

Management Summary

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Current quantity	0-3 mos	3-12 mos	1-2 yr	2-5 yr	>10 yr
Total :BANK DEPOSIT	377,483,729.410	377,483,728	0	0	0	0
Total :CORPORATE FIXED	2,061,568,000.000	44,516,000	559,422,000	304,693,000	1,457,630,000	0
Total :CORPORATE FLOAT	10,000,000.000	0	10,000,000	0	0	0
Total :CORPORATE STEP	36,431,000.000	0	6,431,000	0	30,000,000	0
Total :CP DISCOUNT	5,533,048,000.000	3,874,822,000	1,608,226,000	0	0	0
Total :CP INTEREST	1,195,037,922.070	0	970,000,000	0	0	225,037,923
Total :MONEY MARKET	2,092,342,364.770	2,092,342,365	0	0	0	0
Total :MUNICIPAL FIXED	15,185,000.000	0	9,410,000	4,745,000	5,775,000	0
Total :ST ISRAEL FIXED	187,500,000.000	0	100,000,000	55,000,000	87,500,000	0
Total :ST ISRAEL FLOAT	5,000,000.000	0	5,000,000	0	0	0
Total :US AGENCY DISC	6,500,000.000	0	6,500,000	0	0	0
Total :US AGENCY FIXED	4,188,007,000.000	0	414,395,000	384,395,000	3,773,612,000	0
Total :US AGENCY STEP	199,500,000.000	0	30,000,000	15,000,000	169,500,000	0
Total :US GOVT DISC	925,000,000.000	600,000,000	225,000,000	0	0	0
Total :US GOVT FIXED	5,300,000,000.000	235,000,000	1,835,000,000	975,000,000	3,230,000,000	0
Total :USDOMESTIC	25,000,000.000	0	0	0	25,000,000	0
Total :YANKEE CD FIXED	2,750,000,000.000	850,000,000	1,900,000,000	0	0	0
Total :YANKEE CD FLOAT	1,750,000,000.000	100,000,000	1,650,000,000	100,000,000	0	0
Grand Total :	26,657,603,016.250	8,174,164,093	9,329,384,000	1,838,833,000	8,779,017,000	225,037,923

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BANK DEPOSIT							
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	9,874.170	9,874.17	Mar 01, 2022
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	18,692.480	18,692.48	Apr 01, 2022
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	26.530	26.53	Apr 15, 2022
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	31,723.330	31,723.33	May 01, 2022
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	128,656,261.290	128,656,261.29	Aug 31, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	16,178.230	16,178.23	Sep 01, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	0.030	0.03	Sep 03, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	12,688.290	12,688.29	Oct 01, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	11,912.260	11,912.26	Nov 01, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	10,576.500	10,576.50	Dec 01, 2021
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	10,929.760	10,929.76	Jan 01, 2022
BANK DEPOSIT	CITZINTR1	1000	CITIZENS INTRAFI SWEEP ACCOUNT	May 31, 2022	10,930.680	10,930.68	Feb 01, 2022
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	4,033.980	4,033.98	Mar 01, 2022
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	16,855.350	16,855.35	Apr 01, 2022
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	30,874.290	30,874.29	May 01, 2022
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	25,019,925.010	25,019,925.01	Aug 31, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	100,133,123.080	100,133,123.08	Aug 31, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	2,124.980	2,124.98	Sep 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	8,504.460	8,504.46	Sep 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	1,994.910	1,994.91	Oct 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	8,093.640	8,093.64	Oct 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	4,465.460	4,465.46	Nov 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	4,321.600	4,321.60	Dec 01, 2021
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	4,465.830	4,465.83	Jan 01, 2022
BANK DEPOSIT	HUNTM MKT1	1000	HUNTINGTON NEGOTIATED DEPOSIT	May 31, 2022	4,466.000	4,466.00	Feb 01, 2022
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	100,771,206.680	100,771,206.68	Aug 31, 2021
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	17,052.470	17,052.47	Sep 01, 2021
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	16,503.760	16,503.76	Oct 01, 2021
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	17,055.310	17,055.31	Nov 01, 2021
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	16,506.530	16,506.53	Dec 01, 2021
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	17,058.160	17,058.16	Jan 01, 2022
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	17,059.620	17,059.62	Feb 01, 2022
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	15,409.920	15,409.92	Mar 01, 2022
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	19,031.930	19,031.93	Apr 01, 2022
BANK DEPOSIT	KEYBMMKT0	1000	KEYBANK STRATEGIC DEPOSIT - LIQ	May 31, 2022	20,736.330	20,736.33	May 01, 2022
BANK DEPOSIT	MMNOW0170	1020	KEYBANK - INVESTMENT MATURITIES	May 31, 2022	54,214.430	54,214.43	May 23, 2022
BANK DEPOSIT	MMNOW0170	1020	KEYBANK - INVESTMENT MATURITIES	May 31, 2022	315,257.900	315,257.90	May 25, 2022
BANK DEPOSIT	MMNOW0170	1020	KEYBANK - INVESTMENT MATURITIES	May 31, 2022	266,000.000	266,000.00	May 26, 2022
BANK DEPOSIT	MMNOW0170	1020	KEYBANK - INVESTMENT MATURITIES	May 31, 2022	127,750.000	127,750.00	May 27, 2022
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	3,158.440	3,158.44	Apr 01, 2022
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	5,185.360	5,185.36	May 01, 2022
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	21,745,154.820	21,745,154.82	Aug 31, 2021
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	953.210	953.21	Sep 01, 2021
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	893.680	893.68	Oct 01, 2021
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	863.920	863.92	Nov 01, 2021
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	953.330	953.33	Dec 01, 2021
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	923.580	923.58	Jan 01, 2022
BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	923.620	923.62	Feb 01, 2022

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BANK DEPOSIT	WTFBMMKT5	1000	Waterford Negotiated Deposit	May 31, 2022	834.270	834.27	Mar 01, 2022
Total :BANK DEPOSIT					377,483,729.410	377,483,729.41	
CORPORATE FIXED							
CORPORATE FIXED	24422EVA4	1030	DE 1.95 06/13/22	Jun 13, 2022	1,285,000.000	1,288,739.35	Jan 15, 2020
CORPORATE FIXED	88579YAF8	1030	MMM 2 06/26/22	Jun 26, 2022	1,000,000.000	987,320.00	Nov 20, 2017
CORPORATE FIXED	02665WCY5	1030	HNDA 2.2 06/27/22	Jun 27, 2022	10,000,000.000	10,106,000.00	Jan 28, 2020
CORPORATE FIXED	89236TCQ6	1030	TOYOTA 2.8 07/13/22	Jul 13, 2022	5,000,000.000	5,030,500.00	May 20, 2019
CORPORATE FIXED	69353RFE3	1030	PNC 2.45 07/28/22	Jul 28, 2022	5,000,000.000	5,041,450.00	Jul 03, 2019
CORPORATE FIXED	69353RFE3	1030	PNC 2.45 07/28/22	Jul 28, 2022	4,150,000.000	4,177,888.00	Jul 29, 2019
CORPORATE FIXED	742718EU9	1030	PG 2.15 08/11/22	Aug 11, 2022	10,000,000.000	10,015,100.00	Aug 15, 2017
CORPORATE FIXED	742718EU9	1030	PG 2.15 08/11/22	Aug 11, 2022	8,081,000.000	7,990,654.42	Dec 29, 2017
CORPORATE FIXED	14913Q3A5	1030	CAT 1.9 09/06/22	Sep 06, 2022	10,000,000.000	9,945,200.00	Sep 13, 2019
CORPORATE FIXED	14913Q3A5	1030	CAT 1.9 09/06/22	Sep 06, 2022	2,000,000.000	2,001,620.00	Jan 21, 2020
CORPORATE FIXED	89236TEC5	1030	TOYOTA 2.15 09/08/22	Sep 08, 2022	2,431,000.000	2,324,400.65	Jul 12, 2018
CORPORATE FIXED	589331AT4	1030	MRK 2.4 09/15/22	Sep 15, 2022	5,819,000.000	5,895,810.80	Sep 20, 2017
CORPORATE FIXED	589331AT4	1030	MRK 2.4 09/15/22	Sep 15, 2022	5,000,000.000	4,992,000.00	Nov 24, 2017
CORPORATE FIXED	589331AT4	1030	MRK 2.4 09/15/22	Sep 15, 2022	5,150,000.000	5,130,355.48	Apr 04, 2019
CORPORATE FIXED	594918BH6	1030	MSFT 2.65 11/03/22	Nov 03, 2022	2,500,000.000	2,445,300.00	Nov 28, 2018
CORPORATE FIXED	19416QEL0	1030	CL 2 1/4 11/15/22	Nov 15, 2022	4,515,000.000	4,386,999.75	Aug 20, 2018
CORPORATE FIXED	02665WCA7	1030	HNDA 2.6 11/16/22	Nov 16, 2022	1,831,000.000	1,785,005.28	Aug 20, 2018
CORPORATE FIXED	02665WCA7	1030	HNDA 2.6 11/16/22	Nov 16, 2022	1,000,000.000	976,210.00	Aug 21, 2018
CORPORATE FIXED	14913Q3C1	1030	CAT 1.95 11/18/22	Nov 18, 2022	5,000,000.000	5,007,450.00	Jan 16, 2020
CORPORATE FIXED	14913Q2E8	1030	CAT 2.55 11/29/22	Nov 29, 2022	5,000,000.000	4,877,700.00	Mar 14, 2018
CORPORATE FIXED	14913Q2E8	1030	CAT 2.55 11/29/22	Nov 29, 2022	5,000,000.000	4,975,700.00	Apr 15, 2019
CORPORATE FIXED	14913Q2E8	1030	CAT 2.55 11/29/22	Nov 29, 2022	5,900,000.000	6,008,796.00	Dec 24, 2019
CORPORATE FIXED	166764AB6	1030	CVX 2.355 12/05/22	Dec 05, 2022	5,000,000.000	4,867,050.00	Feb 27, 2018
CORPORATE FIXED	166764AB6	1030	CVX 2.355 12/05/22	Dec 05, 2022	1,500,000.000	1,458,390.00	Mar 07, 2018
CORPORATE FIXED	166764AB6	1030	CVX 2.355 12/05/22	Dec 05, 2022	5,000,000.000	5,075,450.00	Jan 17, 2020
CORPORATE FIXED	458140AM2	1030	INTC 2.7 12/15/22	Dec 15, 2022	5,000,000.000	5,047,250.00	Dec 15, 2017
CORPORATE FIXED	458140AM2	1030	INTC 2.7 12/15/22	Dec 15, 2022	4,025,000.000	4,042,951.50	Apr 29, 2019
CORPORATE FIXED	458140AM2	1030	INTC 2.7 12/15/22	Dec 15, 2022	6,169,000.000	6,181,399.69	May 06, 2019
CORPORATE FIXED	931142DU4	1030	WMT 2.35 12/15/22	Dec 15, 2022	5,000,000.000	4,986,200.00	Dec 15, 2017
CORPORATE FIXED	931142DU4	1030	WMT 2.35 12/15/22	Dec 15, 2022	5,000,000.000	4,936,800.00	Mar 15, 2019
CORPORATE FIXED	931142DU4	1030	WMT 2.35 12/15/22	Dec 15, 2022	5,000,000.000	4,959,895.50	Apr 08, 2019
CORPORATE FIXED	24422EUA5	1030	DE 2.7 01/06/23	Jan 06, 2023	5,000,000.000	5,143,750.00	Feb 07, 2020
CORPORATE FIXED	89233P7F7	1030	TOYOTA 2 5/8 01/10/23	Jan 10, 2023	2,294,000.000	2,344,123.90	Aug 07, 2019
CORPORATE FIXED	037833DE7	1030	AAPL 2.4 01/13/23	Jan 13, 2023	5,000,000.000	4,956,750.00	Apr 05, 2019
CORPORATE FIXED	90331HNL3	1030	USB 2.85 01/23/23	Jan 23, 2023	2,095,000.000	2,146,851.25	Nov 07, 2019
CORPORATE FIXED	19416QEA4	1030	CL 1.95 02/01/23	Feb 01, 2023	10,000,000.000	9,647,400.00	Feb 01, 2018
CORPORATE FIXED	30231GAR3	1030	XOM 2.726 03/01/23	Mar 01, 2023	3,000,000.000	2,915,490.00	Nov 09, 2018
CORPORATE FIXED	30231GAR3	1030	XOM 2.726 03/01/23	Mar 01, 2023	5,000,000.000	5,032,750.00	Apr 04, 2019
CORPORATE FIXED	30231GAR3	1030	XOM 2.726 03/01/23	Mar 01, 2023	5,000,000.000	5,154,750.00	Feb 13, 2020
CORPORATE FIXED	30231GAR3	1030	XOM 2.726 03/01/23	Mar 01, 2023	10,000,000.000	10,288,600.00	Mar 11, 2020
CORPORATE FIXED	478160BT0	1030	JNJ 2.05 03/01/23	Mar 01, 2023	5,000,000.000	5,014,773.70	Sep 17, 2019
CORPORATE FIXED	478160BT0	1030	JNJ 2.05 03/01/23	Mar 01, 2023	8,500,000.000	8,704,000.00	Mar 13, 2020
CORPORATE FIXED	713448CG1	1030	PEP 2 3/4 03/01/23	Mar 01, 2023	5,000,000.000	5,032,600.00	May 14, 2019
CORPORATE FIXED	084670BR8	1030	BRK 2 3/4 03/15/23	Mar 15, 2023	5,000,000.000	4,940,550.00	Mar 15, 2018
CORPORATE FIXED	084670BR8	1030	BRK 2 3/4 03/15/23	Mar 15, 2023	5,000,000.000	4,904,850.00	Apr 19, 2018
CORPORATE FIXED	084670BR8	1030	BRK 2 3/4 03/15/23	Mar 15, 2023	5,000,000.000	5,016,850.00	Apr 29, 2019

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CORPORATE FIXED	084670BR8	1030	BRK 2 3/4 03/15/23	Mar 15, 2023	2,500,000.000	2,581,250.00	Sep 03, 2019
CORPORATE FIXED	084670BR8	1030	BRK 2 3/4 03/15/23	Mar 15, 2023	10,000,000.000	10,588,100.00	Apr 23, 2020
CORPORATE FIXED	88579YAX9	1030	MMM 2 1/4 03/15/23	Mar 15, 2023	5,000,000.000	5,072,500.00	Sep 04, 2019
CORPORATE FIXED	24422EVE6	1030	DE 1.2 04/06/23	Apr 06, 2023	5,000,000.000	5,024,250.00	Mar 10, 2020
CORPORATE FIXED	19416QEC0	1030	CL 2.1 05/01/23	May 01, 2023	7,000,000.000	6,664,490.00	May 02, 2018
CORPORATE FIXED	19416QEC0	1030	CL 2.1 05/01/23	May 01, 2023	5,000,000.000	4,888,250.00	Mar 15, 2019
CORPORATE FIXED	48133DE71	1001	JPM 2 1/2 05/01/23	May 01, 2023	25,000,000.000	25,000,000.00	Apr 27, 2022
CORPORATE FIXED	594918AT1	1030	MSFT 2 3/8 05/01/23	May 01, 2023	10,000,000.000	10,502,573.90	Apr 23, 2020
CORPORATE FIXED	037833AK6	1030	AAPL 2.4 05/03/23	May 03, 2023	1,500,000.000	1,563,930.00	Mar 10, 2020
CORPORATE FIXED	24422EUH0	1030	DE 3.45 06/07/23	Jun 07, 2023	2,000,000.000	2,007,760.00	Jun 07, 2018
CORPORATE FIXED	17330FS77	1001	C 2.85 06/27/23	Jun 27, 2023	50,000,000.000	50,000,000.00	May 25, 2022
CORPORATE FIXED	90331HNV1	1030	USB 3.4 07/24/23	Jul 24, 2023	5,000,000.000	4,999,950.00	Aug 10, 2018
CORPORATE FIXED	90331HNV1	1030	USB 3.4 07/24/23	Jul 24, 2023	5,000,000.000	4,980,150.00	Dec 10, 2018
CORPORATE FIXED	594918BQ6	1030	MSFT 2 08/08/23	Aug 08, 2023	10,000,000.000	9,680,800.00	Mar 07, 2019
CORPORATE FIXED	594918BQ6	1030	MSFT 2 08/08/23	Aug 08, 2023	5,000,000.000	4,998,600.00	Jun 28, 2019
CORPORATE FIXED	594918BQ6	1030	MSFT 2 08/08/23	Aug 08, 2023	2,265,000.000	2,323,210.50	Mar 13, 2020
CORPORATE FIXED	89236THF5	1030	TOYOTA 0 1/2 08/14/23	Aug 14, 2023	3,164,000.000	3,176,750.92	Dec 07, 2020
CORPORATE FIXED	89236THF5	1030	TOYOTA 0 1/2 08/14/23	Aug 14, 2023	7,000,000.000	7,021,140.00	Mar 09, 2021
CORPORATE FIXED	742718EB1	1030	PG 3.1 08/15/23	Aug 15, 2023	3,775,000.000	3,778,926.00	Aug 31, 2018
CORPORATE FIXED	713448FB9	1030	PEP 0.4 10/07/23	Oct 07, 2023	5,000,000.000	4,997,150.00	Oct 07, 2020
CORPORATE FIXED	89236TDK8	1030	TOYOTA 2 1/4 10/18/23	Oct 18, 2023	2,741,000.000	2,725,211.84	Jun 06, 2019
CORPORATE FIXED	89236TDK8	1030	TOYOTA 2 1/4 10/18/23	Oct 18, 2023	5,000,000.000	5,037,050.00	Sep 16, 2019
CORPORATE FIXED	89236TDK8	1030	TOYOTA 2 1/4 10/18/23	Oct 18, 2023	3,500,000.000	3,536,120.00	Sep 12, 2019
CORPORATE FIXED	021441AF7	1030	INTC 4.1 11/15/23	Nov 15, 2023	2,000,000.000	2,148,120.00	Jul 18, 2019
CORPORATE FIXED	021441AF7	1030	INTC 4.1 11/15/23	Nov 15, 2023	2,020,000.000	2,201,335.40	Aug 23, 2019
CORPORATE FIXED	594918AW4	1030	MSFT 3 5/8 12/15/23	Dec 15, 2023	5,000,000.000	5,305,000.00	Jul 18, 2019
CORPORATE FIXED	594918AW4	1030	MSFT 3 5/8 12/15/23	Dec 15, 2023	10,000,000.000	10,397,700.00	Apr 17, 2019
CORPORATE FIXED	89236TFS9	1030	TOYOTA 3.35 01/08/24	Jan 08, 2024	3,000,000.000	3,168,300.00	Aug 14, 2019
CORPORATE FIXED	24422EVN6	1030	DE 0.45 01/17/24	Jan 17, 2024	10,000,000.000	10,009,325.40	Jul 28, 2021
CORPORATE FIXED	91159HHV5	1030	USB 3 3/8 02/05/24	Feb 05, 2024	7,275,000.000	7,481,349.56	Mar 29, 2019
CORPORATE FIXED	91159HHV5	1030	USB 3 3/8 02/05/24	Feb 05, 2024	6,225,000.000	6,526,788.00	Jan 05, 2022
CORPORATE FIXED	594918BX1	1030	MSFT 2 7/8 02/06/24	Feb 06, 2024	5,000,000.000	5,047,300.00	Mar 25, 2019
CORPORATE FIXED	594918BX1	1030	MSFT 2 7/8 02/06/24	Feb 06, 2024	5,000,000.000	5,089,050.00	Mar 29, 2019
CORPORATE FIXED	037833CG3	1030	AAPL 3 02/09/24	Feb 09, 2024	5,000,000.000	5,057,800.00	Apr 05, 2019
CORPORATE FIXED	037833CG3	1030	AAPL 3 02/09/24	Feb 09, 2024	10,000,000.000	10,117,800.00	Apr 05, 2019
