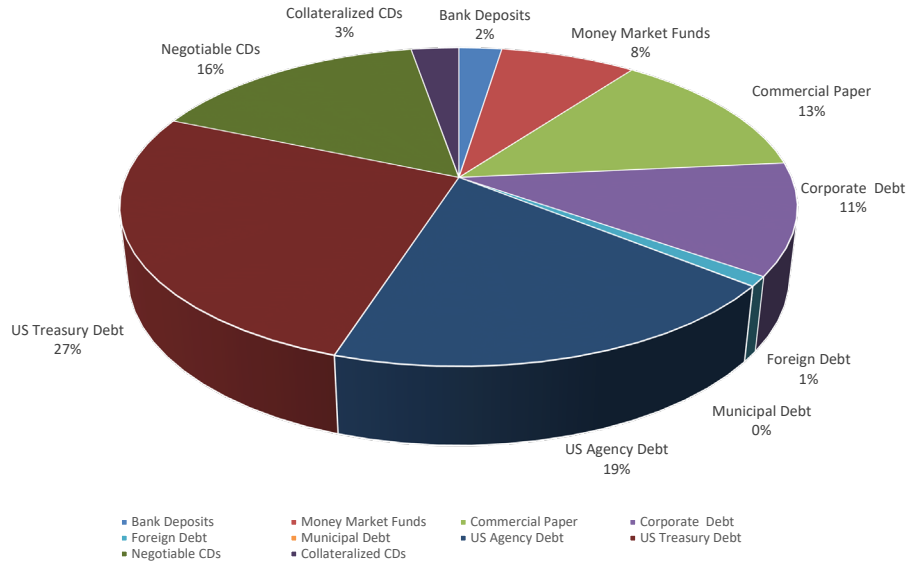




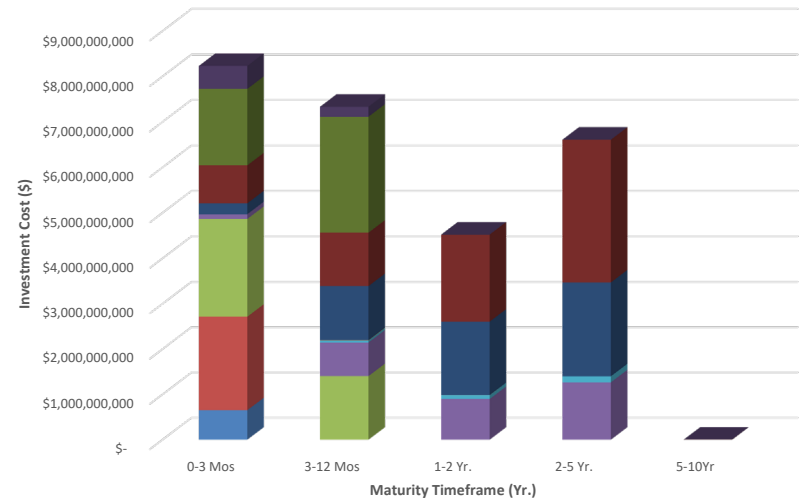
Management Summary As of June 28th, 2024

| Instrument Type | Total Investment Cost | 0-3 Mos | 3-12 Mos | 1-2 Yr. | 2-5 Yr. | 5-10Yr | Greater than 10 Yr |
|--------------------|--------------------------|-------------------------|-------------------------|-------------------------|-------------------------|-------------------|--------------------|
| Bank Deposits | \$ 651,260,998 | \$ 651,260,998 | \$ - | \$ - | \$ - | \$ - | \$ - |
| Money Market Funds | \$ 2,063,764,921 | \$ 2,063,764,921 | \$ - | \$ - | \$ - | \$ - | \$ - |
| Commercial Paper | \$ 3,555,501,215 | \$ 2,150,120,922 | \$ 1,405,380,293 | \$ - | \$ - | \$ - | \$ - |
| Corporate Debt | \$ 3,013,541,133 | \$ 104,695,847 | \$ 740,264,640 | \$ 899,796,663 | \$ 1,268,783,982 | \$ - | \$ - |
| Foreign Debt | \$ 262,500,000 | \$ - | \$ 45,000,000 | \$ 85,000,000 | \$ 132,500,000 | \$ - | \$ - |
| Municipal Debt | \$ 6,700,000 | \$ - | \$ 4,830,000 | \$ 945,000 | \$ - | \$ 925,000 | \$ - |
| US Agency Debt | \$ 5,124,442,019 | \$ 239,960,200 | \$ 1,194,573,824 | \$ 1,620,867,913 | \$ 2,069,040,082 | \$ - | \$ - |
| US Treasury Debt | \$ 7,066,601,137 | \$ 836,016,659 | \$ 1,173,749,556 | \$ 1,916,392,523 | \$ 3,140,442,399 | \$ - | \$ - |
| Negotiable CDs | \$ 4,229,845,287 | \$ 1,679,842,872 | \$ 2,550,002,415 | \$ - | \$ - | \$ - | \$ - |
| Collateralized CDs | \$ 725,000,000 | \$ 506,000,000 | \$ 219,000,000 | \$ - | \$ - | \$ - | \$ - |
| Totals | \$ 26,699,156,711 | \$ 8,231,662,419 | \$ 7,332,800,729 | \$ 4,523,002,100 | \$ 6,610,766,463 | \$ 925,000 | \$ - |

ASSET ALLOCATION



MATURITY ALLOCATION



BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|--|------------------|--------------------|-----------------------|
| 1000 | | | | | |
| 1000 | 0347M2GB6 | ANGLES CP 0 07/11/24 | 40,000,000.000 | 39,827,288.89 | 0.00 |
| 1000 | 0347M2H90 | ANGLES CP 0 08/09/24 | 50,000,000.000 | 49,656,916.67 | 0.00 |
| 1000 | 05966D7A4 | BANSDA YCD 5.4100 07/05/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 06741FGC5 | BARCCP CP 0 07/12/24 | 50,000,000.000 | 49,408,597.22 | 0.00 |
| 1000 | 06741FH18 | BARCCP CP 0 08/01/24 | 54,250,000.000 | 53,023,226.88 | 0.00 |
| 1000 | 06741FHF7 | BARCCP CP 0 08/15/24 | 100,000,000.000 | 97,568,027.77 | 0.00 |
| 1000 | 06741FJ57 | BARCCP CP 0 09/05/24 | 17,435,000.000 | 17,245,147.38 | 0.00 |
| 1000 | 06741FJC2 | BARCCP CP 0 09/12/24 | 25,000,000.000 | 24,634,541.67 | 0.00 |
| 1000 | 06741FJS7 | BARCCP CP 0 09/26/24 | 11,925,000.000 | 11,764,906.88 | 0.00 |
| 1000 | 06741FKA4 | BARCCP CP 0 10/10/24 | 50,000,000.000 | 48,879,166.67 | 0.00 |
| 1000 | 06741FKB2 | BARCCP CP 0 10/11/24 | 75,000,000.000 | 73,098,750.00 | 0.00 |
| 1000 | 12710GKA7 | CABTRF CP 0 10/10/24 | 55,000,000.000 | 54,128,738.89 | 0.00 |
| 1000 | 12710GLL2 | CABTRF CP 0 11/20/24 | 50,000,000.000 | 48,848,263.89 | 0.00 |
| 1000 | 30601VHG9 | FAIRPP CP 0 08/16/24 | 24,500,000.000 | 23,915,395.97 | 0.00 |
| 1000 | 34959TTM8 | FORTNY YCD 5.3700 08/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 37828VHG1 | GLNCVE CP 0 08/16/24 | 35,000,000.000 | 34,411,144.44 | 0.00 |
| 1000 | 37828VHW6 | GLNCVE CP 0 08/30/24 | 50,000,000.000 | 49,320,027.78 | 0.00 |
| 1000 | 37828VJ53 | GLNCVE CP 0 09/05/24 | 25,000,000.000 | 24,725,236.11 | 0.00 |
| 1000 | 37828VJ61 | GLNCVE CP 0 09/06/24 | 31,500,000.000 | 30,648,537.50 | 0.00 |
| 1000 | 37828VJH7 | GLNCVE CP 0 09/17/24 | 10,900,000.000 | 10,732,530.58 | 0.00 |
| 1000 | 37828VKH5 | GLNCVE CP 0 10/17/24 | 60,000,000.000 | 58,990,533.33 | 0.00 |
| 1000 | 37828VKJ1 | GLNCVE CP 0 10/18/24 | 50,000,000.000 | 48,940,916.67 | 0.00 |
| 1000 | 37828VMD2 | GLNCVE CP 0 12/13/24 | 37,500,000.000 | 36,563,750.00 | 0.00 |
| 1000 | 38141W273 | Goldman Sachs Financial Square Government Fund | 1,087,658.580 | 1,087,658.58 | 0.00 |
| 1000 | 38346LGC4 | GOTFUN CP 0 07/12/24 | 66,250,000.000 | 65,398,666.67 | 0.00 |
| 1000 | 38346LKJ4 | GOTFUN CP 0 10/18/24 | 68,500,000.000 | 67,335,157.50 | 0.00 |
| 1000 | 40060WG22 | GTAFDG CP 0 07/02/24 | 50,000,000.000 | 48,719,097.22 | 0.00 |
| 1000 | 40060WGF3 | GTAFDG CP 0 07/15/24 | 25,000,000.000 | 24,347,500.00 | 0.00 |
| 1000 | 40060WH13 | GTAFDG CP 0 08/01/24 | 23,000,000.000 | 22,485,835.00 | 0.00 |
| 1000 | 40060WJA1 | GTAFDG CP 0 09/10/24 | 35,000,000.000 | 34,351,411.11 | 0.00 |
| 1000 | 40060WJJ2 | GTAFDG CP 0 09/18/24 | 25,000,000.000 | 24,612,166.67 | 0.00 |
| 1000 | 40060WJK9 | GTAFDG CP 0 09/19/24 | 50,000,000.000 | 49,160,000.00 | 0.00 |
| 1000 | 40060WL83 | GTAFDG CP 0 11/08/24 | 42,000,000.000 | 41,156,587.50 | 0.00 |
| 1000 | 40060WLM2 | GTAFDG CP 0 11/21/24 | 60,000,000.000 | 58,475,250.00 | 0.00 |
| 1000 | 40588LGB9 | HALFIN CP 0 07/11/24 | 100,000,000.000 | 99,791,944.44 | 0.00 |
| 1000 | 40588LGC7 | HALFIN CP 0 07/12/24 | 100,000,000.000 | 99,791,944.44 | 0.00 |
| 1000 | 40588LGK9 | HALFIN CP 0 07/19/24 | 150,000,000.000 | 149,360,361.11 | 0.00 |
| 1000 | 48207KBM6 | JSCPP CLCP 0 11/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 4820P2JD8 | JSCPP CP 0 09/13/24 | 50,000,000.000 | 49,263,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|---------------------------------------|--------------------------|-------------------------|-----------------------|
| 1000 | 53944QH94 | LMAUS CP 0 08/09/24 | 25,000,000.000 | 24,351,125.00 | 0.00 |
| 1000 | 53944QHW3 | LMAUS CP 0 08/30/24 | 40,000,000.000 | 39,451,066.67 | 0.00 |
| 1000 | 53944QLL2 | LMAUS CP 0 11/20/24 | 25,000,000.000 | 24,454,527.78 | 0.00 |
| 1000 | 54316TG97 | LNGSFL CP 0 07/09/24 | 50,000,000.000 | 49,753,875.00 | 0.00 |
| 1000 | 57UUSBNA0 | US Bank Open CP | 308,814,888.820 | 308,814,888.82 | 0.00 |
| 1000 | 60710TLL3 | MIZBNK YCD 5.3600 07/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 60710TRR4 | MIZBNK YCD 5.4500 09/06/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 60710TSF9 | MIZBNK YCD 5.4500 09/20/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 62479LH81 | MUFGBK CP 0 08/08/24 | 50,000,000.000 | 49,515,208.33 | 0.00 |
| 1000 | 63873JH86 | NATXNY CP 0 08/08/24 | 50,000,000.000 | 48,858,166.67 | 0.00 |
| 1000 | 65558U5M0 | NORHNY YCD 5.2600 07/15/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 67983THF6 | OLDLLC CP 0 08/15/24 | 50,000,000.000 | 48,954,722.22 | 0.00 |
| 1000 | 76582JHW7 | RFAONE CP 0 08/30/24 | 50,000,000.000 | 48,689,819.44 | 0.00 |
| 1000 | 76582JK45 | RFAONE CP 0 10/04/24 | 75,000,000.000 | 73,646,312.50 | 0.00 |
| 1000 | 76582JL10 | RFAONE CP 0 11/01/24 | 46,518,000.000 | 45,631,470.29 | 0.00 |
| 1000 | 825252885 | Invesco Government & Agency Portfolio | 100,889.750 | 100,889.75 | 0.00 |
| 1000 | 85325VKG4 | STANNY YCD 5.4000 07/05/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 85325VLV0 | STANNY YCD 5.5000 10/11/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 86959TBX3 | SHBASS Float 10/04/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 912797GB7 | B 07/11/24 | 50,000,000.000 | 49,431,932.50 | 0.00 |
| 1000 | 912797GK7 | B 08/08/24 | 50,000,000.000 | 49,693,895.83 | 0.00 |
| 1000 | 912797GL5 | B 09/05/24 | 50,000,000.000 | 49,336,711.11 | 0.00 |
| 1000 | 912797JS7 | B 07/18/24 | 50,000,000.000 | 49,337,469.44 | 0.00 |
| 1000 | 912797JT5 | B 07/25/24 | 50,000,000.000 | 49,342,875.00 | 0.00 |
| 1000 | 912797KB2 | B 08/15/24 | 50,000,000.000 | 49,336,774.31 | 0.00 |
| 1000 | 912797KD8 | B 08/29/24 | 50,000,000.000 | 49,336,774.31 | 0.00 |
| 1000 | 912797KK2 | B 09/12/24 | 50,000,000.000 | 49,337,090.28 | 0.00 |
| 1000 | 912797KL0 | B 09/19/24 | 50,000,000.000 | 49,336,963.89 | 0.00 |
| 1000 | 92646KGJ5 | VICTOR CP 0 07/18/24 | 16,703,000.000 | 16,492,542.20 | 0.00 |
| 1000 | HUNTMMKT1 | HUNTINGTON NEGOTIATED DEPOSIT | 101,589,709.430 | 101,589,709.43 | 0.00 |
| 1000 | KEYBMMKT0 | KEYBANK STRATEGIC DEPOSIT - LIQ | 367,346,212.910 | 367,346,212.91 | 0.00 |
| 1000 | NOWSW3006 | NOW ACCT-SWEEP ACCT-300 KEYBANK | 109,968,106.860 | 109,968,106.86 | 0.00 |
| 1000 | STAROHIO1 | STAR OHIO | 1,951,075,250.980 | 1,951,075,250.98 | 0.00 |
| Total :1000 | | | 6,015,963,717.330 | 5,974,852,606.95 | 0.00 |
| 1001 | | | | | |
| 1001 | 06051WAH7 | BACNA CD 5.9200 08/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06051WCP7 | BACNA CD 5.9800 07/25/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06051WFZ2 | BACNA CD 5.7200 11/14/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06051WGT5 | BACNA CD 5.2000 01/07/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06051WJD7 | BACNA CD 5.1700 02/07/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : Jun 28, 2024

Entity/sector number : TAPRNSP
 Accounting basis : GAAP
 Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|----------------------------|------------------|--------------------|-----------------------|
