



ROBERT SPRAGUE

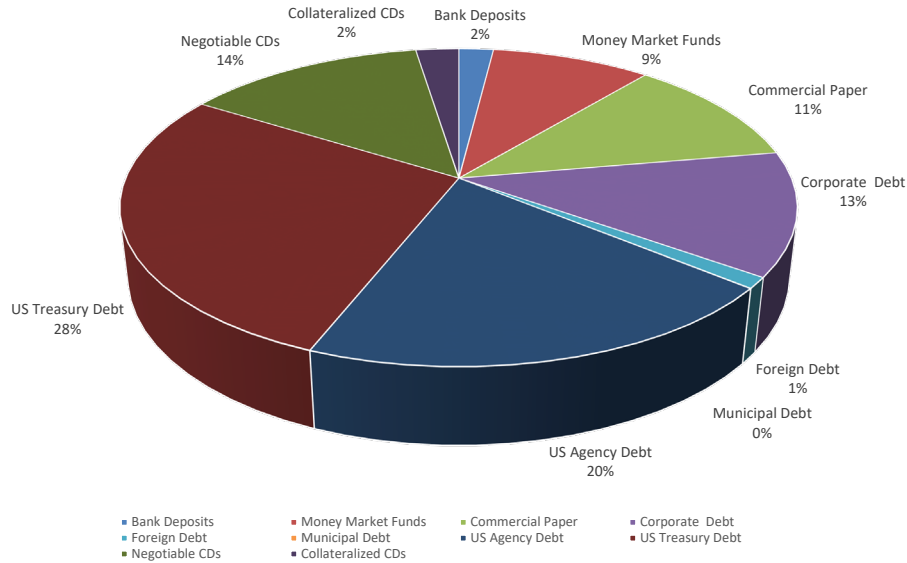
OHIO TREASURER



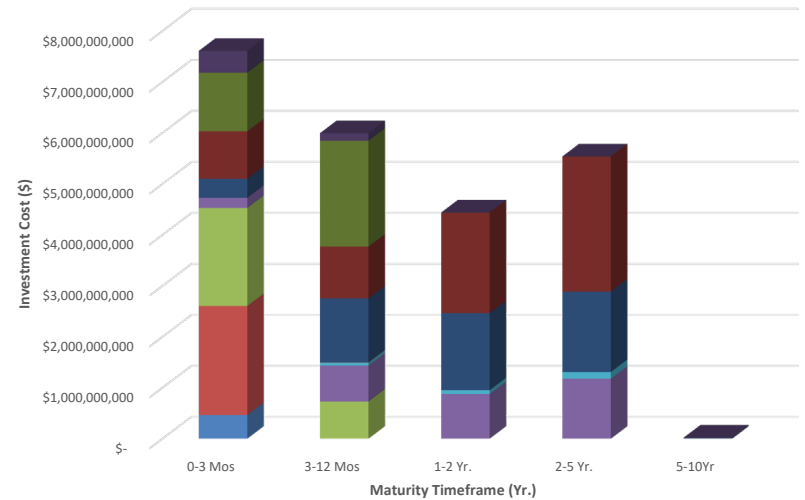
Management Summary As of September 30th, 2024

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	\$ 463,912,024	\$ 463,912,024	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	\$ 2,142,181,166	\$ 2,142,181,166	\$ -	\$ -	\$ -	\$ -	\$ -
Commercial Paper	\$ 2,650,393,102	\$ 1,921,708,204	\$ 728,684,898	\$ -	\$ -	\$ -	\$ -
Corporate Debt	\$ 2,961,690,999	\$ 200,503,945	\$ 706,922,160	\$ 876,310,890	\$ 1,177,954,004	\$ -	\$ -
Foreign Debt	\$ 262,500,000	\$ -	\$ 55,000,000	\$ 75,000,000	\$ 132,500,000	\$ -	\$ -
Municipal Debt	\$ 6,700,000	\$ -	\$ 4,830,000	\$ 945,000	\$ -	\$ 925,000	\$ -
US Agency Debt	\$ 4,740,116,262	\$ 370,976,473	\$ 1,259,010,861	\$ 1,511,854,589	\$ 1,578,274,340	\$ 20,000,000	\$ -
US Treasury Debt	\$ 6,576,808,422	\$ 932,806,636	\$ 1,016,546,628	\$ 1,976,265,085	\$ 2,651,190,074	\$ -	\$ -
Negotiable CDs	\$ 3,225,002,415	\$ 1,150,000,000	\$ 2,075,002,415	\$ -	\$ -	\$ -	\$ -
Collateralized CDs	\$ 578,600,000	\$ 428,600,000	\$ 150,000,000	\$ -	\$ -	\$ -	\$ -
Totals	\$ 23,607,904,390	\$ 7,610,688,448	\$ 5,995,996,961	\$ 4,440,375,564	\$ 5,539,918,417	\$ 20,925,000	\$ -

