.999471934 MESIROW	99,947,193.41	720,027.78
05252WVG5	ANZ YCD	09/03/2024	02/06/2024	5.1500	100,000,000.00	100,000,000.00	5.3800	0.998854013 MESIROW	99,885,401.30	786,805.56
63253T4R6	NAT AUB YCD	09/03/2024	09/05/2023	5.8000	100,000,000.00	100,000,000.00	5.3800	1.001005072 MESIROW	100,100,507.23	3,367,222.22
63307UQD6	NB CANADA YCD	09/03/2024	11/30/2023	5.5800	100,000,000.00	100,000,000.00	5.3800	1.000409995 MESIROW	100,040,999.45	1,906,500.00
78015JDX2	RB CANADA YCD	09/03/2024	10/31/2023	5.8600	100,000,000.00	100,000,000.00	5.3800	1.001456042 MESIROW	100,145,604.24	2,490,500.00
83369XRC4	SOC GEN YCD	09/10/2024	03/12/2024	5.3300	100,000,000.00	100,000,000.00	5.3800	0.999710325 MESIROW	99,971,032.45	296,111.11
13606KX84	CIBC YCD	09/24/2024	03/18/2024	5.4000	100,000,000.00	100,000,000.00	5.3800	1.000041453 MESIROW	100,004,145.28	210,000.00
86959TCE4	SVENSKA YCD	09/24/2024	03/12/2024	5.3500	100,000,000.00	100,000,000.00	5.3800	0.999780920 MESIROW	99,978,091.96	297,222.22
90275DSW1	UBS YCD	10/01/2024	03/26/2024	5.3800	100,000,000.00	100,000,000.00	5.3700	1.000025656 MESIROW	100,002,565.62	89,666.67
89115DEE2	TORONTO YCD	10/01/2024	03/20/2024	5.3900	100,000,000.00	100,000,000.00	5.3700	1.000051224 MESIROW	100,005,122.39	179,666.67
78015JKX4	RB CANADA YCD	10/01/2024	03/15/2024	5.3400	100,000,000.00	100,000,000.00	5.3700	0.999784546 MESIROW	99,978,454.62	252,166.67
83369XRF7	SOC GEN YCD	10/01/2024	03/27/2024	5.3800	100,000,000.00	100,000,000.00	5.3700	1.000029627 MESIROW	100,002,962.73	74,722.22
53947BT42	LLOYDS YCD	10/01/2024	12/05/2023	5.5300	100,000,000.00	100,000,000.00	5.3700	1.000310072 MESIROW	100,031,007.16	1,812,611.11
63307UQF1	NB CANADA YCD	10/01/2024	03/27/2024	5.2300	100,000,000.00	100,000,000.00	5.3700	0.999287942 MESIROW	99,928,794.21	72,638.89
63873QU93	NATIXIS YCD	10/01/2024	12/13/2023	5.5900	100,000,000.00	100,000,000.00	5.3700	1.000634750 MESIROW	100,063,474.98	1,708,055.56
63253T4U9	NAT AUB YCD	10/01/2024	10/13/2023	5.8300	100,000,000.00	100,000,000.00	5.3700	1.001540350 MESIROW	100,154,034.96	2,769,250.00
05252WVH3	ANZ YCD	10/01/2024	02/21/2024	5.1700	100,000,000.00	100,000,000.00	5.3700	0.998857706 MESIROW	99,885,770.61	574,444.44
21684XP34	RABOBANK YCD	10/01/2024	02/07/2024	5.2600	100,000,000.00	100,000,000.00	5.3700	0.999246037 MESIROW	99,924,603.74	789,000.00
20271EF53	CB AUS YCD	10/01/2024	10/16/2023	5.8700	100,000,000.00	100,000,000.00	5.3700	1.001746229 MESIROW	100,174,622.95	2,739,333.33
20271EH69	CB AUS YCD	10/29/2024	03/14/2024	5.2400	100,000,000.00	100,000,000.00	5.3600	0.999238288 MESIROW	99,923,828.75	262,000.00
86959TBA3	SVENSKA YCD	11/01/2024	01/31/2024	5.2000	100,000,000.00	100,000,000.00	5.3600	0.998806185 MESIROW	99,880,618.49	881,111.11
83369XR42	SOC GEN YCD	11/01/2024	01/30/2024	5.1600	100,000,000.00	100,000,000.00	5.3600	0.998573416 MESIROW	99,857,341.63	888,666.67
63253T5P9	NAT AUB YCD	11/01/2024	02/26/2024	5.2300	100,000,000.00	100,000,000.00	5.3600	0.999094076 MESIROW	99,909,407.64	508,472.22
06745GBM2	BARCLAYS YCD	12/02/2024	02/23/2024	5.4100	100,000,000.00	100,000,000.00	5.3500	1.000193373 MESIROW	100,019,337.29	571,055.56

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21684XP75	RABOBANK YCD	12/02/2024	02/15/2024	5.3100	50,000,000.00	50,000,000.00	5.3500	0.999498980 MESIROW	49,974,948.99	339,250.00
63253T5Q7	NAT AUB YCD	12/02/2024	03/12/2024	5.2300	100,000,000.00	100,000,000.00	5.3500	0.999109949 MESIROW	99,910,994.94	290,555.56
63307UQE4	NB CANADA YCD	01/02/2025	01/18/2024	5.1600	100,000,000.00	100,000,000.00	5.3400	0.998257117 MESIROW	99,825,711.67	1,060,666.67
63253T5M6	NAT AUB YCD	01/29/2025	02/01/2024	4.9500	100,000,000.00	100,000,000.00	5.3300	0.996584775 MESIROW	99,658,477.46	825,000.00
20271EH51	CB AUS YCD	03/03/2025	03/01/2024	5.2900	100,000,000.00	100,000,000.00	5.3200	0.999517760 MESIROW	99,951,776.01	455,527.78
06745GBS9	BARCLAYS YCD	03/03/2025	03/04/2024	5.3600	100,000,000.00	100,000,000.00	5.3200	1.000158466 MESIROW	100,015,846.58	416,888.89
					12,550,000,000.00	12,550,000,000.00			12,549,587,864.06	166,422,277.82
AIP:				0.00						
Book + AIP:					12,550,000,000.00			CD YANKEE		