CORPORATE FIXED	88579YBB6	1030	MMM 3 1/4 02/14/24	Feb 14, 2024	5,000,000.000	5,273,600.00	Aug 27, 2019
CORPORATE FIXED	713448CM8	1030	PEP 3.6 03/01/24	Mar 01, 2024	5,000,000.000	5,208,000.00	Apr 08, 2019
CORPORATE FIXED	166764BT6	1030	CVX 2.895 03/03/24	Mar 03, 2024	5,000,000.000	5,074,700.00	Mar 28, 2019
CORPORATE FIXED	166764BT6	1030	CVX 2.895 03/03/24	Mar 03, 2024	5,000,000.000	5,072,450.00	Mar 28, 2019
CORPORATE FIXED	58933YAU9	1030	MRK 2.9 03/07/24	Mar 07, 2024	5,000,000.000	5,160,400.00	Jul 22, 2019
CORPORATE FIXED	19416QEG1	1030	CL 3 1/4 03/15/24	Mar 15, 2024	5,490,000.000	5,628,128.40	Mar 15, 2019
CORPORATE FIXED	931142DP5	1030	WMT 3.3 04/22/24	Apr 22, 2024	10,000,000.000	10,232,400.00	Apr 22, 2019
CORPORATE FIXED	931142DP5	1030	WMT 3.3 04/22/24	Apr 22, 2024	1,581,000.000	1,629,903.18	May 30, 2019
CORPORATE FIXED	931142DP5	1030	WMT 3.3 04/22/24	Apr 22, 2024	5,667,000.000	5,956,980.39	Nov 22, 2021
CORPORATE FIXED	48133DE55	1001	JPM 3 1/8 04/29/24	Apr 29, 2024	25,000,000.000	25,000,000.00	Apr 18, 2022
CORPORATE FIXED	037833AS9	1030	AAPL 3.45 05/06/24	May 06, 2024	5,075,000.000	5,264,551.25	Jun 03, 2019
CORPORATE FIXED	037833CU2	1030	AAPL 2.85 05/11/24	May 11, 2024	10,000,000.000	10,100,300.00	May 28, 2019
CORPORATE FIXED	037833CU2	1030	AAPL 2.85 05/11/24	May 11, 2024	10,000,000.000	10,355,900.00	Sep 20, 2019
CORPORATE FIXED	037833CU2	1030	AAPL 2.85 05/11/24	May 11, 2024	8,365,000.000	8,676,679.90	Jan 08, 2020

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CORPORATE FIXED	037833CU2	1030	AAPL 2.85 05/11/24	May 11, 2024	3,000,000.000	3,176,580.00	Mar 11, 2020
CORPORATE FIXED	458140BD1	1030	INTC 2 7/8 05/11/24	May 11, 2024	6,708,000.000	6,853,563.60	Jun 10, 2019
CORPORATE FIXED	458140BD1	1030	INTC 2 7/8 05/11/24	May 11, 2024	8,842,000.000	9,436,536.08	Mar 11, 2020
CORPORATE FIXED	24422EVQ9	1030	DE 0.45 06/07/24	Jun 07, 2024	20,000,000.000	19,975,000.00	Jun 10, 2021
CORPORATE FIXED	89236TJG1	1030	TOYOTA 0 1/2 06/14/24	Jun 14, 2024	5,000,000.000	4,985,950.00	Aug 31, 2021
CORPORATE FIXED	24422ETT6	1030	DE 2.65 06/24/24	Jun 24, 2024	9,345,000.000	9,949,285.08	Mar 15, 2021
CORPORATE FIXED	931142EL3	1030	WMT 2.85 07/08/24	Jul 08, 2024	6,489,000.000	6,688,471.86	Jul 09, 2019
CORPORATE FIXED	931142EL3	1030	WMT 2.85 07/08/24	Jul 08, 2024	2,500,000.000	2,573,750.00	Aug 01, 2019
CORPORATE FIXED	931142EL3	1030	WMT 2.85 07/08/24	Jul 08, 2024	5,456,000.000	5,888,769.92	Apr 28, 2020
CORPORATE FIXED	931142EL3	1030	WMT 2.85 07/08/24	Jul 08, 2024	10,000,000.000	10,800,000.00	May 18, 2020
CORPORATE FIXED	02665WDS7	1030	HNDA 0.55 07/12/24	Jul 12, 2024	10,500,000.000	10,246,320.00	Jan 27, 2022
CORPORATE FIXED	91159HHX1	1030	USB 2.4 07/30/24	Jul 30, 2024	10,000,000.000	10,013,500.00	Jul 30, 2019
CORPORATE FIXED	91159HHX1	1030	USB 2.4 07/30/24	Jul 30, 2024	5,000,000.000	5,304,000.00	Mar 01, 2021
CORPORATE FIXED	91159HHX1	1030	USB 2.4 07/30/24	Jul 30, 2024	5,000,000.000	5,276,572.69	Mar 11, 2021
CORPORATE FIXED	02665WDY4	1030	HNDA 0 3/4 08/09/24	Aug 09, 2024	10,000,000.000	10,015,000.00	Sep 08, 2021
CORPORATE FIXED	02665WDY4	1030	HNDA 0 3/4 08/09/24	Aug 09, 2024	5,535,000.000	5,459,002.90	Jan 12, 2022
CORPORATE FIXED	30231GBC5	1030	XOM 2.019 08/16/24	Aug 16, 2024	5,000,000.000	5,037,300.00	Aug 23, 2019
CORPORATE FIXED	30231GBC5	1030	XOM 2.019 08/16/24	Aug 16, 2024	1,393,000.000	1,401,479.19	Nov 29, 2019
CORPORATE FIXED	05552JAA7	1030	PNC 2 1/2 08/27/24	Aug 27, 2024	10,000,000.000	10,438,300.00	Nov 09, 2021
CORPORATE FIXED	191216CL2	1030	KO 1 3/4 09/06/24	Sep 06, 2024	10,000,000.000	9,960,600.00	Sep 09, 2019
CORPORATE FIXED	02665WDD0	1030	HNDA 2.15 09/10/24	Sep 10, 2024	6,000,000.000	5,894,100.00	Apr 01, 2022
CORPORATE FIXED	037833DM9	1030	AAPL 1.8 09/11/24	Sep 11, 2024	10,000,000.000	9,945,000.00	Sep 11, 2019
CORPORATE FIXED	69353REF1	1030	PNC 3.3 10/30/24	Oct 30, 2024	3,000,000.000	3,292,530.00	Mar 02, 2021
CORPORATE FIXED	69353REF1	1030	PNC 3.3 10/30/24	Oct 30, 2024	5,000,000.000	5,467,350.00	Mar 18, 2021
CORPORATE FIXED	69353REF1	1030	PNC 3.3 10/30/24	Oct 30, 2024	13,000,000.000	13,840,450.00	Nov 18, 2021
CORPORATE FIXED	693475AY1	1030	PNC 2.2 11/01/24	Nov 01, 2024	5,000,000.000	5,017,400.00	Nov 06, 2019
CORPORATE FIXED	693475AY1	1030	PNC 2.2 11/01/24	Nov 01, 2024	5,000,000.000	4,989,800.00	Nov 12, 2019
CORPORATE FIXED	693475AY1	1030	PNC 2.2 11/01/24	Nov 01, 2024	10,000,000.000	10,033,600.00	Nov 18, 2019
CORPORATE FIXED	693475AY1	1030	PNC 2.2 11/01/24	Nov 01, 2024	15,000,000.000	15,914,700.00	Sep 29, 2020
CORPORATE FIXED	14913Q3B3	1030	CAT 2.15 11/08/24	Nov 08, 2024	10,000,000.000	10,481,740.00	Jun 28, 2021
CORPORATE FIXED	14913Q3B3	1030	CAT 2.15 11/08/24	Nov 08, 2024	5,000,000.000	5,118,200.00	Jan 14, 2022
CORPORATE FIXED	14913Q3B3	1030	CAT 2.15 11/08/24	Nov 08, 2024	6,500,000.000	6,525,675.00	Feb 24, 2022
CORPORATE FIXED	931142DV2	1030	WMT 2.65 12/15/24	Dec 15, 2024	10,000,000.000	10,126,000.00	Mar 11, 2022
CORPORATE FIXED	24422EVC0	1030	DE 2.05 01/09/25	Jan 09, 2025	13,278,000.000	13,912,555.62	May 20, 2021
CORPORATE FIXED	037833DF4	1030	AAPL 2 3/4 01/13/25	Jan 13, 2025	10,000,000.000	10,337,200.00	Jan 13, 2020
CORPORATE FIXED	89236TJT3	1030	TOYOTA 1.45 01/13/25	Jan 13, 2025	5,000,000.000	4,992,400.00	Jan 11, 2022
CORPORATE FIXED	89236TJT3	1030	TOYOTA 1.45 01/13/25	Jan 13, 2025	4,370,000.000	4,348,587.00	Jan 18, 2022
CORPORATE FIXED	478160CJ1	1030	JNJ 2 5/8 01/15/25	Jan 15, 2025	4,202,000.000	4,385,249.22	Feb 06, 2020
CORPORATE FIXED	478160CJ1	1030	JNJ 2 5/8 01/15/25	Jan 15, 2025	5,595,000.000	5,775,998.25	Jan 15, 2020
CORPORATE FIXED	90331HPL1	1030	USB 2.05 01/21/25	Jan 21, 2025	3,000,000.000	2,999,700.00	Jan 22, 2020
CORPORATE FIXED	90331HPL1	1030	USB 2.05 01/21/25	Jan 21, 2025	2,500,000.000	2,503,600.00	Jan 22, 2020
CORPORATE FIXED	90331HPL1	1030	USB 2.05 01/21/25	Jan 21, 2025	8,000,000.000	8,007,120.00	Jan 22, 2020
CORPORATE FIXED	46625HKC3	1030	JPM 3 1/8 01/23/25	Jan 23, 2025	15,000,000.000	15,781,350.00	Nov 29, 2021
CORPORATE FIXED	90331HMS9	1030	USB 2.8 01/27/25	Jan 27, 2025	10,000,000.000	10,837,200.00	Feb 05, 2021
CORPORATE FIXED	90331HMS9	1030	USB 2.8 01/27/25	Jan 27, 2025	7,000,000.000	7,468,320.51	Mar 10, 2021
CORPORATE FIXED	58933YAR6	1030	MRK 2 3/4 02/10/25	Feb 10, 2025	7,853,000.000	8,285,150.59	Oct 15, 2021
CORPORATE FIXED	88579YBH3	1030	MMM 2 02/14/25	Feb 14, 2025	5,000,000.000	5,036,000.00	Feb 14, 2020
CORPORATE FIXED	88579YBH3	1030	MMM 2 02/14/25	Feb 14, 2025	11,505,000.000	12,029,397.90	Jul 26, 2021
CORPORATE FIXED	88579YBH3	1030	MMM 2 02/14/25	Feb 14, 2025	11,900,000.000	12,388,376.00	Sep 03, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CORPORATE FIXED	88579YBH3	1030	MMM 2 02/14/25	Feb 14, 2025	10,000,000.000	10,273,800.00	Nov 12, 2021
CORPORATE FIXED	88579YBH3	1030	MMM 2 02/14/25	Feb 14, 2025	14,271,000.000	14,368,042.80	Feb 04, 2022
CORPORATE FIXED	69353REK0	1030	PNC 2.95 02/23/25	Feb 23, 2025	8,595,000.000	9,028,789.65	Dec 29, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	6,100,000.000	6,532,490.00	Feb 24, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	5,000,000.000	5,328,300.00	Mar 01, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	10,000,000.000	10,623,800.00	Jul 15, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	5,000,000.000	5,318,900.00	Jul 28, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	10,000,000.000	10,602,800.00	Aug 12, 2021
CORPORATE FIXED	30231GAF9	1030	XOM 2.709 03/06/25	Mar 06, 2025	5,000,000.000	5,015,250.00	Mar 24, 2022
CORPORATE FIXED	30231GBH4	1030	XOM 2.992 03/19/25	Mar 19, 2025	5,921,000.000	5,913,853.35	Apr 18, 2022
CORPORATE FIXED	458140BP4	1030	INTC 3.4 03/25/25	Mar 25, 2025	5,000,000.000	5,520,750.00	Jan 14, 2021
CORPORATE FIXED	713448CT3	1030	PEP 2 3/4 04/30/25	Apr 30, 2025	12,000,000.000	12,251,520.00	Feb 18, 2022
CORPORATE FIXED	713448CT3	1030	PEP 2 3/4 04/30/25	Apr 30, 2025	5,000,000.000	5,009,750.00	Mar 24, 2022
CORPORATE FIXED	037833DT4	1030	AAPL 1 1/8 05/11/25	May 11, 2025	10,000,000.000	10,028,300.00	May 11, 2020
CORPORATE FIXED	037833DT4	1030	AAPL 1 1/8 05/11/25	May 11, 2025	10,000,000.000	10,126,200.00	Aug 31, 2021
CORPORATE FIXED	166764BW9	1030	CVX 1.554 05/11/25	May 11, 2025	4,861,000.000	4,875,680.22	Jan 12, 2022
CORPORATE FIXED	166764BW9	1030	CVX 1.554 05/11/25	May 11, 2025	7,130,000.000	7,107,754.40	Feb 02, 2022
CORPORATE FIXED	91159HHZ6	1030	USB 1.45 05/12/25	May 12, 2025	13,000,000.000	13,028,860.00	Jan 05, 2022
CORPORATE FIXED	91159HHZ6	1030	USB 1.45 05/12/25	May 12, 2025	5,000,000.000	4,838,550.00	Mar 09, 2022
CORPORATE FIXED	14913R2C0	1030	CAT 1.45 05/15/25	May 15, 2025	5,080,000.000	4,980,432.00	Feb 10, 2022
CORPORATE FIXED	69353REQ7	1030	PNC 3 1/4 06/01/25	Jun 01, 2025	10,200,000.000	11,304,048.00	Jan 08, 2021
CORPORATE FIXED	69353REQ7	1030	PNC 3 1/4 06/01/25	Jun 01, 2025	7,860,000.000	8,148,855.00	Feb 10, 2022
CORPORATE FIXED	48128GU40	1030	JPM 1.05 06/23/25	Jun 23, 2025	10,000,000.000	10,000,000.00	Jun 23, 2020
CORPORATE FIXED	02665WDL2	1030	HNDA 1.2 07/08/25	Jul 08, 2025	6,749,000.000	6,659,508.26	Jan 12, 2022
CORPORATE FIXED	02665WDL2	1030	HNDA 1.2 07/08/25	Jul 08, 2025	6,960,000.000	6,976,843.20	Oct 15, 2021
CORPORATE FIXED	02665WDL2	1030	HNDA 1.2 07/08/25	Jul 08, 2025	8,872,000.000	8,817,590.15	Dec 14, 2021
CORPORATE FIXED	02665WDL2	1030	HNDA 1.2 07/08/25	Jul 08, 2025	3,956,000.000	3,902,198.40	Jan 12, 2022
CORPORATE FIXED	46625HMN7	1030	JPM 3.9 07/15/25	Jul 15, 2025	3,998,000.000	4,525,736.00	Sep 29, 2020
CORPORATE FIXED	46625HMN7	1030	JPM 3.9 07/15/25	Jul 15, 2025	5,617,000.000	6,355,691.67	Dec 15, 2020
CORPORATE FIXED	713448CY2	1030	PEP 3 1/2 07/17/25	Jul 17, 2025	3,000,000.000	3,167,820.00	Jan 27, 2022
CORPORATE FIXED	713448CY2	1030	PEP 3 1/2 07/17/25	Jul 17, 2025	10,000,000.000	10,261,000.00	Mar 21, 2022
CORPORATE FIXED	713448CY2	1030	PEP 3 1/2 07/17/25	Jul 17, 2025	5,000,000.000	5,050,700.00	May 17, 2022
CORPORATE FIXED	458140AS9	1030	INTC 3.7 07/29/25	Jul 29, 2025	11,788,000.000	11,940,065.20	May 10, 2022
CORPORATE FIXED	458140AS9	1030	INTC 3.7 07/29/25	Jul 29, 2025	10,000,000.000	10,112,000.00	May 17, 2022
CORPORATE FIXED	88579YAR2	1030	MMM 3 08/07/25	Aug 07, 2025	9,768,000.000	10,063,872.72	Feb 16, 2022
CORPORATE FIXED	88579YAR2	1030	MMM 3 08/07/25	Aug 07, 2025	10,000,000.000	10,000,000.00	Apr 18, 2022
CORPORATE FIXED	166756AE6	1030	CVX 0.687 08/12/25	Aug 12, 2025	5,565,000.000	5,416,136.25	Jan 12, 2022
CORPORATE FIXED	166756AE6	1030	CVX 0.687 08/12/25	Aug 12, 2025	5,000,000.000	4,772,660.00	Feb 16, 2022
CORPORATE FIXED	478160CN2	1030	JNJ 0.55 09/01/25	Sep 01, 2025	10,000,000.000	9,752,000.00	Dec 03, 2021
CORPORATE FIXED	478160CN2	1030	JNJ 0.55 09/01/25	Sep 01, 2025	3,821,000.000	3,700,371.03	Jan 12, 2022
CORPORATE FIXED	02665WDN8	1030	HNDA 1 09/10/25	Sep 10, 2025	12,401,000.000	12,352,760.11	Sep 28, 2021
CORPORATE FIXED	02665WDN8	1030	HNDA 1 09/10/25	Sep 10, 2025	10,000,000.000	9,945,600.00	Oct 12, 2021
CORPORATE FIXED	46647PBF2	1030	JPM 2.301 10/15/25	Oct 15, 2025	10,000,000.000	10,591,000.00	Jan 27, 2021
CORPORATE FIXED	89236THP3	1030	TOYOTA 0.8 10/16/25	Oct 16, 2025	10,000,000.000	9,927,000.00	Mar 01, 2021
CORPORATE FIXED	89236THP3	1030	TOYOTA 0.8 10/16/25	Oct 16, 2025	5,000,000.000	4,940,250.00	Mar 15, 2021
CORPORATE FIXED	89236THP3	1030	TOYOTA 0.8 10/16/25	Oct 16, 2025	5,000,000.000	4,927,500.00	Mar 24, 2021
CORPORATE FIXED	89236THP3	1030	TOYOTA 0.8 10/16/25	Oct 16, 2025	7,650,000.000	7,640,820.00	Jun 16, 2021
CORPORATE FIXED	89236THP3	1030	TOYOTA 0.8 10/16/25	Oct 16, 2025	5,000,000.000	4,902,400.00	Dec 03, 2021
CORPORATE FIXED	742718FL8	1030	PG 0.55 10/29/25	Oct 29, 2025	12,275,000.000	12,192,880.25	Jul 27, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CORPORATE FIXED	742718FL8	1030	PG 0.55 10/29/25	Oct 29, 2025	5,000,000.000	4,945,300.00	Aug 13, 2021
CORPORATE FIXED	742718FL8	1030	PG 0.55 10/29/25	Oct 29, 2025	5,000,000.000	4,954,411.75	Aug 10, 2021
CORPORATE FIXED	742718FL8	1030	PG 0.55 10/29/25	Oct 29, 2025	8,590,000.000	8,241,246.00	Jan 27, 2022
CORPORATE FIXED	742718FL8	1030	PG 0.55 10/29/25	Oct 29, 2025	10,000,000.000	9,710,300.00	Dec 08, 2021
CORPORATE FIXED	594918BJ2	1030	MSFT 3 1/8 11/03/25	Nov 03, 2025	10,000,000.000	10,925,000.00	Mar 17, 2021
CORPORATE FIXED	594918BJ2	1030	MSFT 3 1/8 11/03/25	Nov 03, 2025	5,541,000.000	6,059,009.58	Jul 28, 2021
CORPORATE FIXED	14913R2H9	1030	CAT 0.8 11/13/25	Nov 13, 2025	6,606,000.000	6,450,759.00	Dec 02, 2021
CORPORATE FIXED	166764BD1	1030	CVX 3.326 11/17/25	Nov 17, 2025	10,344,000.000	11,338,208.08	Jul 23, 2021
CORPORATE FIXED	91159HHU7	1030	USB 3.95 11/17/25	Nov 17, 2025	2,745,000.000	3,153,346.20	Feb 02, 2021
CORPORATE FIXED	46647PCT1	1030	JPM 1.561 12/10/25	Dec 10, 2025	10,000,000.000	10,000,584.00	Dec 08, 2021
CORPORATE FIXED	24422EVK2	1030	DE 0.7 01/15/26	Jan 15, 2026	3,925,000.000	3,806,268.75	Nov 22, 2021
CORPORATE FIXED	24422EVK2	1030	DE 0.7 01/15/26	Jan 15, 2026	10,000,000.000	9,697,500.00	Nov 22, 2021
CORPORATE FIXED	48128G2B5	1030	JPM 0.82 01/28/26	Jan 28, 2026	10,000,000.000	10,000,000.00	Jan 28, 2021
CORPORATE FIXED	037833EB2	1030	AAPL 0.7 02/08/26	Feb 08, 2026	4,000,000.000	3,991,600.00	Feb 08, 2021
CORPORATE FIXED	037833EB2	1030	AAPL 0.7 02/08/26	Feb 08, 2026	6,000,000.000	5,987,640.00	Feb 08, 2021
CORPORATE FIXED	037833EB2	1030	AAPL 0.7 02/08/26	Feb 08, 2026	10,000,000.000	9,950,000.00	Feb 24, 2021
CORPORATE FIXED	48128G2M1	1030	JPM 0.83 02/24/26	Feb 24, 2026	5,000,000.000	4,992,500.00	Feb 24, 2021
CORPORATE FIXED	58933YAY1	1030	MRK 0 3/4 02/24/26	Feb 24, 2026	10,000,000.000	9,975,500.00	Feb 24, 2021
CORPORATE FIXED	58933YAY1	1030	MRK 0 3/4 02/24/26	Feb 24, 2026	5,500,000.000	5,469,970.00	Aug 12, 2021
CORPORATE FIXED	58933YAY1	1030	MRK 0 3/4 02/24/26	Feb 24, 2026	10,000,000.000	9,509,800.00	Feb 16, 2022
CORPORATE FIXED	30231GAT9	1030	XOM 3.043 03/01/26	Mar 01, 2026	5,000,000.000	5,440,050.00	Mar 08, 2021
CORPORATE FIXED	30231GAT9	1030	XOM 3.043 03/01/26	Mar 01, 2026	5,000,000.000	5,425,000.00	Mar 08, 2021
CORPORATE FIXED	30231GAT9	1030	XOM 3.043 03/01/26	Mar 01, 2026	5,000,000.000	5,439,650.00	Jul 20, 2021
CORPORATE FIXED	478160BY9	1030	JNJ 2.45 03/01/26	Mar 01, 2026	5,000,000.000	5,352,100.00	Mar 02, 2021
CORPORATE FIXED	478160BY9	1030	JNJ 2.45 03/01/26	Mar 01, 2026	6,512,000.000	6,645,691.36	Feb 04, 2022
CORPORATE FIXED	478160BY9	1030	JNJ 2.45 03/01/26	Mar 01, 2026	5,000,000.000	5,369,000.00	Mar 01, 2021
CORPORATE FIXED	14913R2K2	1030	CAT 0.9 03/02/26	Mar 02, 2026	10,000,000.000	10,038,217.60	Jul 29, 2021
CORPORATE FIXED	084670BS6	1030	BRK 3 1/8 03/15/26	Mar 15, 2026	3,500,000.000	3,799,747.25	Mar 15, 2021
