

MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2021



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Past performance is no guarantee of future results.

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

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

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



Introduction

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

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

This report, which covers the period from December 1, 2021, through December 31, 2021, has been prepared by the SBA with input from Federated Investment Counseling ("Federated"), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of December 31, 2021)

Total Participants 742

Florida PRIME™ Total Participant Balance \$20,304,787,448

Total Number of Accounts 1,375

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 market expected a hawkish outcome from the Federal Open Market Committee (FOMC) meeting in mid-December, and it did not disappoint. Federal Reserve officials delivered on the anticipated doubling of the pace of taper to \$30 billion a month. That means the asset purchase program likely would conclude by March 2022. But the headline news came with the fed funds rate. In recent weeks, the market has notably shifted its projections of when the Fed might raise its target range, currently at 0.0-0.25%, pricing in the first hike (often referred to as "liftoff") as early as March 2022. This swing was so swift and dramatic that one could have expected Chair Powell to push back in his press conference. Instead, he leaned in. The new Fed "dot plot" showed most participants projecting three or more 25 basis-point rate hikes in 2022, another three in 2023, and two more in 2024. These estimates—anywhere from 25 to 75 basis points higher than the dot plot released just this past September—reflect an earlier liftoff and faster pace of tightening than previously thought. We also have brought our own expectations with respect to the first hike into the first half of 2022.

Policymakers' growth projections came in somewhat lower, but they indicated the unemployment rate could reach 3.5% as soon as the end of next year. Importantly, inflation estimates as measured by the Personal Consumption Expenditures were elevated yet again, rising from 4.2% to 5.3% for 2021 and from 2.2% to 2.6% for 2022. Powell acknowledged this pivot, citing faster-than-expected progress in employment and persistent price pressures in wages and rent, including owners' equivalent rent, as dominant factors.

Even if economic growth is slowed by the resurgence of Covid due to the omicron variant, the Fed's concerns about inflation should be

enough to keep tightening on track. Government, prime and tax-free money market yield curves have already responded by steepening, and we expect that to continue. While the front end of the U.S. Treasury curve will stay anchored, the Fed's reverse repo rate should rise in lockstep with the hikes. That would be great news for cash managers and investors.

In a somewhat anticlimactic development relative to the fireworks from the Fed, December saw a resolution to the debt ceiling, with Congress approving a \$2.5 trillion increase in borrowing authority. This action should lead to near-term Treasury bill supply as the Department of the Treasury replenishes its dwindling cash in hand, and also should put an end to the debt limit shenanigans until after the 2022 midterm elections at least.

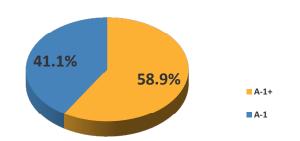
The tax collection season in Florida was in full swing in December, leading to inflows that pushed the total assets of the Pool up to \$20.3 billion. The portfolio's gross yield increased by 3 basis points to 17 basis points. Its weighted average maturity (WAM) remained at 49 days, but its weighted average life (WAL) increased by 2 days to 69 days as the Pool's manager added floating-rate paper to the portfolio. Holdings of bank- and commercial-paper also were increased, with the position in repurchase agreements reduced.

At the end of December, yields on I-, 3-, 6- and I2-month Treasuries were 0.03%, 0.05%, 0.19% and 0.38%, respectively; the I-, 3-, 6- and I2-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.08%, 0.18%, 0.29% and 0.47%, respectively; and the I-, 3-, 6- and I2-month London interbank offered rates (LIBOR) were 0.10%, 0.21%, 0.34% and 0.58%, respectively.

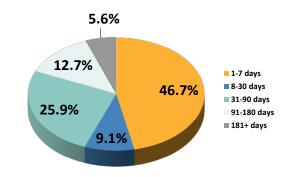


PORTFOLIO COMPOSITION FOR DECEMBER 2021

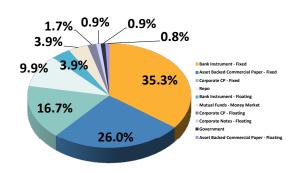
CREDIT QUALITY COMPOSITION



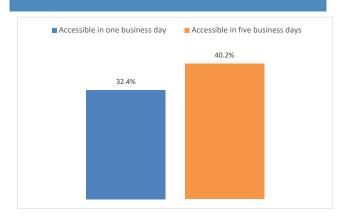
EFFECTIVE MATURITY SCHEDULE



PORTFOLIO COMPOSITION



HIGHLY LIQUID HOLDINGS



TOP HOLDINGS & AVG. MATURITY

I. Mitsubishi UFJ Financial Group, Inc.	5.0%
2. Mizuho Financial Group, Inc.	5.0%
3. Australia & New Zealand Banking Group, Melbourne	5.0%
4. Bank of Montreal	4.9%
5. Cooperatieve Rabobank UA	4.9%
6. Sumitomo Mitsui Financial Group, Inc.	4.8%
7. Sumitomo Mitsui Trust Holdings, Inc.	4.6%
8. JPMorgan Chase & Co.	4.4%
9. Canadian Imperial Bank of Commerce	4.4%
10. Old Line Funding, LLC	4.3%

Average Effective Maturity (WAM)

49 Days

Weighted Average Life (Spread WAL)

69 Days

Percentages based on total value of investments



FUND PERFORMANCE THROUGH DECEMBER 2021

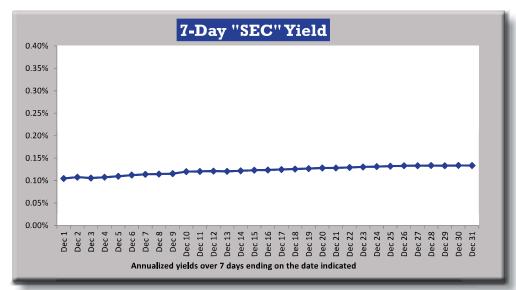
		Florida PRIME	Performance Data
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.13%	0.04%	0.09%
Three Months	0.11%	0.03%	0.07%
One Year	0.12%	0.04%	0.08%
Three Years	1.09%	0.94%	0.15%
Five Years	1.34%	1.12%	0.22%
Ten Years	0.82%	0.63%	0.20%
Since 1/96	2.41%	2.20%	0.21%

Note: Net asset value at month end: \$20,303.9 million, which includes investments at market value, plus all cash, accrued interest receivable and payables., Net of fees. Participant yield is calculate, on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants. 2 The net-of-fee benchmark is the S&P AAA/AA Rated GIP All 30-Day Net Index for all time periods.

ABOUT ANNUALIZED YIELDS:

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

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



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



PRIME ACCOUNT SUMMARY FOR DECEMBER 2021

	Sum	mary of Cash Flows
Opening Balance (12/01/21)	\$	17,097,909,427
Participant Deposits		7,906,718,891
Gross Earnings		2,613,409
Participant Withdrawals		(4,701,949,924)
Fees		(504,355)
Closing Balance (12/31/21)	\$	20,304,787,448
Net Change over Month	\$	3,206,878,021

	Detailed Fee Disclosure					
			Basis Point			
December		Amount	Equivalent*			
SBA Client Service, Account Mgt. &						
Fiduciary Oversight Fee	\$	162,973.54	1.05			
Federated Investment Management Fee		324,903.70	2.08			
BNY Mellon Custodial Fee**		960.85	0.01			
Bank of America Transfer Agent Fee		6,787.83	0.04			
S&P Rating Maintenance Fee		3,991.78	0.03			
Audit/External Review Fees		4,737.22	0.03			
Total Fees	\$	504,354.92	3.24			

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

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
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.08	1/3/2022		300,000,000	0.08	\$300,000,000	\$300,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.08	1/4/2022		300,000,000	0.08	\$300,000,000	\$300,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.08	1/5/2022		200,000,000	0.08	\$200,000,000	\$200,000,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		103,587,000	0.22	\$103,553,449	\$103,559,397	\$5,948
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,052,000	0.25	\$15,044,265	\$15,044,946	\$681
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,051,000	0.27	\$15,042,647	\$15,043,946	\$1,299
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		90,000,000	0.13	\$89,998,050	\$89,998,800	\$750
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2022		75,000,000	0.13	\$74,991,333	\$74,991,067	-\$267
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2022		100,000,000	0.16	\$99,985,333	\$99,987,533	\$2,200
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		100,000,000	0.24	\$99,960,000	\$99,966,667	\$6,667
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		70,000,000	0.25	\$69,965,972	\$69,969,647	\$3,675
Anglesea Funding LLC, Apr 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.18	4/20/2022	1/3/2022	30,000,000	0.03	\$30,000,000	\$29,990,558	-\$9,443
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2022		130,000,000	0.07	\$129,998,736	\$129,998,556	-\$180
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/14/2022		2,250,000	0.17	\$2,249,851	\$2,249,910	\$59
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.11	6/1/2060	1/6/2022	8,000,000	0.11	\$8,000,000	\$8,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/24/2022		110,000,000	0.13	\$109,990,467	\$109,990,196	-\$270
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/24/2022		71,586,000	0.17	\$71,577,887	\$71,581,084	\$3,197
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/25/2022		6,456,000	0.14	\$6,455,372	\$6,455,516	\$143
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/31/2022		87,478,000	0.13	\$87,468,207	\$87,470,306	\$2,099
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		100,000,000	0.24	\$99,953,333	\$99,957,806	\$4,473
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	1/3/2022		1,000,000,000	0.09	\$1,000,000,000	\$1,000,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	1/5/2022		15,000,000	0.09	\$15,000,000	\$15,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.11	5/1/2059	1/6/2022	5,000,000	0.11	\$5,000,000	\$5,000,000	\$0
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPOTRIPARTY TERM FIXED >= 7 DAYS	0.05	1/3/2022		1,900,000,000	0.05	\$1,900,000,000	\$1,900,000,000	\$0
Bank of America N.A., May 02, 2022	VARIABLE RATE BANK NOTE	0.20	5/2/2022	1/3/2022	50,000,000	0.20	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,004,986	\$4,986
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,002,704	\$2,704
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,004,920	\$4,920
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,003,484	\$3,484
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,909,147	-\$90,853
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,895,641	-\$104,359
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	6/21/2022		75,000,000	0.35	\$75,000,000	\$75,004,638	\$4,638
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/3/2022		177,000,000	0.08	\$176,998,820	\$176,998,819	-\$1
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.35	1/13/2023	1/3/2022	125,000,000	0.35	\$125,000,000	\$124,999,998	-\$3
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	1/3/2022	100,000,000	0.25	\$100,000,000	\$100,000,884	\$884
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	11/30/2022	1/3/2022	100,000,000	0.30	\$100,000,000	\$99,979,614	-\$20,386
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/6/2022	1/3/2022	50,000,000	0.20	\$50,000,000	\$49,964,008	-\$35,993
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,004,680	\$4,680
Bank of Nova Scotia, Toronto CP4-2 Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2 COMMERCIAL PAPER - 4-2		5/5/2022 7/20/2022		32,500,000 48,750,000	0.23 0.20	\$32,474,045 \$48,695,563	\$32,472,691 \$48,659,906	-\$1,354 -\$35,656