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21687AD26	RABO NY CP	04/02/2024	0.0000	100,000,000.00	97,332,916.66	0.0537	1	MESIROW	99,985,097.22
59515MD28	MICROSOFT CP	04/02/2024	0.0000	100,000,000.00	97,508,916.66	0.0537	1	MESIROW	99,985,097.22
89233GD29	TOYOTA CP	04/02/2024	0.0000	100,000,000.00	97,168,583.34	0.0537	1	MESIROW	99,985,097.22
13607ED22	CIBC HLD CP	04/02/2024	0.0000	50,000,000.00	49,286,666.67	0.0537	1	MESIROW	49,992,548.61
78015CD25	RBC NY CP	04/02/2024	0.0000	100,000,000.00	98,481,333.34	0.0537	1	MESIROW	99,985,097.22
62479LD28	MUFG BK CP	04/02/2024	0.0000	200,000,000.00	199,340,555.56	0.0537	1	MESIROW	199,970,194.44
46640PD26	JPM LLC CP	04/02/2024	0.0000	100,000,000.00	95,800,000.00	0.0537	1	MESIROW	99,985,097.22
22533TD29	CR AG NY CP	04/02/2024	0.0000	150,000,000.00	149,514,166.68	0.0537	1	MESIROW	149,977,645.83
83369BD86	SOC GEN NY CP	04/08/2024	0.0000	100,000,000.00	99,618,666.66	0.0537	7	MESIROW	99,895,680.56
60689FD88	MIZUHO NY CP	04/08/2024	0.0000	100,000,000.00	98,807,500.00	0.0537	7	MESIROW	99,895,680.56
62479LD93	MUFG BK CP	04/09/2024	0.0000	100,000,000.00	99,500,388.88	0.0537	8	MESIROW	99,880,777.78
22533TD94	CR AG NY CP	04/09/2024	0.0000	100,000,000.00	98,243,111.12	0.0537	8	MESIROW	99,880,777.78
59515MD93	MICROSOFT CP	04/09/2024	0.0000	100,000,000.00	98,246,388.88	0.0537	8	MESIROW	99,880,777.78
62479LDG7	MUFG BK CP	04/16/2024	0.0000	100,000,000.00	99,707,777.78	0.0537	15	MESIROW	99,776,458.33
82124LDN9	SHEFFIELD CP	04/22/2024	0.0000	100,000,000.00	98,588,194.44	0.0537	21	MESIROW	99,687,041.67
62479LDN2	MUFG BK CP	04/22/2024	0.0000	100,000,000.00	98,783,666.66	0.0537	21	MESIROW	99,687,041.67
86563GDQ2	SUMI TRUST CP	04/24/2024	0.0000	100,000,000.00	98,652,694.44	0.0537	23	MESIROW	99,657,236.11
22533TDQ6	CR AG NY CP	04/24/2024	0.0000	100,000,000.00	98,750,972.22	0.0537	23	MESIROW	99,657,236.11
53127TDQ3	LIBERTY CP	04/24/2024	0.0000	50,000,000.00	49,337,500.00	0.0537	23	MESIROW	49,828,618.06
03785DDR4	APPLE CP	04/25/2024	0.0000	50,000,000.00	49,780,416.67	0.0537	24	MESIROW	49,821,166.67
38346LDS2	GOTHAM CP	04/26/2024	0.0000	100,000,000.00	98,758,666.66	0.0537	25	MESIROW	99,627,430.56
78015CDS8	RBC NY CP	04/26/2024	0.0000	100,000,000.00	98,001,166.66	0.0537	25	MESIROW	99,627,430.56
88602TDS9	THUNDER CP	04/26/2024	0.0000	100,000,000.00	98,317,555.56	0.0537	25	MESIROW	99,627,430.56
19121ADS7	COCA COLA CP	04/26/2024	0.0000	100,000,000.00	97,800,555.56	0.0537	25	MESIROW	99,627,430.56

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63873JDS6	NATIXIS NY CP	04/26/2024	0.0000	100,000,000.00	96,997,055.56	0.0537	25	MESIROW	99,627,430.56
17327ADS3	CGMI CP	04/26/2024	0.0000	100,000,000.00	96,647,333.34	0.0537	25	MESIROW	99,627,430.56
15963TDS5	CHARIOT CP	04/26/2024	0.0000	100,000,000.00	99,141,277.78	0.0537	25	MESIROW	99,627,430.56
1247P2DS0	CAFCO CP	04/26/2024	0.0000	100,000,000.00	97,747,111.12	0.0537	25	MESIROW	99,627,430.56
59157TE17	METLIFE STF CP	05/01/2024	0.0000	100,000,000.00	97,705,000.00	0.0541	30	MESIROW	99,549,166.67
83369BE10	SOC GEN NY CP	05/01/2024	0.0000	150,000,000.00	146,708,916.66	0.0541	30	MESIROW	149,323,750.00
92512LE15	VERSAILLES CP	05/01/2024	0.0000	50,000,000.00	49,019,319.44	0.0541	30	MESIROW	49,774,583.33
24422LE17	DEERE CAP CP	05/01/2024	0.0000	50,000,000.00	49,579,625.00	0.0541	30	MESIROW	49,774,583.33
53127TE17	LIBERTY CP	05/01/2024	0.0000	50,000,000.00	49,324,055.56	0.0541	30	MESIROW	49,774,583.33
4820P2E35	JUPITER CP	05/03/2024	0.0000	100,000,000.00	98,640,444.44	0.0541	32	MESIROW	99,519,111.11
04821TE35	ATLANTIC CP	05/03/2024	0.0000	50,000,000.00	49,147,083.33	0.0541	32	MESIROW	49,759,555.56
15963TE39	CHARIOT CP	05/03/2024	0.0000	100,000,000.00	99,067,250.00	0.0541	32	MESIROW	99,519,111.11
19121AE80	COCA COLA CP	05/08/2024	0.0000	50,000,000.00	49,597,430.56	0.0541	37	MESIROW	49,721,986.11
60689FE87	MIZUHO NY CP	05/08/2024	0.0000	100,000,000.00	98,568,111.12	0.0541	37	MESIROW	99,443,972.22
88602TEE9	THUNDER CP	05/14/2024	0.0000	50,000,000.00	49,557,500.00	0.0541	43	MESIROW	49,676,902.78
24422LEH2	DEERE CAP CP	05/17/2024	0.0000	50,000,000.00	49,425,833.33	0.0541	46	MESIROW	49,654,361.11
40060WEP3	GTA CP	05/23/2024	0.0000	50,000,000.00	49,176,041.67	0.0541	52	MESIROW	49,609,277.78
86563GEQ1	SUMI TRUST CP	05/24/2024	0.0000	100,000,000.00	98,643,000.00	0.0541	53	MESIROW	99,203,527.78
09659BEQ9	BNP NY CP	05/24/2024	0.0000	100,000,000.00	98,243,333.34	0.0541	53	MESIROW	99,203,527.78
38346LEQ5	GOTHAM CP	05/24/2024	0.0000	50,000,000.00	49,330,138.89	0.0541	53	MESIROW	49,601,763.89
53127TEQ2	LIBERTY CP	05/24/2024	0.0000	50,000,000.00	49,315,416.67	0.0541	53	MESIROW	49,601,763.89
59515MEV3	MICROSOFT CP	05/29/2024	0.0000	100,000,000.00	97,280,416.66	0.0541	58	MESIROW	99,128,388.89
60689FEV6	MIZUHO NY CP	05/29/2024	0.0000	100,000,000.00	98,248,861.12	0.0541	58	MESIROW	99,128,388.89
83369BEV4	SOC GEN NY CP	05/29/2024	0.0000	150,000,000.00	144,721,875.00	0.0541	58	MESIROW	148,692,583.33

