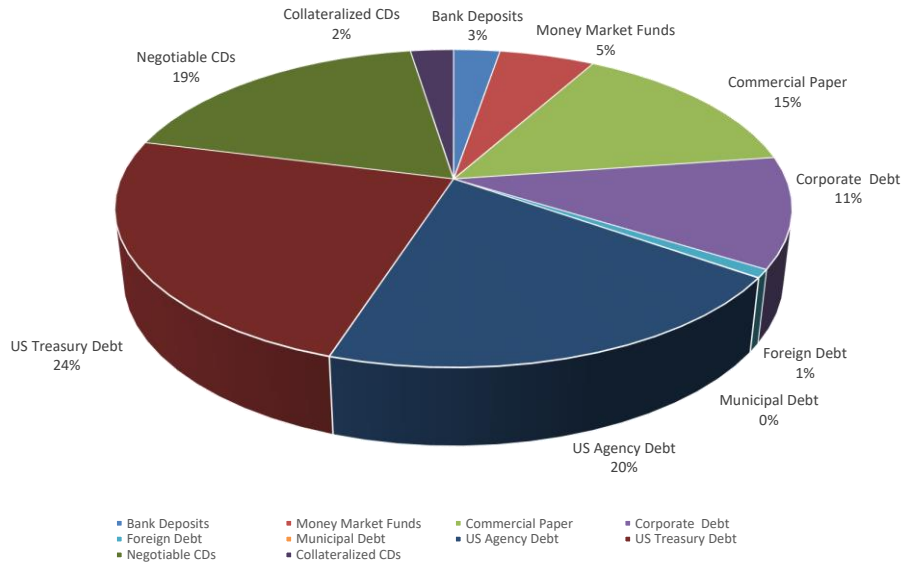




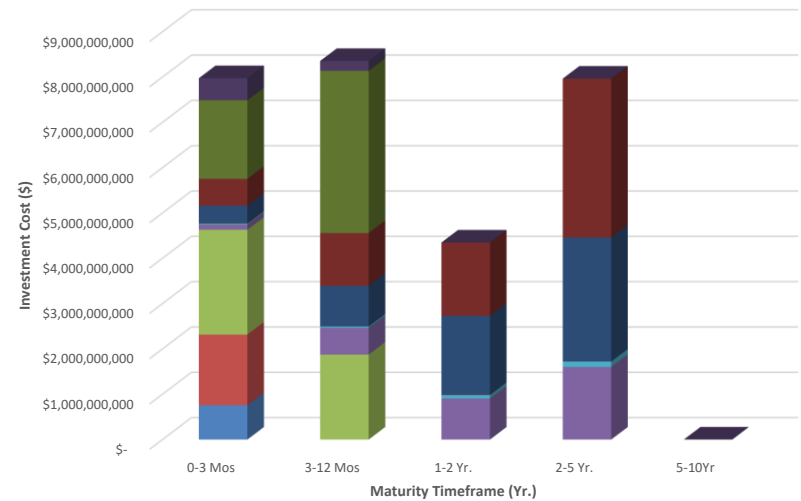
Management Summary As of January 31st, 2024

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	\$ 756,249,305	\$ 756,249,305	\$ -	\$ -	\$ -	\$ -	\$ -
Money Market Funds	\$ 1,559,071,126	\$ 1,559,071,126	\$ -	\$ -	\$ -	\$ -	\$ -
Commercial Paper	\$ 4,190,937,433	\$ 2,315,004,434	\$ 1,875,932,999	\$ -	\$ -	\$ -	\$ -
Corporate Debt	\$ 3,213,018,977	\$ 113,556,650	\$ 590,132,168	\$ 906,339,591	\$ 1,602,990,569	\$ -	\$ -
Foreign Debt	\$ 232,500,000	\$ 15,000,000	\$ 30,000,000	\$ 70,000,000	\$ 117,500,000	\$ -	\$ -
Municipal Debt	\$ 11,485,000	\$ 4,745,000	\$ -	\$ 4,830,000	\$ 945,000	\$ 965,000	\$ -
US Agency Debt	\$ 5,782,503,869	\$ 398,821,350	\$ 896,196,148	\$ 1,749,116,874	\$ 2,738,369,498	\$ -	\$ -
US Treasury Debt	\$ 6,880,553,755	\$ 590,901,351	\$ 1,165,265,056	\$ 1,618,824,550	\$ 3,505,562,798	\$ -	\$ -
Negotiable CDs	\$ 5,315,845,287	\$ 1,736,000,000	\$ 3,579,845,287	\$ -	\$ -	\$ -	\$ -
Collateralized CDs	\$ 703,400,000	\$ 485,500,000	\$ 217,900,000	\$ -	\$ -	\$ -	\$ -
Totals	\$ 28,645,564,752	\$ 7,974,849,215	\$ 8,355,271,657	\$ 4,349,111,015	\$ 7,965,367,864	\$ 965,000	\$ -