CORPORATE FIXED	084670BS6	1030	BRK 3 1/8 03/15/26	Mar 15, 2026	10,000,000.000	10,135,900.00	Mar 24, 2022
CORPORATE FIXED	46625HQW3	1030	JPM 3.3 04/01/26	Apr 01, 2026	5,000,000.000	5,084,550.00	Mar 09, 2022
CORPORATE FIXED	742718FP9	1030	PG 1 04/23/26	Apr 23, 2026	6,000,000.000	6,023,700.00	Aug 30, 2021
CORPORATE FIXED	742718FP9	1030	PG 1 04/23/26	Apr 23, 2026	8,820,000.000	8,744,941.80	Oct 22, 2021
CORPORATE FIXED	48128G3J7	1030	JPM 1.3 05/14/26	May 14, 2026	10,000,000.000	10,000,000.00	May 14, 2021
CORPORATE FIXED	166764BL3	1030	CVX 2.954 05/16/26	May 16, 2026	3,000,000.000	3,184,980.00	Nov 29, 2021
CORPORATE FIXED	166764BL3	1030	CVX 2.954 05/16/26	May 16, 2026	5,000,000.000	5,145,700.00	Feb 24, 2022
CORPORATE FIXED	458140AU4	1030	INTC 2.6 05/19/26	May 19, 2026	5,000,000.000	5,072,100.00	Mar 08, 2022
CORPORATE FIXED	458140AU4	1030	INTC 2.6 05/19/26	May 19, 2026	14,159,000.000	14,265,617.27	Mar 10, 2022
CORPORATE FIXED	24422EVR7	1030	DE 1.05 06/17/26	Jun 17, 2026	5,200,000.000	5,207,332.00	Jun 17, 2021
CORPORATE FIXED	24422EVR7	1030	DE 1.05 06/17/26	Jun 17, 2026	14,900,000.000	14,840,698.00	Jun 23, 2021
CORPORATE FIXED	24422EVR7	1030	DE 1.05 06/17/26	Jun 17, 2026	10,000,000.000	10,030,520.40	Jul 23, 2021
CORPORATE FIXED	24422EVR7	1030	DE 1.05 06/17/26	Jun 17, 2026	10,000,000.000	9,905,600.00	Oct 15, 2021
CORPORATE FIXED	89236TJK2	1030	TOYOTA 1 1/8 06/18/26	Jun 18, 2026	9,770,000.000	9,692,817.00	Oct 12, 2021
CORPORATE FIXED	48128G4A5	1030	JPM 1.1 06/22/26	Jun 22, 2026	2,500,000.000	2,496,875.00	Jun 22, 2021
CORPORATE FIXED	931142EM1	1030	WMT 3.05 07/08/26	Jul 08, 2026	2,571,000.000	2,673,634.32	Feb 10, 2022
CORPORATE FIXED	91159HHN3	1030	USB 2 3/8 07/22/26	Jul 22, 2026	10,000,000.000	10,010,100.00	Mar 08, 2022
CORPORATE FIXED	693475AX3	1030	PNC 2.6 07/23/26	Jul 23, 2026	5,000,000.000	5,152,729.65	Jan 26, 2022
CORPORATE FIXED	693475AX3	1030	PNC 2.6 07/23/26	Jul 23, 2026	5,000,000.000	4,848,801.55	Apr 19, 2022
CORPORATE FIXED	594918BR4	1030	MSFT 2.4 08/08/26	Aug 08, 2026	16,510,000.000	17,575,390.30	Aug 13, 2021
CORPORATE FIXED	14912L6T3	1030	CAT 2.4 08/09/26	Aug 09, 2026	2,694,000.000	2,873,097.12	Sep 21, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CORPORATE FIXED	30231GBD3	1030	XOM 2.275 08/16/26	Aug 16, 2026	10,000,000.000	10,415,100.00	Nov 01, 2021
CORPORATE FIXED	30231GBD3	1030	XOM 2.275 08/16/26	Aug 16, 2026	6,103,000.000	6,358,715.70	Oct 29, 2021
CORPORATE FIXED	02665WBH3	1030	HNDA 2.3 09/09/26	Sep 09, 2026	4,479,000.000	4,555,008.63	Jan 24, 2022
CORPORATE FIXED	02665WBH3	1030	HNDA 2.3 09/09/26	Sep 09, 2026	7,553,000.000	7,574,148.40	Feb 08, 2022
CORPORATE FIXED	02665WDZ1	1030	HNDA 1.3 09/09/26	Sep 09, 2026	5,000,000.000	5,022,950.00	Sep 21, 2021
CORPORATE FIXED	02665WDZ1	1030	HNDA 1.3 09/09/26	Sep 09, 2026	5,000,000.000	4,968,700.00	Oct 29, 2021
CORPORATE FIXED	02665WDZ1	1030	HNDA 1.3 09/09/26	Sep 09, 2026	10,000,000.000	9,888,600.00	Nov 12, 2021
CORPORATE FIXED	02665WDZ1	1030	HNDA 1.3 09/09/26	Sep 09, 2026	5,000,000.000	4,938,827.80	Nov 16, 2021
CORPORATE FIXED	037833DN7	1030	AAPL 2.05 09/11/26	Sep 11, 2026	3,000,000.000	2,883,030.00	Apr 06, 2022
CORPORATE FIXED	14913R2Q9	1030	CAT 1.15 09/14/26	Sep 14, 2026	5,000,000.000	5,025,140.85	Sep 21, 2021
CORPORATE FIXED	14913R2Q9	1030	CAT 1.15 09/14/26	Sep 14, 2026	5,000,000.000	4,972,900.00	Oct 14, 2021
CORPORATE FIXED	14913R2Q9	1030	CAT 1.15 09/14/26	Sep 14, 2026	5,170,000.000	5,194,742.33	Sep 21, 2021
CORPORATE FIXED	14913R2Q9	1030	CAT 1.15 09/14/26	Sep 14, 2026	3,681,000.000	3,397,212.75	Apr 06, 2022
CORPORATE FIXED	24422EV2	1030	DE 2 1/4 09/14/26	Sep 14, 2026	15,188,000.000	15,312,845.36	Feb 04, 2022
CORPORATE FIXED	931142ER0	1030	WMT 1.05 09/17/26	Sep 17, 2026	15,275,000.000	15,308,146.75	Sep 16, 2021
CORPORATE FIXED	88579YAV3	1030	MMM 2 1/4 09/19/26	Sep 19, 2026	2,000,000.000	2,115,440.00	Sep 21, 2021
CORPORATE FIXED	88579YAV3	1030	MMM 2 1/4 09/19/26	Sep 19, 2026	5,000,000.000	5,197,450.00	Oct 22, 2021
CORPORATE FIXED	713448DN5	1030	PEP 2 3/8 10/06/26	Oct 06, 2026	5,000,000.000	4,890,330.00	Apr 06, 2022
CORPORATE FIXED	24422EVW6	1030	DE 1.3 10/13/26	Oct 13, 2026	10,249,000.000	10,170,902.62	Oct 29, 2021
CORPORATE FIXED	48128G5X4	1030	JPM 1 1/2 10/26/26	Oct 26, 2026	5,000,000.000	5,000,000.00	Oct 22, 2021
CORPORATE FIXED	742718ER6	1030	PG 2.45 11/03/26	Nov 03, 2026	12,384,000.000	12,994,902.72	Dec 10, 2021
CORPORATE FIXED	46647PBT2	1030	JPM 1.045 11/19/26	Nov 19, 2026	10,000,000.000	9,744,300.00	Nov 16, 2021
CORPORATE FIXED	14913R2U0	1030	CAT 1.7 01/08/27	Jan 08, 2027	5,000,000.000	4,874,850.00	Feb 15, 2022
CORPORATE FIXED	14913R2U0	1030	CAT 1.7 01/08/27	Jan 08, 2027	10,000,000.000	9,741,970.00	Feb 15, 2022
CORPORATE FIXED	14913R2U0	1030	CAT 1.7 01/08/27	Jan 08, 2027	3,500,000.000	3,501,120.00	Jan 05, 2022
CORPORATE FIXED	14913R2U0	1030	CAT 1.7 01/08/27	Jan 08, 2027	10,000,000.000	9,755,600.00	Feb 10, 2022
CORPORATE FIXED	89236TJV8	1030	TOYOTA 1.9 01/13/27	Jan 13, 2027	10,000,000.000	9,999,000.00	Jan 11, 2022
CORPORATE FIXED	48128G5Y2	1030	JPM 2.1 01/29/27	Jan 29, 2027	15,000,000.000	15,000,000.00	Jan 21, 2022
CORPORATE FIXED	48128G5Y2	1030	JPM 2.1 01/29/27	Jan 29, 2027	10,000,000.000	9,999,000.00	Jan 27, 2022
CORPORATE FIXED	742718FV6	1030	PG 1.9 02/01/27	Feb 01, 2027	20,000,000.000	19,971,600.00	Jan 27, 2022
CORPORATE FIXED	594918BY9	1030	MSFT 3.3 02/06/27	Feb 06, 2027	10,000,000.000	10,032,700.00	May 17, 2022
CORPORATE FIXED	037833CJ7	1030	AAPL 3.35 02/09/27	Feb 09, 2027	10,000,000.000	10,436,700.00	Mar 08, 2022
CORPORATE FIXED	478160CE2	1030	JNJ 2.95 03/03/27	Mar 03, 2027	5,000,000.000	5,205,600.00	Mar 07, 2022
CORPORATE FIXED	478160CE2	1030	JNJ 2.95 03/03/27	Mar 03, 2027	16,840,000.000	17,252,748.40	Mar 10, 2022
CORPORATE FIXED	084664CZ2	1030	BRK 2.3 03/15/27	Mar 15, 2027	10,000,000.000	9,929,000.00	Mar 08, 2022
CORPORATE FIXED	084664CZ2	1030	BRK 2.3 03/15/27	Mar 15, 2027	5,000,000.000	4,957,273.22	Mar 08, 2022
CORPORATE FIXED	084664CZ2	1030	BRK 2.3 03/15/27	Mar 15, 2027	5,000,000.000	4,923,650.00	Mar 11, 2022
CORPORATE FIXED	89236TJZ9	1030	TOYOTA 3.05 03/22/27	Mar 22, 2027	10,000,000.000	10,022,300.00	Mar 18, 2022
CORPORATE FIXED	89236TJZ9	1030	TOYOTA 3.05 03/22/27	Mar 22, 2027	5,000,000.000	4,899,400.00	Apr 26, 2022
CORPORATE FIXED	48128G6N5	1030	JPM 3.175 03/23/27	Mar 23, 2027	15,000,000.000	15,000,000.00	Mar 23, 2022
CORPORATE FIXED	91159HHR4	1030	USB 3.15 04/27/27	Apr 27, 2027	5,000,000.000	4,927,800.00	Apr 25, 2022
CORPORATE FIXED	166764BX7	1030	CVX 1.995 05/11/27	May 11, 2027	6,462,000.000	5,985,653.67	May 04, 2022
CORPORATE FIXED	458140AX8	1030	INTC 3.15 05/11/27	May 11, 2027	5,000,000.000	4,947,236.85	May 17, 2022
CORPORATE FIXED	458140AX8	1030	INTC 3.15 05/11/27	May 11, 2027	5,000,000.000	4,942,720.60	May 17, 2022
CORPORATE FIXED	693475AT2	1030	PNC 3.15 05/19/27	May 19, 2027	10,000,000.000	9,728,880.60	May 18, 2022
Total :CORPORATE FIXED					2,061,568,000.000	2,090,455,241.21	
CORPORATE FLOAT							
CORPORATE FLOAT	89236TEG6	1030	TOYOTA Float 11/29/22	Nov 29, 2022	10,000,000.000	10,037,717.60	May 10, 2021
Total :CORPORATE FLOAT					10,000,000.000	10,037,717.60	

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CORPORATE STEP							
CORPORATE STEP	693475AL9	1030	PNC 2.854 11/09/22	Nov 09, 2022	4,631,000.000	4,699,955.59	Aug 01, 2019
CORPORATE STEP	693475AL9	1030	PNC 2.854 11/09/22	Nov 09, 2022	1,800,000.000	1,843,255.80	Dec 09, 2019
CORPORATE STEP	48128GS43	1030	JPM 2 02/12/25	Feb 12, 2025	10,000,000.000	9,970,000.00	Feb 12, 2020
CORPORATE STEP	48128GZ52	1030	JPM 0.8 12/21/25	Dec 21, 2025	20,000,000.000	20,000,000.00	Dec 21, 2020
<i>Total :CORPORATE STEP</i>					36,431,000.000	36,513,211.39	
CP DISCOUNT							
CP DISCOUNT	22533UF24	1000	CACPNY CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,981,777.78	May 17, 2022
CP DISCOUNT	22533UF24	1000	CACPNY CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,981,777.77	May 17, 2022
CP DISCOUNT	22533UF24	1000	CACPNY CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,981,777.78	May 17, 2022
CP DISCOUNT	22533UF24	1000	CACPNY CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,981,777.78	May 17, 2022
CP DISCOUNT	59157UF21	1000	METSHR CP 0 06/02/22	Jun 02, 2022	9,570,000.000	9,558,688.79	Nov 29, 2021
CP DISCOUNT	59157UF21	1000	METSHR CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,940,902.78	Nov 29, 2021
CP DISCOUNT	85324UF24	1000	SCHART CP 0 06/02/22	Jun 02, 2022	50,000,000.000	49,930,364.58	Nov 23, 2021
CP DISCOUNT	59157UF39	1000	METSHR CP 0 06/03/22	Jun 03, 2022	25,252,000.000	25,222,153.54	Nov 29, 2021
CP DISCOUNT	76582KF30	1000	RFAONE CP 0 06/03/22	Jun 03, 2022	50,000,000.000	49,923,361.11	Dec 07, 2021
CP DISCOUNT	0347M3F74	1000	ANGLES CP 0 06/07/22	Jun 07, 2022	50,000,000.000	49,983,472.22	May 24, 2022
CP DISCOUNT	0347M3F74	1000	ANGLES CP 0 06/07/22	Jun 07, 2022	50,000,000.000	49,983,472.22	May 24, 2022
CP DISCOUNT	0347M3F74	1000	ANGLES CP 0 06/07/22	Jun 07, 2022	50,000,000.000	49,983,277.78	May 23, 2022
CP DISCOUNT	0347M3F74	1000	ANGLES CP 0 06/07/22	Jun 07, 2022	50,000,000.000	49,983,277.78	May 23, 2022
CP DISCOUNT	07644BF72	1000	BEDFDG CP 0 06/07/22	Jun 07, 2022	50,000,000.000	49,940,111.11	Jan 04, 2022
CP DISCOUNT	0347M3F82	1000	ANGLES CP 0 06/08/22	Jun 08, 2022	30,000,000.000	29,980,875.00	May 12, 2022
CP DISCOUNT	0347M3F82	1000	ANGLES CP 0 06/08/22	Jun 08, 2022	50,000,000.000	49,980,888.89	May 23, 2022
CP DISCOUNT	19423KF82	1000	CCPFLX CP 0 06/08/22	Jun 08, 2022	40,000,000.000	39,933,511.11	Dec 03, 2021
CP DISCOUNT	37828XF87	1000	GLNCVE CP 0 06/08/22	Jun 08, 2022	20,000,000.000	19,986,950.00	May 12, 2022
CP DISCOUNT	40588MF93	1000	HALFIN CP 0 06/09/22	Jun 09, 2022	50,000,000.000	49,983,666.67	May 26, 2022
CP DISCOUNT	4497W1F92	1000	INGFDG CP 0 06/09/22	Jun 09, 2022	50,000,000.000	49,928,569.50	Jan 21, 2022
CP DISCOUNT	59157UF96	1000	METSHR CP 0 06/09/22	Jun 09, 2022	50,000,000.000	49,939,305.55	Nov 29, 2021
CP DISCOUNT	59157UF96	1000	METSHR CP 0 06/09/22	Jun 09, 2022	25,000,000.000	24,969,652.78	Nov 29, 2021
CP DISCOUNT	0347M3FA7	1000	ANGLES CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,975,208.33	May 19, 2022
CP DISCOUNT	0347M3FA7	1000	ANGLES CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,975,208.33	May 19, 2022
CP DISCOUNT	0347M3FA7	1000	ANGLES CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,975,208.33	May 19, 2022
CP DISCOUNT	0347M3FA7	1000	ANGLES CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,975,208.33	May 19, 2022
CP DISCOUNT	06743MFA3	1000	BBNYK CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,926,111.00	Jan 21, 2022
CP DISCOUNT	39014JFA3	1000	GTBEAR CP 0 06/10/22	Jun 10, 2022	50,000,000.000	49,983,277.78	May 27, 2022
CP DISCOUNT	15060YFD7	1000	CEDRSP CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,877,500.00	Mar 07, 2022
CP DISCOUNT	15060YFD7	1000	CEDRSP CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,869,319.50	Mar 08, 2022
CP DISCOUNT	54316UFD6	1000	LNGSFL CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,931,875.00	Feb 24, 2022
CP DISCOUNT	59157UFD7	1000	METSHR CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,925,000.00	Feb 24, 2022
CP DISCOUNT	76582KFD8	1000	RFAONE CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,899,861.11	Mar 02, 2022
CP DISCOUNT	76582KFD8	1000	RFAONE CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,865,277.78	Mar 08, 2022
CP DISCOUNT	85324UFD0	1000	SCHART CP 0 06/13/22	Jun 13, 2022	50,000,000.000	49,898,888.89	Mar 01, 2022
CP DISCOUNT	37828XFE4	1000	GLNCVE CP 0 06/14/22	Jun 14, 2022	50,000,000.000	49,910,444.44	Feb 10, 2022
CP DISCOUNT	22533UFF5	1000	CACPNY CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,976,083.33	May 25, 2022
CP DISCOUNT	40588MFF9	1000	HALFIN CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,975,500.00	May 25, 2022
CP DISCOUNT	40588MFF9	1000	HALFIN CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,975,500.00	May 25, 2022
CP DISCOUNT	40588MFF9	1000	HALFIN CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,975,500.00	May 25, 2022
CP DISCOUNT	62479MFF5	1000	MUFGBK CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,962,916.66	May 16, 2022
CP DISCOUNT	62479MFF5	1000	MUFGBK CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,962,916.67	May 16, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CP DISCOUNT	62479MFF5	1000	MUFGBK CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,962,916.67	May 16, 2022
CP DISCOUNT	62479MFF5	1000	MUFGBK CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,962,916.67	May 16, 2022
CP DISCOUNT	85324UFF5	1000	SCHART CP 0 06/15/22	Jun 15, 2022	50,000,000.000	49,896,944.44	Mar 01, 2022
CP DISCOUNT	19423KFG4	1000	CCPFLX CP 0 06/16/22	Jun 16, 2022	50,000,000.000	49,903,944.44	Jun 17, 2021
CP DISCOUNT	06743MFH8	1000	BBNYK CP 0 06/17/22	Jun 17, 2022	50,000,000.000	49,909,333.50	Jan 31, 2022
CP DISCOUNT	2284K1FH1	1000	CPSERA CP 0 06/17/22	Jun 17, 2022	50,000,000.000	49,899,208.33	Dec 22, 2021
CP DISCOUNT	2284K1FH1	1000	CPSERA CP 0 06/17/22	Jun 17, 2022	50,000,000.000	49,914,000.00	Jan 24, 2022
CP DISCOUNT	2284K1FH1	1000	CPSERA CP 0 06/17/22	Jun 17, 2022	50,000,000.000	49,914,000.00	Jan 24, 2022
CP DISCOUNT	19423KFP4	1001	CCPFLX CP 0 06/23/22	Jun 23, 2022	50,000,000.000	49,910,166.67	Jan 20, 2022
CP DISCOUNT	46640QFP1	1001	JPMSCC CP 0 06/23/22	Jun 23, 2022	50,000,000.000	49,900,833.33	Feb 24, 2022
CP DISCOUNT	78015DFP0	1000	RYNYCP CP 0 06/23/22	Jun 23, 2022	50,000,000.000	49,939,333.33	Sep 23, 2021
CP DISCOUNT	21687BFQ9	1001	RABONY CP 0 06/24/22	Jun 24, 2022	50,000,000.000	49,918,208.33	Jan 24, 2022
CP DISCOUNT	62479MFW8	1000	MUFGBK CP 0 06/30/22	Jun 30, 2022	50,000,000.000	49,919,555.50	Dec 31, 2021
CP DISCOUNT	62479MFW8	1000	MUFGBK CP 0 06/30/22	Jun 30, 2022	50,000,000.000	49,919,555.50	Dec 31, 2021
CP DISCOUNT	85324UG15	1000	SCHART CP 0 07/01/22	Jul 01, 2022	50,000,000.000	49,903,166.67	Aug 03, 2021
CP DISCOUNT	17327BG58	1000	CGMICP CP 0 07/05/22	Jul 05, 2022	50,000,000.000	49,901,416.67	Jul 06, 2021
CP DISCOUNT	19423KG57	1000	CCPFLX CP 0 07/05/22	Jul 05, 2022	25,000,000.000	24,927,083.33	Feb 15, 2022
CP DISCOUNT	0347M3GC2	1001	ANGLES CP 0 07/12/22	Jul 12, 2022	50,000,000.000	49,906,666.67	May 12, 2022
CP DISCOUNT	0347M3GC2	1001	ANGLES CP 0 07/12/22	Jul 12, 2022	50,000,000.000	49,906,666.66	May 12, 2022
CP DISCOUNT	76582KGC9	1001	RFAONE CP 0 07/12/22	Jul 12, 2022	50,000,000.000	49,904,847.22	Dec 02, 2021
CP DISCOUNT	17327BGE9	1000	CGMICP CP 0 07/14/22	Jul 14, 2022	50,000,000.000	49,936,444.44	Oct 01, 2021