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83369BF35	SOC GEN NY CP	06/03/2024	0.0000	100,000,000.00	98,257,972.22	0.0543	63	MESIROW	99,049,750.00
60689FF37	MIZUHO NY CP	06/03/2024	0.0000	100,000,000.00	98,410,416.66	0.0543	63	MESIROW	99,049,750.00
17327AF36	CGMI CP	06/03/2024	0.0000	100,000,000.00	96,053,722.22	0.0543	63	MESIROW	99,049,750.00
24422LF40	DEERE CAP CP	06/04/2024	0.0000	50,000,000.00	49,452,194.44	0.0543	64	MESIROW	49,517,333.33
04821TF42	ATLANTIC CP	06/04/2024	0.0000	100,000,000.00	98,380,555.56	0.0543	64	MESIROW	99,034,666.67
19121AFA4	COCA COLA CP	06/10/2024	0.0000	50,000,000.00	48,935,416.67	0.0543	70	MESIROW	49,472,083.33
40060WFA5	GTA CP	06/10/2024	0.0000	50,000,000.00	48,679,833.33	0.0543	70	MESIROW	49,472,083.33
15963TFA2	CHARIOT CP	06/10/2024	0.0000	50,000,000.00	49,452,194.44	0.0543	70	MESIROW	49,472,083.33
24422LFA6	DEERE CAP CP	06/10/2024	0.0000	50,000,000.00	49,381,666.67	0.0543	70	MESIROW	49,472,083.33
1247P2FM1	CAFCO CP	06/21/2024	0.0000	50,000,000.00	49,124,027.78	0.0543	81	MESIROW	49,389,125.00
04821TFM2	ATLANTIC CP	06/21/2024	0.0000	50,000,000.00	49,010,222.22	0.0543	81	MESIROW	49,389,125.00
59515MFM2	MICROSOFT CP	06/21/2024	0.0000	100,000,000.00	97,979,000.00	0.0543	81	MESIROW	98,778,250.00
86563GFQ0	SUMI TRUST CP	06/24/2024	0.0000	100,000,000.00	98,581,333.34	0.0543	84	MESIROW	98,733,000.00
09659BFQ8	BNP NY CP	06/24/2024	0.0000	100,000,000.00	98,504,000.00	0.0543	84	MESIROW	98,733,000.00
64952UFT9	NYLIFE STF CP	06/27/2024	0.0000	50,000,000.00	49,273,166.67	0.0543	87	MESIROW	49,343,875.00
63873JFT2	NATIXIS NY CP	06/27/2024	0.0000	150,000,000.00	146,504,958.33	0.0543	87	MESIROW	148,031,625.00
59157TFT5	METLIFE STF CP	06/27/2024	0.0000	100,000,000.00	98,267,888.88	0.0543	87	MESIROW	98,687,750.00
59515MFT7	MICROSOFT CP	06/27/2024	0.0000	100,000,000.00	98,061,250.00	0.0543	87	MESIROW	98,687,750.00
71708EFT7	PFIZER CP	06/27/2024	0.0000	100,000,000.00	97,971,166.66	0.0543	87	MESIROW	98,687,750.00
83369BFU5	SOC GEN NY CP	06/28/2024	0.0000	100,000,000.00	97,030,000.00	0.0543	88	MESIROW	98,672,666.67
67983TFU5	OLD LINE CP	06/28/2024	0.0000	100,000,000.00	97,172,138.88	0.0543	88	MESIROW	98,672,666.67
2546R2FU5	DISNEY CP	06/28/2024	0.0000	50,000,000.00	49,287,500.00	0.0543	88	MESIROW	49,336,333.33
17327AFU6	CGMI CP	06/28/2024	0.0000	100,000,000.00	96,923,000.00	0.0543	88	MESIROW	98,672,666.67
53127TG15	LIBERTY CP	07/01/2024	0.0000	100,000,000.00	98,568,000.00	0.0540	91	MESIROW	98,636,263.89