ASSET ALLOCATION



MATURITY ALLOCATION



BOD Holdings

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

Base currency : USD

Report date : Jan 31, 2024

Entity/sector number : TAPRNSP

Accounting basis : GAAP

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1000					
1000	0347M2EG7	ANGLES CP 0 05/16/24	100,000,000.000	98,320,069.44	0.00
1000	05966D7A4	BANSDA YCD 5.4100 07/05/24	50,000,000.000	50,000,000.00	0.00
1000	06745GAN1	BCSNY YCD 5.4100 04/17/24	50,000,000.000	50,000,000.00	0.00
1000	07644ABG8	BEDFDG CP 0 02/16/24	50,000,000.000	48,617,722.22	0.00
1000	07644ACE2	BEDFDG CP 0 03/14/24	50,000,000.000	49,129,166.67	0.00
1000	07644AEW0	BEDFDG CP 0 05/30/24	50,000,000.000	48,594,444.44	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	12710GB90	CABTRF CP 0 02/09/24	14,007,000.000	13,855,891.71	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	12710GDB3	CABTRF CP 0 04/11/24	15,000,000.000	14,762,383.33	0.00
1000	12710GE30	CABTRF CP 0 05/03/24	100,000,000.000	97,117,333.33	0.00
1000	12710GEG1	CABTRF CP 0 05/16/24	30,000,000.000	29,240,150.00	0.00
1000	12710GEH9	CABTRF CP 0 05/17/24	50,000,000.000	49,101,944.44	0.00
1000	12710GFU9	CABTRF CP 0 06/28/24	25,000,000.000	24,321,666.67	0.00
1000	22533TE93	CACPNY CP 0 05/09/24	40,000,000.000	39,276,133.33	0.00
1000	30601VB91	FAIRPP CP 0 02/09/24	50,000,000.000	48,795,333.33	0.00
1000	30601VC66	FAIRPP CP 0 03/06/24	20,000,000.000	19,697,500.00	0.00
1000	30601VDB4	FAIRPP CP 0 04/11/24	30,000,000.000	29,589,066.67	0.00
1000	30601VE23	FAIRPP CP 0 05/02/24	50,000,000.000	48,860,416.67	0.00
1000	37828VD26	GLNCVE CP 0 04/02/24	50,000,000.000	49,273,847.22	0.00
1000	38141W273	Goldman Sachs Financial Square Government Fund	1,064,384.730	1,064,384.73	0.00
1000	39014HBE3	GTBEAR CP 0 02/14/24	50,000,000.000	49,784,513.89	0.00
1000	40060WEH1	GTAFDG CP 0 05/17/24	25,000,000.000	24,319,041.67	0.00
1000	40060WEU2	GTAFDG CP 0 05/28/24	25,000,000.000	24,302,333.33	0.00
1000	40060WF31	GTAFDG CP 0 06/03/24	50,000,000.000	48,647,555.56	0.00
1000	40060WF64	GTAFDG CP 0 06/06/24	25,000,000.000	24,307,395.83	0.00
1000	40060WFD9	GTAFDG CP 0 06/13/24	50,000,000.000	48,763,333.33	0.00
1000	40060WG22	GTAFDG CP 0 07/02/24	50,000,000.000	48,719,097.22	0.00
1000	40060WGF3	GTAFDG CP 0 07/15/24	25,000,000.000	24,347,500.00	0.00
1000	53127TC50	LIBST CP 0 03/05/24	50,000,000.000	48,584,444.44	0.00
1000	53127TCN1	LIBST CP 0 03/22/24	45,000,000.000	44,409,487.50	0.00
1000	53127TE33	LIBST CP 0 05/03/24	50,000,000.000	48,602,805.56	0.00
1000	53944QB82	LMAUS CP 0 02/08/24	50,000,000.000	48,529,944.44	0.00
1000	53944QCN8	LMAUS CP 0 03/22/24	100,000,000.000	98,692,583.34	0.00
1000	53944QDK3	LMAUS CP 0 04/19/24	50,000,000.000	48,981,875.00	0.00
1000	53944QE89	LMAUS CP 0 05/08/24	50,000,000.000	48,826,736.11	0.00
1000	53948AEW7	LBCMNY CP 0 05/30/24	50,000,000.000	48,904,388.89	0.00