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 : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1000					
1000	0347M2KJ4	ANGLES CP 0 10/18/24	135,000,000.000	134,188,775.00	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	06741FKJ5	BARCCP CP 0 10/18/24	50,000,000.000	49,360,972.22	0.00
1000	06741FP76	BARCCP CP 0 02/07/25	25,000,000.000	24,506,437.50	0.00
1000	06741FPE1	BARCCP CP 0 02/14/25	25,000,000.000	24,367,916.67	0.00
1000	06741FPK7	BARCCP CP 0 02/19/25	47,300,000.000	46,248,980.86	0.00
1000	12710GKA7	CABTRF CP 0 10/10/24	55,000,000.000	54,128,738.89	0.00
1000	12710GKB5	CABTRF CP 0 10/11/24	55,000,000.000	54,179,583.33	0.00
1000	12710GLC2	CABTRF CP 0 11/12/24	15,000,000.000	14,787,562.50	0.00
1000	12710GLL2	CABTRF CP 0 11/20/24	50,000,000.000	48,848,263.89	0.00
1000	16677JKH8	CVXPP CP 0 10/17/24	30,000,000.000	29,868,766.67	0.00
1000	31607A703	Fidelity Government Portfolio	195,000,000.000	195,000,000.00	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	1,101,973.560	1,101,973.56	0.00
1000	38346LKJ4	GOTFUN CP 0 10/18/24	68,500,000.000	67,335,157.50	0.00
1000	39014HK78	GTBEAR CP 0 10/07/24	12,000,000.000	11,972,516.67	0.00
1000	40060WKJ0	GTAFDG CP 0 10/18/24	50,000,000.000	49,804,652.78	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	40060WMG4	GTAFDG CP 0 12/16/24	17,000,000.000	16,578,881.67	0.00
1000	40060WMH2	GTAFDG CP 0 12/17/24	33,000,000.000	32,177,640.00	0.00
1000	40060WN65	GTAFDG CP 0 01/06/25	25,000,000.000	24,408,750.00	0.00
1000	40588LKB4	HALFIN CP 0 10/11/24	75,000,000.000	74,818,125.00	0.00
1000	48207KCA1	JSCPP CLCP 0 02/06/25	50,000,000.000	50,000,000.00	0.00
1000	4820P2KJ3	JSCPP CP 0 10/18/24	50,000,000.000	49,263,000.00	0.00
1000	53127TK36	LIBST CP 0 10/03/24	47,250,000.000	46,625,450.14	0.00
1000	53127TL50	LIBST CP 0 11/05/24	25,000,000.000	24,682,833.33	0.00
1000	53944QK90	LMAUS CP 0 10/09/24	15,800,000.000	15,587,095.00	0.00
1000	53944QKB5	LMAUS CP 0 10/11/24	50,000,000.000	49,675,625.00	0.00
1000	53944QL57	LMAUS CP 0 11/05/24	50,000,000.000	49,051,027.78	0.00
1000	53944QL65	LMAUS CP 0 11/06/24	50,300,000.000	49,351,090.50	0.00
1000	53944QLL2	LMAUS CP 0 11/20/24	25,000,000.000	24,454,527.78	0.00
1000	53944QPK0	LMAUS CP 0 02/19/25	25,000,000.000	24,529,201.39	0.00
1000	54316TK35	LNGSFL CP 0 10/03/24	30,000,000.000	29,947,458.33	0.00
1000	57UUSBNA0	US Bank Open CP	892,945.720	892,945.72	0.00
1000	60689FKJ6	MIZUNY CP 0 10/18/24	50,000,000.000	49,220,520.83	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1000	62479LKJ3	MUFGBK CP 0 10/18/24	50,000,000.000	49,242,083.33	0.00
1000	69901MPM2	PARADL CP 0 02/21/25	50,000,000.000	48,749,500.00	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	76582JP73	RFAONE CP 0 02/07/25	50,000,000.000	48,758,861.11	0.00
1000	825252885	Invesco Government & Agency Portfolio	102,218.900	102,218.90	0.00
1000	85325VLV0	STANNY YCD 5.5000 10/11/24	50,000,000.000	50,000,000.00	0.00
1000	86564PH20	SUMITR Float 02/27/25	50,000,000.000	50,000,000.00	0.00
1000	86564PYU9	SUMTNY YCD 5.4300 10/18/24	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	912797HE0	B 10/31/24	50,000,000.000	49,408,988.89	0.00
1000	912797KA4	B 02/20/25	50,000,000.000	48,839,291.67	0.00
1000	912797KU0	B 10/17/24	100,000,000.000	99,077,409.72	0.00
1000	912797KV8	B 10/24/24	50,000,000.000	49,344,673.61	0.00
1000	912797LC9	B 11/07/24	50,000,000.000	49,392,983.33	0.00
1000	912797LD7	B 11/14/24	50,000,000.000	49,393,580.56	0.00
1000	912797LF2	B 12/05/24	50,000,000.000	49,383,750.00	0.00
