

MONTHLY SUMMARY REPORT

State Board of Administration of Florida

September 2022



CONTENTS

- 3 Introduction
- 3 DISCLOSURE OF MATERIAL IMPACTS
- 3 FACTS-AT-A-GLANCE
- 4 Porfolio Manager Commentary
- 5 Portfolio Composition
- 6 Fund Performance
- 7 PRIME ACCOUNT SUMMARY
- 8 INVENTORY OF HOLDINGS
- 14 PARTICIPANT CONCENTRATION
- 15 COMPLIANCE
- 16 TRADE ACTIVITY

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 September I, 2022, through September 30, 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 September 30, 2022)

Total Participants
745

Florida PRIME[™] Total Participant Balance **\$17,431,660,848**

Total Number of Accounts 1,378 **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

The sheer speed of this Federal Reserve rate-hike cycle has rendered its own predictions less meaningful, or at least less helpful, than usual.

Case in point is its Summary of Economic Projections (SEP). Released after Federal Open Market Committee (FOMC) meetings in March, June, September and December, it has become a significant means by which policymakers communicate their view of the path of the economy. The idea is that revealing their forecasts for gross domestic product, employment, inflation and the level of the federal funds rate will turn market expectations and investment decisions in the direction the Fed wants.

But projections are only worth something if they are believable. The SEPs have changed so drastically this year that they don't offer the guidance they should, especially when it comes to the level at which Fed officials think interest rates must reach to tackle inflation.

In June, FOMC members collectively signaled that the fed funds rate would likely reach 3.4% by December. The new SEP released in September indicates they now think 4.4% more likely. That's a shift of a full percentage point in the span of just three months—a tremendous increase in expectations. The jump is even more dramatic when you consider this figure was 1.9% in March. Likewise, the prediction for the highest level rates will reach before inflation falls—the terminal rate—has leapt from 2.8% to 3.8% to 4.6%.

On the one hand, it's good to see policymakers reacting to the data rather than stubbornly holding onto a conceptual position, as they did last year by sitting idle while prices climbed. On the other hand, the rapid shift in projections suggests they don't have a firm grasp on what's happening. Realizing they are behind the curve, they appear to be sprinting to catch up rather than truly offering much guidance.

It's telling that Powell revealed after the September

FOMC meeting that, "We have always understood that restoring price stability while achieving a relatively modest increase in unemployment and a soft landing would be very challenging." It seems that "always" only goes back a few months.

To our thinking, prudent investors can't rely on Fed forecasts now as they are accustomed to doing. This is why we at Federated Hermes, like most asset managers, do our own research and make our own calls on macroeconomic trends, monetary policy and the like. On rates, we have been more pessimistic than the Fed this year, expecting a terminal rate higher than the SEP. But that's reversed recently as we expect a lower number of around 4.3%. That's not a big difference, but it reflects our view that the Fed will quite possibly overshoot and push the economy into a recession—or "a sustained period of below-trend growth," as Powell puts it.

Even as yields across the liquidity industry have risen, the front end of the Treasury curve remains anchored in the ongoing safe haven trade, and the Fed's doubling of the amount of securities rolling off its balance sheet monthly (now \$60 billion in Treasuries and \$35 billion in mortgage-backed securities) hasn't changed the market noticeably.

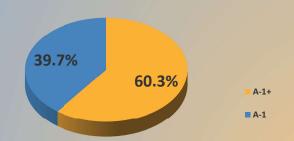
The Pool's total assets declined in September, typical for the fall outflow season. It decreased by \$1.2 billion, ending the month at \$17.6 billion. The portfolio's yield jumped again over the course of September. It increased by 68 basis points to reach 3.13%, reflecting the Fed's rate hike in the month.

The portfolio's weighted average maturity (WAM) remained at 21 days, but its weighted average life (WAL) lengthened by seven days to 72 days. In the month, we purchased short-term securities out to the November FOMC meeting and longer-term floating-rate instruments. The fixed-rate bank paper and commercial paper positions increased for the month, combining for around two-thirds of Pool assets, with the floating-rate position accounting for a majority of the rest.

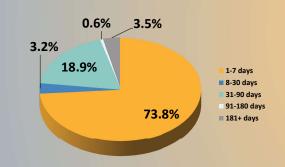


PORTFOLIO COMPOSITION FOR SEPTEMBER 2022

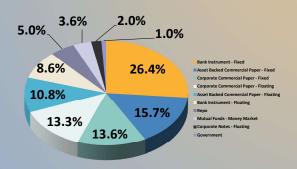
CREDIT QUALITY COMPOSITION



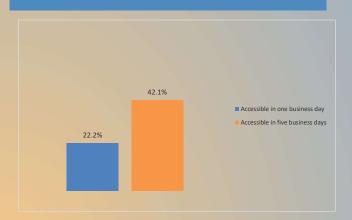
EFFECTIVE MATURITY SCHEDULE



PORTFOLIO COMPOSITION



HIGHLY LIQUID HOLDINGS



TOP HOLDINGS & AVG. MATURITY

I. Toronto Dominion Bank	5.2%
2. Bank of Nova Scotia, Toronto	5.2%
3. Australia & New Zealand Banking Group, Melbourne	5.1%
4. Cooperatieve Rabobank UA	5.0%
5. ABN Amro Bank NV	5.0%
6. Bank of Montreal	5.0%
7. Canadian Imperial Bank of Commerce	5.0%
8. Societe Generale, Paris	4.6%
9. Mizuho Financial Group, Inc.	4.3%
10. BNP Paribas SA	4.2%

Average Effective Maturity (WAM)

21 Days

Weighted Average Life (Spread WAL)

72 Days

Percentages based on total value of investments



FUND PERFORMANCE THROUGH SEPTEMBER 2022

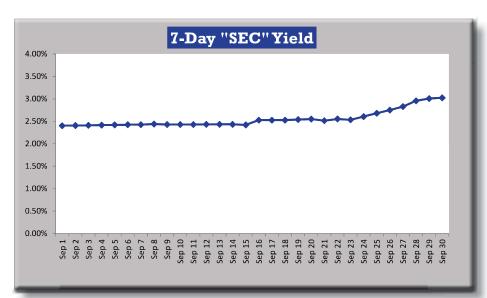
		Florida PRIME P	erformance Data
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	2.64%	2.25%	0.39%
Three Months	2.24%	1.82%	0.42%
One Year	0.85%	0.62%	0.23%
Three Years	0.73%	0.57%	0.16%
Five Years	1.33%	1.11%	0.21%
Ten Years	0.88%	0.68%	0.20%
Since 1/96	2.37%	2.16%	0.21%

Note: Net asset value at month end: \$17,424.6 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 SEPTEMBER 2022

	Summ	nary of Cash Flows
Opening Balance (09/01/22)	\$	18,724,391,425
Participant Deposits		1,276,388,081
Gross Earnings		39,772,036
Participant Withdrawals		(2,608,406,534)
Fees		(484, 159)
Closing Balance (09/30/22)	\$	17,431,660,849
Net Change over Month	\$	(1,292,730,576)

	Detailed Fee Disclosure					
September		Amount	Equivalent*			
SBA Client Service, Account Mgt. &						
Fiduciary Oversight Fee	\$	150,311.53	1.00			
Federated Investment Management Fee		300,322.11	1.99			
BNY Mellon Custodial Fee**		19,416.92	0.13			
Bank of America Transfer Agent Fee		5,578.71	0.04			
S&P Rating Maintenance Fee		3,945.21	0.03			
Audit/External Review Fees		4,584.41	0.03			
Total Fees	\$	484,158.89	3.21			

^{*}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 w hich w as \$18,078,026,137.

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	3.15	9/1/2060	10/5/2022	2,000,000	3.19	\$2,000,000	\$2,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.08	10/4/2022		320,000,000	3.12	\$320,000,000	\$320,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.08	10/6/2022		195,000,000	3.12	\$195,000,000	\$195,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.08	10/7/2022		360,000,000	3.12	\$360,000,000	\$360,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.20	1/1/2042	10/6/2022	5,530,000	3.20	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/14/2022		29,065,000	3.15	\$29,029,961	\$29,029,667	-\$294
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		120,000,000	2.62	\$119,974,300	\$119,969,310	-\$4,990
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		150,000,000	2.65	\$149,967,500	\$149,961,638	-\$5,863
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2022		50,000,000	3.17	\$49,857,000	\$49,855,167	-\$1,833
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2022		131,000,000	3.18	\$130,624,139	\$130,620,536	-\$3,603
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/3/2022		135,000,000	3.19	\$134,600,925	\$134,595,825	-\$5,100
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2022		30,000,000	2.85	\$29,983,667	\$29,981,858	-\$1,808
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/3/2022		55,000,000	3.25	\$54,833,778	\$54,835,336	\$1,558
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.15	6/1/2060	10/6/2022	18,000,000	3.19	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/1/2022		100,000,000	3.15	\$99,724,444	\$99,720,267	-\$4,177
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.08	10/4/2022		890,000,000	3.12	\$890,000,000	\$890,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		10/5/2022		150,000,000	3.10	\$149,936,250	\$149,936,375	\$125
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		152,000,000	3.10	\$151,909,560	\$151,909,560	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.15	5/1/2059	10/6/2022	30,000,000	3.15	\$30,000,000	\$30,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPOTRIPARTY OVERNIGHT FIXED	3.05	10/3/2022		635,000,000	3.09	\$635,000,000	\$635,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,743,079	-\$256,921
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.26	1/13/2023	10/3/2022	125,000,000	3.31	\$125,000,000	\$125,034,479	\$34,479
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.21	3/1/2023	10/3/2022	100,000,000	3.25	\$100,000,000	\$99,935,507	-\$64,493
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.66	3/22/2023	10/3/2022	100,000,000	3.71	\$100,000,000	\$100,169,884	\$169,884
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.26	3/24/2023	10/3/2022	100,000,000	3.31	\$100,000,000	\$99,983,024	-\$16,976
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.50	5/15/2023	10/3/2022	100,000,000	3.55	\$100,000,000	\$100,074,869	\$74,869
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.21	11/30/2022	10/3/2022	100,000,000	3.25	\$100,000,000	\$99,995,293	-\$4,707
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.11	10/6/2022	10/3/2022	50,000,000	3.15	\$50,000,000	\$50,000,455	\$455
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.68	9/15/2023	10/3/2022	100,000,000	3.73	\$100,000,000	\$100,126,730	\$126,730
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.63	8/21/2023	10/3/2022	25,000,000	3.68	\$25,000,000	\$25,021,678	\$21,678
Bank of Nova Scotia, Toronto, Dec 22, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.54	12/22/2022	10/3/2022	150,000,000	3.59	\$150,000,000	\$150,102,810	\$102,810
Bank of Nova Scotia, Toronto, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.46	2/10/2023	10/3/2022	150,000,000	3.51	\$150,000,000	\$150,081,347	\$81,347
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.21	2/21/2023	10/3/2022	160,000,000	3.25	\$159,999,999	\$159,922,469	-\$77,530
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.63	7/7/2023	10/3/2022	57,000,000	3.68	\$57,000,000	\$57,087,292	\$87,292
Bank of Nova Scotia, Toronto, Mar 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.49	3/13/2023	10/3/2022	40,000,000	3.54	\$40,000,000	\$40,029,552	\$29,552
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.46	5/8/2023	10/3/2022	99,000,000	3.51	\$99,000,000	\$99,053,290	\$53,290



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 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.11	10/20/2022	10/3/2022	10,000,000	3.15	\$10,000,000	\$10,000,017	\$17
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.56	10/23/2023	10/3/2022	75,000,000	3.61	\$75,000,000	\$75,005,396	\$5,396
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/7/2022		41,000,000	2.74	\$40,978,475	\$40,975,206	-\$3,269
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2022		100,000,000	3.14	\$99,905,583	\$99,904,697	-\$886
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/15/2022		20,000,000	3.36	\$19,915,667	\$19,915,846	\$179
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2022		15,000,000	3.14	\$14,992,250	\$14,992,182	-\$68
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2022		50,000,000	2.85	\$49,957,222	\$49,952,135	-\$5,088
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	3.20	10/1/2042	10/6/2022	5,185,000	3.20	\$5,185,000	\$5,185,000	\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,873,401	-\$126,599
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,913,889	\$99,446,306	-\$467,583
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,614,680	\$39,204,470	-\$410,210
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.17	12/1/2022	10/3/2022	61,500,000	3.21	\$61,500,000	\$61,497,773	-\$2,227
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.21	2/14/2023	10/3/2022	150,000,000	3.25	\$150,000,000	\$149,971,433	-\$28,568
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.46	5/8/2023	10/3/2022	200,000,000	3.51	\$200,000,000	\$200,156,822	\$156,822
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.52	9/6/2023	10/3/2022	50,000,000	3.57	\$50,000,000	\$49,991,104	-\$8,897
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.52	9/11/2023	10/3/2022	120,000,000	3.57	\$120,000,000	\$119,969,227	-\$30,773
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,860,984	\$102,552,198	-\$308,786
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/24/2022		50,000,000	3.13	\$49,897,333	\$49,895,667	-\$1,667
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/31/2022		40,000,000	3.15	\$39,893,222	\$39,891,844	-\$1,378
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2022		42,000,000	3.22	\$41,859,907	\$41,857,690	-\$2,217
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	3.20	7/1/2048	10/6/2022	5,290,000	3.20	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2022		50,000,000	2.71	\$49,977,750	\$49,974,359	-\$3,392
Chariot Funding LLC, Jan 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.25	1/10/2023	10/3/2022	150,000,000	3.30	\$150,000,000	\$149,987,096	-\$12,905
Chariot Funding LLC, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.35	3/21/2023	10/3/2022	75,000,000	3.40	\$75,000,000	\$75,002,714	\$2,714
Chariot Funding LLC, Nov 01, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.36	11/1/2022	10/3/2022	100,000,000	3.41	\$100,000,000	\$100,021,168	\$21,168
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		30,000,000	2.64	\$29,993,500	\$29,992,328	-\$1,173
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		500,000,000	3.10	\$499,872,500	\$499,872,125	-\$375
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/31/2022		30,000,000	3.20	\$29,926,500	\$29,926,500	\$0
Chesham Finance LLC Series VII, Nov 14, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.31	11/14/2022	10/3/2022	35,000,000	3.36	\$35,000,000	\$35,005,177	\$5,177
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.13	8/1/2044	10/6/2022	70,000,000	3.13	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Dec 06, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.41	12/6/2022	10/3/2022	60,000,000	3.46	\$60,000,000	\$60,023,288	\$23,288
Collateralized Commercial Paper FLEX Co., LLC, Mar 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.33	3/14/2023	10/3/2022	100,000,000	3.38	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Apr 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.36	4/3/2023	10/3/2022	85,000,000	3.41	\$85,000,000	\$85,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.48	2/13/2023	10/3/2022	50,000,000	3.53	\$50,000,000	\$50,037,034	\$37,034