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : Jan 31, 2024

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

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1000	55380UPK7	MUFGBK YCD 5.7700 05/06/24	50,000,000.000	50,000,000.00	0.00
1000	56274LBE3	MANASF CP 0 02/14/24	23,400,000.000	23,092,550.00	0.00
1000	56274LCN2	MANASF CP 0 03/22/24	20,000,000.000	19,737,550.00	0.00
1000	56274LDK7	MANASF CP 0 04/19/24	50,000,000.000	49,139,097.22	0.00
1000	57UUSBNA0	US Bank Open CP	96,754,752.690	96,754,752.69	0.00
1000	60689FBF4	MIZUNY CP 0 02/15/24	50,000,000.000	49,177,500.00	0.00
1000	60710TKK6	MIZBNK YCD 5.6300 03/21/24	50,000,000.000	50,000,000.00	0.00
1000	60710TKX8	MIZBNK YCD 5.6200 05/31/24	50,000,000.000	50,000,000.00	0.00
1000	60710TLL3	MIZBNK YCD 5.3600 07/08/24	50,000,000.000	50,000,000.00	0.00
1000	62479LC86	MUFGBK CP 0 03/08/24	50,000,000.000	48,938,750.00	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	63873JFE5	NATXNY CP 0 06/14/24	50,000,000.000	48,957,291.67	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	65558U5M0	NORHNY YCD 5.2600 07/15/24	50,000,000.000	50,000,000.00	0.00
1000	67983TCL8	OLDLLC CP 0 03/20/24	50,000,000.000	49,129,166.67	0.00
1000	67983TDC7	OLDLLC CP 0 04/12/24	50,000,000.000	49,245,305.56	0.00
1000	67983TE85	OLDLLC CP 0 05/08/24	50,000,000.000	49,241,805.56	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	76582JD50	RFAONE CP 0 04/05/24	85,000,000.000	83,044,436.11	0.00
1000	76582JDC5	RFAONE CP 0 04/12/24	50,998,000.000	50,009,772.09	0.00
1000	76582JDH4	RFAONE CP 0 04/17/24	50,000,000.000	48,828,333.33	0.00
1000	76582JDJ0	RFAONE CP 0 04/18/24	50,000,000.000	48,843,750.00	0.00
1000	78015CEA6	RYNYCP CP 0 05/10/24	50,000,000.000	48,617,722.22	0.00
1000	825252885	Invesco Government & Agency Portfolio	98,721.670	98,721.67	0.00
1000	85325VKG4	STANNY YCD 5.4000 07/05/24	50,000,000.000	50,000,000.00	0.00
1000	86564PHZ7	SUMTNY YCD 5.6900 03/15/24	50,000,000.000	50,000,000.00	0.00
1000	86564PJX0	SUMTNY YCD 5.6100 04/04/24	50,000,000.000	50,000,000.00	0.00
1000	86564PNV9	SUMTNY YCD 5.4000 05/16/24	50,000,000.000	50,000,000.00	0.00
1000	86565F3J9	SUMIBK YCD 5.6700 04/11/24	50,000,000.000	50,000,000.00	0.00
1000	86565F3L4	SUMIBK YCD 5.6000 04/11/24	50,000,000.000	50,000,000.00	0.00
1000	86565F3M2	SUMIBK YCD 5.6000 04/19/24	50,000,000.000	50,000,000.00	0.00
1000	86565F3Z3	SUMIBK YCD 5.5500 05/09/24	50,000,000.000	50,000,000.00	0.00
1000	88602TD59	TBLLC CP 0 04/05/24	50,000,000.000	49,091,666.67	0.00
1000	88602TDJ9	TBLLC CP 0 04/18/24	50,000,000.000	49,310,250.00	0.00
1000	88603HFF0	TBLLC CLCP 0 04/02/24	50,000,000.000	49,083,333.33	0.00

BOD Holdings

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : Jan 31, 2024

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

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1000	89788LBB9	TFC CD 5.4500 02/15/24	100,000,000.000	100,000,000.00	0.00
1000	89788LBC7	TFC CD 5.4500 03/04/24	100,000,000.000	100,000,000.00	0.00
1000	912796CX5	B 04/18/24	50,000,000.000	49,340,250.00	0.00
1000	912797GP6	B 02/29/24	50,000,000.000	49,332,666.67	0.00
1000	912797GQ4	B 03/07/24	50,000,000.000	49,336,458.50	0.00
1000	912797GY7	B 03/28/24	50,000,000.000	49,336,458.50	0.00
1000	912797GZ4	B 04/04/24	50,000,000.000	49,340,250.00	0.00
1000	912797HF7	B 04/11/24	50,000,000.000	49,338,354.00	0.00
1000	912797HG5	B 04/25/24	50,000,000.000	49,340,881.94	0.00
1000	912797JE8	B 02/20/24	50,000,000.000	49,114,937.50	0.00
1000	92646KC42	VICTOR CP 0 03/04/24	38,500,000.000	37,930,488.75	0.00
1000	92646KD33	VICTOR CP 0 04/03/24	50,000,000.000	49,282,666.67	0.00
1000	92646KDH2	VICTOR CP 0 04/17/24	50,000,000.000	49,317,666.67	0.00
1000	92646KDK5	VICTOR CP 0 04/19/24	50,000,000.000	49,354,750.00	0.00
1000	CITZINTR1	CITIZENS INTRAFI SWEEP ACCOUNT	132,118,109.090	132,118,109.09	0.00
1000	HUNTMMKT1	HUNTINGTON NEGOTIATED DEPOSIT	133,696,916.150	133,696,916.15	0.00
1000	KEYBMMKT0	KEYBANK STRATEGIC DEPOSIT - LIQ	356,596,258.640	356,596,258.64	0.00
1000	NOWSW3006	NOW ACCT-SWEEP ACCT-300 KEYBANK	29,343,672.160	29,343,672.16	0.00
1000	STAROHIO1	STAR OHIO	1,419,863,626.710	1,419,863,626.71	0.00
Total :1000			6,626,441,441.840	6,557,873,282.05	0.00
1001					
1001	06051WAH7	BACNA CD 5.9200 08/13/24	50,000,000.000	50,000,000.00	0.00
1001	06051WCP7	BACNA CD 5.9800 07/25/24	50,000,000.000	50,000,000.00	0.00
1001	06051WFZ2	BACNA CD 5.7200 11/14/24	50,000,000.000	50,000,000.00	0.00
1001	06051WGT5	BACNA CD 5.2000 01/07/25	50,000,000.000	50,000,000.00	0.00
1001	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	06054NF30	BOFACP CP 0 06/03/24	50,000,000.000	47,274,951.39	0.00
1001	06054NKH3	BOFACP CP 0 10/17/24	50,000,000.000	47,660,722.22	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	06367DBV6	BMOCHG YCD 5.9700 07/31/24	29,790,000.000	29,841,290.47	592,821.00
1001	06367DDX0	BMOCHG YCD 5.9300 10/10/24	50,000,000.000	50,000,000.00	0.00
1001	06367DER2	BMOCHG YCD 5.6500 11/15/24	50,000,000.000	50,000,000.00	0.00
1001	06367DF59	BMOCHG YCD 5.6100 09/12/24	50,000,000.000	50,000,000.00	0.00