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 CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,932,222	\$49,873,256	-\$58,967
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	1/3/2022	100,000,000	0.25	\$100,000,000	\$100,007,729	\$7,729
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/13/2022	1/3/2022	75,000,000	0.20	\$75,000,000	\$74,946,452	-\$53,548
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/20/2022	1/3/2022	10,000,000	0.20	\$10,000,000	\$9,992,686	-\$7,315
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/7/2022		44,000,000	0.14	\$43,998,802	\$43,999,315	\$513
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/14/2022		75,000,000	0.20	\$74,981,250	\$74,985,000	\$3,750
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/15/2022		90,000,000	0.20	\$89,977,000	\$89,981,255	\$4,255
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		35,000,000	0.15	\$34,991,250	\$34,988,917	-\$2,333
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,973,000	\$49,962,200	-\$10,800
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,991,600	\$9,990,690	-\$910
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0.38	\$74,856,625	\$74,848,100	-\$8,525
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.13	10/1/2042	1/6/2022	5,185,000	0.13	\$5,185,000	\$5,185,000	\$0
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2022		20,000,000	0.15	\$19,996,833	\$19,996,918	\$84
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.27	1/4/2022		75,000,000	0.27	\$75,000,000	\$75,001,582	\$1,582
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,003,843	\$3,843
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,001,646	\$1,646
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,949,935	-\$50,065
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,534,722	\$99,545,889	\$11,167
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.26	12/1/2022	1/3/2022	61,500,000	0.26	\$61,500,000	\$61,458,293	-\$41,707
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	1/3/2022	100,000,000	0.25	\$100,000,000	\$100,005,562	\$5,562
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	1/3/2022	100,000,000	0.25	\$100,000,000	\$100,004,653	\$4,653
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		200,000,000	0.07	\$199,989,889	\$199,988,734	-\$1,155
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,587,870	\$102,486,205	-\$101,665
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2022		15,000,000	0.12	\$14,999,750	\$14,999,833	\$83
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		500,000,000	0.07	\$499,997,083	\$499,996,665	-\$418
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		65,000,000	0.07	\$64,999,621	\$64,999,566	-\$54
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/12/2022		20,000,000	0.16	\$19,998,933	\$19,999,440	\$507
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.12	8/1/2044	1/6/2022	49,500,000	0.12	\$49,500,000	\$49,500,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2022		80,000,000	0.15	\$79,999,000	\$79,999,466	\$466
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,984,417	\$24,974,150	-\$10,267
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		50,000,000	0.32	\$49,932,000	\$49,934,125	\$2,125
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		90,000,000	0.16	\$89,998,800	\$89,999,400	\$600
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/3/2022		85,000,000	0.16	\$84,998,867	\$84,999,433	\$566
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/5/2022		43,000,000	0.16	\$42,999,044	\$42,999,522	\$478
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		1/24/2022		135,000,000	0.16	\$134,985,600	\$134,990,730	\$5,130
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,985,067	\$111,986,660	\$1,593
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,994,453	\$38,995,355	\$901
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2022		35,000,000	0.16	\$34,994,711	\$34,995,438	\$727



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 CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,985,267	\$84,986,372	\$1,105
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,993,578	\$19,991,953	-\$1,624
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,979,778	\$49,968,277	-\$11,501
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/22/2022		50,000,000	0.38	\$49,911,097	\$49,907,013	-\$4,085
Cooperatieve Rabobank UATD	TIME DEPOSIT	0.08	1/3/2022		1,000,000,000	0.08	\$1,000,000,000	\$1,000,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	2/28/2022		150,000,000	0.12	\$150,000,000	\$149,995,001	-\$5,000
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,983,199	-\$16,802
DZ Bank AG Deutsche Zentral-Genossen- schaftsbank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		67,000,000	0.14	\$66,993,226	\$66,995,839	\$2,613
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	1/3/2022		158,198,315	0.03	\$158,198,315	\$158,198,315	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,991,056	\$49,992,142	\$1,086
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0.36	\$74,862,917	\$74,849,992	-\$12,925
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.13	1/3/2022	1/3/2022	630,872,087	0.13	\$631,124,436	\$630,872,087	-\$252,349
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.14	8/1/2045	1/6/2022	9,995,000	0.14	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.40	9/1/2035	1/6/2022	4,005,000	0.41	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC, Apr 25, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/25/2022		55,000,000	0.20	\$54,964,861	\$54,949,927	-\$14,934
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2022		50,000,000	0.25	\$49,976,389	\$49,979,128	\$2,739
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		30,000,000	0.24	\$29,985,400	\$29,986,191	\$791
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	0.06	1/3/2022		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.13	10/1/2042	1/6/2022	4,260,000	0.13	\$4,260,000	\$4,260,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/21/2022		30,000,000	0.18	\$29,996,850	\$29,998,425	\$1,575
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2022		10,000,000	0.12	\$9,999,567	\$9,999,541	-\$25
Loudoun County, VA IDA, (Howard	MUNICIPAL VARIABLE RATE	0.08	2/15/2038	1/5/2022	19,000,000	0.08	\$19,000,000	\$19,000,000	\$0
Hughes Medical Institute), (Series 2003A), 02/15/2038	DEMAND NOTE								•
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.13	1/26/2022		100,000,000	0.13	\$100,000,000	\$100,002,815	\$2,815
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		55,000,000	0.18	\$55,000,000	\$55,004,114	\$4,114
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		100,000,000	0.18	\$100,000,000	\$100,007,481	\$7,481
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/23/2022		100,000,000	0.19	\$100,000,000	\$100,008,694	\$8,694
MUFG Bank Ltd. CP	COMMERCIAL PAPER		1/5/2022		450,000,000	0.04	\$449,997,500	\$449,996,877	-\$623
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2022		35,000,000	0.16	\$34,995,800	\$34,996,929	\$1,129
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		91,381,000	0.21	\$91,343,686	\$91,342,443	-\$1,243
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2022		50,000,000	0.12	\$49,998,333	\$49,998,861	\$528
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2022		100,000,000	0.25	\$99,947,222	\$99,948,222	\$1,000
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2022		90,000,000	0.25	\$89,951,875	\$89,956,110	\$4,235
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2022		100,000,000	0.25	\$99,944,444	\$99,952,078	\$7,634
Metropolitan Transportation Authority, NY, (Fully Appropriated COVID Operating Grants-Federally Taxable), (Series A), .777%, 11/15/2022	MUNICIPAL GRANT ANTICIPATION NOTE	0.78	11/15/2022		76,600,000	0.78	\$76,600,000	\$76,664,742	\$64,742
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.21	6/1/2022	1/6/2022	10,000,000	0.21	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	1/18/2022		120,000,000	0.12	\$120,000,000	\$120,002,759	\$2,759



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/14/2022		90,000,000	0.18	\$90,000,000	\$90,006,745	\$6,745
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/15/2022		325,000,000	0.22	\$325,000,000	\$325,021,346	\$21,346
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/22/2022		125,000,000	0.25	\$125,000,000	\$125,013,485	\$13,485
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/23/2022		24,000,000	0.25	\$24,000,000	\$24,002,512	\$2,512
Mizuho Bank Ltd.TD	TIME DEPOSIT	0.07	1/3/2022		320,000,000	0.07	\$320,000,000	\$320,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.16	9/1/2041	1/6/2022	6,260,000	0.16	\$6,260,000	\$6,260,000	\$0
NRW.Bank CP4-2	COMMERCIAL PAPER - 4-2		1/26/2022		250,000,000	0.06	\$249,990,069	\$249,988,083	-\$1,987
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		150,000,000	0.23	\$149,912,792	\$149,919,996	\$7,204
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		200,000,000	0.25	\$199,873,611	\$199,893,328	\$19,717
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.14	2/4/2022		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/12/2022		100,000,000	0.15	\$99,995,000	\$99,996,800	\$1,800
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		1/25/2022		300,000,000	0.20	\$299,959,375	\$299,977,293	\$17,918
New York City, NY Municipal Water Finance Authority, (Series 2010CC), 06/15/2041	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.08	6/15/2041	1/6/2022	20,000,000	80.0	\$20,000,000	\$20,000,000	\$0
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2022		85,000,000	0.26	\$84,940,453	\$84,941,598	\$1,145
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		70,000,000	0.36	\$69,891,111	\$69,898,267	\$7,156
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		75,000,000	0.36	\$74,873,854	\$74,869,889	-\$3,965
Old Line Funding, LLC, Apr 01, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/1/2022		90,000,000	0.22	\$89,949,950	\$89,945,173	-\$4,777
Old Line Funding, LLC, Apr 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/5/2022		50,000,000	0.23	\$49,969,653	\$49,967,938	-\$1,715
Old Line Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		70,000,000	0.29	\$69,934,025	\$69,941,305	\$7,280
Old Line Funding, LLC, Apr 28, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/28/2022		50,000,000	0.29	\$49,952,472	\$49,957,553	\$5,081
Old Line Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,992,667	\$49,994,225	\$1,558
Old Line Funding, LLC, Jan 24, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		1/24/2022		90,000,000	0.15	\$89,991,000	\$89,994,420	\$3,420
Old Line Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.28	6/10/2022	1/3/2022	60,000,000	0.28	\$60,000,000	\$60,000,000	\$0
Old Line Funding, LLC, Jun 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/27/2022	1/3/2022	30,000,000	0.29	\$30,000,000	\$29,997,628	-\$2,372
Old Line Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		150,000,000	0.19	\$149,942,208	\$149,935,517	-\$6,692
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,943,708	\$49,911,810	-\$31,899
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,900,347	\$49,828,597	-\$71,750
Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	12/1/2022	1/3/2022	100,000,000	0.30	\$100,000,000	\$99,980,482	-\$19,518
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,002,962	\$2,962
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,987,167	\$24,990,108	\$2,941
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,416,222	\$83,378,721	-\$37,500
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,914,444	\$49,835,889	-\$78,555
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,822,778	\$49,787,334	-\$35,444
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/6/2022	1/3/2022	50,000,000	0.20	\$50,000,000	\$49,967,883	-\$32,117
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/7/2022	1/3/2022	75,000,000	0.20	\$75,000,000	\$74,951,651	-\$48,349



Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.13	9/1/2041	1/6/2022	6,720,000	0.13	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/6/2022		53,760,000	0.13	\$53,758,835	\$53,759,283	\$448
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/20/2022		100,000,000	0.16	\$99,991,111	\$99,995,056	\$3,945
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2022		50,000,000	0.17	\$49,993,625	\$49,995,613	\$1,988
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2022		23,000,000	0.13	\$22,996,678	\$22,996,167	-\$511
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2022		75,000,000	0.15	\$74,984,687	\$74,982,544	-\$2,144
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		25,000,000	0.15	\$24,994,479	\$24,993,338	-\$1,141
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2022		100,000,000	0.21	\$99,964,417	\$99,965,772	\$1,355
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		66,000,000	0.24	\$65,967,880	\$65,970,289	\$2,409
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/5/2022		200,000,000	0.25	\$200,000,000	\$200,011,592	\$11,592
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/28/2022		137,500,000	0.20	\$137,500,000	\$137,513,735	\$13,735
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/3/2022		150,000,000	0.23	\$150,000,000	\$150,021,947	\$21,947
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/25/2022		150,000,000	0.24	\$150,000,000	\$150,012,584	\$12,584
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/28/2022		91,000,000	0.25	\$91,000,000	\$91,008,347	\$8,347
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2022		125,000,000	0.20	\$124,957,639	\$124,971,830	\$14,191
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/7/2022		200,000,000	0.22	\$200,000,000	\$200,023,446	\$23,446
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/9/2022		100,000,000	0.23	\$100,000,000	\$100,013,022	\$13,022
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/14/2022		175,000,000	0.22	\$175,000,000	\$175,015,951	\$15,951
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		200,000,000	0.25	\$200,000,000	\$200,010,650	\$10,650
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		150,000,000	0.25	\$150,000,000	\$150,007,989	\$7,989
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.25	3/3/2022		100,000,000	0.25	\$100,000,000	\$100,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2			5/3/2022		77,220,000	0.21	\$77,165,914	\$77,171,982	\$6,068
Taxable Tender Option Bond Trust 2021-MIZ9082TX, (Series 2021-MIZ- 9082TX), 09/01/2023	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.34	9/1/2023	1/3/2022	13,200,000	0.34	\$13,200,000	\$13,200,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	0.13	12/1/2046	1/6/2022	13,625,000	0.13	\$13,625,000	\$13,625,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.13	11/1/2046	1/6/2022	5,950,000	0.13	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		25,000,000	0.29	\$24,976,438	\$24,978,388	\$1,950
Thunder Bay Funding, LLC, Feb 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/2/2022		50,000,000	0.16	\$49,992,667	\$49,994,684	\$2,017
Thunder Bay Funding, LLC, Feb 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		2/7/2022		50,000,000	0.16	\$49,991,556	\$49,993,350	\$1,794
Thunder Bay Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.28	6/10/2022	1/3/2022	50,000,000	0.28	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Mar 03, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/3/2022		50,000,000	0.16	\$49,986,222	\$49,953,911	-\$32,311
Thunder Bay Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		100,000,000	0.19	\$99,961,472	\$99,959,039	-\$2,433
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,009,760	\$9,760



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	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,984,568	-\$15,433
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,416,521	-\$83,479
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,919,407	-\$80,593
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,961,806	\$49,967,917	\$6,111
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,960,333	\$49,963,804	\$3,471
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,836,000	\$199,847,616	\$11,616
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,493,800	\$7,494,213	\$413
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	1/3/2022	50,000,000	0.25	\$50,000,000	\$50,005,103	\$5,103
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,968,471	\$46,962,766	-\$5,705
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,993,000	\$24,993,350	\$350
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		3/31/2022		150,000,000	0.25	\$149,906,250	\$149,928,750	\$22,500
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,994,167	\$39,995,839	\$1,672
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.12	4/30/2023	1/4/2022	100,000,000	0.11	\$100,010,772	\$100,003,682	-\$7,090
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.12	4/30/2023	1/4/2022	75,000,000	0.11	\$75,007,069	\$75,002,762	-\$4,308
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,986,000	\$24,990,550	\$4,550
Wylie Bice Llfe Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.13	8/1/2046	1/6/2022	7,625,000	0.13	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					20,307,466,402		\$20,303,602,531	\$20,302,616,868	-\$985,663

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.