1000	912797LQ8	B 12/19/24	50,000,000.000	49,445,375.00	0.00
1000	92646KLE0	VICTOR CP 0 11/14/24	25,000,000.000	24,685,833.33	0.00
1000	HUNTMMKT1	HUNTINGTON NEGOTIATED DEPOSIT	102,949,137.840	102,949,137.84	0.00
1000	KEYBMMKT0	KEYBANK STRATEGIC DEPOSIT - LIQ	66,688,867.240	66,688,867.24	0.00
1000	NOWSW3006	NOW ACCT-SWEEP ACCT-300 KEYBANK	25,732,512.470	25,732,512.47	0.00
1000	STAROHIO1	STAR OHIO	2,053,080,347.420	2,053,080,347.42	0.00
Total :1000			5,002,716,003.150	4,966,622,621.89	0.00
1001					
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
1001	06054NKH3	BOFACP CP 0 10/17/24	50,000,000.000	47,660,722.22	0.00
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	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	06367DG22	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	06367DLC7	BMOCHG YCD 5.2900 07/10/25	50,000,000.000	50,000,000.00	0.00
1001	06367DLN3	BMO Float 09/11/25	50,000,000.000	50,000,000.00	0.00
1001	06367DLT0	BMO Float 09/18/25	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	13606K5E2	CIBCNY YCD 5.3000 07/08/25	25,000,000.000	25,000,000.00	0.00
1001	13606K5W2	CM Float 09/04/25	25,000,000.000	25,000,000.00	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	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	17325FBJ6	C 4.929 08/06/26	10,000,000.000	10,058,957.60	2,738.33
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	17327AU21	CGMICP CP 0 07/02/25	25,000,000.000	23,700,722.22	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	55380UXW2	MUFGBK YCD 5.1400 07/18/25	50,000,000.000	50,000,000.00	0.00
1001	60683DC98	MUFG Float 08/08/25	50,000,000.000	50,000,000.00	0.00
1001	60683DH36	MUFG Float 09/19/25	50,000,000.000	50,000,000.00	0.00
1001	60710TTB7	MIZUHO Float 08/07/25	25,000,000.000	25,000,000.00	0.00
1001	60710TTC5	MIZUHO Float 08/08/25	25,000,000.000	25,000,000.00	0.00
1001	60710TTQ4	MIZUHO Float 08/22/25	25,000,000.000	25,000,000.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1001	63253T5E4	NAB Float 10/02/24	50,000,000.000	50,000,000.00	0.00
1001	74154EKX5	PRISM CP 0 10/31/24	50,000,000.000	47,227,083.33	0.00
1001	74154EM54	PRISM CP 0 12/05/24	50,000,000.000	48,087,111.11	0.00
1001	74154EN38	PRISM CP 0 01/03/25	50,000,000.000	47,521,041.67	0.00
1001	78015CUJ9	RYNYCP CP 0 07/18/25	25,000,000.000	23,780,000.00	0.00
1001	78015JGT8	RY YCD 5.6700 11/13/24	50,000,000.000	50,000,000.00	0.00
1001	78015MBM1	RYNYCP CPIB 0 09/05/25	50,000,000.000	50,000,000.00	0.00
1001	86565GDV9	SUMIBK Float 08/13/25	50,000,000.000	50,000,000.00	0.00
1001	86565GEF3	SUMIBK Float 08/21/25	50,000,000.000	50,000,000.00	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	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
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	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	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	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	96130AXL7	WSTNY YCD 5.3500 07/03/25	50,000,000.000	50,000,000.00	0.00
1001	PREBMMKT8	PREMIER BANK	71,523,113.940	71,523,113.94	0.00
Total :1001			4,181,523,113.940	4,154,296,076.32	2,738.33
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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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
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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	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	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	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