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59515MG17	MICROSOFT CP	07/01/2024	0.0000	100,000,000.00	98,195,111.12	0.0540	91	MESIROW	98,636,263.89
06417JG14	SCOTIA NY CP	07/01/2024	0.0000	100,000,000.00	95,777,500.00	0.0540	91	MESIROW	98,636,263.89
92512LG13	VERSAILLES CP	07/01/2024	0.0000	50,000,000.00	49,228,666.67	0.0540	91	MESIROW	49,318,131.94
71344TG14	PEPSICO CP	07/01/2024	0.0000	50,000,000.00	48,307,944.44	0.0540	91	MESIROW	49,318,131.94
78015CG14	RBC NY CP	07/01/2024	0.0000	100,000,000.00	95,792,500.00	0.0540	91	MESIROW	98,636,263.89
60689FG10	MIZUHO NY CP	07/01/2024	0.0000	100,000,000.00	98,311,555.56	0.0540	91	MESIROW	98,636,263.89
89233GG18	TOYOTA CP	07/01/2024	0.0000	100,000,000.00	95,922,666.66	0.0540	91	MESIROW	98,636,263.89
86563GG14	SUMI TRUST CP	07/01/2024	0.0000	100,000,000.00	98,410,000.00	0.0540	91	MESIROW	98,636,263.89
83369BG18	SOC GEN NY CP	07/01/2024	0.0000	100,000,000.00	95,755,000.00	0.0540	91	MESIROW	98,636,263.89
12619TG24	CRC CP	07/02/2024	0.0000	100,000,000.00	98,145,000.00	0.0540	92	MESIROW	98,621,277.78
71344TGH9	PEPSICO CP	07/17/2024	0.0000	50,000,000.00	49,099,277.78	0.0540	107	MESIROW	49,198,243.06
47816FGH8	JOHNSON CP	07/17/2024	0.0000	100,000,000.00	98,154,972.22	0.0540	107	MESIROW	98,396,486.11
1247P2GH1	CAFCO CP	07/17/2024	0.0000	50,000,000.00	48,976,805.56	0.0540	107	MESIROW	49,198,243.06
69448WGQ1	PACLIFE STF CP	07/24/2024	0.0000	50,000,000.00	49,083,777.78	0.0540	114	MESIROW	49,145,791.67
12619TGS7	CRC CP	07/26/2024	0.0000	50,000,000.00	48,954,722.22	0.0540	116	MESIROW	49,130,805.56
82124LGV8	SHEFFIELD CP	07/29/2024	0.0000	100,000,000.00	97,322,638.88	0.0540	119	MESIROW	98,216,652.78
71344TGV8	PEPSICO CP	07/29/2024	0.0000	50,000,000.00	48,241,166.67	0.0540	119	MESIROW	49,108,326.39
59515MGV1	MICROSOFT CP	07/29/2024	0.0000	50,000,000.00	48,960,000.00	0.0540	119	MESIROW	49,108,326.39
06054NGV7	BOFA CP	07/29/2024	0.0000	100,000,000.00	98,049,333.34	0.0540	119	MESIROW	98,216,652.78
13607EGV5	CIBC HLD CP	07/29/2024	0.0000	50,000,000.00	48,707,861.11	0.0540	119	MESIROW	49,108,326.39
40060WH13	GTA CP	08/01/2024	0.0000	50,000,000.00	48,782,000.00	0.0539	122	MESIROW	49,086,694.44
63873JH11	NATIXIS NY CP	08/01/2024	0.0000	100,000,000.00	96,931,888.88	0.0539	122	MESIROW	98,173,388.89
71344TH54	PEPSICO CP	08/05/2024	0.0000	50,000,000.00	48,945,555.56	0.0539	126	MESIROW	49,056,750.00
47816FH53	JOHNSON CP	08/05/2024	0.0000	100,000,000.00	97,808,666.66	0.0539	126	MESIROW	98,113,500.00

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82124LHC9	SHEFFIELD CP	08/12/2024	0.0000	100,000,000.00	97,389,583.34	0.0539	133	MESIROW	98,008,694.44
71344THC9	PEPSICO CP	08/12/2024	0.0000	50,000,000.00	48,822,388.89	0.0539	133	MESIROW	49,004,347.22
47816FHF1	JOHNSON CP	08/15/2024	0.0000	100,000,000.00	97,798,500.00	0.0539	136	MESIROW	97,963,777.78
67983THW9	OLD LINE CP	08/30/2024	0.0000	100,000,000.00	97,511,000.00	0.0541	151	MESIROW	97,730,805.56
78015CHW5	RBC NY CP	08/30/2024	0.0000	100,000,000.00	97,255,555.56	0.0541	151	MESIROW	97,730,805.56
83369BHW9	SOC GEN NY CP	08/30/2024	0.0000	100,000,000.00	97,073,055.56	0.0541	151	MESIROW	97,730,805.56
89233GHW9	TOYOTA CP	08/30/2024	0.0000	100,000,000.00	97,133,333.34	0.0541	151	MESIROW	97,730,805.56
63873JHW3	NATIXIS NY CP	08/30/2024	0.0000	100,000,000.00	97,540,666.66	0.0541	151	MESIROW	97,730,805.56
19121AHW4	COCA COLA CP	08/30/2024	0.0000	100,000,000.00	97,477,333.34	0.0541	151	MESIROW	97,730,805.56
45685QHW2	ING FDL CP	08/30/2024	0.0000	100,000,000.00	97,174,333.34	0.0541	151	MESIROW	97,730,805.56
45685QJ34	ING FDL CP	09/03/2024	0.0000	100,000,000.00	96,530,500.00	0.0541	155	MESIROW	97,670,694.44
45685QJA8	ING FDL CP	09/10/2024	0.0000	100,000,000.00	97,303,000.00	0.0541	162	MESIROW	97,565,500.00
06054NJC6	BOFA CP	09/12/2024	0.0000	100,000,000.00	97,345,333.34	0.0541	164	MESIROW	97,535,444.44
71344TJQ6	PEPSICO CP	09/24/2024	0.0000	50,000,000.00	48,648,125.00	0.0541	176	MESIROW	48,677,555.56
45685QJS9	ING FDL CP	09/26/2024	0.0000	100,000,000.00	97,310,916.66	0.0541	178	MESIROW	97,325,055.56
78015CJT0	RBC NY CP	09/27/2024	0.0000	100,000,000.00	97,312,361.12	0.0541	179	MESIROW	97,310,027.78
06417JK19	SCOTIA NY CP	10/01/2024	0.0000	100,000,000.00	97,156,250.00	0.0540	183	MESIROW	97,255,000.00
06054NK18	BOFA CP	10/01/2024	0.0000	100,000,000.00	96,373,444.44	0.0540	183	MESIROW	97,255,000.00
89233GK13	TOYOTA CP	10/01/2024	0.0000	100,000,000.00	97,260,833.34	0.0540	183	MESIROW	97,255,000.00
06417JL18	SCOTIA NY CP	11/01/2024	0.0000	100,000,000.00	96,807,777.78	0.0539	214	MESIROW	96,795,944.44
06054NLR0	BOFA CP	11/25/2024	0.0000	100,000,000.00	96,136,861.12	0.0539	238	MESIROW	96,436,611.11
06417JM25	SCOTIA NY CP	12/02/2024	0.0000	100,000,000.00	96,273,277.78	0.0541	245	MESIROW	96,321,597.22