CP DISCOUNT	78015DGF1	1000	RYNYCP CP 0 07/15/22	Jul 15, 2022	25,000,000.000	24,962,916.67	Oct 21, 2021
CP DISCOUNT	78015DGF1	1000	RYNYCP CP 0 07/15/22	Jul 15, 2022	50,000,000.000	49,925,833.33	Oct 21, 2021
CP DISCOUNT	17327BGM1	1000	CGMICP CP 0 07/21/22	Jul 21, 2022	50,000,000.000	49,934,888.89	Oct 01, 2021
CP DISCOUNT	85324UGM9	1000	SCHART 0 07-21-22	Jul 21, 2022	50,000,000.000	49,889,083.50	Jul 23, 2021
CP DISCOUNT	19424JGT7	1000	CCPV CP 0 07/27/22	Jul 27, 2022	25,000,000.000	24,936,458.33	Jan 25, 2022
CP DISCOUNT	89116FGV6	1000	TDHUSA CP 0 07/29/22	Jul 29, 2022	50,000,000.000	49,917,958.33	Aug 05, 2021
CP DISCOUNT	85324UH14	1000	SCHART CP 0 08/01/22	Aug 01, 2022	50,000,000.000	49,888,777.78	Aug 02, 2021
CP DISCOUNT	46640QH38	1001	JPMSCC CP 0 08/03/22	Aug 03, 2022	50,000,000.000	49,865,833.33	May 26, 2022
CP DISCOUNT	06743MH45	1000	BBNYK CP 0 08/04/22	Aug 04, 2022	25,000,000.000	24,942,659.72	Aug 10, 2021
CP DISCOUNT	17327BH40	1000	CGMICP CP 0 08/04/22	Aug 04, 2022	25,000,000.000	24,964,465.28	Oct 07, 2021
CP DISCOUNT	17327BH40	1000	CGMICP CP 0 08/04/22	Aug 04, 2022	50,000,000.000	49,928,930.55	Oct 07, 2021
CP DISCOUNT	76582KH95	1001	RFAONE CP 0 08/09/22	Aug 09, 2022	50,000,000.000	49,899,250.00	Nov 03, 2021
CP DISCOUNT	76582KHA2	1000	RFAONE CP 0 08/10/22	Aug 10, 2022	50,000,000.000	49,821,111.11	May 10, 2022
CP DISCOUNT	06743MHB9	1000	BBNYK CP 0 08/11/22	Aug 11, 2022	25,000,000.000	24,941,861.11	Aug 12, 2021
CP DISCOUNT	07644BHB1	1000	BEDFDG CP 0 08/11/22	Aug 11, 2022	50,000,000.000	49,809,875.00	Feb 22, 2022
CP DISCOUNT	15060YHB9	1001	CEDRSP CP 0 08/11/22	Aug 11, 2022	50,000,000.000	49,820,833.33	May 17, 2022
CP DISCOUNT	15060YHB9	1001	CEDRSP CP 0 08/11/22	Aug 11, 2022	50,000,000.000	49,820,833.34	May 17, 2022
CP DISCOUNT	76582KHG9	1001	RFAONE CP 0 08/16/22	Aug 16, 2022	50,000,000.000	49,822,916.67	May 23, 2022
CP DISCOUNT	07644BHJ4	1000	BEDFDG CP 0 08/18/22	Aug 18, 2022	40,000,000.000	39,906,844.44	Nov 29, 2021
CP DISCOUNT	76582KHJ3	1000	RFAONE CP 0 08/18/22	Aug 18, 2022	50,000,000.000	49,779,722.22	Apr 18, 2022
CP DISCOUNT	07644BHR6	1000	BEDFDG CP 0 08/25/22	Aug 25, 2022	35,000,000.000	34,848,770.83	Feb 23, 2022
CP DISCOUNT	06366HHW0	1000	BMOCHI CP 0 08/30/22	Aug 30, 2022	50,000,000.000	49,750,000.00	Mar 02, 2022
CP DISCOUNT	07644BJ86	1000	BEDFDG CP 0 09/08/22	Sep 08, 2022	50,000,000.000	49,770,333.33	Feb 08, 2022
CP DISCOUNT	15060YJ92	1000	CEDRSP CP 0 09/09/22	Sep 09, 2022	50,000,000.000	49,707,875.00	May 09, 2022
CP DISCOUNT	59157UJC5	1000	METSHR CP 0 09/12/22	Sep 12, 2022	19,714,000.000	19,623,293.70	Feb 22, 2022
CP DISCOUNT	07644BJE3	1000	BEDFDG CP 0 09/14/22	Sep 14, 2022	50,000,000.000	49,764,916.67	Feb 08, 2022
CP DISCOUNT	07644BJE3	1000	BEDFDG CP 0 09/14/22	Sep 14, 2022	50,000,000.000	49,764,694.44	Feb 28, 2022
CP DISCOUNT	59157UJE1	1000	METSHR CP 0 09/14/22	Sep 14, 2022	50,000,000.000	49,767,430.56	Feb 28, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CP DISCOUNT	37828XJK6	1001	GLNCVE CP 0 09/19/22	Sep 19, 2022	50,000,000.000	49,710,666.67	May 17, 2022
CP DISCOUNT	37828XJK6	1001	GLNCVE CP 0 09/19/22	Sep 19, 2022	50,000,000.000	49,710,666.66	May 17, 2022
CP DISCOUNT	85324UJM6	1000	SCHART CP 0 09/21/22	Sep 21, 2022	50,000,000.000	49,888,777.78	Sep 22, 2021
CP DISCOUNT	59157UKH2	1000	METSHR CP 0 10/17/22	Oct 17, 2022	10,169,000.000	10,094,020.57	May 10, 2022
CP DISCOUNT	59157UKH2	1000	METSHR CP 0 10/17/22	Oct 17, 2022	50,000,000.000	49,631,333.34	May 10, 2022
CP DISCOUNT	19424JKJ4	1001	CCPV CP 0 10/18/22	Oct 18, 2022	50,000,000.000	49,591,041.67	May 20, 2022
CP DISCOUNT	19424JKJ4	1001	CCPV CP 0 10/18/22	Oct 18, 2022	50,000,000.000	49,591,041.66	May 20, 2022
CP DISCOUNT	2284K1LJ0	1001	CPSERA CP 0 11/18/22	Nov 18, 2022	50,000,000.000	49,750,694.45	Nov 24, 2021
CP DISCOUNT	2284K1LJ0	1001	CPSERA CP 0 11/18/22	Nov 18, 2022	50,000,000.000	49,750,694.44	Nov 24, 2021
CP DISCOUNT	06743MLP3	1001	BBNYK CP 0 11/23/22	Nov 23, 2022	50,000,000.000	49,771,875.00	Nov 23, 2021
CP DISCOUNT	06743MLP3	1001	BBNYK CP 0 11/23/22	Nov 23, 2022	50,000,000.000	49,771,875.00	Nov 23, 2021
CP DISCOUNT	15060YM56	1000	CEDRSP CP 0 12/05/22	Dec 05, 2022	3,343,000.000	3,299,903.15	May 06, 2022
CP DISCOUNT	15060YM56	1000	CEDRSP CP 0 12/05/22	Dec 05, 2022	50,000,000.000	49,355,416.50	May 06, 2022
CP DISCOUNT	13609CM65	1001	CANIBC CP 0 12/06/22	Dec 06, 2022	50,000,000.000	49,747,222.22	Dec 06, 2021
CP DISCOUNT	13609CM65	1001	CANIBC CP 0 12/06/22	Dec 06, 2022	50,000,000.000	49,747,222.22	Dec 06, 2021
CP DISCOUNT	2284K1ML4	1001	CPSERA CP 0 12/20/22	Dec 20, 2022	50,000,000.000	49,681,500.00	Dec 20, 2021
CP DISCOUNT	19424JNC6	1001	CCPV CP 0 01/12/23	Jan 12, 2023	50,000,000.000	49,201,319.44	Apr 21, 2022
CP DISCOUNT	17327BNS0	1001	CGMICP CP 0 01/26/23	Jan 26, 2023	50,000,000.000	49,304,861.11	Mar 07, 2022
CP DISCOUNT	06743MP20	1001	BBNYK CP 0 02/02/23	Feb 02, 2023	50,000,000.000	49,493,055.50	Feb 02, 2022
CP DISCOUNT	06743MQF0	1001	BBNYK CP 0 03/15/23	Mar 15, 2023	50,000,000.000	48,906,111.11	Mar 22, 2022
CP DISCOUNT	06743MQF0	1001	BBNYK CP 0 03/15/23	Mar 15, 2023	50,000,000.000	48,906,111.11	Mar 22, 2022
CP DISCOUNT	17327BRH0	1001	CGMICP CP 0 04/17/23	Apr 17, 2023	50,000,000.000	48,836,375.00	May 31, 2022
CP DISCOUNT	17327BRH0	1001	CGMICP CP 0 04/17/23	Apr 17, 2023	25,000,000.000	24,418,187.50	May 31, 2022
CP DISCOUNT	17327BRL1	1001	CGMICP CP 0 04/20/23	Apr 20, 2023	50,000,000.000	48,776,555.56	Apr 21, 2022
CP DISCOUNT	17327BRL1	1001	CGMICP CP 0 04/20/23	Apr 20, 2023	50,000,000.000	48,776,555.55	Apr 21, 2022
CP DISCOUNT	06054PSA5	1001	BOFACP CP 0 05/10/23	May 10, 2023	50,000,000.000	48,635,000.00	May 11, 2022
CP DISCOUNT	06054PSA5	1001	BOFACP CP 0 05/10/23	May 10, 2023	50,000,000.000	48,635,000.00	May 11, 2022
CP DISCOUNT	2284K1SJ3	1001	CPSERA CP 0 05/18/23	May 18, 2023	50,000,000.000	48,549,055.55	May 18, 2022
CP DISCOUNT	2284K1SJ3	1001	CPSERA CP 0 05/18/23	May 18, 2023	50,000,000.000	48,549,055.56	May 18, 2022
Total :CP DISCOUNT					5,533,048,000.000	5,507,013,188.16	
CP INTEREST							
CP INTEREST	07646KGA2	1000	BEDFDG CPIB 0 09/16/22	Sep 16, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
CP INTEREST	46650WAX3	1001	JPMSCP CPIB 0 10/03/22	Oct 03, 2022	50,000,000.000	50,000,000.00	May 25, 2022
CP INTEREST	46650WAX3	1001	JPMSCP CPIB 0 10/03/22	Oct 03, 2022	50,000,000.000	50,000,000.00	May 25, 2022
CP INTEREST	06367NBJ1	1000	BMOCHI CPIB 0 10/05/22	Oct 05, 2022	25,000,000.000	25,000,000.00	Apr 05, 2022
CP INTEREST	06367NBJ1	1000	BMOCHI CPIB 0 10/05/22	Oct 05, 2022	50,000,000.000	50,000,000.00	Apr 05, 2022
CP INTEREST	19424G5G3	1000	CCPV CPIB 0 11/08/22	Nov 08, 2022	50,000,000.000	50,000,000.00	May 16, 2022
CP INTEREST	19424G5G3	1000	CCPV CPIB 0 11/08/22	Nov 08, 2022	50,000,000.000	50,000,000.00	May 16, 2022
CP INTEREST	19423MDK3	1000	CCPFLX CPIB 0 11/17/22	Nov 17, 2022	50,000,000.000	50,000,000.00	May 16, 2022
CP INTEREST	19423MDK3	1000	CCPFLX CPIB 0 11/17/22	Nov 17, 2022	20,000,000.000	20,000,000.00	May 16, 2022
CP INTEREST	07646KGD6	1000	BEDFDG CPIB 0 11/21/22	Nov 21, 2022	25,000,000.000	25,000,000.00	Apr 20, 2022
CP INTEREST	19423MDL1	1001	CCPFLX CPIB 0 12/01/22	Dec 01, 2022	50,000,000.000	50,000,000.00	May 23, 2022
CP INTEREST	19424G5H1	1001	CCPV CPIB 0 12/12/22	Dec 12, 2022	50,000,000.000	50,000,000.00	May 24, 2022
CP INTEREST	76582EFH3	1000	RFAONE CPIB 0 12/16/22	Dec 16, 2022	50,000,000.000	50,000,000.00	May 16, 2022
CP INTEREST	78015M5W6	1000	RNYNCP CPIB 0 12/19/22	Dec 19, 2022	50,000,000.000	50,000,000.00	Apr 22, 2022
CP INTEREST	19424G5C2	1001	CCPV CPIB 0 02/02/23	Feb 02, 2023	50,000,000.000	50,000,000.00	May 10, 2022
CP INTEREST	19424G5C2	1001	CCPV CPIB 0 02/02/23	Feb 02, 2023	50,000,000.000	50,000,000.00	May 10, 2022
CP INTEREST	07646KGF1	1001	BEDFDG CPIB 0 02/09/23	Feb 09, 2023	50,000,000.000	50,000,000.00	May 13, 2022
CP INTEREST	07644CJA9	1001	BEDFDG CPIB 0 02/16/23	Feb 16, 2023	50,000,000.000	50,000,000.00	May 20, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
CP INTEREST	07644CHY9	1001	BEDFDG CPIB 0 04/18/23	Apr 18, 2023	50,000,000.000	50,000,000.00	Apr 21, 2022
CP INTEREST	15060WAA2	1001	CEDRSP CPIB 0 05/18/23	May 18, 2023	50,000,000.000	50,000,000.00	May 17, 2022
CP INTEREST	15060WAA2	1001	CEDRSP CPIB 0 05/18/23	May 18, 2023	50,000,000.000	50,000,000.00	May 17, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	381.940	381.94	Jan 01, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	11,284.730	11,284.73	Feb 01, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	5,708.780	5,708.78	Mar 01, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	1,542.930	1,542.93	Apr 01, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	25,000,000.000	25,000,000.00	Apr 14, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	19,003.690	19,003.69	May 01, 2022
CP INTEREST	57UUSBNA0	1000	US BANK - Open CP	Jan 01, 2099	200,000,000.000	200,000,000.00	May 26, 2022
Total :CP INTEREST					1,195,037,922.070	1,195,037,922.07	
MONEY MARKET							
MONEY MARKET	38141W273	1000	Goldman Sachs Financial Square Government Fund	May 31, 2022	325,595,283.560	325,595,283.56	May 13, 2022
MONEY MARKET	825252885	1000	Invesco Government & Agency Portfolio	May 31, 2022	26,896,074.580	26,896,074.58	May 13, 2022
MONEY MARKET	NOWSW3006	1000	NOW ACCT-SWEEP ACCT-300 KEYBANK	May 31, 2022	18,290,455.040	18,290,455.04	May 25, 2022
MONEY MARKET	NOWSW3006	1000	NOW ACCT-SWEEP ACCT-300 KEYBANK	May 31, 2022	13,795,900.620	13,795,900.62	May 27, 2022
MONEY MARKET	NOWSW3006	1000	NOW ACCT-SWEEP ACCT-300 KEYBANK	May 31, 2022	16,081,713.130	16,081,713.13	May 31, 2022
MONEY MARKET	STAROHIO1	1020	STAR OHIO	May 31, 2022	411,912.160	411,912.16	Apr 01, 2022
MONEY MARKET	STAROHIO1	1020	STAR OHIO	May 31, 2022	6,764.940	6,764.94	May 01, 2022
MONEY MARKET	STAROHIO1	1020	STAR OHIO	May 31, 2022	34,000,000.000	34,000,000.00	May 31, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	400,000,000.000	400,000,000.00	May 13, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	60,000,000.000	60,000,000.00	May 31, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	71,277.780	71,277.78	Feb 01, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	250,000,000.000	250,000,000.00	Feb 25, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	102,360.190	102,360.19	Mar 01, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	189,821.390	189,821.39	Apr 01, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	80,000,000.000	80,000,000.00	Apr 18, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	100,000,000.000	100,000,000.00	Apr 20, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	100,000,000.000	100,000,000.00	Apr 25, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	25,000,000.000	25,000,000.00	Apr 26, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	259,248.090	259,248.09	May 01, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	125,000,000.000	125,000,000.00	May 02, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	100,000,000.000	100,000,000.00	Apr 27, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	50,000,000.000	50,000,000.00	Apr 29, 2022
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	266,366,659.350	266,366,659.35	Aug 31, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	51,923.000	51,923.00	Sep 01, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	51,387.320	51,387.32	Oct 01, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	51,660.640	51,660.64	Nov 01, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	100,000,000.000	100,000,000.00	Nov 10, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	58,343.820	58,343.82	Dec 01, 2021
MONEY MARKET	STAROHIO1	1000	STAR OHIO	May 31, 2022	61,579.160	61,579.16	Jan 01, 2022
Total :MONEY MARKET					2,092,342,364.770	2,092,342,364.77	
MUNICIPAL FIXED							
MUNICIPAL FIXED	677522U51	1070	OPFC Veterans Compensation Bonds	Apr 01, 2023	4,665,000.000	4,665,000.00	Feb 05, 2020
MUNICIPAL FIXED	677522U69	1070	OPFC Veterans Compensation Bonds	Apr 01, 2024	4,745,000.000	4,745,000.00	Feb 05, 2020
MUNICIPAL FIXED	677522U77	1070	OPFC Veterans Compensation Bonds	Apr 01, 2025	4,830,000.000	4,830,000.00	Feb 05, 2020
MUNICIPAL FIXED	677522U85	1070	OPFC Veterans Compensation Bonds	Apr 01, 2026	945,000.000	945,000.00	Feb 05, 2020
Total :MUNICIPAL FIXED					15,185,000.000	15,185,000.00	

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
ST ISRAEL FIXED							
ST ISRAEL FIXED	46513JAS0	1070	11TH JUBILEE FIX 2Y 1.00 2022/09/01	Sep 01, 2022	15,000,000.000	15,000,000.00	Sep 15, 2020
ST ISRAEL FIXED	46513YCC0	1070	7TH INSTITUTIONAL JUBILEE FIX 5Y 3.64 2023/02/01	Feb 01, 2023	10,000,000.000	10,000,000.00	Feb 15, 2018
ST ISRAEL FIXED	46513JCG4	1070	11TH JUBILEE FIX 3Y 1.54 2023/04/01	Apr 01, 2023	20,000,000.000	20,000,000.00	Apr 15, 2020
ST ISRAEL FIXED	46513JCS8	1070	11TH JUBILEE FIX 3Y 1.18 2023/09/01	Sep 01, 2023	2,500,000.000	2,500,000.00	Sep 15, 2020
ST ISRAEL FIXED	46513JQR5	1070	8TH INSTITUTIONAL JUBILEE FIX 3Y 1.33 2023/09/01	Sep 01, 2023	7,500,000.000	7,500,000.00	Sep 15, 2020
ST ISRAEL FIXED	46514AMN6	1070	8TH INSTITUTIONAL JUBILEE FIX 5Y 3.50 2024/03/01	Mar 01, 2024	10,000,000.000	10,000,000.00	Mar 01, 2019
ST ISRAEL FIXED	46514AMP1	1070	8TH INSTITUTIONAL JUBILEE FIX 5Y 3.45 2024/03/01	Mar 01, 2024	5,000,000.000	5,000,000.00	Mar 15, 2019
ST ISRAEL FIXED	46514ANE5	1070	11TH JUBILEE FIX 5Y 3.12 2024/05/01	May 01, 2024	20,000,000.000	20,000,000.00	May 01, 2019
ST ISRAEL FIXED	46514ANF2	1070	11TH JUBILEE FIX 5Y 3.14 2024/05/01	May 01, 2024	10,000,000.000	10,000,000.00	May 15, 2019
ST ISRAEL FIXED	46513JEB3	1070	11TH JUBILEE FIX 5Y 2.28 2025/02/01	Feb 01, 2025	28,000,000.000	28,000,000.00	Feb 01, 2020
ST ISRAEL FIXED	46513JRA1	1070	8TH INSTITUTIONAL JUBILEE FIX 5Y 2.43 2025/02/01	Feb 01, 2025	7,000,000.000	7,000,000.00	Feb 01, 2020
ST ISRAEL FIXED	46513JEE7	1070	11TH JUBILEE FIX 5Y 1.95 2025/03/01	Mar 01, 2025	10,000,000.000	10,000,000.00	Mar 15, 2020
ST ISRAEL FIXED	46513JRR4	1070	8TH INSTITUTIONAL JUBILEE FIX 5Y 1.59 2025/09/01	Sep 01, 2025	10,000,000.000	10,000,000.00	Sep 15, 2020
ST ISRAEL FIXED	46514TPV4	1070	11TH JUBILEE FIX 5Y 1.20 2026/02/01	Feb 01, 2026	5,000,000.000	5,000,000.00	Feb 01, 2021
ST ISRAEL FIXED	46514TZG6	1070	8TH INSTITUTIONAL JUBILEE FIX 5Y 1.35 2026/02/01	Feb 01, 2026	5,000,000.000	5,000,000.00	Feb 01, 2021
ST ISRAEL FIXED	46514VDH3	1070	12TH JUBILEE FIX 5Y 3.44 2027/05/01	May 01, 2027	22,500,000.000	22,500,000.00	Apr 29, 2022
Total :ST ISRAEL FIXED					187,500,000.000	187,500,000.00	
ST ISRAEL FLOAT							