BOD Holdings

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

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Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	3130AQPDP9	FHLB 2 02/17/27	10,500,000.000	10,500,000.00	0.00
1010	3130AQPFF4	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	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	3130B2WA9	FHLB 4 3/4 09/26/29	10,000,000.000	10,000,000.00	0.00
1010	3133EL3H5	FFCB 0.57 08/12/25	9,500,000.000	9,465,800.00	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	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	3133ENUZ1	FFCB 3.09 10/20/25	10,000,000.000	9,950,000.00	0.00

BOD Holdings

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

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Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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
1010	3133EPN50	FFCB 4 1/4 12/15/28	10,820,000.000	10,793,058.20	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	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	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	3134GWWD4	FHLMC 0.45 10/15/25	20,000,000.000	19,945,500.00	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	3134GXW59	FHLMC 4.19 09/13/27	25,000,000.000	25,000,000.00	0.00
1010	3134GXUJ2	FHLMC 3 1/2 06/30/27	30,000,000.000	30,000,000.00	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	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	3134GYVB2	FHLMC 5.05 07/28/28	15,000,000.000	15,000,000.00	0.00
1010	3134GYVC0	FHLMC 5 08/02/28	12,500,000.000	12,387,500.00	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	3134H15R0	FHLMC 5 07/16/29	10,000,000.000	9,961,000.00	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	3134HADS9	FHLMC 4 07/10/28	15,000,000.000	14,916,000.00	0.00
1010	3134HAMV2	FHLMC 4.15 09/25/29	7,680,000.000	7,674,240.00	885.33
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	20,000,000.000	20,000,000.00	0.00
1010	3135G05X7	FNMA 0 3/8 08/25/25	10,000,000.000	9,856,100.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	30,000,000.000	29,318,100.00	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	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	3135GAU41	FNMA 4 08/07/29	10,000,000.000	9,936,000.00	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
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	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	3136G4YT4	FNMA 0 3/4 07/14/25	10,000,000.000	10,000,000.00	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
1010	8316A0VZ0	SBA 530631	10,000,000.000	10,000,000.00	43,875.00
1010	8316A0WP1	SBA 530653	10,000,000.000	10,000,000.00	42,250.00
Total :1010			4,755,672,000.000	4,740,116,261.82	87,010.33

