

MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2022



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Past performance is no guarantee of future results.

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.



Introduction

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (I) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary "in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies."

This report, which covers the period from December 1, 2022, through December 31, 2022, has been prepared by the SBA with input from Federated Investment Counseling ("Federated"), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

During the reporting period, Florida PRIME was in material compliance with investment policy. There were no developments that had a material impact on the liquidity or operation of Florida PRIME. Details are available in the PRIME policy compliance table. This report also includes details on market conditions; fees; fund holdings, transactions and performance; and client composition.

PRIME™ STATISTICS

(As of December 31, 2022)

Total Participants
755

Florida PRIME[™]
Total Participant Balance
\$24,518,576,524

Total Number of Accounts 1,396

FACTS-AT-A-GLANCE PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor's "AAAm" rating, full transparency, and best-in-class financial reporting.



PORTFOLIO MANAGER COMMENTARY

In December, the Federal Reserve loosened the reins of its galloping monetary policy but did not signal an imminent return trip. Based on stillaccelerating inflation in September and October, the Federal Open Market Committee (FOMC) pressed forward with its fourth 75 basis-point hike of the fed funds range at its early November meeting. But as inflation data softened in November, the committee opted to raise rates by 50 basis points at its mid-December meeting, setting the new range at 4.25-4.50%. The markets responded enthusiastically to both the new inflation figures, predicting the aggressive campaign was drawing to an end. Chair Jerome Powell pushed back at this notion in his postmeeting press conference, emphasizing the central bank is determined not just to restore price stability but also prevent a rebound similar to what happened in the 1970s, when many now think policymakers stopped their anti-inflation campaign too soon.

The Summary of Economic Projections released in December indicated other Fed officials agreed with the tightening policy. No less than 17 of 19 FOMC participants expected the target rate to be in a range of at least 5-5.25% at the end of 2023—and most thought a sharp economic slowdown, if not an outright recession, will be needed to pull inflation down to their preferred 2% level. They predicted that the robust labor market will finally roll over in 2023, with unemployment rate reaching 4.6%.

2023 Outlook

Cash should still reign The liquidity industry's gain from stock and bond investor pain should continue in 2023. In particular, with yields rising with each Fed hike. The Fed's quantitative tightening should finally have a meaningful effect on the front end of the curve as the amount of Treasuries moving from its balance sheet to the marketplace becomes big enough to provide relief

Inflation and the Fed Neither the elephant nor the 800-pound gorilla, respectively, will exit the room in 2023. Market enthusiasm over inflation's recent softening and expectations for a policy pivot suggest investors do not respect the Fed's resolve. They would be wise not to focus on the reduced magnitude of upcoming hikes (we expect 50 and 25 basis-point increases, respectively, in the next two meetings) but on the length of a pause that likely will follow. This is where the Fed will have wiggle room to bully the economy as it sees fit. The longer it maintains an elevated terminal rate—possibly a touch over 5%—the more pressure it will put on the economy. While we think inflation has peaked, we are positioning for a hawkish Fed in 2023.

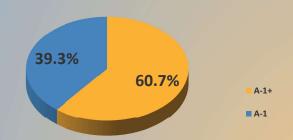
In December, the Florida Prime Pool entered its traditional inflow season, adding \$4.5 billion in assets to a new total of \$24.4 billion. The yield rose 50 basis points to 4.54% on the back of the Fed hike. The Pool's manager kept its Weighted Average Maturity in the I5-25 range, to capture the ongoing Fed tightening cycle. At month-end, the portfolio's Weighted Average Maturity (WAM) was 19 days and its Weighted Average Life (WAL) was 60 days. Purchases focused on short-end of the curve, looking for attractive funding at year-end and out to the February FOMC meeting. The portfolio's construction was weighted to short-term fixed-rate paper and floating-rate instruments in the bank and commercial markets.

At the end of December, yields on I-, 3-, 6- and I2-month U.S. Treasuries were 4%, 4.42%, 4.70% and 4.70%, respectively; the I-, 3-, 6- and I2-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 4.36%, 4.62%, 5.01% and 5.43%, respectively; and the I-, 3-, 6- and I2-month London interbank offered rates were 4.39%, 4.77%, 5.14% and 5.48%, respectively.

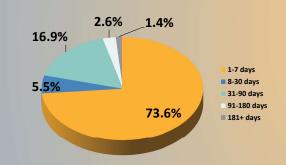


PORTFOLIO COMPOSITION FOR DECEMBER 2022

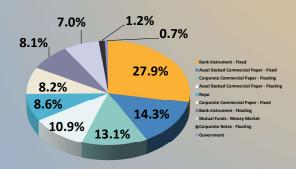
CREDIT QUALITY COMPOSITION



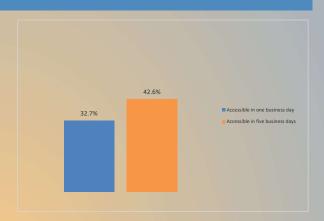
EFFECTIVE MATURITY SCHEDULE



PORTFOLIO COMPOSITION



HIGHLY LIQUID HOLDINGS



TOP HOLDINGS & AVG. MATURITY

5.0%
5.0%
5.0%
5.0%
5.0%
4.9%
4.7%
4.5%
4.2%
3.9%

Average Effective Maturity (WAM)

19 Days

Weighted Average Life (Spread WAL)

60 Days

Percentages based on total value of investments



FUND PERFORMANCE THROUGH DECEMBER 2022

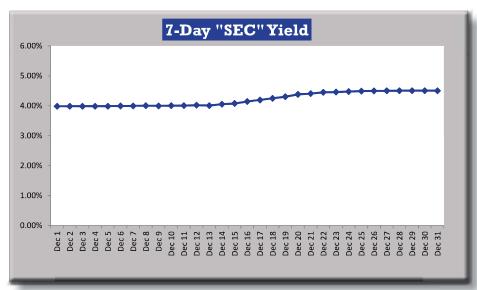
		Florida PRIME P	erformance Data
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	4.39%	3.83%	0.55%
Three Months	3.86%	3.34%	0.52%
One Year	1.79%	1.45%	0.34%
Three Years	0.89%	0.69%	0.19%
Five Years	1.45%	1.23%	0.23%
Ten Years	0.97%	0.76%	0.21%
Since 1/96	2.39%	2.17%	0.22%

Note: Net asset value at month end: \$24,514.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables., Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants. 2 The net-of-fee benchmark is the S&P AAA/AA Rated GIP All 30-Day Net Index for all time periods.

ABOUT ANNUALIZED YIELDS:

Performance data in the table and chart is annualized, meaning that the amounts are based on yields for the periods indicated, converted to their equivalent if obtained for a 12-month period.

For example, ignoring the effects of compounding, an investment that earns 0.10% over a 1-month period yields 1.20% on an annualized basis. Likewise, an investment that earns a total of 3.60% over three years yields 1.20% on an annualized basis, ignoring compounding.



The 7-Day "SEC" Yield in the chart is calculated in accordance with the yield methodology set forth by SEC Rule 2a-7 for money market funds. The 7-day yield = net income earned over a 7-day period / average units outstanding over the period / 7 times 365. Note that unlike other performance measures, the SEC yield does not include realized gains and losses from sales of securities.



PRIME ACCOUNT SUMMARY FOR DECEMBER 2022

	Sum	mary of Cash Flows
Opening Balance (12/01/22)	\$	19,958,239,763
Participant Deposits		9,407,481,907
Gross Earnings		85,224,663
Participant Withdrawals		(4,931,772,799)
Fees		(597,010)
Closing Balance (12/31/22)	\$	24,518,576,524
Net Change over Month	\$	4,560,336,761

		Detailed Fee Disclosure						
			Basis Point					
December		Amount	Equivalent*					
SBA Client Service, Account Mgt. &								
Fiduciary Oversight Fee	\$	196,680.96	1.06					
Federated Investment Management Fee		393,554.99	2.12					
BNY Mellon Custodial Fee**		(6,774.83)	-0.04					
Bank of America Transfer Agent Fee		9,471.95	0.05					
S&P Rating Maintenance Fee		4,076.71	0.02					
Audit/External Review Fees	_	<u>-</u>	0.00					
Total Fees	\$	597,009.78	3.22					

^{*}The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$22,238,408,143.

The data included in this report is unaudited.

^{**}All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.39	9/1/2060	1/4/2023	3,000,000	4.45	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/3/2023		500,000,000	4.39	\$500,000,000	\$500,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/4/2023		300,000,000	4.39	\$300,000,000	\$300,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/5/2023		420,000,000	4.39	\$420,000,000	\$420,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.38	1/1/2042	1/5/2023	5,530,000	4.38	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2023		35,000,000	4.44	\$34,940,519	\$34,940,506	-\$13
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2023		100,000,000	4.38	\$99,940,000	\$99,939,903	-\$97
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2023		150,000,000	4.42	\$149,800,625	\$149,801,496	\$871
Anglesea Funding LLC CPABS4-2 Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2) COMMERCIAL PAPER - ABS- 4(2)		2/2/2023 2/3/2023		90,000,000 110,000,000	4.45 4.47	\$89,629,400 \$109,531,583	\$89,629,060 \$109,532,653	-\$340 \$1,070
Anglesea Funding LLC CFAB34-2 Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2023		200,000,000	4.51	\$199,020,000	\$199,022,222	\$2,222
Anglesea Funding LLC CFAB34-2 Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/13/2023		37,500,000	4.99	\$37,272,656	\$37,292,344	\$19,688
Anglesea Funding LLC, Jun 06, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.82	6/6/2023	1/2/2023	100,000,000	4.89	\$100,000,000	\$100,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2023		60,000,000	4.43	\$59,753,500	\$59,751,064	-\$2,436
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.39	6/1/2060	1/5/2023	18,000,000	4.45	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/27/2023		50,000,000	4.49	\$49,639,444	\$49,631,742	-\$7,703
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	1/3/2023		1,150,000,000	4.39	\$1,150,000,000	\$1,150,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	1/4/2023		80,000,000	4.39	\$80,000,000	\$80,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.39	5/1/2059	1/5/2023	30,000,000	4.39	\$30,000,000	\$30,000,000	\$0
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	4.30	1/3/2023		2,000,000,000	4.36	\$2,000,000,000	\$2,000,000,000	\$0
Bank of Montreal, 5.015%, Oct 11, 2023	COMMERCIAL PAPER INTEREST BEARING	5.02	10/11/2023		90,000,000	5.02	\$90,000,000	\$89,833,561	-\$166,439
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.05	12/5/2023	1/2/2023	110,000,000	5.12	\$110,000,000	\$110,116,841	\$116,841
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.05	12/5/2023	1/3/2023	100,000,000	5.12	\$100,000,000	\$100,106,330	\$106,330
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.06	1/5/2024	1/2/2023	105,000,000	5.13	\$104,999,915	\$105,097,722	\$97,808
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.60	1/13/2023	1/2/2023	125,000,000	4.66	\$125,000,000	\$125,005,128	\$5,128
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	3/1/2023	1/2/2023	100,000,000	4.61	\$100,000,000	\$99,988,118	-\$11,882
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	3/22/2023	1/2/2023	100,000,000	5.07	\$100,000,000	\$100,082,916	\$82,916
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.60	3/24/2023	1/2/2023	100,000,000	4.66	\$100,000,000	\$99,993,268	-\$6,732
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.82	5/15/2023	1/2/2023	100,000,000	4.89	\$100,000,000	\$100,052,883	\$52,883
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	9/15/2023	1/3/2023	100,000,000	5.07	\$100,000,000	\$100,072,925	\$72,925
Bank of Nova Scotia, Toronto, Aug 21, 2023	PAPER - 4-2	4.95	8/21/2023	1/3/2023	25,000,000	5.02	\$25,000,000	\$25,025,860	\$25,860
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	12/13/2023	1/2/2023	100,000,000	5.07	\$100,000,000	\$100,000,000	\$0
Bank of Nova Scotia, Toronto, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.92	12/27/2023	1/2/2023	85,000,000	4.99	\$85,000,000	\$84,985,636	-\$14,364
Bank of Nova Scotia, Toronto, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	2/10/2023	1/2/2023	150,000,000	4.87	\$150,000,000	\$150,048,248	\$48,248
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	2/21/2023	1/2/2023	160,000,000	4.61	\$160,000,000	\$159,988,912	-\$11,088
Bank of Nova Scotia, Toronto, Jul 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	7/5/2023	1/2/2023	50,000,000	4.95	\$50,000,000	\$50,000,000	\$0
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.97	7/7/2023	1/2/2023	57,000,000	5.04	\$57,000,000	\$57,091,878	\$91,878
Bank of Nova Scotia, Toronto, Mar 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.83	3/13/2023	1/2/2023	40,000,000	4.90	\$40,000,000	\$40,017,816	\$17,816
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	5/8/2023	1/2/2023	99,000,000	4.87	\$99,000,000	\$99,057,510	\$57,510



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.90	10/23/2023	1/2/2023	75,000,000	4.97	\$75,000,000	\$75,007,037	\$7,037
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.85	9/21/2023	1/2/2023	150,000,000	4.92	\$150,000,000	\$150,016,377	\$16,377
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		50,000,000	4.38	\$49,988,000	\$49,975,967	-\$12,034
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2023		59,821,000	4.44	\$59,690,590	\$59,690,441	-\$150
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/19/2023		50,000,000	4.44	\$49,878,889	\$49,878,722	-\$167
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2023		50,000,000	4.43	\$49,830,833	\$49,830,678	-\$155
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2023		125,000,000	4.43	\$124,561,979	\$124,531,233	-\$30,747
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		50,000,000	4.58	\$49,763,556	\$49,768,147	\$4,591
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2023		25,000,000	4.58	\$24,835,111	\$24,834,191	-\$920
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		90,000,000	4.49	\$89,582,000	\$89,583,045	\$1,045
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/27/2023		50,000,000	4.77	\$49,438,125	\$49,438,729	\$604
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2023		25,000,000	4.89	\$24,630,556	\$24,632,033	\$1,478
Bedford Row Funding Corp., Apr 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.95	4/27/2023	1/2/2023	100,000,000	5.02	\$100,000,000	\$100,107,652	\$107,652
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		55,000,000	4.41	\$54,973,417	\$54,973,563	\$146
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2023		50,000,000	4.42	\$49,963,750	\$49,963,925	\$175
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2023		22,664,000	4.46	\$22,636,425	\$22,636,734	\$308
BofA Securities, Inc., Apr 12, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.82	4/12/2023	1/2/2023	105,000,000	4.91	\$104,991,468	\$105,042,180	\$50,711
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,819,733	\$39,612,978	-\$206,756
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.10	12/11/2023	1/2/2023	100,000,000	5.17	\$100,000,000	\$100,266,750	\$266,750
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	2/14/2023	1/2/2023	150,000,000	4.61	\$150,000,000	\$150,000,770	\$770
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	5/8/2023	1/2/2023	200,000,000	4.87	\$200,000,000	\$200,186,740	\$186,740
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.86	9/6/2023	1/2/2023	50,000,000	4.93	\$50,000,000	\$50,052,025	\$52,025
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.86	9/11/2023	1/2/2023	120,000,000	4.93	\$120,000,000	\$120,124,690	\$124,690
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	7/1/2048	1/5/2023	5,290,000	4.38	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC, Feb 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.85	2/8/2023	1/2/2023	100,000,000	4.92	\$100,000,000	\$100,037,302	\$37,302
Chariot Funding LLC, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/10/2023	1/2/2023	150,000,000	4.82	\$150,000,000	\$150,039,204	\$39,204
Chariot Funding LLC, Jan 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.57	1/10/2023	1/2/2023	150,000,000	4.63	\$150,000,000	\$150,007,745	\$7,745
Chariot Funding LLC, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.67	3/21/2023	1/2/2023	75,000,000	4.73	\$75,000,000	\$75,001,092	\$1,092
Chariot Funding LLC, May 19, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.93	5/19/2023	1/2/2023	50,000,000	5.00	\$50,000,000	\$50,045,385	\$45,385
Chesham Finance LLC Series III CPABS4-2			1/3/2023		500,000,000	4.37	\$499,760,556	\$499,759,665	-\$891
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2023		25,000,000	4.46	\$24,893,785	\$24,893,785	\$0
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.72	7/21/2023	1/2/2023	200,000,000	4.79	\$200,000,000	\$199,964,210	-\$35,790
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	3.50	1/17/2023		200,000,000	4.40	\$199,909,933	\$199,906,364	-\$3,569
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.34	8/1/2044	1/5/2023	77,000,000	4.34	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX	VARIABLE RATE COMMERCIAL	4.68	4/5/2023	1/2/2023	150,000,000	4.75	\$150,000,000	\$150,018,635	\$18,635
Co., LLC, Apr 05, 2023 Collateralized Commercial Paper FLEX	PAPER-ABS-4(2) VARIABLE RATE COMMERCIAL	4.85	3/7/2023	1/2/2023	125,000,000	4.92	\$125,000,000	\$125,057,664	\$57,664
Co., LLC, Mar 07, 2023 Collateralized Commercial Paper FLEX	PAPER-ABS-4(2) VARIABLE RATE COMMERCIAL	4.67	3/14/2023	1/2/2023	100,000,000	4.73	\$100,000,000	\$100,012,066	\$12,066
Co., LLC, Mar 14, 2023 Collateralized Commercial Paper FLEX	PAPER-ABS-4(2) VARIABLE RATE COMMERCIAL	4.76	5/9/2023	1/2/2023	75,000,000	4.83	\$75,000,000	\$75,028,391	\$28,391
Co., LLC, May 09, 2023 Collateralized Commercial Paper V Co.	PAPER-ABS-4(2) COMMERCIAL PAPER - ABS 3A3	0	2/8/2023	2, 2020	95,000,000	4.56	\$94,529,222	\$94,532,072	\$2,850
LLC CPABS3A3 Collateralized Commercial Paper V Co.	VARIABLE RATE COMMERCIAL	4.70	4/3/2023	1/2/2023	85,000,000	4.77	\$85,000,000	\$85,015,048	\$15,048
LLC, Apr 03, 2023	PAPER-ABS 3A3	т./ О	7/3/2023	1,2,2023	03,000,000	7.77	Ψ03,000,000	ψου,υ ι υ,υ-το	ψ1,0,000