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 16, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.46	2/16/2023	10/3/2022	55,000,000	3.51	\$55,000,000	\$55,036,150	\$36,150
Collateralized Commercial Paper V Co. LLC, Mar 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.33	3/8/2023	10/3/2022	30,000,000	3.38	\$30,000,000	\$30,001,012	\$1,012
Collateralized Commercial Paper V Co. LLC, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.34	3/24/2023	10/3/2022	35,000,000	3.39	\$35,000,000	\$35,000,000	\$0
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.46	2/27/2023	10/3/2022	210,000,000	3.51	\$210,000,000	\$210,103,975	\$103,975
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.50	3/20/2023	10/3/2022	21,000,000	3.55	\$21,000,000	\$21,016,469	\$16,469
Cooperatieve Rabobank UATD	TIME DEPOSIT	3.08	10/3/2022		200,000,000	3.12	\$200,000,000	\$200,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.08	10/4/2022		210,000,000	3.12	\$210,000,000	\$210,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.08	10/5/2022		470,000,000	3.12	\$470,000,000	\$470,000,000	\$0
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		10/3/2022		485,000,000	3.09	\$484,876,729	\$484,879,681	\$2,952
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	2.77	10/3/2022		4,908,833	2.81	\$4,908,833	\$4,908,833	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2022		50,000,000	2.50	\$49,979,583	\$49,974,442	-\$5,142
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/19/2022		19,000,000	2.64	\$18,974,128	\$18,968,854	-\$5,275
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	3.11	10/3/2022	10/3/2022	630,872,087	3.11	\$631,124,436	\$630,682,826	-\$441,610
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	3.35	8/1/2045	10/6/2022	9,995,000	3.35	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	3.47	9/1/2035	10/6/2022	3,915,000	3.52	\$3,915,000	\$3,915,000	\$0
Great Bear Funding LLC, Oct 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.34	10/14/2022	10/3/2022	40,000,000	3.39	\$40,000,000	\$40,003,129	\$3,129
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPOTRIPARTY OVERNIGHT FIXED	3.06	10/3/2022		100,000,000	3.10	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.15	3/1/2062	10/6/2022	50,000,000	3.15	\$50,000,000	\$50,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	3.20	10/1/2042	10/6/2022	4,260,000	3.20	\$4,260,000	\$4,260,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	3.20	2/1/2037	10/6/2022	3,350,000	3.20	\$3,350,000	\$3,350,000	\$0
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	3.20	12/1/2037	10/6/2022	4,445,000	3.20	\$4,445,000	\$4,445,000	\$0
Lloyds Bank plc, London CP	COMMERCIAL PAPER		11/10/2022		100,000,000	3.22	\$99,640,111	\$99,634,531	-\$5,580
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.44	12/7/2022		150,000,000	3.65	\$149,108,214	\$149,169,450	\$61,236
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/2/2022		90,000,000	3.22	\$89,738,475	\$89,744,415	\$5,940
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/3/2022		402,000,000	3.22	\$400,800,253	\$400,821,513	\$21,260
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/28/2022		50,000,000	3.18	\$49,878,278	\$49,878,434	\$156
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2022		20,000,000	2.60	\$19,984,417	\$19,981,123	-\$3,294
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.15	11/2/2022		200,000,000	3.19	\$200,000,000	\$199,996,538	-\$3,462
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.15	11/2/2022		90,000,000	3.19	\$90,000,000	\$89,998,511	-\$1,490
Mizuho Bank Ltd.TD	TIME DEPOSIT	3.07	10/3/2022		400,000,000	3.11	\$400,000,000	\$400,000,000	\$0
Mizuho Securities USA, Inc REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.05	10/3/2022		150,000,000	3.09	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.24	9/1/2041	10/6/2022	6,260,000	3.24	\$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	\$48,668,792	\$48,398,609	-\$270,183
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$60,833,750	\$60,498,261	-\$335,489



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, Apr 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.32	4/6/2023	10/3/2022	150,000,000	3.37	\$150,000,000	\$150,000,000	\$0
Nordea Bank Abp, Feb 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.46	2/10/2023	10/3/2022	40,000,000	3.51	\$40,000,000	\$40,027,371	\$27,371
Nordea Bank Abp, Mar 24, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.35	3/24/2023	10/3/2022	50,000,000	3.40	\$50,000,000	\$50,008,374	\$8,374
Old Line Funding, LLC, Feb 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.48	2/23/2023	10/3/2022	55,000,000	3.53	\$55,000,000	\$55,045,728	\$45,728
Old Line Funding, LLC, Feb 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.54	2/24/2023	10/3/2022	120,000,000	3.59	\$120,000,000	\$120,040,876	\$40,876
Old Line Funding, LLC, Jan 09, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.53	1/9/2023	10/3/2022	15,000,000	3.58	\$15,000,000	\$15,006,561	\$6,561
Old Line Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.39	1/19/2023	10/3/2022	10,000,000	3.44	\$10,000,000	\$10,000,000	\$0
Old Line Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.39	1/23/2023	10/3/2022	100,000,000	3.44	\$100,000,000	\$100,028,043	\$28,043
Old Line Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.38	3/20/2023	10/3/2022	30,000,000	3.43	\$30,000,000	\$30,012,657	\$12,657
Old Line Funding, LLC, Mar 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.43	3/27/2023	10/3/2022	50,000,000	3.48	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Nov 21, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.41	11/21/2022	10/3/2022	70,000,000	3.46	\$70,000,000	\$70,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	3.20	4/1/2042	10/6/2022	7,015,000	3.20	\$7,015,000	\$7,015,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/6/2022		65,000,000	2.71	\$64,971,075	\$64,966,449	-\$4,626
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/2/2022		100,000,000	2.91	\$99,738,750	\$99,710,333	-\$28,417
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/4/2022		100,597,000	2.93	\$100,316,306	\$100,285,987	-\$30,319
Ridgefield Funding Company, LLC Series A, Nov 09, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.29	11/9/2022	10/3/2022	90,000,000	3.34	\$90,000,000	\$90,000,000	\$0
Ridgefield Funding Company, LLC Series A, Nov 10, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.29	11/10/2022	10/3/2022	355,000,000	3.34	\$355,000,000	\$355,045,057	\$45,057
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,727,500	\$24,462,500	-\$265,000
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$96,466,583	\$95,877,983	-\$588,600
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,995,139	\$49,940,170	-\$54,969
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.08	7/14/2023		10,000,000	4.09	\$10,000,000	\$9,951,402	-\$48,598
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,997,861	\$49,970,250	-\$27,611
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,974,444	\$49,792,425	-\$182,019
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.39	3/1/2023	10/3/2022	100,000,000	3.44	\$100,000,000	\$100,045,929	\$45,929
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.13	10/6/2022	10/3/2022	50,000,000	3.17	\$50,000,000	\$50,000,361	\$361
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.13	10/7/2022	10/3/2022	75,000,000	3.17	\$75,000,000	\$75,000,634	\$634
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.54	9/1/2023	10/3/2022	100,000,000	3.59	\$100,000,000	\$100,047,978	\$47,978
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.54	9/1/2023	10/3/2022	100,000,000	3.59	\$100,000,000	\$100,047,931	\$47,931
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.20	9/1/2041	10/6/2022	6,720,000	3.20	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/11/2022		40,000,000	2.50	\$39,970,056	\$39,962,013	-\$8,042
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/7/2022		185,000,000	3.21	\$184,384,875	\$184,359,489	-\$25,386



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Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2022		150,000,000	3.21	\$149,488,125	\$149,465,375	-\$22,751
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/8/2022		150,000,000	3.21	\$149,488,125	\$149,465,375	-\$22,751
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/3/2022		56,000,000	2.45	\$55,988,800	\$55,985,678	-\$3,122
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.22	11/7/2022		50,000,000	3.26	\$50,000,000	\$50,002,256	\$2,256
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.24	11/8/2022		125,000,000	3.29	\$125,000,000	\$125,007,441	\$7,441
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.25	11/10/2022		120,000,000	3.30	\$120,000,000	\$120,006,727	\$6,727
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.05	10/3/2022		250,000,000	3.09	\$250,000,000	\$250,000,583	\$583
Sumitomo Mitsui Trust Bank Ltd., Nov 18, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.29	11/18/2022	10/3/2022	90,000,000	3.34	\$90,000,000	\$90,015,852	\$15,852
Svenska Handelsbanken, Stockholm, Mar 09, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.54	3/9/2023	10/3/2022	175,000,000	3.59	\$175,000,000	\$175,161,845	\$161,845
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ- 9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.34	11/1/2056	10/6/2022	6,500,000	3.34	\$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	3.34	2/1/2027	10/6/2022	5,150,000	3.34	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9087TX, (Series 2022-MIZ- 9096TX), 09/01/2026	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.34	9/1/2026	10/6/2022	43,750,000	3.34	\$43,750,000	\$43,750,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ- 9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.34	12/1/2059	10/6/2022	3,800,000	3.34	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	3.20	5/1/2048	10/6/2022	4,420,000	3.20	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	3.20	12/1/2046	10/6/2022	13,625,000	3.20	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	3.20	9/1/2037	10/6/2022	5,490,000	3.20	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	3.20	6/1/2048	10/6/2022	4,025,000	3.20	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	3.20	11/1/2046	10/6/2022	5,950,000	3.20	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.39	1/19/2023	10/3/2022	75,000,000	3.44	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.39	1/23/2023	10/3/2022	15,000,000	3.44	\$15,000,000	\$15,005,029	\$5,029
Thunder Bay Funding, LLC, Mar 16, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.41	3/16/2023	10/3/2022	50,000,000	3.46	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.43	3/20/2023	10/3/2022	25,000,000	3.48	\$25,000,000	\$25,004,548	\$4,548
Thunder Bay Funding, LLC, Mar 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.41	3/21/2023	10/3/2022	25,000,000	3.46	\$25,000,000	\$25,000,346	\$346
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,988,807	-\$11,194
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,175,352	-\$324,648
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,686,556	-\$313,444
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$98,967,827	-\$1,032,173
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,443,069	-\$556,931



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,604,749	-\$395,251
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,512,615	-\$487,385
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,671,700	\$34,314,327	-\$357,373
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$98,096,500	\$96,904,450	-\$1,192,050
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.23	2/13/2023	10/3/2022	100,000,000	3.27	\$100,000,000	\$99,977,276	-\$22,724
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.53	6/9/2023	10/3/2022	125,000,000	3.58	\$125,000,000	\$125,053,623	\$53,623
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.38	3/1/2023	10/3/2022	100,000,000	3.43	\$100,000,000	\$100,026,699	\$26,699
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		10/19/2022		20,000,000	3.18	\$19,966,961	\$19,966,307	-\$655
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		10/20/2022		100,000,000	3.18	\$99,826,111	\$99,822,778	-\$3,333
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		10/11/2022		25,000,000	2.65	\$24,980,139	\$24,976,465	-\$3,674
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		11/2/2022		108,000,000	3.25	\$107,712,000	\$107,674,389	-\$37,611
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	3.33	4/30/2023	10/4/2022	100,000,000	3.37	\$100,004,709	\$100,123,306	\$118,597
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	3.33	4/30/2023	10/4/2022	75,000,000	3.37	\$75,003,090	\$75,092,480	\$89,389
Westpac Banking Corp. Ltd., Sydney, Dec 23, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.46	12/23/2022	10/3/2022	57,500,000	3.51	\$57,500,000	\$57,529,554	\$29,554
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.46	3/20/2023	10/3/2022	109,000,000	3.51	\$109,000,000	\$109,067,533	\$67,533
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.46	3/21/2023	10/3/2022	75,000,000	3.51	\$75,000,000	\$75,046,388	\$46,388
Wylie Bice Llfe Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.20	8/1/2046	10/6/2022	7,625,000	3.20	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					17,571,642,920		\$17,554,085,834	\$17,547,381,348	-\$6,704,486

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.

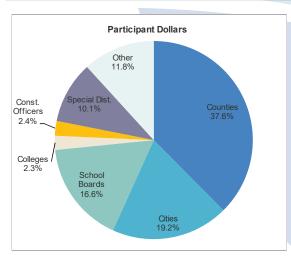
¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Investment Counseling, is the source for other data shown above.

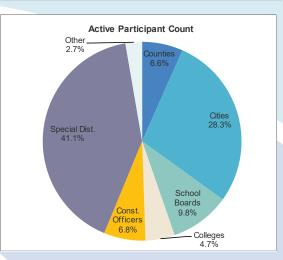
² Amortized cost is calculated using a straight line method.



PARTICIPANT CONCENTRATION DATA - AS OF SEPTEMBER 2022

	Share of Total	Share of Participant		Share of Total	Share of Participant
Participant Balance	Fund	Count	Participant Balance	Fund	Count
All Participants	100.0%	100.0%	Colleges & Universities	2.3%	4.7%
Top 10	36.9%	1.4%	Top 10	2.1%	1.4%
\$100 million or more	63.6%	5.4%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	32.1%	18.6%	\$10 million up to \$100 million	2.0%	1.1%
\$1 million up to \$10 million	3.9%	23.0%	\$1 million up to \$10 million	0.3%	1.4%
Under \$1 million	0.4%	53.0%	Under \$1 million	0.01%	2.3%
Counties	37.6%	6.6%	Constitutional Officers	2.4%	6.8%
Top 10	29.3%	1.4%	Top 10	1.7%	1.4%
\$100 million or more	35.2%	2.3%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	2.0%	1.1%	\$10 million up to \$100 million	2.0%	1.2%
\$1 million up to \$10 million	0.3%	1.6%	\$1 million up to \$10 million	0.4%	1.9%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.7%
Manual alora Halia a	40.00/	00.00/	Ou said Districts	40.40/	44.40/
Municipalities Tan 40	19.2%	28.3%	Special Districts	10.1%	41.1%
Top 10	6.5%	1.4%	Top 10	6.2%	1.4%
\$100 million or more	4.5%	0.8%	\$100 million or more	3.5%	0.5%
\$10 million up to \$100 million	13.2%	7.9%	\$10 million up to \$100 million	5.4%	3.5%
\$1 million up to \$10 million	1.4%	7.5%	\$1 million up to \$10 million	1.0%	8.0%
Under \$1 million	0.1%	12.2%	Under \$1 million	0.2%	29.0%
School Boards	16.6%	9.8%	Other	11.8%	2.7%
Top 10	10.6%	1.4%	Top 10	11.6%	1.4%
\$100 million or more	10.1%	1.2%	\$100 million or more	10.2%	0.5%
\$10 million up to \$100 million	10 million up to \$100 million 6.0% 3.3% \$10 million up to \$		\$10 million up to \$100 million	1.4%	0.5%
\$1 million up to \$10 million	0.4%	2.2%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.0%	3.1%	Under \$1 million	0.0%	1.1%