BOD Holdings

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

Base currency : USD

Report date : Jan 31, 2024

Entity/sector number : TAPRNSP

Accounting basis : GAAP

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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
1001	06417M6E0	BNSHOU YCD 5.5000 12/06/24	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	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	07644AKX1	BEDFDG CP 0 10/31/24	50,000,000.000	47,270,250.00	0.00
1001	12710GDB3	CABTRF CP 0 04/11/24	25,000,000.000	24,603,972.22	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	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	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	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	17291TSS8	C 5.2 01/23/25	50,000,000.000	50,000,000.00	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	17327AJ57	CGMICP CP 0 09/05/24	50,000,000.000	47,983,055.56	0.00
1001	17327AJG3	CGMICP CP 0 09/16/24	25,000,000.000	23,596,791.67	0.00
1001	17327AJJ7	CGMICP CP 0 09/18/24	50,000,000.000	47,185,722.22	0.00
1001	17327AJK4	CGMICP CP 0 09/19/24	75,000,000.000	70,755,000.00	0.00
1001	17327AJL2	CGMICP CP 0 09/20/24	50,000,000.000	47,167,152.78	0.00
1001	19423RC31	CCPV CLCP 6.0300 07/12/24	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 : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	22536CNS5	CANYCD YCD 5.7200 03/11/24	50,000,000.000	50,000,000.00	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	3134GXYK4	FHLMC 3 02/28/24	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	48133DE55	JPM 3 1/8 04/29/24	25,000,000.000	25,000,000.00	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	60683DEL9	MITTNY YCD 5.2200 02/01/24	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	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	63253T5E4	NAB Float 10/02/24	50,000,000.000	50,000,000.00	0.00
1001	63253T5G9	NABNY YCD 5.1000 09/13/24	50,000,000.000	50,000,000.00	0.00
1001	63253T5K0	NABNY YCD 5.1200 09/20/24	50,000,000.000	50,000,000.00	0.00
1001	74154EKX5	PRISTM CP 0 10/31/24	50,000,000.000	47,227,083.33	0.00
1001	74154EN38	PRISTM CP 0 01/03/25	50,000,000.000	47,521,041.67	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	78015JGT8	RY YCD 5.6700 11/13/24	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	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	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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
1001	89115BLV0	TDNY YCD 5.7200 11/29/24	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	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	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	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	96130AVB1	WSTNY YCD 5.8200 11/01/24	50,000,000.000	50,000,000.00	0.00
1001	PREBMMKT8	PREMIER BANK	78,935,055.370	78,935,055.37	0.00
1001	WTFBMMKT5	WATERFORD NEGOTIATED DEPOSIT	23,250,607.370	23,250,607.37	0.00
Total :1001			6,217,975,662.740	6,168,357,046.66	682,362.67
1010					
1010	3130AJBD0	FHLB 1.48 03/10/25	11,550,000.000	11,550,000.00	0.00
1010	3130AK4T0	FHLB 0.58 09/11/25	10,000,000.000	9,987,500.00	0.00
1010	3130AK6G6	FHLB 0.39 09/23/24	15,000,000.000	14,985,000.00	0.00
1010	3130AK6H4	FHLB 0 1/2 09/22/25	5,015,000.000	4,952,713.70	0.00
1010	3130AKJQ0	FHLB 0.39 12/30/24	19,000,000.000	18,967,700.00	0.00
1010	3130AKM29	FHLB 0.4 07/15/25	5,000,000.000	4,934,500.00	0.00
1010	3130AKN51	FHLB 0.52 01/28/26	25,000,000.000	25,000,000.00	0.00
1010	3130AKN85	FHLB 0.55 01/20/26	15,000,000.000	14,875,500.00	0.00
1010	3130AKPF7	FHLB 0.58 01/28/26	15,450,000.000	15,442,275.00	0.00
1010	3130AKQ82	FHLB 0.6 01/28/26	15,000,000.000	15,000,000.00	0.00
1010	3130AKQM1	FHLB 0.7 01/27/26	20,000,000.000	20,000,000.00	0.00
1010	3130AKUC8	FHLB 1 01/28/26	9,500,000.000	9,492,875.00	0.00
1010	3130AKVP8	FHLB 0 3/4 01/29/26	25,000,000.000	24,998,125.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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
1010	3130ANCQ1	FHLB 0.87 07/30/26	25,000,000.000	25,000,000.00	0.00
1010	3130ANGG9	FHLB 0 3/4 08/12/26	10,000,000.000	9,970,000.00	0.00
1010	3130ANK58	FHLB 0.45 08/26/24	10,000,000.000	9,996,000.00	0.00
1010	3130ANMH0	FHLB 1.1 08/20/26	15,000,000.000	13,906,455.00	0.00
1010	3130ANMV9	FHLB 0.95 08/25/26	11,500,000.000	11,490,225.00	0.00
1010	3130ANNB2	FHLB 1 08/26/26	25,000,000.000	24,996,250.00	0.00
1010	3130ANNC0	FHLB 0.9 08/26/26	20,000,000.000	19,998,000.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	3130AQA60	FHLB 1.22 03/28/25	25,000,000.000	25,000,000.00	0.00
1010	3130AQAK9	FHLB 1 1/4 12/20/24	25,000,000.000	25,000,000.00	0.00
1010	3130AQG23	FHLB 1.05 12/30/24	10,000,000.000	9,995,000.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	3130ARMX6	FHLB 3 04/29/27	10,000,000.000	10,000,000.00	0.00
1010	3130ARQ87	FHLB 3 04/29/26	8,150,000.000	8,150,000.00	0.00
1010	3130ASH44	FHLB 4.7 06/30/27	10,000,000.000	9,791,000.00	0.00
1010	3130ASKG3	FHLB 4.1 06/30/27	10,875,000.000	10,628,898.75	0.00
1010	3130ASXU8	FHLB 3.85 08/28/24	15,000,000.000	15,000,000.00	0.00
1010	3130ASYR4	FHLB 4 08/28/25	10,000,000.000	9,856,190.00	0.00
1010	3130AT3T2	FHLB 4 1/4 09/22/27	4,610,000.000	4,493,459.20	35,375.35
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	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	3,006.67
1010	3130AXYB8	FHLB 4.7 12/04/28	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 : Jan 31, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1010	3130AXZF8	FHLB 4 1/4 06/11/27	15,000,000.000	15,000,000.00	0.00
1010	3130AXZN1	FHLB 5 12/11/28	20,000,000.000	20,000,000.00	0.00
1010	3130AY3B0	FHLB 5.15 12/12/28	10,000,000.000	10,000,000.00	0.00
1010	3130AY3G9	FHLB 4.55 12/12/28	12,925,000.000	12,801,750.00	369.69
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	10,188.00
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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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
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	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	13,222.40
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	3133EPN68	FFCB 5.73 12/18/28	10,000,000.000	10,000,000.00	0.00
1010	3133EPNF8	FFCB 4.82 06/23/26	10,000,000.000	9,965,000.00	0.00
1010	3133EPPV1	FFCB 5.43 07/14/28	5,000,000.000	5,000,000.00	0.00
1010	3133EPUX1	FFCB 5.36 09/05/28	10,000,000.000	10,000,000.00	0.00
1010	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