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.82	2/13/2023	1/2/2023	50,000,000	4.89	\$50,000,000	\$50,020,963	\$20,963
Collateralized Commercial Paper V Co. LLC, Feb 16, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.80	2/16/2023	1/2/2023	55,000,000	4.87	\$55,000,000	\$55,021,535	\$21,535
Collateralized Commercial Paper V Co. LLC, Mar 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.67	3/8/2023	1/2/2023	30,000,000	4.73	\$30,000,000	\$30,003,792	\$3,792
Collateralized Commercial Paper V Co. LLC, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.68	3/24/2023	1/2/2023	35,000,000	4.75	\$35,000,000	\$35,004,615	\$4,615
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	2/27/2023	1/2/2023	210,000,000	4.87	\$210,000,000	\$210,063,011	\$63,011
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.84	3/20/2023	1/2/2023	21,000,000	4.91	\$21,000,000	\$21,009,796	\$9,796
Cooperatieve Rabobank UATD	TIME DEPOSIT	4.33	1/3/2023		600,000,000	4.39	\$600,000,000	\$600,000,000	\$0
Cooperatieve Rabobank UATD	TIME DEPOSIT	4.33	1/4/2023		630,000,000	4.39	\$630,000,000	\$630,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.66	3/15/2023		150,000,000	4.72	\$150,000,000	\$150,063,899	\$63,899
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		1/3/2023		200,000,000	4.35	\$199,904,667	\$199,905,156	\$489
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.19	1/3/2023		1,093,884,288	4.25	\$1,093,884,288	\$1,093,884,288	\$0
Fairway Finance Co. LLC, Jun 01, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.00	6/1/2023	1/2/2023	60,000,000	5.07	\$60,000,000	\$60,000,000	\$0
Fairway Finance Co. LLC, Jun 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.85	6/9/2023	1/2/2023	85,000,000	4.92	\$85,000,000	\$85,042,078	\$42,078
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	4.45	1/3/2023	1/3/2023	630,872,087	4.45	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	4.50	8/1/2045	1/5/2023	9,995,000	4.50	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	4.71	9/1/2035	1/5/2023	3,915,000	4.78	\$3,915,000	\$3,915,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		75,000,000	4.52	\$74,649,292	\$74,652,617	\$3,325
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2023		49,000,000	4.66	\$48,671,047	\$48,676,962	\$5,915
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/23/2023		29,000,000	4.51	\$28,804,169	\$28,801,068	-\$3,101
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2023		25,000,000	4.80	\$24,759,500	\$24,756,958	-\$2,542
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2023		75,000,000	4.81	\$74,267,187	\$74,260,319	-\$6,869
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2023		52,000,000	4.40	\$51,962,473	\$51,962,482	\$9
Great Bear Funding LLC CPABS4-2 HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	COMMERCIAL PAPER - ABS- 4(2) REPO TRIPARTY TERM FIXED >= 7 DAYS	4.31	2/1/2023 1/3/2023		35,000,000 100,000,000	4.44 4.36	\$34,860,438 \$100,000,000	\$34,860,181 \$100,000,000	-\$257 \$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.39	3/1/2062	1/5/2023	50.000.000	4.39	\$50.000.000	\$50,000,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037		4.38	2/1/2037	1/5/2023	3,350,000	4.38	\$3,350,000	\$3,350,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2023		50,500,000	4.83	\$50,229,110	\$50,244,466	\$15,356
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	4.38	12/1/2037	1/5/2023	4,445,000	4.38	\$4,445,000	\$4,445,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2023		100,000,000	4.42	\$99,831,222	\$99,829,550	-\$1,672
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.88	4/12/2023		200,000,000	4.95	\$200,000,000	\$200,075,228	\$75,228
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/3/2023		200,000,000	4.46	\$199,150,278	\$199,171,278	\$21,000
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/6/2023		430,000,000	4.45	\$428,021,044	\$428,066,432	\$45,387
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	3/20/2023		100,000,000	4.93	\$98,933,107	\$98,976,788	\$43,681
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		50,000,000	4.38	\$49,976,000	\$49,975,967	-\$34
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2023		50,000,000	4.43	\$49,836,875	\$49,837,288	\$413
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2023		40,000,000	4.42	\$39,831,222	\$39,830,056	-\$1,167
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		300,000,000	4.36	\$299,856,667	\$299,855,799	-\$868
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/1/2023		500,000,000	4.44	\$500,000,000	\$500,008,675	\$8,675
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.36	2/3/2023		100,000,000	4.42	\$100,000,000	\$99,999,963	-\$37
Mizuho Bank Ltd.TD	TIME DEPOSIT	4.32	1/3/2023		600,000,000	4.38	\$600,000,000	\$600,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.42	9/1/2041	1/5/2023	6,260,000	4.42	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		50,000,000	3.88	\$49,138,326	\$48,858,138	-\$280,189



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
National Australia Bank Ltd., Melbourne	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$61,421,458	\$61,072,672	-\$348,786
CP4-2 National Australia Bank Ltd., Melbourne, Apr 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.66	4/6/2023	1/2/2023	150,000,000	4.72	\$150,000,000	\$150,010,826	\$10,826
Netherlands, Government of CP4-2	COMMERCIAL PAPER - 4-2		1/27/2023		200,000,000	4.40	\$199,328,000	\$199,326,756	-\$1,244
Nordea Bank Abp, Feb 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	2/10/2023	1/2/2023	40,000,000	4.87	\$40,000,000	\$40,013,148	\$13,148
Nordea Bank Abp, Jun 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.72	6/15/2023	1/2/2023	225,000,000	4.79	\$225,000,000	\$225,051,651	\$51,651
Nordea Bank Abp, Mar 24, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.69	3/24/2023	1/2/2023	50,000,000	4.76	\$50,000,000	\$50,007,537	\$7,537
Novartis Finance Corp. CP4-2	COMMERCIAL PAPER - 4-2	4.00	1/30/2023		4,525,000	4.38	\$4,508,245	\$4,508,225	-\$19
Old Line Funding, LLC, Feb 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.82	2/23/2023	1/2/2023	55,000,000	4.89	\$55,000,000	\$55,021,577	\$21,577
Old Line Funding, LLC, Feb 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.86	2/24/2023	1/2/2023	120,000,000	4.93	\$120,000,000	\$120,004,736	\$4,736
Old Line Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/19/2023	1/2/2023	10,000,000	4.80	\$10,000,000	\$9,058,675	-\$941,325
Old Line Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/23/2023	1/2/2023	100,000,000	4.80	\$100,000,000	\$100,000,779	\$779
Old Line Funding, LLC, Jun 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.87	6/20/2023	1/3/2023	15,000,000	4.94	\$15,000,000	\$15,006,558	\$6,558
Old Line Funding, LLC, Jun 26, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.84	6/26/2023	1/2/2023	100,000,000	4.91	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.70	3/20/2023	1/3/2023	30,000,000	4.77	\$30,000,000	\$30,003,866	\$3,866
Old Line Funding, LLC, Mar 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	3/27/2023	1/2/2023	50,000,000	4.82	\$50,000,000	\$50,005,410	\$5,410
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.38	4/1/2042	1/5/2023	7,015,000	4.38	\$7,015,000	\$7,015,000	\$0
Ridgefield Funding Company, LLC Series A, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/10/2023	1/2/2023	200,000,000	4.82	\$200,000,000	\$200,050,874	\$50,874
Ridgefield Funding Company, LLC Series A, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/13/2023	1/2/2023	120,000,000	4.82	\$120,000,000	\$120,030,894	\$30,894
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,865,264	\$24,712,172	-\$153,092
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$97,449,889	\$96,740,578	-\$709,311
Royal Bank of Canada CP4-2 Royal Bank of Canada, Montreal CDYAN	COMMERCIAL PAPER - 4-2 CERTIFICATE OF DEPOSIT -	4.08	10/31/2023 7/14/2023		51,000,000 10,000,000	5.52 4.09	\$48,740,204 \$10,000,000	\$48,806,313 \$9,940,739	\$66,109 -\$59,261
	YANKEE								
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.73	3/1/2023	1/2/2023	100,000,000	4.80	\$100,000,000	\$100,038,003	\$38,003
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.07	11/15/2023	1/2/2023	60,000,000	5.14	\$60,000,000	\$60,088,667	\$88,667
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	9/1/2023	1/2/2023	100,000,000	4.95	\$100,000,000	\$100,020,266	\$20,266
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	9/1/2023	1/2/2023	100,000,000	4.95	\$100,000,000	\$100,020,266	\$20,266
Scheel Investments, LLC, Sep 01, 2041 Sheffield Receivables Company LLC	VARIABLE RATE DEMAND NOTE COMMERCIAL PAPER - ABS- 4(2)	4.38	9/1/2041 2/16/2023	1/5/2023	6,720,000 80,000,000	4.38 4.77	\$6,720,000 \$79,504,000	\$6,720,000 \$79,525,546	\$0 \$21,546
CPABS4-2 Sheffield Receivables Company LLC	COMMERCIAL PAPER - ABS- 4(2)		3/13/2023		100,000,000	4.75	\$99,061,139	\$99,070,264	\$9,125
CPABS4-2 Sheffield Receivables Company LLC, Feb	VARIABLE RATE COMMERCIAL	4.90	2/17/2023	1/2/2023	50,000,000	4.97	\$50,000,000	\$50,019,641	\$19,641
17, 2023 Sheffield Receivables Company LLC, Jan	PAPER-ABS-4(2) VARIABLE RATE COMMERCIAL	4.80	1/25/2023	1/2/2023	10,000,000	4.92	\$9,999,639	\$10,002,062	\$2,423
25, 2023 Societe Generale, Paris CP4-2	PAPER-ABS-4(2) COMMERCIAL PAPER - 4-2		1/31/2023		80,000,000	4.41	\$79.692.089	\$79,693,654	\$1,565
Starbird Funding Corp., Feb 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.66	2/9/2023	1/2/2023	52,000,000	4.69	\$52,001,664	\$52,007,731	\$6,068
State Street Bank and Trust Co., Jun 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.85	6/6/2023	1/2/2023	150,000,000	4.92	\$150,000,000	\$150,054,842	\$54,842
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	1/6/2023		200,000,000	4.31	\$200,000,000	\$199,999,204	-\$796
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.79	2/24/2023		100,000,000	4.86	\$100,000,000	\$100,046,396	\$46,396



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT -	4.79	2/27/2023		135,000,000	4.86	\$135,000,000	\$135,063,171	\$63,171
Sumitomo Mitsui Trust Bank Ltd. CDYAN	YANKEE CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/9/2023		73,000,000	4.44	\$73,000,000	\$72,998,880	-\$1,120
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/10/2023		300,000,000	4.44	\$300,000,000	\$299,993,541	-\$6,459
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.32	1/12/2023		75,000,000	4.38	\$75,000,000	\$75,000,711	\$711
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.32	1/17/2023		100,000,000	4.38	\$100,000,000	\$100,000,662	\$662
Sumitomo Mitsui Trust Bank Ltd., Feb 28, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.74	2/28/2023	1/2/2023	75,000,000	4.81	\$75,000,000	\$75,026,279	\$26,279
Sumitomo Mitsui Trust Bank Ltd., Jan 20, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	1/20/2023	1/2/2023	100,000,000	4.87	\$100,000,000	\$100,020,636	\$20,636
Svenska Handelsbanken, Stockholm, Mar 09, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.86	3/9/2023	1/2/2023	175,000,000	4.93	\$175,000,000	\$175,074,585	\$74,585
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ- 9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	11/1/2056	1/5/2023	6,500,000	4.63	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ- 9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	2/1/2027	1/5/2023	5,150,000	4.63	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ- 9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	12/1/2059	1/5/2023	3,800,000	4.63	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	5/1/2048	1/5/2023	4,420,000	4.38	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	12/1/2046	1/5/2023	13,625,000	4.38	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	4.38	9/1/2037	1/5/2023	5,490,000	4.38	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	6/1/2048	1/5/2023	4,025,000	4.38	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	11/1/2046	1/5/2023	5,950,000	4.38	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/19/2023	1/2/2023	75,000,000	4.80	\$75,000,000	\$75,000,376	\$376
Thunder Bay Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/23/2023	1/2/2023	15,000,000	4.80	\$15,000,000	\$15,000,117	\$117
Thunder Bay Funding, LLC, Mar 16, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	3/16/2023	1/2/2023	50,000,000	4.80	\$50,000,000	\$50,004,813	\$4,813
Thunder Bay Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	3/20/2023	1/2/2023	25,000,000	4.82	\$25,000,000	\$25,001,597	\$1,597
Thunder Bay Funding, LLC, Mar 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	3/21/2023	1/2/2023	25,000,000	4.80	\$25,000,000	\$25,000,791	\$791
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$99,285,030	-\$714,970
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,555,351	-\$444,649
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,626,675	-\$373,325
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,438,657	-\$561,344
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		1/5/2023		50,000,000	4.38	\$49,964,000	\$49,964,050	\$50
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,849,529	\$34,666,943	-\$182,586
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$98,809,333	\$97,956,867	-\$852,466
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.03	12/6/2023	1/2/2023	150,000,000	5.10	\$150,000,000	\$150,194,531	\$194,531
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.55	2/13/2023	1/2/2023	100,000,000	4.61	\$100,000,000	\$100,004,397	\$4,397
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.85	6/9/2023	1/2/2023	125,000,000	4.92	\$125,000,000	\$125,123,046	\$123,046
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.70	3/1/2023	1/2/2023	100,000,000	4.77	\$100,000,000	\$100,027,377	\$27,377
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		79,125,000	4.39	\$79,030,050	\$79,029,039	-\$1,011



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		148,000,000	4.41	\$147,821,578	\$147,820,509	-\$1,069
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		3/13/2023		50,000,000	4.86	\$49,519,417	\$49,535,741	\$16,324
Toyota Credit Canada Inc., May 03, 2023	VARIABLE RATE COMMERCIAL PAPER	5.00	5/3/2023	1/2/2023	25,000,000	5.07	\$25,000,000	\$25,024,080	\$24,080
Toyota Credit De Puerto Rico Corp., May 17, 2023	VARIABLE RATE COMMERCIAL PAPER	5.00	5/17/2023	1/2/2023	50,000,000	5.07	\$50,000,000	\$50,052,873	\$52,873
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.43	4/30/2023	1/4/2023	100,000,000	4.49	\$100,002,688	\$100,069,939	\$67,251
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.43	4/30/2023	1/4/2023	75,000,000	4.49	\$75,001,764	\$75,052,454	\$50,691
Unilever Capital Corp. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		25,000,000	4.31	\$24,970,486	\$24,970,146	-\$340
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2023		65,000,000	4.43	\$64,732,958	\$64,730,380	-\$2,578
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2023		100,000,000	4.83	\$99,451,667	\$99,480,133	\$28,466
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2023		77,259,000	4.85	\$76,448,639	\$76,459,455	\$10,816
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.97	8/28/2023	1/2/2023	40,000,000	5.04	\$40,000,000	\$40,049,668	\$49,668
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	3/20/2023	1/2/2023	109,000,000	4.87	\$109,000,000	\$109,041,226	\$41,226
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	3/21/2023	1/2/2023	75,000,000	4.87	\$75,000,000	\$75,028,738	\$28,738
Wylie Bice Llfe Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	8/1/2046	1/5/2023	7,625,000	4.38	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,500,755,375		\$24,474,175,616	\$24,471,484,011	-\$2,691,605

Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

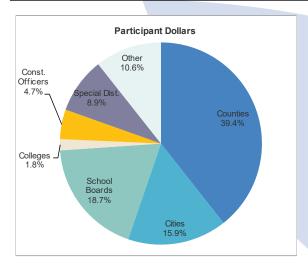
¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Investment Counseling, is the source for other data shown above

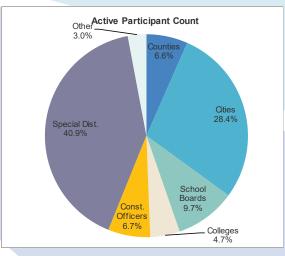
 $^{^{\}rm 2}$ Amortized cost is calculated using a straight line method.



PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 2022

		Share of			Share of
D (' ' 1D 1	Share of Total Fund	Participant Count	D # : 1 D I	Share of Total Fund	Participant Count
Participant Balance			Participant Balance		
All Participants	100.0%	100.0%	Colleges & Universities	1.8%	4.7%
Top 10	33.5%	1.3%	Top 10	1.6%	1.3%
\$100 million or more	76.3%	8.1%	\$100 million or more	0.5%	0.1%
\$10 million up to \$100 million	20.8%	18.0%	\$10 million up to \$100 million	1.1%	0.9%
\$1 million up to \$10 million	2.6%	22.1%	\$1 million up to \$10 million	0.2%	1.3%
Under \$1 million	0.3%	51.8%	Under \$1 million	0.01%	2.3%
Counties	39.4%	6.6%	Constitutional Officers	4.7%	6.7%
Top 10	30.4%	1.3%	Top 10	2.1%	1.3%
\$100 million or more	37.8%	2.6%	\$100 million or more	3.3%	0.4%
\$10 million up to \$100 million	1.4%	1.1%	\$10 million up to \$100 million	1.1%	0.4%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.8%
Municipalities	15.9%	28.4%	Special Districts	8.9%	40.9%
Top 10	5.8%	1.3%	Top 10	5.3%	1.3%
\$100 million or more	5.8%	1.3%	\$100 million or more	4.0%	0.8%
\$10 million up to \$100 million	9.0%	7.8%	\$10 million up to \$100 million	4.1%	3.9%
\$1 million up to \$10 million	1.0%	7.3%	\$1 million up to \$10 million	0.7%	7.7%
Under \$1 million	0.1%	12.0%	Under \$1 million	0.2%	28.5%
School Boards	18.7%	9.7%	Other	10.6%	3.0%
Top 10	12.0%	1.3%	Top 10	10.4%	1.3%
\$100 million or more	15.2%	2.2%	\$100 million or more	9.7%	0.7%
\$10 million up to \$100 million	3.3%	3.0%	\$10 million up to \$100 million	0.8%	0.5%
\$1 million up to \$10 million	0.2%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	1.1%





Total Fund Value: \$24,518,576,524

Total Active Participant Count: 743

Note: Active accounts include only those participant accounts valued above zero.



COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2022

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as "High" or "Low" with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in "Fail" status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
Unregistered securities must be eligible for sale to Accredited Investors or Qualified Purchasers. Ratings requirements	Pass
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
Maturity	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items,	Pass
U.S. Government securities and repo collateralized by	
these securities)	
Demand Feature and Guarantor Diversification	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source		Pass/Fail
Money Market Mutual Funds		
Invested in any one Money Market	Mutual Fund	Pass
Repurchase Agreements		
Repurchase Agreement Counterpar	ty Rating	Pass
Term Repurchase Agreements with Counterparty Rating A-1+ (2-5 busing A-1+)	, 3	Pass
Term Repurchase Agreements with Counterparty Rating A-1 (2-5 busine		Pass
Term Repurchase Agreements with Counterparty Rating A-1+ (More than	, ,	Pass
Term Repurchase Agreements with Counterparty Rating A-1 (More than	, ,	Pass
Repurchase Agreements with any s Counterparty Rating A-1	ingle dealer -	Pass
Concentration Tests		
Industry Concentration, excluding findustry	inancial services	Pass
Any Single Government Agency		Pass
Illiquid Securities		Pass
Assets invested in securities access day	sible within 1 business	Pass
Assets invested in securities access days	sible within 5 business	Pass



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys ALBION CAPITAL LLC CPABS4	12/29/22	12/14/22	12/14/22	25,000,000	24,954,688	0	24,954,688	Gam(noss)
ALBION CAPITAL LLC CPABS4	01/13/23	12/29/22	12/29/22	35,000,000	34,936,271	ŏ	34,936,271	(
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	12/08/22 12/08/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,962,861 49,962,861	0	49,962,861 49,962,861	(
ANGLESEA FUNDING LLCPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	
ANGLESEA FUNDING LLCPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	(
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	12/12/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,962,861 49,962,861	0	49,962,861 49,962,861	
ANGLESEA FUNDING LLCPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	12/12/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 15,000,000	49,962,861 14,988,858	0	49,962,861 14,988,858	
ANGLESEA FUNDING LLCPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	0	49,960,139	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	12/19/22 12/19/22	12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,960,139 49,960,139	0	49,960,139 49,960,139	
ANGLESEA FUNDING LLCPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	ő	49,960,139	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	12/19/22 01/04/23	12/12/22 12/28/22	12/12/22 12/28/22	15,000,000 50,000,000	14,988,042 49,958,000	0	14,988,042 49,958,000	
ANGLESEA FUNDING LLCPABS4	01/04/23	12/28/22	12/28/22	50,000,000	49,958,000	0	49,958,000	
ANGLESEA FUNDING LLCPABS4	01/10/23	12/22/22	12/22/22	50,000,000	49,885,208	0	49,885,208	C
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	01/10/23 01/10/23	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	49,885,208 49,885,208	0	49,885,208 49,885,208	
ANGLESEA FUNDING LLCPABS4	02/02/23	12/16/22	12/16/22	50,000,000	49,709,333	ő	49,709,333	
ANGLESEA FUNDING LLCPABS4	02/02/23	12/16/22	12/16/22	40,000,000	39,767,467	0	39,767,467	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	02/03/23 02/03/23	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,647,167 49,647,167	0	49,647,167 49,647,167	
ANGLESEA FUNDING LLCPABS4	02/03/23	12/07/22	12/07/22	10,000,000	9,929,433	0	9,929,433	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	02/08/23 02/08/23	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,620,250 49,620,250	0	49,620,250 49,620,250	
ANGLESEA FUNDING LLCPABS4	02/08/23	12/08/22	12/08/22	50,000,000	49,620,250	ő	49,620,250	
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLC	02/08/23 06/06/23	12/08/22 12/07/22	12/08/22 12/08/22	50,000,000 50,000,000	49,620,250 50,000,000	0	49,620,250 50,000,000	
ANGLESEA FUNDING LLC ANGLESEA FUNDING LLC	06/06/23	12/07/22	12/08/22	50,000,000	50,000,000	0	50,000,000	
ANTALIS S,A, CPABS4CPABS4	02/02/23	12/29/22	12/29/22	50,000,000	49,788,542	0	49,788,542	
ANTALIS S,A, CPABS4CPABS4 ATLANTIC ASSET SECUCPABS4	02/02/23 02/27/23	12/29/22 12/28/22	12/29/22 12/28/22	10,000,000 50,000,000	9,957,708 49,627,222	0	9,957,708 49,627,222	
BANK OF MONTREAL	12/05/23	12/05/22	12/05/22	50,000,000	50,000,000	ŏ	50,000,000	Č
BANK OF MONTREAL	12/05/23	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	
BANK OF MONTREAL BANK OF MONTREAL/CHICAGO IL	12/05/23 01/05/24	12/05/22 12/09/22	12/05/22 12/09/22	10,000,000 50,000,000	10,000,000 49,999,957	12,667	10,000,000 50,012,624	
BANK OF MONTREAL/CHICAGO IL	01/05/24	12/09/22	12/09/22	50,000,000	49,999,957	12,667	50,012,624	9
BANK OF MONTREAL/CHICAGO IL BANK OF MONTREAL	01/05/24 12/05/23	12/09/22 12/05/22	12/09/22 12/06/22	5,000,000 50,000,000	4,999,996 50,000,000	1,267	5,001,262 50,000,000	
BANK OF MONTREAL	12/05/23	12/05/22	12/06/22	50,000,000	50,000,000	ő	50,000,000	(
BANK OF NOVA SCOTIA/THE BANK OF NOVA SCOTIA/THE	07/05/23 12/13/23	12/05/22 12/13/22	12/05/22 12/13/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
BANK OF NOVA SCOTIA/THE	12/13/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
BANK OF NOVA SCOTIA/THE	09/21/23	12/21/22	12/21/22	50,000,000	50,000,000	0	50,000,000	
BANK OF NOVA SCOTIA/THE BANK OF NOVA SCOTIA/THE	09/21/23 09/21/23	12/21/22 12/21/22	12/21/22 12/21/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
BANK OF NOVA SCOTIA/THE	12/27/23	12/28/22	12/28/22	50,000,000	50,000,000	0	50,000,000	(
BANK OF NOVA SCOTIA/THE BARTON CAPITAL S,A,CPABS4	12/27/23	12/28/22 12/05/22	12/28/22 12/05/22	35,000,000 50,000,000	35,000,000 49,994,694	0	35,000,000 49,994,694	
BARTON CAPITAL 5,A,CPAB54	12/08/22	12/03/22	12/03/22	50,000,000	49,994,694	0	49,994,694	
BARTON CAPITAL S,A,CPABS4	12/09/22	12/08/22	12/08/22	25,000,000	24,997,347	0	24,997,347	9
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	12/12/22 12/13/22	12/09/22 12/12/22	12/09/22 12/12/22	50,000,000 50,000,000	49,984,083 49,994,694	0	49,984,083 49,994,694	
BARTON CAPITAL S,A,CPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,694	0	49,994,694	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	12/19/22 12/20/22	12/16/22 12/19/22	12/16/22 12/19/22	50,000,000 50,000,000	49,982,000 49,994,000	0	49,982,000 49,994,000	
BARTON CAPITAL S,A,CPABS4	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	ŏ	49,958,000	
BARTON CAPITAL S.A.CPABS4	12/22/22 12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 25,000,000	49,958,000 24,979,000	0	49,958,000 24,979,000	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	12/22/22	12/13/22	12/13/22	50,000,000	49,994,000	0	49,994,000	
BARTON CAPITAL S,A,CPABS4	12/29/22	12/22/22	12/22/22	50,000,000	49,958,000	0	49,958,000	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	12/29/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 25,000,000	49,958,000 24,979,000	0	49,958,000 24,979,000	
BARTON CAPITAL S,A,CPABS4	12/29/22	12/28/22	12/28/22	50,000,000	49,994,000	0	49,994,000	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	01/03/23 01/17/23	12/29/22 12/15/22	12/29/22 12/15/22	50,000,000 50,000,000	49,970,000 49,800,167	0	49,970,000 49,800,167	
BARTON CAPITAL S,A,CPABS4	01/17/23	12/15/22	12/15/22	9,821,000	9,781,749	0	9,781,749	
BARTON CAPITAL S,A,CPABS4	01/19/23	12/20/22	12/20/22	50,000,000	49,818,333	0	49,818,333	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	01/27/23 01/30/23	12/28/22 12/29/22	12/28/22 12/29/22	50,000,000 50,000,000	49,818,750 49,806,667	0	49,818,750 49,806,667	
BARTON CAPITAL S,A,CPABS4	01/30/23	12/29/22	12/29/22	50,000,000	49,806,667	0	49,806,667	
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S.A.CPABS4	01/30/23 02/06/23	12/29/22 12/08/22	12/29/22 12/08/22	25,000,000 50,000,000	24,903,333 49,626,667	0	24,903,333 49,626,667	
BARTON CAPITAL S,A,CPABS4	02/21/23	12/20/22	12/20/22	25,000,000	24,804,000	ő	24,804,000	
BEDFORD ROW FUNDINGCPABS4	02/06/23	12/15/22	12/16/22	50,000,000	49,682,222	0	49,682,222	
BEDFORD ROW FUNDINGCPABS4 BEDFORD ROW FUNDINGCPABS4	02/06/23 03/27/23	12/15/22 12/20/22	12/16/22 12/20/22	40,000,000 50,000,000	39,745,778 49,373,542	0	39,745,778 49,373,542	
BEDFORD ROW FUNDINGCPABS4	04/21/23	12/27/22	12/27/22	25,000,000	24,620,660	ō	24,620,660	
BENNINGTON STARK CACPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,569	0	49,962,569	
BENNINGTON STARK CACPABS4 BENNINGTON STARK CACPABS4	12/12/22 12/19/22	12/05/22 12/12/22	12/05/22 12/12/22	5,000,000 50,000,000	4,996,257 49,959,750	0	4,996,257 49,959,750	
BENNINGTON STARK CACPABS4	12/19/22	12/12/22	12/12/22	5,000,000	4,995,975	0	4,995,975	
BENNINGTON STARK CACPABS4 BENNINGTON STARK CACPABS4	12/27/22 12/27/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 5,000,000	49,951,667 4,995,167	0	49,951,667 4,995,167	
BENNINGTON STARK CACPABS4	01/03/23	12/27/22	12/27/22	50,000,000	49,957,708	0	49,957,708	
BENNINGTON STARK CACPABS4	01/03/23	12/27/22	12/27/22	5,000,000	4,995,771	0	4,995,771	
BENNINGTON STARK CACPABS4 BENNINGTON STARK CACPABS4	01/05/23 01/09/23	12/12/22 12/13/22	12/12/22 12/13/22	50,000,000 22,664,000	49,855,000 22,589,549	0	49,855,000 22,589,549	
BNG BANK N,V, CP4-2CP4-2	12/15/22	12/08/22	12/08/22	50,000,000	49,963,056	0	49,963,056	
BNG BANK N,V, CP4-2CP4-2	12/15/22	12/08/22	12/08/22	50,000,000	49,963,056	0	49,963,056	(



Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
BNG BANK N,V, CP4-2CP4-2	Date 12/15/22	Date 12/08/22	Date 12/08/22	50,000,000	49,963,056	Interest 0	Amount 49,963,056	Gain(Loss)
BNG BANK N,V, CP4-2CP4-2	12/15/22	12/08/22	12/08/22	50,000,000	49,963,056	0	49,963,056	0
BNG BANK N,V, CP4-2CP4-2	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	Ō	49,958,000	ő
BNG BANK N,V, CP4-2CP4-2	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	0	49,958,000	0
BNG BANK N,V, CP4-2CP4-2	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	0	49,958,000	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	12/22/22 12/29/22	12/15/22 12/22/22	12/15/22 12/22/22	50,000,000	49,958,000	0	49,958,000 49,958,000	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	12/29/22	12/22/22	12/22/22	50,000,000 50,000,000	49,958,000 49,958,000	0	49,958,000	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/05/22 12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/05/22 12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	Ö	49,994,708	Ö
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/06/22 12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	Ö	49,994,708	Ō
CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/07/22 12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	ő	49,994,708	ő
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	Ö	49,994,708	Ö
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	Ō	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	ő	49,994,708	Ö
CHESHAM FINANCE LLCCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	o o	49,984,125	Ö
CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/13/22 12/13/22	12/12/22	12/12/22	50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	ő	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LL CCPABS4	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/14/22 12/14/22	12/13/22	12/13/22 12/13/22	50,000,000	49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/14/22	12/13/22 12/13/22	12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/14/22 12/15/22	12/13/22 12/14/22	12/13/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CHESHAM FINANCE LLCCPABS4	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	ő	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	Ö	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	Ö	49,994,014	Ō
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/16/22 12/19/22	12/15/22 12/16/22	12/15/22 12/16/22	35,000,000 50,000,000	34,995,810 49,982,042	0	34,995,810 49,982,042	0
CHESHAM FINANCE LLCCPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/19/22 12/19/22	12/16/22 12/16/22	12/16/22 12/16/22	50,000,000 50,000,000	49,982,042 49,982,042	0	49,982,042 49,982,042	0
CHESHAM FINANCE LLCCPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/19/22 12/19/22	12/16/22 12/16/22	12/16/22 12/16/22	50,000,000 50,000,000	49,982,042 49,982,042	0	49,982,042 49,982,042	0
CHESHAM FINANCE LLCCPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/20/22 12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/20/22	12/19/22	12/19/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/20/22 12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/20/22	12/19/22	12/19/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/20/22 12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/21/22	12/20/22	12/20/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/21/22 12/21/22	12/20/22 12/20/22	12/20/22 12/20/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/21/22	12/20/22 12/20/22	12/20/22 12/20/22	50,000,000	49,994,014 49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/21/22	12/20/22	12/20/22	50,000,000 50,000,000	49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/21/22 12/21/22	12/20/22 12/20/22	12/20/22 12/20/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/22/22 12/22/22	12/21/22 12/21/22	12/21/22 12/21/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/22/22	12/21/22 12/21/22	12/21/22 12/21/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/22/22	12/21/22	12/21/22	30,000,000	29,996,408	0	29,996,408	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/22/22 12/27/22	12/21/22 12/22/22	12/21/22 12/22/22	50,000,000 50,000,000	49,994,014 49,970,069	0	49,994,014 49,970,069	0
CHESHAM FINANCE LLCCPABS4	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/22 12/27/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/22 12/27/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/22 12/27/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/28/22 12/28/22	12/27/22	12/27/22 12/27/22	50,000,000 40,000,000	49,994,014 39,995,211	0	49,994,014 39,995,211	0
CHESHAM FINANCE LLCCPABS4	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/28/22 12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/28/22 12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014 49,994,014	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/29/22 01/03/23	12/28/22 12/29/22	12/28/22 12/29/22	50,000,000 50,000,000	49,994,014 49,970,069	0	49,994,014 49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/23 01/03/23	12/29/22 12/29/22	12/29/22 12/29/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/23 01/03/23	12/29/22 12/29/22	12/29/22 12/29/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/23	12/29/22	12/29/22 12/29/22	50,000,000	49,970,069	0	49,970,069	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/23 01/03/23	12/29/22	12/29/22	50,000,000 50,000,000	49,970,069 49,970,069	0	49,970,069 49,970,069	0
CHESHAM FINANCE LLCCPABS4 CIESCO, LLC CPABS4-CPABS4	02/03/23	12/16/22	12/16/22	25,000,000	24,851,299	0	24,851,299	0
CIESCO, LLC CPABS4-CPABS4	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	Ō	49,994,708 49,994,708	Ō
CIESCO, LLC CPABS4-CPABS4	12/09/22	12/08/22	12/08/22	21,300,000	21,297,746	0	21,297,746	0