| 1001 | 06054NKH3 | BOFACP CP 0 10/17/24 | 50,000,000.000 | 47,660,722.22 | 0.00 |
| 1001 | 06367DAZ8 | BMOCHG YCD 6 07/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DBN4 | BMOCHG YCD 5.9800 07/19/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DBU8 | BMOCHG YCD 5.9700 08/05/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DBV6 | BMOCHG YCD 5.9700 07/31/24 | 29,790,000.000 | 29,841,290.47 | 592,821.00 |
| 1001 | 06367DDX0 | BMOCHG YCD 5.9300 10/10/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DER2 | BMOCHG YCD 5.6500 11/15/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DF59 | BMOCHG YCD 5.6100 09/12/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DF91 | BMOCHG YCD 5.5800 12/03/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DFQ3 | BMOCHG YCD 5.5000 12/05/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DGZ2 | BMOCHG YCD 5.3000 03/07/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DHL2 | BMOCHG YCD 5.3400 03/28/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DKW4 | BMOCHG YCD 5.3900 06/17/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 06417M3L7 | BNSHOU YCD 6.0100 07/02/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417M3N3 | BNSHOU YCD 6 07/05/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417M4Q5 | BNSHOU YCD 5.9800 10/03/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417M5C5 | BNSHOU YCD 5.9300 10/17/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417M6E0 | BNSHOU YCD 5.5000 12/06/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06418NAB8 | BNSHOU YCD 5.3500 03/20/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 07644AKX1 | BEDFDG CP 0 10/31/24 | 50,000,000.000 | 47,270,250.00 | 0.00 |
| 1001 | 12710GLF5 | CABTRF CP 0 11/15/24 | 50,000,000.000 | 48,086,277.78 | 0.00 |
| 1001 | 13606K2H8 | CIBCNY YCD 5.5500 04/17/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606K2X3 | CIBCNY YCD 5.4600 05/12/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606K3N4 | CIBCNY YCD 5.4800 05/16/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606K4V5 | CIBCNY YCD 5.3900 06/20/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KH25 | CIBCNY YCD 5.9800 10/18/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KQ74 | CIBCNY YCD 5.1900 01/07/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KYT7 | CIBCNY YCD 6.0100 07/03/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KZU3 | CIBCNY YCD 5.8700 08/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13609BLS0 | CANIBC CP 0 11/26/24 | 50,000,000.000 | 47,264,895.83 | 0.00 |
| 1001 | 17291L4N2 | C 5.14 02/21/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 17291QCR3 | C 5 5/8 02/28/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 17291RUX8 | C 5.8 11/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 17291RX23 | C 5.55 01/31/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 17291TSS8 | C 5.2 01/23/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 17327AJ57 | CGMICP CP 0 09/05/24 | 50,000,000.000 | 47,983,055.56 | 0.00 |
| 1001 | 17327AJG3 | CGMICP CP 0 09/16/24 | 25,000,000.000 | 23,596,791.67 | 0.00 |
| 1001 | 17327AJJ7 | CGMICP CP 0 09/18/24 | 50,000,000.000 | 47,185,722.22 | 0.00 |
| 1001 | 17327AJK4 | CGMICP CP 0 09/19/24 | 75,000,000.000 | 70,755,000.00 | 0.00 |
| 1001 | 17327AJL2 | CGMICP CP 0 09/20/24 | 50,000,000.000 | 47,167,152.78 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|-----------------------------|------------------|--------------------|-----------------------|
| 1001 | 17327ARG4 | CGMICP CP 0 04/16/25 | 50,000,000.000 | 47,386,958.33 | 0.00 |
| 1001 | 17327ARM1 | CGMICP CP 0 04/21/25 | 50,000,000.000 | 47,350,361.11 | 0.00 |
| 1001 | 17327AT31 | CGMICP CP 0 06/03/25 | 50,000,000.000 | 47,376,166.67 | 0.00 |
| 1001 | 19421MTF9 | CCPFLX CLCP 5.5300 06/06/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 20271EH28 | CBANY YCD 5.1500 02/12/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 46632FTW5 | JPM 5 1/4 01/20/26 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 46651VFA9 | JPMSCP CLCP 5.4000 03/03/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380URT6 | MUFGBK YCD 5.3300 12/27/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380URU3 | MUFGBK YCD 5.3400 12/19/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380URX7 | MUFGBK YCD 5.3000 12/20/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380UTV9 | MUFGBK YCD 5.3100 02/19/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380UUF2 | MUFGBK YCD 5.3900 03/06/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 55380UX77 | MUFGBK YCD 5.3900 06/18/25 | 75,000,000.000 | 75,000,000.00 | 0.00 |
| 1001 | 63253T4Q8 | NABNY YCD 5.8000 09/06/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T5E4 | NAB Float 10/02/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T5G9 | NABNY YCD 5.1000 09/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T5K0 | NABNY YCD 5.1200 09/20/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 74154EKX5 | PRISTM CP 0 10/31/24 | 50,000,000.000 | 47,227,083.33 | 0.00 |
| 1001 | 74154EM54 | PRISTM CP 0 12/05/24 | 50,000,000.000 | 48,087,111.11 | 0.00 |
| 1001 | 74154EN38 | PRISTM CP 0 01/03/25 | 50,000,000.000 | 47,521,041.67 | 0.00 |
| 1001 | 78015CGN6 | RYNYCP CP 0 07/22/24 | 50,000,000.000 | 47,184,055.56 | 0.00 |
| 1001 | 78015CH13 | RYNYCP CP 0 08/01/24 | 50,000,000.000 | 47,204,277.78 | 0.00 |
| 1001 | 78015J3B1 | RY YCD 5.8500 07/17/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 78015J5F0 | RY YCD 5.9200 09/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 78015JGT8 | RY YCD 5.6700 11/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 83050P2A6 | SEBNY YCD 6.0100 08/12/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 83050P2G3 | SEBNY YCD 5.9500 08/21/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 83050P2K4 | SEBNY YCD 5.8800 09/06/24 | 50,000,000.000 | 50,000,000.00 | 32,666.67 |
| 1001 | 86959R5T3 | SVSNY YCD 5.9000 10/11/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 86959R6H8 | SVSNY YCD 5.9500 10/28/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 86959TAW6 | SVSNY YCD 5.1850 01/24/25 | 50,000,000.000 | 50,002,414.51 | 0.00 |
| 1001 | 86959TCX2 | SVSNY YCD 5.4000 04/03/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WRM9 | SWEDBK YCD 6 10/21/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WSS5 | SWEDBK YCD 5.1800 10/04/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WSW6 | SWEDBK YCD 5.1300 01/09/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WSY2 | SWEDBK YCD 5.0600 01/17/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WTM7 | SWEDBK YCD 5.1800 02/14/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WUE3 | SWEDBK YCD 5.3400 02/27/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WUF0 | SWEDBK YCD 5.3700 10/18/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WVX0 | SWEDBK YCD 5.5400 05/02/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|----------------------------|--------------------------|-------------------------|-----------------------|
| 1001 | 87019WWC5 | SWEDBK YCD 5.4700 05/14/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WWX9 | SWEDBK YCD 5.3500 06/20/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115B4H0 | TDNY YCD 6 09/11/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BLV0 | TDNY YCD 5.7200 11/29/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BS50 | TDNY YCD 5.5300 04/11/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BTC4 | TDNY YCD 5.9500 07/26/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BX88 | TDNY YCD 5.9000 07/19/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BZQ6 | TDNY YCD 6 09/03/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115DF68 | TDNY YCD 5.3200 03/27/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115DUJ3 | TDNY YCD 5.5300 05/30/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 95001KNH3 | WFC CD 5.8000 08/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AUL0 | WSTNY YCD 5.8500 08/02/24 | 100,000,000.000 | 100,001,581.72 | 56,875.00 |
| 1001 | 96130AUP1 | WSTNY YCD 5.8400 08/16/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AVB1 | WSTNY YCD 5.8200 11/01/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AWF1 | WSTNY YCD 5.2400 02/20/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AWW4 | WSTNY YCD 5.5200 04/17/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AXC7 | WSTNY YCD 5.4500 05/09/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | PREBMMKT8 | PREMIER BANK | 70,576,090.500 | 70,576,090.50 | 0.00 |
| Total :1001 | | | 5,175,366,090.500 | 5,131,728,300.82 | 682,362.67 |
| 1010 | | | | | |
| 1010 | 3130AJBD0 | FHLB 1.48 03/10/25 | 11,550,000.000 | 11,550,000.00 | 0.00 |
| 1010 | 3130AK4T0 | FHLB 0.58 09/11/25 | 10,000,000.000 | 9,987,500.00 | 0.00 |