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	25,000,000.000	23,980,468.75	0.00
1020	912828X88	T 2 3/8 05/15/27	125,000,000.000	121,052,734.38	0.00
1020	912828Y95	T 1 7/8 07/31/26	15,000,000.000	14,977,734.38	0.00
1020	912828YG9	T 1 5/8 09/30/26	15,000,000.000	14,994,140.63	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	50,000,000.000	49,144,801.25	0.00
1020	91282CEY3	T 3 07/15/25	55,000,000.000	54,545,779.39	0.00
1020	91282CFE6	T 3 1/8 08/15/25	50,000,000.000	49,566,406.25	0.00
1020	91282CFH9	T 3 1/8 08/31/27	50,000,000.000	48,476,562.50	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	175,000,000.000	175,087,890.64	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	0.00
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	0.00
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	75,000,000.000	75,043,945.32	192,934.78
1020	91282CJW2	T 4 01/31/29	150,000,000.000	149,212,890.63	0.00
1020	91282CKA8	T 4 1/8 02/15/27	75,000,000.000	75,376,953.13	95,278.53
1020	91282CKB6	T 4 5/8 02/28/26	15,000,000.000	14,898,632.81	0.00
1020	91282CKE0	T 4 1/4 03/15/27	15,000,000.000	14,873,437.50	0.00
1020	91282CKG5	T 4 1/8 03/31/29	30,000,000.000	29,621,484.38	0.00
1020	91282CKP5	T 4 5/8 04/30/29	15,000,000.000	15,113,520.00	77,292.80
1020	91282CLC3	T 4 07/31/29	25,000,000.000	24,919,921.88	0.00
1020	MMNOW0170	KEYBANK - INVESTMENT MATURITIES	814,200.100	814,200.10	0.00
1020	STAROHIO1	STAR OHIO	89,100,818.930	89,100,818.93	0.00
Total :1020			6,205,831,819.030	6,172,437,388.48	365,506.11
1030					
1030	023135BC9	AMZN 3.15 08/22/27	30,000,000.000	29,206,900.00	43,312.50
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	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	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	12,912,000.000	12,936,913.76	22,687.50
1030	02665WFK2	HNDA 4.9 07/09/27	12,000,000.000	12,188,400.00	86,566.67
1030	02665WFP1	HNDA 4.4 10/05/26	5,000,000.000	5,025,500.00	4,277.78
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	037833DN7	AAPL 2.05 09/11/26	3,000,000.000	2,883,030.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	15,170,000.000	15,192,783.18	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	14913UAR1	CAT 4.4 10/15/27	5,000,000.000	5,009,750.00	0.00
1030	166756AE6	CVX 0.687 08/12/25	5,565,000.000	5,416,136.25	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	17275RBQ4	CSCO 4.8 02/26/27	25,000,000.000	25,128,340.00	14,666.67
1030	17275RBR2	CSCO 4.85 02/26/29	21,395,000.000	21,504,731.80	0.00
1030	191216CR9	KO 3 3/8 03/25/27	26,548,000.000	25,621,076.38	0.00
1030	194162AM5	CL 3.1 08/15/25	5,800,000.000	5,655,870.00	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	0.00
1030	194162AR4	CL 4.6 03/01/28	52,698,000.000	53,192,019.08	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	24422EVK2	DE 0.7 01/15/26	13,925,000.000	13,503,768.75	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	24422E WV7	DE 4.9 03/03/28	2,000,000.000	1,996,760.00	0.00
1030	24422EXB0	DE 4.95 07/14/28	5,000,000.000	5,055,000.00	0.00
1030	24422EXF1	DE 4 1/2 01/08/27	20,000,000.000	20,002,450.00	0.00
1030	24422EXH7	DE 4 1/2 01/16/29	10,000,000.000	9,981,964.98	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1030	2442EXM6	DE 4.85 03/05/27	5,000,000.000	5,066,302.85	0.00
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	42,031,000.000	42,393,391.82	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
1030	30231GBJ0	XOM 3.294 03/19/27	15,103,000.000	14,561,571.69	0.00
1030	437076BT8	HD 2.8 09/14/27	15,000,000.000	14,111,150.00	0.00
1030	437076BW1	HD 3.9 12/06/28	20,000,000.000	19,572,000.00	55,250.00
1030	437076CV2	HD 4.95 09/30/26	5,360,000.000	5,374,204.00	0.00
1030	437076CW0	HD 4.9 04/15/29	17,500,000.000	17,626,500.00	131,687.50
1030	437076DB5	HD 4 7/8 06/25/27	10,000,000.000	10,111,100.00	49,427.09
1030	437076DC3	HD 4 3/4 06/25/29	18,708,000.000	18,899,806.69	62,140.02
1030	438516CJ3	HON 4.95 02/15/28	10,000,000.000	9,975,800.00	0.00
1030	438516CX2	HON 4.65 07/30/27	30,380,000.000	30,837,412.60	107,159.25
1030	458140AS9	INTC 3.7 07/29/25	21,788,000.000	22,052,065.20	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	20,000,000.000	19,691,057.45	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	15,000,000.000	14,984,400.00	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	16,512,000.000	17,366,791.36	0.00
1030	478160CE2	JNJ 2.95 03/03/27	36,840,000.000	36,604,798.40	0.00
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	478160CU6	JNJ 4.8 06/01/29	5,000,000.000	5,170,711.80	51,333.33
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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	15,500,000.000	15,445,470.00	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	16,510,000.000	17,575,390.30	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	8,595,000.000	9,028,789.65	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	10,000,000.000	8,983,000.00	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	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	0.00
1030	717081ET6	PFE 3.45 03/15/29	18,000,000.000	17,022,100.00	0.00
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	15,000,000.000	14,156,050.00	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	32,275,000.000	31,802,892.00	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	7,000,000.000	7,312,890.00	0.00
1030	88579YBH3	MMM 2 02/14/25	52,676,000.000	54,095,616.70	0.00
1030	89236TFT7	TOYOTA 3.65 01/08/29	5,000,000.000	4,765,650.00	0.00
1030	89236THP3	TOYOTA 0.8 10/16/25	32,650,000.000	32,337,970.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	89236TMH5	TOYOTA 5 07/24/29	5,000,000.000	5,000,000.00	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	91159HHZ6	USB 1.45 05/12/25	13,000,000.000	13,028,860.00	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	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	29,135,000.000	28,647,507.06	0.00
1030	931142FA6	WMT 4 04/15/26	5,000,000.000	4,980,400.00	65,000.00
1030	931142FB4	WMT 3.9 04/15/28	51,972,000.000	51,438,524.44	63,375.00
Total :1030			2,680,634,000.000	2,676,632,041.20	776,473.59
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

