

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|--|------------------|--------------------|-----------------------|
| 1000 | | | | | |
| 1000 | 0347M2AB2 | ANGLES CP 0 01/11/24 | 100,000,000.000 | 98,790,861.12 | 0.00 |
| 1000 | 05586FYM3 | BNPPNY YCD 5.5400 11/16/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 07644AAK0 | BEDFDG CP 0 01/19/24 | 50,000,000.000 | 48,478,722.22 | 0.00 |
| 1000 | 07644ABG8 | BEDFDG CP 0 02/16/24 | 50,000,000.000 | 48,617,722.22 | 0.00 |
| 1000 | 07644BY30 | BEDFDG CP 0 11/03/23 | 50,000,000.000 | 49,023,541.67 | 0.00 |
| 1000 | 07644BYD8 | BEDFDG CP 0 11/13/23 | 50,000,000.000 | 48,687,750.00 | 0.00 |
| 1000 | 07644BZF2 | BEDFDG CP 0 12/15/23 | 50,000,000.000 | 48,699,687.50 | 0.00 |
| 1000 | 07644CK25 | BEDFDG CPIB 0 11/01/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 07645RDK9 | BEDFDG CPIB 0 01/18/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1000 | 12710GAC4 | CABTRF CP 0 01/12/24 | 50,000,000.000 | 48,565,902.77 | 0.00 |
| 1000 | 12710GB17 | CABTRF CP 0 02/01/24 | 50,000,000.000 | 48,558,541.67 | 0.00 |
| 1000 | 12710GB58 | CABTRF CP 0 02/05/24 | 30,000,000.000 | 29,127,333.33 | 0.00 |
| 1000 | 12710GBF6 | CABTRF CP 0 02/15/24 | 40,000,000.000 | 38,873,777.78 | 0.00 |
| 1000 | 12710GC16 | CABTRF CP 0 03/01/24 | 50,000,000.000 | 48,584,444.44 | 0.00 |
| 1000 | 12710HYW2 | CABTRF CP 0 11/30/23 | 50,000,000.000 | 48,602,083.33 | 0.00 |
| 1000 | 12710HZ19 | CABTRF CP 0 12/01/23 | 25,000,000.000 | 24,301,041.67 | 0.00 |
| 1000 | 17330QEJ2 | CITINA CD 5.7500 01/17/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 22533UYH0 | CACPNY CP 0 11/17/23 | 50,000,000.000 | 48,757,125.00 | 0.00 |
| 1000 | 22533UZ48 | CACPNY CP 0 12/04/23 | 50,000,000.000 | 48,833,944.44 | 0.00 |
| 1000 | 22536C2W9 | CANYCD YCD 5.6000 01/18/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 30601VAJ0 | FAIRPP CP 0 01/18/24 | 35,000,000.000 | 34,189,166.67 | 0.00 |
| 1000 | 30601VB91 | FAIRPP CP 0 02/09/24 | 50,000,000.000 | 48,795,333.33 | 0.00 |
| 1000 | 30601WYH6 | FAIRPP CP 0 11/17/23 | 38,500,000.000 | 37,798,775.97 | 0.00 |
| 1000 | 30601WZB8 | FAIRPP CP 0 12/11/23 | 25,000,000.000 | 24,407,527.78 | 0.00 |
| 1000 | 30601WZC6 | FAIRPP CP 0 12/12/23 | 50,000,000.000 | 48,824,875.00 | 0.00 |
| 1000 | 38141W273 | Goldman Sachs Financial Square Government Fund | 1,050,438.920 | 1,050,438.92 | 0.00 |
| 1000 | 40060WA51 | GTAFDG CP 0 01/05/24 | 20,000,000.000 | 19,445,233.33 | 0.00 |
| 1000 | 40060WAA0 | GTAFDG CP 0 01/10/24 | 27,000,000.000 | 26,259,255.00 | 0.00 |
| 1000 | 40060WAC6 | GTAFDG CP 0 01/12/24 | 50,000,000.000 | 48,533,013.89 | 0.00 |
| 1000 | 40060XY38 | GTAFDG CP 0 11/03/23 | 50,000,000.000 | 48,694,791.67 | 0.00 |
| 1000 | 40060XZE3 | GTAFDG CP 0 12/14/23 | 50,000,000.000 | 48,617,361.11 | 0.00 |
| 1000 | 45685RZJ9 | INGFDL CP 0 12/18/23 | 50,000,000.000 | 48,832,555.56 | 0.00 |
| 1000 | 53127TA86 | LIBST CP 0 01/08/24 | 20,000,000.000 | 19,438,833.33 | 0.00 |
| 1000 | 53127TC50 | LIBST CP 0 03/05/24 | 50,000,000.000 | 48,584,444.44 | 0.00 |
| 1000 | 53127UZ11 | LIBST CP 0 12/01/23 | 25,000,000.000 | 24,303,597.22 | 0.00 |
| 1000 | 53944QA59 | LMAUS CP 0 01/05/24 | 29,740,000.000 | 29,186,224.68 | 0.00 |
| 1000 | 53944QAK6 | LMAUS CP 0 01/19/24 | 35,000,000.000 | 34,525,166.67 | 0.00 |
| 1000 | 53944QB82 | LMAUS CP 0 02/08/24 | 50,000,000.000 | 48,529,944.44 | 0.00 |
| 1000 | 53944RY28 | LMAUS CP 0 11/02/23 | 30,000,000.000 | 29,319,200.00 | 0.00 |

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| 1000 | 55380UK22 | MUFG Float 12/01/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 56274MYH9 | MANASF CP 0 11/17/23 | 50,000,000.000 | 49,365,333.33 | 0.00 |
| 1000 | 57UUSBNA0 | US Bank Open CP | 5,828,974.560 | 5,828,974.56 | 0.00 |
| 1000 | 60710TER8 | MIZBNK YCD 5.5700 12/06/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 62479LA54 | MUFGBK CP 0 01/05/24 | 50,000,000.000 | 48,831,250.00 | 0.00 |
| 1000 | 62479LAG0 | MUFGBK CP 0 01/16/24 | 50,000,000.000 | 49,121,111.11 | 0.00 |
| 1000 | 62479LC86 | MUFGBK CP 0 03/08/24 | 50,000,000.000 | 48,938,750.00 | 0.00 |
| 1000 | 62479MZ89 | MUFGBK CP 0 12/08/23 | 50,000,000.000 | 48,797,500.00 | 0.00 |
| 1000 | 62479MZF3 | MUFGBK CP 0 12/15/23 | 50,000,000.000 | 48,781,069.44 | 0.00 |
| 1000 | 63873JA26 | NATXNY CP 0 01/02/24 | 50,000,000.000 | 48,600,000.00 | 0.00 |
| 1000 | 63873JA42 | NATXNY CP 0 01/04/24 | 50,000,000.000 | 48,804,361.11 | 0.00 |
| 1000 | 63873JC81 | NATXNY CP 0 03/08/24 | 50,000,000.000 | 48,885,791.67 | 0.00 |
| 1000 | 63873JCE8 | NATXNY CP 0 03/14/24 | 100,000,000.000 | 97,783,222.22 | 0.00 |
| 1000 | 63873KYF8 | NATXNY CP 0 11/15/23 | 50,000,000.000 | 48,738,222.22 | 0.00 |
| 1000 | 63873KZM2 | NATXNY CP 0 12/21/23 | 50,000,000.000 | 48,753,500.00 | 0.00 |
| 1000 | 63873KZV2 | NATXNY CP 0 12/29/23 | 50,000,000.000 | 48,775,500.00 | 0.00 |
| 1000 | 65558U2B7 | NORHNY YCD 5.7300 02/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558U2S0 | NORHNY YCD 5.7700 03/01/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558U2Z4 | NORHNY YCD 5.7100 03/07/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558UN57 | NDAFH Float 11/09/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558US94 | NORHNY YCD 5.5800 12/13/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558UU75 | NORDNY CD 5.6200 12/15/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 65558UX80 | NORHNY YCD 5.5100 11/14/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 74154EB15 | PRISTM CP 0 02/01/24 | 50,000,000.000 | 48,406,361.11 | 0.00 |