Total Fund Value: \$17,431,660,848 Total Active Participant Count: 738

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



COMPLIANCE WITH INVESTMENT POLICY FOR SEPTEMBER 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	F d 5 5
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 I	Mutual Fund	Pass
Repurchase Agreements		
Repurchase Agreement Counterpart	ty Rating	Pass
Term Repurchase Agreements with Counterparty Rating A-1+ (2-5 busin	, ,	Pass
Term Repurchase Agreements with Counterparty Rating A-1 (2-5 business		Pass
Term Repurchase Agreements with Counterparty Rating A-1+ (More that	, ,	Pass
Term Repurchase Agreements with Counterparty Rating A-1 (More than	, ,	Pass
Repurchase Agreements with any st 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	ible within 1 business	Pass
Assets invested in securities access days	ible 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	09/29/22	09/14/22	09/14/22	40,474,000	40,428,467	0	40,428,467	0
ALBION CAPITAL LLC CPABS4 ANGLESEA FUNDING LLCPABS4	10/14/22 09/22/22	09/29/22 09/14/22	09/29/22 09/14/22	29,065,000 10,000,000	29,027,458 9,994,844	0	29,027,458 9,994,844	0
ANGLESEA FUNDING LLCPABS4	09/22/22	09/15/22	09/15/22	50,000,000	49,977,444	0	49,977,444	0
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	09/22/22 09/23/22	09/15/22 09/16/22	09/15/22 09/16/22	50,000,000 50,000,000	49,977,444 49,976,278	0	49,977,444 49,976,278	0
ANGLESEA FUNDING LLCPABS4	09/23/22	09/16/22	09/16/22	40,000,000	39,981,022	0	39,981,022	0
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	11/02/22 11/02/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,826,111 49,826,111	0	49,826,111 49,826,111	0
ANGLESEA FUNDING LLCPABS4	11/02/22	09/23/22	09/23/22	31,000,000	30,892,189	Ō	30,892,189	Ō
ANGLESEA FUNDING LLCPABS4 ANGLESEA FUNDING LLCPABS4	11/02/22	09/23/22 09/22/22	09/23/22 09/22/22	50,000,000 50,000,000	49,826,667 49,817,417	0	49,826,667 49,817,417	0
ANGLESEA FUNDING LLCPABS4	11/03/22	09/22/22	09/22/22	50,000,000	49,817,417	Ö	49,817,417	0
ANGLESEA FUNDING LLCPABS4 ANTALIS S,A, CPABS4CPABS4	11/03/22 10/07/22	09/22/22 09/08/22	09/22/22 09/08/22	35,000,000 30,000,000	34,872,192 29,932,333	0	34,872,192 29,932,333	0
ANTALIS S,A, CPABS4CPABS4	11/03/22	09/30/22	09/30/22	50,000,000	49,848,889	Ō	49,848,889	0
ANTALIS S,A, CPABS4CPABS4 ARCHER I LLC	11/03/22 06/01/60	09/30/22 09/30/22	09/30/22 10/03/22	5,000,000 3,000,000	4,984,889 3,000,000	0	4,984,889 3,000,000	0
ATLANTIC ASSET SECUCPABS4	11/01/22	09/28/22	09/29/22	50,000,000	49,857,917	0	49,857,917	0
ATLANTIC ASSET SECUCPABS4 BANK OF NOVA SCOTIA/HOUSTON	11/01/22 10/23/23	09/28/22 09/21/22	09/29/22 09/22/22	50,000,000 50,000,000	49,857,917 50,000,000	0	49,857,917 50,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	10/23/23	09/21/22	09/22/22	25,000,000	25,000,000	Ö	25,000,000	Ö
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	09/28/22 10/07/22	09/01/22 09/07/22	09/02/22 09/07/22	50,000,000 41,000,000	49,909,000 40,907,750	0	49,909,000 40,907,750	0
BARTON CAPITAL S,A,CPABS4	10/11/22	09/27/22	09/27/22	50,000,000	49,939,917	Ō	49,939,917	Ō
BARTON CAPITAL S,A,CPABS4 BARTON CAPITAL S,A,CPABS4	10/11/22 11/15/22	09/27/22 09/26/22	09/27/22 09/26/22	50,000,000 20,000,000	49,939,917 19,908,333	0	49,939,917 19,908,333	0
BENNINGTON STARK CACPABS4	09/15/22	09/08/22	09/08/22	25,000,000	24,988,576	ő	24,988,576	ő
BENNINGTON STARK CACPABS4 BENNINGTON STARK CACPABS4	09/22/22 09/22/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,977,153 49,977,153	0	49,977,153 49,977,153	0
BENNINGTON STARK CACPABS4	09/22/22	09/15/22	09/15/22	35,000,000	34,984,007	ő	34,984,007	0
BENNINGTON STARK CACPABS4	09/29/22	09/22/22	09/22/22	50,000,000 50,000,000	49,969,861	0	49,969,861	0
BENNINGTON STARK CACPABS4 BENNINGTON STARK CACPABS4	09/29/22 09/29/22	09/22/22 09/22/22	09/22/22 09/22/22	35,000,000	49,969,861 34,978,903	0	49,969,861 34,978,903	0
BENNINGTON STARK CACPABS4	10/06/22	09/29/22	09/29/22	15,000,000	14,990,958	0	14,990,958	0
BENNINGTON STARK CACPABS4 BNG BANK N,V, CP4-2CP4-2	10/11/22 09/23/22	09/09/22 09/16/22	09/09/22 09/16/22	50,000,000 50,000,000	49,875,556 49,976,569	0	49,875,556 49,976,569	0
BNG BANK N,V, CP4-2CP4-2	09/23/22	09/16/22	09/16/22	50,000,000	49,976,569	0	49,976,569	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	09/23/22 09/28/22	09/16/22 09/21/22	09/16/22 09/21/22	50,000,000 50,000,000	49,976,569 49,971,222	0	49,976,569 49,971,222	0
BNG BANK N,V, CP4-2CP4-2	09/28/22	09/21/22	09/21/22	50,000,000	49,971,222	0	49,971,222	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	09/28/22 09/30/22	09/21/22 09/23/22	09/21/22 09/23/22	50,000,000 50,000,000	49,971,222 49,970,153	0	49,971,222 49,970,153	0
BNG BANK N,V, CP4-2CP4-2	09/30/22	09/23/22	09/23/22	50,000,000	49,970,153	0	49,970,153	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	09/30/22 10/05/22	09/23/22 09/28/22	09/23/22 09/28/22	50,000,000 50,000,000	49,970,153 49,970,250	0	49,970,153 49,970,250	0
BNG BANK N,V, CP4-2CP4-2	10/05/22	09/28/22	09/28/22	50,000,000	49,970,250	0	49,970,250	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	10/05/22 10/07/22	09/28/22 09/30/22	09/28/22 09/30/22	50,000,000 50,000,000	49,970,250 49,970,250	0	49,970,250 49,970,250	0
BNG BANK N,V, CP4-2CP4-2	10/07/22	09/30/22	09/30/22	50,000,000	49,970,250	0	49,970,250	0
BNG BANK N,V, CP4-2CP4-2 BNG BANK N,V, CP4-2CP4-2	10/07/22 10/07/22	09/30/22 09/30/22	09/30/22 09/30/22	50,000,000 2,000,000	49,970,250 1,998,810	0	49,970,250 1,998,810	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW	09/06/23	09/06/22	09/06/22	50,000,000	50,000,000	0	50,000,000	0
YORK NY CANADIAN IMPERIAL BANK OF COMMERCE	09/11/23	09/12/22	09/12/22	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE	09/11/23	09/12/22	09/12/22	50,000,000	50,000,000	Ō	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE CANCARA ASSET SECURCPABS4	09/11/23 09/26/22	09/12/22 09/16/22	09/12/22 09/19/22	20,000,000 42,000,000	20,000,000 41,977,623	0	20,000,000 41,977,623	0
CANCARA ASSET SECURCPABS4	10/24/22	09/23/22	09/23/22	50,000,000	49,867,389	0	49,867,389	0
CANCARA ASSET SECURCPABS4 CANCARA ASSET SECURCPABS4	10/31/22 11/07/22	09/29/22 09/26/22	09/29/22 09/26/22	40,000,000 42,000,000	39,889,778 41,845,160	0	39,889,778 41,845,160	0
CHARIOT FUNDING LLC	01/10/23	09/08/22	09/08/22	50,000,000	50,000,000	Ö	50,000,000	Ō
CHARIOT FUNDING LLC CHARIOT FUNDING LLC	01/10/23 01/10/23	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CHARIOT FUNDING LLC	03/21/23	09/20/22	09/20/22	50,000,000	50,000,000	0	50,000,000	Ō
CHARIOT FUNDING LLC CHARIOT FUNDING LLCCPABS4	03/21/23 10/06/22	09/20/22 09/06/22	09/20/22 09/06/22	25,000,000 50,000,000	25,000,000 49,888,750	0	25,000,000 49,888,750	0
CHARTA, LLC CPABS4-CPABS4	09/26/22	09/07/22	09/07/22	50,000,000	49,934,556	ő	49,934,556	ő
CHARTA, LLC CPABS4-CPABS4 CHESHAM FINANCE LLCCPABS4	09/26/22 09/02/22	09/07/22 09/01/22	09/07/22 09/01/22	20,000,000 50,000,000	19,973,822 49,996,792	0	19,973,822 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/02/22	09/01/22	09/01/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/02/22	09/01/22	09/01/22	50,000,000	49,996,792	Ō	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/02/22	09/01/22	09/01/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,167 49,987,167	0	49,987,167 49,987,167	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0
CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,167 49,987,167	0	49,987,167 49,987,167	0
CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0
CHESHAM FINANCE LLCCPABS4	09/06/22	09/02/22	09/02/22	50,000,000	49,987,167	0	49,987,167	0
CHESHAM FINANCE LLCCPABS4	09/07/22	09/06/22	09/06/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/07/22 09/07/22	09/06/22 09/06/22	09/06/22 09/06/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/07/22	09/06/22	09/06/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/07/22	09/06/22	09/06/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/07/22 09/07/22	09/06/22 09/06/22	09/06/22 09/06/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/07/22	09/06/22	09/06/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/07/22	09/06/22	09/06/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/07/22 09/08/22	09/06/22 09/07/22	09/06/22 09/07/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/08/22	09/07/22	09/07/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/08/22	09/07/22	09/07/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/08/22 09/08/22	09/07/22 09/07/22	09/07/22 09/07/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/08/22	09/07/22	09/07/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/08/22	09/07/22	09/07/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/08/22 09/08/22	09/07/22 09/07/22	09/07/22 09/07/22	50,000,000	49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/08/22	09/07/22	09/07/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	Ö	49,996,792	Ö
CHESHAM FINANCE LLCCPABS4	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375	0	49,990,375 49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/12/22	09/09/22	09/09/22	50,000,000 50,000,000	49,990,375 49,990,375	0	49,990,375 49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375	0	49,990,375 49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/12/22	09/12/22	09/12/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792	Ō	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/13/22	09/12/22	09/12/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792	Ō	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/13/22	09/12/22	09/12/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792	Ō	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792	Ö	49,996,792	ő
CHESHAM FINANCE LLCCPABS4	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/15/22 09/16/22	09/14/22 09/15/22	09/14/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792	Ö	49,996,792	Ö
CHESHAM FINANCE LLCCPABS4	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792	Ō	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375	0	49,990,375 49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375	0	49,990,375 49,990,375	0
CHESHAM FINANCE LLCCPABS4	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375	0	49,990,375	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375	0	49,990,375	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/19/22 09/20/22	09/16/22 09/19/22	09/16/22 09/19/22	50,000,000 50,000,000	49,990,375 49,996,792	0	49,990,375 49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792	Ö	49,996,792	Ö
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/20/22 09/21/22	09/19/22 09/20/22	09/19/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	Ö	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	Ö	49,996,792	Ö
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	Ö	49,996,792	Ō
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792	0	49,996,792	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	49,996,792 49,996,792	0
CHESHAM FINANCE LLCCPABS4	09/23/22	09/22/22	09/22/22	50,000,000	49,995,750	Ö	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/23/22	09/22/22	09/22/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/23/22	09/22/22	09/22/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/23/22 09/26/22	09/22/22 09/23/22	09/22/22 09/23/22	50,000,000 50,000,000	49,995,750 49,987,250	0	49,995,750 49,987,250	0
CHESHAM FINANCE LLCCPABS4	09/26/22	09/23/22	09/23/22	50,000,000	49,987,250	Ö	49,987,250	Ō
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/26/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,987,250 49,987,250	0	49,987,250 49,987,250	0
CHESHAM FINANCE LLCCPABS4	09/26/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000	49,987,250	0	49,987,250	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/26/22	09/23/22	09/23/22	50,000,000 50,000,000	49,987,250 49,987,250	0	49,987,250 49,987,250	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/26/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,987,250 49,987,250	0	49,987,250 49,987,250	0
CHESHAM FINANCE LLCCPABS4	09/26/22	09/23/22	09/23/22	50,000,000	49,987,250	ő	49,987,250	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/27/22	09/26/22	09/26/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/27/22	09/26/22	09/26/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/28/22 09/28/22	09/27/22 09/27/22	09/27/22 09/27/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/28/22	09/27/22	09/27/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/28/22 09/28/22	09/27/22 09/27/22	09/27/22 09/27/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/28/22	09/27/22	09/27/22	50,000,000	49,995,750	Ö	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/28/22 09/28/22	09/27/22 09/27/22	09/27/22 09/27/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/28/22	09/27/22	09/27/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/28/22 09/29/22	09/27/22 09/28/22	09/27/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	Ö	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/29/22 09/30/22	09/28/22 09/29/22	09/28/22 09/29/22	40,000,000 50,000,000	39,996,600 49,995,750	0	39,996,600 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	0	49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	49,995,750 49,995,750	0
CHESHAM FINANCE LLCCPABS4	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	ő	49,995,750	ő



CHESHAM FINANCE LLCCPABS4 10/03/22 09/30/22 09/30/22 50,000,000 49,987,2 CHESHAM FINANCE LLCCPABS4 10/03/22 09/30/22 09/30/22 50,000,000 50,000,000 50,000,000 50,000,00	550 0 49,987.21 550 0 49,987.21 550 0 49,987.21 550 0 49,987.21 550 0 49,987.21 550 0 49,987.21 550 0 49,987.21 550 0 49,987.22 050 0 49,987.22 000 0 29,926.50 000 0 50,000.00 000 0 50,000.00 000 0 35,000.00 000 0 35,000.00 000 0 35,000.00 000 0 35,000.00 000 0 35,000.00	50 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
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CREDIT INDUSTRIEL ECP4-2 09/01/22 09/01/22 09/01/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/02/22 09/01/22 09/01/22 5,000,000 4,999,6 CREDIT INDUSTRIEL ECP4-2 09/02/22 09/01/22 09/01/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/02/22 09/01/22 09/01/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/02/22 09/01/22 09/01/22 50,000,000 49,996,7		
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CREDIT INDUSTRIEL ECP4-2 09/06/22 09/06/22 09/06/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7		
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CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7		
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CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7		
CREDIT INDUSTRIEL ECP4-2 09/08/22 09/07/22 09/07/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 09/08/22 50,000,000 49,996,7	92 0 49,996,79	92 0
CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 09/08/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 09/08/22 50,000,000 49,996,7		
CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 50,000,000 49,996,7	92 0 49,996,79	92 0
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CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 09/08/22 50,000,000 49,996,7 CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 09/08/22 50,000,000 49,996,7		
CREDIT INDUSTRIEL ECP4-2 09/09/22 09/08/22 50,000,000 49,996,7		