BOD Holdings

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

Base currency : USD

Report date : Jan 31, 2024

Entity/sector number : TAPRNSP

Accounting basis : GAAP

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	3134GWW4	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	3134GWYD2	FHLMC 0 3/8 04/08/24	15,000,000.000	14,994,750.00	0.00
1010	3134GWYS9	FHLMC 0.6 10/15/25	8,580,000.000	8,409,772.80	0.00
1010	3134GWYZ3	FHLMC 0.53 10/28/25	15,000,000.000	15,000,000.00	0.00
1010	3134GWZ82	FHLMC 0.59 10/08/25	10,000,000.000	9,886,500.00	0.00
1010	3134GWZG4	FHLMC 0.6 10/20/25	20,000,000.000	20,000,000.00	0.00
1010	3134GX2W3	FHLMC 4 1/2 10/03/24	25,000,000.000	25,000,000.00	0.00
1010	3134GX2X1	FHLMC 5 09/30/27	20,000,000.000	20,000,000.00	0.00
1010	3134GXAG9	FHLMC 0.46 05/02/25	10,000,000.000	10,000,000.00	0.00
1010	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	3134GXM4	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	25,000,000.000	24,857,500.00	2,777.78
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

BOD Holdings

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

Base currency : USD

Report date : Jan 31, 2024

Entity/sector number : TAPRNSP

Accounting basis : GAAP

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1010	3134GXYU2	FHLMC 3 1/2 06/30/27	30,000,000.000	30,000,000.00	0.00
1010	3134GXZ31	FHLMC 4 09/20/24	25,000,000.000	25,000,000.00	0.00
1010	3134GXZH0	FHLMC 4 12/27/24	50,000,000.000	50,000,000.00	0.00
1010	3134GYFC1	FHLMC 4 01/26/28	25,000,000.000	24,650,000.00	0.00
1010	3134GYHG0	FHLMC 4 1/4 02/15/28	25,000,000.000	24,722,500.00	0.00
1010	3134GYHH8	FHLMC 4.15 08/09/27	25,000,000.000	24,656,250.00	0.00
1010	3134GYKF8	FHLMC 4 1/4 02/28/28	25,000,000.000	24,562,500.00	0.00
1010	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	3134GYZ2	FHLMC 5.3 07/26/27	10,000,000.000	9,989,000.00	0.00
1010	3134GYZB2	FHLMC 5.05 07/28/28	15,000,000.000	15,000,000.00	0.00
1010	3134GYZC0	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	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	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	50,000,000.000	47,745,000.00	0.00
1010	3135G06Q1	FNMA 0.64 12/30/25	26,509,000.000	26,509,000.00	0.00
1010	3135G06R9	FNMA 0.55 01/28/26	25,000,000.000	25,000,000.00	0.00
1010	3135G06V0	FNMA 4 1/8 08/28/25	10,000,000.000	9,858,300.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1010	3135G0ZR7	FNMA 2 5/8 09/06/24	10,000,000.000	10,773,700.00	0.00
1010	3135GA2A8	FNMA 0.58 10/28/25	15,000,000.000	14,979,000.00	0.00
1010	3135GA2Z3	FNMA 0.56 11/17/25	15,000,000.000	14,958,000.00	0.00
1010	3135GA3B5	FNMA 0.42 11/18/24	9,245,000.000	9,194,152.50	0.00
1010	3135GA4P3	FNMA 0.65 11/18/25	10,000,000.000	10,000,000.00	0.00
1010	3135GAJN2	FNMA 4 1/2 07/24/26	10,000,000.000	9,870,000.00	0.00
1010	3135GAKP5	FNMA 4 12/13/27	10,000,000.000	9,833,000.00	0.00
1010	3135GALE9	FNMA 5.01 01/10/29	15,000,000.000	15,000,000.00	0.00
1010	3135GALT6	FNMA 5 01/11/29	15,000,000.000	14,986,500.00	0.00
1010	3135GALY5	FNMA 4 1/4 01/17/29	10,000,000.000	9,907,500.00	0.00
1010	3136G43E1	FNMA 0.43 12/16/24	20,000,000.000	20,000,000.00	0.00
1010	3136G45C3	FNMA 0.54 10/27/25	15,000,000.000	14,991,000.00	0.00
1010	3136G46R9	FNMA 0.42 10/28/24	10,860,000.000	10,854,570.00	0.00
1010	3136G46S7	FNMA 0.56 10/28/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4B77	FNMA 0.7 08/04/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4C43	FNMA 0.65 08/14/25	15,000,000.000	15,000,000.00	0.00
1010	3136G4D75	FNMA 0.6 07/29/25	20,000,000.000	20,000,000.00	0.00
1010	3136G4H22	FNMA 0.41 08/12/24	15,000,000.000	15,000,000.00	0.00
1010	3136G4H30	FNMA 0.6 08/18/25	15,000,000.000	15,000,000.00	0.00
1010	3136G4H63	FNMA 0.55 08/19/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4H71	FNMA 0 1/2 08/18/25	7,500,000.000	7,500,000.00	0.00
1010	3136G4K77	FNMA 0.45 08/21/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4N74	FNMA 0.56 08/21/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4P98	FNMA 0 1/2 08/25/25	15,000,000.000	14,980,500.00	0.00
1010	3136G4R47	FNMA 0 5/8 08/19/25	20,000,000.000	20,000,000.00	0.00
1010	3136G4W41	FNMA 0.65 08/25/25	12,000,000.000	11,890,800.00	0.00
1010	3136G4Y72	FNMA 0.455 08/27/24	15,000,000.000	15,000,000.00	0.00