| 1000 | 74154EB23 | PRISTM CP 0 02/02/24 | 50,000,000.000 | 48,397,777.78 | 0.00 |
| 1000 | 74154EBF4 | PRISTM CP 0 02/15/24 | 50,000,000.000 | 48,589,375.00 | 0.00 |
| 1000 | 76582KYM7 | RFAONE CP 0 11/21/23 | 60,000,000.000 | 58,840,800.00 | 0.00 |
| 1000 | 76582KZ12 | RFAONE CP 0 12/01/23 | 50,000,000.000 | 48,980,333.33 | 0.00 |
| 1000 | 76582KZC8 | RFAONE CP 0 12/12/23 | 25,000,000.000 | 24,406,458.33 | 0.00 |
| 1000 | 78015JTW7 | RY YCD 5.4300 11/17/23 | 75,000,000.000 | 75,000,000.00 | 0.00 |
| 1000 | 78015JUA3 | RY YCD 5.3700 11/03/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 78015MAL4 | RYNYCP CPIB 0 11/02/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 825252885 | Invesco Government & Agency Portfolio | 97,421.970 | 97,421.97 | 0.00 |
| 1000 | 83050P2D0 | SEBNY YCD 5.6200 12/15/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 83050P2W8 | SEBNY YCD 5.6000 12/28/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 86563GAK8 | SUMTNY CP 0 01/19/24 | 50,000,000.000 | 48,846,527.78 | 0.00 |
| 1000 | 86563HY79 | SUMTNY CP 0 11/07/23 | 50,000,000.000 | 49,057,944.44 | 0.00 |
| 1000 | 86564M7J1 | SUMTNY YCD 5.6000 11/08/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 86959RW89 | SHBASS Float 12/22/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 87019WNG6 | SWEDBK YCD 5.6600 12/15/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |

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| 1000 | 89115BCY4 | TDNY YCD 5.3900 11/06/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1000 | 912796ZD4 | B 11/30/23 | 50,000,000.000 | 49,326,979.17 | 0.00 |
| 1000 | 912796ZN2 | B 12/28/23 | 50,000,000.000 | 49,326,789.58 | 0.00 |
| 1000 | 912797FJ1 | B 11/09/23 | 50,000,000.000 | 48,819,333.33 | 0.00 |
| 1000 | 912797FK8 | B 11/16/23 | 50,000,000.000 | 48,798,527.78 | 0.00 |
| 1000 | 912797FL6 | B 11/24/23 | 50,000,000.000 | 49,324,055.56 | 0.00 |
| 1000 | 912797FT9 | WIB 12/07/23 | 150,000,000.000 | 146,688,815.86 | 0.00 |
| 1000 | 912797HM2 | WIB 11/28/23 | 50,000,000.000 | 49,126,507.00 | 0.00 |
| 1000 | 912797JE8 | WIB 02/20/24 | 50,000,000.000 | 49,114,937.50 | 0.00 |
| 1000 | 92646KA36 | VICTOR CP 0 01/03/24 | 50,000,000.000 | 49,044,166.67 | 0.00 |
| 1000 | 92646KA93 | VICTOR CP 0 01/09/24 | 50,000,000.000 | 49,049,333.33 | 0.00 |
| 1000 | CITZINTR1 | CITIZENS INTRAFI SWEEP ACCOUNT | 130,365,107.680 | 130,365,107.68 | 0.00 |
| 1000 | HUNTMMKT1 | HUNTINGTON NEGOTIATED DEPOSIT | 131,926,661.920 | 131,926,661.92 | 0.00 |
| 1000 | KEYBMMKT0 | KEYBANK STRATEGIC DEPOSIT - LIQ | 371,295,613.880 | 371,295,613.88 | 0.00 |
| 1000 | NOWSW3006 | NOW ACCT-SWEEP ACCT-300 KEYBANK | 14,605,862.320 | 14,605,862.32 | 0.00 |
| 1000 | STAROHIO1 | STAR OHIO | 1,399,764,758.550 | 1,399,764,758.55 | 0.00 |
| Total :1000 | | | 6,320,174,839.800 | 6,248,043,253.70 | 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 | 06052T2J8 | BACNA CD 5.2500 05/10/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06052T4Q0 | BACNA CD 5.8200 06/20/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06052T5H9 | BACNA CD 5.9000 06/21/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06052T6Q8 | BACNA CD 5.8500 04/29/24 | 100,000,000.000 | 100,000,000.00 | 0.00 |
| 1001 | 06054NAH4 | BOFACP CP 0 01/17/24 | 50,000,000.000 | 47,994,000.00 | 0.00 |
| 1001 | 06054NF30 | BOFACP CP 0 06/03/24 | 50,000,000.000 | 47,274,951.39 | 0.00 |
| 1001 | 06054PY26 | BOFACP CP 0 11/02/23 | 50,000,000.000 | 47,332,958.33 | 0.00 |
| 1001 | 06367D2H7 | BMOCHG YCD 5.5200 12/06/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367D3N3 | BMOCHI YCD 5.4700 01/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DA21 | BMOCHG YCD 5.7600 03/01/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06367DA96 | BMOCHG YCD 5.7700 06/05/24 | 50,000,000.000 | 50,000,000.00 | 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 | 06367DDX0 | BMOCHG YCD 5.9300 10/10/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417M2S3 | BNSHOU YCD 5.7800 06/12/24 | 50,000,000.000 | 50,000,000.00 | 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 |

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|----------------|------------------|----------------------------|------------------|--------------------|-----------------------|
| 1001 | 06417MK61 | BNS Float 11/03/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417ML78 | BNS Float 11/17/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417MM51 | BNS Float 11/28/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417MV69 | BNSHOU YCD 5.3000 04/03/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06417MX75 | BNSHOU YCD 5.5000 04/19/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06742T3E4 | BCSNY YCD 5.6500 12/27/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 06742T3V6 | BCSNY YCD 5.4000 12/29/23 | 100,000,000.000 | 100,000,000.00 | 0.00 |
| 1001 | 06742T5E2 | BCSNY YCD 5.8500 03/15/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 07644ADK7 | BEDFDG CP 0 04/19/24 | 25,000,000.000 | 23,776,847.22 | 0.00 |