	Date	Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CIESCO, LLC CPABS4-CPABS4 CIESCO, LLC CPABS4-CPABS4	12/14/22	12/13/22	12/13/22 12/13/22	50,000,000	49,994,708 10,698,868	0	49,994,708 10,698,868	0
CITIBANK NA, NEW YOCD	12/14/22 01/17/23	12/13/22 12/20/22	12/13/22	10,700,000 50,000,000	49,964,974	734,028	50,699,002	0
CITIBANK NA, NEW YOCD CITIBANK NA, NEW YOCD	01/17/23 01/17/23	12/20/22 12/20/22	12/20/22 12/20/22	50,000,000 50,000,000	49,964,974 49,964,974	734,028 734,028	50,699,002 50,699,002	0
CITIBANK NA, NEW YOCD	01/17/23	12/20/22	12/20/22	50,000,000	49,964,974	734,028	50,699,002	0
CITIBANK NA CITIBANK NA	07/21/23 07/21/23	12/21/22 12/21/22	12/27/22 12/27/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CITIBANK NA	07/21/23	12/21/22	12/27/22	50,000,000	50,000,000	0	50,000,000	0
CITIBANK NA COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	07/21/23 04/05/23	12/21/22 12/01/22	12/27/22 12/01/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	04/05/23	12/01/22	12/01/22	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	04/05/23 05/09/23	12/01/22 12/06/22	12/01/22 12/06/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	05/09/23	12/06/22	12/06/22	25,000,000	25,000,000	Ö	25,000,000	0
COLLATERALIZED COMMCPABS3 COLLATERALIZED COMMCPABS3	02/08/23 02/08/23	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 45,000,000	49,615,944 44,654,350	0	49,615,944 44,654,350	0
CREDIT AGRICOLE CORCP	01/03/23	12/27/22	12/27/22	50,000,000	49,958,292	0	49,958,292	0
CREDIT AGRICOLE CORCP CREDIT AGRICOLE CORCP	01/03/23 01/03/23	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,958,292 49,958,292	0	49,958,292 49,958,292	0
CREDIT AGRICOLE CORCP	01/03/23	12/27/22	12/27/22	50,000,000	49,958,292	0	49,958,292	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/09/22 12/09/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/09/22	12/02/22	12/02/22	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/12/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/22	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/12/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/22	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/12/22 12/12/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/14/22	12/07/22	12/07/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/14/22 12/14/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/14/22	12/07/22	12/07/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/14/22 12/14/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/15/22	12/08/22	12/08/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/15/22 12/16/22	12/08/22 12/09/22	12/08/22 12/09/22	21,000,000 50,000,000	21,000,000 50,000,000	0	21,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/16/22	12/09/22	12/09/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/16/22 12/16/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 25,000,000	50,000,000 25,000,000	0	50,000,000 25,000,000	0
CREDIT AGRICOLE CORCDYAN	12/19/22	12/12/22	12/12/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/19/22 12/19/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/19/22	12/12/22	12/12/22 12/12/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/19/22 12/19/22	12/12/22 12/12/22	12/12/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/19/22 12/19/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDIAN CREDIT AGRICOLE CORCDYAN	12/15/22	12/14/22	12/14/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDIAN CREDIT AGRICOLE CORCDYAN	12/15/22	12/14/22	12/14/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDIAN CREDIT AGRICOLE CORCDYAN	12/15/22	12/14/22	12/14/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/15/22 12/15/22	12/14/22	12/14/22	50,000,000 25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/22/22 12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDIAN CREDIT AGRICOLE CORCDYAN	12/22/22	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/22/22 12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/22/22	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/22/22 12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 25,000,000	50,000,000 25,000,000	0	50,000,000 25,000,000	0
CREDIT AGRICOLE CORCDYAN	03/15/23	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	03/15/23 03/15/23	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/16/22	12/16/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/22 12/27/22	12/16/22 12/16/22	12/16/22 12/16/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/16/22	12/16/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/22 12/27/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/19/22	12/19/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/22 12/27/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/19/22	12/19/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/22 12/27/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/19/22	12/19/22	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/29/22 12/29/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/29/22	12/22/22	12/22/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/29/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/29/22 12/29/22	12/22/22	12/22/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT INDUSTRIEL ECP4-2	12/29/22 12/02/22	12/22/22 12/01/22	12/22/22 12/01/22	50,000,000 50,000,000	50,000,000 49,994,708	0	50,000,000 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	ő	49,994,708	ő



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	Gaim Dossi
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0		
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,994,708 49,994,708	0	,	
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	Ö	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/22 12/05/22	12/01/22 12/02/22	12/01/22 12/02/22	40,000,000 50,000,000	39,995,767 49,984,125	0	39,995,767 49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/05/22 12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	ő	49,984,125	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000	49,984,125 49,984,125	0	49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22 12/05/22	12/02/22	12/02/22	50,000,000 50,000,000	49,984,125	0	49,984,125 49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/05/22 12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/05/22	12/02/22 12/02/22	12/02/22 12/02/22	50,000,000 45,000,000	49,984,125 44,985,713	0	49,984,125 44,985,713	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	Ö	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/22 12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/22 12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/22 12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/22 12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 25,000,000	49,994,708 24,997,354	0	49,994,708 24,997,354	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	ő	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/22 12/07/22	12/06/22	12/06/22 12/06/22	50,000,000	49,994,708 49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22 12/06/22	12/06/22	50,000,000 50,000,000	49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 20,000,000	49,994,708 19,997,883	0	49,994,708 19,997,883	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	Ö	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000 50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	Ö	,	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	,	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/08/22 12/08/22	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/07/22	12/07/22	20,000,000	19,997,883	0	19,997,883	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECF4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0		
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0	,	
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0		
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	
CREDIT INDUSTRIEL ECP4.2	12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000	49,994,708	0		
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/09/22 12/09/22	12/08/22	12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0		
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/08/22	12/08/22	18,000,000	17,998,095	0	17,998,095	
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0		
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125 49,984,125	0		
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0		



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	Ō	49,984,125	Ō
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	ő	49,984,125	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 50,000,000	49,984,125 49,984,125	0	49,984,125 49,984,125	0
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/12/22 12/13/22	12/09/22 12/12/22	12/09/22 12/12/22	20,000,000 50,000,000	19,993,650 49,994,708	0	19,993,650 49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	ő
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	Ö	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/13/22 12/14/22	12/12/22 12/13/22	12/12/22 12/13/22	20,000,000 50,000,000	19,997,883 49,994,708	0	19,997,883 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	ő
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	ő	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 46,000,000	49,994,708 45,995,132	0	49,994,708 45,995,132	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	ő	49,994,708	Ō
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/14/22	12/14/22	15,000,000	14,998,413	0	14,998,413	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 21,000,000	49,994,014 20,997,486	0	49,994,014 20,997,486	0
CREDIT INDUSTRIEL ECP4-2	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/19/22 12/19/22	12/16/22 12/16/22	12/16/22 12/16/22	50,000,000 50,000,000	49,982,042 49,982,042	0	49,982,042 49,982,042	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/19/22 12/19/22	12/16/22 12/16/22	12/16/22 12/16/22	50,000,000 50,000,000	49,982,042 49,982,042	0	49,982,042 49,982,042	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	0



Section 1972	Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHICH SAUTHE LETAK		12/19/22	12/16/22	12/16/22	50,000,000		0	49,982,042	0
CHICAT 19-072 1									_
CHEST NOLTHEL CFE42 CHEST NOLTHEL CFE44 CHEST NOL							-		_
CAMER MACHER 1992	CREDIT INDUSTRIEL ECP4-2	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042		49,982,042	
CHEEF RACATINE LEPA 1915/20 1916									_
CHEEF ROCHTHILE (SPA) 1919-22	CREDIT INDUSTRIEL ECP4-2	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042		49,982,042	_
CRIEF INCASTRE (EF42 1915/20 1916/20 191									
CHECH ROUTHEL CEPT 2							-		
CREET REQUESTRE, EPP-1									•
CHEET ROUTHER, ECH-3 1000000							_		
CALDET PROJUSTRES (CF4) 120022 12002							-		_
CREAT PROCURES ECP4 120022 121022									
CHECH RELITERE, ECF4-2 102022 131192 131192 15000000 699614 0 69							_		
CADDT RESURTER. CO-9-2 CADDT							-		
CHEST REQUESTREEL CPA1 120022							_		_
CREAT REQUESTREE, LEP-4									
CREET REQUEREMENT. CHAPTER PROCUREMENT. CH									
CREDIT RELUTRIAL ECP4. 1200.21 1200.22 1200.22 1200.22 1200.22 1200.00 9794.01 0 4799	CREDIT INDUSTRIEL ECP4-2	12/20/22	12/19/22	12/19/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT ROUTHER (ECM-)									
CREDT ROUTHER LEPÍA 1.20022 1	CREDIT INDUSTRIEL ECP4-2	12/20/22	12/19/22	12/19/22	50,000,000	49,994,014		49,994,014	0
CREDT ROUTHEL (ECH-1) CREDT ROUTHEL (ECH-2)							_		-
CREDIT RIGISTRE (C-12) CREDIT							_		-
CREAT ROUTHER CENTRE CE	CREDIT INDUSTRIEL ECP4-2	12/20/22	12/19/22		50,000,000	49,994,014		49,994,014	_
CREDT INQUISTREE (CF-12									_
CREDIT PRUSTREEL ECH-2 120/12							_		_
CREDT PROJETTRE, ECP-1									
CREET INJUSTIBLE, ECP4_2									
CREDIT INJUSTINE. ICH-12					50,000,000	49,994,014		49,994,014	
CREDT INDUSTRIEL ECH-2							_		
CREDIT INDUSTRIEL IC-1-2 (2) 120/22 120/22 50.000.000 49.994.014 0 49.994.014 0 6.000000 49.994.014 0 6.0000000 49.994.014 0 6.0000000000000000000000000000000000		12/21/22	12/20/22	12/20/22			_	49,994,014	
CREDT INUSTRIE (CP-12 127/1/2 127/0/2 127/0/2 5.000.000 49794014 0							_		•
CREDIT INUSTRIE (EPP-2 127/1/2 17/2072 17/2072 5,000,000 49,994.014 0 49,99							_		_
CREDT INDUSTREE (EP4-2 121/12 1270022 1270022 30,000,000 49,994,014 0 49,994,									_
CREDIT INDUSTRIEL (EPA-2 12/10/22 12/2									
CREDT INDUSTRIEL ECP4-2 (122122 1221022 1221022 1221023 1000.000 19.994.014 0 49.994.014 0 49.994.014 0 69.9							_		-
CREDIT INDUSTRIEL (CF4-2 127222 1271/12 1271/12 50,000,00 49,994,014 0 49,994,014 0 0 49,994,014							_		-
CREDIT INDUSTRIEL ECP4-2 1272/12 1271/12	CREDIT INDUSTRIEL ECP4-2	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014	0	49,994,014	0
CREDT INDUSTRIBLE CEP4-2 122/122 122/									
CREDT INDUSTRIEL (CPP4-2 12/21/22 12/11/22 12/11/22 50,000,000 49,994.014 0									
CREDIT INDUSTRIEL ECPH-2 12/2/22 12/11/2 12/11/2 5,000,000 4,994,014 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 4,994,014 0 0 0 4,994,014 0 0 0 4,994,014 0 0 0 4,994,014 0 0 0 4,994,014 0 0 0 4,994,014 0 0 0 0 0 0 0 0 0									
CREDT INDUSTRIE CECP4-2 122222 122122 122122 122122 122122									
CREDIT INDUSTRIEL ECPH-2 122222 122122 122122 5,000,000 49,994,014 0 49,994					50,000,000	49,994,014	-	49,994,014	_
CREDIT INDUSTRIEL ECPH-2 127272 127172 127172 50000,000 49,994,014 0 49,994							-		
CREDIT INDUSTRIEL ECP4-2 12/2/22 12/2/12 12/2/	CREDIT INDUSTRIEL ECP4-2	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014		49,994,014	
CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 12/1/12 10,000,000 49,994,014 0 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 10,000,000 49,994,014 0 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 10,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 10,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 15,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 15,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/1/12 15,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,970,69 0 49,970,69 0 CREDIT INDUSTRIEL ECP42 12/2/12 12/2/12 12/2/12 15,000,000 49,970,69 0 49,							_		_
CREDIT INDUSTRIELE ECP4-2 12/21/22 12/	CREDIT INDUSTRIEL ECP4-2	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIELE ECP4-2 12/2/12 12/1/12 12/1/12 50,000,000 49,994,014 0 49,994,014 0 49,994,014 0 49,994,014 0 49,994,014 0 49,994,014 0 49,994,014 0 0 49,994,014 0 0 49,994,014 0 0 49,994,014 0 0 49,994,014 0 0 49,970,069 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,980,204 0 14,970,069 0 14,970,069 0 0 14,970,069 0 0 14,970,069 0 0 14,970,069 0 0 0 0 0 0 0 0 0									
CREDIT INDUSTRIEL ECP4-2 12/2/22 12/2/22 12/2/22 12/2/22 12/2/22 12/2/22 15,000,000 14,999,014 0 14,999,014 0 0 14,999,004 0 0 14,999,004 0 0 14,999,006 0 0 14,970,069 0 0	CREDIT INDUSTRIEL ECP4-2	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014		49,994,014	
CREDIT INDUSTRIEL ECP4-2 122772 122722 122272 1222									
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069									_
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/21/22 50,000,000 49,970,069 0 49,970,069 0 0 0 0 0 0 0 0 0	CREDIT INDUSTRIEL ECP4-2		12/22/22	12/22/22	50,000,000	49,970,069	,	49,970,069	· ·
CREDIT INDUSTRIEL ECP4-2 1227/12 122222 1222									
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2 1227/22 1222/	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069		49,970,069	
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 50,000,000 49,970,007 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 50,000,000 49,990,001 49,990,001 0 49,990,001 0 CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001 0 49,990,001									
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 12/22/2 50,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 60,000 60	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	0
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,669 0 0 0 0 0 0 0 0 0									_
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 50,000,000 49,970,069 0 49,970,069 0 0 0 49,970,069 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									_
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 50,000,000 49,970,069 0 49,970,069 0 0	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 5,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 5,000,000 49,970,069 0 49,970,069 0 0 49,970,069 0 0 49,970,069 0 0 49,970,069 0 0 0 0 0 0 0 0 0									
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 12/27/22 50,000,000 49,970,069 0 49,970,069 0 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 50,000,000 49,970,069 0 49,970,069 0 0 49,970,069 0 0 49,970,069 0 0 49,970,069 0 0 49,970,07 0 0 49,970,07 0 0 49,970,07 0 0 49,970,07 0 0 49,970,07 0 0 49,970,07 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,069	0	49,970,069	0
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 5,000,000 49,970,069 0 49,970,069 0 CREDIT INDUSTRIEL ECP4-2 12/27/22 12/22/22 5,000,000 4,979,007 0 4,979,007 0 0,979,007 0									
CREDIT INDUSTRIEL ECP4-2 12/27/22 12/27/22 5,000,000 4,997,007 0 4,997,007 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 5,000,000 4,994,014 0 4,994,014 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,994,014 0 (CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,994,014 0 (CREDIT INDUSTRIEL ECP4-2 (CR	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22				49,970,069	
CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 50,000,000 49,994,014 0 60,994,014 0 6	CREDIT INDUSTRIEL ECP4-2	12/27/22	12/22/22	12/22/22	5,000,000	4,997,007		4,997,007	
CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0 CREDIT INDUSTRIEL ECP4-2 12/28/22 12/27/22 12/27/22 50,000,000 49,994,014 0 49,994,014 0									
	CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	
	CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,994,014 49,994,014			



Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
CREDIT INDUSTRIEL ECP4-2	Date 12/28/22	Date 12/27/22	Date 12/27/22	Shares 50,000,000	49,994,014	Interest 0	Amount 49,994,014	Gain(Loss)
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22 12/28/22	12/27/22	12/27/22 12/27/22	50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22 12/27/22	12/27/22	50,000,000 50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014 49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22 12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/22 12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000 50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	Ō	49,994,014	ő
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	ő	49,994,014	ō
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	50,000,000 9,000,000	49,994,014 8,998,923	0	49,994,014 8,998,923	0
MUFG BANK LTD, ECD ECD	03/20/23	12/15/22	12/19/22	100,000,000	98,786,409	0	98,786,409	0
DZ BANK AG DEUTSCHECP4-2	12/02/22	12/01/22	12/01/22	50,000,000	49,994,736	0	49,994,736	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/02/22 12/05/22	12/01/22 12/02/22	12/01/22 12/02/22	50,000,000	49,994,736 49,984,167	0	49,994,736 49,984,167	0
DZ BANK AG DEUTSCHECP4-2	12/05/22	12/02/22	12/02/22	50,000,000 50,000,000	49,984,167	0	49,984,167	0
DZ BANK AG DEUTSCHECP4-2	12/06/22	12/05/22	12/05/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/06/22	12/05/22	12/05/22 12/06/22	50,000,000	49,994,722 49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22	50,000,000 50,000,000	49,994,722	0	49,994,722 49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/08/22	12/07/22	12/07/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/08/22 12/09/22	12/07/22 12/08/22	12/07/22 12/08/22	50,000,000 50,000,000	49,994,722 49,994,722	0	49,994,722 49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/09/22	12/08/22	12/08/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/12/22	12/09/22	12/09/22	50,000,000	49,984,167	0	49,984,167	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/12/22 12/13/22	12/09/22 12/12/22	12/09/22 12/12/22	50,000,000 50,000,000	49,984,167 49,994,722	0	49,984,167 49,994,722	0
DZ BANK AG DEUTSCHECF4-2	12/13/22	12/12/22	12/12/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/14/22	12/13/22	12/13/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/14/22	12/13/22 12/14/22	12/13/22 12/14/22	50,000,000 50,000,000	49,994,722 49,994,722	0	49,994,722 49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/15/22	12/14/22	12/14/22	50,000,000	49,994,722	0	49,994,722	0
DZ BANK AG DEUTSCHECP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,042	0	49,994,042	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/16/22 12/19/22	12/15/22 12/16/22	12/15/22 12/16/22	50,000,000 50,000,000	49,994,042 49,982,125	0	49,994,042 49,982,125	0
DZ BANK AG DEUTSCHECP4-2	12/19/22	12/16/22	12/16/22	50,000,000	49,982,125	0	49,982,125	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	49,994,042 49,994,042	0	49,994,042 49,994,042	0
DZ BANK AG DEUTSCHECP4-2	12/21/22	12/20/22	12/20/22	50,000,000	49,994,028	0	49,994,028	0
DZ BANK AG DEUTSCHECP4-2	12/21/22	12/20/22	12/20/22	50,000,000	49,994,028	0	49,994,028	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/22/22	12/21/22 12/21/22	12/21/22 12/21/22	50,000,000 50,000,000	49,994,028 49,994,028	0	49,994,028 49,994,028	0
DZ BANK AG DEUTSCHECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,139	ő	49,970,139	ő
DZ BANK AG DEUTSCHECP4-2	12/27/22	12/22/22	12/22/22	50,000,000	49,970,139	0	49,970,139	0
FAIRWAY FINANCE CO LLC FAIRWAY FINANCE CO LLC	06/09/23 06/09/23	12/05/22 12/05/22	12/06/22 12/06/22	35,000,000 50,000,000	35,000,000 50,000,000	0	35,000,000 50,000,000	0
GREAT BEAR FUNDING CPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	0
GREAT BEAR FUNDING CRARS4	12/12/22	12/05/22	12/05/22	2,000,000	1,998,514	0	1,998,514 49,960,139	0
GREAT BEAR FUNDING CPABS4 GREAT BEAR FUNDING CPABS4	12/19/22 12/19/22	12/12/22 12/12/22	12/12/22 12/12/22	50,000,000 2,000,000	49,960,139 1,998,406	0	1,998,406	0
GREAT BEAR FUNDING CPABS4	01/05/23	12/19/22	12/19/22	50,000,000	49,897,764	0	49,897,764	0
GREAT BEAR FUNDING CPABS4 GREAT BEAR FUNDING CPABS4	01/05/23 02/01/23	12/19/22 12/15/22	12/19/22 12/15/22	2,000,000 35,000,000	1,995,911 34,797,000	0	1,995,911 34,797,000	0
GTA FUNDING CPABS4 GTA FUNDING LLC CPACPABS4	02/06/23	12/08/22	12/08/22	25,000,000	24,815,417	0	24,815,417	0
GTA FUNDING LLC CPACPABS4	02/06/23	12/08/22	12/08/22	50,000,000	49,630,833	0	49,630,833	0
GTA FUNDING LLC CPACPABS4 GTA FUNDING LLC CPACPABS4	02/21/23 02/23/23	12/16/22 12/28/22	12/16/22 12/28/22	49,000,000 29,000,000	48,584,153 28,797,048	0	48,584,153 28,797,048	0
GTA FUNDING LLC CPACPABS4	03/16/23	12/16/22	12/16/22	25,000,000	24,707,500	0	24,707,500	0
GTA FUNDING LLC CPACPABS4	03/17/23	12/16/22	12/19/22	25,000,000	24,713,389	0	24,713,389	0
GTA FUNDING LLC CPACPABS4 JUPITER SECURITIZATCPABS4	03/17/23 12/08/22	12/16/22 12/07/22	12/19/22 12/07/22	50,000,000 50,000,000	49,426,778 49,994,708	0	49,426,778 49,994,708	0
JUPITER SECURITIZATCPABS4	12/08/22	12/07/22	12/07/22	9,302,000	9,301,016	0	9,301,016	0
JUPITER SECURITIZATORABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	0
JUPITER SECURITIZATCPABS4 JUPITER SECURITIZATCPABS4	12/09/22 12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	0
JUPITER SECURITIZATCPABS4	12/09/22	12/08/22	12/08/22	36,493,000	36,489,138	0	36,489,138	0
LONGSHIP FUNDING LLCPABS4	12/13/22	12/06/22	12/06/22	43,000,000	42,968,144	0	42,968,144	0
LONGSHIP FUNDING LLCPABS4 LONGSHIP FUNDING LLCPABS4	01/13/23 01/13/23	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,813,139 49,813,139	0	49,813,139 49,813,139	0
MUFG BANK LTD, CDYACDYAN	04/12/23	12/07/22	12/07/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN MUFG BANK LTD, CDYACDYAN	04/12/23 04/12/23	12/07/22 12/07/22	12/07/22 12/07/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
MUFG BANK LTD, CDYACDYAN	04/12/23	12/07/22	12/07/22	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	01/03/23	12/27/22	12/27/22	50,000,000	49,958,000	0	49,958,000	0
MANHATTAN ASSET FUNCPABS4 MANHATTAN ASSET FUNCPABS4	01/26/23 02/03/23	12/27/22 12/28/22	12/27/22 12/28/22	50,000,000 40,000,000	49,818,750 39,821,578	0	49,818,750 39,821,578	0
	JEIOJIEJ	· LILUILL	LILUILL	.0,000,000	37,021,370	- 0	37,021,370	- 0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MATCHPOINT FINANCE CPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,139	0	49,970,139	
MATCHPOINT FINANCE CPARS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,139	0	49,970,139	
MATCHPOINT FINANCE CPABS4 MATCHPOINT FINANCE CPABS4	01/03/23 01/03/23	12/29/22 12/29/22	12/29/22 12/29/22	50,000,000 50,000,000	49,970,139 49,970,139	0	49,970,139 49,970,139	
MATCHPOINT FINANCE CPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,139	ő	49,970,139	
MATCHPOINT FINANCE CPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,139	0	49,970,139	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
MIZUHO BANK LTD, CDCDYAN MIZUHO BANK LTD. CDCDYAN	02/01/23 02/01/23	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	ŏ	50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
MIZUHO BANK LTD, CDCDYAN MIZUHO BANK LTD, CDCDYAN	02/01/23 02/01/23	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	ő	50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/01/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
MIZUHO BANK LTD, CDCDYAN	02/03/23	12/16/22	12/16/22	50,000,000	50,000,000	0	50,000,000	
MIZUHO BANK LTD, CDCDYAN MUFG BANK LTD. CPCP	02/03/23 02/03/23	12/16/22 12/13/22	12/16/22 12/13/22	50,000,000 50,000,000	50,000,000 49,684,389	0	50,000,000 49,684,389	
MUFG BANK LTD, CPCP	02/03/23	12/13/22	12/13/22	50,000,000	49,684,389	0	49,684,389	
MUFG BANK LTD, CPCP	02/03/23	12/13/22	12/13/22	50,000,000	49,684,389	Ō	49,684,389	
MUFG BANK LTD, CPCP	02/03/23	12/13/22	12/13/22	50,000,000	49,684,389	0	49,684,389	
MUFG BANK LTD, CPCP	02/06/23	12/15/22	12/15/22	50,000,000	49,679,056	0	49,679,056	
MUFG BANK LTD, CPCP MUFG BANK LTD, CPCP	02/06/23 02/06/23	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,679,056 49,679,056	0	49,679,056 49,679,056	
MUFG BANK LTD, CPCP	02/06/23	12/15/22	12/15/22	50,000,000	49,679,056	0	49,679,056	
MUFG BANK LTD, CPCP	02/06/23	12/15/22	12/15/22	50,000,000	49,679,056	0	49,679,056	
MUFG BANK LTD, CPCP	02/06/23	12/15/22	12/15/22	50,000,000	49,679,056	0	49,679,056	
MUFG BANK LTD, CPCP MUFG BANK LTD, CPCP	02/06/23 02/06/23	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	49,679,056 49,679,056	0	49,679,056 49,679,056	
MUFG BANK LTD, CPCP	02/06/23	12/15/22	12/15/22	30,000,000	29,807,433	0	29,807,433	
NORDEA BANK ABP	06/15/23	12/14/22	12/15/22	50,000,000	50,000,000	ő	50,000,000	
NORDEA BANK ABP	06/15/23	12/14/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
NORDEA BANK ABP	06/15/23	12/14/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
NORDEA BANK ABP	06/15/23	12/14/22	12/15/22	25,000,000 50,000,000	25,000,000	0	25,000,000	
NORDEA BANK ABP NOVARTIS FINANCE COCP4-2	06/15/23 01/30/23	12/14/22 12/28/22	12/15/22 12/28/22	4,525,000	50,000,000 4,507,164	0	50,000,000 4,507,164	
OLD LINE FUNDING LLC	06/26/23	12/07/22	12/12/22	50,000,000	50,000,000	o o	50,000,000	
OLD LINE FUNDING LLC	06/26/23	12/07/22	12/12/22	50,000,000	50,000,000	0	50,000,000	
OLD LINE FUNDING LLC	06/20/23	12/02/22	12/02/22	15,000,000	15,000,000	0	15,000,000	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/02/22	12/01/22	12/01/22	10,000,000	9,998,942	0	9,998,942	
SHEFFIELD RECEIVABLCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	ő	49,984,125	
SHEFFIELD RECEIVABLCPABS4	12/05/22	12/02/22	12/02/22	50,000,000	49,984,125	0	49,984,125	
SHEFFIELD RECEIVABLCPABS4	12/05/22	12/02/22	12/02/22	11,000,000	10,996,508	0	10,996,508	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/06/22	12/05/22	12/05/22	35,000,000	34,996,296	ő	34,996,296	
SHEFFIELD RECEIVABLCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/07/22	12/06/22	12/06/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/07/22 12/08/22	12/06/22 12/07/22	12/06/22 12/07/22	50,000,000 50,000,000	49,994,708 49,994,694	0	49,994,708 49,994,694	
SHEFFIELD RECEIVABLCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,694	ő	49,994,694	
SHEFFIELD RECEIVABLCPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,694	0	49,994,694	
SHEFFIELD RECEIVABLCPABS4	12/08/22	12/07/22	12/07/22	10,000,000	9,998,939	0	9,998,939	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/09/22	12/08/22 12/08/22	12/08/22 12/08/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/09/22	12/08/22	12/08/22	50,000,000	49,994,708	ő	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	
SHEFFIELD RECEIVABLCPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,125	0	49,984,125	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	50,000,000 14,550,000	49,984,125 14,545,380	0	49,984,125 14,545,380	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/12/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	ő	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/13/22	12/12/22	12/12/22	12,000,000	11,998,730	0	11,998,730	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/14/22 12/14/22	12/13/22 12/13/22	12/13/22 12/13/22	50,000,000 50,000,000	49,994,708 49,994,708	0	49,994,708 49,994,708	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/14/22	12/13/22	12/13/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4	12/14/22	12/13/22	12/13/22	7,000,000	6,999,259	ő	6,999,259	
SHEFFIELD RECEIVABLCPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708	0	49,994,708	
SHEFFIELD RECEIVABLEPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,708 10,998.836	0	49,994,708	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/15/22	12/14/22 12/15/22	12/14/22 12/15/22	11,000,000 50,000,000	10,998,836 49,994,014	0	10,998,836 49,994,014	
SHEFFIELD RECEIVABLCPABS4	12/16/22	12/15/22	12/15/22	50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4	12/16/22	12/15/22	12/15/22	25,000,000	24,997,007	0	24,997,007	
SHEFFIELD RECEIVABLCPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	
SHEFFIELD RECEIVABLCPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,042	0	49,982,042	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/19/22 12/20/22	12/16/22 12/19/22	12/16/22 12/19/22	25,000,000 50,000,000	24,991,021 49,994,014	0	24,991,021 49,994,014	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/20/22	12/19/22	12/19/22	50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4	12/20/22	12/19/22	12/19/22	25,000,000	24,997,007	ő	24,997,007	
SHEFFIELD RECEIVABLCPABS4	12/21/22	12/20/22	12/20/22	50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4	12/21/22	12/20/22	12/20/22	50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4	12/22/22	12/21/22	12/21/22	50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	12/22/22	12/21/22 12/21/22	12/21/22 12/21/22	50,000,000 10,000,000	49,994,014 9,998,803	0	49,994,014 9,998,803	
SHEFFIELD RECEIVABLCPABS4	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SHEFFIELD RECEIVABLCPABS4	12/28/22	12/27/22	12/27/22	50,000,000 50,000,000	49,994,014	0	49,994,014	
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	03/13/23 03/13/23	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000	49,427,681 49,427,681	0	49,427,681 49,427,681	
SOCIETE GENERALE PCP4-2	01/31/23	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000	49,741,403	0	49,741,403	
SOCIETE GENERALE, PCP4-2 SOCIETE GENERALE, PCDYAN	01/31/23 12/22/22	12/15/22	12/15/22	30,000,000 50,000,000	29,844,842 50,000,000	0	29,844,842 50,000,000	
SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
SOCIETE GENERALE, PCDYAN SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
SOCIETE GENERALE, PCDYAN SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
SOCIETE GENERALE, PCDYAN SOCIETE GENERALE, PCDYAN	12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SOCIETE GENERALE, PCDYAN	12/29/22	12/22/22	12/22/22	50,000,000	50,000,000	0	50,000,000	
SOCIETE GENERALE, PCDYAN SOCIETE GENERALE, PCDYAN	12/29/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SOCIETE GENERALE, PCDYAN	12/29/22	12/22/22	12/22/22	50,000,000	50,000,000	0	50,000,000	
SOCIETE GENERALE, PCDYAN SOCIETE GENERALE, PCDYAN	12/29/22	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SOCIETE GENERALE, PCDYAN	12/29/22	12/22/22	12/22/22	25,000,000	25,000,000	0	25,000,000	
SOCIETE GENERALE, PCDYAN NETHERLANDS, GOVERNCP4-2	12/29/22 01/27/23	12/22/22 12/22/22	12/22/22 12/22/22	50,000,000 50,000,000	50,000,000 49,784,000	0	50,000,000 49,784,000	
NETHERLANDS, GOVERNCP4-2	01/27/23	12/22/22	12/22/22	50,000,000	49,784,000	0	49,784,000	
NETHERLANDS, GOVERNCP4-2	01/27/23	12/22/22	12/22/22	50,000,000	49,784,000	0	49,784,000	
NETHERLANDS, GOVERNCP4-2 STATE STREET BANK & TRUST CO	01/27/23 06/06/23	12/22/22 12/05/22	12/22/22 12/06/22	50,000,000 50,000,000	49,784,000 50,000,000	0	49,784,000 50,000,000	
STATE STREET BANK & TRUST CO	06/06/23	12/05/22	12/06/22	50,000,000	50,000,000	0	50,000,000	
STATE STREET BANK & TRUST CO SUMITOMO MITSUI TRUCDYAN	06/06/23 01/06/23	12/05/22 12/29/22	12/06/22 12/29/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SUMITOMO MITSUI TRUCDYAN	01/06/23	12/29/22	12/29/22	50,000,000	50,000,000	Ō	50,000,000	
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	01/06/23 01/06/23	12/29/22 12/29/22	12/29/22 12/29/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SUMITOMO MITSUI TRUCDYAN	02/09/23	12/14/22	12/14/22	50,000,000	50,000,000	Ō	50,000,000	
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	02/09/23 02/10/23	12/14/22 12/14/22	12/14/22 12/14/22	23,000,000 50,000,000	23,000,000 50,000,000	0	23,000,000 50,000,000	
SUMITOMO MITSUI TRUCDYAN	02/10/23	12/14/22	12/14/22	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI TRUCDYAN	02/10/23	12/14/22	12/14/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	02/10/23 02/10/23	12/14/22 12/14/22	12/14/22 12/14/22	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI TRUCDYAN	02/10/23	12/14/22	12/14/22	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	01/12/23 01/12/23	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 25,000,000	50,000,000 25,000,000	0	50,000,000 25,000,000	
SUMITOMO MITSUI TRUCDYAN	01/17/23	12/15/22	12/15/22	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI TRUCDYAN TORONTO DOMINION BACP4-2	01/17/23 01/05/23	12/15/22 12/29/22	12/15/22 12/29/22	50,000,000 50,000,000	50,000,000 49,958,000	0	50,000,000 49,958,000	
TORONTO-DOMINION BANK/THE	12/06/23	12/06/22	12/06/22	50,000,000	50,000,000	Ō	50,000,000	
TORONTO-DOMINION BANK/THE TORONTO-DOMINION BANK/THE	12/06/23 12/06/23	12/06/22 12/06/22	12/06/22 12/06/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
TOTALENERGIES CAPITAL CANADA LTD	12/19/22	12/12/22	12/12/22	50,000,000	49,960,236	Ō	49,960,236	
TOTALENERGIES CAPITAL CANADA LTD TOTALENERGIES CAPITCP4-2	12/19/22 01/09/23	12/12/22 12/14/22	12/12/22 12/14/22	48,000,000 50,000,000	47,961,827 49,844,000	0	47,961,827 49,844,000	
TOTALENERGIES CAPITCP4-2	01/09/23	12/14/22	12/14/22	29,125,000	29,034,130	ő	29,034,130	