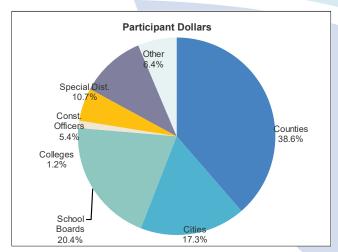
 $^{^1}$ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Investment Counseling, is the source for other data shown above.

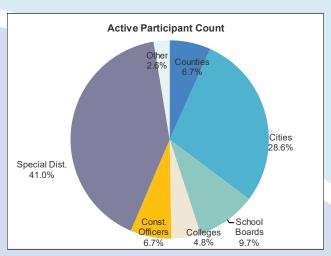
² Amortized cost is calculated using a straight line method.



PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 2021

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.2%	4.8%
Top 10	34.2%	1.4%	Top 10	1.1%	1.4%
\$100 million or more	74.4%	7.9%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	22.1%	16.7%	\$10 million up to \$100 million	1.0%	1.0%
\$1 million up to \$10 million	3.1%	21.7%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	53.7%	Under \$1 million	0.01%	2.5%
Counties	38.6%	6.7%	Constitutional Officers	5.4%	6.7%
Top 10	29.2%	1.4%	Top 10	4.2%	1.4%
\$100 million or more	37.5%	2.9%	\$100 million or more	3.9%	0.3%
\$10 million up to \$100 million	0.9%	0.8%	\$10 million up to \$100 million	1.2%	1.0%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.3%	1.8%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.7%
Municipalities	17.3%	28.6%	Special Districts	10.7%	41.0%
Top 10	7.0%	1.4%	Top 10	6.5%	1.4%
\$100 million or more	7.0%	1.4%	\$100 million or more	5.2%	1.0%
\$10 million up to \$100 million	9.0%	7.1%	\$10 million up to \$100 million	4.3%	3.3%
\$1 million up to \$10 million	1.2%	7.4%	\$1 million up to \$10 million	0.9%	7.4%
Under \$1 million	0.1%	12.7%	Under \$1 million	0.2%	29.4%
School Boards	20.4%	9.7%	Other	6.4%	2.6%
Top 10	12.7%	1.4%	Top 10	6.3%	1.4%
\$100 million or more	15.5%	2.0%	\$100 million or more	5.2%	0.4%
\$10 million up to \$100 million	4.6%	3.0%	\$10 million up to \$100 million	1.0%	0.5%
\$1 million up to \$10 million	0.3%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	1.0%





Total Fund Value: \$20,304,787,448

Total Active Participant Count: 732

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



COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2021

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

features and guarantees of a controlled person

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



Page	Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
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CHESHAM FINANCE LLCCPABS4 12/03/21 12/02/21 50,000,000 49,999,903 0 49,999,903 0 CHESHAM FINANCE LLCCPABS4 12/03/21 12/02/21 50,000,000 49,999,903 0 49,999,903 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 49,999,708 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 49,999,708 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 49,999,708 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 49,999,708 0 CHESHAM FINANCE LLCCPABS4 12/06/21 12/03/21 12/03/21 50,000,000 49,999,708 0 49,999,708 0							_		
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17,77,700 T7,77,700 T7,777,700 T7	CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	20,000,000	19,999,883	0	19,999,883	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	50,000,000 50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21 12/06/21	12/06/21 12/06/21	35,000,000	49,999,903 34,999,932	0	49,999,903 34,999,932	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	25,000,000	24,999,951	0	24,999,951	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/08/21	12/07/21	12/07/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21	12/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21	12/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21 12/08/21	12/08/21 12/08/21	20,000,000 50,000,000	19,999,961	0	19,999,961	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21	12/08/21	50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21	12/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/09/21	12/08/21	12/08/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50.000.000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	o o	49,999,903	o o
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	35,000,000	34,999,932	0	34,999,932	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/10/21	12/09/21	12/09/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21	12/10/21	12/10/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/13/21 12/14/21	12/10/21 12/13/21	12/10/21	45,000,000	44,999,738	0	44,999,738	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21 12/13/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	21,000,000	20,999,959	0	20,999,959	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	30,000,000	29,999,942	0	29,999,942	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21	12/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21	12/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21	12/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21	12/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21 12/15/21	12/15/21 12/15/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/16/21	12/15/21	12/15/21	20,000,000	19,999,961	0	19,999,961	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/15/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	15,000,000	14,999,913	0	14,999,913	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0



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Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	25,000,000	24,999,951	0	24,999,951	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21 12/21/21	12/21/21 12/21/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	6,000,000	5,999,988	0	5,999,988	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/21	12/22/21	12/22/21 12/22/21	45,000,000 50,000,000	44,999,563	0	44,999,563	0
CHESHAM FINANCE LLCCPABS4	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514 49,999,514	0	49,999,514 49,999,514	0
CHESHAM FINANCE LLCCPABS4	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/28/21	12/27/21	12/27/21 12/27/21	50,000,000 50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/29/21	12/28/21	12/28/21	46,000,000	45,999,911	0	45,999,911	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/29/21	12/28/21	12/28/21 12/28/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	Ö	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	01/03/22 01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21 12/29/21	12/29/21 12/29/21	50,000,000 50,000,000	49,999,514 49,999,514	0	49,999,514 49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	o o	49,999,514	Ö
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	12/02/21	12/01/21	12/01/21	46,500,000	46,499,910	0	46,499,910	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/03/21 12/03/21	12/02/21	12/02/21 12/02/21	50,000,000 26,500,000	49,999,903 26,499,948	0	49,999,903 26,499,948	0
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	26,500,000	26,499,845	Ö	26,499,845	Ö
CHESHAM FINANCE LLCCPABS4	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/07/21	12/06/21	12/06/21	4,500,000	4,499,991	0	4,499,991	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/10/21 12/14/21	12/09/21 12/13/21	12/09/21 12/13/21	11,000,000 50,000,000	10,999,979 49,999,903	0	10,999,979 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/13/21	12/13/21	15,000,000	14,999,971	o o	14,999,971	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/14/21	12/14/21	15,000,000	14,999,971	0	14,999,971	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/17/21	12/16/21	12/16/21 12/17/21	5,500,000 50,000,000	5,499,989 49,999,708	0	5,499,989 49,999,708	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/17/21	12/17/21	10.500.000	10,499,939	0	10,499,939	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/20/21	12/20/21	45,000,000	44,999,913	Ō	44,999,913	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/21/21	12/21/21	15,000,000	14,999,971	0	14,999,971	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/21 12/29/21	12/22/21	12/22/21 12/28/21	30,000,000 50,000,000	29,999,708 49,999,903	0	29,999,708 49,999,903	0
CHESHAM FINANCE LLCCPABS4	12/29/21	12/28/21	12/28/21	15,000,000	14,999,971	0	14,999,971	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	50,000,000	49,999,514	0	49,999,514	0
CHESHAM FINANCE LLCCPABS4	01/03/22	12/29/21	12/29/21	15,000,000	14,999,854	0	14,999,854	0
CHESHAM FINANCE LLCCPABS4	01/12/22	12/14/21	12/14/21	20,000,000	19,997,422	0	19,997,422	0
CITY FURNITURE INC COLLATERALIZED COMMCPABS4	08/01/44 01/03/22	12/01/21 12/02/21	12/01/21 12/02/21	7,000,000 50,000,000	7,000,000 49,993,333	0	7,000,000 49,993,333	0
COLLATERALIZED COMMCPABS4	01/03/22	12/02/21	12/02/21	30,000,000	29,996,000	0	29,996,000	0
COLLATERALIZED COMMCPABS4	06/02/22	12/03/21	12/03/21	50,000,000	49,919,556	0	49,919,556	0
COLLATERALIZED COMMCPABS3	06/22/22	12/22/21	12/22/21	50,000,000	49,906,472	0	49,906,472	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/08/21 12/08/21	12/01/21 12/01/21	12/01/21 12/01/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	ő	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21 12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/08/21 12/08/21	12/01/21 12/01/21	12/01/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	Ö	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT ACRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	12/08/21	12/01/21	12/01/21	40,000,000	40,000,000	0	40,000,000	0
CREDIT AGRICOLE CORCDYAN	12/17/21	12/10/21	12/10/21	50,000,000	50,000,000	Ö	50,000,000	ő
CREDIT AGRICOLE CORCDYAN	12/17/21	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/17/21	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/17/21	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/17/21	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21 12/13/21	12/13/21 12/13/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	Ö	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/20/21	12/13/21 12/13/21	12/13/21 12/13/21	50,000,000 10,000,000	50,000,000 10,000,000	0	50,000,000 10,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/21	12/13/21	12/13/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21 12/20/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	Ö	50,000,000	o o
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/30/21 12/30/21	12/27/21 12/27/21	12/27/21 12/27/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21 12/27/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50.000.000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	Ö
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/27/21	12/27/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/22	12/29/21	12/29/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/22	12/29/21	12/29/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/22	12/29/21	12/29/21	50,000,000	50,000,000	0	50,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21 12/01/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	ő
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/02/21 12/02/21	12/01/21 12/01/21	12/01/21 12/01/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/01/21	12/01/21	50,000,000	49,999,903	0	49,999,903	0
	ILIVEILI	. 2/01/21	. 2/01/21	50,000,000	.,,,,,,,,		.,,,,,,,,	