| 1001 | 13606KH25 | CIBCNY YCD 5.9800 10/18/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KSW7 | CIBCNY YCD 5.2800 02/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KUB0 | CIBCNY YCD 5.6000 03/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KVG8 | CM Float 04/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KVZ6 | CIBCNY YCD 5.4200 05/02/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KWT9 | CIBCNY YCD 5.3000 05/15/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 13606KWX0 | CIBCNY YCD 5.5000 05/20/24 | 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 | 17291QCR3 | C 5 5/8 02/28/25 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 17291QWL4 | C 6.2 11/19/24 | 25,000,000.000 | 25,000,000.00 | 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 | 17291THJ0 | C 6.2 11/29/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 17327AF44 | CGMICP CP 0 06/04/24 | 50,000,000.000 | 47,272,444.44 | 0.00 |
| 1001 | 17327AFC6 | CGMICP CP 0 06/12/24 | 50,000,000.000 | 47,244,722.22 | 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 |
| 1001 | 19423RC31 | CCPV CLCP 6.0300 07/12/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 21684XA48 | RABOND YCD 5.1800 02/02/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 21684XC53 | RABOND YCD 5.5500 03/07/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 22536A5M2 | CANYCD YCD 5.4400 12/01/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 22536CNS5 | CANYCD YCD 5.7200 03/11/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 3130ASWM7 | FHLB 3.76 01/26/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 3134GXUK8 | FHLMC 3 1/8 06/07/24 | 100,000,000.000 | 100,000,000.00 | 0.00 |
| 1001 | 3134GXUL6 | FHLMC 3 03/08/24 | 100,000,000.000 | 100,000,000.00 | 0.00 |
| 1001 | 3134GXUV4 | FHLMC 2.92 02/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 3134GXVK4 | FHLMC 3 02/28/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 44988GCX4 | INGFDL CPIB 0 11/21/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |

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| 1001 | 48133DE55 | JPM 3 1/8 04/29/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1001 | 60683DEL9 | MITTNY YCD 5.2200 02/01/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 60710R6G5 | MIZUHO Float 12/08/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 60710RBZ7 | MIZBNK YCD 5.3900 12/22/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 60710RFM2 | MIZBNK YCD 5.2700 01/22/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 60710RLH6 | MIZBNK YCD 5.3800 02/09/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T3N6 | NABNY YCD 5.1500 11/09/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T3Y2 | NAB Float 04/18/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63253T4Q8 | NABNY YCD 5.8000 09/06/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63873QA20 | NATXNY YCD 5.3000 01/19/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63873QYB4 | NATXNY YCD 5.5600 11/17/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63873QYD0 | NATXNY YCD 5.6700 11/22/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63873QYJ7 | NATXNY YCD 5.5800 12/04/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 63873QYZ1 | NATXNY YCD 5.5800 12/14/23 | 30,000,000.000 | 30,000,000.00 | 0.00 |
| 1001 | 74154EA40 | PRISTM CP 0 01/04/24 | 50,000,000.000 | 47,717,416.67 | 0.00 |
| 1001 | 78015CD25 | RYNYCP CP 0 04/02/24 | 50,000,000.000 | 47,401,444.44 | 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 | 78015JS65 | RY Float 03/27/24 | 11,000,000.000 | 11,000,000.00 | 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 | 86565FJ94 | SUMIBK YCD 5.5400 05/23/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 86565FWF5 | SUMIBK Float 11/21/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 86565FZV7 | SUMIBK Float 12/01/23 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 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 | 86959RN55 | SVSNY YCD 5.5000 11/01/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WHS7 | SWEDBK YCD 5.2100 01/24/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WJC0 | SWEDBK YCD 5.1300 02/02/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WJQ9 | SWEDBK YCD 5.4700 02/23/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WKA2 | SWEDBK YCD 5.5800 03/06/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WKBO | SWEDBK YCD 5.4600 12/05/23 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 87019WLS2 | SWEDBK YCD 5.2500 05/09/24 | 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 | 89115B2C3 | TDNY YCD 0 03/27/24 | 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 | 89115BH45 | TDNY YCD 5.6400 06/21/24 | 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 : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|------------------------------|--------------------------|-------------------------|-----------------------|
| 1001 | 89115BQ78 | TDNY YCD 5.2300 01/18/24 | 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 | 89115BTP5 | TD 5.35 02/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 89115BUT5 | TDNY YCD 5.2400 01/22/24 | 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 | 89116EEV1 | TDHUSA CP 0 05/29/24 | 100,000,000.000 | 94,731,666.67 | 0.00 |
| 1001 | 89236TKM6 | TOYOTA Float 12/11/23 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1001 | 89788JAD1 | TFC Float 01/17/24 | 25,000,000.000 | 24,677,250.00 | 0.00 |