TOTALENERGIES CAPITCP4-2 TOTALENERGIES CAPITCP4-2	01/09/23 01/09/23	12/19/22 12/19/22	12/19/22 12/19/22	50,000,000 50,000,000	49,873,417 49,873,417	0	49,873,417 49,873,417	
TOTALENERGIES CAPIT CP4-2	01/09/23	12/19/22	12/19/22	48,000,000	47,878,480	0	47,878,480	
TOYOTA CREDIT CANADCP	03/13/23	12/13/22	12/13/22	50,000,000	49,407,500	0	49,407,500	
UNILEVER CAPITAL COCP4-2 UNITEDHEALTH GROUP,CP4-2	01/09/23 12/07/22	12/29/22 12/06/22	12/29/22 12/06/22	25,000,000 50,000,000	24,967,535 49,994,694	0	24,967,535 49,994,694	
UNITEDHEALTH GROUP,CP4-2	12/07/22	12/06/22	12/06/22	50,000,000	49,994,694	0	49,994,694	
UNITEDHEALTH GROUP,CP4-2 UNITEDHEALTH GROUP,CP4-2	12/16/22 12/16/22	12/15/22 12/15/22	12/15/22 12/15/22	50,000,000 19,700,000	49,994,000 19,697,636	0	49,994,000 19,697,636	
UNITEDHEALTH GROUP,CP4-2	12/16/22	12/15/22	12/15/22	50,000,000	49,994,000	0	49,994,000	
UNITEDHEALTH GROUP,CP4-2 UNITEDHEALTH GROUP,CP4-2	12/16/22 12/28/22	12/15/22 12/27/22	12/15/22 12/27/22	50,000,000 50,000,000	49,994,000 49,994,014	0	49,994,000 49,994,014	
UNITEDHEALTH GROUP,CP4-2	12/28/22	12/27/22	12/27/22	50,000,000	49,994,014	0	49,994,014	
UNITEDHEALTH GROUP,CP4-2 UNITEDHEALTH GROUP,CP4-2	12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	50,000,000 50,000,000	49,994,014 49,994,014	0	49,994,014 49,994,014	
UNITEDHEALTH GROUP,CP4-2	12/28/22	12/27/22	12/27/22	25,000,000	24,997,007	ő	24,997,007	
UNITEDHEALTH GROUP,CP4-2 UNITEDHEALTH GROUP,CP4-2	12/29/22	12/21/22 12/28/22	12/21/22 12/28/22	50,000,000 50,000,000	49,951,889 49,994,014	0	49,951,889 49,994,014	
UNITEDHEALTH GROUP,CP4-2	12/29/22	12/28/22	12/28/22	50,000,000	49,994,014	0	49,994,014	
UNITEDHEALTH GROUP,CP4-2 VICTORY RECEIVABLESCPABS4	12/29/22 02/02/23	12/28/22 12/20/22	12/28/22 12/20/22	10,000,000 50,000,000	9,998,803 49,734,167	0	9,998,803 49,734,167	
VICTORY RECEIVABLESCHABS4	02/02/23	12/20/22	12/20/22	15,000,000	14,920,250	0	14,920,250	
VICTORY RECEIVABLESCPABS4 VICTORY RECEIVABLESCPABS4	03/20/23	12/07/22 12/07/22	12/07/22	50,000,000	49,324,778	0	49,324,778	
WESTPAC BANKING CORP	03/20/23 08/28/23	11/30/22	12/07/22 12/01/22	27,259,000 40,000,000	26,890,882 40,000,000	0	26,890,882 40,000,000	
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/01/22	12/01/22	2,558,580	2,558,580	0	2,558,580	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	12/05/22 12/08/22	12/05/22 12/08/22	2,086,187 1,114,311	2,086,187 1,114,311	0	2,086,187 1,114,311	
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/13/22	12/13/22	15,563,683	15,563,683	0	15,563,683	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	12/15/22 12/19/22	12/15/22 12/19/22	2,829,815 550,321	2,829,815 550,321	0	2,829,815 550,321	
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/20/22	12/20/22	1,192,832	1,192,832	0	1,192,832	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27	12/22/22 12/23/22	12/22/22 12/23/22	790,861 613,480	790,861 613,480	0	790,861 613,480	
DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	12/27/22	12/27/22	1,801,576	613,480 1,801,576	0	613,480 1,801,576	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	12/29/22 12/30/22	12/29/22 12/30/22	1,086,367,646 385,309	1,086,367,646 385,309	0	1,086,367,646 385,309	
DICETTOS GOVT CASA FIGITI FUND	03/01/2/	12/30/22	12/30/22	383,309	383,309	0	385,309	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
IZUHO TRIPARTY	12/02/22	12/01/22	12/01/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY ANK OF AMERICA TRIPARTY	12/02/22 12/02/22	12/01/22 12/01/22	12/01/22 12/01/22	100,000,000	100,000,000	0	100,000,000	
IIZUHO TRIPARTY	12/05/22	12/01/22	12/01/22	150,000,000	150,000,000	0	150,000,000	
SBCTRIPARTY	12/05/22	12/02/22	12/02/22	100,000,000	100,000,000	Ö	100,000,000	
ANK OF AMERICA TRIPARTY	12/05/22	12/02/22	12/02/22	1,140,000,000	1,140,000,000	0	1,140,000,000	
IIZUHO TRIPARTY SBC TRIPARTY	12/06/22 12/06/22	12/05/22 12/05/22	12/05/22 12/05/22	150,000,000	150,000,000	0	150,000,000	
ANK OF AMERICA TRIPARTY	12/06/22	12/05/22	12/05/22	1,262,000,000	1,262,000,000	Ö	1,262,000,000	
IIZUHO TRIPARTY	12/07/22	12/06/22	12/06/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY ANK OF AMERICA TRIPARTY	12/07/22 12/07/22	12/06/22 12/06/22	12/06/22 12/06/22	100,000,000 905,000,000	100,000,000	0	100,000,000	
IIZUHO TRIPARTY	12/08/22	12/07/22	12/07/22	150,000,000	150,000,000	0	150,000,000	
SBCTRIPARTY	12/08/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY IIZUHO TRIPARTY	12/08/22 12/09/22	12/07/22 12/08/22	12/07/22 12/08/22	1,222,000,000	1,222,000,000	0	1,222,000,000	
SBCTRIPARTY	12/09/22	12/08/22	12/08/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/09/22	12/08/22	12/08/22	1,021,000,000	1,021,000,000	0	1,021,000,000	
IZUHO TRIPARTY	12/12/22	12/09/22	12/09/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY ANK OF AMERICA TRIPARTY	12/12/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	100,000,000	100,000,000	0	100,000,000	
IZUHO TRIPARTY	12/13/22	12/12/22	12/12/22	150,000,000	150,000,000	Ö	150,000,000	
SBCTRIPARTY	12/13/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY IZUHO TRIPARTY	12/13/22 12/1 4 /22	12/12/22 12/13/22	12/12/22 12/13/22	1,836,000,000	1,836,000,000	0	1,836,000,000	
SBC TRIPARTY	12/14/22	12/13/22	12/13/22	150,000,000	150,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/14/22	12/13/22	12/13/22	1,725,000,000	1,725,000,000	Ö	1,725,000,000	
ZUHOTRIPARTY	12/15/22	12/14/22	12/14/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY ANK OF AMERICA TRIPARTY	12/15/22 12/15/22	12/14/22 12/14/22	12/14/22 12/14/22	100,000,000	100,000,000	0	100,000,000	
ZUHOTRIPARTY	12/16/22	12/15/22	12/15/22	150,000,000	150,000,000	Ö	150,000,000	
BCTRIPARTY	12/16/22	12/15/22	12/15/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/16/22	12/15/22	12/15/22	760,000,000	760,000,000 150,000,000	0	760,000,000	
IZUHO TRIPARTY SBC TRIPARTY	12/19/22 12/19/22	12/16/22 12/16/22	12/16/22 12/16/22	150,000,000	100,000,000	0	150,000,000 100,000,000	
ANK OF AMERICA TRIPARTY	12/19/22	12/16/22	12/16/22	1,060,000,000	1,060,000,000	0	1,060,000,000	
ZUHOTRIPARTY	12/20/22	12/19/22	12/19/22	150,000,000	150,000,000	0	150,000,000	
BC TRIPARTY NK OF AMERICA TRIPARTY	12/20/22 12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	100,000,000 890,000,000	100,000,000 890,000,000	0	100,000,000 890,000,000	
ZUHOTRIPARTY	12/21/22	12/20/22	12/20/22	150,000,000	150,000,000	Ö	150,000,000	
SBCTRIPARTY	12/21/22	12/20/22	12/20/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY IZUHO TRIPARTY	12/21/22	12/20/22	12/20/22 12/21/22	297,000,000	297,000,000	0	297,000,000	
SBC TRIPARTY	12/22/22	12/21/22 12/21/22	12/21/22	150,000,000	150,000,000	0	150,000,000	
ANK OF AMERICA TRIPARTY	12/22/22	12/21/22	12/21/22	725,000,000	725,000,000	Ō	725,000,000	
SBCTRIPARTY	12/27/22	12/22/22	12/22/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY IZUHO TRIPARTY	12/27/22 12/28/22	12/22/22 12/27/22	12/22/22 12/27/22	1,209,000,000 150,000,000	1,209,000,000 150,000,000	0	1,209,000,000 150,000,000	
BCTRIPARTY	12/28/22	12/27/22	12/27/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/28/22	12/27/22	12/27/22	1,329,000,000	1,329,000,000	0	1,329,000,000	
ZUHOTRIPARTY	12/29/22	12/28/22	12/28/22	150,000,000	150,000,000	0	150,000,000	
BC TRIPARTY NK OF AMERICA TRIPARTY	12/29/22 12/29/22	12/28/22 12/28/22	12/28/22 12/28/22	100,000,000 373,000,000	100,000,000 373,000,000	0	100,000,000 373,000,000	
SBC TRIPARTY	01/03/23	12/29/22	12/29/22	100,000,000	100,000,000	Ö	100,000,000	
ANK OF AMERICA TRIPARTY	01/03/23	12/29/22	12/29/22	2,000,000,000	2,000,000,000	0	2,000,000,000	
tal Buys ish Closes				71,528,293,602	71,498,804,054	2,962,711	71,501,766,766	
IZUHO FLOATER/RESIDUAL TRUST	09/01/26	12/20/22	12/20/22	43,750,000	43,750,000	103,154	43,853,154	
LD LINE FUNDING LLC	01/09/23	12/02/22	12/02/22	15,000,000	15,000,000	41,638	15,041,638	
tal Cash Closes				58,750,000	58,750,000	144,792	58,894,792	
eposits BN AMRO BANK N.V.	12/08/22	12/01/22	12/01/22	75,000,000	75,000,000	0	75,000,000	
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/02/22	12/01/22	12/01/22	250,000,000	250,000,000	0	250,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH	12/02/22	12/01/22	12/01/22	600,000,000	600,000,000	0	600,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH ISTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/02/22	12/01/22 12/02/22	12/01/22 12/02/22	685,000,000 45,000,000	685,000,000 45,000,000	0	685,000,000 45,000,000	
IB BANK ASA, GRAND CAYMAN BRANCH	12/05/22	12/02/22	12/02/22	1,000,000,000	1,000,000,000	0	1,000,000,000	
EDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/05/22	12/02/22	12/02/22	260,000,000	260,000,000	0	260,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH	12/05/22	12/02/22	12/02/22	695,000,000	695,000,000	0	695,000,000	
BN AMRO BANK N.V. AROBANK NEWYORK	12/12/22 12/13/22	12/05/22 12/05/22	12/05/22 12/05/22	550,000,000 550,000,000	550,000,000 550,000,000	0	550,000,000 550,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH	12/06/22	12/05/22	12/05/22	1,000,000,000	1,000,000,000	Ö	1,000,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH	12/06/22	12/05/22	12/05/22	720,000,000	720,000,000	0	720,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH	12/07/22	12/06/22	12/06/22	1,000,000,000	1,000,000,000	0	1,000,000,000	
JSTRALIA AND NEW ZEALAND BANKING GROUP LTD. BN AMRO BANK N.V.	12/13/22 12/13/22	12/06/22 12/06/22	12/06/22 12/06/22	930,000,000 356.000,000	356,000,000	0	930,000,000 356,000,000	
ABOBANK NEWYORK	12/13/22	12/06/22	12/06/22	490,000,000	490,000,000	0	490,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH	12/07/22	12/06/22	12/06/22	730,000,000	730,000,000	0	730,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH	12/08/22	12/07/22	12/07/22	1,000,000,000	1,000,000,000	0	1,000,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH NB BANK ASA, GRAND CAYMAN BRANCH	12/08/22 12/09/22	12/07/22 12/08/22	12/07/22 12/08/22	745,000,000 1,000,000,000	745,000,000 1,000,000,000	0	745,000,000 1,000,000,000	
BN AMRO BANK N.V.	12/15/22	12/08/22	12/08/22	75,000,000	75,000,000	Ö	75,000,000	
SIVALINO DAINK IV.V.	12/09/22	12/08/22	12/08/22	780,000,000	780,000,000	0	780,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH			12/09/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH NB BANK ASA, GRAND CAYMAN BRANCH	12/12/22	12/09/22			75 000 000	^	75 000 000	
IZUHO BANK, LTD. NEW YORK BRANCH INB BANK ASA, GRAND CAYMAN BRANCH BN AMRO BANK N.V.	12/16/22	12/09/22	12/09/22	75,000,000	75,000,000 800.000,000	0	75,000,000 800.000,000	
IZUHO BANK, LTD. NEWYORK BRANCH NB BANK AS, GRAND CAYMAN BRANCH BN AMRO BANK N.V. IZUHO BANK, LTD. NEWYORK BRANCH NB BANK AS, GRAND CAYMAN BRANCH	12/16/22 12/12/22 12/13/22	12/09/22 12/09/22 12/12/22	12/09/22 12/09/22 12/12/22	75,000,000 800,000,000 1,100,000,000	800,000,000 1,100,000,000	0	800,000,000 1,100,000,000	
IZUHO BANK, LTD. NEWYORK BRANCH NB BANK ASA, GRAND CAYMAN BRANCH BN AMRO BANK N.V. IZUHO BANK, LTD. NEWYORK BRANCH	12/16/22 12/12/22	12/09/22 12/09/22	12/09/22 12/09/22	75,000,000 800,000,000	800,000,000	Ō	800,000,000	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss
NAMRO BANK N.V.	12/19/22	12/12/22	12/12/22	635,000,000	635,000,000	0	635,000,000	
EDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH (UHO BANK, LTD. NEW YORK BRANCH	12/13/22 12/13/22	12/12/22 12/12/22	12/12/22 12/12/22	225,000,000 850,000,000	225,000,000 850,000,000	0	225,000,000 850,000,000	
STRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/13/22	12/13/22	12/13/22	950,000,000	950,000,000	o o	950,000,000	
BOBANK NEWYORK	12/20/22	12/13/22	12/13/22	570,000,000	570,000,000	0	570,000,000	
NAMRO BANK N.V.	12/20/22	12/13/22 12/13/22	12/13/22	400,000,000	400,000,000	0	400,000,000	
B BANK ASA, GRAND CAYMAN BRANCH (UHO BANK, LTD. NEW YORK BRANCH	12/14/22 12/14/22	12/13/22	12/13/22 12/13/22	1,100,000,000 625,000,000	1,100,000,000 625,000,000	0	1,100,000,000 625,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/15/22	12/14/22	12/14/22	1,100,000,000	1,100,000,000	o o	1,100,000,000	
UHO BANK, LTD. NEW YORK BRANCH	12/15/22	12/14/22	12/14/22	625,000,000	625,000,000	0	625,000,000	
B BANK ASA, GRAND CAYMAN BRANCH NAMRO BANK N.V.	12/16/22 12/22/22	12/15/22 12/15/22	12/15/22 12/15/22	1,000,000,000 55,000,000	1,000,000,000 55,000,000	0	1,000,000,000	
UHO BANK, LTD. NEW YORK BRANCH	12/16/22	12/15/22	12/15/22	600,000,000	600,000,000	0	600,000,000	
N AMRO BANK N.V.	12/27/22	12/16/22	12/16/22	95,000,000	95,000,000	0	95,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/19/22	12/16/22	12/16/22	1,000,000,000	1,000,000,000	0	1,000,000,000	
'UHO BANK, LTD. NEW YORK BRANCH STRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/22 12/27/22	12/16/22 12/19/22	12/16/22 12/19/22	525,000,000 250,000,000	525,000,000 250,000,000	0	525,000,000 250,000,000	
OBANK NEW YORK	12/27/22	12/19/22	12/19/22	630,000,000	630,000,000	0	630,000,000	
NAMRO BANK N.V.	12/27/22	12/19/22	12/19/22	635,000,000	635,000,000	0	635,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/20/22	12/19/22	12/19/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
EDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH (UHO BANK, LTD. NEW YORK BRANCH	12/20/22 12/20/22	12/19/22 12/19/22	12/19/22 12/19/22	155,000,000 540,000,000	155,000,000 540,000,000	0	155,000,000 540,000,000	
STRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/20/22	12/20/22	950,000,000	950,000,000	ő	950,000,000	
BOBANK NEWYORK	12/28/22	12/20/22	12/20/22	575,000,000	575,000,000	0	575,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/21/22	12/20/22	12/20/22	1,200,000,000	1,200,000,000	0	1,200,000,000	
N AMRO BANK N.V. (UHO BANK, LTD. NEW YORK BRANCH	12/27/22 12/21/22	12/20/22 12/20/22	12/20/22 12/20/22	400,000,000 500,000,000	400,000,000 500,000,000	0	400,000,000 500,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/21/22	12/21/22	12/21/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
UHO BANK, LTD. NEW YORK BRANCH	12/22/22	12/21/22	12/21/22	570,000,000	570,000,000	Ō	570,000,000	
AMRO BANK N.V.	12/29/22	12/22/22	12/22/22	70,000,000	70,000,000	0	70,000,000	
B BANK ASA, GRAND CAYMAN BRANCH UHO BANK, LTD. NEW YORK BRANCH	12/27/22 12/27/22	12/22/22 12/22/22	12/22/22 12/22/22	500,000,000 590,000,000	500,000,000 590,000,000	0	500,000,000 590,000,000	
TRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/03/23	12/27/22	12/27/22	1,150,000,000	1,150,000,000	0	1,150,000,000	
OBANK NEWYORK	01/03/23	12/27/22	12/27/22	600,000,000	600,000,000	0	600,000,000	
I AMRO BANK N.V.	01/03/23	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	
NAMRO BANK N.V.	12/28/22 12/28/22	12/27/22 12/27/22	12/27/22 12/27/22	500,000,000	500,000,000 500,000,000	0	500,000,000 500,000,000	
B BANK ASA, GRAND CAYMAN BRANCH B BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/27/22	12/27/22	500,000,000 500,000,000	500,000,000	0	500,000,000	
UHO BANK, LTD. NEW YORK BRANCH	12/28/22	12/27/22	12/27/22	580,000,000	580,000,000	0	580,000,000	
TRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/04/23	12/28/22	12/28/22	80,000,000	80,000,000	0	80,000,000	
SOBANK NEW YORK NAMRO BANK N.V.	01/04/23	12/28/22	12/28/22	630,000,000	630,000,000	0	630,000,000	
NAMRO BANK N.V.	01/04/23 12/29/22	12/28/22	12/28/22 12/28/22	300,000,000 350,000,000	300,000,000 350,000,000	0	300,000,000 350,000,000	
B BANK ASA, GRAND CAYMAN BRANCH	12/29/22	12/28/22	12/28/22	1,200,000,000	1,200,000,000	Ö	1,200,000,000	
UHO BANK, LTD. NEW YORK BRANCH	12/29/22	12/28/22	12/28/22	610,000,000	610,000,000	0	610,000,000	
NAMRO BANK N.V.	01/05/23	12/29/22	12/29/22	420,000,000	420,000,000	0	420,000,000	
(UHO BANK, LTD. NEW YORK BRANCH al Deposits	01/03/23	12/29/22	12/29/22	600,000,000 46,096,000,000	600,000,000 46,096,000,000	0	600,000,000 46,096,000,000	
urities				,,	,,,		,,,	
SION CAPITAL LLC CPABS4	12/14/22	12/14/22	12/14/22	25,000,000	25,000,000	0	25,000,000	
ION CAPITAL LLC CPABS4	12/29/22	12/29/22	12/29/22	25,000,000	25,000,000	0	25,000,000	
GLESEA FUNDING LLCPABS4 GLESEA FUNDING LLCPABS4	12/01/22	12/01/22 12/05/22	12/01/22 12/05/22	100,000,000	100,000,000 215,000,000	0	100,000,000 215,000,000	
GLESEA FUNDING LLCPABS4	12/08/22	12/08/22	12/08/22	200,000,000	200,000,000	o o	200,000,000	
GLESEA FUNDING LLCPABS4	12/12/22	12/12/22	12/12/22	215,000,000	215,000,000	0	215,000,000	
GLESEA FUNDING LLCPABS4	12/16/22	12/16/22	12/16/22	60,000,000	60,000,000	0	60,000,000	
GLESEA FUNDING LLCPABS4 TALIS S,A, CPABS4CPABS4	12/19/22 12/15/22	12/19/22 12/15/22	12/19/22 12/15/22	375,000,000 57,950,000	375,000,000 57,950,000	0	375,000,000 57,950,000	
ANTIC ASSET SECUCPABS4	12/13/22	12/09/22	12/09/22	70,000,000	70,000,000	0	70,000,000	
ANTIC ASSET SECUCPABS4	12/12/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	
TON CAPITAL S.A. CPARS4	12/06/22	12/06/22	12/06/22	50,000,000	50,000,000	0	50,000,000	
TON CAPITAL S,A,CPABS4 TON CAPITAL S,A,CPABS4	12/07/22 12/08/22	12/07/22 12/08/22	12/07/22 12/08/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
TON CAPITAL S,A,CPABS4	12/09/22	12/09/22	12/09/22	25,000,000	25,000,000	0	25,000,000	
TON CAPITAL S,A,CPABS4	12/12/22	12/12/22	12/12/22	50,000,000	50,000,000	0	50,000,000	
TON CAPITAL S.A.CPABS4	12/13/22	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	