| 1010 | 3130AK6G6 | FHLB 0.39 09/23/24 | 15,000,000.000 | 14,985,000.00 | 0.00 |
| 1010 | 3130AK6H4 | FHLB 0 1/2 09/22/25 | 5,015,000.000 | 4,952,713.70 | 0.00 |
| 1010 | 3130AKJQ0 | FHLB 0.39 12/30/24 | 19,000,000.000 | 18,967,700.00 | 0.00 |
| 1010 | 3130AKM29 | FHLB 0.4 07/15/25 | 5,000,000.000 | 4,934,500.00 | 0.00 |
| 1010 | 3130AKN51 | FHLB 0.52 01/28/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AKN85 | FHLB 0.55 01/20/26 | 15,000,000.000 | 14,875,500.00 | 0.00 |
| 1010 | 3130AKPF7 | FHLB 0.58 01/28/26 | 15,450,000.000 | 15,442,275.00 | 0.00 |
| 1010 | 3130AKQ82 | FHLB 0.6 01/28/26 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AKQM1 | FHLB 0.7 01/27/26 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130AKUC8 | FHLB 1 01/28/26 | 9,500,000.000 | 9,492,875.00 | 0.00 |
| 1010 | 3130AKVP8 | FHLB 0 3/4 01/29/26 | 25,000,000.000 | 24,998,125.00 | 0.00 |
| 1010 | 3130AKYH3 | FHLB 0.83 02/10/27 | 18,600,000.000 | 17,653,260.00 | 0.00 |
| 1010 | 3130AKZ25 | FHLB 0.65 02/26/26 | 10,000,000.000 | 9,893,000.00 | 0.00 |
| 1010 | 3130AKZ41 | FHLB 0.56 02/26/26 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130AKZ82 | FHLB 0.58 02/26/26 | 5,450,000.000 | 5,425,475.00 | 0.00 |
| 1010 | 3130AL6G4 | FHLB 0.6 02/25/26 | 12,200,000.000 | 12,198,780.00 | 0.00 |
| 1010 | 3130AL7F5 | FHLB 0.8 02/26/26 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130ALCU6 | FHLB 0.7 02/25/26 | 20,000,000.000 | 19,992,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3130ALCV4 | FHLB 0 3/4 02/24/26 | 22,130,000.000 | 21,541,120.70 | 0.00 |
| 1010 | 3130ALD27 | FHLB 0.65 02/25/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ALDG6 | FHLB 0.66 03/09/26 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130ALEK6 | FHLB 0.78 02/26/26 | 15,000,000.000 | 14,988,750.00 | 0.00 |
| 1010 | 3130ALEY6 | FHLB 0.8 03/04/26 | 10,000,000.000 | 9,990,000.00 | 0.00 |
| 1010 | 3130ALGA6 | FHLB 0.7 02/25/26 | 10,000,000.000 | 9,991,500.00 | 0.00 |
| 1010 | 3130ALGJ7 | FHLB 1 03/23/26 | 14,625,000.000 | 14,625,000.00 | 0.00 |
| 1010 | 3130ALGR9 | FHLB 0.85 02/26/26 | 15,000,000.000 | 14,902,500.00 | 0.00 |
| 1010 | 3130ALGS7 | FHLB 0.85 03/10/26 | 8,250,000.000 | 8,249,175.00 | 0.00 |
| 1010 | 3130ALHA5 | FHLB 0.47 02/25/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130ALHP2 | FHLB 0.59 06/10/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AMA77 | FHLB 0.88 04/28/26 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130AMCD2 | FHLB 0.94 05/12/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AMCL4 | FHLB 1.02 05/19/26 | 10,000,000.000 | 9,996,500.00 | 0.00 |
| 1010 | 3130AMFW7 | FHLB 1.02 05/26/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AMGZ9 | FHLB 0.9 05/26/26 | 15,000,000.000 | 14,981,250.00 | 0.00 |
| 1010 | 3130AMSC7 | FHLB 0 5/8 06/30/25 | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1010 | 3130AMZE5 | FHLB 1.1 06/30/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1010 | 3130AN3G3 | FHLB 1 1/2 06/29/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AN4D9 | FHLB 0 3/4 06/30/25 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1010 | 3130AN4N7 | FHLB 0.72 07/14/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130AN5C0 | FHLB 1.05 04/29/26 | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1010 | 3130ANAB6 | FHLB 0.85 07/29/26 | 4,000,000.000 | 3,994,000.00 | 0.00 |
| 1010 | 3130ANAV2 | FHLB 0.55 01/28/25 | 6,865,000.000 | 6,865,000.00 | 0.00 |
| 1010 | 3130ANBY5 | FHLB 0.91 07/29/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ANC24 | FHLB 1.06 07/29/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ANCQ1 | FHLB 0.87 07/30/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ANGG9 | FHLB 0 3/4 08/12/26 | 10,000,000.000 | 9,970,000.00 | 0.00 |
| 1010 | 3130ANK58 | FHLB 0.45 08/26/24 | 10,000,000.000 | 9,996,000.00 | 0.00 |
| 1010 | 3130ANMH0 | FHLB 1.1 08/20/26 | 15,000,000.000 | 13,906,455.00 | 0.00 |
| 1010 | 3130ANMV9 | FHLB 0.95 08/25/26 | 11,500,000.000 | 11,490,225.00 | 0.00 |
| 1010 | 3130ANNB2 | FHLB 1 08/26/26 | 25,000,000.000 | 24,996,250.00 | 0.00 |
| 1010 | 3130ANNC0 | FHLB 0.9 08/26/26 | 20,000,000.000 | 19,998,000.00 | 0.00 |
| 1010 | 3130ANPU8 | FHLB 0.99 08/25/26 | 10,000,000.000 | 9,999,000.00 | 0.00 |
| 1010 | 3130ANPV6 | FHLB 1 09/08/26 | 15,000,000.000 | 14,998,500.00 | 0.00 |
| 1010 | 3130ANRF9 | FHLB 0.98 08/26/26 | 6,000,000.000 | 5,995,500.00 | 0.00 |
| 1010 | 3130ANU32 | FHLB 1 09/22/26 | 30,000,000.000 | 29,985,000.00 | 0.00 |
| 1010 | 3130ANVP2 | FHLB 0.55 09/23/24 | 10,500,000.000 | 10,500,000.00 | 0.00 |
| 1010 | 3130ANY79 | FHLB 0.85 03/30/26 | 5,000,000.000 | 4,967,350.00 | 0.00 |
| 1010 | 3130ANYX2 | FHLB 0.9 09/30/26 | 15,000,000.000 | 14,981,250.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : Jun 28, 2024

Entity/sector number : TAPRNSP
 Accounting basis : GAAP
 Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3130AP5R2 | FHLB 1 09/30/26 | 14,630,000.000 | 14,616,833.00 | 0.00 |
| 1010 | 3130AP6M2 | FHLB 1.02 09/30/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130APB87 | FHLB 1.1 10/13/26 | 44,400,000.000 | 44,299,150.00 | 0.00 |
| 1010 | 3130APBP9 | FHLB 0 1/2 09/30/24 | 15,000,000.000 | 14,988,000.00 | 0.00 |
| 1010 | 3130APCH6 | FHLB 1 1/8 09/29/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130APCQ6 | FHLB 1.1 10/22/26 | 25,000,000.000 | 24,983,750.00 | 0.00 |
| 1010 | 3130APGT6 | FHLB 1.15 10/28/26 | 10,000,000.000 | 9,993,000.00 | 0.00 |
| 1010 | 3130APHG3 | FHLB 0.61 09/26/24 | 10,000,000.000 | 9,972,000.00 | 0.00 |
| 1010 | 3130APJ22 | FHLB 0.66 10/28/24 | 10,000,000.000 | 9,954,000.00 | 0.00 |
| 1010 | 3130APJ48 | FHLB 1.2 11/03/26 | 25,000,000.000 | 24,993,750.00 | 0.00 |
| 1010 | 3130APJ55 | FHLB 1 1/4 10/26/26 | 10,000,000.000 | 9,982,500.00 | 0.00 |
| 1010 | 3130APJZ9 | FHLB 1.2 10/28/26 | 8,700,000.000 | 8,683,470.00 | 0.00 |
| 1010 | 3130APL37 | FHLB 1.4 11/16/26 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130APL45 | FHLB 1 04/28/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130APLB9 | FHLB 0.85 10/28/24 | 6,000,000.000 | 6,000,000.00 | 0.00 |
| 1010 | 3130APLP8 | FHLB 1 3/8 11/16/26 | 13,110,000.000 | 13,093,612.50 | 0.00 |
| 1010 | 3130APMA0 | FHLB 0.9 02/18/25 | 7,500,000.000 | 7,485,000.00 | 0.00 |
| 1010 | 3130APNE1 | FHLB 0.9 11/18/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130APNF8 | FHLB 1 02/18/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130APNH4 | FHLB 1.2 11/18/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130APNP6 | FHLB 1.06 05/22/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130APNQ4 | FHLB 1 3/8 11/17/26 | 20,000,000.000 | 19,998,000.00 | 0.00 |
| 1010 | 3130APPZ2 | FHLB 1 1/2 11/23/26 | 13,930,000.000 | 13,925,821.00 | 0.00 |
| 1010 | 3130APSF3 | FHLB 1.67 12/14/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130APVV4 | FHLB 1 1/2 12/14/26 | 25,000,000.000 | 24,987,500.00 | 0.00 |
| 1010 | 3130APW84 | FHLB 1 1/2 12/03/26 | 15,000,000.000 | 14,973,750.00 | 0.00 |
| 1010 | 3130APX67 | FHLB 1.15 12/06/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130APXL4 | FHLB 1.1 12/10/24 | 25,000,000.000 | 24,993,750.00 | 0.00 |
| 1010 | 3130AQ2V4 | FHLB 1.31 09/17/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AQ2X0 | FHLB 1.6 12/28/26 | 25,000,000.000 | 24,981,250.00 | 0.00 |
| 1010 | 3130AQA60 | FHLB 1.22 03/28/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AQAK9 | FHLB 1 1/4 12/20/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AQG23 | FHLB 1.05 12/30/24 | 10,000,000.000 | 9,995,000.00 | 0.00 |
| 1010 | 3130AQHB2 | FHLB 1 1/2 01/27/27 | 10,000,000.000 | 9,961,500.00 | 0.00 |
| 1010 | 3130AQHS5 | FHLB 1.7 01/28/27 | 35,000,000.000 | 34,743,250.00 | 0.00 |
| 1010 | 3130AQJG9 | FHLB 1.65 01/28/27 | 15,100,000.000 | 15,077,350.00 | 0.00 |
| 1010 | 3130AQKC6 | FHLB 1 1/2 04/28/26 | 25,000,000.000 | 24,995,000.00 | 0.00 |
| 1010 | 3130AQPD9 | FHLB 2 02/17/27 | 10,500,000.000 | 10,500,000.00 | 0.00 |
| 1010 | 3130AQPF4 | FHLB 1 1/2 02/18/25 | 14,000,000.000 | 14,000,000.00 | 0.00 |
| 1010 | 3130AQQE6 | FHLB 1.65 01/28/26 | 10,000,000.000 | 9,999,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3130AQS61 | FHLB 1 5/8 02/25/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AQSK0 | FHLB 1.6 02/25/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AQT78 | FHLB 1 3/4 02/28/25 | 25,000,000.000 | 24,956,250.00 | 0.00 |
| 1010 | 3130AQVA8 | FHLB 2.1 02/25/27 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AQXG3 | FHLB 1.92 05/28/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AQY49 | FHLB 2 02/27/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AQYG2 | FHLB 2 1/2 02/25/27 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130AQZ71 | FHLB 2.1 02/25/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AQZT3 | FHLB 2 3/4 03/08/27 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130AQZZ9 | FHLB 2.1 06/04/25 | 20,000,000.000 | 19,995,000.00 | 0.00 |