| 1001 | 95001KKH6 | WFC Float 05/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 95001KKQ6 | WFC Float 04/15/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 95001KLJ1 | WFC Float 04/26/24 | 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 | 96130ARJ9 | WSTNY YCD 5.3300 01/10/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130ARU4 | WSTNY YCD 5.1800 01/17/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130ARZ3 | WSTNY YCD 5.3000 02/13/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130ASE9 | WSTNY YCD 5.4000 02/20/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130ASP4 | WSTNY YCD 5.5400 03/04/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AST6 | WSTNY YCD 5.5800 03/08/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130ATX6 | WSTNY YCD 5.3000 05/17/24 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1001 | 96130AULO | 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 | PREBMMKT8 | PREMIER BANK | 77,889,891.880 | 77,889,891.88 | 0.00 |
| 1001 | WTFBMMKT5 | WATERFORD NEGOTIATED DEPOSIT | 22,946,068.630 | 22,946,068.63 | 0.00 |
| Total :1001 | | | 6,286,835,960.510 | 6,245,354,243.62 | 89,541.67 |
| 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 0.3 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 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 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 |
| 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 | 3130ANED8 | FHLB 1 07/27/26 | 10,000,000.000 | 9,092,000.00 | 0.00 |
| 1010 | 3130ANGG9 | FHLB 0 3/4 08/12/26 | 10,000,000.000 | 9,970,000.00 | 0.00 |
| 1010 | 3130ANGM6 | FHLB 1.05 08/13/26 | 35,000,000.000 | 32,040,600.00 | 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 | 40,000,000.000 | 36,876,055.00 | 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 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 |
| 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 | 3130QA60 | FHLB 1.22 03/28/25 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3130QAQK9 | FHLB 1 1/4 12/20/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 | 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 |
| 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 | 3130AQVE0 | FHLB 2 02/28/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3130AQX40 | FHLB 1 1/2 02/23/24 | 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 | 3130ARH38 | FHLB 2 3/8 04/11/24 | 13,800,000.000 | 13,800,000.00 | 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 | 3130ARMG3 | FHLB 2.8 10/25/24 | 7,950,000.000 | 7,773,987.00 | 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 | 141,000.00 |
| 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 | 3130AT3U9 | FHLB 4 03/19/24 | 4,805,000.000 | 4,805,000.00 | 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 | 3130AWB66 | FHLB 6 05/26/28 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3130AWE48 | FHLB 4.74 06/23/27 | 6,220,000.000 | 6,162,776.00 | 26,206.93 |
| 1010 | 3130AWE55 | FHLB 4.8 06/23/28 | 9,115,000.000 | 9,073,071.00 | 25,522.00 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1010 | 3133EJ3Q0 | FFCB 2 7/8 12/21/23 | 10,000,000.000 | 10,023,610.00 | 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 | 3133ELNE0 | FFCB 1.43 02/14/24 | 10,000,000.000 | 10,224,900.00 | 0.00 |
| 1010 | 3133ELNJ9 | FFCB 1.55 02/28/24 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1010 | 3133ELQ56 | FFCB 0.57 07/02/24 | 20,000,000.000 | 19,993,500.00 | 0.00 |
| 1010 | 3133ELQY3 | FFCB 1.21 03/03/25 | 20,000,000.000 | 20,326,000.00 | 0.00 |
| 1010 | 3133ELTU8 | FFCB 0.92 03/18/24 | 10,000,000.000 | 10,011,000.00 | 0.00 |
| 1010 | 3133ELTV6 | FFCB 0.9 03/17/25 | 10,000,000.000 | 9,994,300.00 | 0.00 |
| 1010 | 3133ELVX9 | FFCB 0 7/8 04/08/24 | 15,000,000.000 | 14,992,500.00 | 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 | 3133EMAB8 | FFCB 0.39 06/17/24 | 10,000,000.000 | 9,991,000.00 | 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 | 3133EMHL9 | FFCB 0.31 11/30/23 | 15,000,000.000 | 14,992,500.00 | 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 | 3133EMLV2 | FFCB 0.27 04/05/24 | 15,000,000.000 | 14,994,000.00 | 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 | 3133ENCD0 | 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 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 |
|----------------|------------------|----------------------|------------------|--------------------|-----------------------|
| 1010 | 3133ENJP6 | FFCB 1.37 12/28/26 | 50,000,000.000 | 49,839,750.00 | 0.00 |
| 1010 | 3133ENK33 | FFCB 3 5/8 03/06/24 | 10,000,000.000 | 9,999,200.00 | 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 | 3133ENZ9 | 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 | 3133EPMA0 | FFCB 4.69 06/09/28 | 20,000,000.000 | 19,906,000.00 | 27,358.33 |
| 1010 | 3133EPNF8 | FFCB 4.82 06/23/26 | 10,000,000.000 | 9,965,000.00 | 6,694.44 |
| 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 | 3133EPTY6 | 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 | 3134GVMX3 | FHLMC 0.59 04/29/24 | 15,000,000.000 | 15,000,000.00 | 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 | 3134GVUZ9 | FHLMC 0.52 05/13/24 | 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 | 3134GWXB7 | FHLMC 0.3 12/29/23 | 35,000,000.000 | 34,988,000.00 | 0.00 |
| 1010 | 3134GWYD2 | FHLMC 0 3/8 04/08/24 | 15,000,000.000 | 14,994,750.00 | 0.00 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 | 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 | 3134GXD92 | FHLMC 3.45 03/28/24 | 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 | 3134GXGS7 | FHLMC 0.43 06/18/24 | 10,000,000.000 | 10,005,500.00 | 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 |
| 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 | 3134GXMR2 | FHLMC 1.85 03/22/24 | 25,000,000.000 | 25,000,000.00 | 0.00 |