AIP:	0.00	10,350,000,000.00	10,127,921,458.38	10,227,601,597.30
Book + AIP:	10,127,921,458.38	COMMER PAPER		

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CUSIP	Security Name	Maturity	Rate	Par Value	Book Value	Price	Val	Accrued Source	Fair Value	Accrued Interest
89236TDW2	TOYOTA CB	04/17/2024	2.9000	20,000,000.00	19,980,294.74	0.99878	0.01321111	CITIBANK	19,975,600.00	264,222.20
46625HJX9	JPM CHASE CB	05/13/2024	3.6250	14,000,000.00	14,031,238.39	0.99779	0.01389583	CITIBANK	13,969,060.00	194,541.62
14913R2L0	CATERPILR CB	05/17/2024	0.4500	10,000,000.00	9,998,676.42	0.99349	0.00167500	CITIBANK	9,934,900.00	16,750.00
24422EVQ9	DEERE CAP CB	06/07/2024	0.4500	5,000,000.00	4,999,990.75	0.99080	0.00142500	CITIBANK	4,954,000.00	7,125.00
89236TJG1	TOYOTA CB	06/14/2024	0.5000	25,000,000.00	24,994,979.87	0.98938	0.00148611	CITIBANK	24,734,500.00	37,152.75
94974BGA2	WELLS FGO CB	09/09/2024	3.3000	25,000,000.00	24,718,732.04	0.99053	0.00201667	CITIBANK	24,763,250.00	50,416.75
89236TKG9	TOYOTA CB	09/20/2024	4.4000	25,000,000.00	24,845,647.40	0.99510	0.00134444	CITIBANK	24,877,500.00	33,611.00
24422EVY2	DEERE CAP CB	01/10/2025	1.2500	20,000,000.00	19,946,000.37	0.96942	0.00281250	CITIBANK	19,388,400.00	56,250.00
17290ACB4	CITIGROUP CB	02/24/2025	2.3500	25,000,000.00	25,000,000.00	0.96548	0.00241528	CITIBANK	24,137,000.00	60,382.00
023135BQ8	AMAZON CB-CL	06/03/2025	0.8000	28,000,000.00	28,031,297.77	0.95300	0.00262222	CITIBANK	26,684,000.00	73,422.16
06051GFS3	BOFA CB	08/01/2025	3.8750	25,000,000.00	25,920,715.03	0.98443	0.00645833	CITIBANK	24,610,750.00	161,458.25
06048WX54	BOFA CB CL	08/18/2025	4.1600	25,000,000.00	25,000,000.00	0.97429	0.00496889	CITIBANK	24,357,250.00	124,222.25
94974BGP9	WELLS FGO CB	09/29/2025	3.5500	15,000,000.00	14,704,936.16	0.97532	0.00019722	CITIBANK	14,629,800.00	2,958.30
06048W2G4	BOFA CB	10/27/2025	6.0200	15,000,000.00	15,000,000.00	0.98985	0.02575222	CITIBANK	14,847,750.00	386,283.30
48130CEY7	JPM CHASE CB	12/29/2025	5.0700	25,000,000.00	25,000,000.00	0.99944	0.01492833	CITIBANK	24,986,000.00	373,208.25
037833EB2	APPLE CB-CL	02/08/2026	0.7000	15,000,000.00	14,987,468.51	0.92783	0.00103056	CITIBANK	13,917,450.00	15,458.40
949746RW3	WELLS FGO CB	04/22/2026	3.0000	25,000,000.00	25,900,969.38	0.95670	0.01325000	CITIBANK	23,917,500.00	331,250.00
48130CBC8	JPM CHASE CB CL	06/12/2026	5.2500	15,000,000.00	15,000,000.00	0.99277	0.01589583	CITIBANK	14,891,550.00	238,437.45
48128G7L8	JPM CHASE CB CL	09/09/2026	4.3750	25,000,000.00	25,000,000.00	0.97305	0.00267361	CITIBANK	24,326,250.00	66,840.25
06048WN63	BOFA CB CL	09/10/2026	1.1500	9,000,000.00	8,941,732.26	0.89658	0.00067083	CITIBANK	8,069,220.00	6,037.47
17290AKJ8	CITIGROUP CB CL	10/29/2026	1.7500	25,000,000.00	25,000,000.00	0.89774	0.00738889	CITIBANK	22,443,500.00	184,722.25
17290ALQ1	CITIGROUP CB	12/08/2026	1.9200	25,000,000.00	25,000,000.00	0.89796	0.00602667	CITIBANK	22,449,000.00	150,666.75
14913UAE0	CATERPILR CB CL	01/08/2027	4.5000	24,000,000.00	23,843,198.16	0.99387	0.01037500	CITIBANK	23,852,880.00	249,000.00
89236TDR3	TOYOTA CB	01/11/2027	3.2000	10,000,000.00	9,420,049.70	0.95698	0.00711111	CITIBANK	9,569,800.00	71,111.10