| 1010 | 3130ARAB7 | FHLB 2 3/4 03/25/27 | 33,470,000.000 | 33,131,639.27 | 0.00 |
| 1010 | 3130ARC25 | FHLB 2 1/4 03/29/27 | 25,000,000.000 | 24,993,750.00 | 0.00 |
| 1010 | 3130ARGT2 | FHLB 2.65 04/14/27 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ARJT9 | FHLB 2.91 04/12/27 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130ARL82 | FHLB 3.02 04/26/27 | 8,500,000.000 | 8,500,000.00 | 0.00 |
| 1010 | 3130ARMX6 | FHLB 3 04/29/27 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130ARQ87 | FHLB 3 04/29/26 | 8,150,000.000 | 8,150,000.00 | 0.00 |
| 1010 | 3130ASH44 | FHLB 4.7 06/30/27 | 10,000,000.000 | 9,791,000.00 | 0.00 |
| 1010 | 3130ASKG3 | FHLB 4.1 06/30/27 | 10,875,000.000 | 10,628,898.75 | 0.00 |
| 1010 | 3130ASXU8 | FHLB 3.85 08/28/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130ASYR4 | FHLB 4 08/28/25 | 10,000,000.000 | 9,856,190.00 | 0.00 |
| 1010 | 3130AT3T2 | FHLB 4 1/4 09/22/27 | 4,610,000.000 | 4,493,459.20 | 0.00 |
| 1010 | 3130ATG35 | FHLB 5 10/17/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130ATGE1 | FHLB 4.8 10/17/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AW2C3 | FHLB 4.27 05/30/28 | 9,250,000.000 | 9,250,000.00 | 0.00 |
| 1010 | 3130AWE48 | FHLB 4.74 06/23/27 | 6,220,000.000 | 6,162,776.00 | 0.00 |
| 1010 | 3130AWE55 | FHLB 4.8 06/23/28 | 9,115,000.000 | 9,073,071.00 | 0.00 |
| 1010 | 3130AXUM8 | FHLB 5 1/2 11/20/28 | 4,920,000.000 | 4,919,016.00 | 0.00 |
| 1010 | 3130AXYB8 | FHLB 4.7 12/04/28 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130AXZF8 | FHLB 4 1/4 06/11/27 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AXZN1 | FHLB 5 12/11/28 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3130AY3B0 | FHLB 5.15 12/12/28 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130AY3G9 | FHLB 4.55 12/12/28 | 12,925,000.000 | 12,801,750.00 | 0.00 |
| 1010 | 3130AY5D4 | FHLB 5.05 06/13/28 | 15,000,000.000 | 14,994,000.00 | 0.00 |
| 1010 | 3130AYAP1 | FHLB 4.32 12/28/28 | 4,245,000.000 | 4,240,755.00 | 0.00 |
| 1010 | 3133EL3H5 | FFCB 0.57 08/12/25 | 9,500,000.000 | 9,465,800.00 | 0.00 |
| 1010 | 3133EL5S9 | FFCB 0.48 09/03/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3133ELC28 | FFCB 0.73 05/27/25 | 35,000,000.000 | 34,703,750.00 | 0.00 |
| 1010 | 3133ELK37 | FFCB 0.78 06/16/25 | 7,400,000.000 | 7,307,352.00 | 0.00 |
| 1010 | 3133ELQ56 | FFCB 0.57 07/02/24 | 20,000,000.000 | 19,993,500.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3133ELQY3 | FFCB 1.21 03/03/25 | 20,000,000.000 | 20,326,000.00 | 0.00 |
| 1010 | 3133ELTV6 | FFCB 0.9 03/17/25 | 10,000,000.000 | 9,994,300.00 | 0.00 |
| 1010 | 3133ELX33 | FFCB 0.69 07/22/25 | 10,000,000.000 | 9,995,000.00 | 0.00 |
| 1010 | 3133EM2C5 | FFCB 0.71 08/10/26 | 11,750,000.000 | 11,675,387.50 | 0.00 |
| 1010 | 3133EM3T7 | FFCB 0.87 09/01/26 | 15,000,000.000 | 14,973,750.00 | 0.00 |
| 1010 | 3133EM4S8 | FFCB 0.87 09/08/26 | 14,505,000.000 | 14,444,079.00 | 0.00 |
| 1010 | 3133EM5V0 | FFCB 0.56 03/21/25 | 20,390,000.000 | 20,186,058.00 | 0.00 |
| 1010 | 3133EM6E7 | FFCB 0.94 09/28/26 | 25,000,000.000 | 24,927,500.00 | 0.00 |
| 1010 | 3133EMBK7 | FFCB 0.45 04/07/25 | 5,000,000.000 | 4,991,000.00 | 0.00 |
| 1010 | 3133EMFP2 | FFCB 0.44 11/04/24 | 10,000,000.000 | 9,992,000.00 | 0.00 |
| 1010 | 3133EMFS6 | FFCB 0.46 11/03/25 | 10,000,000.000 | 9,980,200.00 | 0.00 |
| 1010 | 3133EMH21 | FFCB 0.9 06/15/26 | 30,000,000.000 | 29,957,500.00 | 0.00 |
| 1010 | 3133EMJP8 | FFCB 0.49 03/10/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3133EML67 | FFCB 0.8 06/22/26 | 20,000,000.000 | 19,891,903.00 | 0.00 |
| 1010 | 3133EMP22 | FFCB 0.91 06/30/26 | 18,800,000.000 | 18,775,560.00 | 0.00 |
| 1010 | 3133EMPU0 | FFCB 0 1/2 02/04/26 | 5,000,000.000 | 4,954,800.00 | 0.00 |
| 1010 | 3133EMQX3 | FFCB 0.59 02/17/26 | 20,000,000.000 | 19,912,800.00 | 0.00 |
| 1010 | 3133EMSL7 | FFCB 1.15 03/02/27 | 6,500,000.000 | 6,200,025.00 | 0.00 |
| 1010 | 3133EMSU7 | FFCB 0.8 03/09/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3133EMTQ5 | FFCB 0.7 03/17/25 | 54,000,000.000 | 53,971,000.00 | 0.00 |
| 1010 | 3133EMWH1 | FFCB 0.71 04/21/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3133EMZB1 | FFCB 0.96 05/13/26 | 20,000,000.000 | 19,960,000.00 | 0.00 |
| 1010 | 3133ENBP4 | FFCB 1.11 10/20/26 | 10,200,000.000 | 10,200,000.00 | 0.00 |
| 1010 | 3133ENCDO | FFCB 1.04 10/27/25 | 4,350,000.000 | 4,328,250.00 | 0.00 |
| 1010 | 3133ENEM8 | FFCB 1.43 11/23/26 | 18,250,000.000 | 18,250,000.00 | 0.00 |
| 1010 | 3133ENHA1 | FFCB 1 1/2 12/14/26 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3133ENHC7 | FFCB 1.6 12/14/26 | 25,000,000.000 | 24,937,500.00 | 0.00 |
| 1010 | 3133ENJP6 | FFCB 1.37 12/28/26 | 50,000,000.000 | 49,839,750.00 | 0.00 |
| 1010 | 3133ENKD1 | FFCB 1.4 01/13/26 | 10,000,000.000 | 9,946,000.00 | 0.00 |
| 1010 | 3133ENKG4 | FFCB 1.47 01/11/27 | 32,227,000.000 | 31,981,737.30 | 0.00 |
| 1010 | 3133ENKS8 | FFCB 1 1/8 01/06/25 | 10,000,000.000 | 9,977,500.00 | 0.00 |
| 1010 | 3133ENLZ1 | FFCB 1.78 01/26/27 | 51,584,000.000 | 51,345,160.00 | 0.00 |
| 1010 | 3133ENQC7 | FFCB 1.94 09/03/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3133ENUZ1 | FFCB 3.09 10/20/25 | 10,000,000.000 | 9,950,000.00 | 0.00 |
| 1010 | 3133ENYE4 | FFCB 3.37 12/08/25 | 15,546,000.000 | 15,387,430.80 | 0.00 |
| 1010 | 3133ENZY9 | FFCB 3.96 07/12/27 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3133EPEK7 | FFCB 4.62 04/03/28 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3133EPG58 | FFCB 5.12 11/24/27 | 33,594,000.000 | 33,587,953.00 | 0.00 |
| 1010 | 3133EPM28 | FFCB 4.83 12/11/26 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3133EPMA0 | FFCB 4.69 06/09/28 | 20,000,000.000 | 19,906,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|----------------------|------------------|--------------------|-----------------------|
| 1010 | 3133EPN50 | FFCB 4 1/4 12/15/28 | 10,820,000.000 | 10,793,058.20 | 0.00 |
| 1010 | 3133EPN68 | FFCB 5.73 12/18/28 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3133EPNF8 | FFCB 4.82 06/23/26 | 10,000,000.000 | 9,965,000.00 | 0.00 |
| 1010 | 3133EPPV1 | FFCB 5.43 07/14/28 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1010 | 3133EPUX1 | FFCB 5.36 09/05/28 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3133EPYT6 | FFCB 5.52 10/20/28 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3134GV2F4 | FHLMC 0.6 12/30/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GV5V6 | FHLMC 0.6 07/22/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GVB31 | FHLMC 0 3/4 05/28/25 | 13,422,000.000 | 13,401,867.00 | 0.00 |
| 1010 | 3134GVPH5 | FHLMC 0.6 07/29/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GVPJ1 | FHLMC 0.7 05/06/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GVQQ4 | FHLMC 0 3/4 04/30/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GW3W4 | FHLMC 0.41 10/28/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GW4C7 | FHLMC 0.8 10/27/26 | 15,000,000.000 | 14,550,000.00 | 0.00 |
| 1010 | 3134GW4Z6 | FHLMC 0.54 10/27/25 | 20,450,000.000 | 20,440,462.50 | 0.00 |
| 1010 | 3134GW5R3 | FHLMC 0.65 10/27/25 | 10,050,000.000 | 9,826,387.50 | 0.00 |
| 1010 | 3134GW6C5 | FHLMC 0.8 10/28/26 | 25,250,000.000 | 24,477,537.50 | 0.00 |
| 1010 | 3134GWJN7 | FHLMC 0.68 08/06/25 | 17,000,000.000 | 16,971,780.00 | 0.00 |
| 1010 | 3134GWMN3 | FHLMC 0.52 02/27/25 | 10,000,000.000 | 9,995,000.00 | 0.00 |
| 1010 | 3134GWST4 | FHLMC 0.45 12/16/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GWUG9 | FHLMC 0.57 09/24/25 | 23,250,000.000 | 22,834,025.00 | 0.00 |
| 1010 | 3134GWVX1 | FHLMC 0.53 10/07/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GWW36 | FHLMC 0.48 10/14/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GWW93 | FHLMC 0.55 09/30/25 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1010 | 3134GWW4D | FHLMC 0.45 10/15/25 | 20,000,000.000 | 19,945,500.00 | 0.00 |
| 1010 | 3134GWWY8 | FHLMC 0 3/8 09/30/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GWYS9 | FHLMC 0.6 10/15/25 | 8,580,000.000 | 8,409,772.80 | 0.00 |
| 1010 | 3134GWYZ3 | FHLMC 0.53 10/28/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GWZ82 | FHLMC 0.59 10/08/25 | 10,000,000.000 | 9,886,500.00 | 0.00 |
| 1010 | 3134GWZG4 | FHLMC 0.6 10/20/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GX2W3 | FHLMC 4 1/2 10/03/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GX2X1 | FHLMC 5 09/30/27 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXAG9 | FHLMC 0.46 05/02/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3134GXDZ4 | FHLMC 0.45 11/25/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXFA7 | FHLMC 0.65 11/26/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GXFV1 | FHLMC 0 5/8 12/17/25 | 10,000,000.000 | 9,918,000.00 | 0.00 |