| 1010 | 3134GXNH3 | FHLMC 2 03/25/24 | 15,000,000.000 | 15,000,000.00 | 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 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1010 | 3134GXSK1 | FHLMC 3 1/8 05/17/24 | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1010 | 3134GXSR6 | FHLMC 3 1/4 05/17/24 | 15,000,000.000 | 15,000,000.00 | 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 | 3134GXZK3 | FHLMC 4 1/4 06/29/27 | 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|----------------------|------------------|--------------------|-----------------------|
| 1010 | 3134GYKF8 | FHLMC 4 1/4 02/28/28 | 25,000,000.000 | 24,562,500.00 | 0.00 |
| 1010 | 3134GYKK7 | FHLMC 4 1/2 02/22/28 | 25,000,000.000 | 24,732,500.00 | 0.00 |
| 1010 | 3134GYL91 | FHLMC 5 03/06/28 | 25,000,000.000 | 24,877,500.00 | 0.00 |
| 1010 | 3134GYNM0 | FHLMC 5.7 03/29/28 | 50,000,000.000 | 50,000,000.00 | 0.00 |
| 1010 | 3134GYSR4 | FHLMC 4 1/2 05/22/28 | 25,000,000.000 | 24,812,500.00 | 0.00 |
| 1010 | 3134GYSS2 | FHLMC 4.4 11/22/27 | 25,000,000.000 | 24,775,000.00 | 0.00 |
| 1010 | 3134GYU59 | FHLMC 4 1/2 06/26/28 | 25,000,000.000 | 24,753,750.00 | 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 | 3134GYYC0 | 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 | 3134H1CN1 | FHLMC 4 3/4 06/20/28 | 15,000,000.000 | 14,868,750.00 | 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 | 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 |
| 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 | 60,000,000.000 | 56,830,300.00 | 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 | 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|----------------------|--------------------------|-------------------------|-----------------------|
| 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 |
| 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 | | | 5,398,565,000.000 | 5,373,598,474.82 | 226,781.70 |
| 1020 | | | | | |
| 1020 | 912797FJ1 | B 11/09/23 | 50,000,000.000 | 48,830,666.67 | 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 | 9128285Z9 | T 2 1/2 01/31/24 | 10,000,000.000 | 10,603,906.25 | 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 | 912828V80 | T 2 1/4 01/31/24 | 10,000,000.000 | 10,217,187.50 | 0.00 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 |
|----------------|------------------|------------------|------------------|--------------------|-----------------------|
| 1020 | 912828W48 | T 2 1/8 02/29/24 | 30,000,000.000 | 30,514,062.50 | 0.00 |
| 1020 | 912828W71 | T 2 1/8 03/31/24 | 40,000,000.000 | 40,740,234.38 | 0.00 |
| 1020 | 912828X70 | T 2 04/30/24 | 20,000,000.000 | 20,131,250.00 | 0.00 |
| 1020 | 912828X88 | T 2 3/8 05/15/27 | 125,000,000.000 | 121,052,734.38 | 0.00 |
| 1020 | 912828XT2 | T 2 05/31/24 | 40,000,000.000 | 40,887,695.32 | 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 |
| 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 | 91282CAW1 | T 0 1/4 11/15/23 | 25,000,000.000 | 24,962,890.63 | 0.00 |
| 1020 | 91282CAZ4 | T 0 3/8 11/30/25 | 100,000,000.000 | 97,965,429.70 | 0.00 |
| 1020 | 91282CBA8 | T 0 1/8 12/15/23 | 25,000,000.000 | 24,749,608.25 | 0.00 |
| 1020 | 91282CBC4 | T 0 3/8 12/31/25 | 80,000,000.000 | 79,715,625.00 | 0.00 |
| 1020 | 91282CBE0 | T 0 1/8 01/15/24 | 50,000,000.000 | 49,804,687.50 | 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 | 91282CBV2 | T 0 3/8 04/15/24 | 50,000,000.000 | 50,093,750.00 | 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|------------------|------------------|--------------------|-----------------------|
| 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 | 91282CDM0 | T 0 1/2 11/30/23 | 100,000,000.000 | 99,684,432.00 | 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 | 91282CDR9 | T 0 3/4 12/31/23 | 35,000,000.000 | 34,953,641.00 | 0.00 |
| 1020 | 91282CDS7 | T 1 1/8 01/15/25 | 55,000,000.000 | 54,729,235.00 | 0.00 |
| 1020 | 91282CDV0 | T 0 7/8 01/31/24 | 85,000,000.000 | 84,310,976.60 | 0.00 |
| 1020 | 91282CDZ1 | T 1 1/2 02/15/25 | 15,000,000.000 | 14,866,406.25 | 0.00 |
| 1020 | 91282CEA5 | T 1 1/2 02/29/24 | 45,000,000.000 | 44,865,234.38 | 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 | 50,000,000.000 | 48,204,101.57 | 0.00 |
| 1020 | 91282CEG2 | T 2 1/4 03/31/24 | 25,000,000.000 | 24,910,156.25 | 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 | 240,658.97 |
| 1020 | 91282CEX5 | T 3 06/30/24 | 40,000,000.000 | 39,650,000.01 | 48,913.04 |
| 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 | 50,000,000.000 | 48,352,539.06 | 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 |
| 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 | 75,000,000.000 | 74,822,265.63 | 0.00 |
| 1020 | 91282CGR6 | T 4 5/8 03/15/26 | 50,000,000.000 | 49,657,226.57 | 79,412.77 |
| 1020 | 91282CGT2 | T 3 5/8 03/31/28 | 125,000,000.000 | 123,780,273.45 | 0.00 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|---------------------------------|--------------------------|-------------------------|-----------------------|
| 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 | 75,000,000.000 | 73,747,070.44 | 111,424.18 |
| 1020 | 91282CHH7 | T 4 1/8 06/15/26 | 25,000,000.000 | 24,622,070.31 | 177,510.25 |
| 1020 | 91282CHK0 | T 4 06/30/28 | 75,000,000.000 | 74,319,335.95 | 76,086.96 |
| 1020 | 91282CHM6 | T 4 1/2 07/15/26 | 50,000,000.000 | 49,595,703.13 | 324,048.91 |