TON CAPITAL S,A,CPABS4 TON CAPITAL S,A,CPABS4	12/15/22 12/16/22	12/15/22 12/16/22	12/15/22 12/16/22	154,382,000 21,000,000	154,382,000 21,000,000	0	154,382,000 21,000,000	
TON CAPITAL S,A,CPABS4 TON CAPITAL S,A,CPABS4	12/16/22	12/16/22	12/16/22	50,000,000	50,000,000	0	50,000,000	
TON CAPITAL S,A,CPABS4	12/20/22	12/20/22	12/20/22	50,000,000	50,000,000	0	50,000,000	
FON CAPITAL S.A. CPARS4	12/22/22	12/22/22	12/22/22	175,000,000	175,000,000	0	175,000,000	
TON CAPITAL S,A,CPABS4 FORD ROW FLINDINGCPARS4	12/29/22	12/29/22	12/29/22	175,000,000	175,000,000	0	175,000,000	
NINGTON STARK CACPABS4	12/15/22	12/05/22	12/05/22	55,000,000	55,000,000	0	55,000,000	
NINGTON STARK CACPABS4	12/12/22	12/12/22	12/12/22	108,000,000	108,000,000	0	108,000,000	
NINGTON STARK CACPABS4	12/19/22	12/19/22	12/19/22	55,000,000	55,000,000	0	55,000,000	
NINGTON STARK CACPABS4	12/27/22	12/27/22	12/27/22	55,000,000 200,000,000	55,000,000 200,000,000	0	55,000,000	
G BANK N,V, CP4-2CP4-2 G BANK N,V, CP4-2CP4-2	12/15/22 12/22/22	12/15/22 12/22/22	12/15/22 12/22/22	200,000,000	200,000,000	0	200,000,000 200,000,000	
G BANK N,V, CP4-2CP4-2	12/22/22	12/29/22	12/29/22	100,000,000	100,000,000	0	100,000,000	
NADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/01/22	12/01/22	12/01/22	61,500,000	61,500,000	0	61,500,000	
NADIAN IMPERIAL BCP4-2	12/01/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	
SHAM FINANCE LLCCPABS4 SHAM FINANCE LLCCPABS4	12/01/22 12/02/22	12/01/22 12/02/22	12/01/22 12/02/22	500,000,000 500,000,000	500,000,000 500,000,000	0	500,000,000 500,000,000	
	12/05/22	12/05/22	12/05/22	500,000,000	500,000,000	0	500,000,000	
SHAM FINANCE LLCCPABS4								
ESHAM FINANCE LLCCPABS4	12/06/22	12/06/22	12/06/22	500,000,000	500,000,000	0	500,000,000	
ESHAM FINANCE LLCCPABS4 ESHAM FINANCE LLCCPABS4 ESHAM FINANCE LLCCPABS4 ESHAM FINANCE LLCCPABS4				500,000,000 500,000,000 500,000,000	500,000,000 500,000,000 500,000,000	0	500,000,000 500,000,000 500,000,000	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	12/12/22	12/12/22	12/12/22	500,000,000	500,000,000	0	500,000,000	
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/13/22 12/14/22	12/13/22 12/14/22	12/13/22 12/14/22	500,000,000 500,000,000	500,000,000 500,000,000	0		
CHESHAM FINANCE LLCCPABS4	12/15/22	12/15/22	12/15/22	500,000,000	500,000,000	Ö		
CHESHAM FINANCE LLCCPABS4	12/16/22	12/16/22	12/16/22	385,000,000	385,000,000	0	505,000,000	
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/19/22 12/20/22	12/19/22 12/20/22	12/19/22 12/20/22	400,000,000 400,000,000	400,000,000 400,000,000	0	100,000,000	
CHESHAM FINANCE LLCCPABS4	12/21/22	12/21/22	12/21/22	400,000,000	400,000,000	o o	400,000,000	
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/22/22 12/27/22	12/22/22 12/27/22	12/22/22 12/27/22	380,000,000 500,000,000	380,000,000 500,000,000	0	500,000,000	
CHESHAM FINANCE LLCCPABS4	12/28/22	12/28/22	12/28/22	490,000,000	490,000,000	Ö		
CHESHAM FINANCE LLCCPABS4	12/29/22	12/29/22	12/29/22	500,000,000	500,000,000	0		
CIESCO, LLC CPABS4-CPABS4 CIESCO, LLC CPABS4-CPABS4	12/09/22 12/14/22	12/09/22 12/14/22	12/09/22 12/1 4 /22	121,300,000 60,700,000	121,300,000 60,700,000	0	1-1,000,000	
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	12/06/22	12/06/22	12/06/22	60,000,000	60,000,000	d	60,000,000	
CREDIT AGRICOLE CORCP CREDIT AGRICOLE CORCDYAN	12/14/22 12/05/22	12/14/22 12/05/22	12/14/22 12/05/22	125,000,000 400,000,000	125,000,000 400,000,000	0	120,000,000	
REDIT AGRICOLE CORCDIAN	12/03/22	12/03/22	12/07/22	300,000,000	300,000,000	0	, ,	
REDIT AGRICOLE CORCDYAN	12/09/22	12/09/22	12/09/22	130,000,000	130,000,000	Q		
REDIT AGRICOLE CORCDYAN REDIT AGRICOLE CORCDYAN	12/12/22 12/14/22	12/12/22 12/14/22	12/12/22 12/1 4 /22	400,000,000 300,000,000	400,000,000 300,000,000	0		
REDIT AGRICOLE CORCDYAN	12/15/22	12/15/22	12/15/22	71,000,000	71,000,000	Ö		
REDIT AGRICOLE CORCDYAN	12/16/22	12/16/22	12/16/22	175,000,000	175,000,000	0		
REDIT AGRICOLE CORCDYAN REDIT AGRICOLE CORCDYAN	12/19/22 12/15/22	12/19/22 12/15/22	12/19/22 12/15/22	400,000,000 475,000,000	400,000,000 475,000,000	0	,,	
REDIT AGRICOLE CORCDYAN	12/22/22	12/22/22	12/22/22	375,000,000	375,000,000	Ö		
REDIT AGRICOLE CORCDYAN	12/27/22	12/27/22	12/27/22	200,000,000	200,000,000	0		
REDIT AGRICOLE CORCDYAN REDIT AGRICOLE CORCDYAN	12/27/22 12/29/22	12/27/22 12/29/22	12/27/22 12/29/22	425,000,000 350,000,000	425,000,000 350,000,000	0	120,000,000	
REDIT INDUSTRIEL ECP4-2	12/02/22	12/02/22	12/02/22	740,000,000	740,000,000	o		
REDIT INDUSTRIEL ECP4-2	12/05/22	12/05/22	12/05/22	745,000,000	745,000,000 725,000,000	0	,,	
REDIT INDUSTRIEL ECP4-2 REDIT INDUSTRIEL ECP4-2	12/06/22	12/06/22 12/07/22	12/06/22 12/07/22	725,000,000 720,000,000	725,000,000	0	,,,	
REDIT INDUSTRIEL ECP4-2	12/08/22	12/08/22	12/08/22	970,000,000	970,000,000	d	970,000,000	
REDIT INDUSTRIEL ECP4-2 REDIT INDUSTRIEL ECP4-2	12/09/22	12/09/22	12/09/22	918,000,000	918,000,000	0	,,	
REDIT INDUSTRIEL ECP4-2	12/12/22 12/13/22	12/12/22 12/13/22	12/12/22 12/13/22	920,000,000 920,000,000	920,000,000 920,000,000	0	, ,	
REDIT INDUSTRIEL ECP4-2	12/14/22	12/14/22	12/14/22	896,000,000	896,000,000	O.		
REDIT INDUSTRIEL ECP4-2 REDIT INDUSTRIEL ECP4-2	12/15/22 12/16/22	12/15/22 12/16/22	12/15/22 12/16/22	965,000,000 921,000,000	965,000,000 921,000,000	0	705,000,000	
REDIT INDUSTRIEL ECP4-2	12/16/22	12/19/22	12/19/22	920,000,000	920,000,000	0		
REDIT INDUSTRIEL ECP4-2	12/20/22	12/20/22	12/20/22	925,000,000	925,000,000	O	925,000,000	
REDIT INDUSTRIEL ECP4-2 REDIT INDUSTRIEL ECP4-2	12/21/22 12/22/22	12/21/22 12/22/22	12/21/22 12/22/22	911,000,000 915,000,000	911,000,000 915,000,000	0	,	
REDIT INDUSTRIEL ECP4-2	12/22/22	12/27/22	12/27/22	905,000,000	905,000,000	ď		
REDIT INDUSTRIEL ECP4-2	12/28/22	12/28/22	12/28/22	900,000,000	900,000,000	Q	,,	
CREDIT INDUSTRIEL ECP4-2 DZ BANK AG DEUTSCHECP4-2	12/29/22 12/01/22	12/29/22 12/01/22	12/29/22 12/01/22	909,000,000 100,000,000	909,000,000 100,000,000	0	,	
DZ BANK AG DEUTSCHECP4-2	12/02/22	12/02/22	12/02/22	100,000,000	100,000,000	ŏ		
Z BANK AG DEUTSCHECP4-2	12/05/22	12/05/22	12/05/22	100,000,000	100,000,000	0		
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/06/22 12/07/22	12/06/22 12/07/22	12/06/22 12/07/22	100,000,000	100,000,000	0	,,	
Z BANK AG DEUTSCHECP4-2	12/08/22	12/08/22	12/08/22	100,000,000	100,000,000	O	100,000,000	
Z BANK AG DEUTSCHECP4-2 Z BANK AG DEUTSCHECP4-2	12/09/22 12/12/22	12/09/22 12/12/22	12/09/22 12/12/22	100,000,000	100,000,000	0		
Z BANK AG DEUTSCHECP4-2	12/12/22	12/13/22	12/13/22	100,000,000	100,000,000	0		
Z BANK AG DEUTSCHECP4-2	12/14/22	12/14/22	12/14/22	100,000,000	100,000,000	0	100,000,000	
Z BANK AG DEUTSCHECP4-2 Z BANK AG DEUTSCHECP4-2	12/15/22 12/16/22	12/15/22 12/16/22	12/15/22 12/16/22	100,000,000	100,000,000	0	100,000,000	
Z BANK AG DEUTSCHECP4-2	12/19/22	12/19/22	12/19/22	100,000,000	100,000,000	Ö	100,000,000	
Z BANK AG DEUTSCHECP4-2	12/20/22	12/20/22	12/20/22	100,000,000	100,000,000	0	100,000,000	
Z BANK AG DEUTSCHECP4-2 Z BANK AG DEUTSCHECP4-2	12/21/22	12/21/22 12/22/22	12/21/22 12/22/22	100,000,000	100,000,000	0	100,000,000	
Z BANK AG DEUTSCHECP4-2	12/27/22	12/27/22	12/27/22	100,000,000	100,000,000	ŏ		
REAT BEAR FUNDING CPABS4	12/05/22	12/05/22	12/05/22	32,000,000	32,000,000	0	32,000,000	
REAT BEAR FUNDING CPABS4 REAT BEAR FUNDING CPABS4	12/12/22 12/19/22	12/12/22 12/19/22	12/12/22 12/19/22	52,000,000 52,000,000	52,000,000 52,000,000	0	,,	
IPITER SECURITIZATOPABS4	12/19/22	12/08/22	12/19/22	59,302,000	59,302,000	0	,,	
PITER SECURITIZATCPABS4	12/09/22	12/09/22	12/09/22	186,493,000	186,493,000	Q		
ONGSHIP FUNDING LLCPABS4 IUFG BANK LTD/NEW YORK NY	12/13/22 12/07/22	12/13/22 12/07/22	12/13/22 12/07/22	43,000,000 150,000,000	43,000,000 150,000,000	0	15,000,000	
IZUHO BANK LTD, CDCDYAN	12/13/22	12/13/22	12/13/22	250,000,000	250,000,000	Ö		
UFG BANK LTD, CPCP	12/15/22	12/15/22	12/15/22	580,000,000	580,000,000	0		
HEFFIELD RECEIVABLCPABS4 HEFFIELD RECEIVABLCPABS4	12/02/22 12/05/22	12/02/22 12/05/22	12/02/22 12/05/22	110,000,000	110,000,000	0		
HEFFIELD RECEIVABLCPABS4	12/06/22	12/06/22	12/06/22	135,000,000	135,000,000	0	135,000,000	
HEFFIELD RECEIVABLCPABS4	12/07/22	12/07/22	12/07/22	200,000,000	200,000,000	0		
HEFFIELD RECEIVABLCPABS4 HEFFIELD RECEIVABLCPABS4	12/08/22 12/09/22	12/08/22 12/09/22	12/08/22 12/09/22	160,000,000 200,000,000	160,000,000 200,000,000	0		
HEFFIELD RECEIVABLCPABS4	12/12/22	12/12/22	12/12/22	164,550,000	164,550,000	ď	164,550,000	
HEFFIELD RECEIVABLCPABS4	12/13/22	12/13/22	12/13/22	162,000,000	162,000,000	0	162,000,000	
HEFFIELD RECEIVABLCPABS4 HEFFIELD RECEIVABLCPABS4	12/14/22 12/15/22	12/14/22 12/15/22	12/14/22 12/15/22	257,000,000 311,000,000	257,000,000 311,000,000	0		
HEFFIELD RECEIVABLCPABS4	12/16/22	12/16/22	12/16/22	125,000,000	125,000,000	Ö		
HEFFIELD RECEIVABLCPABS4	12/19/22	12/19/22	12/19/22	125,000,000	125,000,000	0	125,000,000	
HEFFIELD RECEIVABLCPABS4 HEFFIELD RECEIVABLCPABS4	12/20/22 12/21/22	12/20/22 12/21/22	12/20/22 12/21/22	125,000,000 100,000,000	125,000,000	0	1-0,000,000	
HEFFIELD RECEIVABLCPABS4	12/21/22	12/22/22	12/22/22	110,000,000	110,000,000	0		
HEFFIELD RECEIVABLCPABS4	12/28/22	12/28/22	12/28/22	100,000,000	100,000,000	0	100,000,000	
DCIETE GENERALE, PCDYAN		12/22/22	12/22/22	500,000,000	500,000,000	0	500.000.000	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
JMITOMO MITSUI TRUCDYAN	12/13/22	12/13/22	12/13/22	75,000,000	75,000,000	0	75,000,000	
JMITOMO MITSUI TRUCDYAN	12/16/22	12/16/22	12/16/22	145,000,000	145,000,000	0	145,000,000	
OTALENERGIES CAPITCP4-2	12/12/22	12/12/22	12/12/22	98,000,000	98,000,000	0	98,000,000	
OTALENERGIES CAPITAL CANADA LTD NILEVER CAPITAL COCP4-2	12/19/22 12/15/22	12/19/22 12/15/22	12/19/22 12/15/22	98,000,000 25,000,000	98,000,000 25,000,000	0	98,000,000 25,000,000	
NITEDHEALTH GROUP,CP4-2	12/07/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	
NITEDHEALTH GROUP,CP4-2	12/12/22	12/12/22	12/12/22	184,000,000	184,000,000	0	184,000,000	
NITEDHEALTH GROUP,CP4-2	12/16/22	12/16/22	12/16/22	169,700,000	169,700,000	0	169,700,000	
NITEDHEALTH GROUP,CP4-2	12/28/22	12/28/22	12/28/22	225,000,000	225,000,000	0	225,000,000	
NITEDHEALTH GROUP,CP4-2 IZUHO TRIPARTY	12/29/22 12/01/22	12/29/22 12/01/22	12/29/22 12/01/22	160,000,000 150,000,000	160,000,000 150,000,000	0	160,000,000	
SBC TRIPARTY	12/01/22	12/01/22	12/01/22	100,000,000	150,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/01/22	12/01/22	12/01/22	2,084,000,000	2,084,000,000	ŏ	2,084,000,000	
IZUHO TRIPARTY	12/02/22	12/02/22	12/02/22	150,000,000	150,000,000	0	150,000,000	
SBCTRIPARTY	12/02/22	12/02/22	12/02/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/02/22	12/02/22	12/02/22	1,267,000,000	1,267,000,000	0	1,267,000,000	
ZUHO TRIPARTY SBC TRIPARTY	12/05/22 12/05/22	12/05/22 12/05/22	12/05/22 12/05/22	150,000,000	150,000,000	0	150,000,000	
ANK OF AMERICA TRIPARTY	12/05/22	12/05/22	12/05/22	1.140.000,000	1,140,000,000	0	1,140,000,000	
IZUHO TRIPARTY	12/06/22	12/06/22	12/06/22	150,000,000	150,000,000	ő	150,000,000	
SBCTRIPARTY	12/06/22	12/06/22	12/06/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	12/06/22	12/06/22	12/06/22	1,262,000,000	1,262,000,000	0	1,262,000,000	
ZUHOTRIPARTY	12/07/22	12/07/22	12/07/22	150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY	12/07/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY IZUHO TRIPARTY	12/07/22 12/08/22	12/07/22 12/08/22	12/07/22 12/08/22	905,000,000	905,000,000	0	905,000,000 150,000,000	
SBC TRIPARTY	12/08/22	12/08/22	12/08/22	150,000,000	150,000,000	0	150,000,000	
ANK OF AMERICA TRIPARTY	12/08/22	12/08/22	12/08/22	1,222,000,000	1,222,000,000	0	1,222,000,000	
ZUHO TRIPARTY	12/09/22	12/09/22	12/09/22	150,000,000	150,000,000	Ö	150,000,000	
BCTRIPARTY	12/09/22	12/09/22	12/09/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/09/22	12/09/22	12/09/22	1,021,000,000	1,021,000,000	0	1,021,000,000	
ZUHO TRIPARTY	12/12/22	12/12/22	12/12/22	150,000,000	150,000,000	0	150,000,000	
BC TRIPARTY NK OF AMERICA TRIPARTY	12/12/22	12/12/22 12/12/22	12/12/22 12/12/22	100,000,000	100,000,000	0	100,000,000	
ZUHOTRIPARTY	12/13/22	12/13/22	12/13/22	1,942,000,000 150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY	12/13/22	12/13/22	12/13/22	100,000,000	100,000,000	Ö	100,000,000	
NK OF AMERICA TRIPARTY	12/13/22	12/13/22	12/13/22	1,836,000,000	1,836,000,000	0	1,836,000,000	
ZUHOTRIPARTY	12/14/22	12/14/22	12/14/22	150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY	12/14/22	12/14/22	12/14/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/14/22	12/14/22	12/14/22	1,725,000,000	1,725,000,000	0	1,725,000,000	
ZUHO TRIPARTY	12/15/22	12/15/22	12/15/22	150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY NK OF AMERICA TRIPARTY	12/15/22 12/15/22	12/15/22 12/15/22	12/15/22 12/15/22	100,000,000	100,000,000	0	100,000,000	
ZUHO TRIPARTY	12/16/22	12/16/22	12/16/22	150,000,000	150,000,000	0	150.000,000	
SBCTRIPARTY	12/16/22	12/16/22	12/16/22	100,000,000	100,000,000	Ö	100,000,000	
ANK OF AMERICA TRIPARTY	12/16/22	12/16/22	12/16/22	760,000,000	760,000,000	0	760,000,000	
ZUHOTRIPARTY	12/19/22	12/19/22	12/19/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY	12/19/22	12/19/22	12/19/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/19/22	12/19/22	12/19/22	1,060,000,000	1,060,000,000	0	1,060,000,000	
ZUHO TRIPARTY BC TRIPARTY	12/20/22	12/20/22 12/20/22	12/20/22 12/20/22	150,000,000 100,000,000	150,000,000 100,000,000	0	150,000,000	
NK OF AMERICA TRIPARTY	12/20/22	12/20/22	12/20/22	890,000,000	890,000,000	0	890,000,000	
ZUHOTRIPARTY	12/21/22	12/21/22	12/21/22	150,000,000	150,000,000	ő	150,000,000	
BCTRIPARTY	12/21/22	12/21/22	12/21/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/21/22	12/21/22	12/21/22	297,000,000	297,000,000	0	297,000,000	
ZUHOTRIPARTY	12/22/22	12/22/22	12/22/22	150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY NK OF AMERICA TRIPARTY	12/22/22	12/22/22	12/22/22 12/22/22	100,000,000 725,000,000	100,000,000 725,000,000	0	100,000,000 725,000,000	
NK OF AMERICA I RIPARI Y BC TRIPARTY	12/22/22	12/22/22	12/22/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/27/22	12/27/22	12/27/22	1,209,000,000	1,209,000,000	0	1,209,000,000	
ZUHOTRIPARTY	12/28/22	12/28/22	12/28/22	150,000,000	150,000,000	ő	150,000,000	
BCTRIPARTY	12/28/22	12/28/22	12/28/22	100,000,000	100,000,000	0	100,000,000	
NK OF AMERICA TRIPARTY	12/28/22	12/28/22	12/28/22	1,329,000,000	1,329,000,000	0	1,329,000,000	
ZUHOTRIPARTY	12/29/22	12/29/22	12/29/22	150,000,000	150,000,000	0	150,000,000	
BCTRIPARTY NK OF AMERICA TRIPARTY	12/29/22 12/29/22	12/29/22 12/29/22	12/29/22 12/29/22	100,000,000 373,000,000	100,000,000 373,000,000	0	100,000,000 373,000,000	
BOBANK NEWYORK	12/29/22	12/06/22	12/06/22	475,000,000	475,000,000	0	475,000,000	
N AMRO BANK N.V.	12/06/22	12/06/22	12/06/22	375,000,000	375,000,000	0	375,000,000	
ISTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/06/22	12/06/22	12/06/22	900,000,000	900,000,000	0	900,000,000	
JSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/07/22	12/07/22	12/07/22	60,000,000	60,000,000	0	60,000,000	
NB BANK CAYTD 0.0380 20221201	12/01/22	12/01/22	12/01/22	950,000,000	950,000,000	0	950,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH	12/01/22	12/01/22	12/01/22	650,000,000	650,000,000	0	650,000,000	
N AMRO BANK N.V. EDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/08/22	12/08/22 12/02/22	12/08/22	75,000,000 250,000,000	75,000,000	0	75,000,000 250,000,000	
IB BANK ASA, GRAND CAYMAN BRANCH	12/02/22	12/02/22	12/02/22 12/02/22	600,000,000	250,000,000 600,000,000	0	600,000,000	
ZUHO BANK, LTD. NEWYORK BRANCH	12/02/22	12/02/22	12/02/22	685,000,000	685,000,000	0	685,000,000	
JSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/09/22	12/09/22	12/09/22	45,000,000	45,000,000	Ö	45,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH	12/05/22	12/05/22	12/05/22	1,000,000,000	1,000,000,000	Ö	1,000,000,000	
REDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	12/05/22	12/05/22	12/05/22	260,000,000	260,000,000	0	260,000,000	
ZUHO BANK, LTD. NEW YORK BRANCH	12/05/22	12/05/22	12/05/22	695,000,000	695,000,000	0	695,000,000	
N AMRO BANK N.V.	12/12/22	12/12/22	12/12/22	550,000,000	550,000,000	0	550,000,000	
BOBANK NEWYORK	12/13/22	12/13/22	12/13/22	550,000,000	550,000,000	0	550,000,000	
NB BANK ASA, GRAND CAYMAN BRANCH ZUHO BANK, LTD. NEW YORK BRANCH	12/06/22 12/06/22	12/06/22 12/06/22	12/06/22 12/06/22	1,000,000,000 720,000,000	1,000,000,000 720,000,000	0	1,000,000,000 720,000,000	
IB BANK ASA, GRAND CAYMAN BRANCH	12/06/22	12/05/22	12/05/22	1,000,000,000	1,000,000,000	0	1,000,000,000	
ISTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/13/22	12/13/22	12/13/22	930,000,000	930,000,000	0	930,000,000	
BN AMRO BANK N.V.	12/13/22	12/13/22	12/13/22	356,000,000	356,000,000	Ö	356,000,000	
BOBANK NEWYORK	12/12/22	12/12/22	12/12/22	490,000,000	490,000,000	0	490,000,000	
					720,000,000		720 000 000	
ZUHO BANK, LTD. NEW YORK BRANCH NB BANK ASA, GRAND CAYMAN BRANCH	12/07/22 12/08/22	12/07/22 12/08/22	12/07/22 12/08/22	730,000,000 1,000,000,000	730,000,000 1,000,000,000	0	730,000,000 1,000,000,000	