| 1010 | 3134GXH64 | FHLMC 4.05 10/25/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXHL1 | FHLMC 0.7 12/30/25 | 19,250,000.000 | 19,072,900.00 | 0.00 |
| 1010 | 3134GXHY3 | FHLMC 0 3/4 06/23/26 | 53,290,000.000 | 52,556,012.30 | 0.00 |
| 1010 | 3134GXKU7 | FHLMC 0 3/8 01/29/25 | 19,500,000.000 | 19,469,775.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|----------------------|------------------|--------------------|-----------------------|
| 1010 | 3134GXMH4 | FHLMC 2.05 03/24/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXMJ0 | FHLMC 2.05 03/17/25 | 14,500,000.000 | 14,478,250.00 | 0.00 |
| 1010 | 3134GXQ98 | FHLMC 4.02 11/26/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXQG2 | FHLMC 2.9 04/14/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXQL1 | FHLMC 3.2 04/25/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXR30 | FHLMC 4 08/26/27 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXR63 | FHLMC 4.05 08/28/25 | 20,000,000.000 | 19,630,500.00 | 0.00 |
| 1010 | 3134GXS47 | FHLMC 4.2 08/28/25 | 10,000,000.000 | 9,817,000.00 | 0.00 |
| 1010 | 3134GXSH8 | FHLMC 4 05/17/27 | 25,000,000.000 | 24,857,500.00 | 0.00 |
| 1010 | 3134GXT38 | FHLMC 4.17 02/28/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXUN2 | FHLMC 3.6 06/08/26 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1010 | 3134GXV50 | FHLMC 4 08/28/24 | 9,500,000.000 | 9,500,000.00 | 0.00 |
| 1010 | 3134GXW59 | FHLMC 4.19 09/13/27 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXYU2 | FHLMC 3 1/2 06/30/27 | 30,000,000.000 | 30,000,000.00 | 0.00 |
| 1010 | 3134GXZ31 | FHLMC 4 09/20/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXZH0 | FHLMC 4 12/27/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1010 | 3134GYFC1 | FHLMC 4 01/26/28 | 25,000,000.000 | 24,650,000.00 | 0.00 |
| 1010 | 3134GYHG0 | FHLMC 4 1/4 02/15/28 | 25,000,000.000 | 24,722,500.00 | 0.00 |
| 1010 | 3134GYHH8 | FHLMC 4.15 08/09/27 | 25,000,000.000 | 24,656,250.00 | 0.00 |
| 1010 | 3134GYKF8 | FHLMC 4 1/4 02/28/28 | 25,000,000.000 | 24,562,500.00 | 0.00 |
| 1010 | 3134GYNM0 | FHLMC 5.7 03/29/28 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1010 | 3134GYVE9 | FHLMC 4.675 06/28/28 | 15,000,000.000 | 14,835,000.00 | 0.00 |
| 1010 | 3134GYXZ0 | FHLMC 4.7 08/07/28 | 15,000,000.000 | 14,914,500.00 | 0.00 |
| 1010 | 3134GYY22 | FHLMC 5.3 07/26/27 | 10,000,000.000 | 9,989,000.00 | 0.00 |
| 1010 | 3134GYYB2 | FHLMC 5.05 07/28/28 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GYC0 | FHLMC 5 08/02/28 | 12,500,000.000 | 12,387,500.00 | 0.00 |
| 1010 | 3134GYZC9 | FHLMC 5 08/16/27 | 5,892,000.000 | 5,846,042.40 | 0.00 |
| 1010 | 3134GYZY1 | FHLMC 4 7/8 08/21/28 | 15,000,000.000 | 14,806,500.00 | 0.00 |
| 1010 | 3134H12Y8 | FHLMC 4 3/4 06/26/29 | 10,000,000.000 | 9,936,500.00 | 0.00 |
| 1010 | 3134H1DQ3 | FHLMC 4 3/4 09/27/28 | 15,000,000.000 | 14,831,250.00 | 0.00 |
| 1010 | 3134H1HG1 | FHLMC 6.03 10/24/28 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134H1KT9 | FHLMC 5 11/28/28 | 25,000,000.000 | 24,854,500.00 | 0.00 |
| 1010 | 3134H1KU6 | FHLMC 5 11/29/28 | 15,000,000.000 | 14,872,500.00 | 0.00 |
| 1010 | 3134H1LM3 | FHLMC 4 3/4 12/18/28 | 15,000,000.000 | 14,886,000.00 | 0.00 |
| 1010 | 3134H1ML4 | FHLMC 4 1/2 12/19/28 | 10,000,000.000 | 9,925,000.00 | 0.00 |
| 1010 | 3134H1NR0 | FHLMC 4.55 01/12/29 | 10,000,000.000 | 9,918,500.00 | 0.00 |
| 1010 | 3134H1Q30 | FHLMC 5.2 05/14/29 | 15,000,000.000 | 14,880,000.00 | 0.00 |
| 1010 | 3135G03U5 | FNMA 0 5/8 04/22/25 | 25,000,000.000 | 24,992,400.00 | 0.00 |
| 1010 | 3135G04Z3 | FNMA 0 1/2 06/17/25 | 51,135,000.000 | 51,001,149.80 | 0.00 |
| 1010 | 3135G05M1 | FNMA 0.7 07/30/25 | 5,000,000.000 | 4,978,500.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3135G05S8 | FNMA 0 1/2 08/14/25 | 35,000,000.000 | 34,302,650.00 | 0.00 |
| 1010 | 3135G05X7 | FNMA 0 3/8 08/25/25 | 10,000,000.000 | 9,856,100.00 | 0.00 |
| 1010 | 3135G06B4 | FNMA 0.56 10/22/25 | 10,000,000.000 | 9,824,500.00 | 0.00 |
| 1010 | 3135G06E8 | FNMA 0.42 11/18/24 | 10,000,000.000 | 9,988,000.00 | 0.00 |
| 1010 | 3135G06G3 | FNMA 0 1/2 11/07/25 | 28,000,000.000 | 27,917,660.00 | 0.00 |
| 1010 | 3135G06L2 | FNMA 0 7/8 12/18/26 | 50,000,000.000 | 47,745,000.00 | 0.00 |
| 1010 | 3135G06Q1 | FNMA 0.64 12/30/25 | 26,509,000.000 | 26,509,000.00 | 0.00 |
| 1010 | 3135G06R9 | FNMA 0.55 01/28/26 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3135G06V0 | FNMA 4 1/8 08/28/25 | 10,000,000.000 | 9,858,300.00 | 0.00 |
| 1010 | 3135G0ZR7 | FNMA 2 5/8 09/06/24 | 10,000,000.000 | 10,773,700.00 | 0.00 |
| 1010 | 3135GA2A8 | FNMA 0.58 10/28/25 | 15,000,000.000 | 14,979,000.00 | 0.00 |
| 1010 | 3135GA2Z3 | FNMA 0.56 11/17/25 | 15,000,000.000 | 14,958,000.00 | 0.00 |
| 1010 | 3135GA3B5 | FNMA 0.42 11/18/24 | 9,245,000.000 | 9,194,152.50 | 0.00 |
| 1010 | 3135GA4P3 | FNMA 0.65 11/18/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3135GAJN2 | FNMA 4 1/2 07/24/26 | 10,000,000.000 | 9,870,000.00 | 0.00 |
| 1010 | 3135GAKP5 | FNMA 4 12/13/27 | 10,000,000.000 | 9,833,000.00 | 0.00 |
| 1010 | 3135GALE9 | FNMA 5.01 01/10/29 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3135GALT6 | FNMA 5 01/11/29 | 15,000,000.000 | 14,986,500.00 | 0.00 |
| 1010 | 3135GALY5 | FNMA 4 1/4 01/17/29 | 10,000,000.000 | 9,907,500.00 | 0.00 |
| 1010 | 3135GASS1 | FNMA 4 3/8 05/14/29 | 10,000,000.000 | 9,834,800.00 | 0.00 |
| 1010 | 3135GAT50 | FNMA 4 1/2 05/25/29 | 10,000,000.000 | 9,924,700.00 | 0.00 |
| 1010 | 3136G43E1 | FNMA 0.43 12/16/24 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3136G45C3 | FNMA 0.54 10/27/25 | 15,000,000.000 | 14,991,000.00 | 0.00 |
| 1010 | 3136G46R9 | FNMA 0.42 10/28/24 | 10,860,000.000 | 10,854,570.00 | 0.00 |
| 1010 | 3136G46S7 | FNMA 0.56 10/28/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4B77 | FNMA 0.7 08/04/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4C43 | FNMA 0.65 08/14/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3136G4D75 | FNMA 0.6 07/29/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3136G4H22 | FNMA 0.41 08/12/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3136G4H30 | FNMA 0.6 08/18/25 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3136G4H63 | FNMA 0.55 08/19/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4H71 | FNMA 0 1/2 08/18/25 | 7,500,000.000 | 7,500,000.00 | 0.00 |
| 1010 | 3136G4K77 | FNMA 0.45 08/21/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4N74 | FNMA 0.56 08/21/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4P98 | FNMA 0 1/2 08/25/25 | 15,000,000.000 | 14,980,500.00 | 0.00 |
| 1010 | 3136G4R47 | FNMA 0 5/8 08/19/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3136G4W41 | FNMA 0.65 08/25/25 | 12,000,000.000 | 11,890,800.00 | 0.00 |
| 1010 | 3136G4Y72 | FNMA 0.455 08/27/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3136G4YT4 | FNMA 0 3/4 07/14/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3136G4Z71 | FNMA 0.45 08/26/24 | 19,240,000.000 | 19,240,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|----------------------|--------------------------|-------------------------|-----------------------|
| 1010 | 3136G4ZP1 | FNMA 0.65 07/30/25 | 15,000,000.000 | 14,976,750.00 | 0.00 |
| 1010 | 3137EAEX3 | FHLMC 0 3/8 09/23/25 | 15,000,000.000 | 14,915,550.00 | 0.00 |
| Total :1010 | | | 5,143,124,000.000 | 5,124,442,019.22 | 0.00 |
| 1020 | | | | | |
| 1020 | 912810FE3 | T 5 1/2 08/15/28 | 50,000,000.000 | 53,067,968.75 | 0.00 |
| 1020 | 9128282A7 | T 1 1/2 08/15/26 | 25,000,000.000 | 24,989,843.75 | 0.00 |
| 1020 | 9128283D0 | T 2 1/4 10/31/24 | 15,000,000.000 | 14,956,640.63 | 0.00 |
| 1020 | 9128283J7 | T 2 1/8 11/30/24 | 10,000,000.000 | 10,172,656.25 | 0.00 |
| 1020 | 9128283Z1 | T 2 3/4 02/28/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1020 | 9128284M9 | T 2 7/8 04/30/25 | 20,000,000.000 | 19,986,718.75 | 0.00 |
| 1020 | 9128285J5 | T 3 10/31/25 | 140,000,000.000 | 139,072,265.62 | 0.00 |
| 1020 | 9128285N6 | T 2 7/8 11/30/25 | 140,000,000.000 | 139,576,367.19 | 0.00 |
| 1020 | 9128285T3 | T 2 5/8 12/31/25 | 25,000,000.000 | 24,977,344.00 | 0.00 |
| 1020 | 9128286F2 | T 2 1/2 02/28/26 | 15,000,000.000 | 14,954,296.88 | 0.00 |
| 1020 | 9128286S4 | T 2 3/8 04/30/26 | 15,000,000.000 | 14,906,250.00 | 0.00 |
| 1020 | 9128286X3 | T 2 1/8 05/31/26 | 25,000,000.000 | 24,216,796.88 | 0.00 |
| 1020 | 9128286Z8 | T 1 3/4 06/30/24 | 40,000,000.000 | 39,817,968.75 | 0.00 |
| 1020 | 912828G38 | T 2 1/4 11/15/24 | 10,000,000.000 | 10,292,578.13 | 0.00 |
| 1020 | 912828J27 | T 2 02/15/25 | 15,000,000.000 | 14,983,593.75 | 0.00 |
| 1020 | 912828K74 | T 2 08/15/25 | 15,000,000.000 | 14,983,593.75 | 0.00 |
| 1020 | 912828M56 | T 2 1/4 11/15/25 | 15,000,000.000 | 14,990,625.00 | 0.00 |