| 1020 | 91282CHQ7 | T 4 1/8 07/31/28 | 100,000,000.000 | 98,892,578.06 | 232,591.72 |
| 1020 | 91282CHU8 | T 4 3/8 08/15/26 | 25,000,000.000 | 24,773,437.50 | 8,916.44 |
| 1020 | 91282CHV6 | T 5 08/31/25 | 25,000,000.000 | 24,907,226.56 | 96,153.85 |
| 1020 | 91282CHX2 | T 4 3/8 08/31/28 | 50,000,000.000 | 49,859,375.00 | 81,129.81 |
| 1020 | 91282CHY0 | T 4 5/8 09/15/26 | 25,000,000.000 | 24,811,523.44 | 31,765.11 |
| 1020 | 91282CJA0 | T 4 5/8 09/30/28 | 100,000,000.000 | 99,174,804.69 | 154,798.50 |
| 1020 | 91282CJC6 | T 4 5/8 10/15/26 | 25,000,000.000 | 24,728,515.63 | 25,273.22 |
| 1020 | MMNOW0170 | KEYBANK - INVESTMENT MATURITIES | 252,275,515.220 | 252,275,515.22 | 0.00 |
| 1020 | STAROHIO1 | STAR OHIO | 1,956,254.280 | 1,956,254.28 | 0.00 |
| Total :1020 | | | 6,830,148,569.500 | 6,790,273,849.74 | 1,688,683.73 |
| 1030 | | | | | |
| 1030 | 02665WBH3 | HNDA 2.3 09/09/26 | 12,032,000.000 | 12,129,157.03 | 0.00 |
| 1030 | 02665WCT6 | HNDA 3.55 01/12/24 | 5,000,000.000 | 4,949,550.00 | 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 |
| 1030 | 02665WDS7 | HNDA 0.55 07/12/24 | 10,500,000.000 | 10,246,320.00 | 0.00 |
| 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 | 02665WEK3 | HNDA 5 1/4 07/07/26 | 5,000,000.000 | 4,985,800.00 | 48,854.17 |
| 1030 | 037833AS9 | AAPL 3.45 05/06/24 | 5,075,000.000 | 5,264,551.25 | 0.00 |
| 1030 | 037833CG3 | AAPL 3 02/09/24 | 15,000,000.000 | 15,175,600.00 | 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 | 037833CU2 | AAPL 2.85 05/11/24 | 31,365,000.000 | 32,309,459.90 | 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 | 12,000,000.000 | 11,773,850.00 | 62,222.23 |
| 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 | 27,100,000.000 | 26,361,874.22 | 1,360.83 |
| 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|--------------------|------------------|--------------------|-----------------------|
| 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 | 46,277.78 |
| 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 | 80,133.33 |
| 1030 | 14913UAA8 | CAT 4.35 05/15/26 | 10,000,000.000 | 9,899,554.05 | 91,833.33 |
| 1030 | 14913UAB6 | CAT 5.15 08/11/25 | 5,000,000.000 | 4,976,900.00 | 9,298.61 |
| 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 | 27,246,000.000 | 26,866,454.20 | 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 | 65,926,000.000 | 63,945,023.33 | 26,258.11 |
| 1030 | 166764BT6 | CVX 2.895 03/03/24 | 10,000,000.000 | 10,147,150.00 | 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 | 13,910,000.000 | 12,910,676.19 | 0.00 |
| 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 |
| 1030 | 191216DD9 | KO 1 03/15/28 | 5,000,000.000 | 4,316,400.00 | 0.00 |
| 1030 | 194162AN3 | CL 3.1 08/15/27 | 22,722,000.000 | 21,812,273.26 | 0.00 |
| 1030 | 194162AQ6 | CL 4.8 03/02/26 | 2,490,000.000 | 2,465,844.51 | 16,932.00 |
| 1030 | 194162AR4 | CL 4.6 03/01/28 | 34,539,000.000 | 34,880,105.61 | 0.00 |
| 1030 | 19416QEG1 | CL 3 1/4 03/15/24 | 5,490,000.000 | 5,628,128.40 | 0.00 |
| 1030 | 24422ETT6 | DE 2.65 06/24/24 | 9,345,000.000 | 9,949,285.08 | 0.00 |
| 1030 | 24422EVB2 | DE 2 1/4 09/14/26 | 15,188,000.000 | 15,312,845.36 | 0.00 |
| 1030 | 24422EVC0 | DE 2.05 01/09/25 | 13,278,000.000 | 13,912,555.62 | 0.00 |
| 1030 | 24422EVF3 | DE 1 3/4 03/09/27 | 5,000,000.000 | 4,598,700.00 | 0.00 |
| 1030 | 24422EVK2 | DE 0.7 01/15/26 | 13,925,000.000 | 13,503,768.75 | 0.00 |
| 1030 | 24422EVN6 | DE 0.45 01/17/24 | 10,000,000.000 | 10,009,325.40 | 0.00 |
| 1030 | 24422EVQ9 | DE 0.45 06/07/24 | 20,000,000.000 | 19,975,000.00 | 0.00 |
| 1030 | 24422EVR7 | DE 1.05 06/17/26 | 40,100,000.000 | 39,984,150.40 | 0.00 |
| 1030 | 24422E VW6 | DE 1.3 10/13/26 | 10,249,000.000 | 10,170,902.62 | 0.00 |
| 1030 | 24422EXB0 | DE 4.95 07/14/28 | 5,000,000.000 | 5,055,000.00 | 2,750.00 |
| 1030 | 30231GAF9 | XOM 2.709 03/06/25 | 56,100,000.000 | 57,791,090.00 | 0.00 |
| 1030 | 30231GAT9 | XOM 3.043 03/01/26 | 37,366,000.000 | 37,868,341.82 | 0.00 |
| 1030 | 30231GBC5 | XOM 2.019 08/16/24 | 6,393,000.000 | 6,438,779.19 | 0.00 |
| 1030 | 30231GBD3 | XOM 2.275 08/16/26 | 16,103,000.000 | 16,773,815.70 | 0.00 |
| 1030 | 30231GBH4 | XOM 2.992 03/19/25 | 5,921,000.000 | 5,913,853.35 | 0.00 |

BOD Holdings

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

Base currency : USD

Report date : Oct 31, 2023

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 |
|----------------|------------------|---------------------|------------------|--------------------|-----------------------|
| 1030 | 30231GBJ0 | XOM 3.294 03/19/27 | 15,103,000.000 | 14,561,571.69 | 0.00 |
| 1030 | 458140AS9 | INTC 3.7 07/29/25 | 35,018,000.000 | 34,877,491.80 | 0.00 |
| 1030 | 458140AU4 | INTC 2.6 05/19/26 | 19,159,000.000 | 19,337,717.27 | 0.00 |
| 1030 | 458140AX8 | INTC 3.15 05/11/27 | 25,000,000.000 | 24,501,607.45 | 0.00 |
| 1030 | 458140BD1 | INTC 2 7/8 05/11/24 | 15,550,000.000 | 16,290,099.68 | 0.00 |
| 1030 | 458140BP4 | INTC 3.4 03/25/25 | 15,000,000.000 | 15,481,350.00 | 0.00 |
| 1030 | 458140BQ2 | INTC 3 3/4 03/25/27 | 4,904,000.000 | 4,893,848.72 | 0.00 |
| 1030 | 458140BY5 | INTC 3 3/4 08/05/27 | 20,000,000.000 | 19,730,150.00 | 0.00 |
| 1030 | 46625HKC3 | JPM 3 1/8 01/23/25 | 15,000,000.000 | 15,781,350.00 | 0.00 |
| 1030 | 46625HMN7 | JPM 3.9 07/15/25 | 9,615,000.000 | 10,881,427.67 | 0.00 |
| 1030 | 46625HQW3 | JPM 3.3 04/01/26 | 5,000,000.000 | 5,084,550.00 | 0.00 |
| 1030 | 46647PBF2 | JPM 2.301 10/15/25 | 10,000,000.000 | 10,591,000.00 | 0.00 |