ST ISRAEL FLOAT	46513YGQ5	1070	8TH INSTITUTIONAL FLT RTE 5Y 2023/02/01	Feb 01, 2023	5,000,000.000	5,000,000.00	Feb 15, 2018
Total :ST ISRAEL FLOAT					5,000,000.000	5,000,000.00	
US AGENCY DISC							
US AGENCY DISC	3133ENVR8	1001	FFCB 0.50 04252023	Apr 25, 2023	6,500,000.000	6,500,000.00	Apr 26, 2022
Total :US AGENCY DISC					6,500,000.000	6,500,000.00	
US AGENCY FIXED							
US AGENCY FIXED	3130ARBNO	1010	FHLB 1.3 03/21/23	Mar 21, 2023	15,000,000.000	15,000,000.00	Mar 08, 2022
US AGENCY FIXED	3137EAEQ8	1010	FHLMC 0 3/8 04/20/23	Apr 20, 2023	15,000,000.000	14,975,400.00	Apr 21, 2020
US AGENCY FIXED	3133EET67	1010	FFCB 2.3 06/05/23	Jun 05, 2023	10,000,000.000	10,558,700.00	Apr 13, 2020
US AGENCY FIXED	3135G05R0	1010	FNMA 0.3 08/10/23	Aug 10, 2023	10,000,000.000	9,991,000.00	Aug 12, 2020
US AGENCY FIXED	3135G05R0	1010	FNMA 0.3 08/10/23	Aug 10, 2023	10,000,000.000	9,980,600.00	Aug 13, 2020
US AGENCY FIXED	3135G05R0	1010	FNMA 0.3 08/10/23	Aug 10, 2023	10,000,000.000	9,985,000.00	Aug 13, 2020
US AGENCY FIXED	3135G05U3	1010	FNMA 0.35 08/18/23	Aug 18, 2023	17,595,000.000	17,646,025.50	Jun 08, 2021
US AGENCY FIXED	3130AJK24	1010	FHLB 0.48 09/01/23	Sep 01, 2023	20,000,000.000	20,029,600.00	May 06, 2020
US AGENCY FIXED	3133EJD48	1010	FFCB 3.05 10/02/23	Oct 02, 2023	5,000,000.000	4,978,450.00	Nov 08, 2018
US AGENCY FIXED	3137EAEY1	1010	FHLMC 0 1/8 10/16/23	Oct 16, 2023	13,000,000.000	12,951,510.00	Oct 16, 2020
US AGENCY FIXED	3133EMHL9	1010	FFCB 0.31 11/30/23	Nov 30, 2023	15,000,000.000	14,992,500.00	Dec 02, 2020
US AGENCY FIXED	3133EJ3Q0	1010	FFCB 2 7/8 12/21/23	Dec 21, 2023	10,000,000.000	10,023,610.00	Dec 21, 2018
US AGENCY FIXED	3134GWBX7	1010	FHLMC 0.3 12/29/23	Dec 29, 2023	25,000,000.000	24,995,000.00	Oct 02, 2020
US AGENCY FIXED	3134GWBX7	1010	FHLMC 0.3 12/29/23	Dec 29, 2023	10,000,000.000	9,993,000.00	Oct 07, 2020
US AGENCY FIXED	3133ELNE0	1010	FFCB 1.43 02/14/24	Feb 14, 2024	10,000,000.000	10,224,900.00	Mar 16, 2020
US AGENCY FIXED	3130AQX40	1010	FHLB 1 1/2 02/23/24	Feb 23, 2024	15,000,000.000	15,000,000.00	Feb 08, 2022
US AGENCY FIXED	3133ELNJ9	1010	FFCB 1.55 02/28/24	Feb 28, 2024	10,000,000.000	10,000,000.00	Feb 28, 2020

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3130ALKS2	1010	FHLB 0 3/8 03/15/24	Mar 15, 2024	25,000,000.000	24,968,750.00	Mar 15, 2021
US AGENCY FIXED	3133ELTU8	1010	FFCB 0.92 03/18/24	Mar 18, 2024	10,000,000.000	10,011,000.00	Mar 18, 2020
US AGENCY FIXED	3134GXMR2	1010	FHLMC 1.85 03/22/24	Mar 22, 2024	25,000,000.000	25,000,000.00	Mar 03, 2022
US AGENCY FIXED	3134GXNH3	1010	FHLMC 2 03/25/24	Mar 25, 2024	15,000,000.000	15,000,000.00	Mar 08, 2022
US AGENCY FIXED	3133EMLV2	1010	FFCB 0.27 04/05/24	Apr 05, 2024	15,000,000.000	14,994,000.00	Jan 06, 2021
US AGENCY FIXED	3133ELVX9	1010	FFCB 0 7/8 04/08/24	Apr 08, 2024	15,000,000.000	14,992,500.00	Apr 08, 2020
US AGENCY FIXED	3134GWYD2	1010	FHLMC 0 3/8 04/08/24	Apr 08, 2024	15,000,000.000	14,994,750.00	Oct 08, 2020
US AGENCY FIXED	3130ARH38	1010	FHLB 2 3/8 04/11/24	Apr 11, 2024	13,800,000.000	13,800,000.00	Mar 22, 2022
US AGENCY FIXED	3134GVXM3	1010	FHLMC 0.59 04/29/24	Apr 29, 2024	15,000,000.000	15,000,000.00	Apr 29, 2020
US AGENCY FIXED	3134GVUZ9	1010	FHLMC 0.52 05/13/24	May 13, 2024	15,000,000.000	15,000,000.00	May 14, 2020
US AGENCY FIXED	3134GXSK1	1010	FHLMC 3 1/8 05/17/24	May 17, 2024	15,000,000.000	15,000,000.00	Apr 21, 2022
US AGENCY FIXED	3134GXSR6	1010	FHLMC 3 1/4 05/17/24	May 17, 2024	15,000,000.000	15,000,000.00	Apr 22, 2022
US AGENCY FIXED	3133EMAB8	1010	FFCB 0.39 06/17/24	Jun 17, 2024	10,000,000.000	9,991,000.00	Oct 27, 2020
US AGENCY FIXED	3134GXGS7	1010	FHLMC 0.43 06/18/24	Jun 18, 2024	10,000,000.000	10,005,500.00	Jan 13, 2021
US AGENCY FIXED	3133ELQ56	1010	FFCB 0.57 07/02/24	Jul 02, 2024	10,000,000.000	9,996,000.00	Jul 06, 2020
US AGENCY FIXED	3133ELQ56	1010	FFCB 0.57 07/02/24	Jul 02, 2024	10,000,000.000	9,997,500.00	Jul 09, 2020
US AGENCY FIXED	3134GVPH5	1010	FHLMC 0.6 07/29/24	Jul 29, 2024	25,000,000.000	25,000,000.00	Apr 29, 2020
US AGENCY FIXED	3136G4H22	1010	FNMA 0.41 08/12/24	Aug 12, 2024	15,000,000.000	15,000,000.00	Aug 12, 2020
US AGENCY FIXED	3130ANK58	1010	FHLB 0.45 08/26/24	Aug 26, 2024	10,000,000.000	9,996,000.00	Aug 26, 2021
US AGENCY FIXED	3136G4Z71	1010	FNMA 0.45 08/26/24	Aug 26, 2024	19,240,000.000	19,240,000.00	Sep 03, 2020
US AGENCY FIXED	3136G4Y72	1010	FNMA 0.455 08/27/24	Aug 27, 2024	15,000,000.000	15,000,000.00	Aug 27, 2020
US AGENCY FIXED	3133EL5S9	1010	FFCB 0.48 09/03/24	Sep 03, 2024	20,000,000.000	20,000,000.00	Sep 03, 2020
US AGENCY FIXED	3133ENQC7	1010	FFCB 1.94 09/03/24	Sep 03, 2024	20,000,000.000	20,000,000.00	Feb 24, 2022
US AGENCY FIXED	3135G0ZR7	1010	FNMA 2 5/8 09/06/24	Sep 06, 2024	10,000,000.000	10,773,700.00	Mar 16, 2020
US AGENCY FIXED	3130AK6G6	1010	FHLB 0.39 09/23/24	Sep 23, 2024	15,000,000.000	14,985,000.00	Sep 30, 2020
US AGENCY FIXED	3130ANVP2	1010	FHLB 0.55 09/23/24	Sep 23, 2024	10,500,000.000	10,500,000.00	Jul 30, 2021
US AGENCY FIXED	3130APHG3	1010	FHLB 0.61 09/26/24	Sep 26, 2024	10,000,000.000	9,972,000.00	Oct 20, 2021
US AGENCY FIXED	3130APBP9	1010	FHLB 0 1/2 09/30/24	Sep 30, 2024	15,000,000.000	14,988,000.00	Sep 23, 2021
US AGENCY FIXED	3134GWWY8	1010	FHLMC 0 3/8 09/30/24	Sep 30, 2024	20,000,000.000	20,000,000.00	Oct 02, 2020
US AGENCY FIXED	3130APJ22	1010	FHLB 0.66 10/28/24	Oct 28, 2024	10,000,000.000	9,954,000.00	Oct 28, 2021
US AGENCY FIXED	3130APLB9	1010	FHLB 0.85 10/28/24	Oct 28, 2024	6,000,000.000	6,000,000.00	Oct 19, 2021
US AGENCY FIXED	3134GW3W4	1010	FHLMC 0.41 10/28/24	Oct 28, 2024	15,000,000.000	15,000,000.00	Oct 28, 2020
US AGENCY FIXED	3136G46R9	1010	FNMA 0.42 10/28/24	Oct 28, 2024	10,860,000.000	10,854,570.00	Oct 28, 2020
US AGENCY FIXED	3133EMFP2	1010	FFCB 0.44 11/04/24	Nov 04, 2024	10,000,000.000	9,992,000.00	Nov 04, 2020
US AGENCY FIXED	3130APNE1	1010	FHLB 0.9 11/18/24	Nov 18, 2024	20,000,000.000	20,000,000.00	Oct 21, 2021
US AGENCY FIXED	3135G06E8	1010	FNMA 0.42 11/18/24	Nov 18, 2024	10,000,000.000	9,988,000.00	Nov 18, 2020
US AGENCY FIXED	3135GA3B5	1010	FNMA 0.42 11/18/24	Nov 18, 2024	9,245,000.000	9,194,152.50	Jun 29, 2021
US AGENCY FIXED	3134GXDZ4	1010	FHLMC 0.45 11/25/24	Nov 25, 2024	20,000,000.000	20,000,000.00	Nov 25, 2020
US AGENCY FIXED	3130APX67	1010	FHLB 1.15 12/06/24	Dec 06, 2024	25,000,000.000	25,000,000.00	Nov 15, 2021
US AGENCY FIXED	3130APXL4	1010	FHLB 1.1 12/10/24	Dec 10, 2024	25,000,000.000	24,993,750.00	Nov 15, 2021
US AGENCY FIXED	3134GWST4	1010	FHLMC 0.45 12/16/24	Dec 16, 2024	15,000,000.000	15,000,000.00	Sep 16, 2020
US AGENCY FIXED	3136G43E1	1010	FNMA 0.43 12/16/24	Dec 16, 2024	20,000,000.000	20,000,000.00	Sep 16, 2020
US AGENCY FIXED	3130AQAK9	1010	FHLB 1 1/4 12/20/24	Dec 20, 2024	25,000,000.000	25,000,000.00	Dec 03, 2021
US AGENCY FIXED	3130AKJQ0	1010	FHLB 0.39 12/30/24	Dec 30, 2024	19,000,000.000	18,967,700.00	Dec 30, 2020
US AGENCY FIXED	3130AQG23	1010	FHLB 1.05 12/30/24	Dec 30, 2024	10,000,000.000	9,995,000.00	Dec 30, 2021
US AGENCY FIXED	3134GV2F4	1010	FHLMC 0.6 12/30/24	Dec 30, 2024	20,000,000.000	20,000,000.00	Jun 30, 2020
US AGENCY FIXED	3133ENKS8	1010	FFCB 1 1/8 01/06/25	Jan 06, 2025	10,000,000.000	9,977,500.00	Jan 06, 2022
US AGENCY FIXED	3130ANAV2	1010	FHLB 0.55 01/28/25	Jan 28, 2025	6,865,000.000	6,865,000.00	Aug 20, 2021
US AGENCY FIXED	3134GXKU7	1010	FHLMC 0 3/8 01/29/25	Jan 29, 2025	19,500,000.000	19,469,775.00	Jan 29, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3130APMA0	1010	FHLB 0.9 02/18/25	Feb 18, 2025	7,500,000.000	7,485,000.00	Nov 02, 2021
US AGENCY FIXED	3130APNF8	1010	FHLB 1 02/18/25	Feb 18, 2025	15,000,000.000	15,000,000.00	Oct 27, 2021
US AGENCY FIXED	3130AQP4	1010	FHLB 1 1/2 02/18/25	Feb 18, 2025	14,000,000.000	14,000,000.00	Jan 20, 2022
US AGENCY FIXED	3130ALHA5	1010	FHLB 0.47 02/25/25	Feb 25, 2025	15,000,000.000	15,000,000.00	Feb 25, 2021
US AGENCY FIXED	3130AQS61	1010	FHLB 1 5/8 02/25/25	Feb 25, 2025	15,000,000.000	15,000,000.00	Jan 27, 2022
US AGENCY FIXED	3130AQSK0	1010	FHLB 1.6 02/25/25	Feb 25, 2025	15,000,000.000	15,000,000.00	Jan 27, 2022
US AGENCY FIXED	3130AQZ71	1010	FHLB 2.1 02/25/25	Feb 25, 2025	25,000,000.000	25,000,000.00	Feb 11, 2022
US AGENCY FIXED	3134GWMN3	1010	FHLMC 0.52 02/27/25	Feb 27, 2025	10,000,000.000	9,995,000.00	Aug 27, 2020
US AGENCY FIXED	3130AQT78	1010	FHLB 1 3/4 02/28/25	Feb 28, 2025	25,000,000.000	24,956,250.00	Feb 08, 2022
US AGENCY FIXED	3133ELQY3	1010	FFCB 1.21 03/03/25	Mar 03, 2025	10,000,000.000	10,178,000.00	Mar 11, 2020
US AGENCY FIXED	3133ELQY3	1010	FFCB 1.21 03/03/25	Mar 03, 2025	10,000,000.000	10,148,000.00	Mar 12, 2020
US AGENCY FIXED	3130AJBD0	1010	FHLB 1.48 03/10/25	Mar 10, 2025	11,550,000.000	11,550,000.00	Mar 10, 2020
US AGENCY FIXED	3133EMJP8	1010	FFCB 0.49 03/10/25	Mar 10, 2025	15,000,000.000	15,000,000.00	Dec 10, 2020
US AGENCY FIXED	3133ELTV6	1010	FFCB 0.9 03/17/25	Mar 17, 2025	10,000,000.000	9,994,300.00	Mar 17, 2020
US AGENCY FIXED	3133EMTQ5	1010	FFCB 0.7 03/17/25	Mar 17, 2025	25,000,000.000	25,000,000.00	Mar 17, 2021
US AGENCY FIXED	3133EMTQ5	1010	FFCB 0.7 03/17/25	Mar 17, 2025	19,000,000.000	18,981,000.00	Mar 18, 2021
US AGENCY FIXED	3133EMTQ5	1010	FFCB 0.7 03/17/25	Mar 17, 2025	10,000,000.000	9,990,000.00	Mar 22, 2021
US AGENCY FIXED	3134GXMJ0	1010	FHLMC 2.05 03/17/25	Mar 17, 2025	14,500,000.000	14,478,250.00	Mar 09, 2022
US AGENCY FIXED	3133EM5V0	1010	FFCB 0.56 03/21/25	Mar 21, 2025	15,000,000.000	14,892,000.00	Oct 13, 2021
US AGENCY FIXED	3133EM5V0	1010	FFCB 0.56 03/21/25	Mar 21, 2025	5,390,000.000	5,294,058.00	Dec 10, 2021
US AGENCY FIXED	3134GXMH4	1010	FHLMC 2.05 03/24/25	Mar 24, 2025	20,000,000.000	20,000,000.00	Mar 03, 2022
US AGENCY FIXED	3130AQA60	1010	FHLB 1.22 03/28/25	Mar 28, 2025	25,000,000.000	25,000,000.00	Dec 02, 2021
US AGENCY FIXED	3133EMBK7	1010	FFCB 0.45 04/07/25	Apr 07, 2025	5,000,000.000	4,991,000.00	Oct 22, 2020
US AGENCY FIXED	3134GXQG2	1010	FHLMC 2.9 04/14/25	Apr 14, 2025	20,000,000.000	20,000,000.00	Mar 25, 2022
US AGENCY FIXED	3133EMWH1	1010	FFCB 0.71 04/21/25	Apr 21, 2025	15,000,000.000	15,000,000.00	Apr 22, 2021
US AGENCY FIXED	3135G03U5	1010	FNMA 0 5/8 04/22/25	Apr 22, 2025	15,000,000.000	14,969,100.00	Apr 24, 2020
US AGENCY FIXED	3135G03U5	1010	FNMA 0 5/8 04/22/25	Apr 22, 2025	10,000,000.000	10,023,300.00	May 04, 2020
US AGENCY FIXED	3134GXQL1	1010	FHLMC 3.2 04/25/25	Apr 25, 2025	20,000,000.000	20,000,000.00	Mar 28, 2022
US AGENCY FIXED	3130APL45	1010	FHLB 1 04/28/25	Apr 28, 2025	10,000,000.000	10,000,000.00	Oct 19, 2021
US AGENCY FIXED	3134GVQQ4	1010	FHLMC 0 3/4 04/30/25	Apr 30, 2025	15,000,000.000	15,000,000.00	May 05, 2020
US AGENCY FIXED	3134GXAG9	1010	FHLMC 0.46 05/02/25	May 02, 2025	10,000,000.000	10,000,000.00	Nov 02, 2020
US AGENCY FIXED	3134GVPJ1	1010	FHLMC 0.7 05/06/25	May 06, 2025	25,000,000.000	25,000,000.00	May 06, 2020
US AGENCY FIXED	3134GXSP0	1010	FHLMC 3 5/8 05/16/25	May 16, 2025	15,000,000.000	15,000,000.00	Apr 22, 2022
US AGENCY FIXED	3130APNP6	1010	FHLB 1.06 05/22/25	May 22, 2025	20,000,000.000	20,000,000.00	Oct 22, 2021
US AGENCY FIXED	3133ELC28	1010	FFCB 0.73 05/27/25	May 27, 2025	25,000,000.000	24,968,750.00	May 28, 2020
US AGENCY FIXED	3133ELC28	1010	FFCB 0.73 05/27/25	May 27, 2025	10,000,000.000	9,735,000.00	Feb 03, 2022
US AGENCY FIXED	3130AQXG3	1010	FHLB 1.92 05/28/25	May 28, 2025	15,000,000.000	15,000,000.00	Feb 08, 2022
US AGENCY FIXED	3134GVB31	1010	FHLMC 0 3/4 05/28/25	May 28, 2025	13,422,000.000	13,401,867.00	Jun 05, 2020
US AGENCY FIXED	3130AQZZ9	1010	FHLB 2.1 06/04/25	Jun 04, 2025	20,000,000.000	19,995,000.00	Feb 14, 2022
US AGENCY FIXED	3130ALHP2	1010	FHLB 0.59 06/10/25	Jun 10, 2025	15,000,000.000	15,000,000.00	Mar 10, 2021
US AGENCY FIXED	3133ELK37	1010	FFCB 0.78 06/16/25	Jun 16, 2025	7,400,000.000	7,307,352.00	Dec 22, 2021
US AGENCY FIXED	3135G04Z3	1010	FNMA 0 1/2 06/17/25	Jun 17, 2025	15,400,000.000	15,442,812.00	Oct 07, 2020
US AGENCY FIXED	3135G04Z3	1010	FNMA 0 1/2 06/17/25	Jun 17, 2025	15,000,000.000	15,000,000.00	Nov 04, 2020
US AGENCY FIXED	3135G04Z3	1010	FNMA 0 1/2 06/17/25	Jun 17, 2025	20,735,000.000	20,558,337.80	Jun 22, 2021
US AGENCY FIXED	3130AMSC7	1010	FHLB 0 5/8 06/30/25	Jun 30, 2025	3,000,000.000	3,000,000.00	Jun 30, 2021
US AGENCY FIXED	3130AN4D9	1010	FHLB 0 3/4 06/30/25	Jun 30, 2025	5,000,000.000	5,000,000.00	Jun 30, 2021
US AGENCY FIXED	3130AN4N7	1010	FHLB 0.72 07/14/25	Jul 14, 2025	20,000,000.000	20,000,000.00	Jul 14, 2021
US AGENCY FIXED	3136G4YT4	1010	FNMA 0 3/4 07/14/25	Jul 14, 2025	10,000,000.000	10,000,000.00	Jul 14, 2020
US AGENCY FIXED	3130AKM29	1010	FHLB 0.4 07/15/25	Jul 15, 2025	5,000,000.000	4,934,500.00	Jul 06, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3133ELX33	1010	FFCB 0.69 07/22/25	Jul 22, 2025	10,000,000.000	9,995,000.00	Jul 23, 2020
US AGENCY FIXED	3134GV5V6	1010	FHLMC 0.6 07/22/25	Jul 22, 2025	15,000,000.000	15,000,000.00	Jul 22, 2020
US AGENCY FIXED	3136G4D75	1010	FNMA 0.6 07/29/25	Jul 29, 2025	20,000,000.000	20,000,000.00	Jul 29, 2020
US AGENCY FIXED	3135G05M1	1010	FNMA 0.7 07/30/25	Jul 30, 2025	5,000,000.000	4,978,500.00	Oct 08, 2021
US AGENCY FIXED	3136G4ZP1	1010	FNMA 0.65 07/30/25	Jul 30, 2025	15,000,000.000	14,976,750.00	Jul 30, 2020
US AGENCY FIXED	3136G4B77	1010	FNMA 0.7 08/04/25	Aug 04, 2025	10,000,000.000	10,000,000.00	Aug 04, 2020
US AGENCY FIXED	3134GWJN7	1010	FHLMC 0.68 08/06/25	Aug 06, 2025	17,000,000.000	16,971,780.00	May 17, 2021
US AGENCY FIXED	3133EL3H5	1010	FFCB 0.57 08/12/25	Aug 12, 2025	9,500,000.000	9,465,800.00	Sep 03, 2021
US AGENCY FIXED	3135G05S8	1010	FNMA 0 1/2 08/14/25	Aug 14, 2025	20,000,000.000	20,000,000.00	Aug 14, 2020
US AGENCY FIXED	3135G05S8	1010	FNMA 0 1/2 08/14/25	Aug 14, 2025	15,000,000.000	14,302,650.00	Feb 10, 2022
US AGENCY FIXED	3136G4C43	1010	FNMA 0.65 08/14/25	Aug 14, 2025	15,000,000.000	15,000,000.00	Aug 14, 2020
US AGENCY FIXED	3136G4H30	1010	FNMA 0.6 08/18/25	Aug 18, 2025	15,000,000.000	15,000,000.00	Aug 18, 2020
US AGENCY FIXED	3136G4H71	1010	FNMA 0 1/2 08/18/25	Aug 18, 2025	7,500,000.000	7,500,000.00	Aug 18, 2020
US AGENCY FIXED	3136G4H63	1010	FNMA 0.55 08/19/25	Aug 19, 2025	10,000,000.000	10,000,000.00	Aug 19, 2020
US AGENCY FIXED	3136G4R47	1010	FNMA 0 5/8 08/19/25	Aug 19, 2025	20,000,000.000	20,000,000.00	Aug 19, 2020
US AGENCY FIXED	3136G4K77	1010	FNMA 0.45 08/21/25	Aug 21, 2025	10,000,000.000	10,000,000.00	Aug 21, 2020
US AGENCY FIXED	3136G4N74	1010	FNMA 0.56 08/21/25	Aug 21, 2025	10,000,000.000	10,000,000.00	Aug 21, 2020
US AGENCY FIXED	3135G05X7	1010	FNMA 0 3/8 08/25/25	Aug 25, 2025	10,000,000.000	9,856,100.00	Mar 08, 2021