| 1020 | 912828P46 | T 1 5/8 02/15/26 | 45,000,000.000 | 44,745,703.13 | 0.00 |
| 1020 | 912828R36 | T 1 5/8 05/15/26 | 15,000,000.000 | 15,028,125.00 | 0.00 |
| 1020 | 912828U24 | T 2 11/15/26 | 100,000,000.000 | 95,756,835.94 | 0.00 |
| 1020 | 912828X88 | T 2 3/8 05/15/27 | 125,000,000.000 | 121,052,734.38 | 0.00 |
| 1020 | 912828Y87 | T 1 3/4 07/31/24 | 20,000,000.000 | 19,917,187.50 | 0.00 |
| 1020 | 912828Y95 | T 1 7/8 07/31/26 | 15,000,000.000 | 14,977,734.38 | 0.00 |
| 1020 | 912828YE4 | T 1 1/4 08/31/24 | 150,000,000.000 | 152,919,531.25 | 0.00 |
| 1020 | 912828YG9 | T 1 5/8 09/30/26 | 15,000,000.000 | 14,994,140.63 | 0.00 |
| 1020 | 912828YH7 | T 1 1/2 09/30/24 | 55,000,000.000 | 55,767,187.50 | 0.00 |
| 1020 | 912828YM6 | T 1 1/2 10/31/24 | 95,000,000.000 | 96,453,515.64 | 0.00 |
| 1020 | 912828YV6 | T 1 1/2 11/30/24 | 90,000,000.000 | 91,413,671.88 | 0.00 |
| 1020 | 912828YY0 | T 1 3/4 12/31/24 | 10,000,000.000 | 10,009,540.30 | 0.00 |
| 1020 | 912828Z52 | T 1 3/8 01/31/25 | 70,000,000.000 | 71,320,703.13 | 0.00 |
| 1020 | 912828Z78 | T 1 1/2 01/31/27 | 65,000,000.000 | 64,101,757.81 | 0.00 |
| 1020 | 912828ZC7 | T 1 1/8 02/28/25 | 60,000,000.000 | 61,145,312.50 | 0.00 |
| 1020 | 912828ZF0 | T 0 1/2 03/31/25 | 60,000,000.000 | 60,068,750.00 | 0.00 |
| 1020 | 912828ZL7 | T 0 3/8 04/30/25 | 50,000,000.000 | 49,759,500.00 | 0.00 |
| 1020 | 912828ZT0 | T 0 1/4 05/31/25 | 75,000,000.000 | 74,017,578.13 | 0.00 |
| 1020 | 912828ZW3 | T 0 1/4 06/30/25 | 75,000,000.000 | 74,809,375.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Base currency : USD

Report date : Jun 28, 2024

Entity/sector number : TAPRNSP

Accounting basis : GAAP

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|------------------|------------------|--------------------|-----------------------|
| 1020 | 91282CAB7 | T 0 1/4 07/31/25 | 40,000,000.000 | 39,907,812.50 | 0.00 |
| 1020 | 91282CAJ0 | T 0 1/4 08/31/25 | 20,000,000.000 | 19,561,718.75 | 0.00 |
| 1020 | 91282CAM3 | T 0 1/4 09/30/25 | 60,000,000.000 | 59,757,031.25 | 0.00 |
| 1020 | 91282CAT8 | T 0 1/4 10/31/25 | 70,000,000.000 | 69,489,843.75 | 0.00 |
| 1020 | 91282CAZ4 | T 0 3/8 11/30/25 | 100,000,000.000 | 97,965,429.70 | 0.00 |
| 1020 | 91282CBC4 | T 0 3/8 12/31/25 | 80,000,000.000 | 79,715,625.00 | 0.00 |
| 1020 | 91282CBH3 | T 0 3/8 01/31/26 | 100,000,000.000 | 98,776,562.50 | 0.00 |
| 1020 | 91282CBQ3 | T 0 1/2 02/28/26 | 145,000,000.000 | 143,781,965.55 | 0.00 |
| 1020 | 91282CBT7 | T 0 3/4 03/31/26 | 40,000,000.000 | 39,659,375.00 | 0.00 |
| 1020 | 91282CBW0 | T 0 3/4 04/30/26 | 80,000,000.000 | 79,530,468.75 | 0.00 |
| 1020 | 91282CCF6 | T 0 3/4 05/31/26 | 100,000,000.000 | 99,473,046.88 | 0.00 |
| 1020 | 91282CCJ8 | T 0 7/8 06/30/26 | 40,000,000.000 | 39,925,000.00 | 0.00 |
| 1020 | 91282CCP4 | T 0 5/8 07/31/26 | 55,000,000.000 | 54,539,453.13 | 0.00 |
| 1020 | 91282CCW9 | T 0 3/4 08/31/26 | 75,000,000.000 | 74,617,187.51 | 0.00 |
| 1020 | 91282CCX7 | T 0 3/8 09/15/24 | 40,000,000.000 | 39,848,437.50 | 0.00 |
| 1020 | 91282CCZ2 | T 0 7/8 09/30/26 | 125,000,000.000 | 123,804,669.18 | 0.00 |
| 1020 | 91282CDB4 | T 0 5/8 10/15/24 | 40,000,000.000 | 39,937,208.00 | 0.00 |
| 1020 | 91282CDG3 | T 1 1/8 10/31/26 | 115,000,000.000 | 113,878,691.39 | 0.00 |
| 1020 | 91282CDH1 | T 0 3/4 11/15/24 | 175,000,000.000 | 174,301,921.25 | 0.00 |
| 1020 | 91282CDK4 | T 1 1/4 11/30/26 | 50,000,000.000 | 49,817,412.01 | 0.00 |
| 1020 | 91282CDN8 | T 1 12/15/24 | 75,000,000.000 | 74,941,058.00 | 0.00 |
| 1020 | 91282CDQ1 | T 1 1/4 12/31/26 | 90,000,000.000 | 89,472,531.26 | 0.00 |
| 1020 | 91282CDS7 | T 1 1/8 01/15/25 | 55,000,000.000 | 54,729,235.00 | 0.00 |
| 1020 | 91282CDZ1 | T 1 1/2 02/15/25 | 15,000,000.000 | 14,866,406.25 | 0.00 |
| 1020 | 91282CED9 | T 1 3/4 03/15/25 | 25,000,000.000 | 24,821,093.75 | 0.00 |
| 1020 | 91282CEF4 | T 2 1/2 03/31/27 | 25,000,000.000 | 24,580,078.13 | 0.00 |
| 1020 | 91282CEN7 | T 2 3/4 04/30/27 | 40,000,000.000 | 39,584,765.63 | 0.00 |
| 1020 | 91282CEQ0 | T 2 3/4 05/15/25 | 25,000,000.000 | 24,928,710.94 | 0.00 |
| 1020 | 91282CET4 | T 2 5/8 05/31/27 | 75,000,000.000 | 73,679,687.51 | 0.00 |
| 1020 | 91282CEW7 | T 3 1/4 06/30/27 | 100,000,000.000 | 96,956,324.69 | 0.00 |
| 1020 | 91282CEX5 | T 3 06/30/24 | 40,000,000.000 | 39,650,000.01 | 0.00 |
| 1020 | 91282CEY3 | T 3 07/15/25 | 55,000,000.000 | 54,545,779.39 | 0.00 |
| 1020 | 91282CFB2 | T 2 3/4 07/31/27 | 25,000,000.000 | 24,089,843.75 | 0.00 |
| 1020 | 91282CFE6 | T 3 1/8 08/15/25 | 50,000,000.000 | 49,566,406.25 | 0.00 |
| 1020 | 91282CFG1 | T 3 1/4 08/31/24 | 100,000,000.000 | 99,373,046.89 | 0.00 |
| 1020 | 91282CFH9 | T 3 1/8 08/31/27 | 75,000,000.000 | 72,551,757.81 | 0.00 |
| 1020 | 91282CFK2 | T 3 1/2 09/15/25 | 75,000,000.000 | 74,031,250.00 | 0.00 |
| 1020 | 91282CFM8 | T 4 1/8 09/30/27 | 150,000,000.000 | 150,186,523.45 | 0.00 |
| 1020 | 91282CFN6 | T 4 1/4 09/30/24 | 25,000,000.000 | 24,985,351.56 | 0.00 |
| 1020 | 91282CFP1 | T 4 1/4 10/15/25 | 75,000,000.000 | 75,087,890.63 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|---------------------------------|--------------------------|-------------------------|-----------------------|
| 1020 | 91282CFQ9 | T 4 3/8 10/31/24 | 25,000,000.000 | 24,890,625.00 | 0.00 |
| 1020 | 91282CFU0 | T 4 1/8 10/31/27 | 200,000,000.000 | 198,438,476.57 | 0.00 |
| 1020 | 91282CFW6 | T 4 1/2 11/15/25 | 25,000,000.000 | 25,208,984.38 | 0.00 |
| 1020 | 91282CGA3 | T 4 12/15/25 | 50,000,000.000 | 49,964,843.76 | 0.00 |
| 1020 | 91282CGC9 | T 3 7/8 12/31/27 | 100,916,800.000 | 100,739,289.50 | 0.00 |
| 1020 | 91282CGE5 | T 3 7/8 01/15/26 | 50,000,000.000 | 49,806,770.25 | 0.00 |
| 1020 | 91282CGH8 | T 3 1/2 01/31/28 | 75,000,000.000 | 73,758,789.07 | 0.00 |
| 1020 | 91282CGL9 | T 4 02/15/26 | 50,000,000.000 | 49,280,273.44 | 0.00 |
| 1020 | 91282CGP0 | T 4 02/29/28 | 150,000,000.000 | 149,615,234.38 | 0.00 |
| 1020 | 91282CGR6 | T 4 5/8 03/15/26 | 50,000,000.000 | 49,657,226.57 | 0.00 |
| 1020 | 91282CGT2 | T 3 5/8 03/31/28 | 125,000,000.000 | 123,780,273.45 | 0.00 |
| 1020 | 91282CHA2 | T 3 1/2 04/30/28 | 50,000,000.000 | 49,524,414.06 | 0.00 |
| 1020 | 91282CHE4 | T 3 5/8 05/31/28 | 100,000,000.000 | 98,337,890.75 | 0.00 |
| 1020 | 91282CHH7 | T 4 1/8 06/15/26 | 50,000,000.000 | 49,557,617.19 | 0.00 |
| 1020 | 91282CHK0 | T 4 06/30/28 | 125,000,000.000 | 124,259,765.64 | 148,351.65 |
| 1020 | 91282CHM6 | T 4 1/2 07/15/26 | 50,000,000.000 | 49,595,703.13 | 0.00 |
| 1020 | 91282CHQ7 | T 4 1/8 07/31/28 | 225,000,000.000 | 223,475,585.87 | 107,657.96 |
| 1020 | 91282CHU8 | T 4 3/8 08/15/26 | 50,000,000.000 | 49,687,500.00 | 0.00 |
| 1020 | 91282CHV6 | T 5 08/31/25 | 25,000,000.000 | 24,907,226.56 | 0.00 |
| 1020 | 91282CHX2 | T 4 3/8 08/31/28 | 50,000,000.000 | 49,859,375.00 | 0.00 |
| 1020 | 91282CHY0 | T 4 5/8 09/15/26 | 25,000,000.000 | 24,811,523.44 | 0.00 |
| 1020 | 91282CJA0 | T 4 5/8 09/30/28 | 100,000,000.000 | 99,174,804.69 | 0.00 |
| 1020 | 91282CJC6 | T 4 5/8 10/15/26 | 25,000,000.000 | 24,728,515.63 | 0.00 |
| 1020 | 91282CJN2 | T 4 3/8 11/30/28 | 25,000,000.000 | 25,410,156.25 | 0.00 |
| 1020 | 91282CJT9 | T 4 01/15/27 | 50,000,000.000 | 49,798,828.13 | 85,164.84 |
| 1020 | 91282CJW2 | T 4 01/31/29 | 150,000,000.000 | 149,212,890.63 | 162,087.92 |
| 1020 | 91282CKB6 | T 4 5/8 02/28/26 | 15,000,000.000 | 14,898,632.81 | 79,177.99 |
| 1020 | 91282CKE0 | T 4 1/4 03/15/27 | 15,000,000.000 | 14,873,437.50 | 34,646.74 |
| 1020 | 91282CKG5 | T 4 1/8 03/31/29 | 30,000,000.000 | 29,621,484.38 | 20,286.88 |
| 1020 | 91282CKP5 | T 4 5/8 04/30/29 | 15,000,000.000 | 15,113,520.00 | 77,292.80 |
| 1020 | MMNOW0170 | KEYBANK - INVESTMENT MATURITIES | 592,329.960 | 592,329.96 | 0.00 |
| 1020 | STAROHIO1 | STAR OHIO | 112,689,670.320 | 112,689,670.32 | 0.00 |
| Total :1020 | | | 6,724,198,800.280 | 6,685,392,650.99 | 714,666.78 |
| 1030 | | | | | |
| 1030 | 023135BC9 | AMZN 3.15 08/22/27 | 5,000,000.000 | 4,738,300.00 | 47,687.50 |
| 1030 | 023135CP9 | AMZN 4.55 12/01/27 | 15,000,000.000 | 14,896,950.00 | 19,590.28 |
| 1030 | 02665WBH3 | HNDA 2.3 09/09/26 | 12,032,000.000 | 12,129,157.03 | 0.00 |
| 1030 | 02665WDD0 | HNDA 2.15 09/10/24 | 6,000,000.000 | 5,894,100.00 | 0.00 |
| 1030 | 02665WDL2 | HNDA 1.2 07/08/25 | 26,537,000.000 | 26,356,140.01 | 0.00 |
| 1030 | 02665WDN8 | HNDA 1 09/10/25 | 22,401,000.000 | 22,298,360.11 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : Jun 28, 2024

Entity/sector number : TAPRNSP
 Accounting basis : GAAP
 Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1030 | 02665WDY4 | HNDA 0 3/4 08/09/24 | 15,535,000.000 | 15,474,002.90 | 0.00 |
| 1030 | 02665WDZ1 | HNDA 1.3 09/09/26 | 25,000,000.000 | 24,819,077.80 | 0.00 |
| 1030 | 02665WEF4 | HNDA 4.6 04/17/25 | 10,970,000.000 | 10,920,196.20 | 0.00 |
| 1030 | 02665WEK3 | HNDA 5 1/4 07/07/26 | 5,000,000.000 | 4,985,800.00 | 0.00 |