Description	Maturity Date	Trade Date	Settle	Par or Shares	Principal	Traded	Settlement	Realized Gain(Loss)
DNB BANK ASA, GRAND CAYMAN BRANCH	12/09/22	12/09/22	Date 12/09/22	1.000.000.000	1.000.000.000	Interest 0	I,000,000,000	Gain(Loss)
ABN AMRO BANK N.V.	12/15/22	12/15/22	12/15/22	75,000,000	75,000,000	Ö	75,000,000	/
MIZUHO BANK, LTD. NEW YORK BRANCH	12/09/22	12/09/22	12/09/22	780,000,000	780,000,000	0	780,000,000	/ (
DNB BANK ASA, GRAND CAYMAN BRANCH	12/12/22	12/12/22	12/12/22	1,100,000,000	1,100,000,000	0	1,100,000,000	/ (
ABN AMRO BANK N.V.	12/16/22	12/16/22	12/16/22	75,000,000	75,000,000	0	75,000,000	(
MIZUHO BANK, LTD. NEW YORK BRANCH	12/12/22	12/12/22	12/12/22	800,000,000	800,000,000	0	800,000,000	•
DNB BANK ASA, GRAND CAYMAN BRANCH	12/13/22	12/13/22	12/13/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
RABOBANK NEWYORK AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/22	12/19/22 12/19/22	12/19/22 12/19/22	610,000,000 235,000,000	610,000,000 235,000,000	0	610,000,000 235,000,000	
ARN AMRO BANK N.V	12/19/22	12/19/22	12/19/22	635,000,000	635,000,000	0	635.000,000	
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/13/22	12/13/22	12/13/22	225,000,000	225,000,000	0	225,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/13/22	12/13/22	12/13/22	850,000,000	850,000,000	ŏ	850,000,000	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/20/22	12/20/22	12/20/22	950,000,000	950,000,000	0	950,000,000	
RABOBANK NEW YORK	12/20/22	12/20/22	12/20/22	570,000,000	570,000,000	0	570,000,000	
ABN AMRO BANK N.V.	12/20/22	12/20/22	12/20/22	400,000,000	400,000,000	0	400,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/14/22	12/14/22	12/14/22	1,100,000,000	1,100,000,000	0	1,100,000,000	1
MIZUHO BANK, LTD. NEW YORK BRANCH	12/14/22	12/14/22	12/14/22	625,000,000	625,000,000	0	625,000,000	1
DNB BANK ASA, GRAND CAYMAN BRANCH	12/15/22	12/15/22	12/15/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/15/22	12/15/22	12/15/22 12/16/22	625,000,000	625,000,000	0	625,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH ABN AMRO BANK N.V.	12/16/22	12/16/22	12/16/22	1,000,000,000 55,000,000	1,000,000,000 55,000,000	0	1,000,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/16/22	12/16/22	12/16/22	600.000.000	600.000.000	0	600.000.000	
ABN AMRO BANK N.V.	12/27/22	12/10/22	12/10/22	95.000.000	95.000.000	0	95.000.000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/19/22	12/19/22	12/19/22	1,000,000,000	1,000,000,000	0	1.000.000.000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/19/22	12/19/22	12/19/22	525,000,000	525,000,000	ō	525,000,000	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/27/22	12/27/22	250,000,000	250,000,000	0	250,000,000	
RABOBANK NEW YORK	12/27/22	12/27/22	12/27/22	630,000,000	630,000,000	0	630,000,000	
ABN AMRO BANK N.V.	12/27/22	12/27/22	12/27/22	635,000,000	635,000,000	0	635,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/20/22	12/20/22	12/20/22	1,100,000,000	1,100,000,000	0	1,100,000,000	
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/20/22	12/20/22	12/20/22	155,000,000	155,000,000	0	155,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/20/22	12/20/22	12/20/22	540,000,000	540,000,000	0	540,000,000	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/27/22	12/27/22	950,000,000	950,000,000	0	950,000,000	
RABOBANK NEWYORK	12/21/22	12/28/22	12/28/22 12/21/22	575,000,000	575,000,000	0	575,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH ABN AMRO BANK N.V.	12/27/22	12/27/22	12/27/22	1,200,000,000	1,200,000,000	0	1,200,000,000	
MIZUHO BANK, LTD. NEWYORK BRANCH	12/21/22	12/21/22	12/21/22	500,000,000	500,000,000	0	500,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/22/22	12/22/22	12/22/22	1,100,000,000	1,100,000,000	o o	1,100,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/22/22	12/22/22	12/22/22	570,000,000	570,000,000	0	570,000,000	
ABN AMRO BANK N.V.	12/29/22	12/29/22	12/29/22	70,000,000	70,000,000	0	70,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/27/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/27/22	12/27/22	12/27/22	590,000,000	590,000,000	0	590,000,000	
ABN AMRO BANK N.V.	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	•
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH ARN AMRO RANK N V	12/28/22	12/28/22	12/28/22 12/29/22	580,000,000 350,000,000	580,000,000 350,000,000	0	580,000,000 350,000,000	
DNB BANK ASA, GRAND CAYMAN BRANCH	12/29/22	12/29/22	12/29/22	1,200,000,000	1,200,000,000	0	1,200,000,000	
MIZUHO BANK, LTD. NEW YORK BRANCH	12/29/22	12/29/22	12/29/22	610,000,000	610,000,000	Ů	610,000,000	
ABN AMRO BANK N.V.	12/05/22	12/05/22	12/05/22	540,000,000	540,000,000	o o	540,000,000	
RABOBANK NEW YORK	12/05/22	12/05/22	12/05/22	440,000,000	440,000,000	Ō	440,000,000	
Total Maturities				112,774,877,000	112,774,877,000	0	112,774,877,000	\
Sells								
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	67.
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	67.
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	67.
WESTPAC BANKING CORP	12/23/22	12/20/22	12/21/22	7,500,000	7,500,181	25,644	7,525,825	18
WESTPAC BANKING CORP DREYFUS GOVT CASH MGMT FUND	12/23/22 03/01/27	12/20/22 12/02/22	12/21/22 12/02/22	50,000,000 3,550,930	50,001,208 3,550,930	170,958	50,172,167 3,550,930	1,20
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/02/22	12/02/22	3,550,930 546.281	546.281	0	546.281	
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/05/22	12/07/22	1,397,834	1,397,834	0	1,397,834	
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/09/22	12/07/22	570,366	570,366	0	570,366	
			12,07,22					
		12/12/22	12/12/22	4.097.707	4.097.707	0	4.092.207	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27 03/01/27	12/12/22 12/14/22	12/12/22 12/14/22	4,092,207 11,270,512	4,092,207 11,270,512	0	4,092,207 11,270,512	
DREYFUS GOVT CASH MGMT FUND	03/01/27					0		
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27 03/01/27 03/01/27	12/14/22 12/16/22 12/21/22	12/14/22 12/16/22 12/21/22	11,270,512	11,270,512	Ö	11,270,512	
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27 03/01/27	12/14/22 12/16/22	12/14/22 12/16/22	11,270,512 1,498,273	11,270,512 1,498,273	0	11,270,512 1,498,273	



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Our Mission

Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