Description	Maturity Date	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
CREDIT INDUSTRIEL ECP4-2	12/02/21	Date 12/01/21	Date 12/01/21	Shares 50,000,000	49,999,903	Interest 0	Amount 49,999,903	Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21 12/02/21	12/02/21 12/02/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/03/21 12/03/21	12/02/21	12/02/21 12/02/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	ő	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21 12/02/21	12/02/21 12/02/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	ő	49,999,903	Ö
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/02/21	12/02/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21 12/03/21	12/03/21 12/03/21	50,000,000 50,000,000	49,999,708 49,999,708	0	49,999,708 49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/21 12/06/21	12/03/21 12/03/21	12/03/21 12/03/21	50,000,000 50,000,000	49,999,708 49,999,708	0	49,999,708 49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21 12/03/21	50,000,000 50,000,000	49,999,708 49,999,708	0	49,999,708 49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	Ö	49,999,708	Ö
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2	12/06/21	12/03/21	12/03/21	50,000,000	49,999,708	0	49,999,708	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/21 12/07/21	12/06/21 12/06/21	12/06/21 12/06/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	ō	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21 12/07/21	12/06/21 12/06/21	12/06/21 12/06/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21 12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21 12/06/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/21 12/14/21	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21 12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/21 12/14/21	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/07/21	12/07/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/14/21 12/14/21	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/21/21 12/21/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	Ö	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/21/21 12/21/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECT 4-2	12/21/21	12/14/21	12/14/21	30,000,000	77,777,317	0	77,777,317	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/21/21 12/21/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 50,000,000	49,999,319 49,999,319	0	49,999,319 49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,319	0	49,999,319	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/21/21 12/22/21	12/14/21 12/21/21	12/14/21 12/21/21	50,000,000 50,000,000	49,999,319 49,999,903	0	49,999,319 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/22/21 12/22/21	12/21/21 12/21/21	12/21/21 12/21/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	ő
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21 12/21/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21 12/27/21	12/22/21 12/22/21	12/22/21 12/22/21	50,000,000 50,000,000	49,999,514	0	49,999,514 49,999,514	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514 49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	Ö	49,999,514	Ö
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/27/21 12/27/21	12/22/21 12/22/21	12/22/21 12/22/21	50,000,000 50,000,000	49,999,514 49,999,514	0	49,999,514 49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	Ö	49,999,514	ő
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	0	49,999,514	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21 12/22/21	50,000,000 50,000,000	49,999,514 49,999,514	0	49,999,514 49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/22/21	12/22/21	50,000,000	49,999,514	Ö	49,999,514	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21 12/27/21	12/27/21 12/27/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21 12/27/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	Ö	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/21 12/29/21	12/28/21 12/28/21	12/28/21 12/28/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21 12/28/21	12/28/21 12/28/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/29/21 12/29/21	12/28/21 12/28/21	12/28/21 12/28/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
CREDIT INDUSTRIEL ECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA DNB BANK ASA	12/14/21 12/14/21	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,417 49,999,417	0	49,999,417 49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	ő
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA DNB BANK ASA	12/14/21 12/14/21	12/07/21	12/07/21 12/07/21	50,000,000 50,000,000	49,999,417 49,999,417	0	49,999,417 49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA	12/14/21	12/07/21	12/07/21	20,000,000	19,999,767	0	19,999,767	0
DNB BANK ASA CP4-2CP4-2 DNB BANK ASA CP4-2CP4-2	12/21/21 12/21/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 50,000,000	49,999,417 49,999,417	0	49,999,417 49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA CP4-2CP4-2 DNB BANK ASA CP4-2CP4-2	12/21/21 12/21/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 50,000,000	49,999,417 49,999,417	0	49,999,417 49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	0	49,999,417	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/14/21	12/14/21	50,000,000	49,999,417	Ö	49,999,417	Ö
SUMITOMO MITSUITRUECD	03/03/22	12/01/21	12/03/21	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/07/21 12/07/21	12/06/21 12/06/21	12/06/21 12/06/21	50,000,000 50,000,000	49,999,917 49,999,917	0	49,999,917 49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	Ö	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/06/21	12/06/21	50,000,000	49,999,917	0	49,999,917	0
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/15/21 12/15/21	12/14/21 12/14/21	12/14/21 12/14/21	50,000,000 25,000,000	49,999,903 24,999,951	0	49,999,903 24,999,951	0
DZ BANK AG DEUTSCHECF4-2 DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	Ö	49,999,903	Ö
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/14/21	12/14/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/17/21 12/17/21	12/16/21 12/16/21	12/16/21 12/16/21	50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/17/21	12/16/21	12/16/21	50,000,000 50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/17/21	12/16/21	12/16/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21 12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21	12/17/21 12/17/21	50,000,000 50,000,000	49,999,708 49,999,708	0	49,999,708 49,999,708	0
DZ BANK AG DEUTSCHECP4-2	12/20/21	12/17/21	12/17/21	50,000,000	49,999,708	0	49,999,708	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21 12/20/21	12/20/21 12/20/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/20/21	12/20/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	Ö	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/22/21	12/21/21	12/21/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/22/21 12/22/21	12/21/21 12/21/21	12/21/21 12/21/21	50,000,000 50,000,000	49,999,903 49,999,903	0	49,999,903 49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/28/21	12/27/21	12/27/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/28/21	12/27/21	12/27/21	35,000,000	34,999,932	0	34,999,932	Ö
DZ BANK AG DEUTSCHECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
DZ BANK AG DEUTSCHECP4-2	12/29/21	12/28/21	12/28/21	50,000,000	49,999,903	0	49,999,903	0
FAIRWAY FINANCE CO, CPABS4	07/07/22	12/17/21	12/20/21	50,000,000	49,903,264	0	49,903,264	0
FAIRWAY FINANCE CO, CPABS4	07/07/22	12/17/21	12/20/21	25,000,000	24,951,632	0	24,951,632	0
FOUNDATION PROPERTIES INC GOTHAM FUNDING CORPCPABS4	09/01/35 03/09/22	12/09/21 12/09/21	12/09/21 12/09/21	144,000 50,000,000	144,000 49,968,750	13	144,013 49,968,750	0
GOTHAM FUNDING CORPCPABS4	03/14/22	12/14/21	12/14/21	30,000,000	29,982,000	0	29,982,000	0
GREATHOUSE 2021 CHILDRENS TRUST	12/01/46	12/14/21	12/15/21	13,625,000	13,625,000	Ö	13,625,000	Ö
LMA-AMERICAS LLC CPCPABS4	01/21/22	12/27/21	12/27/21	30,000,000	29,996,250	0	29,996,250	0
LOUDOUN COUNTY ECONOMIC DEVELOPMENT AUTHORITY	02/15/38	12/22/21	12/22/21	19,000,000	19,000,000	692	19,000,692	0
MANHATTAN ASSET FUNCPABS4	03/11/22	12/27/21	12/27/21	50,000,000	49,978,417	0	49,978,417	0
MANHATTAN ASSET FUNCPABS4	03/11/22	12/27/21	12/27/21	41,381,000	41,363,137	0	41,363,137	0
MATCHPOINT FINANCE CPABS4	03/17/22	12/09/21	12/09/21	50,000,000	49,965,972	0	49,965,972	0
MATCHPOINT FINANCE CPABS4 MATCHPOINT FINANCE CPABS4	03/17/22 03/18/22	12/09/21 12/08/21	12/09/21 12/08/21	50,000,000 40,000,000	49,965,972 39,972,222	0	49,965,972 39,972,222	0
MATCHPOINT FINANCE CPABS4	03/18/22	12/08/21	12/08/21	50,000,000	49,965,625	0	49,965,625	0
MATCHPOINT FINANCE CPABS4	03/21/22	12/09/21	12/10/21	50,000,000	49,964,931	0	49,964,931	0
MATCHPOINT FINANCE CPABS4	03/21/22	12/09/21	12/10/21	50,000,000	49,964,931	0	49,964,931	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
METROPOLITAN TRANSPORTATION AUTHORITY	11/15/22	12/02/21	12/09/21	26,600,000	26,600,000	0	26,600,000	0
MIZUHO BANK LTD, CDCDYAN	03/22/22	12/07/21	12/07/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDCDYAN MIZUHO BANK LTD, CDCDYAN	03/22/22 03/22/22	12/07/21 12/07/21	12/07/21 12/07/21	50,000,000 25,000,000	50,000,000 25,000,000	0	50,000,000 25,000,000	0
MIZUHO BANK LTD, CDCDYAN	03/23/22	12/08/21	12/08/21	24,000,000	24,000,000	0	24,000,000	Ö
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY MUFG BANK LTD/NEW YORK NY	01/05/22 01/05/22	12/28/21 12/28/21	12/29/21 12/29/21	50,000,000 50,000,000	49,999,611 49,999,611	0	49,999,611 49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
MUFG BANK LTD/NEW YORK NY	01/05/22	12/28/21	12/29/21	50,000,000	49,999,611	0	49,999,611	0
NRW,BANK CP4-2CP4-2 NRW,BANK CP4-2CP4-2	01/26/22 01/26/22	12/29/21 12/29/21	12/29/21 12/29/21	50,000,000 50,000,000	49,997,861 49,997,861	0	49,997,861 49,997,861	0
NRW,BANK CP4-2CP4-2	01/26/22	12/29/21	12/29/21	50,000,000	49,997,861	0	49,997,861	O
NRW,BANK CP4-2CP4-2	01/26/22	12/29/21	12/29/21	50,000,000	49,997,861	0	49,997,861	Ö
NRW,BANK CP4-2CP4-2	01/26/22	12/29/21	12/29/21	50,000,000	49,997,861	0	49,997,861	0
NATIONAL AUSTRALIA CP4-2	04/01/22	12/02/21	12/02/21	50,000,000	49,961,667	0	49,961,667	0
NATIONAL AUSTRALIA CP4-2	04/01/22	12/02/21	12/02/21	50,000,000	49,961,667	0	49,961,667	O
NATIONAL AUSTRALIA CP4-2 NATIONAL AUSTRALIA CP4-2	04/01/22 04/01/22	12/02/21 12/07/21	12/02/21 12/07/21	50,000,000 50,000,000	49,961,667 49,960,069	0	49,961,667 49,960,069	0
NATIONAL AUSTRALIA CP4-2	04/01/22	12/07/21	12/07/21	50,000,000	49,960,069	0	49,960,069	0
NATIONAL AUSTRALIA CP4-2	04/01/22	12/07/21	12/07/21	50,000,000	49,960,069	0	49,960,069	Ö
NATIONAL AUSTRALIA CP4-2	04/01/22	12/07/21	12/07/21	50,000,000	49,960,069	0	49,960,069	0
NATIONWIDE BUILDINGCP4-2	01/12/22	12/07/21	12/07/21	50,000,000	49,992,500	0	49,992,500	0
NATIONWIDE BUILDINGCP4-2	01/12/22	12/07/21	12/07/21	50,000,000	49,992,500	0	49,992,500	0
NEW YORK CITY WATER & SEWER SYSTEM OLD LINE FUNDING, LCPABS4	06/15/41 04/07/22	12/22/21 12/22/21	12/22/21 12/22/21	20,000,000 50,000,000	20,000,000 49,961,722	367 0	20,000,367 49,961,722	0
OLD LINE FUNDING, LCPABS4	04/07/22	12/22/21	12/22/21	35,000,000	34,973,206	0	34,973,206	O
OLD LINE FUNDING, LCPABS4	06/09/22	12/13/21	12/14/21	50,000,000	49,913,958	Ö	49,913,958	Ö
OLD LINE FUNDING, LCPABS4	06/09/22	12/13/21	12/14/21	20,000,000	19,965,583	0	19,965,583	0
OLD LINE FUNDING, LCPABS4	06/22/22	12/20/21	12/22/21	50,000,000	49,911,528	0	49,911,528	O
OLD LINE FUNDING, LCPABS4	06/22/22	12/20/21	12/22/21	25,000,000	24,955,764	0	24,955,764	0
OLD LINE FUNDING, LLC OLD LINE FUNDING LLC	04/28/22 06/10/22	12/27/21 12/07/21	12/28/21 12/07/21	50,000,000	49,951,264 10,000,000	0	49,951,264 10,000,000	0
OLD LINE FUNDING LLC	06/10/22	12/07/21	12/07/21	50,000,000	50,000,000	0	50,000,000	o o
OLD LINE FUNDING, LLC, JU	06/27/22	12/20/21	12/20/21	30,000,000	30,000,000	0	30,000,000	Ö
OLD LINE FUNDING, LLC AP	04/27/22	12/13/21	12/15/21	50,000,000	49,946,431	0	49,946,431	O
OLD LINE FUNDING, LLC AP	04/27/22	12/13/21	12/15/21	20,000,000	19,978,572	0	19,978,572	0
ROYAL BANK OF CANADA/NEW YORK NY	12/01/22	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY SHEFFIELD RECEIVABLCPABS4	12/01/22 01/20/22	12/01/21 12/08/21	12/01/21 12/08/21	50,000,000 50,000,000	50,000,000 49,990,444	0	50,000,000 49,990,444	0
SHEFFIELD RECEIVABLCPABS4	01/20/22	12/08/21	12/08/21	50,000,000	49,990,444	0	49,990,444	Ö
SHEFFIELD RECEIVABLCPABS4	03/14/22	12/13/21	12/13/21	50,000,000	49,969,667	0	49,969,667	o o
SHEFFIELD RECEIVABLCPABS4	03/14/22	12/13/21	12/13/21	16,000,000	15,990,293	0	15,990,293	C
NETHERLANDS, GOVERNCP4-2	12/28/21	12/22/21	12/22/21	50,000,000	49,999,458	0	49,999,458	O
NETHERLANDS, GOVERNCP4-2	12/28/21	12/22/21	12/22/21	50,000,000	49,999,458	0	49,999,458	0
NETHERLANDS, GOVERNCP4-2 NETHERLANDS, GOVERNCP4-2	12/28/21 12/28/21	12/22/21 12/22/21	12/22/21 12/22/21	50,000,000 50,000,000	49,999,458 49,999,458	0	49,999,458 49,999,458	
NETHERLANDS, GOVERNCP4-2	12/28/21	12/22/21	12/22/21	50,000,000	49,999,458	Ö	49,999,458	Ö
NETHERLANDS, GOVERNCP4-2	12/28/21	12/22/21	12/22/21	50,000,000	49,999,458	0	49,999,458	d
SUMITOMO MITSUI BANCDYAN	04/05/22	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	(
SUMITOMO MITSUI BANCDYAN	04/05/22	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN SUMITOMO MITSUI BANCDYAN	04/05/22 04/05/22	12/17/21 12/17/21	12/17/21 12/17/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	
SUMITOMO MITSUI TRUCDYAN	04/06/22	12/17/21	12/17/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI TRUCDYAN	04/06/22	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	O.
SUMITOMO MITSUI TRUCDYAN	04/06/22	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	(
SUMITOMO MITSUITRUCDYAN	04/06/22	12/20/21	12/20/21	50,000,000	50,000,000	0	50,000,000	C
SUMITOMO MITSUITRUCDYAN	04/06/22	12/22/21	12/22/21	50,000,000	50,000,000	0	50,000,000	(
SUMITOMO MITSUI TRUCDYAN SUMITOMO MITSUI TRUCDYAN	04/06/22 04/06/22	12/22/21 12/22/21	12/22/21 12/22/21	50,000,000 50,000,000	50,000,000 50,000,000	0	50,000,000 50,000,000	(
SUMITOMO MITSUI BANCDYAN	03/03/22	12/22/21	12/22/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI BANCDYAN	03/03/22	12/03/21	12/03/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI BANCDYAN	03/03/22	12/03/21	12/03/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI BANCDYAN	03/25/22	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI BANCDYAN	03/25/22	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	
SUMITOMO MITSUI BANCOYAN	03/25/22	12/10/21	12/10/21	50,000,000	50,000,000	0	50,000,000	(
SUMITOMO MITSUI BANCDYAN SUMITOMO MITSUI BANCDYAN	03/28/22 03/28/22	12/13/21 12/13/21	12/13/21 12/13/21	50,000,000 41,000,000	50,000,000 41,000,000	0	50,000,000 41,000,000	0
	UJIZUIZZ	12/13/21	12/13/21	11,000,000	11,000,000	U	11,000,000	