Eagle Investment Systems

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Sep 30, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	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	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	BID25B002	Park National Bank	1,000,000.000	1,000,000.00	0.00
1080	BID25B003	Greenville Federal	2,500,000.000	2,500,000.00	0.00
1080	BID25B004	Antwerp Exchange Bank Company	1,500,000.000	1,500,000.00	0.00
1080	BID25B005	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B006	Waterford Bank, NA	15,000,000.000	15,000,000.00	0.00
1080	BID25B007	Premier Bank	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 : Sep 30, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1080	BID25B008	Park National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B009	Greenville Federal	1,000,000.000	1,000,000.00	0.00
1080	BID25B010	The Savings Bank	1,000,000.000	1,000,000.00	0.00
1080	BID25B011	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B012	Waterford Bank, NA	15,000,000.000	15,000,000.00	0.00
1080	BID25B013	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B014	KeyBank National Association	10,000,000.000	10,000,000.00	0.00
1080	BID25B015	Greenville Federal	2,500,000.000	2,500,000.00	0.00
1080	BID25B016	Antwerp Exchange Bank Company	1,000,000.000	1,000,000.00	0.00
1080	BID25B017	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B018	Consumers National Bank	5,000,000.000	5,000,000.00	0.00
1080	BID25B019	National Cooperative Bank, N.A.	1,500,000.000	1,500,000.00	0.00
1080	BID25B020	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B021	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID25B022	Park National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B023	Greenville Federal	2,500,000.000	2,500,000.00	0.00
1080	BID25B024	Antwerp Exchange Bank Company	500,000.000	500,000.00	0.00
1080	BID25B025	Sherwood State Bank	2,000,000.000	2,000,000.00	0.00
1080	BID25B026	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B027	Waterford Bank, NA	5,000,000.000	5,000,000.00	0.00
1080	BID25B028	National Cooperative Bank, N.A.	13,500,000.000	13,500,000.00	0.00
1080	BID25B029	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B030	KeyBank National Association	8,000,000.000	8,000,000.00	0.00
1080	BID25B031	Greenville Federal	3,000,000.000	3,000,000.00	0.00
1080	BID25B032	Greenville Federal	3,500,000.000	3,500,000.00	0.00
1080	BID25B033	Antwerp Exchange Bank Company	500,000.000	500,000.00	0.00
1080	BID25B034	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B035	Waterford Bank, NA	5,000,000.000	5,000,000.00	0.00
1080	BID25B036	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B037	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID25B038	Park National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID25B039	Greenville Federal	3,000,000.000	3,000,000.00	0.00
1080	BID25B040	The Savings Bank	10,000,000.000	10,000,000.00	0.00
1080	BID25B041	Sherwood State Bank	1,100,000.000	1,100,000.00	0.00
1080	BID25B042	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID25B043	National Cooperative Bank, N.A.	5,000,000.000	5,000,000.00	0.00
Total :1080			578,600,000.000	578,600,000.00	0.00
Grand Total :				23,607,904,389.71	1,231,728.36