| 1030 | 02665WEY3 | HNDA 4.95 01/09/26 | 7,912,000.000 | 7,910,463.76 | 16,816.80 |
| 1030 | 037833BY5 | AAPL 3 1/4 02/23/26 | 4,970,000.000 | 4,811,120.08 | 0.00 |
| 1030 | 037833CJ7 | AAPL 3.35 02/09/27 | 15,000,000.000 | 15,213,850.00 | 0.00 |
| 1030 | 037833CR9 | AAPL 3.2 05/11/27 | 10,000,000.000 | 9,501,700.00 | 0.00 |
| 1030 | 037833DF4 | AAPL 2 3/4 01/13/25 | 10,000,000.000 | 10,337,200.00 | 0.00 |
| 1030 | 037833DM9 | AAPL 1.8 09/11/24 | 10,000,000.000 | 9,945,000.00 | 0.00 |
| 1030 | 037833DN7 | AAPL 2.05 09/11/26 | 3,000,000.000 | 2,883,030.00 | 0.00 |
| 1030 | 037833DT4 | AAPL 1 1/8 05/11/25 | 20,000,000.000 | 20,154,500.00 | 0.00 |
| 1030 | 037833EB2 | AAPL 0.7 02/08/26 | 20,000,000.000 | 19,929,240.00 | 0.00 |
| 1030 | 037833ET3 | AAPL 4 05/10/28 | 22,000,000.000 | 21,691,700.00 | 0.00 |
| 1030 | 05552JAA7 | PNC 2 1/2 08/27/24 | 10,000,000.000 | 10,438,300.00 | 0.00 |
| 1030 | 084664CZ2 | BRK 2.3 03/15/27 | 20,000,000.000 | 19,809,923.22 | 0.00 |
| 1030 | 084670BS6 | BRK 3 1/8 03/15/26 | 97,339,000.000 | 95,046,809.51 | 0.00 |
| 1030 | 14912L6T3 | CAT 2.4 08/09/26 | 2,694,000.000 | 2,873,097.12 | 0.00 |
| 1030 | 14913Q3B3 | CAT 2.15 11/08/24 | 21,500,000.000 | 22,125,615.00 | 0.00 |
| 1030 | 14913R2C0 | CAT 1.45 05/15/25 | 5,080,000.000 | 4,980,432.00 | 0.00 |
| 1030 | 14913R2H9 | CAT 0.8 11/13/25 | 6,606,000.000 | 6,450,759.00 | 0.00 |
| 1030 | 14913R2K2 | CAT 0.9 03/02/26 | 10,000,000.000 | 10,038,217.60 | 0.00 |
| 1030 | 14913R2Q9 | CAT 1.15 09/14/26 | 18,851,000.000 | 18,589,995.93 | 0.00 |
| 1030 | 14913R2U0 | CAT 1.7 01/08/27 | 28,500,000.000 | 27,873,540.00 | 0.00 |
| 1030 | 14913R2V8 | CAT 3.4 05/13/25 | 5,000,000.000 | 4,844,500.00 | 0.00 |
| 1030 | 14913R3A3 | CAT 3.6 08/12/27 | 5,000,000.000 | 4,729,550.00 | 0.00 |
| 1030 | 14913R3B1 | CAT 4.8 01/06/26 | 23,000,000.000 | 22,922,680.00 | 0.00 |
| 1030 | 14913R3C9 | CAT 5.4 03/10/25 | 8,625,000.000 | 8,685,806.25 | 0.00 |
| 1030 | 14913UAA8 | CAT 4.35 05/15/26 | 20,000,000.000 | 19,852,954.05 | 0.00 |
| 1030 | 14913UAB6 | CAT 5.15 08/11/25 | 5,000,000.000 | 4,976,900.00 | 0.00 |
| 1030 | 166756AE6 | CVX 0.687 08/12/25 | 10,565,000.000 | 10,188,796.25 | 0.00 |
| 1030 | 166756AR7 | CVX 3.85 01/15/28 | 34,115,000.000 | 33,622,115.70 | 0.00 |
| 1030 | 166764BD1 | CVX 3.326 11/17/25 | 10,344,000.000 | 11,338,208.08 | 0.00 |
| 1030 | 166764BL3 | CVX 2.954 05/16/26 | 45,000,000.000 | 44,052,409.60 | 0.00 |
| 1030 | 166764BW9 | CVX 1.554 05/11/25 | 11,991,000.000 | 11,983,434.62 | 0.00 |
| 1030 | 166764BX7 | CVX 1.995 05/11/27 | 7,448,000.000 | 6,925,022.52 | 0.00 |
| 1030 | 17275RBQ4 | CSCO 4.8 02/26/27 | 15,000,000.000 | 14,976,240.00 | 160,000.00 |
| 1030 | 17275RBR2 | CSCO 4.85 02/26/29 | 15,205,000.000 | 15,189,693.80 | 183,400.06 |
| 1030 | 191216CL2 | KO 1 3/4 09/06/24 | 10,000,000.000 | 9,960,600.00 | 0.00 |
| 1030 | 191216CR9 | KO 3 3/8 03/25/27 | 26,548,000.000 | 25,621,076.38 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1030 | 478160CN2 | JNJ 0.55 09/01/25 | 13,821,000.000 | 13,452,371.03 | 0.00 |
| 1030 | 48128G2B5 | JPM 0.82 01/28/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1030 | 48128G2M1 | JPM 0.83 02/24/26 | 5,000,000.000 | 4,992,500.00 | 0.00 |
| 1030 | 48128G3J7 | JPM 1.3 05/14/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1030 | 48128G4A5 | JPM 1.1 06/22/26 | 2,500,000.000 | 2,496,875.00 | 0.00 |
| 1030 | 48128G5X4 | JPM 1 1/2 10/26/26 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1030 | 48128G5Y2 | JPM 2.1 01/29/27 | 25,000,000.000 | 24,999,000.00 | 0.00 |
| 1030 | 48128G6N5 | JPM 3.175 03/23/27 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1030 | 48128GS43 | JPM 2 1/4 02/12/25 | 10,000,000.000 | 9,970,000.00 | 0.00 |
| 1030 | 48128GU40 | JPM 1.05 06/23/25 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1030 | 48128GZ52 | JPM 1.05 12/21/25 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1030 | 48133WM39 | JPM 5.16 08/28/26 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1030 | 58933YAR6 | MRK 2 3/4 02/10/25 | 20,774,000.000 | 20,935,626.43 | 0.00 |
| 1030 | 58933YAY1 | MRK 0 3/4 02/24/26 | 25,500,000.000 | 24,955,270.00 | 0.00 |
| 1030 | 58933YBC8 | MRK 1.7 06/10/27 | 10,000,000.000 | 9,200,600.00 | 0.00 |
| 1030 | 58933YBH7 | MRK 4.05 05/17/28 | 45,364,000.000 | 44,902,015.52 | 0.00 |
| 1030 | 594918BJ2 | MSFT 3 1/8 11/03/25 | 15,541,000.000 | 16,984,009.58 | 0.00 |
| 1030 | 594918BR4 | MSFT 2.4 08/08/26 | 26,510,000.000 | 27,086,890.30 | 0.00 |
| 1030 | 594918BY9 | MSFT 3.3 02/06/27 | 87,982,000.000 | 84,950,072.37 | 0.00 |
| 1030 | 693475AT2 | PNC 3.15 05/19/27 | 10,000,000.000 | 9,728,880.60 | 0.00 |
| 1030 | 693475AX3 | PNC 2.6 07/23/26 | 10,000,000.000 | 10,001,531.20 | 0.00 |
| 1030 | 693475AY1 | PNC 2.2 11/01/24 | 35,000,000.000 | 35,955,500.00 | 0.00 |
| 1030 | 693475BH7 | PNC 5.671 10/28/25 | 3,000,000.000 | 2,999,460.00 | 0.00 |
| 1030 | 69353REF1 | PNC 3.3 10/30/24 | 31,000,000.000 | 32,296,830.00 | 0.00 |
| 1030 | 69353REK0 | PNC 2.95 02/23/25 | 16,310,000.000 | 16,571,636.25 | 0.00 |
| 1030 | 69353REQ7 | PNC 3 1/4 06/01/25 | 23,060,000.000 | 24,311,353.00 | 0.00 |
| 1030 | 69353RFG8 | PNC 3.1 10/25/27 | 13,500,000.000 | 12,159,600.00 | 0.00 |
| 1030 | 69353RFJ2 | PNC 3 1/4 01/22/28 | 5,000,000.000 | 4,640,300.00 | 0.00 |
| 1030 | 713448CT3 | PEP 2 3/4 04/30/25 | 17,000,000.000 | 17,261,270.00 | 0.00 |
| 1030 | 713448CY2 | PEP 3 1/2 07/17/25 | 20,447,000.000 | 20,851,788.62 | 0.00 |
| 1030 | 713448DF2 | PEP 2.85 02/24/26 | 26,073,000.000 | 25,266,087.86 | 0.00 |
| 1030 | 713448DN5 | PEP 2 3/8 10/06/26 | 5,000,000.000 | 4,890,330.00 | 0.00 |
| 1030 | 713448DY1 | PEP 3 10/15/27 | 10,000,000.000 | 9,435,300.00 | 0.00 |
| 1030 | 713448FL7 | PEP 3.6 02/18/28 | 12,452,000.000 | 12,015,075.11 | 0.00 |
| 1030 | 713448FQ6 | PEP 4.55 02/13/26 | 15,000,000.000 | 14,927,750.00 | 0.00 |
| 1030 | 713448FR4 | PEP 4.45 05/15/28 | 12,000,000.000 | 12,137,960.00 | 0.00 |
| 1030 | 713448FW3 | PEP 5 1/8 11/10/26 | 10,000,000.000 | 10,158,650.00 | 0.00 |
| 1030 | 717081EA7 | PFE 3 12/15/26 | 10,000,000.000 | 9,555,000.00 | 0.00 |
| 1030 | 717081EP4 | PFE 3.6 09/15/28 | 10,000,000.000 | 9,571,850.00 | 12,000.00 |
| 1030 | 717081ET6 | PFE 3.45 03/15/29 | 18,000,000.000 | 17,022,100.00 | 21,466.67 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|-----------------------|------------------|--------------------|-----------------------|
| 1030 | 742718ER6 | PG 2.45 11/03/26 | 19,518,000.000 | 19,873,862.22 | 0.00 |
| 1030 | 742718EV7 | PG 2.85 08/11/27 | 26,571,000.000 | 24,979,537.35 | 0.00 |
| 1030 | 742718FG9 | PG 2.8 03/25/27 | 10,000,000.000 | 9,588,300.00 | 0.00 |
| 1030 | 742718FL8 | PG 0.55 10/29/25 | 40,865,000.000 | 40,044,138.00 | 0.00 |
| 1030 | 742718FP9 | PG 1 04/23/26 | 14,820,000.000 | 14,768,641.80 | 0.00 |
| 1030 | 742718FV6 | PG 1.9 02/01/27 | 20,000,000.000 | 19,971,600.00 | 0.00 |
| 1030 | 742718FZ7 | PG 3.95 01/26/28 | 12,000,000.000 | 11,598,180.00 | 0.00 |
| 1030 | 88579YAR2 | MMM 3 08/07/25 | 19,768,000.000 | 20,063,872.72 | 0.00 |
| 1030 | 88579YAV3 | MMM 2 1/4 09/19/26 | 21,900,000.000 | 21,418,738.46 | 0.00 |
| 1030 | 88579YBH3 | MMM 2 02/14/25 | 52,676,000.000 | 54,095,616.70 | 0.00 |
| 1030 | 88579YBM2 | MMM 2.65 04/15/25 | 7,000,000.000 | 6,834,590.00 | 0.00 |
| 1030 | 89236TFT7 | TOYOTA 3.65 01/08/29 | 5,000,000.000 | 4,765,650.00 | 14,701.39 |
| 1030 | 89236THP3 | TOYOTA 0.8 10/16/25 | 32,650,000.000 | 32,337,970.00 | 0.00 |
| 1030 | 89236TJK2 | TOYOTA 1 1/8 06/18/26 | 9,770,000.000 | 9,692,817.00 | 0.00 |
| 1030 | 89236TJT3 | TOYOTA 1.45 01/13/25 | 9,370,000.000 | 9,340,987.00 | 0.00 |
| 1030 | 89236TJV8 | TOYOTA 1.9 01/13/27 | 10,000,000.000 | 9,999,000.00 | 0.00 |
| 1030 | 89236TJZ9 | TOYOTA 3.05 03/22/27 | 25,000,000.000 | 24,456,800.00 | 0.00 |
| 1030 | 89236TKC8 | TOYOTA 3.95 06/30/25 | 5,000,000.000 | 4,879,750.00 | 0.00 |
| 1030 | 89236TKF1 | TOYOTA 3.65 08/18/25 | 15,000,000.000 | 14,969,500.00 | 0.00 |
| 1030 | 89236TKK0 | TOYOTA 5.4 11/10/25 | 10,000,000.000 | 10,121,600.00 | 0.00 |
| 1030 | 89236TKL8 | TOYOTA 5.45 11/10/27 | 3,450,000.000 | 3,570,111.71 | 0.00 |
| 1030 | 89236TKX2 | TOYOTA 5 08/14/26 | 5,000,000.000 | 4,949,500.00 | 0.00 |
| 1030 | 89236TKZ7 | TOYOTA 5.6 09/11/25 | 9,500,000.000 | 9,552,835.00 | 0.00 |
| 1030 | 89236TLB9 | TOYOTA 5 1/4 09/11/28 | 5,000,000.000 | 4,991,300.00 | 0.00 |
| 1030 | 89236TLL7 | TOYOTA 4.65 01/05/29 | 10,000,000.000 | 9,999,350.00 | 0.00 |
| 1030 | 90331HMS9 | USB 2.8 01/27/25 | 17,000,000.000 | 18,305,520.51 | 0.00 |
| 1030 | 90331HPL1 | USB 2.05 01/21/25 | 13,500,000.000 | 13,510,420.00 | 0.00 |
| 1030 | 91159HHN3 | USB 2 3/8 07/22/26 | 10,000,000.000 | 10,010,100.00 | 0.00 |
| 1030 | 91159HHR4 | USB 3.15 04/27/27 | 35,000,000.000 | 33,444,750.00 | 0.00 |