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89236TLR4	TOYOTA CB CL	02/22/2027	5.2500	25,000,000.00	25,000,000.00	1.00067	0.00568750 CITIBANK	25,016,750.00	142,187.50
06048WW63	BOFA CB CL	06/22/2027	5.0000	25,000,000.00	25,000,000.00	0.97780	0.01375000 CITIBANK	24,445,000.00	343,750.00
95001DCH1	WELLS FGO CB CL	10/20/2027	6.2000	10,000,000.00	10,000,000.00	0.98831	0.02772778 CITIBANK	9,883,100.00	277,277.80
17290ALA6	CITIGROUP CB CL	10/26/2027	6.2000	15,000,000.00	15,000,000.00	0.99447	0.02669444 CITIBANK	14,917,050.00	400,416.60
48130CHX6	JPM CHASE CB CL	03/01/2028	5.2500	25,000,000.00	25,000,000.00	1.00239	0.00437500 CITIBANK	25,059,750.00	109,375.00
89236TLQ6	TOYOTA CB CL	07/26/2028	5.0000	25,000,000.00	25,000,000.00	1.00000	0.00902778 CITIBANK	25,000,000.00	225,694.50
17290A5C0	CITIGROUP CB CL	10/25/2028	6.4150	25,000,000.00	25,000,000.00	1.00987	0.02779833 CITIBANK	25,246,750.00	694,958.25
06055JCS6	BOFA CB CL	11/06/2028	6.5000	20,000,000.00	20,000,000.00	1.00368	0.02618056 CITIBANK	20,073,600.00	523,611.20
48130CGB5	JPM CHASE CB CL	01/26/2029	5.2500	25,000,000.00	25,000,000.00	0.99047	0.00947917 CITIBANK	24,761,750.00	236,979.25
				670,000,000.00	670,265,926.95			654,690,660.00	6,109,777.60
AIP:		153,000.00							
Book + AIP:		670,418,926.95	CORP BOND						

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SYS048334	FARMERS & MERCHANTS BANK OF CA	04/03/2024	5.3600	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048337	PACIFIC ALLIANCE BANK TD	04/03/2024	5.3800	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048333	CALIFORNIA BANK OF COMMERCE TR	04/03/2024	5.3800	13,500,000.00	13,500,000.00	1.00000	13,500,000.00
SYS048335	FIRST GENERAL BANK TD	04/03/2024	5.3400	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048343	BANK OF HOPE TD	04/04/2024	5.4100	135,000,000.00	135,000,000.00	1.00000	135,000,000.00
SYS048344	COMMERCEWEST BANK TD	04/04/2024	5.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048346	FRESNO FIRST BANK TD	04/04/2024	5.3500	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048457	FINANCIAL PARTNERS CREDIT UNION	04/04/2024	5.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048351	PROVIDENT CREDIT UNION TD	04/04/2024	5.4000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048350	PCB BANK TD	04/04/2024	5.3700	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048460	MISSION NATIONAL BANK TD	04/04/2024	5.2400	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048348	NUVISION FEDERAL CREDIT UNION TR	04/04/2024	5.4100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048355	TECHNOLOGY CREDIT UNION TD	04/05/2024	5.3900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048353	AMERICAN PLUS BANK NA TD	04/05/2024	5.3300	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048359	AXOS BANK TD	04/10/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048361	NEW OMNI BANK NA TD	04/11/2024	5.3200	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048476	WESCOM CENTRAL CREDIT UNION TR	04/11/2024	5.3100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048471	BANC OF CALIFORNIA NA TD	04/11/2024	5.2800	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048473	MERIWEST CREDIT UNION TD	04/11/2024	5.3100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048360	CTBC BANK CORP (USA) TD	04/11/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048362	TRAVIS CREDIT UNION TD	04/11/2024	5.3700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048364	PCB BANK TD	04/12/2024	5.3500	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048478	WESCOM CENTRAL CREDIT UNION TR	04/12/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048366	AXOS BANK TD	04/17/2024	5.3500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048367	CORNERSTONE COMMUNITY BANK TR	04/17/2024	5.3700	9,000,000.00	9,000,000.00	1.00000	9,000,000.00
SYS048488	POPPY BANK TD	04/18/2024	5.2700	70,000,000.00	70,000,000.00	1.00000	70,000,000.00