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	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	Cam(noss)
CREDIT INDUSTRIEL ECP4-2	09/09/22	09/08/22	09/08/22	50,000,000	49,996,792		0 49,996,792	d
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/09/22 09/12/22	09/08/22 09/09/22	09/08/22 09/09/22	45,000,000 50,000,000	44,997,113 49,990,375		0 44,997,113 0 49,990,375	C
CREDIT INDUSTRIEL ECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375		0 49,990,375	Ċ
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375		0 49,990,375	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	C
CREDIT INDUSTRIEL ECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,375		0 49,990,375	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/13/22	09/09/22 09/12/22	09/09/22 09/12/22	45,000,000 50,000,000	44,991,338 49,996,792		0 44,991,338 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792		0 49,996,792	O
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792		0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,792		0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/13/22	09/12/22	09/12/22	40,000,000	39,997,433		0 39,997,433	O
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792		0 49,996,792	d
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792		0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,792		0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 42,000,000	49,996,792 41,997,305		0 49,996,792 0 41,997,305	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792		0 49,996,792	d
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792		0 49,996,792	O
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792	d
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	41,000,000 50,000,000	40,997,369 49,996,792		0 40,997,369 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,792		0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	C
CREDIT INDUSTRIEL ECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792		0 49,996,792	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/16/22	09/15/22	09/15/22	25,000,000	24,998,396		0 24,998,396	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792		0 49,996,792	O O
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,792		0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 42,000,000	49,990,375 41,991,915		0 49,990,375 0 41,991,915	C
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375		0 49,990,375	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375		0 49,990,375	Ċ
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,375		0 49,990,375 0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,375 49,990,375		0 49,990,375	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792		0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 41,000,000	49,996,792 40,997,369		0 49,996,792 0 40,997,369	C
CREDIT INDUSTRIEL ECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792		0 49,996,792	, o
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792		0 49,996,792 0 49,996,792	0
CREDIT INDUSTRIEL ECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792		0 49,996,792	d



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,792	0		0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/20/22 09/21/22	09/19/22 09/20/22	09/19/22	50,000,000 50,000,000	49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22	09/20/22	09/20/22 09/20/22	50,000,000	49,996,792 49,996,792	0	17,770,772	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	Ö	49,996,792	Ō
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,792	Ö	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 42,000,000	49,996,792 41,997,305	0	17,770,772	0
CREDIT INDUSTRIEL ECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792	Ö	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	,	0
CREDIT INDUSTRIEL ECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792 49,996,792	0	17,770,772	0
CREDIT INDUSTRIEL ECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,792 49,996,792	0	49,996,792	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/22/22 09/23/22	09/21/22 09/22/22	09/21/22 09/22/22	45,000,000 44,000,000	44,997,113 43,996,272	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/26/22	09/23/22	09/23/22	25,000,000	24,993,646	Ö	,	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 47,000,000	49,995,764 46,996,018	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	Ö	49,995,750	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	Ö	49,995,750	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	Ö	49,995,750	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	Ö	49,995,750	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/29/22 09/29/22	09/28/22 09/28/22	09/28/22 09/28/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/28/22	09/28/22	50,000,000	49,995,750	0	49,995,750	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/29/22 09/30/22	09/28/22 09/29/22	09/28/22 09/29/22	32,000,000 50,000,000	31,997,280 49,995,750	0	51,777,200	0
CREDIT INDUSTRIEL ECP4-2	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	Ö		0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	,,	0
CREDIT INDUSTRIEL ECP4-2	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	Ö	49,995,750	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 50,000,000	49,995,750 49,995,750	0	17,775,750	0
CREDIT INDUSTRIEL ECP4-2	09/30/22	09/29/22	09/29/22	50,000,000	49,995,750	Ö	49,995,750	Ō
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	50,000,000 20,000,000	49,995,750 19,998,300	0	,,	0
DZ BANK AG DEUTSCHECP4-2	09/02/22	09/01/22	09/01/22	50,000,000	49,996,806	Ö	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,806 49,996,806	0	17,770,000	0
DZ BANK AG DEUTSCHECP4-2	09/02/22	09/01/22	09/01/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/02/22	09/01/22	09/01/22	50,000,000	49,996,806	Ö	49,996,806	Ō
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	50,000,000 50,000,000	49,996,806 49,996,806	0	,,	0
DZ BANK AG DEUTSCHECP4-2	09/02/22	09/01/22	09/01/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,222 49,987,222	0	,	0
DZ BANK AG DEUTSCHECP4-2	09/06/22	09/02/22	09/02/22	50,000,000	49,987,222	Ö	49,987,222	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,222 49,987,222	0		0
DZ BANK AG DEUTSCHECP4-2	09/06/22	09/02/22	09/02/22	50,000,000	49,987,222	Ö	49,987,222	Ō
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,222 49,987,222	0	,	0
DZ BANK AG DEUTSCHECP4-2	09/06/22	09/02/22	09/02/22	50,000,000	49,987,222	Ö	49,987,222	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	50,000,000 50,000,000	49,987,222 49,987,222	0	,	0
DZ BANK AG DEUTSCHECP4-2	09/06/22	09/02/22	09/02/22	50,000,000 50,000,000	49,987,222	0	49,987,222	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22 09/07/22	09/06/22 09/06/22	09/06/22 09/06/22	50,000,000	49,996,806 49,996,806	0	,,	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22	09/06/22	09/06/22 09/06/22	50,000,000	49,996,806	0		0
DZ BANK AG DEUTSCHECP4-2	09/07/22	09/06/22	07/06/22	50,000,000	49,996,806	0	49,996,806	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	09/07/22	09/06/22	09/06/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22 09/07/22	09/06/22 09/06/22	09/06/22 09/06/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/07/22	09/06/22	09/06/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22 09/07/22	09/06/22 09/06/22	09/06/22 09/06/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/07/22	09/06/22	09/06/22	50,000,000	49,996,806	0	49,996,806	Ō
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22 09/08/22	09/06/22 09/07/22	09/06/22 09/07/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/08/22	09/07/22	09/07/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/08/22 09/08/22	09/07/22 09/07/22	09/07/22 09/07/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/08/22	09/07/22	09/07/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/08/22 09/08/22	09/07/22 09/07/22	09/07/22 09/07/22	50,000,000 50,000,000	49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/08/22	09/07/22	09/07/22	50,000,000	49,996,806 49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/08/22	09/07/22	09/07/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/08/22 09/08/22	09/07/22 09/07/22	09/07/22 09/07/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/08/22	09/07/22	09/07/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/09/22	09/08/22	09/08/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/09/22	09/08/22	09/08/22	50,000,000	49,996,806	Ō	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECF4-2	09/09/22	09/08/22	09/08/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/09/22	09/08/22	09/08/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,417	0	49,990,417	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,417 49,990,417	0	49,990,417 49,990,417	0
DZ BANK AG DEUTSCHECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,417	0	49,990,417	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,417 49,990,417	0	49,990,417 49,990,417	0
DZ BANK AG DEUTSCHECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,417	Ō	49,990,417	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,417 49,990,417	0	49,990,417 49,990,417	0
DZ BANK AG DEUTSCHECP4-2	09/12/22	09/09/22	09/09/22	50,000,000	49,990,417	0	49,990,417	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	50,000,000 50,000,000	49,990,417 49,990,417	0	49,990,417 49,990,417	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	ő	49,996,806	ő
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	Ō	49,996,806	Ō
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/12/22	09/12/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/13/22 09/13/22	09/12/22 09/12/22	09/12/22 09/12/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	Ö	49,996,806	ő
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/14/22	09/13/22	09/13/22	50,000,000 50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	0	,,	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/14/22	09/13/22 09/13/22	09/13/22 09/13/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/14/22	09/13/22	09/13/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	50,000,000 50,000,000	49,996,806 49,996,806	0	49,996,806 49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806	0	49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806	0	49,996,806	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DZ BANK AG DEUTSCHECP4-2	09/15/22	09/14/22	09/14/22	50,000,000	49,996,806		49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	Ò		Ö
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	Ò		Ö
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/16/22 09/16/22	09/15/22 09/15/22	09/15/22 09/15/22	50,000,000 50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	Ò	,,	Ö
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/15/22	09/15/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,417 49,990,417			0
DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417	Ò		ő
DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417	(0
DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417			0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000 50,000,000	49,990,417 49,990,417			0
DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417	Ò		Ŏ
DZ BANK AG DEUTSCHECP4-2	09/19/22	09/16/22	09/16/22	50,000,000	49,990,417	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	50,000,000	49,990,417			0
DZ BANK AG DEUTSCHECF4-2 DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000 50,000,000	49,990,417 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806		,,	Ö
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806			Ö
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/20/22 09/20/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/20/22	09/19/22	09/19/22	50,000,000	49,996,806	Ò		0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806		49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	49,996,806 49,996,806		,,	0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806			Ö
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806		49,996,806	0
DZ BANK AG DEUTSCHECP4-2	09/21/22	09/20/22	09/20/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/21/22 09/22/22	09/20/22 09/21/22	09/20/22 09/21/22	50,000,000 50,000,000	49,996,806 49,996,806		,,	0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806	ò		ő
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806	(,,	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,806 49,996,806	(,,	0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806	(0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/22/22 09/22/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 50,000,000	49,996,806 49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806			0
DZ BANK AG DEUTSCHECP4-2	09/22/22	09/21/22	09/21/22	50,000,000	49,996,806	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,764 49,995,764			0
DZ BANK AG DEUTSCHECP4-2	09/23/22	09/22/22	09/22/22	50,000,000	49,995,764	ò	,,	Ö
DZ BANK AG DEUTSCHECP4-2	09/23/22	09/22/22	09/22/22	50,000,000	49,995,764		49,995,764	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/23/22 09/23/22	09/22/22	09/22/22	50,000,000	49,995,764			0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,764 49,995,764			0
DZ BANK AG DEUTSCHECP4-2	09/23/22	09/22/22	09/22/22	50,000,000	49,995,764		49,995,764	Ö
DZ BANK AG DEUTSCHECP4-2	09/23/22	09/22/22	09/22/22	50,000,000	49,995,764		49,995,764	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,995,764 49,995,764		49,995,764 49,995,764	0
DZ BANK AG DEUTSCHECF4-2	09/23/22	09/22/22	09/22/22	50,000,000	49,995,764			0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	Ċ	49,987,292	Ö
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	9		0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/26/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,987,292 49,987,292			0
DZ BANK AG DEUTSCHECF4-2 DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292		,,==	0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	Ċ	49,987,292	0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/26/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,987,292 49,987,292			0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292			0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	Ċ	49,987,292	0
DZ BANK AG DEUTSCHECP4-2	09/26/22	09/23/22	09/23/22	50,000,000	49,987,292	(0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/27/22 09/27/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,995,764 49,995,764	(0
DZ BANK AG DEUTSCHECP4-2	09/27/22	09/26/22	09/26/22	50,000,000	49,995,764	Ċ	49,995,764	0
DZ BANK AG DEUTSCHECP4-2	09/27/22	09/26/22	09/26/22	50,000,000	49,995,764		49,995,764	0
DZ BANK AG DEUTSCHECP4-2	09/27/22	09/26/22	09/26/22	50,000,000	49,995,764		49,995,764	0