US AGENCY FIXED	3136G4P98	1010	FNMA 0 1/2 08/25/25	Aug 25, 2025	15,000,000.000	14,980,500.00	Aug 25, 2020
US AGENCY FIXED	3136G4W41	1010	FNMA 0.65 08/25/25	Aug 25, 2025	12,000,000.000	11,890,800.00	Apr 06, 2021
US AGENCY FIXED	3130AK4T0	1010	FHLLB 0.58 09/11/25	Sep 11, 2025	10,000,000.000	9,987,500.00	Sep 11, 2020
US AGENCY FIXED	3130AQ2V4	1010	FHLLB 1.31 09/17/25	Sep 17, 2025	25,000,000.000	25,000,000.00	Nov 22, 2021
US AGENCY FIXED	3130AK6H4	1010	FHLLB 0 1/2 09/22/25	Sep 22, 2025	5,015,000.000	4,952,713.70	Jun 28, 2021
US AGENCY FIXED	3137EAEX3	1010	FHLMC 0 3/8 09/23/25	Sep 23, 2025	10,000,000.000	9,949,000.00	Oct 22, 2020
US AGENCY FIXED	3137EAEX3	1010	FHLMC 0 3/8 09/23/25	Sep 23, 2025	5,000,000.000	4,966,550.00	Oct 26, 2020
US AGENCY FIXED	3134GWUG9	1010	FHLMC 0.57 09/24/25	Sep 24, 2025	10,000,000.000	9,874,200.00	Oct 12, 2021
US AGENCY FIXED	3134GWUG9	1010	FHLMC 0.57 09/24/25	Sep 24, 2025	13,250,000.000	12,959,825.00	Dec 22, 2021
US AGENCY FIXED	3134GWW93	1010	FHLMC 0.55 09/30/25	Sep 30, 2025	5,000,000.000	5,000,000.00	Sep 30, 2020
US AGENCY FIXED	3134GWVX1	1010	FHLMC 0.53 10/07/25	Oct 07, 2025	20,000,000.000	20,000,000.00	Oct 07, 2020
US AGENCY FIXED	3134GWZ82	1010	FHLMC 0.59 10/08/25	Oct 08, 2025	10,000,000.000	9,886,500.00	Oct 08, 2021
US AGENCY FIXED	3134GWW36	1010	FHLMC 0.48 10/14/25	Oct 14, 2025	20,000,000.000	20,000,000.00	Oct 14, 2020
US AGENCY FIXED	3134GWW44	1010	FHLMC 0.45 10/15/25	Oct 15, 2025	20,000,000.000	19,945,500.00	Oct 15, 2020
US AGENCY FIXED	3134GWYS9	1010	FHLMC 0.6 10/15/25	Oct 15, 2025	8,580,000.000	8,409,772.80	Nov 30, 2021
US AGENCY FIXED	3133ENUZ1	1010	FFCB 3.09 10/20/25	Oct 20, 2025	10,000,000.000	9,950,000.00	May 10, 2022
US AGENCY FIXED	3134GWZG4	1010	FHLMC 0.6 10/20/25	Oct 20, 2025	20,000,000.000	20,000,000.00	Oct 20, 2020
US AGENCY FIXED	3135G06B4	1010	FNMA 0.56 10/22/25	Oct 22, 2025	10,000,000.000	9,824,500.00	Nov 04, 2021
US AGENCY FIXED	3133ENCD0	1010	FFCB 1.04 10/27/25	Oct 27, 2025	4,350,000.000	4,328,250.00	Dec 03, 2021
US AGENCY FIXED	3134GW4Z6	1010	FHLMC 0.54 10/27/25	Oct 27, 2025	15,000,000.000	15,000,000.00	Oct 27, 2020
US AGENCY FIXED	3134GW4Z6	1010	FHLMC 0.54 10/27/25	Oct 27, 2025	5,450,000.000	5,440,462.50	Oct 27, 2020
US AGENCY FIXED	3134GW5R3	1010	FHLMC 0.65 10/27/25	Oct 27, 2025	10,050,000.000	9,826,387.50	Nov 22, 2021
US AGENCY FIXED	3136G45C3	1010	FNMA 0.54 10/27/25	Oct 27, 2025	15,000,000.000	14,991,000.00	Oct 27, 2020
US AGENCY FIXED	3134GWYZ3	1010	FHLMC 0.53 10/28/25	Oct 28, 2025	15,000,000.000	15,000,000.00	Oct 28, 2020
US AGENCY FIXED	3135GA2A8	1010	FNMA 0.58 10/28/25	Oct 28, 2025	15,000,000.000	14,979,000.00	Nov 10, 2020
US AGENCY FIXED	3136G46S7	1010	FNMA 0.56 10/28/25	Oct 28, 2025	10,000,000.000	10,000,000.00	Oct 28, 2020
US AGENCY FIXED	3133EMFS6	1010	FFCB 0.46 11/03/25	Nov 03, 2025	10,000,000.000	9,980,200.00	Nov 03, 2020
US AGENCY FIXED	3135G06G3	1010	FNMA 0 1/2 11/07/25	Nov 07, 2025	23,000,000.000	22,917,660.00	Nov 12, 2020
US AGENCY FIXED	3135G06G3	1010	FNMA 0 1/2 11/07/25	Nov 07, 2025	5,000,000.000	5,000,000.00	Nov 27, 2020
US AGENCY FIXED	3135GA2Z3	1010	FNMA 0.56 11/17/25	Nov 17, 2025	15,000,000.000	14,958,000.00	Nov 17, 2020
US AGENCY FIXED	3130APNH4	1010	FHLLB 1.2 11/18/25	Nov 18, 2025	15,000,000.000	15,000,000.00	Oct 22, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3135GA4P3	1010	FNMA 0.65 11/18/25	Nov 18, 2025	10,000,000.000	10,000,000.00	Nov 18, 2020
US AGENCY FIXED	3134GXFA7	1010	FHLMC 0.65 11/26/25	Nov 26, 2025	15,000,000.000	15,000,000.00	Nov 30, 2020
US AGENCY FIXED	3134GXFV1	1010	FHLMC 0 5/8 12/17/25	Dec 17, 2025	10,000,000.000	9,918,000.00	May 18, 2021
US AGENCY FIXED	3134GXHL1	1010	FHLMC 0.7 12/30/25	Dec 30, 2025	19,250,000.000	19,072,900.00	Mar 09, 2021
US AGENCY FIXED	3135G06Q1	1010	FNMA 0.64 12/30/25	Dec 30, 2025	15,000,000.000	15,000,000.00	Dec 30, 2020
US AGENCY FIXED	3135G06Q1	1010	FNMA 0.64 12/30/25	Dec 30, 2025	11,509,000.000	11,509,000.00	Jan 13, 2021
US AGENCY FIXED	3133ENKD1	1010	FFCB 1.4 01/13/26	Jan 13, 2026	10,000,000.000	9,946,000.00	Jan 20, 2022
US AGENCY FIXED	3130AKN85	1010	FHLB 0.55 01/20/26	Jan 20, 2026	15,000,000.000	14,875,500.00	Sep 03, 2021
US AGENCY FIXED	3130AKN51	1010	FHLB 0.52 01/28/26	Jan 28, 2026	25,000,000.000	25,000,000.00	Jan 28, 2021
US AGENCY FIXED	3130AKPF7	1010	FHLB 0.58 01/28/26	Jan 28, 2026	15,450,000.000	15,442,275.00	Jan 28, 2021
US AGENCY FIXED	3130AKQ82	1010	FHLB 0.6 01/28/26	Jan 28, 2026	15,000,000.000	15,000,000.00	Jan 28, 2021
US AGENCY FIXED	3130AQQE6	1010	FHLB 1.65 01/28/26	Jan 28, 2026	10,000,000.000	9,999,000.00	Jan 20, 2022
US AGENCY FIXED	3135G06R9	1010	FNMA 0.55 01/28/26	Jan 28, 2026	25,000,000.000	25,000,000.00	Jan 28, 2021
US AGENCY FIXED	3133EMPU0	1010	FFCB 0 1/2 02/04/26	Feb 04, 2026	5,000,000.000	4,954,800.00	Jul 30, 2021
US AGENCY FIXED	3133EMQX3	1010	FFCB 0.59 02/17/26	Feb 17, 2026	20,000,000.000	19,912,800.00	Feb 22, 2021
US AGENCY FIXED	3130ALCV4	1010	FHLB 0 3/4 02/24/26	Feb 24, 2026	22,130,000.000	21,541,120.70	Jan 05, 2022
US AGENCY FIXED	3130AL6G4	1010	FHLB 0.6 02/25/26	Feb 25, 2026	12,200,000.000	12,198,780.00	Feb 25, 2021
US AGENCY FIXED	3130ALCU6	1010	FHLB 0.7 02/25/26	Feb 25, 2026	20,000,000.000	19,992,000.00	Feb 25, 2021
US AGENCY FIXED	3130ALD27	1010	FHLB 0.65 02/25/26	Feb 25, 2026	25,000,000.000	25,000,000.00	Feb 25, 2021
US AGENCY FIXED	3130ALGA6	1010	FHLB 0.7 02/25/26	Feb 25, 2026	10,000,000.000	9,991,500.00	Feb 25, 2021
US AGENCY FIXED	3130AKZ25	1010	FHLB 0.65 02/26/26	Feb 26, 2026	10,000,000.000	9,893,000.00	Jun 17, 2021
US AGENCY FIXED	3130AKZ41	1010	FHLB 0.56 02/26/26	Feb 26, 2026	20,000,000.000	20,000,000.00	Feb 26, 2021
US AGENCY FIXED	3130AKZ82	1010	FHLB 0.58 02/26/26	Feb 26, 2026	5,450,000.000	5,425,475.00	Feb 26, 2021
US AGENCY FIXED	3130ALEK6	1010	FHLB 0.78 02/26/26	Feb 26, 2026	15,000,000.000	14,988,750.00	Feb 26, 2021
US AGENCY FIXED	3130ALGR9	1010	FHLB 0.85 02/26/26	Feb 26, 2026	15,000,000.000	14,902,500.00	Mar 19, 2021
US AGENCY FIXED	3130ALEY6	1010	FHLB 0.8 03/04/26	Mar 04, 2026	10,000,000.000	9,990,000.00	Jul 30, 2021
US AGENCY FIXED	3130ALDG6	1010	FHLB 0.66 03/09/26	Mar 09, 2026	20,000,000.000	20,000,000.00	Mar 09, 2021
US AGENCY FIXED	3133EMSU7	1010	FFCB 0.8 03/09/26	Mar 09, 2026	10,000,000.000	10,000,000.00	Mar 09, 2021
US AGENCY FIXED	3130ALGS7	1010	FHLB 0.85 03/10/26	Mar 10, 2026	8,250,000.000	8,249,175.00	Mar 10, 2021
US AGENCY FIXED	3130ALGJ7	1010	FHLB 1 03/23/26	Mar 23, 2026	14,625,000.000	14,625,000.00	Mar 23, 2021
US AGENCY FIXED	3130ANY79	1010	FHLB 0.85 03/30/26	Mar 30, 2026	5,000,000.000	4,967,350.00	Oct 13, 2021
US AGENCY FIXED	3130AMA77	1010	FHLB 0.88 04/28/26	Apr 28, 2026	20,000,000.000	20,000,000.00	Apr 28, 2021
US AGENCY FIXED	3130AQKC6	1010	FHLB 1 1/2 04/28/26	Apr 28, 2026	25,000,000.000	24,995,000.00	Jan 05, 2022
US AGENCY FIXED	3130AN5C0	1010	FHLB 1.05 04/29/26	Apr 29, 2026	3,000,000.000	3,000,000.00	Jul 29, 2021
US AGENCY FIXED	3130ARQ87	1010	FHLB 3 04/29/26	Apr 29, 2026	8,150,000.000	8,150,000.00	Apr 07, 2022
US AGENCY FIXED	3130AMCD2	1010	FHLB 0.94 05/12/26	May 12, 2026	25,000,000.000	25,000,000.00	May 12, 2021
US AGENCY FIXED	3133EMZB1	1010	FFCB 0.96 05/13/26	May 13, 2026	20,000,000.000	19,960,000.00	May 13, 2021
US AGENCY FIXED	3130AMCL4	1010	FHLB 1.02 05/19/26	May 19, 2026	10,000,000.000	9,996,500.00	May 19, 2021
US AGENCY FIXED	3130AMGZ9	1010	FHLB 0.9 05/26/26	May 26, 2026	15,000,000.000	14,981,250.00	May 26, 2021
US AGENCY FIXED	3133EMH21	1010	FFCB 0.9 06/15/26	Jun 15, 2026	5,000,000.000	5,000,000.00	Jun 15, 2021
US AGENCY FIXED	3133EMH21	1010	FFCB 0.9 06/15/26	Jun 15, 2026	15,000,000.000	14,977,500.00	Jun 17, 2021
US AGENCY FIXED	3133EMH21	1010	FFCB 0.9 06/15/26	Jun 15, 2026	10,000,000.000	9,980,000.00	Jun 22, 2021
US AGENCY FIXED	3133EML67	1010	FFCB 0.8 06/22/26	Jun 22, 2026	20,000,000.000	19,891,903.00	Jun 22, 2021
US AGENCY FIXED	3134GXHY3	1010	FHLMC 0 3/4 06/23/26	Jun 23, 2026	25,000,000.000	24,920,000.00	Jun 23, 2021
US AGENCY FIXED	3134GXHY3	1010	FHLMC 0 3/4 06/23/26	Jun 23, 2026	15,000,000.000	14,666,700.00	Nov 19, 2021
US AGENCY FIXED	3134GXHY3	1010	FHLMC 0 3/4 06/23/26	Jun 23, 2026	13,290,000.000	12,969,312.30	Dec 02, 2021
US AGENCY FIXED	3133EMP22	1010	FFCB 0.91 06/30/26	Jun 30, 2026	18,800,000.000	18,775,560.00	Jun 30, 2021
US AGENCY FIXED	3130ANAB6	1010	FHLB 0.85 07/29/26	Jul 29, 2026	4,000,000.000	3,994,000.00	Jul 29, 2021
US AGENCY FIXED	3130ANBY5	1010	FHLB 0.91 07/29/26	Jul 29, 2026	25,000,000.000	25,000,000.00	Jul 29, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3130ANC24	1010	FHLB 1.06 07/29/26	Jul 29, 2026	25,000,000.000	25,000,000.00	Jul 29, 2021
US AGENCY FIXED	3130ANCQ1	1010	FHLB 0.87 07/30/26	Jul 30, 2026	25,000,000.000	25,000,000.00	Jul 30, 2021
US AGENCY FIXED	3133EM2C5	1010	FFCB 0.71 08/10/26	Aug 10, 2026	11,750,000.000	11,675,387.50	Aug 11, 2021
US AGENCY FIXED	3130ANGG9	1010	FHLB 0 3/4 08/12/26	Aug 12, 2026	10,000,000.000	9,970,000.00	Aug 12, 2021
US AGENCY FIXED	3130ANMH0	1010	FHLB 1.1 08/20/26	Aug 20, 2026	15,000,000.000	13,906,455.00	May 27, 2022
US AGENCY FIXED	3130ANMV9	1010	FHLB 0.95 08/25/26	Aug 25, 2026	11,500,000.000	11,490,225.00	Aug 25, 2021
US AGENCY FIXED	3130ANPU8	1010	FHLB 0.99 08/25/26	Aug 25, 2026	10,000,000.000	9,999,000.00	Aug 25, 2021
US AGENCY FIXED	3130ANNB2	1010	FHLB 1 08/26/26	Aug 26, 2026	25,000,000.000	24,996,250.00	Aug 26, 2021
US AGENCY FIXED	3130ANNC0	1010	FHLB 0.9 08/26/26	Aug 26, 2026	20,000,000.000	19,998,000.00	Aug 26, 2021
US AGENCY FIXED	3130ANRF9	1010	FHLB 0.98 08/26/26	Aug 26, 2026	6,000,000.000	5,995,500.00	Aug 30, 2021
US AGENCY FIXED	3133EM3T7	1010	FFCB 0.87 09/01/26	Sep 01, 2026	15,000,000.000	14,973,750.00	Aug 26, 2021
US AGENCY FIXED	3130ANPV6	1010	FHLB 1 09/08/26	Sep 08, 2026	15,000,000.000	14,998,500.00	Aug 11, 2021
US AGENCY FIXED	3133EM4S8	1010	FFCB 0.87 09/08/26	Sep 08, 2026	14,505,000.000	14,444,079.00	Sep 23, 2021
US AGENCY FIXED	3130ANU32	1010	FHLB 1 09/22/26	Sep 22, 2026	30,000,000.000	29,985,000.00	Jul 30, 2021
US AGENCY FIXED	3133EM6E7	1010	FFCB 0.94 09/28/26	Sep 28, 2026	15,000,000.000	14,970,000.00	Sep 23, 2021
US AGENCY FIXED	3133EM6E7	1010	FFCB 0.94 09/28/26	Sep 28, 2026	10,000,000.000	9,957,500.00	Sep 27, 2021
US AGENCY FIXED	3130APCH6	1010	FHLB 1 1/8 09/29/26	Sep 29, 2026	10,000,000.000	10,000,000.00	Sep 24, 2021
US AGENCY FIXED	3130ANYX2	1010	FHLB 0.9 09/30/26	Sep 30, 2026	15,000,000.000	14,981,250.00	Sep 17, 2021
US AGENCY FIXED	3130AP5R2	1010	FHLB 1 09/30/26	Sep 30, 2026	14,630,000.000	14,616,833.00	Sep 23, 2021
US AGENCY FIXED	3130AP6M2	1010	FHLB 1.02 09/30/26	Sep 30, 2026	10,000,000.000	10,000,000.00	Sep 20, 2021
US AGENCY FIXED	3130APB87	1010	FHLB 1.1 10/13/26	Oct 13, 2026	10,000,000.000	9,982,500.00	Sep 28, 2021
US AGENCY FIXED	3130APB87	1010	FHLB 1.1 10/13/26	Oct 13, 2026	15,000,000.000	14,977,500.00	Oct 07, 2021
US AGENCY FIXED	3130APB87	1010	FHLB 1.1 10/13/26	Oct 13, 2026	9,400,000.000	9,374,150.00	Oct 13, 2021
US AGENCY FIXED	3130APB87	1010	FHLB 1.1 10/13/26	Oct 13, 2026	10,000,000.000	9,965,000.00	Oct 13, 2021
US AGENCY FIXED	3133ENBP4	1010	FFCB 1.11 10/20/26	Oct 20, 2026	10,200,000.000	10,200,000.00	Oct 14, 2021
US AGENCY FIXED	3130APCQ6	1010	FHLB 1.1 10/22/26	Oct 22, 2026	25,000,000.000	24,983,750.00	Sep 24, 2021
US AGENCY FIXED	3130APJ55	1010	FHLB 1 1/4 10/26/26	Oct 26, 2026	10,000,000.000	9,982,500.00	Nov 02, 2021
US AGENCY FIXED	3134GW4C7	1010	FHLMC 0.8 10/27/26	Oct 27, 2026	15,000,000.000	14,550,000.00	Jan 05, 2022
US AGENCY FIXED	3130APGT6	1010	FHLB 1.15 10/28/26	Oct 28, 2026	10,000,000.000	9,993,000.00	Oct 08, 2021
US AGENCY FIXED	3130APJZ9	1010	FHLB 1.2 10/28/26	Oct 28, 2026	8,700,000.000	8,683,470.00	Oct 20, 2021
US AGENCY FIXED	3134GW6C5	1010	FHLMC 0.8 10/28/26	Oct 28, 2026	15,000,000.000	14,595,000.00	Dec 07, 2021
US AGENCY FIXED	3134GW6C5	1010	FHLMC 0.8 10/28/26	Oct 28, 2026	10,250,000.000	9,882,537.50	Jan 07, 2022
US AGENCY FIXED	3130APJ48	1010	FHLB 1.2 11/03/26	Nov 03, 2026	25,000,000.000	24,993,750.00	Oct 08, 2021
US AGENCY FIXED	3130APL37	1010	FHLB 1.4 11/16/26	Nov 16, 2026	20,000,000.000	20,000,000.00	Oct 18, 2021
US AGENCY FIXED	3130APLP8	1010	FHLB 1 3/8 11/16/26	Nov 16, 2026	4,500,000.000	4,494,375.00	Nov 02, 2021
US AGENCY FIXED	3130APLP8	1010	FHLB 1 3/8 11/16/26	Nov 16, 2026	8,610,000.000	8,599,237.50	Nov 02, 2021
US AGENCY FIXED	3130APNQ4	1010	FHLB 1 3/8 11/17/26	Nov 17, 2026	20,000,000.000	19,998,000.00	Oct 22, 2021
US AGENCY FIXED	3130APPZ2	1010	FHLB 1 1/2 11/23/26	Nov 23, 2026	13,930,000.000	13,925,821.00	Oct 28, 2021
US AGENCY FIXED	3133ENEM8	1010	FFCB 1.43 11/23/26	Nov 23, 2026	10,000,000.000	10,000,000.00	Nov 19, 2021
US AGENCY FIXED	3133ENEM8	1010	FFCB 1.43 11/23/26	Nov 23, 2026	8,250,000.000	8,250,000.00	Dec 02, 2021
US AGENCY FIXED	3130APW84	1010	FHLB 1 1/2 12/03/26	Dec 03, 2026	15,000,000.000	14,973,750.00	Nov 22, 2021
US AGENCY FIXED	3130APSF3	1010	FHLB 1.67 12/14/26	Dec 14, 2026	25,000,000.000	25,000,000.00	Nov 10, 2021
US AGENCY FIXED	3130APVV4	1010	FHLB 1 1/2 12/14/26	Dec 14, 2026	25,000,000.000	24,987,500.00	Nov 10, 2021
US AGENCY FIXED	3133ENHA1	1010	FFCB 1 1/2 12/14/26	Dec 14, 2026	15,000,000.000	15,000,000.00	Dec 09, 2021
US AGENCY FIXED	3133ENHC7	1010	FFCB 1.6 12/14/26	Dec 14, 2026	15,000,000.000	15,000,000.00	Dec 09, 2021
US AGENCY FIXED	3133ENHC7	1010	FFCB 1.6 12/14/26	Dec 14, 2026	10,000,000.000	9,937,500.00	Jan 20, 2022
US AGENCY FIXED	3135G06L2	1010	FNMA 0 7/8 12/18/26	Dec 18, 2026	10,000,000.000	9,249,500.00	Mar 22, 2022
US AGENCY FIXED	3135G06L2	1010	FNMA 0 7/8 12/18/26	Dec 18, 2026	10,000,000.000	9,177,400.00	Apr 01, 2022
US AGENCY FIXED	3135G06L2	1010	FNMA 0 7/8 12/18/26	Dec 18, 2026	10,000,000.000	9,085,300.00	May 12, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US AGENCY FIXED	3135G06L2	1010	FNMA 0 7/8 12/18/26	Dec 18, 2026	15,000,000.000	14,658,600.00	Dec 09, 2021
US AGENCY FIXED	3135G06L2	1010	FNMA 0 7/8 12/18/26	Dec 18, 2026	15,000,000.000	14,659,500.00	Dec 22, 2021
US AGENCY FIXED	3130AQ2X0	1010	FHLB 1.6 12/28/26	Dec 28, 2026	25,000,000.000	24,981,250.00	Nov 22, 2021
US AGENCY FIXED	3133ENJP6	1010	FFCB 1.37 12/28/26	Dec 28, 2026	10,000,000.000	9,973,500.00	Dec 23, 2021
US AGENCY FIXED	3133ENJP6	1010	FFCB 1.37 12/28/26	Dec 28, 2026	25,000,000.000	24,918,750.00	Dec 29, 2021
US AGENCY FIXED	3133ENJP6	1010	FFCB 1.37 12/28/26	Dec 28, 2026	15,000,000.000	14,947,500.00	Dec 30, 2021
US AGENCY FIXED	3133ENKG4	1010	FFCB 1.47 01/11/27	Jan 11, 2027	25,000,000.000	24,900,000.00	Jan 06, 2022
US AGENCY FIXED	3133ENKG4	1010	FFCB 1.47 01/11/27	Jan 11, 2027	7,227,000.000	7,081,737.30	Feb 04, 2022