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
THUNDER BAY FUNDING LLC	06/10/22	12/07/21	12/07/21	50,000,000	50,000,000	0	50,000,000	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/02/21	12/02/21	246,457	246,457	0	246,457	C
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/07/21	12/07/21	764,724	764,724	0	764,724	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/10/21	12/10/21	402,641	402,641	0	402,641	0
DREYFUS GOVT CASH MGMT FUND	02/01/22 02/01/22	12/13/21	12/13/21	44,083	44,083	0	44,083	C
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	02/01/22	12/14/21 12/17/21	12/14/21 12/17/21	411,278 424,904	411,278 424,904	0	411,278 424,904	(
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/17/21	12/17/21	354,607	354,607	0	354,607	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/22/21	12/22/21	121,778	121,778	0	121,778	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/27/21	12/27/21	1,355,175	1,355,175	0	1,355,175	d
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/29/21	12/29/21	154,483,706	154,483,706	0	154,483,706	C
MIZUHO TRIPARTY	12/02/21	12/01/21	12/01/21	150,000,000	150,000,000	0	150,000,000	C
HSBC TRIPARTY	12/02/21	12/01/21	12/01/21	100,000,000	100,000,000	0	100,000,000	C
BANK OF AMERICA TRIPARTY	12/02/21	12/01/21	12/01/21	318,000,000	318,000,000	0	318,000,000	
MIZUHO TRIPARTY HSBC TRIPARTY	12/03/21	12/02/21 12/02/21	12/02/21 12/02/21	150,000,000	150,000,000	0	150,000,000	
BANK OF AMERICA TRIPARTY	12/03/21	12/02/21	12/02/21	100,000,000 293,000,000	100,000,000 293,000,000	0	100,000,000 293,000,000	
MIZUHO TRIPARTY	12/06/21	12/03/21	12/03/21	150,000,000	150,000,000	0	150,000,000	
HSBC TRIPARTY	12/06/21	12/03/21	12/03/21	100,000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY	12/06/21	12/03/21	12/03/21	459,000,000	459,000,000	0	459,000,000	d
MIZUHO TRIPARTY	12/07/21	12/06/21	12/06/21	150,000,000	150,000,000	0	150,000,000	(
HSBC TRIPARTY	12/07/21	12/06/21	12/06/21	100,000,000	100,000,000	0	100,000,000	(
BANK OF AMERICA TRIPARTY	12/07/21	12/06/21	12/06/21	802,000,000	802,000,000	0	802,000,000	C
MIZUHO TRIPARTY	12/08/21	12/07/21	12/07/21	150,000,000	150,000,000	0	150,000,000	C
HSBC TRIPARTY	12/08/21	12/07/21	12/07/21	60,000,000	60,000,000	0	60,000,000	(
MIZUHO TRIPARTY	12/09/21	12/08/21	12/08/21	150,000,000	150,000,000	0	150,000,000	
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	12/09/21	12/08/21 12/08/21	12/08/21 12/08/21	100,000,000 622,000,000	100,000,000 622,000,000	0	100,000,000	
MIZUHO TRIPARTY	12/10/21	12/09/21	12/09/21	150,000,000	150,000,000	0	150,000,000	
HSBC TRIPARTY	12/10/21	12/09/21	12/09/21	100.000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY	12/10/21	12/09/21	12/09/21	854,000,000	854,000,000	0	854,000,000	d
MIZUHO TRIPARTY	12/13/21	12/10/21	12/10/21	150,000,000	150,000,000	0	150,000,000	(
HSBC TRIPARTY	12/13/21	12/10/21	12/10/21	100,000,000	100,000,000	0	100,000,000	C
BANK OF AMERICA TRIPARTY	12/13/21	12/10/21	12/10/21	701,000,000	701,000,000	0	701,000,000	0
MIZUHO TRIPARTY	12/14/21	12/13/21	12/13/21	150,000,000	150,000,000	0	150,000,000	O
HSBC TRIPARTY	12/14/21	12/13/21	12/13/21	100,000,000	100,000,000	0	100,000,000	O
BANK OF AMERICA TRIPARTY	12/14/21	12/13/21	12/13/21	1,021,000,000	1,021,000,000	0	1,021,000,000	0
MIZUHO TRIPARTY MIZUHO TRIPARTY	12/15/21	12/14/21 12/15/21	12/14/21 12/15/21	33,000,000 150,000,000	33,000,000 150,000,000	0	33,000,000 150,000,000	0
HSBC TRIPARTY	12/16/21	12/15/21	12/15/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/21	12/15/21	12/15/21	1,104,000,000	1,104,000,000	0	1,104,000,000	Ö
MIZUHO TRIPARTY	12/17/21	12/16/21	12/16/21	150,000,000	150,000,000	0	150,000,000	
HSBC TRIPARTY	12/17/21	12/16/21	12/16/21	100,000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY	12/17/21	12/16/21	12/16/21	738,000,000	738,000,000	0	738,000,000	(
MIZUHO TRIPARTY	12/20/21	12/17/21	12/17/21	150,000,000	150,000,000	0	150,000,000	C
HSBC TRIPARTY	12/20/21	12/17/21	12/17/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/21	12/17/21	12/17/21	562,000,000	562,000,000	0	562,000,000	O
MIZUHO TRIPARTY	12/21/21	12/20/21	12/20/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/21	12/20/21	12/20/21	100,000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	12/21/21	12/20/21 12/21/21	12/20/21 12/21/21	271,000,000 150,000,000	271,000,000 150,000,000	0	271,000,000 150,000,000	
HSBC TRIPARTY	12/22/21	12/21/21	12/21/21	100,000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY	12/22/21	12/21/21	12/21/21	496,000,000	496,000,000	Ö	496,000,000	
HSBC TRIPARTY	12/27/21	12/22/21	12/22/21	100,000,000	100,000,000	0	100,000,000	
BANK OF AMERICA TRIPARTY	12/27/21	12/22/21	12/22/21	966,000,000	966,000,000	0	966,000,000	(
MIZUHO TRIPARTY	12/28/21	12/27/21	12/27/21	150,000,000	150,000,000	0	150,000,000	(
HSBC TRIPARTY	12/28/21	12/27/21	12/27/21	100,000,000	100,000,000	0	100,000,000	(
BANK OF AMERICA TRIPARTY	12/28/21	12/27/21	12/27/21	654,000,000	654,000,000	0	654,000,000	(
MIZUHO TRIPARTY	12/29/21	12/28/21	12/28/21	150,000,000	150,000,000	0	150,000,000	C
HSBC TRIPARTY	12/29/21	12/28/21	12/28/21	100,000,000	100,000,000	0	100,000,000	(
BANK OF AMERICA TRIPARTY HSBC TRIPARTY	12/29/21 01/03/22	12/28/21 12/29/21	12/28/21 12/29/21	1,003,000,000	1,003,000,000	0	1,003,000,000	
BANK OF AMERICA TRIPARTY	01/03/22	12/29/21	12/29/21	1,900,000,000	1,900,000,000	0	1,900,000,000	
Total Buys	01/03/22	12/2/21	12/2//21	45,656,602,351	45,654,104,071	1,072	45,654,105,143	d
Cash Closes ANGLESEA FUNDING LLC	04/20/22	12/16/21	12/16/21	50,000,000	50,000,000	6,333	50,006,333	
OLD LINE FUNDING, LLC	02/02/22	12/16/21	12/16/21	10,000,000	9,998,167	0,333	9,998,167	(0)
Total Cash Closes	VII VII II	LILVILI	LIZVIZI	60,000,000	59,998,167	6,333	60,004,500	(0)
Deposits ABN AMRO BANK NV,ATD 0.08 20211221	12/21/21	12/14/21	12/14/21	725,000,000	725,000,000	0	725,000,000	
ABN AMRO BANK NV, ATD 0.08 20211221 ABN AMRO BANK NV, ATD 0.08 20211214	12/14/21	12/14/21	12/14/21	240,000,000	240,000,000	0	240,000,000	
SVENSKA HANDELSBANKTD 0.06 20211218	12/14/21	12/07/21	12/07/21	800,000,000	800,000,000	0	800,000,000	
AUSTRALIA NEW ZEATD 0.085 20220105	01/05/22	12/29/21	12/29/21	15,000,000	15,000,000	0	15,000,000	
	0.,00,22				,000,000			