20 BARRA DULITICITE - 1	Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DE AMMA DELITICACIONA DEL CONTROLLO DEL CONT		09/27/22	09/26/22	09/26/22	50,000,000		0	49,995,764	0
DE BANKA GEUTT-CHE-N-1 OWL-2012 OWL-	DZ BANK AG DEUTSCHECP4-2								
DE BANK AG BUTTSCHICH-12 DE BANK AG BUTTSC							-		
DE ABANK AG BERTINCHICH-1	DZ BANK AG DEUTSCHECP4-2	09/27/22	09/26/22	09/26/22	50,000,000	49,995,764	Ō	49,995,764	Ö
DE ABANK AG BERTISCHECH-12									-
DZ BARNÁG GENTENENCH-2 CHARTY CHART	DZ BANK AG DEUTSCHECP4-2	09/28/22	09/27/22	09/27/22	50,000,000	49,995,764	0	49,995,764	0
DE BANKA GENTICHECHE 979721 979721 979721 5000000 4797374 0							-		-
DE BANKAG DEUTSCHECH-1	DZ BANK AG DEUTSCHECP4-2	09/28/22	09/27/22	09/27/22	50,000,000	49,995,764	0	49,995,764	0
DZ BANKA G DENTSCHECKE-12 0792022 0797773 0797772 079							-		-
DZ BANK AG DELTIFICHECHE2 DZ BANK AG DELTIFICHE	DZ BANK AG DEUTSCHECP4-2	09/28/22	09/27/22	09/27/22	50,000,000	49,995,764		49,995,764	
DZ BANKA G DENTSCHECH-1 DE SANKA G DENTSCHECH									
DE BANK AG DENTECHECH+2			09/27/22				-		
DZ BANKA G DENTSCHECK-12 DR DANNA G DENTSCH									
DE BANK AG DEUTSCHECH-2 DRAWN AG DEUTSCHECK-12 DRAWN	DZ BANK AG DEUTSCHECP4-2				50,000,000	49,995,764		49,995,764	
DZ BANKA GDENTSCHECK-12 DZ BANKA GDENTSCHECK-									
DZ BANK AC DELTIC-CHICPA-1 DO 79/212 DO 79									
DE BANK AC DELITICHICFCH-2 DO 79/212 DO 79									
DZ BANNA AC DELITSCHIECR-1-2 DZ BAN									
DZ BANK AG DEUTSCHECH-12 (9979122 (9979122 (9979122 50,000,000 49,995,764 0 49,995,									
DZ BANK AG DEUTSCHECFC+2									-
DZ BANK AG DEUTSCHECPL-2 D 991072							-		-
DZ BANK AG DEUTSCHECR-12 093012 09797									
DZ BANK AG DEUTSCHECH-1 0930122 0973972 0973972 50000000 49,995,764 0 49,995,764 0 12,000 0 12,000 0 12,000 0 14,000 0									-
DZ BANK AG DEUTSCHECK-12 093022 09297									
DZ BANKAG DEUTSCHECF4-2 09730722 0972972 00000000 0000000000									
DZ BANKAG DEUTSCHECPH-2									
DZ BANKAG DEUTSCHECPH-2 1003/72 9930/2									
DZ BANKAG DEUTSCHECP4-2 1003/72 99302									
DZ BANKA GO DEUTSCHECPH-2 1003/12 DZ BANKA GO DEUTSCHECPH-3 100									
DZ BANKAG DEUTSCHECR4-2 1003/122 09730/122 097									
DZ BANKAG DEUTSCHECP4-2 1003/72 0930/7	DZ BANK AG DEUTSCHECP4-2	10/03/22	09/30/22	09/30/22	50,000,000	49,987,292	0	49,987,292	0
DZ BANKAG DEUTSCHECP4-2 1003/72 0930/7									
DZ BANK AG DEUTSCHECP4-2 1003/12 09/30/30 0 18,99/14/29 0 18,99/14/29 0 18,99/14/29 0 0 18,99/14/39 0 0 18,99	DZ BANK AG DEUTSCHECP4-2	10/03/22	09/30/22	09/30/22	50,000,000	49,987,292	Ō	49,987,292	0
DZ BANK AG DEUTSCHECP+2									
GREAT BEAR FUNDING CPABS4 971572 97172 971	DZ BANK AG DEUTSCHECP4-2	10/03/22	09/30/22	09/30/22	50,000,000	49,987,292	0	49,987,292	0
GREAT BEAR FUNDING CABS4 UCYOS BANK PLC, LOCP 11/10/22 0972/12/									
LLOYDS BANK PLC, LOCP LLONGSHIP FUNDING LLCPAB54 0916722 09709722 097000000 0000000000	GREAT BEAR FUNDING CPABS4	09/22/22	09/15/22	09/15/22	13,000,000	12,994,136		12,994,136	0
LONGSHIP FUNDING LLCPABS4 09/16/22 09/09/22 50,000,000 49,977,542 0 49,977,542 0 19									
LONGSHIP FUNDING LICPABS4 09/16/22 09/09/22 09/09/22 1,000,000 49,977;542 0 49,977;542 0 09/09/22 1,000,000 999,551 0 999,551 0 999,551 0 999,551 0 0 999,551 0 0 999,551 0 0 999,551 0 999,551 0 0 999,551 0 0 999,551 0 0 999,551 0 0 999,551 0 0 999,551 0 0 999,551 0 999,551 0 0 999,	LONGSHIP FUNDING LLCPABS4	09/16/22	09/09/22	09/09/22	50,000,000	49,977,542	-	49,977,542	
MUFG BANK LTD/NEW YORK NY 12/07/12 09/15/12 09/16/12 0000,000 49,641,537 184,556 49,826,093 0 MUFG BANK LTD/NEW YORK NY 12/07/12 09/15/12 09/16/12 0000,000 49,641,537 184,556 49,826,093 0 MUFG BANK LTD/NEW YORK NY 12/07/12 09/15/12 09/15/12 09/15/12 09/16/12 09/15/12 09/16							-		
MUFG BANK LTD/NEWYORK NY 12/07/22 09/15/22 09/16/22 50,000,000 49,641,537 184,556 49,826,093 0 MAINHATTAN ASSET FUNCPABS4 10/28/22 09726/22 09727/22 50,000,000 49,641,537 184,556 49,826,093 0 MAINHATTAN ASSET FUNCPABS4 10/28/22 09726/22 09727/22 50,000,000 49,641,537 184,556 49,826,093 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09723/22 09723/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09723/22 09723/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09723/22 09723/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09723/22 09723/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09723/22 09723/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 50,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 40,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 40,000,000 50,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 40,000,000 40,000,000 0 MIZUHO BANK LTD, CDCDYAN 11/02/22 09726/22 09726/22 40,000,000 49,837,097 0 MIGB BANK LTD, CPCP 11/03/22 09726/22 09726/22 40,000,000 49,837,097 0 MUFG BANK LTD, CPCP 11/03/22 09722/22 09722/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09722/22 09722/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09722/22 09722/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09722/22 09722/22 50,000,000 49,815,667 0 4									
MANHATTAN ASSET FUNCPABS4									-
MIZUHO BANK LTD, CDCDYAN							184,556		
MIZUHO BANK LTD, CDCDYAN							0		-
MIZUHO BANK LTD, CDCDYAN II/02/12 09/23/22 09/23/22 09/26/22									
MIZUHO BANK LTD, CDCDYAN II/02/22 09/26/22 09/26/22 50,000,000 40,000,000 0 40,000,000 0 0 MUFG BANK LTD, CPCP II/02/22 09/26/22 09/26/22 50,000,000 49,837,097 0 49,837,097 0 0 MUFG BANK LTD, CPCP 11/03/22 09/26/22 09/26/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 1,992,627 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 0 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 0 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 NATIONAL AUSTRALIA BANK LTD 0 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 50,000,00									
MUFG BANK LTD, CPCP		11/02/22			50,000,000	50,000,000		50,000,000	
MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 1,992,627 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 0 40/66/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 0 40/66/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 0 40/66/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 NATIONAL AUSTRALIA BANK LTD 0 40/66/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 0	MUFG BANK LTD, CPCP								
MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 OLD LINE FUNDING LLC 03/20/23 09/16/22 09/16/22 50/100,000 30,000,000 0 0 50,000,000 0 0 50,000,000 0 0 0									
MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 NATIONAL AUSTRALIA BANK LTD, CPCP I1/03/22 09/22/22 09/22/22 50,000,000 1,992,627 0 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50							-		
MUFG BANK LTD, CPCP I 1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I 1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I 1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I 1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I 1/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,0									
MUFG BANK LTD, CPCP I I /03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I /03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP I I /03/22 09/22/22 09/22/22 2,000,000 1,992,627 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 OLD LINE FUNDING LLC 03/20/23 09/16/22 09/18/22 30,000,000 30,000,000 0 30,000,000 0	MUFG BANK LTD, CPCP	11/03/22	09/22/22	09/22/22	50,000,000	49,815,667	0	49,815,667	0
MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 50,000,000 49,815,667 0 49,815,667 0 MUFG BANK LTD, CPCP 11/03/22 09/22/22 09/22/22 2,000,000 1,992,627 0 1,992,627 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 OLD LINE FUNDING LLC 03/20/23 09/16/22 09/19/22 30,000,000 30,000,000 0 30,000,000 0									
NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 50,000,00	MUFG BANK LTD, CPCP	11/03/22	09/22/22	09/22/22	50,000,000	49,815,667	0	49,815,667	0
NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 CD LINE FUNDING LLC 03/20/23 09/16/22 09/19/22 30,000,000 30,000,000 0 30,000,000 0	MUFG BANK LTD, CPCP	11/03/22	09/22/22	09/22/22	2,000,000	1,992,627		1,992,627	
NATIONAL AUSTRALIA BANK LTD 04/06/23 09/08/22 09/08/22 50,000,000 50,000,000 0 50,000,000 0 0 0	NATIONAL AUSTRALIA BANK LTD	04/06/23	09/08/22	09/08/22	50,000,000	50,000,000		50,000,000	
	NATIONAL AUSTRALIA BANK LTD	04/06/23	09/08/22	09/08/22	50,000,000	50,000,000		50,000,000	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
PHILIP MORRIS INTERCP4-2	09/21/22	09/14/22	09/14/22	50,000,000	49,977,347	0		0
PHILIP MORRIS INTERCP4-2	09/21/22	09/14/22	09/14/22	4,500,000	4,497,961	0		0
PHILIP MORRIS INTERNATIONAL INC PHILIP MORRIS INTERNATIONAL INC	09/28/22 09/28/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 9,000,000	49,971,222 8,994,820	0		0
RIDGEFIELD FUNDING CPABS4	10/06/22	09/06/22	09/06/22	50,000,000	49,888,750	Ö	-,,	Ö
RIDGEFIELD FUNDING CPABS4	10/06/22	09/06/22	09/06/22	15,000,000	14,966,625	0		0
ROYAL BANK OF CANADA/NEW YORK NY ROYAL BANK OF CANADA/NEW YORK NY	09/01/23 09/01/23	09/01/22 09/01/22	09/02/22 09/02/22	50,000,000 50,000,000	50,000,000 50,000,000	0	,	0
SHEFFIELD RECEIVABLCPABS4	09/28/22	09/27/22	09/27/22	50,000,000	49,995,750	Ö	49,995,750	0
SHEFFIELD RECEIVABLCPABS4	09/28/22	09/27/22	09/27/22	50,000,000	49,995,750	0	,,	0
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	11/07/22 11/07/22	09/22/22 09/22/22	09/22/22 09/22/22	50,000,000 50,000,000	49,798,750 49,798,750	0	,,	0
SHEFFIELD RECEIVABLCPABS4	11/07/22	09/22/22	09/22/22	50,000,000	49,798,750	Ö	49,798,750	Ō
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	11/07/22	09/22/22	09/22/22	35,000,000	34,859,125	0		0
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	11/08/22 11/08/22	09/23/22 09/23/22	09/23/22 09/23/22	50,000,000 50,000,000	49,798,750 49,798,750	0		0
SHEFFIELD RECEIVABLCPABS4	11/08/22	09/23/22	09/23/22	50,000,000	49,798,750	0	49,798,750	Ö
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	11/08/22 11/08/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	49,811,875 49,811,875	0	,,	0
SHEFFIELD RECEIVABLCPABS4	11/08/22	09/26/22	09/26/22	50,000,000	49,811,875	0		0
STARBIRD FUNDING COCPABS4	09/28/22	09/27/22	09/27/22	21,700,000	21,698,156	Q	21,698,156	0
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	09/26/22 09/26/22	09/19/22 09/19/22	09/19/22 09/19/22	50,000,000 50,000,000	50,000,000 50,000,000	0		0
SUMITOMO MITSUI TRUCDYAN	09/26/22	09/19/22	09/19/22	50,000,000	50,000,000	0	,,	0
SUMITOMO MITSUI TRUCDYAN	11/07/22	09/19/22	09/19/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	11/08/22 11/08/22	09/20/22 09/20/22	09/20/22 09/20/22	50,000,000 50,000,000	50,000,000	0	,,	0
SUMITOMO MITSUI TRUCDYAN	11/08/22	09/20/22	09/20/22	25,000,000	50,000,000 25,000,000	0		0
SUMITOMO MITSUI TRUCDYAN	11/10/22	09/21/22	09/21/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	11/10/22	09/21/22 09/21/22	09/21/22 09/21/22	50,000,000 20,000,000	50,000,000	0	,,	0
SUMITOMO MITSUI TRUCDYAN	10/03/22	09/26/22	09/26/22	50,000,000	20,000,000 50,000,000	0		0
SUMITOMO MITSUI TRUCDYAN	10/03/22	09/26/22	09/26/22	50,000,000	50,000,000	O	50,000,000	Ö
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	10/03/22 10/03/22	09/26/22 09/26/22	09/26/22 09/26/22	50,000,000 50,000,000	50,000,000	0	,,	0
SUMITOMO MITSULTRUCDYAN	10/03/22	09/26/22	09/26/22	50,000,000	50,000,000 50,000,000	0		0
THUNDER BAY FUNDING LLC	03/16/23	09/02/22	09/02/22	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	03/21/23	09/07/22	09/07/22	25,000,000 50,000,000	25,000,000	0		0
TOTALENERGIES CAPITCP4-2 TOTALENERGIES CAPITCP4-2	09/22/22 09/22/22	09/01/22 09/01/22	09/01/22 09/01/22	28,200,000	49,930,875 28,161,014	0		0
TOTALENERGIES CAPITCP4-2	10/19/22	09/22/22	09/22/22	20,000,000	19,953,050	O	,,	0
TOTALENERGIES CAPITCP4-2	10/20/22	09/22/22	09/22/22	50,000,000	49,878,278	0	,,	0
TOTALENERGIES CAPITCP4-2 TOYOTA MOTOR FINANCCP	10/20/22	09/22/22 09/28/22	09/22/22 10/03/22	50,000,000 50,000,000	49,878,278 49,866,667	0		0
TOYOTA MOTOR FINANCCP	11/02/22	09/28/22	10/03/22	50,000,000	49,866,667	O	49,866,667	0
TOYOTA MOTOR FINANCCP VICTORY RECEIVABLESCPABS4	11/02/22 09/20/22	09/28/22 09/08/22	10/03/22 09/08/22	8,000,000 17,000,000	7,978,667 16,986,853	0	.,,	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/18/22	08/18/22	(157,272)	16,766,633	0		0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/18/22	08/18/22	157,272	157,272	Q	157,272	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	08/22/22 08/22/22	08/22/22 08/22/22	(1,738,898) 1,738,898	1,738,898	0	(1,100,010)	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/24/22	08/24/22	(22,570)	0	ŏ		ő
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/24/22	08/24/22	22,570	22,570	0	,	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	08/29/22 08/29/22	08/29/22 08/29/22	(7,147) 7,147	0 7,147	0		0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/30/22	08/30/22	(1,324,152)	7,117	Ö		ő
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/30/22	08/30/22	1,324,152	1,324,152	0		0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	09/01/22 09/06/22	09/01/22 09/06/22	1,648,548 2,267,517	1,648,548 2,267,517	0		0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/09/22	09/09/22	313,285	313,285	Ö		Ö
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/13/22	09/13/22	1,765,799	1,765,799	0	.,,.	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	09/15/22 09/16/22	09/15/22 09/16/22	199,249 202,055	199,249 202,055	0		0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/21/22	09/21/22	736,108	736,108	Ö	736,108	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	09/22/22 09/26/22	09/22/22 09/26/22	2,616,992	2,616,992	0	_,-,-,-,-	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/27/22	09/27/22	604,414 306,748	604,414 306,748	0	,	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/30/22	09/30/22	1,585,239	1,585,239	0	1,585,239	0
MIZUHO TRIPARTY HSBC TRIPARTY	09/02/22 09/02/22	09/01/22 09/01/22	09/01/22 09/01/22	150,000,000 100,000,000	150,000,000	0	, ,	0
BANK OF AMERICA TRIPARTY	09/02/22	09/01/22	09/01/22	55,000,000	55,000,000	Ö		0
MIZUHO TRIPARTY	09/06/22	09/02/22	09/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	09/06/22 09/06/22	09/02/22 09/02/22	09/02/22 09/02/22	100,000,000 32,000,000	100,000,000 32,000,000	0		0
MIZUHO TRIPARTY	09/07/22	09/06/22	09/06/22	150,000,000	150,000,000	0		0
HSBC TRIPARTY	09/07/22	09/06/22	09/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	09/07/22 09/08/22	09/06/22 09/07/22	09/06/22 09/07/22	37,000,000 150,000,000	37,000,000 150,000,000	0		0
HSBC TRIPARTY	09/08/22	09/07/22	09/07/22	100,000,000	100,000,000	0		0
BANK OF AMERICA TRIPARTY	09/08/22	09/07/22	09/07/22	57,000,000	57,000,000	0		0
MIZUHO TRIPARTY HSBC TRIPARTY	09/09/22 09/09/22	09/08/22 09/08/22	09/08/22 09/08/22	150,000,000 100,000,000	150,000,000 100,000,000	0		0
BANK OF AMERICA TRIPARTY	09/09/22	09/08/22	09/08/22	15,000,000	15,000,000	Ö		0
MIZUHO TRIPARTY	09/12/22	09/09/22	09/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	09/12/22 09/12/22	09/09/22 09/09/22	09/09/22 09/09/22	100,000,000 252,000,000	100,000,000 252,000,000	0		0
MIZUHO TRIPARTY	09/13/22	09/12/22	09/12/22	150,000,000	150,000,000	0		0
HSBC TRIPARTY	09/13/22	09/12/22	09/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	09/13/22 09/14/22	09/12/22 09/13/22	09/12/22 09/13/22	644,000,000 150,000,000	644,000,000 150,000,000	0	,	0
HSBC TRIPARTY	09/14/22	09/13/22	09/13/22	100,000,000	100,000,000	ď		ő