| 1030 | 46647PCT1 | JPM 1.561 12/10/25 | 10,000,000.000 | 10,000,584.00 | 0.00 |
| 1030 | 478160BY9 | JNJ 2.45 03/01/26 | 24,505,000.000 | 24,873,687.04 | 13,055.23 |
| 1030 | 478160CE2 | JNJ 2.95 03/03/27 | 36,840,000.000 | 36,604,798.40 | 18,437.50 |
| 1030 | 478160CJ1 | JNJ 2 5/8 01/15/25 | 14,797,000.000 | 14,969,997.47 | 0.00 |
| 1030 | 478160CK8 | JNJ 2.9 01/15/28 | 20,000,000.000 | 18,716,046.13 | 0.00 |
| 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 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 0.8 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 | 58933YAU9 | MRK 2.9 03/07/24 | 5,000,000.000 | 5,160,400.00 | 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 | 100,597.05 |
| 1030 | 594918AW4 | MSFT 3 5/8 12/15/23 | 15,000,000.000 | 15,702,700.00 | 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 | 37,397,000.000 | 37,310,937.07 | 0.00 |
| 1030 | 594918BX1 | MSFT 2 7/8 02/06/24 | 10,000,000.000 | 10,136,350.00 | 0.00 |
| 1030 | 594918BY9 | MSFT 3.3 02/06/27 | 72,328,000.000 | 69,819,956.53 | 75,166.66 |
| 1030 | 693475AT2 | PNC 3.15 05/19/27 | 10,000,000.000 | 9,728,880.60 | 0.00 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------|------------------|-----------------------|------------------|--------------------|-----------------------|
| 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 | 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 | 713448CM8 | PEP 3.6 03/01/24 | 5,000,000.000 | 5,208,000.00 | 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 | 36,073,000.000 | 34,810,387.86 | 0.00 |
| 1030 | 713448DN5 | PEP 2 3/8 10/06/26 | 10,950,000.000 | 10,471,489.50 | 0.00 |
| 1030 | 713448DY1 | PEP 3 10/15/27 | 10,000,000.000 | 9,435,300.00 | 0.00 |
| 1030 | 713448ER5 | PEP 2 5/8 03/19/27 | 7,518,000.000 | 6,929,566.14 | 0.00 |
| 1030 | 713448FL7 | PEP 3.6 02/18/28 | 7,452,000.000 | 7,244,364.96 | 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 | 155,997.22 |
| 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 | 20,048,000.000 | 19,114,607.84 | 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 | 64,516.67 |
| 1030 | 88579YAR2 | MMM 3 08/07/25 | 24,768,000.000 | 24,905,972.72 | 0.00 |
| 1030 | 88579YAV3 | MMM 2 1/4 09/19/26 | 21,900,000.000 | 21,418,738.46 | 0.00 |
| 1030 | 88579YBB6 | MMM 3 1/4 02/14/24 | 5,000,000.000 | 5,273,600.00 | 0.00 |
| 1030 | 88579YBH3 | MMM 2 02/14/25 | 54,941,000.000 | 56,277,060.85 | 0.00 |
| 1030 | 88579YBM2 | MMM 2.65 04/15/25 | 7,000,000.000 | 6,834,590.00 | 0.00 |
| 1030 | 89236TFS9 | TOYOTA 3.35 01/08/24 | 3,000,000.000 | 3,168,300.00 | 0.00 |
| 1030 | 89236THP3 | TOYOTA 0.8 10/16/25 | 32,650,000.000 | 32,337,970.00 | 0.00 |
| 1030 | 89236TJG1 | TOYOTA 0 1/2 06/14/24 | 5,000,000.000 | 4,985,950.00 | 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 | 25,236.11 |
| 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 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|--|--------------------------|-------------------------|-----------------------|
| 1030 | 89236TKX2 | TOYOTA 5 08/14/26 | 5,000,000.000 | 4,949,500.00 | 44,444.44 |
| 1030 | 89236TKZ7 | TOYOTA 5.6 09/11/25 | 4,500,000.000 | 4,499,235.00 | 0.00 |
| 1030 | 89236TLB9 | TOYOTA 5 1/4 09/11/28 | 5,000,000.000 | 4,991,300.00 | 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 | 14,006,000.000 | 13,696,661.56 | 0.00 |
| 1030 | 91159HHR4 | USB 3.15 04/27/27 | 25,000,000.000 | 23,989,050.00 | 0.00 |
| 1030 | 91159HHU7 | USB 3.95 11/17/25 | 2,745,000.000 | 3,153,346.20 | 0.00 |
| 1030 | 91159HHV5 | USB 3 3/8 02/05/24 | 13,500,000.000 | 14,008,137.56 | 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 | 931142DP5 | WMT 3.3 04/22/24 | 17,248,000.000 | 17,819,283.57 | 0.00 |
| 1030 | 931142DV2 | WMT 2.65 12/15/24 | 10,000,000.000 | 10,126,000.00 | 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 | 20,000,000.000 | 19,645,800.00 | 0.00 |
| 1030 | 931142FB4 | WMT 3.9 04/15/28 | 46,972,000.000 | 46,455,724.44 | 0.00 |
| Total :1030 | | | 2,733,768,000.000 | 2,728,491,809.89 | 883,371.27 |
| 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 | 46514AMN6 | 8TH INSTITUTIONAL JUBILEE FIX 5Y 3.50 2024/03/01 | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1070 | 46514AMP1 | 8TH INSTITUTIONAL JUBILEE FIX 5Y 3.45 2024/03/01 | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1070 | 46514ANE5 | 11TH JUBILEE FIX 5Y 3.12 2024/05/01 | 20,000,000.000 | 20,000,000.00 | 0.00 |
| 1070 | 46514ANF2 | 11TH JUBILEE FIX 5Y 3.14 2024/05/01 | 10,000,000.000 | 10,000,000.00 | 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 | 677522U69 | OPFC Veterans Compensation Bonds | 4,745,000.000 | 4,745,000.00 | 0.00 |
| 1070 | 677522U77 | OPFC Veterans Compensation Bonds | 4,830,000.000 | 4,830,000.00 | 0.00 |

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|--------------------|------------------|--------------------------------------|------------------------|-----------------------|-----------------------|
| 1070 | 677522U85 | OPFC Veterans Compensation Bonds | 945,000.000 | 945,000.00 | 0.00 |
| 1070 | 67759TJT6 | State of Ohio | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1070 | 914298AA2 | University Hosps Health Sys Inc | 50,000,000.000 | 50,000,000.00 | 0.00 |
| Total :1070 | | | 249,020,000.000 | 249,020,000.00 | 0.00 |
| 1080 | | | | | |