1010	3136G4YT4	FNMA 0 3/4 07/14/25	10,000,000.000	10,000,000.00	0.00
1010	3136G4Z71	FNMA 0.45 08/26/24	19,240,000.000	19,240,000.00	0.00
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			5,501,729,000.000	5,482,503,869.22	64,939.89
1020					
1020	912810FE3	T 5 1/2 08/15/28	50,000,000.000	53,067,968.75	1,247,961.96
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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1020	9128285N6	T 2 7/8 11/30/25	140,000,000.000	139,576,367.19	0.00
1020	9128285T3	T 2 5/8 12/31/25	25,000,000.000	24,977,344.00	0.00
1020	9128286F2	T 2 1/2 02/28/26	15,000,000.000	14,954,296.88	0.00
1020	9128286S4	T 2 3/8 04/30/26	15,000,000.000	14,906,250.00	0.00
1020	9128286X3	T 2 1/8 05/31/26	25,000,000.000	24,216,796.88	0.00
1020	9128286Z8	T 1 3/4 06/30/24	40,000,000.000	39,817,968.75	0.00
1020	912828G38	T 2 1/4 11/15/24	10,000,000.000	10,292,578.13	0.00
1020	912828J27	T 2 02/15/25	15,000,000.000	14,983,593.75	0.00
1020	912828K74	T 2 08/15/25	15,000,000.000	14,983,593.75	0.00
1020	912828M56	T 2 1/4 11/15/25	15,000,000.000	14,990,625.00	0.00
1020	912828P46	T 1 5/8 02/15/26	45,000,000.000	44,745,703.13	0.00
1020	912828R36	T 1 5/8 05/15/26	15,000,000.000	15,028,125.00	0.00
1020	912828U24	T 2 11/15/26	100,000,000.000	95,756,835.94	0.00
1020	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	25,000,000.000	25,906,640.63	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	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 : Jan 31, 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	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
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	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	25,000,000.000	24,580,078.13	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	0.00
1020	91282CEX5	T 3 06/30/24	40,000,000.000	39,650,000.01	0.00
1020	91282CEY3	T 3 07/15/25	55,000,000.000	54,545,779.39	0.00
1020	91282CFB2	T 2 3/4 07/31/27	25,000,000.000	24,089,843.75	0.00
1020	91282CFE6	T 3 1/8 08/15/25	50,000,000.000	49,566,406.25	0.00
1020	91282CFG1	T 3 1/4 08/31/24	100,000,000.000	99,373,046.89	0.00
1020	91282CFH9	T 3 1/8 08/31/27	75,000,000.000	72,551,757.81	270,432.69
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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	1,087,912.09
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
1020	91282CHA2	T 3 1/2 04/30/28	50,000,000.000	49,524,414.06	0.00
1020	91282CHE4	T 3 5/8 05/31/28	100,000,000.000	98,337,890.75	121,328.55
1020	91282CHH7	T 4 1/8 06/15/26	50,000,000.000	49,557,617.19	115,522.54
1020	91282CHK0	T 4 06/30/28	100,000,000.000	99,261,718.76	49,450.55
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	125,000,000.000	123,759,765.56	0.00
1020	91282CHU8	T 4 3/8 08/15/26	50,000,000.000	49,687,500.00	329,908.29
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	91282CJN2	T 4 3/8 11/30/28	25,000,000.000	25,410,156.25	146,431.01
1020	91282CJT9	T 4 01/15/27	25,000,000.000	24,886,718.75	27,472.53
1020	MMNOW0170	KEYBANK - INVESTMENT MATURITIES	1,145,579.810	1,145,579.81	0.00
1020	STAROHIO1	STAR OHIO	139,207,498.850	139,207,498.85	0.00
Total :1020			6,611,269,878.660	6,576,426,576.56	3,864,953.47
1030					
1030	02665WBH3	HNDA 2.3 09/09/26	12,032,000.000	12,129,157.03	0.00
1030	02665WDD0	HNDA 2.15 09/10/24	6,000,000.000	5,894,100.00	0.00
1030	02665WDL2	HNDA 1.2 07/08/25	26,537,000.000	26,356,140.01	0.00
1030	02665WDN8	HNDA 1 09/10/25	22,401,000.000	22,298,360.11	0.00
1030	02665WDY4	HNDA 0 3/4 08/09/24	15,535,000.000	15,474,002.90	0.00
1030	02665WDZ1	HNDA 1.3 09/09/26	25,000,000.000	24,819,077.80	0.00
1030	02665WEF4	HNDA 4.6 04/17/25	10,970,000.000	10,920,196.20	138,770.50
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	5,000,000.000	4,999,250.00	0.00
1030	037833AS9	AAPL 3.45 05/06/24	5,075,000.000	5,264,551.25	0.00
1030	037833BY5	AAPL 3 1/4 02/23/26	4,970,000.000	4,811,120.08	49,354.86
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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1030	037833DF4	AAPL 2 3/4 01/13/25	10,000,000.000	10,337,200.00	0.00
1030	037833DM9	AAPL 1.8 09/11/24	10,000,000.000	9,945,000.00	0.00
1030	037833DN7	AAPL 2.05 09/11/26	3,000,000.000	2,883,030.00	0.00
1030	037833DT4	AAPL 1 1/8 05/11/25	20,000,000.000	20,154,500.00	0.00