ANK OF AMERICA TRIPARTY IZUHO TRIPARTY SBC TRIPARTY ANK OF AMERICA TRIPARTY	Date 09/14/22	Date	Date	Shares		Interest	Amount	Gain(Loss)
SBC TRIPARTY		09/13/22	09/13/22	325,000,000	325,000,000	0	325,000,000	(
	09/15/22	09/14/22	09/14/22	150,000,000	150,000,000	0	150,000,000	C
	09/15/22 09/15/22	09/14/22 09/14/22	09/14/22 09/14/22	100,000,000	100,000,000	0	100,000,000	
IZUHO TRIPARTY	09/16/22	09/15/22	09/15/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY	09/16/22	09/15/22	09/15/22	100,000,000	100,000,000	Ö	100,000,000	Ò
ANK OF AMERICA TRIPARTY	09/16/22	09/15/22	09/15/22	81,000,000	81,000,000	0	81,000,000	(
IZUHO TRIPARTY	09/19/22	09/16/22	09/16/22	150,000,000	150,000,000	0	150,000,000	(
SBC TRIPARTY ANK OF AMERICA TRIPARTY	09/19/22 09/19/22	09/16/22 09/16/22	09/16/22 09/16/22	100,000,000 30,000,000	100,000,000 30,000,000	0	100,000,000	(
IZUHO TRIPARTY	09/20/22	09/19/22	09/19/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY	09/20/22	09/19/22	09/19/22	100,000,000	100,000,000	0	100,000,000	d
ANK OF AMERICA TRIPARTY	09/20/22	09/19/22	09/19/22	215,000,000	215,000,000	0	215,000,000	(
IZUHO TRIPARTY	09/21/22	09/20/22	09/20/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY ANK OF AMERICA TRIPARTY	09/21/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	100,000,000 390,000,000	100,000,000 390,000,000	0	100,000,000 390,000,000	
IZUHO TRIPARTY	09/22/22	09/21/22	09/21/22	150,000,000	150,000,000	ŏ	150,000,000	
SBC TRIPARTY	09/22/22	09/21/22	09/21/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	09/22/22	09/21/22	09/21/22	23,000,000	23,000,000	0	23,000,000	
IZUHO TRIPARTY	09/23/22	09/22/22	09/22/22	100,000,000	100,000,000	0	100,000,000	
SBC TRIPARTY	09/23/22 09/23/22	09/22/22 09/22/22	09/22/22 09/22/22	100,000,000 40,000,000	100,000,000	0	100,000,000 40,000,000	
ANK OF AMERICA TRIPARTY IZUHO TRIPARTY	09/26/22	09/23/22	09/23/22	150,000,000	40,000,000 150,000,000	0	150,000,000	
SBC TRIPARTY	09/26/22	09/23/22	09/23/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	09/26/22	09/23/22	09/23/22	153,000,000	153,000,000	ő	153,000,000	
IZUHO TRIPARTY	09/27/22	09/26/22	09/26/22	100,000,000	100,000,000	0	100,000,000	
SBC TRIPARTY	09/27/22	09/26/22	09/26/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY ZUHO TRIPARTY	09/27/22 09/28/22	09/26/22 09/27/22	09/26/22 09/27/22	26,000,000 100,000,000	26,000,000 100,000,000	0	26,000,000 100,000,000	
SBC TRIPARTY	09/28/22	09/27/22	09/27/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	09/28/22	09/27/22	09/27/22	30,000,000	30,000,000	ő	30,000,000	
IZUHO TRIPARTY	09/29/22	09/28/22	09/28/22	150,000,000	150,000,000	0	150,000,000	
SBC TRIPARTY	09/29/22	09/28/22	09/28/22	100,000,000	100,000,000	0	100,000,000	
ANK OF AMERICA TRIPARTY	09/29/22	09/28/22	09/28/22	120,000,000	120,000,000	0	120,000,000	
ZUHO TRIPARTY SBC TRIPARTY	09/30/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	150,000,000	150,000,000	0	150,000,000	
ANK OF AMERICA TRIPARTY	09/30/22	09/29/22	09/29/22	104,000,000	104,000,000	0	104,000,000	
ZUHO TRIPARTY	10/03/22	09/30/22	09/30/22	150,000,000	150,000,000	ő	150,000,000	
SBC TRIPARTY	10/03/22	09/30/22	09/30/22	100,000,000	100,000,000	0	100,000,000	(
ANK OF AMERICA TRIPARTY	10/03/22	09/30/22	09/30/22	635,000,000	635,000,000	0	635,000,000	
REDIT INDUSTRIEL COMMERCIAL TO NY	09/23/22	09/22/22	09/22/22	700,000,000	700,000,000	0	700,000,000	
otal Buys				50,389,184,952	50,378,939,512	553,667	50,376,243,140	,
ash Closes DUNDATION PROPERTIES INC	09/01/35	09/01/22	09/01/22	90,000	90,000	0	90,000	
HUNDER BAY FUNDING LLC	10/20/22	09/07/22	09/07/22	25,000,000	25,000,000	32,021	25,032,021	Ò
otal Cash Closes				25,090,000	25,090,000	32,021	25,122,021	(
eposits								
BN AMRO BANK N.V.	09/22/22	09/15/22	09/15/22	215,000,000	215,000,000	0	215,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH BN AMRO BANK N.V.	09/16/22 09/23/22	09/15/22 09/16/22	09/15/22 09/16/22	250,000,000 365,000,000	250,000,000 365,000,000	0	250,000,000 365,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH	09/19/22	09/16/22	09/16/22	350,000,000	350,000,000	0	350,000,000	
ABOBANK NEW YORK	09/26/22	09/19/22	09/19/22	215,000,000	215,000,000	Ö	215,000,000	Č
USTRALIA AND NEW ZEALAND BANKING GROUP	09/27/22	09/20/22	09/20/22	900,000,000	900,000,000	Ö	900,000,000	d
D.								
ABOBANK NEW YORK	09/27/22	09/20/22	09/20/22	220,000,000	220,000,000	0	220,000,000	(
BN AMRO BANK N.V. /ENSKA HANDELSBANKEN	09/27/22 09/21/22	09/20/22 09/20/22	09/20/22 09/20/22	335,000,000 200,000,000	335,000,000 200,000,000	0	335,000,000 200,000,000	
ABOBANK NEW YORK	09/21/22	09/21/22	09/21/22	480,000,000	480,000,000	0	480,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH	09/22/22	09/21/22	09/21/22	150,000,000	150,000,000	ő	150,000,000	
BN AMRO BANK N.V.	09/29/22	09/22/22	09/22/22	210,000,000	210,000,000	Ö	210,000,000	
IZUHO BANK, LTD. NEW YORK BRANCH	09/23/22	09/22/22	09/22/22	150,000,000	150,000,000	0	150,000,000	
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK	09/26/22	09/23/22	09/23/22	700,000,000	700,000,000	0	700,000,000	
ANCH	00/20/22	00/03/02	00/22/22	3// 000 000	3/4000000		3/4000.000	
BN AMRO BANK N.V. IZUHO BANK, LTD. NEW YORK BRANCH	09/30/22 09/26/22	09/23/22 09/23/22	09/23/22 09/23/22	364,000,000 200,000,000	364,000,000 200,000,000	0	364,000,000 200,000,000	
ABOBANK NEW YORK	10/03/22	09/26/22	09/26/22	200,000,000	200,000,000	0	200,000,000	
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK	09/27/22	09/26/22	09/26/22	600,000,000	600,000,000	Ö	600,000,000	
RANCH								
IZUHO BANK, LTD. NEW YORK BRANCH	09/27/22	09/26/22	09/26/22	150,000,000	150,000,000	0	150,000,000	
JSTRALIA AND NEW ZEALAND BANKING GROUP	10/04/22	09/27/22	09/27/22	890,000,000	890,000,000	0	890,000,000	
D.	10/04/22	00/07/02	00/27/22	210,000,000	210,000,000	_	210,000,000	
ABOBANK NEW YORK	10/04/22 10/04/22	09/27/22 09/27/22	09/27/22 09/27/22	210,000,000 320,000,000	210,000,000 320,000,000	0	210,000,000 320,000,000	
DNI AMPO DANIK NI V	09/28/22	09/27/22	09/27/22	600.000.000	600,000,000	0	600.000,000	
	UNIZUIZZ	UNLITE	JALITEL	000,000,000	000,000,000	•	000,000,000	
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK								
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK RANCH	10/05/22	09/28/22	09/28/22	470,000,000	470,000,000	0	470,000,000	
BN AMRO BANK N.V. REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK RANCH ABOBANK NEW YORK BN AMRO BANK N.V.	10/06/22	09/29/22	09/29/22	195,000,000	195,000,000	Ō	195,000,000	(
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK RANCH ABOBANK NEW YORK BN AMRO BANK N.V. IZUHO BANK, LTD. NEW YORK BRANCH	10/06/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	195,000,000 250,000,000	195,000,000 250,000,000	0	195,000,000 250,000,000	(
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK RANCH ABOBANK NEW YORK BN ANRO BANK N.V. IZUHO BANK, LTD. NEW YORK BRANCH BN AMRO BANK N.V.	10/06/22 09/30/22 10/07/22	09/29/22 09/29/22 09/30/22	09/29/22 09/29/22 09/30/22	195,000,000 250,000,000 360,000,000	195,000,000 250,000,000 360,000,000	0 0 0	195,000,000 250,000,000 360,000,000	(
REDIT INDUSTRIEL ET COMMERCIAL, NEW YORK RANCH ABOBANK NEW YORK BN AMRO BANK N.V. IZUHO BANK, LTD. NEW YORK BRANCH	10/06/22 09/30/22	09/29/22 09/29/22	09/29/22 09/29/22	195,000,000 250,000,000	195,000,000 250,000,000	0	195,000,000 250,000,000	(