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SYS048486	BANK OF SOUTHERN CALIFORNIA NA	04/18/2024	5.2600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048487	MISSION NATIONAL BANK TD	04/18/2024	5.2400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048371	COMMERCEWEST BANK TD	04/19/2024	5.3700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048492	MERIWEST CREDIT UNION TD	04/24/2024	5.2800	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048375	OPEN BANK TD	04/24/2024	5.3500	16,000,000.00	16,000,000.00	1.00000	16,000,000.00
SYS048376	BANK OF THE SIERRA TD	04/25/2024	5.3700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048493	FINANCIAL PARTNERS CREDIT UNIO	04/25/2024	5.2900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048499	SCHOOLSFIRST FEDERAL CREDIT UN	05/01/2024	5.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048382	OPEN BANK TD	05/01/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048381	MISSION VALLEY BANK TD	05/01/2024	5.3600	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048380	CALIFORNIA BANK OF COMMERCE TT	05/01/2024	5.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048386	TECHNOLOGY CREDIT UNION TD	05/02/2024	5.4000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048385	PROVIDENT CREDIT UNION TD	05/02/2024	5.3900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048383	COMMONWEALTH BUSINESS BANK TI	05/02/2024	5.3600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048384	GOLDEN 1 CREDIT UNION TD	05/02/2024	5.4000	150,000,000.00	150,000,000.00	1.00000	150,000,000.00
SYS048505	MERIWEST CREDIT UNION TD	05/08/2024	5.3000	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048389	PACIFIC PREMIER BANK TD	05/08/2024	5.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048400	TRAVIS CREDIT UNION TD	05/09/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048399	SANTA CRUZ COUNTY BANK TD	05/09/2024	5.2900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048398	PREFERRED BANK TD	05/09/2024	5.2700	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048397	HANMI BANK TD	05/09/2024	5.3100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048396	COMMERCEWEST BANK TD	05/09/2024	5.2900	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048395	CATHAY BANK TD	05/09/2024	5.3100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048406	BANK OF HOPE TD	05/15/2024	5.3200	90,000,000.00	90,000,000.00	1.00000	90,000,000.00
SYS048407	TRAVIS CREDIT UNION TD	05/15/2024	5.3100	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048520	PROVIDENT CREDIT UNION TD	05/16/2024	5.3000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048519	POPPY BANK TD	05/16/2024	5.3000	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048410	TECHNOLOGY CREDIT UNION TD	05/16/2024	5.2800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048409	NEW OMNI BANK NA TD	05/16/2024	5.2200	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048408	BANK OF SOUTHERN CALIFORNIA NA	05/16/2024	5.2600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048413	US METRO BANK TD	05/17/2024	5.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048411	BANK OF SOUTHERN CALIFORNIA NA	05/17/2024	5.2600	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048523	CATHAY BANK TD	05/22/2024	5.2800	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048419	SAFE CREDIT UNION TD	05/29/2024	5.3000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048418	POPPY BANK TD	05/29/2024	5.2900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048417	FIVE STAR BANK TD	05/29/2024	5.2600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048426	MECHANICS BANK TD	05/30/2024	5.2700	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048543	PROSPECTORS FEDERAL CREDIT UNI	05/30/2024	5.3300	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048545	MANUFACTURERS BANK TD	05/30/2024	5.3500	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048539	CITIZEN BUSINESS BANK TD	05/30/2024	5.3000	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048538	BANK OF SOUTHERN CALIFORNIA NA	05/30/2024	5.3000	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048428	PACIFIC PREMIER BANK TD	05/30/2024	5.2600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048432	CALIFORNIA BANK OF COMMERCE TI	05/31/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048431	BANK OF HOPE TD	05/31/2024	5.2400	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048548	PROVIDENT CREDIT UNION TD	05/31/2024	5.3000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048547	BANC OF CALIFORNIA NA TD	05/31/2024	5.3400	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048542	OPEN BANK TD	06/05/2024	5.3100	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048560	PROVIDENT CREDIT UNION TD	06/05/2024	5.2800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048559	POPPY BANK TD	06/05/2024	5.2800	72,000,000.00	72,000,000.00	1.00000	72,000,000.00
SYS048558	OPEN BANK TD	06/05/2024	5.2800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048553	COMMERCEWEST BANK TD	06/05/2024	5.2500	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048436	US METRO BANK TD	06/05/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00

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SYS048440	US METRO BANK TD	06/06/2024	5.2100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048439	PACIFIC PREMIER BANK TD	06/06/2024	5.2100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048437	AXOS BANK TD	06/06/2024	5.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048562	COMMONWEALTH BUSINESS BANK TI	06/06/2024	5.2600	12,000,000.00	12,000,000.00	1.00000	12,000,000.00
SYS048568	WESCOM CENTRAL CREDIT UNION TI	06/07/2024	5.3100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048444	COMMONWEALTH BUSINESS BANK TI	06/07/2024	5.1800	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048443	BENEFICIAL STATE BANK TD	06/07/2024	5.2200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048450	FIVE STAR BANK TD	06/12/2024	5.2200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048449	CITIZEN BUSINESS BANK TD	06/12/2024	5.2200	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048575	WESCOM CENTRAL CREDIT UNION TI	06/12/2024	5.3200	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048572	PCB BANK TD	06/12/2024	5.2900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048578	FARMERS & MERCHANTS BANK OF CA	06/13/2024	5.2700	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048577	AMERICAN RIVIERA BANK TD	06/13/2024	5.3000	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048453	HANMI BANK TD	06/13/2024	5.2300	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048452	GOLDEN 1 CREDIT UNION TD	06/13/2024	5.2500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048454	BANK OF SAN FRANCISCO NA TD	06/14/2024	5.1900	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048588	AMERICAN FIRST CREDIT UNION TD	06/14/2024	5.3000	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048463	SANTA CRUZ COUNTY BANK TD	07/05/2024	5.0700	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048462	PACIFIC PREMIER BANK TD	07/05/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048461	OPEN BANK TD	07/05/2024	5.0900	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048459	MISSION FEDERAL CREDIT UNION TI	07/05/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048458	MALAGA BANK FSB TD	07/05/2024	5.0700	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048456	EAST WEST BANK TD	07/05/2024	5.0700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048455	COMMERCIAL BANK OF CALIFORNIA	07/05/2024	5.1000	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048470	POPPY BANK TD	07/10/2024	5.0900	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048469	HANMI BANK TD	07/10/2024	5.0800	20,000,000.00	20,000,000.00	1.00000	20,000,000.00