| 1030 | 91159HHU7 | USB 3.95 11/17/25 | 2,745,000.000 | 3,153,346.20 | 0.00 |
| 1030 | 91159HHX1 | USB 2.4 07/30/24 | 20,000,000.000 | 20,594,072.69 | 0.00 |
| 1030 | 91159HHZ6 | USB 1.45 05/12/25 | 18,000,000.000 | 17,867,410.00 | 0.00 |
| 1030 | 931142CH4 | WMT 5 7/8 04/05/27 | 8,455,000.000 | 9,140,531.40 | 0.00 |
| 1030 | 931142DV2 | WMT 2.65 12/15/24 | 10,000,000.000 | 10,126,000.00 | 0.00 |
| 1030 | 931142EE9 | WMT 3.7 06/26/28 | 5,000,000.000 | 4,905,350.00 | 0.00 |
| 1030 | 931142EL3 | WMT 2.85 07/08/24 | 24,445,000.000 | 25,950,991.78 | 0.00 |
| 1030 | 931142EM1 | WMT 3.05 07/08/26 | 2,571,000.000 | 2,673,634.32 | 0.00 |
| 1030 | 931142ER0 | WMT 1.05 09/17/26 | 15,275,000.000 | 15,308,146.75 | 0.00 |
| 1030 | 931142EW9 | WMT 3.9 09/09/25 | 5,000,000.000 | 4,970,435.00 | 0.00 |
| 1030 | 931142EX7 | WMT 3.95 09/09/27 | 24,135,000.000 | 23,678,407.06 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|--|--------------------------|-------------------------|-----------------------|
| 1030 | 931142FB4 | WMT 3.9 04/15/28 | 46,972,000.000 | 46,455,724.44 | 0.00 |
| Total :1030 | | | 2,748,205,000.000 | 2,738,541,132.63 | 766,581.42 |
| 1070 | | | | | |
| 1070 | 46513JEB3 | 11TH JUBILEE FIX 5Y 2.28 2025/02/01 | 28,000,000.000 | 28,000,000.00 | 0.00 |
| 1070 | 46513JEE7 | 11TH JUBILEE FIX 5Y 1.95 2025/03/01 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1070 | 46513JRA1 | 8TH INSTITUTIONAL JUBILEE FIX 5Y 2.43 2025/02/01 | 7,000,000.000 | 7,000,000.00 | 0.00 |
| 1070 | 46513JRR4 | 8TH INSTITUTIONAL JUBILEE FIX 5Y 1.59 2025/09/01 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1070 | 46514AL56 | 12TH JUBILEE FIX 2Y 5.28 2025/11/01 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1070 | 46514AM22 | 12TH JUBILEE FIX 3Y 5.40 2026/11/01 | 30,000,000.000 | 30,000,000.00 | 0.00 |
| 1070 | 46514AQ28 | 12TH JUBILEE FIX 2Y 5.09 2026/3/15 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1070 | 46514AQ69 | 11TH INSTITUTIONAL JUBILEE FIX 3Y 4.81 2027/02/01 | 30,000,000.000 | 30,000,000.00 | 0.00 |
| 1070 | 46514BCF2 | 12TH JUBILEE FIX 3Y 4.97 2026/04/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514BDB0 | 12TH JUBILEE FIX 5Y 4.46 2028/02/01 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1070 | 46514BDF1 | 12TH JUBILEE FIX 5Y 4.77 2028/04/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514BDR5 | 12TH JUBILEE FIX 5Y 5.43 2028/09/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514BDU8 | 12TH JUBILEE FIX 5Y 5.74 2028/10/01 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1070 | 46514TPV4 | 11TH JUBILEE FIX 5Y 1.20 2026/02/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514TZG6 | 8TH INSTITUTIONAL JUBILEE FIX 5Y 1.35 2026/02/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514VDH3 | 12TH JUBILEE FIX 5Y 3.44 2027/05/01 | 22,500,000.000 | 22,500,000.00 | 0.00 |
| 1070 | 46514YRG4 | 12TH JUBILEE FIX 2Y 5.37 2026/5/01 | 30,000,000.000 | 30,000,000.00 | 0.00 |
| 1070 | 677522U77 | OPFC Veterans Compensation Bonds | 4,830,000.000 | 4,830,000.00 | 0.00 |
| 1070 | 677522U85 | OPFC Veterans Compensation Bonds | 945,000.000 | 945,000.00 | 0.00 |
| 1070 | 67759TJT6 | State of Ohio | 925,000.000 | 925,000.00 | 0.00 |
| 1070 | 914298AB0 | University Hosps Health Sys Inc | 50,000,000.000 | 50,000,000.00 | 0.00 |
| Total :1070 | | | 319,200,000.000 | 319,200,000.00 | 0.00 |
| 1080 | | | | | |
| 1080 | BID24B089 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B090 | Greenville Federal | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID24B091 | Antwerp Exchange Bank Company | 1,500,000.000 | 1,500,000.00 | 0.00 |
| 1080 | BID24B092 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B093 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B094 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B103 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B104 | The Savings Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B105 | Fifth Third Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B106 | KeyBank National Association | 11,500,000.000 | 11,500,000.00 | 0.00 |
| 1080 | BID24B107 | Greenville Federal | 2,500,000.000 | 2,500,000.00 | 0.00 |
| 1080 | BID24B108 | Antwerp Exchange Bank Company | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID24B109 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLED

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|--------------------------------------|------------------|--------------------|-----------------------|
| 1080 | BID24B110 | Waterford Bank, NA | 15.000 | 15.00 | 0.00 |
| 1080 | BID24B111 | National Cooperative Bank, N.A. | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B112 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B124 | Fifth Third Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B125 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B126 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B127 | Greenville Federal | 4,000,000.000 | 4,000,000.00 | 0.00 |
| 1080 | BID24B128 | Greenville Federal | 2,500,000.000 | 2,500,000.00 | 0.00 |
| 1080 | BID24B129 | The Savings Bank | 1,500,000.000 | 1,500,000.00 | 0.00 |
| 1080 | BID24B130 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |
| 1080 | BID24B131 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B132 | National Cooperative Bank, N.A. | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B133 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B142 | Fifth Third Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B143 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B144 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B145 | Greenville Federal | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID24B146 | The Savings Bank | 6,000,000.000 | 6,000,000.00 | 0.00 |
| 1080 | BID24B147 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B148 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B149 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B150 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B151 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B152 | Greenville Federal | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID24B153 | The Savings Bank | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID24B154 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B155 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B156 | Signature Bank, National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B157 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B158 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B159 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B160 | Greenville Federal | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID24B161 | The Savings Bank | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID24B162 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B163 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B164 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B165 | Fifth Third Bank | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B166 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B167 | Greenville Federal | 2,500,000.000 | 2,500,000.00 | 0.00 |
| 1080 | BID24B168 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jun 28, 2024

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------------|------------------|--------------------------------------|------------------------|--------------------------|-----------------------|
| 1080 | BID24B169 | Sherwood State Bank | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID24B170 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B171 | Signature Bank, National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B172 | National Cooperative Bank, N.A. | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B173 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B174 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B175 | Greenville Federal | 4,500,000.000 | 4,500,000.00 | 0.00 |
| 1080 | BID24B176 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |
| 1080 | BID24B177 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B178 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B179 | KeyBank National Association | 5,900,000.000 | 5,900,000.00 | 0.00 |
| 1080 | BID24B180 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B181 | Greenville Federal | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID24B182 | The Savings Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B183 | Sherwood State Bank | 1,100,000.000 | 1,100,000.00 | 0.00 |
| 1080 | BID24B184 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B185 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B186 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| Total :1080 | | | 725,000,000.000 | 725,000,000.00 | 0.00 |
| Grand Total : | | | | 26,699,156,710.61 | 2,163,610.87 |