US AGENCY FIXED	3133ENLZ1	1010	FFCB 1.78 01/26/27	Jan 26, 2027	15,000,000.000	15,000,000.00	Jan 24, 2022
US AGENCY FIXED	3133ENLZ1	1010	FFCB 1.78 01/26/27	Jan 26, 2027	10,000,000.000	9,962,000.00	Feb 02, 2022
US AGENCY FIXED	3133ENLZ1	1010	FFCB 1.78 01/26/27	Jan 26, 2027	10,000,000.000	9,965,000.00	Feb 02, 2022
US AGENCY FIXED	3133ENLZ1	1010	FFCB 1.78 01/26/27	Jan 26, 2027	16,584,000.000	16,418,160.00	Feb 08, 2022
US AGENCY FIXED	3130AQHB2	1010	FHLB 1 1/2 01/27/27	Jan 27, 2027	10,000,000.000	9,961,500.00	Jan 06, 2022
US AGENCY FIXED	3130AQHS5	1010	FHLB 1.7 01/28/27	Jan 28, 2027	15,000,000.000	14,978,250.00	Jan 12, 2022
US AGENCY FIXED	3130AQHS5	1010	FHLB 1.7 01/28/27	Jan 28, 2027	10,000,000.000	9,965,000.00	Jan 18, 2022
US AGENCY FIXED	3130AQHS5	1010	FHLB 1.7 01/28/27	Jan 28, 2027	10,000,000.000	9,800,000.00	Feb 15, 2022
US AGENCY FIXED	3130AQJG9	1010	FHLB 1.65 01/28/27	Jan 28, 2027	15,100,000.000	15,077,350.00	Jan 07, 2022
US AGENCY FIXED	3130AKYH3	1010	FHLB 0.83 02/10/27	Feb 10, 2027	18,600,000.000	17,653,260.00	Feb 04, 2022
US AGENCY FIXED	3130AQPd9	1010	FHLB 2 02/17/27	Feb 17, 2027	10,500,000.000	10,500,000.00	Jan 19, 2022
US AGENCY FIXED	3130AQVA8	1010	FHLB 2.1 02/25/27	Feb 25, 2027	15,000,000.000	15,000,000.00	Feb 04, 2022
US AGENCY FIXED	3130AQYG2	1010	FHLB 2 1/2 02/25/27	Feb 25, 2027	10,000,000.000	10,000,000.00	Feb 10, 2022
US AGENCY FIXED	3133EMSL7	1010	FFCB 1.15 03/02/27	Mar 02, 2027	6,500,000.000	6,200,025.00	Feb 15, 2022
US AGENCY FIXED	3130AQZT3	1010	FHLB 2 3/4 03/08/27	Mar 08, 2027	10,000,000.000	10,000,000.00	Feb 14, 2022
US AGENCY FIXED	3130ARAB7	1010	FHLB 2 3/4 03/25/27	Mar 25, 2027	15,000,000.000	14,666,721.27	May 24, 2022
US AGENCY FIXED	3130ARAB7	1010	FHLB 2 3/4 03/25/27	Mar 25, 2027	10,000,000.000	10,000,000.00	Mar 03, 2022
US AGENCY FIXED	3130ARAB7	1010	FHLB 2 3/4 03/25/27	Mar 25, 2027	8,470,000.000	8,464,918.00	Mar 07, 2022
US AGENCY FIXED	3130ARC25	1010	FHLB 2 1/4 03/29/27	Mar 29, 2027	25,000,000.000	24,993,750.00	Mar 08, 2022
US AGENCY FIXED	3130ARJT9	1010	FHLB 2.91 04/12/27	Apr 12, 2027	25,000,000.000	25,000,000.00	Mar 25, 2022
US AGENCY FIXED	3130ARGT2	1010	FHLB 2.65 04/14/27	Apr 14, 2027	25,000,000.000	25,000,000.00	Mar 22, 2022
US AGENCY FIXED	3130ARL82	1010	FHLB 3.02 04/26/27	Apr 26, 2027	8,500,000.000	8,500,000.00	Mar 29, 2022
US AGENCY FIXED	3130ARMX6	1010	FHLB 3 04/29/27	Apr 29, 2027	10,000,000.000	10,000,000.00	Apr 01, 2022
US AGENCY FIXED	3134GXSH8	1010	FHLMC 4 05/17/27	May 17, 2027	20,000,000.000	20,000,000.00	Apr 21, 2022
Total :US AGENCY FIXED					4,188,007,000.000	4,174,774,914.37	
US AGENCY STEP							
US AGENCY STEP	3130ACLM4	1010	FHLB 2 3/8 10/25/22	Oct 25, 2022	15,000,000.000	15,000,000.00	Oct 25, 2017
US AGENCY STEP	3130AQVE0	1010	FHLB 1 02/28/24	Feb 28, 2024	15,000,000.000	15,000,000.00	Feb 04, 2022
US AGENCY STEP	3130AMZE5	1010	FHLB 0 1/4 06/30/25	Jun 30, 2025	50,000,000.000	50,000,000.00	Jun 30, 2021
US AGENCY STEP	3130AKQM1	1010	FHLB 0.7 01/27/26	Jan 27, 2026	20,000,000.000	20,000,000.00	Jan 27, 2021
US AGENCY STEP	3130AKUC8	1010	FHLB 0.3 01/28/26	Jan 28, 2026	9,500,000.000	9,492,875.00	Feb 01, 2021
US AGENCY STEP	3130AKVP8	1010	FHLB 0.35 01/29/26	Jan 29, 2026	25,000,000.000	24,998,125.00	Jan 29, 2021
US AGENCY STEP	3130AL7F5	1010	FHLB 0 1/2 02/26/26	Feb 26, 2026	15,000,000.000	15,000,000.00	Feb 26, 2021
US AGENCY STEP	3130AMFW7	1010	FHLB 1.02 05/26/26	May 26, 2026	25,000,000.000	25,000,000.00	May 26, 2021
US AGENCY STEP	3130AN3G3	1010	FHLB 0.3 06/29/26	Jun 29, 2026	25,000,000.000	25,000,000.00	Jun 29, 2021
Total :US AGENCY STEP					199,500,000.000	199,491,000.00	
US GOVT DISC							
US GOVT DISC	912796J42	1000	B 06/16/22	Jun 16, 2022	50,000,000.000	49,950,906.67	Mar 23, 2022
US GOVT DISC	912796J42	1000	B 06/16/22	Jun 16, 2022	50,000,000.000	49,950,906.66	Mar 23, 2022
US GOVT DISC	912796W21	1000	B 06/21/22	Jun 21, 2022	50,000,000.000	49,917,361.11	Feb 18, 2022
US GOVT DISC	912796W21	1000	B 06/21/22	Jun 21, 2022	50,000,000.000	49,917,361.11	Feb 18, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT DISC	912796R50	1000	B 06/30/22	Jun 30, 2022	50,000,000.000	49,949,444.44	Dec 27, 2021
US GOVT DISC	912796R50	1000	B 06/30/22	Jun 30, 2022	50,000,000.000	49,949,444.45	Dec 27, 2021
US GOVT DISC	912796S42	1000	B 07/21/22	Jul 21, 2022	50,000,000.000	49,893,201.39	Apr 19, 2022
US GOVT DISC	912796S42	1000	B 07/21/22	Jul 21, 2022	50,000,000.000	49,893,201.39	Apr 19, 2022
US GOVT DISC	912796X38	1000	CMB 07/26/22	Jul 26, 2022	50,000,000.000	49,883,892.50	Mar 23, 2022
US GOVT DISC	912796X38	1000	CMB 07/26/22	Jul 26, 2022	50,000,000.000	49,883,892.50	Mar 23, 2022
US GOVT DISC	912796XM6	1000	CMB 08/16/22	Aug 16, 2022	50,000,000.000	49,841,317.00	Apr 18, 2022
US GOVT DISC	912796XM6	1000	CMB 08/16/22	Aug 16, 2022	50,000,000.000	49,841,317.00	Apr 18, 2022
US GOVT DISC	912796XP9	1000	CMB 08/30/22	Aug 30, 2022	50,000,000.000	49,820,673.61	May 02, 2022
US GOVT DISC	912796XP9	1000	CMB 08/30/22	Aug 30, 2022	50,000,000.000	49,820,673.61	May 02, 2022
US GOVT DISC	912796U56	1000	B 09/22/22	Sep 22, 2022	50,000,000.000	49,768,708.34	Mar 23, 2022
US GOVT DISC	912796U56	1000	B 09/22/22	Sep 22, 2022	50,000,000.000	49,768,708.33	Mar 23, 2022
US GOVT DISC	912796V71	1000	B 10/27/22	Oct 27, 2022	50,000,000.000	49,663,778.00	Apr 29, 2022
US GOVT DISC	912796V71	1000	B 10/27/22	Oct 27, 2022	50,000,000.000	49,663,778.00	Apr 29, 2022
US GOVT DISC	912796S34	1001	B 01/26/23	Jan 26, 2023	25,000,000.000	24,823,055.56	Jan 26, 2022
Total :US GOVT DISC					925,000,000.000	922,201,621.67	
US GOVT FIXED							
US GOVT FIXED	912828XW5	1020	T 1 3/4 06/30/22	Jun 30, 2022	10,000,000.000	9,930,468.75	Jul 05, 2017
US GOVT FIXED	912828XW5	1020	T 1 3/4 06/30/22	Jun 30, 2022	20,000,000.000	19,599,218.75	Jan 08, 2018
US GOVT FIXED	912828XW5	1020	T 1 3/4 06/30/22	Jun 30, 2022	25,000,000.000	25,458,007.81	May 28, 2021
US GOVT FIXED	912828XW5	1020	T 1 3/4 06/30/22	Jun 30, 2022	10,000,000.000	9,959,375.00	Jun 30, 2017
US GOVT FIXED	9128287C8	1020	T 1 3/4 07/15/22	Jul 15, 2022	50,000,000.000	50,964,843.75	May 24, 2021
US GOVT FIXED	9128282P4	1020	T 1 7/8 07/31/22	Jul 31, 2022	10,000,000.000	9,985,156.25	Sep 28, 2017
US GOVT FIXED	9128282P4	1020	T 1 7/8 07/31/22	Jul 31, 2022	10,000,000.000	9,942,968.75	Oct 23, 2017
US GOVT FIXED	9128282P4	1020	T 1 7/8 07/31/22	Jul 31, 2022	5,000,000.000	4,842,382.81	Mar 01, 2018
US GOVT FIXED	91282CAC5	1000	T 0 1/8 07/31/22	Jul 31, 2022	50,000,000.000	49,886,718.75	Feb 18, 2022
US GOVT FIXED	91282CAC5	1000	T 0 1/8 07/31/22	Jul 31, 2022	35,000,000.000	34,920,703.13	Feb 18, 2022
US GOVT FIXED	912828YA2	1020	T 1 1/2 08/15/22	Aug 15, 2022	10,000,000.000	9,973,437.50	Dec 30, 2019
US GOVT FIXED	9128282S8	1020	T 1 5/8 08/31/22	Aug 31, 2022	10,000,000.000	9,925,000.00	Sep 15, 2017
US GOVT FIXED	9128282S8	1020	T 1 5/8 08/31/22	Aug 31, 2022	10,000,000.000	9,997,656.25	Dec 03, 2019
US GOVT FIXED	91282CAG6	1020	T 0 1/8 08/31/22	Aug 31, 2022	50,000,000.000	50,033,203.13	May 24, 2021
US GOVT FIXED	9128282W9	1020	T 1 7/8 09/30/22	Sep 30, 2022	10,000,000.000	9,970,312.50	Oct 04, 2017
US GOVT FIXED	9128282W9	1020	T 1 7/8 09/30/22	Sep 30, 2022	10,000,000.000	9,769,531.25	Jan 19, 2018
US GOVT FIXED	912828L57	1020	T 1 3/4 09/30/22	Sep 30, 2022	10,000,000.000	9,901,562.50	Oct 13, 2017
US GOVT FIXED	91282CAN1	1020	T 0 1/8 09/30/22	Sep 30, 2022	50,000,000.000	50,027,343.75	May 24, 2021
US GOVT FIXED	91282CAN1	1020	T 0 1/8 09/30/22	Sep 30, 2022	50,000,000.000	50,027,343.75	May 25, 2021
US GOVT FIXED	912828YK0	1020	T 1 3/8 10/15/22	Oct 15, 2022	10,000,000.000	9,921,875.00	Oct 29, 2019
US GOVT FIXED	912828YK0	1020	T 1 3/8 10/15/22	Oct 15, 2022	10,000,000.000	9,919,531.25	Oct 31, 2019
US GOVT FIXED	9128283C2	1020	T 2 10/31/22	Oct 31, 2022	10,000,000.000	9,971,093.75	Nov 15, 2017
US GOVT FIXED	9128283C2	1020	T 2 10/31/22	Oct 31, 2022	10,000,000.000	9,966,406.25	Nov 21, 2017
US GOVT FIXED	91282CAR2	1020	T 0 1/8 10/31/22	Oct 31, 2022	50,000,000.000	50,016,601.56	May 24, 2021
US GOVT FIXED	91282CAR2	1020	T 0 1/8 10/31/22	Oct 31, 2022	50,000,000.000	50,017,578.13	May 25, 2021
US GOVT FIXED	912828M80	1020	T 2 11/30/22	Nov 30, 2022	10,000,000.000	9,952,792.00	Dec 01, 2017
US GOVT FIXED	912828M80	1020	T 2 11/30/22	Nov 30, 2022	10,000,000.000	9,933,593.75	Dec 11, 2017
US GOVT FIXED	912828M80	1020	T 2 11/30/22	Nov 30, 2022	10,000,000.000	9,896,093.75	Dec 20, 2017
US GOVT FIXED	912828M80	1000	T 2 11/30/22	Nov 30, 2022	25,000,000.000	25,205,078.13	Feb 22, 2022
US GOVT FIXED	91282CAX9	1020	T 0 1/8 11/30/22	Nov 30, 2022	50,000,000.000	50,015,625.00	May 24, 2021
US GOVT FIXED	91282CAX9	1020	T 0 1/8 11/30/22	Nov 30, 2022	50,000,000.000	50,013,671.88	May 25, 2021
US GOVT FIXED	912828N30	1020	T 2 1/8 12/31/22	Dec 31, 2022	5,000,000.000	4,958,593.75	Jan 10, 2018

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT FIXED	912828N30	1020	T 2 1/8 12/31/22	Dec 31, 2022	5,000,000.000	4,942,187.50	Jan 16, 2018
US GOVT FIXED	912828N30	1020	T 2 1/8 12/31/22	Dec 31, 2022	5,000,000.000	4,930,468.75	Jan 22, 2018
US GOVT FIXED	912828N30	1020	T 2 1/8 12/31/22	Dec 31, 2022	10,000,000.000	9,659,375.00	May 18, 2018
US GOVT FIXED	91282CBD2	1020	T 0 1/8 12/31/22	Dec 31, 2022	50,000,000.000	50,009,765.63	May 25, 2021
US GOVT FIXED	91282CBD2	1020	T 0 1/8 12/31/22	Dec 31, 2022	25,000,000.000	25,006,835.94	Jun 09, 2021
US GOVT FIXED	91282CBD2	1020	T 0 1/8 12/31/22	Dec 31, 2022	50,000,000.000	50,013,671.87	Jun 09, 2021
US GOVT FIXED	9128283U2	1020	T 2 3/8 01/31/23	Jan 31, 2023	5,000,000.000	4,978,125.00	Jan 31, 2018
US GOVT FIXED	9128283U2	1020	T 2 3/8 01/31/23	Jan 31, 2023	15,000,000.000	14,789,062.50	Apr 17, 2018
US GOVT FIXED	91282CBG5	1020	T 0 1/8 01/31/23	Jan 31, 2023	25,000,000.000	24,918,945.31	Dec 27, 2021
US GOVT FIXED	912828P79	1020	T 1 1/2 02/28/23	Feb 28, 2023	25,000,000.000	25,375,976.56	Nov 22, 2021
US GOVT FIXED	9128284D9	1020	T 2 1/2 03/31/23	Mar 31, 2023	10,000,000.000	9,911,718.75	Apr 18, 2018
US GOVT FIXED	9128284D9	1020	T 2 1/2 03/31/23	Mar 31, 2023	10,000,000.000	9,884,375.00	Apr 20, 2018
US GOVT FIXED	9128284D9	1020	T 2 1/2 03/31/23	Mar 31, 2023	10,000,000.000	9,931,250.00	Apr 13, 2018
US GOVT FIXED	9128284D9	1020	T 2 1/2 03/31/23	Mar 31, 2023	5,000,000.000	4,922,265.63	Apr 25, 2018
US GOVT FIXED	912828Q29	1020	T 1 1/2 03/31/23	Mar 31, 2023	15,000,000.000	14,956,640.63	Aug 09, 2019
US GOVT FIXED	9128284L1	1020	T 2 3/4 04/30/23	Apr 30, 2023	10,000,000.000	9,999,609.38	Jul 18, 2018
US GOVT FIXED	91282CBX8	1020	T 0 1/8 04/30/23	Apr 30, 2023	30,000,000.000	29,937,890.63	Jun 25, 2021
US GOVT FIXED	912828VB3	1020	T 1 3/4 05/15/23	May 15, 2023	10,000,000.000	9,622,656.25	Dec 21, 2018
US GOVT FIXED	9128284S6	1020	T 2 3/4 05/31/23	May 31, 2023	10,000,000.000	9,907,812.50	Oct 04, 2018
US GOVT FIXED	912828R69	1020	T 1 5/8 05/31/23	May 31, 2023	15,000,000.000	15,447,070.31	May 18, 2021
US GOVT FIXED	91282CCD1	1020	T 0 1/8 05/31/23	May 31, 2023	20,000,000.000	19,952,343.75	Jun 25, 2021
US GOVT FIXED	9128284U1	1020	T 2 5/8 06/30/23	Jun 30, 2023	10,000,000.000	9,907,812.50	Jul 25, 2018
US GOVT FIXED	912828S35	1020	T 1 3/8 06/30/23	Jun 30, 2023	15,000,000.000	14,896,875.00	Aug 09, 2019
US GOVT FIXED	912828S92	1020	T 1 1/4 07/31/23	Jul 31, 2023	10,000,000.000	9,764,062.50	Jul 15, 2019
US GOVT FIXED	912828S92	1020	T 1 1/4 07/31/23	Jul 31, 2023	10,000,000.000	9,907,812.50	Sep 10, 2019
US GOVT FIXED	912828S92	1020	T 1 1/4 07/31/23	Jul 31, 2023	30,000,000.000	30,618,750.00	Jun 25, 2021
US GOVT FIXED	9128282D1	1020	T 1 3/8 08/31/23	Aug 31, 2023	20,000,000.000	20,352,343.75	Oct 25, 2021
US GOVT FIXED	9128284X5	1020	T 2 3/4 08/31/23	Aug 31, 2023	10,000,000.000	9,968,750.00	Sep 11, 2018
US GOVT FIXED	9128284X5	1020	T 2 3/4 08/31/23	Aug 31, 2023	10,000,000.000	9,901,562.50	Sep 21, 2018
US GOVT FIXED	91282CAK7	1020	T 0 1/8 09/15/23	Sep 15, 2023	30,000,000.000	29,886,328.13	Jun 25, 2021
US GOVT FIXED	9128285D8	1020	T 2 7/8 09/30/23	Sep 30, 2023	10,000,000.000	9,965,625.00	Oct 02, 2018
US GOVT FIXED	9128285D8	1020	T 2 7/8 09/30/23	Sep 30, 2023	10,000,000.000	9,942,187.50	Oct 04, 2018
US GOVT FIXED	9128285D8	1020	T 2 7/8 09/30/23	Sep 30, 2023	10,000,000.000	9,910,156.25	Oct 09, 2018
US GOVT FIXED	912828T26	1020	T 1 3/8 09/30/23	Sep 30, 2023	10,000,000.000	9,945,312.50	Aug 23, 2019
US GOVT FIXED	91282CDA6	1020	T 0 1/4 09/30/23	Sep 30, 2023	25,000,000.000	24,908,203.13	Oct 18, 2021
US GOVT FIXED	91282CDA6	1020	T 0 1/4 09/30/23	Sep 30, 2023	20,000,000.000	19,950,000.00	Oct 15, 2021
US GOVT FIXED	91282CDA6	1020	T 0 1/4 09/30/23	Sep 30, 2023	20,000,000.000	19,978,125.00	Oct 07, 2021
US GOVT FIXED	912828T91	1020	T 1 5/8 10/31/23	Oct 31, 2023	10,000,000.000	9,891,406.25	Jun 05, 2019
US GOVT FIXED	912828T91	1020	T 1 5/8 10/31/23	Oct 31, 2023	10,000,000.000	9,889,062.50	Jun 05, 2019
US GOVT FIXED	912828T91	1020	T 1 5/8 10/31/23	Oct 31, 2023	10,000,000.000	10,054,687.50	Oct 11, 2019
US GOVT FIXED	912828T91	1020	T 1 5/8 10/31/23	Oct 31, 2023	20,000,000.000	20,029,687.50	Oct 22, 2019
US GOVT FIXED	91282CDD0	1020	T 0 3/8 10/31/23	Oct 31, 2023	25,000,000.000	24,922,918.75	Oct 29, 2021
US GOVT FIXED	91282CDD0	1020	T 0 3/8 10/31/23	Oct 31, 2023	25,000,000.000	24,938,476.56	Nov 10, 2021
US GOVT FIXED	91282CDD0	1020	T 0 3/8 10/31/23	Oct 31, 2023	25,000,000.000	24,914,454.50	Oct 28, 2021
US GOVT FIXED	91282CAW1	1020	T 0 1/4 11/15/23	Nov 15, 2023	25,000,000.000	24,962,890.63	Jul 14, 2021
US GOVT FIXED	912828U57	1020	T 2 1/8 11/30/23	Nov 30, 2023	20,000,000.000	19,760,156.25	Apr 17, 2019
US GOVT FIXED	91282CDM0	1020	T 0 1/2 11/30/23	Nov 30, 2023	25,000,000.000	24,937,500.00	Nov 22, 2021
US GOVT FIXED	91282CDM0	1020	T 0 1/2 11/30/23	Nov 30, 2023	25,000,000.000	24,925,781.25	Nov 24, 2021
US GOVT FIXED	91282CDM0	1020	T 0 1/2 11/30/23	Nov 30, 2023	25,000,000.000	24,919,070.00	Dec 07, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT FIXED	91282CDM0	1020	T 0 1/2 11/30/23	Nov 30, 2023	25,000,000.000	24,902,080.75	Dec 08, 2021
US GOVT FIXED	91282CBA8	1020	T 0 1/8 12/15/23	Dec 15, 2023	25,000,000.000	24,749,608.25	Nov 22, 2021
US GOVT FIXED	912828V23	1020	T 2 1/4 12/31/23	Dec 31, 2023	15,000,000.000	14,773,828.13	Jan 28, 2019
US GOVT FIXED	91282CDR9	1020	T 0 3/4 12/31/23	Dec 31, 2023	25,000,000.000	24,995,047.25	Dec 27, 2021
US GOVT FIXED	91282CDR9	1020	T 0 3/4 12/31/23	Dec 31, 2023	10,000,000.000	9,958,593.75	Jan 14, 2022
US GOVT FIXED	91282CBE0	1020	T 0 1/8 01/15/24	Jan 15, 2024	50,000,000.000	49,804,687.50	May 20, 2021
US GOVT FIXED	9128285Z9	1020	T 2 1/2 01/31/24	Jan 31, 2024	10,000,000.000	10,603,906.25	May 18, 2021