| 1080 | BID23B041 | Waterford Bank, NA | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID23B042 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID23B043 | North Side Bank & Trust Company | 8,000,000.000 | 8,000,000.00 | 0.00 |
| 1080 | BID23B044 | Greenville Federal | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID23B045 | Heartland Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID23B046 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID23B047 | Signature Bank, National Association | 4,000,000.000 | 4,000,000.00 | 0.00 |
| 1080 | BID23B048 | Signature Bank, National Association | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID23B049 | Signature Bank, National Association | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID23B050 | Signature Bank, National Association | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID23B051 | 1st National Bank | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID23B060 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID23B061 | North Side Bank & Trust Company | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID23B062 | Greenville Federal | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID23B063 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |
| 1080 | BID23B064 | Sherwood State Bank | 400,000.000 | 400,000.00 | 0.00 |
| 1080 | BID23B065 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID23B066 | Signature Bank, National Association | 6,000,000.000 | 6,000,000.00 | 0.00 |
| 1080 | BID23B067 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID23B068 | 1st National Bank | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID24B002 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B003 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B004 | Antwerp Exchange Bank Company | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID24B005 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B011 | Fifth Third Bank | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B012 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B013 | North Side Bank & Trust Company | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B014 | Greenville Federal | 2,500,000.000 | 2,500,000.00 | 0.00 |
| 1080 | BID24B015 | The Savings Bank | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B016 | Antwerp Exchange Bank Company | 1,000,000.000 | 1,000,000.00 | 0.00 |
| 1080 | BID24B017 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B018 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B019 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B020 | Consumers National Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B021 | KeyBank National Association | 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 : Oct 31, 2023

Report type : SETTLEDT

| Account/sector | Primary asset id | Issue name | Current quantity | Original cost base | Traded interest local |
|----------------------|------------------|-----------------------------------|------------------------|--------------------------|-----------------------|
| 1080 | BID24B022 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |
| 1080 | BID24B023 | Sherwood State Bank | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID24B024 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B025 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B026 | Fifth Third Bank | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B027 | Greenville Federal | 1,500,000.000 | 1,500,000.00 | 0.00 |
| 1080 | BID24B028 | Antwerp Exchange Bank Company | 500,000.000 | 500,000.00 | 0.00 |
| 1080 | BID24B029 | First National Bank of Sycamore | 3,000,000.000 | 3,000,000.00 | 0.00 |
| 1080 | BID24B030 | Richwood Banking Company | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B031 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B032 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B033 | Waterford Bank, NA | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B034 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B035 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B036 | Vinton County National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B037 | Greenville Federal | 2,500,000.000 | 2,500,000.00 | 0.00 |
| 1080 | BID24B038 | First National Bank of Sycamore | 2,000,000.000 | 2,000,000.00 | 0.00 |
| 1080 | BID24B039 | Sherwood State Bank | 700,000.000 | 700,000.00 | 0.00 |
| 1080 | BID24B040 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B041 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B042 | Greenville Federal | 1,500,000.000 | 1,500,000.00 | 0.00 |
| 1080 | BID24B043 | First National Bank of Sycamore | 5,000,000.000 | 5,000,000.00 | 0.00 |
| 1080 | BID24B044 | Heartland Bank | 4,000,000.000 | 4,000,000.00 | 0.00 |
| 1080 | BID24B045 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B046 | Waterford Bank, NA | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B047 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B048 | Premier Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B049 | Fifth Third Bank | 10,000,000.000 | 10,000,000.00 | 0.00 |
| 1080 | BID24B050 | KeyBank National Association | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B051 | Vinton County National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B052 | Park National Bank | 15,000,000.000 | 15,000,000.00 | 0.00 |
| 1080 | BID24B053 | Farmers National Bank of Canfield | 15,000,000.000 | 15,000,000.00 | 0.00 |
| Total :1080 | | | 599,600,000.000 | 599,600,000.00 | 0.00 |
| Grand Total : | | | | 28,234,381,631.77 | 2,888,378.37 |