REGLIED BASK, LTD NAVYORK BANCH ORDINAL STANDARD SANCH ORDING SANCH ORDINAL STANDARD SANCH ORDINAL STANDARD SANCH ORDINAL	Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
### MELLED BANK, LTD NEW YORK BANKER ### AND PARKING GROUP ### AND	MIZUHO BANK, LTD. NEW YORK BRANCH	09/02/22	09/01/22	09/01/22	210,000,000		0	210,000,000	0
ABA-AND CARLET ALL CLARES ARAGON NEW TOTAL OR SWANCE GOLD PH 1922 PH 192									0
## AGDITANIA ARD NEW ZZEAAND EANING GROUP ## AGDITANIA ARD NEW ZZEAAND E									0
TRAIL TRAI									0
##ELBASE DANK LTD KENYTOKE BANCH ##ELBA	LTD.								
## ABCOMMAN (NEW YORK PAYON) ## ABCOMMAN (NEW	RABOBANK NEW YORK						-		0
CREATE FASTICUE C. ID.									0
## ## ## ## ## ## ## ## ## ## ## ## ##							-		Ö
ABANAMIC DAWN, N. 991622 999922 370,000,000 370,000,000 170,000,00	ABN AMRO BANK N.V.	09/15/22	09/08/22	09/08/22	215,000,000	215,000,000	0	215,000,000	0
MILLIPLE DENKL LTD. NEW YORK SEANCH							-		0
ABIA AREO BANK INV ORDINALIA AND DEVY ZELAND BANKING CROLUP ORDINALIA									
ALGEREAL AND NEW ZELLAND BANKING GACUP 997022 091122 191122 22500,000 9 710,000,000 0 225,000,000 0	ABN AMRO BANK N.V.								Č
RABGBANK NEWYORK (97) 1972 (97) 197	AUSTRALIA AND NEW ZEALAND BANKING GROUP	09/20/22	09/13/22	09/13/22			0	920,000,000	0
RABGBARA NEWYORK P07-1072	LTD.	00/10/22	00/12/22	00/12/22	225 222 222	225 222 222		225 222 222	
RABGBARAN KEYYORK BRANCH (97):172 0914272 9914272 980,000.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
### MICHIFU DANK-TION NEWTORK BRANCH									
Maintenant Mai	MIZUHO BANK, LTD. NEW YORK BRANCH								d
ALBION CAPITAL LIC CPARS4	Total Deposits				17,594,000,000	17,594,000,000	0	17,594,000,000	C
ANGLESEA FUNDING LICPASE4 (966)22 (9715/22 (10,000,000 10,000,000 0 10,000,000 0 10,000,00	Maturities ALBION CAPITAL LLC CPABS4	09/29/22	09/29/22	09/29/22	40.474.000	40.474.000	0	40.474.000	0
ANGLESEA PLINDING LLCPABS4 (991522) (991522) (991622) (99	ANGLESEA FUNDING LLCPABS4		09/06/22		15,000,000			15,000,000	Ö
ANGLESEA PLINDING LLCPABS4 0972172 0972172 19000000 1 110000000 0 110000000 0 1 1000000	ANGLESEA FUNDING LLCPABS4	09/15/22	09/15/22	09/15/22	100,000,000	100,000,000		100,000,000	
ANGLESS FUNDING LICPARS4 079.07272 079.072									
ANTALES A. CRASHCEASES OPRIGATZ OP							-		
ANTALIS A. CPRESE CLUCPABES 09/30/12	ANTALIS S,A, CPABS4CPABS4								Ò
ATLANTIC ASSET SECUCPARS4	ANTALIS S,A, CPABS4CPABS4								(
ATLANTIC ASSET SECLUCABE4 6972222 6972272 53,000,000 53,000,000 0 53,000,000 0 53,000,000 0 50,000,000 0 50,000,000 0 50,000,00									(
BORA SECURITIES, INCP#-2 99/01/22 99/01									
BANK OF NOWS CCTIACP4-2 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 9701722 970722 124,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000 125,000,000	BOFA SECURITIES, INCP4-2								
BARTON CAPITAL SA CPABS4 09709722 09709722 124,000,000 124,000,000 0 124,000,000 0 BARTON CAPITAL SA CPABS4 09726722 09726722 50,000,000 50,000,000 0 50,000,000 0 50,000,00	BANK OF NOVA SCOTIACP4-2	09/01/22		09/01/22	50,000,000	50,000,000	0	50,000,000	d
BARTON CAPITAL SA CPABS4	BARTON CAPITAL S,A,CPABS4								C
BARTON CAPITAL SA_CPABS4									
BARTON CAPITAL S.A.(PABS4				09/28/22					
BENNINGTON STARK CACPABS4 09/15/12 09/09/12 50,000,000 50,000,000 0 50,000,000 0 50,000,00	BARTON CAPITAL S,A,CPABS4	09/29/22	09/29/22	09/29/22	13,000,000	13,000,000	0	13,000,000	0
BENNINGTON STARK CACPABS4 09/15/12 09/15/12 09/15/12 25000,000 25,000,000 0 25,000,000 0 15,000,	BENNINGTON STARK CACPABS4								C
BENNINGTON STARK CACPABS4									
BENNINGTON STARK CACPABS4									
BNG BANK NN, CP4-2CP4-2 BNG BANK NN, CP4-2CP4-2 9738722 9738722 9738722 9738722 9738722 9738722 150,000,000 150,00	BENNINGTON STARK CACPABS4						0		d
BNG BANK N.Y. CP4-2CP4-2	BNG BANK N,V, CP4-2CP4-2								C
CANADIAN IMPERIAL BANK OF COMMERCE/NEW 909/022 09/09/22 09/09/22 150,000,000 150,000,000 0 150,000,000 CANCAR A SSET SECURCRABS4 09/23/22 09/23/22 09/26/22 42,000,000 42,000,000 0 42,000,000 0 42,000,000 0 62,000,									C
VORK NY CANICARA ASSET SECURCPABS4 09/32/22							-		
CANCARA ASSET SECURCPABS4 09/26/22 0976/22 42,000,000 42,000,000 0 42,000,000 0 CANACARA ASSET SECURCPABS4 09/29/22 0979/22 50,000,000 0 5,000,000 0 5,000,000 0 CANACARA ASSET SECURCPABS4 09/14/22 09/14/22 51,000,000 52,000,000 0 7,000,000 0 7,000,000 0 7,000,000	YORK NY	07/07/22	07/07/22	07/07/22	150,000,000	130,000,000	· ·	130,000,000	
CANCARA ASSET SECURCPABS4	CANCARA ASSET SECURCPABS4								0
CHARTA LIC CPABS4 09/14/22 09/14/22 09/16/22 70,000,000 25,000,000 0 70,000,000 0 CHESHAM FINANCE LIC CPABS4 09/26/22 09/06/22 09/06/22 500,000,000 500,000,000 0 500,000,000 0 500,000,0									0
CHASTALLC CPABS4 0976/22 0976/22 70,000,000 70,000,000 0 70,000,000 (CHESHAM FINANCE LLCCPABS4 09701/22 09701/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09702/22 09702/22 09702/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09706/22 09706/22 09706/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09707/22 09707/22 09707/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09707/22 09707/22 09707/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09708/22 09709/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 097022 09709/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09712/22 09712/22 09709/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09712/22 09712/22 09712/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09714/22 09714/22 09714/22 09716/22 500,000,000 500,000,000 0 500,000,000 (CHESHAM FINANCE LLCCPABS4 09714/22 09714/22 09714/22 09716/22 500,000,000 0 500,000,000 0 500,000,000									
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CHESHAM FINANCE LLCCPABS4 09/30/22 09/30/22 09/30/22 500,000,000 0 500,000,000 0 500,000,000									
COLLATERALIZED COMMERCIAL PAPER V CO LLC 09/08/22 09/08/22 09/08/22 100,000,000 100,000,000 0 100,000,000 0 COLLATERALIZED COMMERCIAL PAPER V CO LLC 09/22/22 09/22/22 09/22/22 30,000,000 30,000,000 0 30,000,000 0 30,000,00									
COLLATERALIZED COMMERCIAL PAPER V CO LLC 09/22/22 09/22/22 09/22/22 30,000,000 30,000,000 0 30,000,000 0 (COLLATERALIZED COMMCPABS3 09/27/22 09/27/22 09/27/22 100,000,000 100,000,000 0 100,000,000 (CREDIT AGRICOLE CORCP 09/20/22 09/20/22 09/20/22 10,000,000 10,000,000 0 10,000,000 0 (CREDIT AGRICOLE CORCP	COLLATERALIZED COMMERCIAL PAPER V CO LLC								
CREDIT AGRICOLE CORCP 09/20/22 09/20/22 10,000,000 10,000,000 0 10,000,000 (COLLATERALIZED COMMERCIAL PAPER V CO LLC	09/22/22	09/22/22	09/22/22	30,000,000	30,000,000		30,000,000	(
									C
	CREDIT AGRICOLE CORCP CREDIT AGRICOLE CORCDYAN	09/20/22	09/20/22	09/20/22 09/07/22	500,000,000	500,000,000	0	500,000,000	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	09/20/22 09/02/22	09/20/22	09/20/22	487,000,000	487,000,000	0	487,000,000 655,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/06/22	09/02/22 09/06/22	09/02/22 09/06/22	655,000,000 674,000,000	655,000,000 674,000,000	0	674,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/07/22 09/08/22	09/07/22 09/08/22	09/07/22 09/08/22	655,000,000 655,000,000	655,000,000 655,000,000	0	655,000,000 655,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/09/22	09/09/22	09/09/22	645,000,000	645,000,000	0	645,000,000	Ō
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/12/22 09/13/22	09/12/22 09/13/22	09/12/22 09/13/22	645,000,000 640,000,000	645,000,000 640,000,000	0	645,000,000 640,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/14/22 09/15/22	09/14/22 09/15/22	09/14/22 09/15/22	642,000,000 641,000,000	642,000,000 641,000,000	0	642,000,000 641,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/16/22	09/16/22	09/16/22	675,000,000	675,000,000	Ö	675,000,000	Ö
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/19/22 09/20/22	09/19/22 09/20/22	09/19/22 09/20/22	642,000,000 641,000,000	642,000,000 641,000,000	0	642,000,000 641,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/21/22 09/22/22	09/21/22 09/22/22	09/21/22	642,000,000 645,000,000	642,000,000	0	642,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/23/22	09/23/22	09/22/22 09/23/22	44,000,000	645,000,000 44,000,000	0	645,000,000 44,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	09/26/22 09/27/22	09/26/22 09/27/22	09/26/22 09/27/22	25,000,000 97,000,000	25,000,000 97,000,000	0	25,000,000 97,000,000	0
CREDIT INDUSTRIEL ECP4-2	09/29/22	09/29/22	09/29/22	682,000,000	682,000,000	0	682,000,000	0
CREDIT INDUSTRIEL ECP4-2 DNB NOR BANK ASA CDCDYAN	09/30/22 09/06/22	09/30/22 09/06/22	09/30/22 09/06/22	720,000,000 100,000,000	720,000,000 100,000,000	0	720,000,000 100,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/01/22 09/02/22	09/01/22 09/02/22	09/01/22 09/02/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2	09/06/22	09/06/22	09/06/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/07/22 09/08/22	09/07/22 09/08/22	09/07/22 09/08/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/09/22 09/12/22	09/09/22 09/12/22	09/09/22 09/12/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2	09/13/22	09/13/22	09/13/22	800,000,000	800,000,000	Ō	800,000,000	Ō
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/14/22 09/15/22	09/14/22 09/15/22	09/14/22 09/15/22	850,000,000 600,000,000	850,000,000 600,000,000	0	850,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2	09/16/22	09/16/22	09/16/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/19/22 09/20/22	09/19/22 09/20/22	09/19/22 09/20/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/21/22 09/22/22	09/21/22 09/22/22	09/21/22 09/22/22	600,000,000 650,000,000	600,000,000 650,000,000	0	600,000,000 650,000,000	0
DZ BANK AG DEUTSCHECP4-2	09/23/22	09/23/22	09/23/22	600,000,000	600,000,000	Ō	600,000,000	Ō
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/26/22 09/27/22	09/26/22 09/27/22	09/26/22 09/27/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	09/28/22 09/29/22	09/28/22 09/29/22	09/28/22 09/29/22	600,000,000 600,000,000	600,000,000 600,000,000	0	600,000,000 600,000,000	0
DZ BANK AG DEUTSCHECP4-2	09/30/22	09/30/22	09/30/22	600,000,000	600,000,000	ő	600,000,000	Ö
GOTHAM FUNDING CORPCPABS4 GOTHAM FUNDING CORPCPABS4	09/23/22 09/27/22	09/23/22 09/27/22	09/23/22 09/27/22	25,000,000 20,000,000	25,000,000 20,000,000	0	25,000,000 20,000,000	0
GREAT BEAR FUNDING CPABS4	09/08/22	09/08/22	09/08/22	20,000,000	20,000,000	0	20,000,000	0
GREAT BEAR FUNDING CPABS4 GREAT BEAR FUNDING CPABS4	09/15/22 09/22/22	09/15/22 09/22/22	09/15/22 09/22/22	19,000,000 13,000,000	19,000,000 13,000,000	0	19,000,000 13,000,000	0
GTA FUNDING LLC CPACPABS4 LLOYDS BANK PLC, LOCP	09/27/22 09/22/22	09/27/22 09/22/22	09/27/22 09/22/22	15,000,000 175,000,000	15,000,000 175,000,000	0	15,000,000 175,000,000	0
LLOYDS TSB BANK PLCCP	09/23/22	09/23/22	09/23/22	210,000,000	210,000,000	0	210,000,000	0
LLOYDS BANK PLC, LOCP LMA-AMERICAS LLC CPCPABS4	09/26/22 09/02/22	09/26/22 09/02/22	09/26/22 09/02/22	250,000,000 72,600,000	250,000,000 72,600,000	0	250,000,000 72,600,000	0
LMA-AMERICAS LLC CPCPABS4 LMA-AMERICAS LLC CPCPABS4	09/15/22 09/16/22	09/15/22 09/16/22	09/15/22 09/16/22	23,900,000 50,000,000	23,900,000 50,000,000	0	23,900,000 50,000,000	0
LMA-AMERICAS LLC CPCPABS4	09/23/22	09/23/22	09/23/22	90,450,000	90,450,000	Ō	90,450,000	Ö
LMA-AMERICAS LLC CPCPABS4 LMA-AMERICAS LLC CPCPABS4	09/28/22 09/29/22	09/28/22 09/29/22	09/28/22 09/29/22	30,000,000 36,900,000	30,000,000 36,900,000	0	30,000,000 36,900,000	0
LONGSHIP FUNDING LLCPABS4 MUFG BANK LTD, CDYACDYAN	09/16/22 09/09/22	09/16/22 09/09/22	09/16/22 09/09/22	151,000,000 150,000,000	151,000,000 150,000,000	0	151,000,000 150,000,000	0
MUFG BANK LTD, CDYACDYAN	09/12/22	09/12/22	09/12/22	60,000,000	60,000,000	Ō	60,000,000	0
MUFG BANK LTD, CDYACDYAN MUFG BANK LTD, CDYACDYAN	09/14/22 09/29/22	09/14/22 09/29/22	09/14/22 09/29/22	50,000,000 200,000,000	50,000,000 200,000,000	0	50,000,000 200,000,000	0
MANHATTAN ASSET FUNCPABS4	09/22/22	09/22/22	09/22/22	61,590,000	61,590,000	0	61,590,000	0
MATCHPOINT FINANCE CPABS4 MATCHPOINT FINANCE CPABS4	09/14/22 09/27/22	09/14/22 09/27/22	09/14/22 09/27/22	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
MIZUHO BANK LTD, CDCDYAN MUFG BANK LTD. CPCP	09/23/22 09/22/22	09/23/22 09/22/22	09/23/22 09/22/22	125,000,000 400,000,000	125,000,000 400,000,000	0	125,000,000 400,000,000	0
NATIONAL AUSTRALIA CP4-2	09/02/22	09/02/22	09/02/22	40,000,000	40,000,000	0	40,000,000	0
NATIONWIDE BUILDINGCP4-2 NATIONWIDE BUILDINGCP4-2	09/08/22 09/12/22	09/08/22 09/12/22	09/08/22 09/12/22	100,000,000 200,000,000	100,000,000 200,000,000	0	100,000,000 200,000,000	0
NORDEA BANK ABP/NEW YORK NY NORDEA BANK ABP/NEW YORK NY	09/19/22 09/21/22	09/19/22 09/21/22	09/19/22 09/21/22	30,000,000 60,000,000	30,000,000 60,000,000	0	30,000,000 60,000,000	0
OLD LINE FUNDING, LLC	09/19/22	09/19/22	09/19/22	30,000,000	30,000,000	0	30,000,000	0
PHILIP MORRIS INTERNATIONAL INC PHILIP MORRIS INTERCP4-2	09/02/22 09/14/22	09/02/22 09/14/22	09/02/22 09/14/22	25,000,000 40,000,000	25,000,000 40,000,000	0	25,000,000 40,000,000	0
PHILIP MORRIS INTERCP4-2	09/21/22	09/21/22	09/21/22	54,500,000	54,500,000	0	54,500,000	0
PHILIP MORRIS INTERNATIONAL INC RIDGEFIELD FUNDING CPABS4	09/28/22 09/06/22	09/28/22 09/06/22	09/28/22 09/06/22	59,000,000 55,000,000	59,000,000 55,000,000	0	59,000,000 55,000,000	0
SHEFFIELD RECEIVABLCPABS4 SHEFFIELD RECEIVABLCPABS4	09/09/22 09/23/22	09/09/22 09/23/22	09/09/22 09/23/22	10,000,000 150,000,000	10,000,000 150,000,000	0	10,000,000 150,000,000	0
SHEFFIELD RECEIVABLCPABS4	09/27/22	09/27/22	09/27/22	25,000,000	25,000,000	0	25,000,000	0
SHEFFIELD RECEIVABLCPABS4 STARBIRD FUNDING COCPABS4	09/28/22 09/14/22	09/28/22 09/14/22	09/28/22 09/14/22	100,000,000 50,000,000	100,000,000 50,000,000	0	100,000,000 50,000,000	0
STARBIRD FUNDING COCPABS4	09/28/22 09/22/22	09/28/22	09/28/22 09/22/22	21,700,000	21,700,000	0	21,700,000	0
SUMITOMO MITSUI TRUCP4-2 SUMITOMO MITSUI TRUCDYAN	09/27/22	09/22/22 09/27/22	09/27/22	70,000,000 150,000,000	70,000,000 150,000,000	Ö	70,000,000 150,000,000	0
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	09/15/22 09/16/22	09/15/22 09/16/22	09/15/22 09/16/22	100,000,000 200,000,000	100,000,000 200,000,000	0	100,000,000 200,000	0