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SYS048467	EAST WEST BANK TD	07/10/2024	5.0600	175,000,000.00	175,000,000.00	1.00000	175,000,000.00
SYS048475	PROVIDENT CREDIT UNION TD	07/11/2024	5.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048474	PROVIDENT CREDIT UNION TD	07/11/2024	5.1000	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048472	FIVE STAR BANK TD	07/11/2024	5.0900	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048477	MALAGA BANK FSB TD	07/12/2024	5.0600	46,000,000.00	46,000,000.00	1.00000	46,000,000.00
SYS048483	BANC OF CALIFORNIA NA TD	07/17/2024	5.0100	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048482	US METRO BANK TD	07/17/2024	5.0100	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048481	MISSION FEDERAL CREDIT UNION TI	07/17/2024	5.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048480	CALIFORNIA COAST CREDIT UNION T	07/17/2024	5.0100	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048490	AMERICAN PLUS BANK NA TD	07/19/2024	5.0200	14,000,000.00	14,000,000.00	1.00000	14,000,000.00
SYS048496	TRI COUNTIES BANK TD	07/26/2024	5.0800	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048495	EAST WEST BANK TD	07/26/2024	5.0500	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048494	AMERICAN PLUS BANK NA TD	07/26/2024	5.0300	6,000,000.00	6,000,000.00	1.00000	6,000,000.00
SYS048500	AMERICAN PLUS BANK NA TD	07/31/2024	5.0000	3,000,000.00	3,000,000.00	1.00000	3,000,000.00
SYS048509	PROVIDENT CREDIT UNION TD	08/08/2024	5.0900	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048508	AMERICAN PLUS BANK NA TD	08/08/2024	5.0400	4,000,000.00	4,000,000.00	1.00000	4,000,000.00
SYS048512	ROYAL BUSINESS BANK TD	08/09/2024	5.0800	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048511	HANMI BANK TD	08/09/2024	5.0800	15,000,000.00	15,000,000.00	1.00000	15,000,000.00
SYS048510	CORNERSTONE COMMUNITY BANK TI	08/09/2024	5.0800	8,500,000.00	8,500,000.00	1.00000	8,500,000.00
SYS048515	CALIFORNIA COAST CREDIT UNION T	08/14/2024	5.1200	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048514	AMERICAN PLUS BANK NA TD	08/14/2024	5.0800	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048518	METROPOLITAN BANK TD	08/15/2024	5.1600	1,000,000.00	1,000,000.00	1.00000	1,000,000.00
SYS048517	CATHAY BANK TD	08/15/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048522	CTBC BANK CORP (USA) TD	08/16/2024	5.1600	60,000,000.00	60,000,000.00	1.00000	60,000,000.00
SYS048537	NEW OMNI BANK NA TD	08/28/2024	5.1400	8,000,000.00	8,000,000.00	1.00000	8,000,000.00
SYS048536	AXOS BANK TD	08/28/2024	5.1600	25,000,000.00	25,000,000.00	1.00000	25,000,000.00

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SYS048544	TECHNOLOGY CREDIT UNION TD	08/29/2024	5.1900	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048541	METROPOLITAN BANK TD	08/29/2024	5.1700	2,000,000.00	2,000,000.00	1.00000	2,000,000.00
SYS048557	GOLDEN 1 CREDIT UNION TD	09/04/2024	5.1700	75,000,000.00	75,000,000.00	1.00000	75,000,000.00
SYS048556	AMERICAN FIRST CREDIT UNION TD	09/04/2024	5.1600	27,000,000.00	27,000,000.00	1.00000	27,000,000.00
SYS048555	TRI COUNTIES BANK TD	09/04/2024	5.1600	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048554	COMMERCEWEST BANK TD	09/04/2024	5.1300	13,000,000.00	13,000,000.00	1.00000	13,000,000.00
SYS048561	BANK OF THE SIERRA TD	09/05/2024	5.1400	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048567	TRAVIS CREDIT UNION TD	09/06/2024	5.1500	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048566	POPPY BANK TD	09/06/2024	5.1500	23,000,000.00	23,000,000.00	1.00000	23,000,000.00
SYS048565	BANK OF SAN FRANCISCO NA TD	09/06/2024	5.1200	10,000,000.00	10,000,000.00	1.00000	10,000,000.00
SYS048574	STATE BANK OF INDIA CALIFORNIA TD	09/11/2024	5.1500	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048573	PREFERRED BANK TD	09/11/2024	5.1100	125,000,000.00	125,000,000.00	1.00000	125,000,000.00
SYS048571	AXOS BANK TD	09/11/2024	5.1300	100,000,000.00	100,000,000.00	1.00000	100,000,000.00
SYS048582	PROVIDENT CREDIT UNION TD	09/12/2024	5.1600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048581	HANMI BANK TD	09/12/2024	5.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048580	CATHAY BANK TD	09/12/2024	5.1500	25,000,000.00	25,000,000.00	1.00000	25,000,000.00
SYS048579	CALIFORNIA BANK OF COMMERCE TD	09/12/2024	5.1500	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
SYS048589	PACIFIC PREMIER BANK TD	09/13/2024	5.1700	50,000,000.00	50,000,000.00	1.00000	50,000,000.00
SYS048586	PROVIDENT CREDIT UNION TD	09/13/2024	5.1600	20,000,000.00	20,000,000.00	1.00000	20,000,000.00
SYS048585	NEW OMNI BANK NA TD	09/13/2024	5.1100	30,000,000.00	30,000,000.00	1.00000	30,000,000.00
SYS048584	CTBC BANK CORP (USA) TD	09/13/2024	5.1600	40,000,000.00	40,000,000.00	1.00000	40,000,000.00
SYS048583	AMERICAN PLUS BANK NA TD	09/13/2024	5.1100	5,000,000.00	5,000,000.00	1.00000	5,000,000.00
				5,089,000,000.00	5,089,000,000.00		5,089,000,000.00
AIP:		0.00					
Book + AIP:	5,089,000,000.00		TIME DEPOSIT				

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Security Name	Maturity	Rate	Par/Book Value	Price	Fair Value
PMIA LOAN 2230014	05/17/2024	3.03200000	9,168,000.00	1.00	9,168,000.00
PMIA LOAN 2230015	06/21/2024	3.22400000	14,576,000.00	1.00	14,576,000.00
PMIA LOAN 2230016	06/21/2024	3.22400000	14,658,000.00	1.00	14,658,000.00
PMIA LOAN 2340001	07/19/2024	3.34700000	13,118,000.00	1.00	13,118,000.00
PMIA LOAN 2340002	08/16/2024	3.45900000	62,265,000.00	1.00	62,265,000.00
PMIA LOAN 2340003	10/18/2024	3.76300000	23,883,000.00	1.00	23,883,000.00
PMIA LOAN 2340004	03/21/2025	4.27300000	78,255,000.00	1.00	78,255,000.00
PMIA LOAN 2340005	03/21/2025	4.27300000	97,717,000.00	1.00	97,717,000.00
PMIA LOAN 2340006	03/21/2025	4.27300000	36,020,000.00	1.00	36,020,000.00
			349,660,000.00		349,660,000.00

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Total # of items:	846
Par Value:	158,806,504,671.12
Book Value:	156,464,754,847.89
Fair Value:	156,266,877,818.59
Accrual:	651,694,073.08
Total Book Value:	156,464,754,847.89
AIP:	7,687,447.44
Book + AIP:	156,472,442,295.33