1030	037833EB2	AAPL 0.7 02/08/26	20,000,000.000	19,929,240.00	0.00
1030	037833ET3	AAPL 4 05/10/28	22,000,000.000	21,691,700.00	80,555.55
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
1030	14913Q3B3	CAT 2.15 11/08/24	21,500,000.000	22,125,615.00	0.00
1030	14913R2C0	CAT 1.45 05/15/25	5,080,000.000	4,980,432.00	0.00
1030	14913R2H9	CAT 0.8 11/13/25	6,606,000.000	6,450,759.00	0.00
1030	14913R2K2	CAT 0.9 03/02/26	10,000,000.000	10,038,217.60	0.00
1030	14913R2Q9	CAT 1.15 09/14/26	18,851,000.000	18,589,995.93	0.00
1030	14913R2U0	CAT 1.7 01/08/27	28,500,000.000	27,873,540.00	0.00
1030	14913R2V8	CAT 3.4 05/13/25	5,000,000.000	4,844,500.00	0.00
1030	14913R3A3	CAT 3.6 08/12/27	5,000,000.000	4,729,550.00	0.00
1030	14913R3B1	CAT 4.8 01/06/26	23,000,000.000	22,922,680.00	0.00
1030	14913R3C9	CAT 5.4 03/10/25	8,625,000.000	8,685,806.25	170,775.00
1030	14913UAA8	CAT 4.35 05/15/26	20,000,000.000	19,852,954.05	66,458.33
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	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	65,926,000.000	63,945,023.33	0.00
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	7,448,000.000	6,925,022.52	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	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	24422EVK2	DE 0.7 01/15/26	13,925,000.000	13,503,768.75	0.00
1030	24422EVQ9	DE 0.45 06/07/24	20,000,000.000	19,975,000.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1030	24422EVR7	DE 1.05 06/17/26	40,100,000.000	39,984,150.40	0.00
1030	24422EVW6	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	0.00
1030	24422EXF1	DE 4 1/2 01/08/27	20,000,000.000	20,002,450.00	15,625.00
1030	24422EXH7	DE 4 1/2 01/16/29	10,000,000.000	9,981,964.98	15,625.00
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	55,993.74
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
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 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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	82,328,000.000	79,448,956.53	191,583.33
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	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	12,452,000.000	12,015,075.11	49,500.00
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	71,180.55
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	0.00
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	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 : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	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	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	89236TLL7	TOYOTA 4.65 01/05/29	10,000,000.000	9,999,350.00	0.00
1030	90331HMS9	USB 2.8 01/27/25	17,000,000.000	18,305,520.51	0.00
1030	90331HPL1	USB 2.05 01/21/25	13,500,000.000	13,510,420.00	0.00
1030	91159HHN3	USB 2 3/8 07/22/26	14,006,000.000	13,696,661.56	0.00
1030	91159HHR4	USB 3.15 04/27/27	35,000,000.000	33,444,750.00	78,750.00
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	931142EE9	WMT 3.7 06/26/28	5,000,000.000	4,905,350.00	13,361.11
1030	931142EL3	WMT 2.85 07/08/24	24,445,000.000	25,950,991.78	0.00
1030	931142EM1	WMT 3.05 07/08/26	2,571,000.000	2,673,634.32	0.00
1030	931142ER0	WMT 1.05 09/17/26	15,275,000.000	15,308,146.75	0.00
1030	931142EW9	WMT 3.9 09/09/25	5,000,000.000	4,970,435.00	0.00
1030	931142EX7	WMT 3.95 09/09/27	24,135,000.000	23,678,407.06	35,388.71
1030	931142FB4	WMT 3.9 04/15/28	46,972,000.000	46,455,724.44	0.00
Total :1030			2,819,040,000.000	2,813,018,977.04	1,136,450.29
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	46514AMN6	8TH INSTITUTIONAL JUBILEE FIX 5Y 3.50 2024/03/01	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 : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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
1070	677522U85	OPFC Veterans Compensation Bonds	945,000.000	945,000.00	0.00
1070	67759TJT6	State of Ohio	965,000.000	965,000.00	0.00
1070	914298AB0	University Hosps Health Sys Inc	50,000,000.000	50,000,000.00	0.00
1070	914298AC8	University Hosps Health Sys Inc	50,000,000.000	50,000,000.00	0.00
Total :1070			343,985,000.000	343,985,000.00	0.00
1080					
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	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	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