SAMPLICAN SAMP	Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SOUTH SOUT									0
TUTAL BRAINES CAMPICAL 3 0972122 0972122 79700000 7730000 0 7730000 0 173000000 0 173000000 0 173000000 0 173000000 0 173000000 0 173000000 0 173000000 0 173000000									0
VICTION RECEMBERISCHEEK									0
MESC TREATY							0		Ö
BANK OF AMERICA TRIPARTY									0
MEZI-LOT TRIPARTY 980272 980272 980272 150,000.00 150,000.00 0 150,000.00 150							-		0
MOST									0
MIZUHO TRIMENTY 906022 906022 906022 130,000 150,000 00		09/02/22	09/02/22	09/02/22			0		Ö
HISC. TRIBATY PRIZHOT TRIBATY									0
BANK OF AHSSICA TRIPARTY (9007)23 (9006)22 (9006)22 (9007)22 (9007)23 (9007)24 (9007)26 (900									0
MIZLHO TRIBRITY									Ö
BANK CE AFREICA TRIPARTY	MIZUHO TRIPARTY								0
MEZIND TRIPATY									0
HISSE TRIPARTY (1906) FIG. TRIPARTY (1906)									0
MIZLHO TRIPATY									0
HSSCTRIPARTY									0
BANK CAMERICA TRIPARTY 090972 090972 15,000,000 15,000,000 0 15,000,00									0
MIZLIA-DI FIRMATY									0
BANK CFAMBRICA TRIPARTY 991222 991222 991222 991222 15000.000 1 55000.000 0 1 55000.000 0 1 55000.000 1 55000.000 0 1 55000.000		09/12/22	09/12/22	09/12/22	150,000,000	150,000,000	0	150,000,000	0
MIZLHO TRIBARTY 991322 991322 991322 991322 991322 100000000 1500000000									0
## ## ## ## ## ## ## ## ## ## ## ## ##									0
BANK CF AMERICA TRIPARTY 911-922 911-9									0
HSBC TRIPARTY 0911422 0911422 1250,000 00 100,000,000 0 100,000,000 0 100,000,0		09/13/22		09/13/22	644,000,000		Ö		0
BANK CPAMERICA TRIPARTY									0
MIZUHO TRIPARTY									0
HSBC TRIPARTY (97) 1572 (0
MEZUHO TRIPARTY	HSBC TRIPARTY	09/15/22	09/15/22	09/15/22	100,000,000	100,000,000		100,000,000	0
SABAK GFAMERICA TRIPARTY									0
BANK OF AMERICA TRIPARTY 0916/12 0916/12 0916/12 0916/12 0916/12 0916/12 0919/12 1000,000 100,000,000 100,000,000 100,000,0									0
HIZUHO TRIBARTY									0
BANK OF A-HERICA TRIPARTY 99/19/22 09/19/22 100,000,000 10,000,000 0 150,000,000 1 150	MIZUHO TRIPARTY	09/19/22	09/19/22	09/19/22	150,000,000	150,000,000		150,000,000	0
MIZUHO TRIPARTY									0
HSBC TRIPARTY									0
BANK OF AMERICA TRIPARTY 09/20/22 09/20/22 215,000,000 215,000,000 0 1215,000,000 0 150,000,000 0 15									ő
HSECTRIPARTY					215,000,000	215,000,000		215,000,000	0
BANK OF AMERICA TRIPARTY									0
MIZUHO TRIPARTY 0972172 0972172 150,000,000 150,000,000 0 150,000,000 1									0
BANK OF AMERICA TRIPARTY			09/22/22	09/22/22					Ö
MIZUHO TRIPARTY 097,3122 097,3122 097,3122 100,000,000 100,000,000 0 100,000,000 100,000,0									0
HSBC TRIPARTY 09/23/12 09/23/12 09/23/12 10,000,000 10,000,000 0 100,000,000 MZUHOTRIPARTY 09/23/12 09/26/12 09/26/12 15,000,000 15,000,000 0 15,000,000 MZUHOTRIPARTY 09/26/12 09/26/12 09/26/12 15,000,000 15,000,000 0 10,000,000 0 10,000,000 0 10,000,00									0
BANK OF AMERICA TRIPARTY									0
HSBC TRIPARTY 097.6722 097.6722 097.6722 100,000,000 100,000,000 0 150,000,000 150,000,000	BANK OF AMERICA TRIPARTY	09/23/22	09/23/22	09/23/22	40,000,000	40,000,000		40,000,000	0
BANK OF AMERICA TRIPARTY 0972722 0972722 09727722 100,000,000 153,000,000 0 100,000,000 100,000,000 100,000,0									0
MIZUHO TRIPARTY									0
HSBC TRIPARTY 09/17/12 09/17/12 09/17/12 09/17/12 100,000,000 100,000,000 0 100,000,000 BANK OF AMERICA TRIPARTY 09/18/12 09/18/12 09/18/12 100,000,000 100,000,000 0 100,000,000 MIZUHO TRIPARTY 09/18/12 09/18/12 09/18/12 100,000,000 100,000,000 0 100,000,000 100,000,0									Ö
MIZUHO TRIPARTY						100,000,000			0
HSBCTRIPARTY									0
BANK OF AMERICA TRIPARTY 09/28/22 09/28									0
HSBC TRIPARTY 09/29/22 09/29/22 09/29/22 100,000,000 100,000,000 100,000,000 100,000,0									Ö
BANK OF AMERICA TRIPARTY 09/29/22 09/29/22 09/29/22 120,000,000 120,000,000 0 120,000,000 MIZUHO TRIPARTY 09/30/22 09/30/22 150,000,000 150,000,000 0 150,000,000 150,000,000 150,000,000 0 150,000,00							-		0
MIZUHO TRIPARTY 09/30/22 09/30/22 09/30/22 150,000,000 150,000,000 0 150,000,000 HSBC TRIPARTY 09/30/22 09/30/22 100,000,000 100,000,000 0 100,000,000 0 100,000,0							-		0
HSBC TRIPARTY 09/30/22 09/30/22 09/30/22 100,000,000 100,000,000 0 100,000,000 BANK OF AMERICA TRIPARTY 09/30/22 09/30/22 104,000,000 104,000,000 0 104,000,000 104,000,000 104,000,000 0 104,000,000									0
ABN AMRO BANK N.V. 09/22/22 09/22/22 09/22/22 215,000,000 215,000,000 0 215,000,000 MIZUHO BANK, LTD. NEW YORK BRANCH 09/16/22 09/16/22 09/16/22 25,000,000 250,000,000 0					100,000,000		0	100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH 09/16/22 09/16/22 09/16/22 250,000,000 250,000,000 0 250,000,000 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 365,000,000 0 0 0 365,000,000 0 0 0 365,000,000 0 0 0 365,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							•		0
ABN AMRO BANK, N.Y. 09723/22 09723/22 09723/22 365,000,000 365,000,000 0 365,000,000 MIZUHO BANK, LTD. NEW YORK BRANCH 09719/22 09719/22 350,000,000 350,000,000 0 350,000,000 RABOBANK NEW YORK 09726/22 09726/22 09726/22 215,000,000 215,000,000 0 215,000,000 AUSTRALIA AND NEW ZEALAND BANKING GROUP 09727/22 09727/22 09727/22 900,000,000 900,000,000 0 900,000,000 LTD. RABOBANK NEW YORK 09727/22 09727/22 09727/22 220,000,000 220,000,000 0 220,000,000									0
MIZUHO BANK, LTD. NEW YORK BRANCH 09/19/22 09/19/22 09/19/22 350,000,000 350,000,000 0 350,000,000 0 350,000,000 0 350,000,000 0 350,000,000 0 350,000,000 0 0 350,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									0
AUSTRALIA AND NEW ZEALAND BANKING GROUP 09/27/22 09/28/22 09/28/28/28 000,000 00 00 00 00 00 00 00 00 00 00 0		09/19/22	09/19/22	09/19/22	350,000,000	350,000,000	-	350,000,000	0
RABOBANK NEW YORK 09/27/22 09/27/22 09/27/22 220,000,000 220,000,000 0 220,000,000	AUSTRALIA AND NEW ZEALAND BANKING GROUP								0
ABN AMRO BANK N.V. 09/27/22 09/27/22 09/27/22 335,000,000 335,000,000 0 335,000,000 0 335,000,000 0 335,000,000 0 335,000,000 0 335,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		00/07/00	00/07/00	00/07/00	220,000,000	220,000,000		220.000.000	
SVENSKA HANDELSBANKEN 09/21/22 09/21/22 09/21/22 20,000,000 200,000,000 0 200,000,000 RABOBANK NEWYORK 09/28/22 09/28/22 480,000,000 480,000,000 0 480,000,000 MIZUHO BANK, LTD. NEWYORK BRANCH 09/22/22 09/22/22 150,000,000 150,000,000 0 150,000,000 ABN AMRO BANK N.V. 09/29/22 09/29/22 210,000,000 210,000,000 0 210,000,000 CREDIT INDUSTRIEL COMMERCIAL TD NY 09/23/22 09/23/22 09/23/22 700,000,000 700,000,000 0 0 700,000,000 MIZUHO BANK, LTD. NEW YORK BRANCH 09/23/22 09/23/22 09/23/22 150,000,000 150,000,000 0 150,000,000 CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK 09/26/22 09/23/22 09/23/22 150,000,000 150,000,000 0 150,000,000 BRANCH 09/26/22 09/26/22 700,000,000 700,000,000 0 700,000,000									0
RABOBANK NEW YORK 09/28/22 09/28/22 09/28/22 480,000,000 480,000,000 0 480,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									Ö
ABN AMRO BANK N.V. 09/29/22 09/29/22 09/29/22 210,000,000 210,000,000 0 210,000,000 CREDIT INDUSTRIEL COMMERCIAL TD NY 09/23/22 09/23/22 09/23/22 700,000,000 700,000,000 0 700,000,000 MIZUHO BANK, LTD. NEW YORK BRANCH 09/23/22 09/23/22 09/23/22 150,000,000 150,000,000 0 150,000,000 CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK 09/26/22 09/26/22 09/26/22 700,000,000 700,000,000 0 700,000,000 BRANCH	RABOBANK NEW YORK	09/28/22	09/28/22	09/28/22	480,000,000	480,000,000		480,000,000	0
CREDIT INDUSTRIEL COMMERCIAL TD NY 09/23/22 09/23/22 09/23/22 700,000,000 700,000,000 0 700,000,000 0 0 700,000,0									0
MIZUHO BANK, LTD. NEW YORK BRANCH 09/23/22 09/23/22 09/23/22 150,000,000 150,000,000 0 150,000,000 CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK 09/26/22 09/26/22 09/26/22 700,000,000 700,000,000 0 700,000,000 BRANCH									0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK 09/26/22 09/26/22 09/26/22 700,000,000 700,000,000 0 700,000,000 BRANCH									0
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ADVIANDO DANIKATIV			00/20/20	00.120.120	2//	2// 222 22/		24.000.000	
ABN AMRO BANK N.V. 09/30/22 09/30/22 09/30/22 364,000,000 364,000,000 0 364,000,000 MIZUHO BANK, LTD. NEW YORK BRANCH 09/26/22 09/26/22 09/26/22 200,000,000 200,000,000 0 200,000,000									0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK	09/27/22	09/27/22	09/27/22	600,000,000	600,000,000	0	600,000,000	0
BRANCH								
MIZUHO BANK, LTD. NEW YORK BRANCH	09/27/22 09/28/22	09/27/22 09/28/22	09/27/22 09/28/22	150,000,000	150,000,000	0	150,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	09/28/22	09/28/22	09/28/22	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/30/22	09/30/22	09/30/22	250,000,000	250,000,000	0	250,000,000	0
ABN AMRO BANK N.V.	09/01/22	09/01/22	09/01/22	230,000,000	230,000,000	Ö	230,000,000	Ö
ABN AMRO BANK N.V.	09/02/22	09/02/22	09/02/22	370,000,000	370,000,000	0	370,000,000	0
RABOBANK NEW YORK	09/06/22	09/06/22	09/06/22	450,000,000	450,000,000	0	450,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP	09/06/22	09/06/22	09/06/22	945,000,000	945,000,000	0	945,000,000	0
LTD. ABN AMRO BANK N.V.	09/06/22	09/06/22	09/06/22	335,000,000	335,000,000	0	335,000,000	0
RABOBANK NEW YORK	09/07/22	09/07/22	09/07/22	485,000,000	485,000,000	Ö	485,000,000	ŏ
MIZUHO BANK, LTD. NEW YORK BRANCH	09/01/22	09/01/22	09/01/22	750,000,000	750,000,000	Ō	750,000,000	0
ABN AMRO BANK N.V.	09/08/22	09/08/22	09/08/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/02/22	09/02/22	09/02/22	210,000,000	210,000,000	0	210,000,000	0
ABN AMRO BANK N.V. MIZUHO BANK, LTD. NEW YORK BRANCH	09/09/22 09/06/22	09/09/22 09/06/22	09/09/22 09/06/22	370,000,000 300,000,000	370,000,000 300,000,000	0	370,000,000 300,000,000	0
ABN AMRO BANK N.V.	09/13/22	09/13/22	09/13/22	335,000,000	335,000,000	0	335.000.000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP	09/13/22	09/13/22	09/13/22	935,000,000	935,000,000	ŏ	935,000,000	ŏ
LTD.								
RABOBANK NEW YORK	09/13/22	09/13/22	09/13/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/07/22	09/07/22	09/07/22	225,000,000	225,000,000	0	225,000,000	0
RABOBANK NEW YORK	09/14/22 09/08/22	09/14/22 09/08/22	09/14/22	480,000,000	480,000,000	0	480,000,000	0
CREDIT AGRICOLE CIB ABN AMRO BANK N.V.	09/08/22	09/15/22	09/08/22 09/15/22	450,000,000 215,000,000	450,000,000 215,000,000	0	450,000,000 215,000,000	0
CREDIT AGRICOLE CIB	09/09/22	09/09/22	09/09/22	300,000,000	300,000,000	ŏ	300,000,000	ő
ABN AMRO BANK N.V.	09/16/22	09/16/22	09/16/22	370,000,000	370,000,000	0	370,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/12/22	09/12/22	09/12/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	09/20/22	09/20/22	09/20/22	335,000,000	335,000,000	0	335,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/20/22	09/20/22	09/20/22	920,000,000	920,000,000	0	920,000,000	0
RABOBANK NEW YORK	09/19/22	09/19/22	09/19/22	225,000,000	225,000,000	0	225.000.000	0
RABOBANK NEW YORK	09/20/22	09/20/22	09/20/22	220,000,000	220,000,000	ő	220,000,000	ő
RABOBANK NEW YORK	09/21/22	09/21/22	09/21/22	480,000,000	480,000,000	0	480,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/15/22	09/15/22	09/15/22	200,000,000	200,000,000	0	200,000,000	0
Total Maturities				69,098,314,000	69,098,314,000	0	69,098,314,000	0
Sells	10/12/22	00/01/00	00/22/22	F0 000 000	50,000,411	222.120	F0 22F 7F0	2411
BANK OF NOVA SCOTIA/HOUSTON BANK OF NOVA SCOTIA/HOUSTON	10/13/22 10/13/22	09/21/22 09/21/22	09/22/22 09/22/22	50,000,000 25,000,000	50,002,611 25,001,306	223,139 111,569	50,225,750 25,112,875	2,611 1,306
ROYAL BANK OF CANADA/NEW YORK NY	12/01/22	09/01/22	09/02/22	50,000,000	50,001,220	3,528	50,004,748	1,220
ROYAL BANK OF CANADA/NEW YORK NY	12/01/22	09/01/22	09/02/22	50,000,000	50,001,220	3,528	50,004,748	1,220
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/19/22	08/19/22	(969,168)	0	0	(969,168)	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/19/22	08/19/22	969,168	969,168	0	969,168	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	08/23/22 08/23/22	08/23/22 08/23/22	(1,357,795) 1,357,795	1,357,795	0	(1,357,795) 1,357,795	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/25/22	08/25/22	(204,783)	1,337,773	0	(204,783)	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/25/22	08/25/22	204,783	204,783	Ö	204,783	Ŏ
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/26/22	08/26/22	(479,507)	0	0	(479,507)	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/26/22	08/26/22	479,507	479,507	0	479,507	0
DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	08/31/22 08/31/22	08/31/22 08/31/22	(128,888) 128,888	0 128.888	0	(128,888) 128,888	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27	09/02/22	09/02/22	2,136,455	2,136,455	0	2,136,455	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/07/22	09/07/22	917,579	917,579	ŏ	917,579	ŏ
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/08/22	09/08/22	882,014	882,014	Ö	882,014	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/12/22	09/12/22	39,531	39,531	0	39,531	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/14/22	09/14/22	2,419,807	2,419,807	0	2,419,807	0
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	03/01/27 03/01/27	09/19/22 09/20/22	09/19/22 09/20/22	14,558 1,535,177	14,558 1,535,177	0	14,558 1,535,177	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/23/22	09/23/22	2,465,033	2,465,033	0	2.465.033	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/28/22	09/28/22	1,545,239	1,545,239	Ö	1,545,239	Ö
DREYFUS GOVT CASH MGMT FUND	03/01/27	09/29/22	09/29/22	38,161	38,161	0	38,161	0
Total Sells				186,993,554	190,140,052	341,764	187,341,674	6,357



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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.