MINISTRA MANUEL STATE 179721 17	Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MRAINED SANK LITERTON 888 2021939 ORDINATION SANK LITERTON 888 202193	MIZUHO BANK LTD, TDTD 0.07 20220103	01/03/22	12/29/21	12/29/21	320,000,000	320,000,000	0	320,000,000	0
AUSTRALA, SEVE ZEATO 6083 2221102 AUSTRALA, SEVE ZEATO 6083 2221102 AUSTRALA, SEVE ZEATO 6083 221102 AUST	SVENSKA HANDELSBANKTD 0.06 20211227	12/27/21	12/22/21	12/22/21	615,000,000	615,000,000	0	615,000,000	0
CREDIT REPORT AND PROPERTY AND									
SYNEMA FANDESIGNATTO DE 20211299 AUSTRALIA, NEW ZEATO DES 20211299 AUSTRALIA, NEW ZEATO DES 20211299 AUSTRALIA, NEW ZEATO DES 20211299 120921 120							-	,,,	-
AUSTRALA, REVIZERTO DE 2021 1299 AUSTRA							-		-
ARIA PARTO BANK NATIO GRI 2011 199 ARIA PARTO BANK NATIO GRI 2011							-		
AMSTRALA, NEW ZEATO GABS 2011 108 **ANYSICAL AMPONEZIA PET DE 102 102 102 102 102 102 102 102 102 102							-		-
SYRENAL HANDELSHANTO 08 6221127 120/21 120/2									
ABAN MARG BANK NATO 060 2011214 121/421 121/32							0		0
SWENCH ALANDESEANANT DO 66 2011217 177721 17	ABN AMRO BANK NV, ATD 0.08 20211208	12/08/21	12/01/21	12/01/21	200,000,000	200,000,000	0	200,000,000	0
SYNDRA HANDELSBANKTT 00 60 2011217							-		
ABN ARRO BANK IN ATD 108 20230139 1019322 127771 12							-		-
COPERATIVE RADONATION DE 2022103 10/39/22 12/27/21 12/27/2							-		-
MIZUNIO BANK LITO TOTO DI 2012128 12/2821 12/2721 12/2721 300,000,000 300,000,000 0 300,000,000									
SPENSKA HANDELSBANKTO DO 6, 2021 1229 1279721 12792									
MIZUNED BANK TEATOTO 0.7 2011279 127971 1278971 1278971 1278971 1278921									
SYENDRA HANDELSRANKTO 006 2021 1279 AUSTRALIA NEW ZENTO 106 2021 1270 AUSTRALIA NEW ZENTO 106 2021 1210 AUSTRALIA NEW ZENTO 106 2021 1220 AUSTRALIA NEW ZENTO 106 2021 1220 AUSTRALIA NEW ZENTO 106 2021 1221 AUSTRALIA NEW ZENTO 106 2021 1221 AUSTRALIA NEW ZENTO 106 2021 1221 AUSTRALIA NEW ZENTO 106 2021 1220 AUST							0		0
AUSTRALIA NEW ZEATO 0.08 2011210 12/10/21 12/09/21							0		0
SPENSKA HANDELSBANKTO 06.30211210 12/10/21 12/09/	ABN AMRO BANK NV, ATD 0.08 20220104	01/04/22	12/28/21	12/28/21	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORT DOT 72011210 12/10/21 12/10	AUSTRALIA NEW ZEATD 0.08 20211210	12/10/21				895,000,000	-	895,000,000	
ABN AHRO BANK IN ATTO 08 2021 1219 20721 1270							-		-
SVENSKA HANDELSEANKTO 10.6 2021 127 COOPERATIVE RABORATO 0.08 2021 127 127021 127021 127021 127021 127021 127021 127020 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
COOPERATIVE RABORATO 0.08 72011272 12/7721 12/20/21 12/00/21 77,000,000 97,000,000 0 77,000,000 0 0 0 0 0 0 0 0							-		
SVENSKA HANDELSBANKTD 0.6 2021 120 120 121							-		
COOPERATIVE RASOBATD 0.89 2021 1229 12/20/21 12/06/21 12/06/21 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 450,000,000 0 0 450,000,000 0 0 450,000,000 0 0 0 0 0 0 0							-		•
ABN AHROB BANK NVATTO 08 2011213 121371 120621 120621 120621 200,000,000 0 450,000,000 0 0 200,000,000 0 0 0 0 0 0 0							-		
ARN AHRO BANK NY,ATD 0.08 2021 1207 120721 120621 120621 1200.000.000 0 0 0.000.000.00 0 0.000.000							-		
SVENSKA HANDELSBANKTD 0.06 2021 1207 120721 121721 1							0		0
AUSTRALIA NEW ZEATO 0.085 2021 1227 12/1721	COOPERATIEVE RABOBATD 0.08 20211213	12/13/21	12/06/21	12/06/21	850,000,000		0	850,000,000	0
ABN AHRO BANK NV,ATD 0.08 2021 1227 12/17/21 12/17/21 12/17/21 12/10	SVENSKA HANDELSBANKTD 0.06 20211207	12/07/21	12/06/21	12/06/21		775,000,000	-	775,000,000	0
SVENSKA HANDELSBANKTD 0.06 2021 123 12 1321 12 1021 12 1021 46,000,000 46,000,000 0 46,000,000 0 CREDIT AGRICOLE CORTD 0.07 2021 121 12 1321 12 1021 12 1021 625,000,000 625,000,000 0 625,000,000							-		0
SVENSKA HANDELSBANKTD 0.06 2021 121							-		
CREDIT AGRICOLE CORTO 007 2021 1213 121/1021 121/1021 525,000,000 625,000,000 0 625,000,000 0 0 0 0 0 0 0 0							-		_
ABSTARIAL NEW ZEATO 0.085 2021 127							-		
ABN AMRO BANK N.ATD 0.08 2021 127 121/021 121/021 125.000.000 25.000,000 0 25.000,000 0 0 0 0 0 0 0 0									
ABNA NAMEO BANK N.WATD 0.08 2021 1228 12/28/21 12/21/21 12/21/21 17/20.000.000 700.000.000 0 700.000.000 0 0 0 0 0 0 0							-		
MIZUHO BANK LTD.TDT 0.07 201 1222 1272/21 1271/21 1271/21 1271/21 1275,000,000 275,000,000 0 275,000,000 0 5 5 5 5 5 5 5 5									
SVENSKA HANDELSBANKTD 0.06 20211206 12/06/21 12/03/21 12/03/21 25,000,000 275,000,000 0 275,000,000 0 0 7500,000,000 0 0 7500,000,000 0 0 7500,000,000 0 0 7500,000,000 0 0 7500,000,000 0 0 7500,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000 0 0 750,000,000		12/22/21			275,000,000		0		0
SVENSKA HANDELSBANKTD 0.06 20211206	SVENSKA HANDELSBANKTD 0.06 2021 1222	12/22/21	12/21/21	12/21/21	750,000,000	750,000,000	0	750,000,000	0
Mountaine Moun							_		
ANTALIS S.A. CPABS4CPABS4 12/06/21 12/06/21 12/06/21 80.060,000 80.050,000 0 80.050		12/06/21	12/03/21	12/03/21			-		0
ANTALIS S.A. CPABS4CPABS4 12/13/21 12/13/21 12/13/21 80,630,000 80,630,000 0 80,630,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 80,520,000 0 79,930	Maturities								
ANTALIS S.A. CPABS4CPABS4 12/20/21 105,290,000 105,290,000 0 105,290,000 0 20,000,000 0 50,000,000 0 50,000,000 0 100,000,0									
ANTALIS S.A. CPABS4CPABS4 12/22/21 12/22/21 12/22/21 17/29/30,000 79,930,000 0 79,000,000 0 79,0									
ANTRALIS S.A. CPABS4CPABS4 12/29/21 12/29/21 12/29/21 15,299/200 105,290,000 0 105,290,000 0 0 105,290,000 0 0 AUSTRALIA NEW ZEACP4-2 12/06/21 12/06/21 12/06/21 50,000,000 50,000,000 0 50,000,000 0 0 50,000,00									
AUSTRALIA NEW ZEACP4-2							-		
BANK OF MONTREAL/CHICAGO IL 12/27/21 12/27/21 12/27/21 100,000,000 100,000,000 0 100,000,000 BANK OF NOVA SCOTIACDYAN 12/10/21 12/10/21 12/10/21 100,000,000 100,000,000 0 100,000,000 BARTON CAPITAL S.A,CPABS4 12/10/21 12/10/21 12/10/21 50,000,000 50,000,000 0 50,000,000 0 0 50,000,00							-		
BANK OF NOVA SCOTIACDYAN 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 12/10/21 13/10/21							-		
BARTON CAPITAL S,A,CPABS4 12/06/21 12/06/21 12/06/21 50,000,000 50,000,000 0 50,000,000 0 0 BARTON CAPITAL S,A,CPABS4 12/17/21 12/17/21 12/17/21 39,000,000 39,000,000 0 39,000,000 0 0 39,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							-		
BENNINGTON STARK CACPABS4 12/02/21 12/02/21 70,000,000 70,000,000 0 70,000,000 0 0 70,000,00		12/06/21	12/06/21	12/06/21			0		0
BENNINGTON STARK CACPABS4 12/13/21 12/13/21 12/13/21 25,000,000 25,000,000 0 25,000,000 0 0 CRC FUNDING, LLC CPCPABS4 12/03/21 12/03/21 12/03/21 35,000,000 35,000,000 0 35,000,000 0 0 35,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	BARTON CAPITAL S,A,CPABS4	12/17/21	12/17/21	12/17/21	39,000,000	39,000,000	0	39,000,000	0
CRC FUNDING, LLC CPCPABS4 12/03/21 12/03/21 12/03/21 35,000,000 35,000,000 0 35,000,000 0 0 CRC FUNDING, LLC CPCPABS4 12/06/21 12/06/21 12/06/21 25,000,000 25,000,000 0 25,000,000 0 0 25,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	BENNINGTON STARK CACPABS4	12/02/21	12/02/21	12/02/21	70,000,000	70,000,000	0	70,000,000	0
CRC FUNDING, LLC CPCPABS4 12/06/21 12/06/21 12/06/21 25,000,000 25,000,000 0 25,000,000 0 0 CANADIAN IMPERIAL BCP4-2 12/01/21 12/01/21 12/01/21 200,000,000 200,000,000 0 0 200,000,000									0
CANADIAN IMPERIAL BCP4-2 12/01/21 12/01/21 12/01/21 12/01/21 12/01/21 12/03/21								, ,	0
CHARTA, LLC CPABS4-CPABS4 12/03/21 12/03/21 12/03/21 25,000,000 25,000,000 0 25,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/01/21 12/01/21 12/01/21 562,000,000 562,000,000 0 562,000,000 0 0 562,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
CHESHAM FINANCE LLCCPABS4 12/01/21 12/01/21 12/01/21 562,000,000 562,000,000 0 562,000,000 0 0 60,000,000 0 0 60,000,000 0 0 61,000,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0 0 61,000,000 0									
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CHESHAM FINANCE LLCCPABS4 12/06/21 12/06/21 12/06/21 370,000,000 370,000,000 0 370,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/07/21 12/07/21 12/07/21 285,000,000 285,000,000 0 285,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/08/21 12/08/21 12/08/21 325,000,000 325,000,000 0 325,000,000 0 CHESHAM FINANCE LLCCPABS4 12/09/21 12/09/21 12/09/21 320,000,000 320,000,000 0 320,000,000 0 CHESHAM FINANCE LLCCPABS4 12/10/21 12/10/21 12/10/21 385,000,000 385,000,000 0 385,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 12/13/21 395,000,000 385,000,000 0 395,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 321,000,000 321,000,000 0 321,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 321,000,000 321,000,000 0 321,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									
CHESHAM FINANCE LLCCPABS4 12/07/21 12/07/21 285,000,000 285,000,000 0 285,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/08/21 12/08/21 12/08/21 325,000,000 325,000,000 0 325,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/09/21 12/09/21 12/09/21 320,000,000 320,000,000 0 320,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/10/21 12/10/21 12/10/21 385,000,000 385,000,000 0 385,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 395,000,000 385,000,000 0 395,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 321,000,000 321,000,000 0 321,000,000 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/14/21 12/14/21 321,000,000 321,000,000 0 0 321,000,000 0									0
CHESHAM FINANCE LLCCPABS4 12/08/21 12/08/21 325,000,000 325,000,000 0 325,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/09/21 12/09/21 12/09/21 320,000,000 320,000,000 0 320,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/10/21 12/10/21 12/10/21 385,000,000 385,000,000 0 385,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 395,000,000 395,000,000 0 0 395,000,000 0 CHESHAM FINANCE LLCCPABS4 12/14/21 12/14/21 12/14/21 321,000,000 321,000,000 0 321,000,000 0							-		Ö
CHESHAM FINANCE LLCCPABS4 12/09/21 12/09/21 320,000,000 320,000,000 0 320,000,000 0 0 CHESHAM FINANCE LLCCPABS4 12/10/21 12/10/21 12/10/21 385,000,000 385,000,000 0 385,000,000 0 385,000,000 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									0
CHESHAM FINANCE LLCCPABS4 12/13/21 12/13/21 12/13/21 395,000,000 395,000,000 0 395,000,000 0 CHESHAM FINANCE LLCCPABS4 12/14/21 12/14/21 12/14/21 321,000,000 321,000,000 0 321,000,000 0	CHESHAM FINANCE LLCCPABS4					320,000,000	0	320,000,000	
CHESHAM FINANCE LLCCPABS4 12/14/21 12/14/21 321,000,000 321,000,000 0 321,000,000 0						385,000,000			0
									0
CHESHAM FINANCE LLCCPABS4 12/15/21 12/15/21 12/15/21 280,000,000 280,000,000 0 280,000,000 0									0
	CHESHAM FINANCE LLCCPABS4	12/15/21	12/15/21	12/15/21	280,000,000	280,000,000	0	280,000,000	0