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLED

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
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	BID24B054	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID24B055	Greenville Federal	2,000,000.000	2,000,000.00	0.00
1080	BID24B056	Richwood Banking Company	15,000,000.000	15,000,000.00	0.00
1080	BID24B057	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B058	Waterford Bank, NA	10,000,000.000	10,000,000.00	0.00
1080	BID24B059	Consumers National Bank	2,500,000.000	2,500,000.00	0.00
1080	BID24B060	Signature Bank, National Association	10,000,000.000	10,000,000.00	0.00
1080	BID24B061	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B062	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID24B063	Antwerp Exchange Bank Company	500,000.000	500,000.00	0.00
1080	BID24B064	First National Bank of Sycamore	2,000,000.000	2,000,000.00	0.00
1080	BID24B065	Sherwood State Bank	2,000,000.000	2,000,000.00	0.00
1080	BID24B066	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B067	Consumers National Bank	5,000,000.000	5,000,000.00	0.00
1080	BID24B068	Signature Bank, National Association	10,000,000.000	10,000,000.00	0.00
1080	BID24B069	National Cooperative Bank, N.A.	15,000,000.000	15,000,000.00	0.00
1080	BID24B070	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B071	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID24B072	Antwerp Exchange Bank Company	500,000.000	500,000.00	0.00
1080	BID24B073	Sherwood State Bank	400,000.000	400,000.00	0.00
1080	BID24B074	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B075	Waterford Bank, NA	15,000,000.000	15,000,000.00	0.00
1080	BID24B076	1st National Bank	4,000,000.000	4,000,000.00	0.00
1080	BID24B077	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B078	Greenville Federal	5,000,000.000	5,000,000.00	0.00
1080	BID24B079	Consumers National Bank	7,000,000.000	7,000,000.00	0.00
1080	BID24B080	Signature Bank, National Association	10,000,000.000	10,000,000.00	0.00
1080	BID24B081	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B082	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID24B083	Vinton County National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B084	Greenville Federal	3,000,000.000	3,000,000.00	0.00
1080	BID24B085	First National Bank of Pandora	800,000.000	800,000.00	0.00
1080	BID24B086	Sherwood State Bank	700,000.000	700,000.00	0.00
1080	BID24B087	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B088	Waterford Bank, NA	15,000,000.000	15,000,000.00	0.00
1080	BID24B089	Park National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B090	Greenville Federal	2,000,000.000	2,000,000.00	0.00
1080	BID24B091	Antwerp Exchange Bank Company	1,500,000.000	1,500,000.00	0.00

BOD Holdings

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

Entity/sector number : TAPRNSP

Base currency : USD

Accounting basis : GAAP

Report date : Jan 31, 2024

Report type : SETTLEDT

Account/sector	Primary asset id	Issue name	Current quantity	Original cost base	Traded interest local
1080	BID24B092	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B093	Waterford Bank, NA	15,000,000.000	15,000,000.00	0.00
1080	BID24B094	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B095	KeyBank National Association	15,000,000.000	15,000,000.00	0.00
1080	BID24B096	Vinton County National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B097	Park National Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B098	Greenville Federal	500,000.000	500,000.00	0.00
1080	BID24B099	Farmers National Bank of Canfield	15,000,000.000	15,000,000.00	0.00
1080	BID24B100	Waterford Bank, NA	10,000,000.000	10,000,000.00	0.00
1080	BID24B101	Premier Bank	15,000,000.000	15,000,000.00	0.00
1080	BID24B102	Signature Bank, National Association	15,000,000.000	15,000,000.00	0.00
Total :1080			703,400,000.000	703,400,000.00	0.00
Grand Total :				28,645,564,751.53	5,748,706.32