Description	Maturity	Trade	Settle	Par or	Principal	Traded	Settlement	Realized
	Date	Date	Date	Shares		Interest	Amount	Gain(Loss)
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/16/21 12/17/21	12/16/21 12/17/21	12/16/21 12/17/21	320,000,000 250,000,000	320,000,000 250,000,000	0	320,000,000 250,000,000	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/17/21	12/17/21	265,000,000	265,000,000	0	265,000,000	0
CHESHAM FINANCE LLCCPABS4	12/21/21	12/21/21	12/21/21	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLCCPABS4	12/22/21	12/22/21	12/22/21	306,000,000	306,000,000	0	306,000,000	0
CHESHAM FINANCE LLCCPABS4	12/27/21	12/27/21	12/27/21	245,000,000	245,000,000	0	245,000,000	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/28/21	12/28/21 12/29/21	12/28/21 12/29/21	250,000,000 246,000,000	250,000,000 246,000,000	0	250,000,000 246,000,000	0
CHESHAM FINANCE LLCCPABS4	12/02/21	12/02/21	12/02/21	46,500,000	46,500,000	0	46,500,000	0
CHESHAM FINANCE LLCCPABS4	12/03/21	12/03/21	12/03/21	76,500,000	76,500,000	0	76,500,000	0
CHESHAM FINANCE LLCCPABS4	12/06/21	12/06/21	12/06/21	76,500,000	76,500,000	0	76,500,000	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/07/21 12/10/21	12/07/21 12/10/21	12/07/21 12/10/21	54,500,000 11,000,000	54,500,000 11,000,000	0	54,500,000 11,000,000	0
CHESHAM FINANCE LLCCPABS4	12/14/21	12/14/21	12/14/21	65,000,000	65,000,000	0	65,000,000	0
CHESHAM FINANCE LLCCPABS4	12/15/21	12/15/21	12/15/21	65,000,000	65,000,000	Ō	65,000,000	0
CHESHAM FINANCE LLCCPABS4	12/17/21	12/17/21	12/17/21	55,500,000	55,500,000	0	55,500,000	0
CHESHAM FINANCE LLCCPABS4	12/20/21	12/20/21	12/20/21	60,500,000	60,500,000	0	60,500,000	0
CHESHAM FINANCE LLCCPABS4	12/21/21 12/22/21	12/21/21 12/22/21	12/21/21 12/22/21	45,000,000 65,000,000	45,000,000	0	45,000,000 65,000,000	0
CHESHAM FINANCE LLCCPABS4 CHESHAM FINANCE LLCCPABS4	12/27/21	12/22/21	12/22/21	30,000,000	65,000,000 30,000,000	0	30,000,000	0
CHESHAM FINANCE LLCCPABS4	12/29/21	12/29/21	12/29/21	65,000,000	65,000,000	0	65,000,000	0
COLLATERALIZED COMMCPABS3	12/02/21	12/02/21	12/02/21	30,000,000	30,000,000	0	30,000,000	0
CREDIT AGRICOLE CORCDYAN	12/01/21	12/01/21	12/01/21	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCDYAN	12/08/21	12/08/21	12/08/21	790,000,000	790,000,000	0	790,000,000	0
CREDIT AGRICOLE CORCDYAN CREDIT AGRICOLE CORCDYAN	12/17/21 12/20/21	12/17/21 12/20/21	12/17/21 12/20/21	250,000,000 660,000,000	250,000,000 660,000,000	0	250,000,000 660,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/21	12/27/21	12/27/21	300,000,000	300,000,000	Ö	300,000,000	Ö
CREDIT AGRICOLE CORCDYAN	12/27/21	12/27/21	12/27/21	675,000,000	675,000,000	0	675,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/02/21	12/02/21	12/02/21	850,000,000	850,000,000	0	850,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/03/21	12/03/21	12/03/21	850,000,000	850,000,000	0	850,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/06/21 12/07/21	12/06/21 12/07/21	12/06/21 12/07/21	800,000,000 800,000,000	800,000,000 800,000,000	0	800,000,000 800,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/14/21	12/14/21	12/14/21	850,000,000	850,000,000	0	850,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/21/21	12/21/21	12/21/21	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/22/21	12/22/21	12/22/21	650,000,000	650,000,000	0	650,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/27/21	12/27/21	12/27/21	750,000,000	750,000,000	0	750,000,000	0
CREDIT INDUSTRIEL ECP4-2 CREDIT INDUSTRIEL ECP4-2	12/28/21 12/29/21	12/28/21 12/29/21	12/28/21 12/29/21	600,000,000 650,000,000	600,000,000 650,000,000	0	600,000,000 650,000,000	0
DNB BANK ASA	12/14/21	12/14/21	12/14/21	620,000,000	620,000,000	0	620,000,000	0
DNB BANK ASA CP4-2CP4-2	12/21/21	12/21/21	12/21/21	550,000,000	550,000,000	0	550,000,000	0
SUMITOMO MITSUI TRUECD	12/01/21	12/01/21	12/01/21	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUITRUECD	12/02/21	12/02/21	12/02/21	85,000,000	85,000,000	0	85,000,000	0
NATIONAL AUSTRALIA ECD BANK OF MONTREAL ECECD	12/02/21 12/14/21	12/02/21 12/14/21	12/02/21 12/1 4 /21	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUITRUECD	12/14/21	12/14/21	12/14/21	95,000,000	95,000,000	0	95,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/07/21	12/07/21	12/07/21	450,000,000	450,000,000	0	450,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/15/21	12/15/21	12/15/21	375,000,000	375,000,000	0	375,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/17/21	12/17/21	12/17/21	350,000,000	350,000,000	0	350,000,000	0
DZ BANK AG DEUTSCHECP4-2 DZ BANK AG DEUTSCHECP4-2	12/20/21 12/21/21	12/20/21 12/21/21	12/20/21 12/21/21	350,000,000 350,000,000	350,000,000 350,000,000	0	350,000,000 350,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/21/21	12/22/21	12/21/21	350,000,000	350,000,000	0	350,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/28/21	12/28/21	12/28/21	85,000,000	85,000,000	0	85,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/29/21	12/29/21	12/29/21	100,000,000	100,000,000	0	100,000,000	0
FMS WERTMANAGEMENT CP4-2	12/06/21	12/06/21	12/06/21	132,161,000	132,161,000	0	132,161,000	0
FMS WERTMANAGEMENT CP4-2 GLENCOVE FUNDING LLCPABS4	12/08/21 12/20/21	12/08/21 12/20/21	12/08/21 12/20/21	69,000,000 75,000,000	69,000,000 75,000,000	0	69,000,000 75,000,000	0
GLENCOVE FUNDING LLCPABS4	12/22/21	12/22/21	12/22/21	30,000,000	30,000,000	0	30,000,000	0
LMA-AMERICAS LLC CPCPABS4	12/13/21	12/13/21	12/13/21	7,000,000	7,000,000	Ö	7,000,000	0
LMA-AMERICAS LLC CPCPABS4	12/16/21	12/16/21	12/16/21	50,300,000	50,300,000	0	50,300,000	0
MIZUHO BANK LTD,CDYAN	12/16/21	12/16/21	12/16/21	200,000,000	200,000,000	0	200,000,000	0
NEDERLANDSE WATERSCCP4-2 NORDEA BANK ABP CP4CP4-2	12/13/21 12/02/21	12/13/21 12/02/21	12/13/21 12/02/21	150,000,000	150,000,000	0	150,000,000	0
OLD LINE FUNDING, LLC	12/22/21	12/02/21	12/02/21	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC	12/15/21	12/15/21	12/15/21	50,000,000	50,000,000	Ö	50,000,000	Ö
ROYAL BANK OF CANADCDYAN	12/01/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLCPABS4	12/13/21	12/13/21	12/13/21	42,000,000	42,000,000	0	42,000,000	0
STARBIRD FUNDING COCPABS4	12/01/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
STARBIRD FUNDING COCPABS4 NETHERLANDS, GOVERNCP4-2	12/09/21 12/28/21	12/09/21 12/28/21	12/09/21 12/28/21	6,000,000 300,000,000	6,000,000 300,000,000	0	6,000,000 300,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/17/21	12/17/21	12/17/21	82,000,000	82,000,000	0	82,000,000	0
SUMITOMO MITSUI BANCDYAN	12/15/21	12/15/21	12/15/21	145,000,000	145,000,000	0	145,000,000	0
THUNDER BAY FUNDING, LLC	12/15/21	12/15/21	12/15/21	50,000,000	50,000,000	0	50,000,000	0
WESTPAC BANKING CORCDYAN	12/01/21	12/01/21	12/01/21	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	12/01/21	12/01/21	12/01/21	150,000,000	150,000,000	0	150,000,000	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	12/01/21	12/01/21	12/01/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/01/21	12/01/21	12/01/21	1,895,000,000	1,895,000,000	0	1,895,000,000	0
MIZUHO TRIPARTY	12/02/21	12/02/21	12/02/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	12/02/21	12/02/21 12/02/21	12/02/21 12/02/21	100,000,000 318,000,000	100,000,000 318,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/03/21	12/03/21	12/03/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/03/21	12/03/21	12/03/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/03/21	12/03/21	12/03/21	293,000,000	293,000,000	0	293,000,000	0
MIZUHO TRIPARTY	12/06/21	12/06/21	12/06/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/21	12/06/21	12/06/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	12/06/21	12/06/21 12/07/21	12/06/21 12/07/21	459,000,000 150,000,000	459,000,000 150,000,000	0	459,000,000 150,000,000	0
HSBC TRIPARTY	12/07/21	12/07/21	12/07/21	100.000.000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/21	12/07/21	12/07/21	802,000,000	802,000,000	Ö	802,000,000	ő
MIZUHO TRIPARTY	12/08/21	12/08/21	12/08/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/08/21	12/08/21	12/08/21	60,000,000	60,000,000	0	60,000,000	0
MIZUHOTRIPARTY	12/09/21	12/09/21	12/09/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/09/21	12/09/21	12/09/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	12/09/21 12/10/21	12/09/21 12/10/21	12/09/21 12/10/21	622,000,000 150,000,000	622,000,000 150,000,000	0	622,000,000 150,000,000	0
HSBC TRIPARTY	12/10/21	12/10/21	12/10/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/10/21	12/10/21	12/10/21	854,000,000	854,000,000	Ö	854,000,000	0
MIZUHO TRIPARTY	12/13/21	12/13/21	12/13/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/21	12/13/21	12/13/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/21	12/13/21	12/13/21	701,000,000	701,000,000	0	701,000,000	0
MIZUHO TRIPARTY	12/14/21	12/14/21	12/14/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	12/14/21 12/14/21	12/14/21 12/14/21	12/14/21 12/14/21	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	12/15/21	12/15/21	12/15/21	33,000,000	33,000,000	0	33.000.000	0
MIZUHO TRIPARTY	12/16/21	12/16/21	12/16/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/16/21	12/16/21	12/16/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/21	12/16/21	12/16/21	1,104,000,000	1,104,000,000	0	1,104,000,000	0
MIZUHO TRIPARTY	12/17/21	12/17/21	12/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY BANK OF AMERICA TRIPARTY	12/17/21 12/17/21	12/17/21 12/17/21	12/17/21 12/17/21	100,000,000 738,000,000	100,000,000 738,000,000	0	100,000,000 738,000,000	0
MIZUHO TRIPARTY	12/17/21	12/17/21	12/17/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/20/21	12/20/21	12/20/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/21	12/20/21	12/20/21	562,000,000	562,000,000	0	562,000,000	0
MIZUHO TRIPARTY	12/21/21	12/21/21	12/21/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/21	12/21/21	12/21/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	12/21/21 12/22/21	12/21/21 12/22/21	12/21/21 12/22/21	271,000,000 150,000,000	271,000,000 150,000,000	0	271,000,000 150,000,000	0
HSBC TRIPARTY	12/22/21	12/22/21	12/22/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/21	12/22/21	12/22/21	496,000,000	496,000,000	Ö	496,000,000	0
HSBC TRIPARTY	12/27/21	12/27/21	12/27/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/21	12/27/21	12/27/21	966,000,000	966,000,000	0	966,000,000	0
MIZUHO TRIPARTY	12/28/21	12/28/21	12/28/21	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/28/21	12/28/21	12/28/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY MIZUHO TRIPARTY	12/28/21	12/28/21 12/29/21	12/28/21 12/29/21	654,000,000 150,000,000	654,000,000 150,000,000	0	654,000,000 150,000,000	0
HSBC TRIPARTY	12/29/21	12/29/21	12/29/21	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/29/21	12/29/21	12/29/21	1,003,000,000	1,003,000,000	0	1,003,000,000	ő
ABN AMRO BANK NV, ATD 0.08 20211221	12/21/21	12/21/21	12/21/21	725,000,000	725,000,000	0	725,000,000	0
ABN AMRO BANK NV, ATD 0.08 20211214	12/14/21	12/14/21	12/14/21	240,000,000	240,000,000	0	240,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211208	12/08/21	12/08/21	12/08/21	800,000,000	800,000,000	0	800,000,000	0
ABN AMRO BANK NV, ATD 0.08 20211201	12/01/21	12/01/21	12/01/21	210,000,000	210,000,000	0	210,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211227 MIZUHO BANK LTD,TDTD 0.07 20211227	12/27/21 12/27/21	12/27/21 12/27/21	12/27/21 12/27/21	615,000,000 275,000,000	615,000,000 275,000,000	0	615,000,000 275,000,000	0
CREDIT AGRICOLE CORTD 0.07 20211209	12/09/21	12/27/21	12/27/21	825,000,000	825,000,000	0	825,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211209	12/09/21	12/09/21	12/09/21	250,000,000	250,000,000	0	250,000,000	0
AUSTRALIA NEW ZEATD 0.08 2021 1209	12/09/21	12/09/21	12/09/21	895,000,000	895,000,000	0	895,000,000	0
ABN AMRO BANK NV, ATD 0.08 20211209	12/09/21	12/09/21	12/09/21	200,000,000	200,000,000	0	200,000,000	0
AUSTRALIA NEW ZEATD 0.085 2021 1208	12/08/21	12/08/21	12/08/21	800,000,000	800,000,000	0	800,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211202	12/02/21	12/02/21	12/02/21	670,000,000	670,000,000	0	670,000,000	0
ABN AMRO BANK NV, ATD 0.08 20211208 ABN AMRO BANK NV. ATD 0.08 20211214	12/08/21 12/14/21	12/08/21 12/14/21	12/08/21 12/14/21	200,000,000 470,000,000	200,000,000 470,000,000	0	200,000,000 470,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211214	12/14/21	12/14/21	12/14/21	375,000,000	375,000,000	0	375,000,000	0
AUSTRALIA NEW ZEATD 0.085 20211201	12/01/21	12/01/21	12/01/21	710,000,000	710,000,000	0	710,000,000	ő
SVENSKA HANDELSBANKTD 0.06 20211217	12/17/21	12/17/21	12/17/21	545,000,000	545,000,000	0	545,000,000	0
MIZUHO BANK LTD, TDTD 0.07 20211228	12/28/21	12/28/21	12/28/21	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20211228	12/28/21	12/28/21	12/28/21	875,000,000	875,000,000	0	875,000,000	0
			12/29/21	325,000,000	325,000,000	0	325,000,000	0
MIZUHO BANK LTD, TDTD 0.07 20211229 SVENSKA HANDELSBANKTD 0.06 20211229	12/29/21 12/29/21	12/29/21 12/29/21	12/29/21	900,000,000	900,000,000	0	900,000,000	0



Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKTD 0.06 20211210	12/10/21	12/10/21	12/10/21	300,000,000	300,000,000	0	300,000,000	C
CREDIT AGRICOLE CORTD 0.07 20211210	12/10/21	12/10/21	12/10/21	840,000,000	840,000,000	0	840,000,000	C
ABN AMRO BANK NV, ATD 0.08 20211210	12/10/21	12/10/21	12/10/21	200,000,000	200,000,000	0	200,000,000	C
SVENSKA HANDELSBANKTD 0.06 20211221	12/21/21	12/21/21	12/21/21	550,000,000	550,000,000	0	550,000,000	C
COOPERATIEVE RABOBATD 0.08 20211227	12/27/21	12/27/21	12/27/21	975,000,000	975,000,000	0	975,000,000	
SVENSKA HANDELSBANKTD 0.06 20211203	12/03/21	12/03/21	12/03/21	770,000,000	770,000,000	0	770,000,000	
COOPERATIEVE RABOBATD 0.08 20211220	12/20/21	12/20/21	12/20/21	950,000,000	950,000,000	0	950,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211213	12/13/21	12/13/21	12/13/21	450,000,000	450,000,000	0	450,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211207	12/07/21	12/07/21	12/07/21	200,000,000	200,000,000	0	200,000,000	(
COOPERATIEVE RABOBATD 0.08 20211213	12/13/21	12/13/21	12/13/21	850,000,000	850,000,000	0	850,000,000	(
SVENSKA HANDELSBANKTD 0.06 20211207	12/07/21	12/07/21	12/07/21	775,000,000	775,000,000	0	775,000,000	(
AUSTRALIA NEW ZEATD 0.085 20211227	12/27/21	12/27/21	12/27/21	975,000,000	975,000,000	0	975,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211227	12/27/21	12/27/21	12/27/21	250,000,000	250,000,000	0	250,000,000	(
SVENSKA HANDELSBANKTD 0.06 20211220	12/20/21	12/20/21	12/20/21	460,000,000	460,000,000	0	460,000,000	(
COOPERATIEVE RABOBATD 0.08 20211206	12/06/21	12/06/21	12/06/21	800,000,000	800,000,000	0	800,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211206	12/06/21	12/06/21	12/06/21	615,000,000	615,000,000	0	615,000,000	(
SVENSKA HANDELSBANKTD 0.06 20211213	12/13/21	12/13/21	12/13/21	480,000,000	480,000,000	0	480,000,000	(
CREDIT AGRICOLE CORTD 0.07 20211213	12/13/21	12/13/21	12/13/21	625,000,000	625,000,000	0	625,000,000	(
AUSTRALIA NEW ZEATD 0.085 20211217	12/17/21	12/17/21	12/17/21	900,000,000	900,000,000	0	900,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211217	12/17/21	12/17/21	12/17/21	250,000,000	250,000,000	0	250,000,000	(
ABN AMRO BANK NV, ATD 0.08 20211228	12/28/21	12/28/21	12/28/21	700,000,000	700,000,000	0	700,000,000	(
MIZUHO BANK LTD, TDTD 0.07 20211222	12/22/21	12/22/21	12/22/21	275,000,000	275,000,000	0	275,000,000	(
SVENSKA HANDELSBANKTD 0.06 20211222	12/22/21	12/22/21	12/22/21	750,000,000	750,000,000	0	750,000,000	C
SVENSKA HANDELSBANKTD 0.06 20211206	12/06/21	12/06/21	12/06/21	275,000,000	275,000,000	0	275,000,000	C
SVENSKA HANDELSBANKTD 0.06 20211206	12/06/21	12/06/21	12/06/21	500,000,000	500,000,000	0	500,000,000	
Total Maturities				68,961,891,000	68,961,891,000	0	68,961,891,000	O
Sells								
BEDFORD ROW FUNDINGCPABS4	01/03/22	12/21/21	12/22/21	50,000,000	49,997,833	0	49,997,833	1,333
BEDFORD ROW FUNDINGCPABS4	01/03/22	12/21/21	12/22/21	25,000,000	24,998,917	0	24,998,917	667
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, 194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, 194	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, [94	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, [94	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, [94	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, [94	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000, 194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	(
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	0
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	50,000,000	50,000,000	194	50,000,194	C
CREDIT AGRICOLE CORCDYAN	12/30/21	12/28/21	12/29/21	30,000,000	30,000,000	117	30,000,117	
ERSTE ABWICKLUNGSANCP4-2	12/30/21	12/28/21	12/29/21	50,000,000	49,999,944	0	49,999,944	76
MANHATTAN ASSET FUNCPABS4	12/23/21	12/21/21	12/22/21	50.000.000	49,999,917	0	49,999,917	56
MANHATTAN ASSET FUNCPABS4	12/23/21	12/21/21	12/22/21	8,345,000	8,344,986	0	8,344,986	9
UNITEDHEALTH GROUP,CP4-2	12/30/21	12/28/21	12/29/21	23,100,000	23,099,968	Ö	23,099,968	51
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/01/21	12/01/21	268,312	268,312	0	268,312	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/03/21	12/03/21	511,020	511,020	Ö	511,020	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/06/21	12/06/21	170,854	170,854	Ö	170,854	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/08/21	12/08/21	441,251	441,251	0	441,251	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/09/21	12/09/21	370,764	370,764	0	370,764	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/07/21	12/15/21	257,230	257,230	0	257,230	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/15/21	12/15/21	486,329	486,329	0	486.329	
DREYFUS GOVT CASH MGMT FUND	02/01/22	12/16/21	12/16/21	201,025	201,025	0	201,025	
		12/20/21	12/20/21	1,783,700	1,783,700	0	1,783,700	(
DREVELIC COUT CACH MONT FLIND					1 /83 /00			
DREYFUS GOVT CASH MGMT FUND DREYFUS GOVT CASH MGMT FUND	02/01/22 02/01/22	12/31/21	12/31/21	0	0	0	1,703,700	0



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Our Mission

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