US GOVT FIXED	912828V80	1020	T 2 1/4 01/31/24	Jan 31, 2024	10,000,000.000	10,217,187.50	Dec 17, 2019
US GOVT FIXED	91282CDV0	1020	T 0 7/8 01/31/24	Jan 31, 2024	15,000,000.000	14,926,190.40	Jan 26, 2022
US GOVT FIXED	91282CDV0	1020	T 0 7/8 01/31/24	Jan 31, 2024	15,000,000.000	14,939,026.20	Jan 26, 2022
US GOVT FIXED	91282CDV0	1020	T 0 7/8 01/31/24	Jan 31, 2024	15,000,000.000	14,903,781.15	Jan 31, 2022
US GOVT FIXED	91282CDV0	1020	T 0 7/8 01/31/24	Jan 31, 2024	15,000,000.000	14,877,916.35	Feb 04, 2022
US GOVT FIXED	91282CDV0	1020	T 0 7/8 01/31/24	Jan 31, 2024	25,000,000.000	24,664,062.50	Feb 10, 2022
US GOVT FIXED	912828W48	1020	T 2 1/8 02/29/24	Feb 29, 2024	15,000,000.000	14,694,140.63	Mar 04, 2019
US GOVT FIXED	912828W48	1020	T 2 1/8 02/29/24	Feb 29, 2024	10,000,000.000	10,290,625.00	Aug 22, 2019
US GOVT FIXED	912828W48	1020	T 2 1/8 02/29/24	Feb 29, 2024	10,000,000.000	10,225,000.00	Oct 25, 2019
US GOVT FIXED	912828W48	1020	T 2 1/8 02/29/24	Feb 29, 2024	10,000,000.000	9,998,437.50	Mar 21, 2022
US GOVT FIXED	91282CEA5	1020	T 1 1/2 02/29/24	Feb 29, 2024	15,000,000.000	14,968,359.38	Feb 25, 2022
US GOVT FIXED	91282CEA5	1020	T 1 1/2 02/29/24	Feb 29, 2024	15,000,000.000	14,964,843.75	Mar 08, 2022
US GOVT FIXED	91282CEA5	1020	T 1 1/2 02/29/24	Feb 29, 2024	15,000,000.000	14,932,031.25	Mar 11, 2022
US GOVT FIXED	912828W71	1020	T 2 1/8 03/31/24	Mar 31, 2024	15,000,000.000	14,833,593.75	Apr 15, 2019
US GOVT FIXED	912828W71	1020	T 2 1/8 03/31/24	Mar 31, 2024	10,000,000.000	10,122,656.25	Jul 26, 2019
US GOVT FIXED	912828W71	1020	T 2 1/8 03/31/24	Mar 31, 2024	15,000,000.000	15,783,984.38	May 18, 2021
US GOVT FIXED	91282CEG2	1020	T 2 1/4 03/31/24	Mar 31, 2024	25,000,000.000	24,910,156.25	Apr 01, 2022
US GOVT FIXED	91282CBV2	1020	T 0 3/8 04/15/24	Apr 15, 2024	50,093,750.000	50,093,750.00	May 21, 2021
US GOVT FIXED	912828X70	1020	T 2 04/30/24	Apr 30, 2024	20,000,000.000	20,131,250.00	Jun 06, 2019
US GOVT FIXED	912828XT2	1020	T 2 05/31/24	May 31, 2024	15,000,000.000	15,071,484.38	Jun 06, 2019
US GOVT FIXED	912828XT2	1020	T 2 05/31/24	May 31, 2024	10,000,000.000	10,060,937.50	Jun 20, 2019
US GOVT FIXED	912828XT2	1020	T 2 05/31/24	May 31, 2024	15,000,000.000	15,755,273.44	May 18, 2021
US GOVT FIXED	9128286Z8	1020	T 1 3/4 06/30/24	Jun 30, 2024	10,000,000.000	9,977,343.75	Jul 02, 2019
US GOVT FIXED	9128286Z8	1020	T 1 3/4 06/30/24	Jun 30, 2024	10,000,000.000	9,964,843.75	Jul 08, 2019
US GOVT FIXED	9128286Z8	1020	T 1 3/4 06/30/24	Jun 30, 2024	10,000,000.000	9,935,937.50	Jul 15, 2019
US GOVT FIXED	9128286Z8	1020	T 1 3/4 06/30/24	Jun 30, 2024	10,000,000.000	9,939,843.75	Jul 17, 2019
US GOVT FIXED	912828Y87	1020	T 1 3/4 07/31/24	Jul 31, 2024	10,000,000.000	9,948,437.50	Jul 31, 2019
US GOVT FIXED	912828Y87	1020	T 1 3/4 07/31/24	Jul 31, 2024	10,000,000.000	9,968,750.00	Aug 01, 2019
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	15,000,000.000	14,967,187.50	Feb 03, 2022
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	50,000,000.000	51,394,531.25	May 21, 2021
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	50,000,000.000	51,355,468.75	May 20, 2021
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	15,000,000.000	15,000,000.00	Jan 18, 2022
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	10,000,000.000	9,923,437.50	Sep 03, 2019
US GOVT FIXED	912828YE4	1020	T 1 1/4 08/31/24	Aug 31, 2024	10,000,000.000	10,278,906.25	May 18, 2021
US GOVT FIXED	91282CCX7	1020	T 0 3/8 09/15/24	Sep 15, 2024	20,000,000.000	19,954,687.50	Sep 16, 2021
US GOVT FIXED	91282CCX7	1020	T 0 3/8 09/15/24	Sep 15, 2024	20,000,000.000	19,893,750.00	Oct 07, 2021
US GOVT FIXED	912828YH7	1020	T 1 1/2 09/30/24	Sep 30, 2024	10,000,000.000	10,010,937.50	Oct 11, 2019
US GOVT FIXED	912828YH7	1020	T 1 1/2 09/30/24	Sep 30, 2024	10,000,000.000	9,964,062.50	Oct 15, 2019
US GOVT FIXED	912828YH7	1020	T 1 1/2 09/30/24	Sep 30, 2024	10,000,000.000	9,882,031.25	Nov 08, 2019
US GOVT FIXED	912828YH7	1020	T 1 1/2 09/30/24	Sep 30, 2024	25,000,000.000	25,910,156.25	May 18, 2021
US GOVT FIXED	91282CDB4	1020	T 0 5/8 10/15/24	Oct 15, 2024	25,000,000.000	24,998,145.50	Oct 12, 2021
US GOVT FIXED	91282CDB4	1020	T 0 5/8 10/15/24	Oct 15, 2024	15,000,000.000	14,939,062.50	Oct 21, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT FIXED	9128283D0	1020	T 2 1/4 10/31/24	Oct 31, 2024	15,000,000.000	14,956,640.63	Mar 22, 2022
US GOVT FIXED	912828YM6	1020	T 1 1/2 10/31/24	Oct 31, 2024	15,000,000.000	14,933,203.13	Oct 31, 2019
US GOVT FIXED	912828YM6	1020	T 1 1/2 10/31/24	Oct 31, 2024	10,000,000.000	9,916,406.25	Oct 31, 2019
US GOVT FIXED	912828YM6	1020	T 1 1/2 10/31/24	Oct 31, 2024	10,000,000.000	9,920,312.50	Nov 06, 2019
US GOVT FIXED	912828YM6	1020	T 1 1/2 10/31/24	Oct 31, 2024	10,000,000.000	9,904,296.88	Nov 08, 2019
US GOVT FIXED	912828YM6	1020	T 1 1/2 10/31/24	Oct 31, 2024	50,000,000.000	51,779,296.88	May 20, 2021
US GOVT FIXED	912828G38	1020	T 2 1/4 11/15/24	Nov 15, 2024	10,000,000.000	10,292,578.13	Nov 15, 2019
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,949,218.75	Nov 10, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,940,862.00	Nov 10, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,910,156.25	Nov 15, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,900,478.75	Nov 16, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,897,359.00	Nov 22, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,864,474.75	Nov 22, 2021
US GOVT FIXED	91282CDH1	1020	T 0 3/4 11/15/24	Nov 15, 2024	25,000,000.000	24,839,371.75	Nov 24, 2021
US GOVT FIXED	9128283J7	1020	T 2 1/8 11/30/24	Nov 30, 2024	10,000,000.000	10,172,656.25	Dec 19, 2019
US GOVT FIXED	912828YV6	1020	T 1 1/2 11/30/24	Nov 30, 2024	10,000,000.000	9,932,421.88	Dec 06, 2019
US GOVT FIXED	912828YV6	1020	T 1 1/2 11/30/24	Nov 30, 2024	10,000,000.000	9,928,125.00	Dec 09, 2019
US GOVT FIXED	912828YV6	1020	T 1 1/2 11/30/24	Nov 30, 2024	20,000,000.000	19,787,500.00	Dec 13, 2019
US GOVT FIXED	912828YV6	1020	T 1 1/2 11/30/24	Nov 30, 2024	50,000,000.000	51,765,625.00	May 20, 2021
US GOVT FIXED	91282CDN8	1020	T 1 12/15/24	Dec 15, 2024	25,000,000.000	25,000,000.00	Dec 07, 2021
US GOVT FIXED	91282CDN8	1020	T 1 12/15/24	Dec 15, 2024	25,000,000.000	24,977,182.75	Jan 03, 2022
US GOVT FIXED	91282CDN8	1020	T 1 12/15/24	Dec 15, 2024	25,000,000.000	24,963,875.25	Jan 05, 2022
US GOVT FIXED	912828YY0	1020	T 1 3/4 12/31/24	Dec 31, 2024	10,000,000.000	10,009,540.30	Dec 31, 2019
US GOVT FIXED	91282CDS7	1020	T 1 1/8 01/15/25	Jan 15, 2025	15,000,000.000	14,914,545.60	Jan 18, 2022
US GOVT FIXED	91282CDS7	1020	T 1 1/8 01/15/25	Jan 15, 2025	15,000,000.000	14,887,500.00	Jan 26, 2022
US GOVT FIXED	91282CDS7	1020	T 1 1/8 01/15/25	Jan 15, 2025	15,000,000.000	14,967,033.15	Jan 12, 2022
US GOVT FIXED	91282CDS7	1020	T 1 1/8 01/15/25	Jan 15, 2025	10,000,000.000	9,960,156.25	Jan 14, 2022
US GOVT FIXED	912828Z52	1020	T 1 3/8 01/31/25	Jan 31, 2025	10,000,000.000	9,955,468.75	Feb 06, 2020
US GOVT FIXED	912828Z52	1020	T 1 3/8 01/31/25	Jan 31, 2025	50,000,000.000	51,378,906.25	Jun 29, 2021
US GOVT FIXED	912828Z52	1020	T 1 3/8 01/31/25	Jan 31, 2025	10,000,000.000	9,986,328.13	Feb 05, 2020
US GOVT FIXED	912828J27	1020	T 2 02/15/25	Feb 15, 2025	15,000,000.000	14,983,593.75	Mar 14, 2022
US GOVT FIXED	91282CDZ1	1020	T 1 1/2 02/15/25	Feb 15, 2025	15,000,000.000	14,866,406.25	Feb 10, 2022
US GOVT FIXED	9128283Z1	1020	T 2 3/4 02/28/25	Feb 28, 2025	25,000,000.000	25,000,000.00	Apr 06, 2022
US GOVT FIXED	912828ZC7	1020	T 1 1/8 02/28/25	Feb 28, 2025	10,000,000.000	10,223,437.50	May 18, 2021
US GOVT FIXED	912828ZC7	1020	T 1 1/8 02/28/25	Feb 28, 2025	50,000,000.000	50,921,875.00	Jun 29, 2021
US GOVT FIXED	91282CED9	1020	T 1 3/4 03/15/25	Mar 15, 2025	15,000,000.000	14,936,718.75	Mar 10, 2022
US GOVT FIXED	91282CED9	1020	T 1 3/4 03/15/25	Mar 15, 2025	10,000,000.000	9,884,375.00	Mar 18, 2022
US GOVT FIXED	912828ZF0	1020	T 0 1/2 03/31/25	Mar 31, 2025	20,000,000.000	20,193,750.00	Aug 27, 2020
US GOVT FIXED	912828ZF0	1020	T 0 1/2 03/31/25	Mar 31, 2025	20,000,000.000	19,912,500.00	Mar 01, 2021
US GOVT FIXED	912828ZF0	1020	T 0 1/2 03/31/25	Mar 31, 2025	20,000,000.000	19,962,500.00	May 18, 2021
US GOVT FIXED	9128284M9	1020	T 2 7/8 04/30/25	Apr 30, 2025	20,000,000.000	19,986,718.75	Apr 21, 2022
US GOVT FIXED	912828ZL7	1020	T 0 3/8 04/30/25	Apr 30, 2025	50,000,000.000	49,759,500.00	Jun 11, 2021
US GOVT FIXED	91282CEQ0	1020	T 2 3/4 05/15/25	May 15, 2025	25,000,000.000	24,928,710.94	May 17, 2022
US GOVT FIXED	912828ZT0	1020	T 0 1/4 05/31/25	May 31, 2025	25,000,000.000	24,560,546.88	Mar 09, 2021
US GOVT FIXED	912828ZT0	1020	T 0 1/4 05/31/25	May 31, 2025	50,000,000.000	49,457,031.25	Jun 11, 2021
US GOVT FIXED	912828ZW3	1020	T 0 1/4 06/30/25	Jun 30, 2025	25,000,000.000	24,976,562.50	Oct 02, 2020
US GOVT FIXED	912828ZW3	1020	T 0 1/4 06/30/25	Jun 30, 2025	20,000,000.000	19,951,562.50	Oct 06, 2020
US GOVT FIXED	912828ZW3	1020	T 0 1/4 06/30/25	Jun 30, 2025	20,000,000.000	19,940,625.00	Oct 07, 2020
US GOVT FIXED	912828ZW3	1020	T 0 1/4 06/30/25	Jun 30, 2025	10,000,000.000	9,940,625.00	Dec 07, 2020

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT FIXED	91282CAB7	1020	T 0 1/4 07/31/25	Jul 31, 2025	20,000,000.000	19,951,562.50	Aug 13, 2020
US GOVT FIXED	91282CAB7	1020	T 0 1/4 07/31/25	Jul 31, 2025	20,000,000.000	19,956,250.00	Aug 26, 2020
US GOVT FIXED	912828K74	1020	T 2 08/15/25	Aug 15, 2025	15,000,000.000	14,983,593.75	Mar 14, 2022
US GOVT FIXED	91282CAJ0	1020	T 0 1/4 08/31/25	Aug 31, 2025	20,000,000.000	19,561,718.75	Sep 28, 2021
US GOVT FIXED	91282CAM3	1020	T 0 1/4 09/30/25	Sep 30, 2025	20,000,000.000	19,940,625.00	Oct 06, 2020
US GOVT FIXED	91282CAM3	1020	T 0 1/4 09/30/25	Sep 30, 2025	20,000,000.000	19,917,968.75	Oct 08, 2020
US GOVT FIXED	91282CAM3	1020	T 0 1/4 09/30/25	Sep 30, 2025	20,000,000.000	19,898,437.50	Oct 22, 2020
US GOVT FIXED	9128285J5	1020	T 3 10/31/25	Oct 31, 2025	15,000,000.000	15,000,000.00	May 06, 2022
US GOVT FIXED	91282CAT8	1020	T 0 1/4 10/31/25	Oct 31, 2025	20,000,000.000	19,878,125.00	Nov 02, 2020
US GOVT FIXED	91282CAT8	1020	T 0 1/4 10/31/25	Oct 31, 2025	10,000,000.000	9,935,156.25	Nov 02, 2020
US GOVT FIXED	91282CAT8	1020	T 0 1/4 10/31/25	Oct 31, 2025	20,000,000.000	19,859,375.00	Nov 04, 2020
US GOVT FIXED	91282CAT8	1020	T 0 1/4 10/31/25	Oct 31, 2025	20,000,000.000	19,817,187.50	Nov 10, 2020
US GOVT FIXED	912828M56	1020	T 2 1/4 11/15/25	Nov 15, 2025	15,000,000.000	14,990,625.00	Mar 21, 2022
US GOVT FIXED	9128285N6	1020	T 2 7/8 11/30/25	Nov 30, 2025	15,000,000.000	14,942,578.13	May 02, 2022
US GOVT FIXED	9128285N6	1020	T 2 7/8 11/30/25	Nov 30, 2025	25,000,000.000	24,980,468.75	May 17, 2022
US GOVT FIXED	91282CAZ4	1020	T 0 3/8 11/30/25	Nov 30, 2025	10,000,000.000	9,995,312.50	Nov 30, 2020
US GOVT FIXED	91282CAZ4	1020	T 0 3/8 11/30/25	Nov 30, 2025	15,000,000.000	14,973,046.88	Dec 02, 2020
US GOVT FIXED	91282CAZ4	1020	T 0 3/8 11/30/25	Nov 30, 2025	25,000,000.000	24,523,437.50	Mar 09, 2021
US GOVT FIXED	91282CAZ4	1020	T 0 3/8 11/30/25	Nov 30, 2025	25,000,000.000	24,280,273.44	Dec 01, 2021
US GOVT FIXED	91282CAZ4	1020	T 0 3/8 11/30/25	Nov 30, 2025	25,000,000.000	24,193,359.38	Dec 10, 2021
US GOVT FIXED	9128285T3	1020	T 2 5/8 12/31/25	Dec 31, 2025	25,000,000.000	24,977,344.00	Apr 01, 2022
US GOVT FIXED	91282CBC4	1020	T 0 3/8 12/31/25	Dec 31, 2025	10,000,000.000	9,998,437.50	Dec 31, 2020
US GOVT FIXED	91282CBC4	1020	T 0 3/8 12/31/25	Dec 31, 2025	20,000,000.000	19,951,562.50	Jan 07, 2021
US GOVT FIXED	91282CBC4	1020	T 0 3/8 12/31/25	Dec 31, 2025	20,000,000.000	19,925,000.00	Jan 08, 2021
US GOVT FIXED	91282CBC4	1020	T 0 3/8 12/31/25	Dec 31, 2025	15,000,000.000	14,925,000.00	Jan 11, 2021
US GOVT FIXED	91282CBC4	1020	T 0 3/8 12/31/25	Dec 31, 2025	15,000,000.000	14,915,625.00	Jan 12, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	15,000,000.000	14,873,437.50	Feb 17, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	10,000,000.000	9,912,500.00	Feb 18, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	20,000,000.000	19,815,625.00	Feb 19, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	20,000,000.000	19,581,250.00	Mar 08, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	15,000,000.000	14,676,562.50	Mar 09, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	10,000,000.000	9,968,750.00	Feb 03, 2021
US GOVT FIXED	91282CBH3	1020	T 0 3/8 01/31/26	Jan 31, 2026	10,000,000.000	9,948,437.50	Feb 09, 2021
US GOVT FIXED	912828P46	1020	T 1 5/8 02/15/26	Feb 15, 2026	15,000,000.000	14,970,703.13	Feb 04, 2022
US GOVT FIXED	912828P46	1020	T 1 5/8 02/15/26	Feb 15, 2026	15,000,000.000	14,939,062.50	Feb 08, 2022
US GOVT FIXED	912828P46	1020	T 1 5/8 02/15/26	Feb 15, 2026	15,000,000.000	14,835,937.50	Feb 15, 2022
US GOVT FIXED	9128286F2	1020	T 2 1/2 02/28/26	Feb 28, 2026	15,000,000.000	14,954,296.88	Mar 25, 2022
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	20,000,000.000	19,921,302.60	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	30,000,000.000	29,848,111.20	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	20,000,000.000	19,882,083.00	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	10,000,000.000	9,870,312.50	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	15,000,000.000	14,767,968.75	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	25,000,000.000	24,718,750.00	Mar 01, 2021
US GOVT FIXED	91282CBQ3	1020	T 0 1/2 02/28/26	Feb 28, 2026	25,000,000.000	24,773,437.50	Mar 01, 2021
US GOVT FIXED	91282CBT7	1020	T 0 3/4 03/31/26	Mar 31, 2026	40,000,000.000	39,659,375.00	Mar 31, 2021
US GOVT FIXED	9128286S4	1020	T 2 3/8 04/30/26	Apr 30, 2026	15,000,000.000	14,906,250.00	Mar 25, 2022
US GOVT FIXED	91282CBW0	1020	T 0 3/4 04/30/26	Apr 30, 2026	30,000,000.000	29,835,937.50	Apr 30, 2021
US GOVT FIXED	91282CBW0	1020	T 0 3/4 04/30/26	Apr 30, 2026	30,000,000.000	29,796,093.75	Apr 30, 2021
US GOVT FIXED	91282CBW0	1020	T 0 3/4 04/30/26	Apr 30, 2026	20,000,000.000	19,898,437.50	May 13, 2021

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
US GOVT FIXED	912828R36	1020	T 1 5/8 05/15/26	May 15, 2026	15,000,000.000	15,028,125.00	Jan 18, 2022
US GOVT FIXED	91282CCF6	1020	T 0 3/4 05/31/26	May 31, 2026	20,000,000.000	19,840,625.00	Jun 22, 2021
US GOVT FIXED	91282CCF6	1020	T 0 3/4 05/31/26	May 31, 2026	30,000,000.000	29,878,125.00	Jun 04, 2021
US GOVT FIXED	91282CCF6	1020	T 0 3/4 05/31/26	May 31, 2026	15,000,000.000	14,975,390.63	Jun 15, 2021
US GOVT FIXED	91282CCF6	1020	T 0 3/4 05/31/26	May 31, 2026	15,000,000.000	14,927,343.75	Jun 17, 2021
US GOVT FIXED	91282CCF6	1020	T 0 3/4 05/31/26	May 31, 2026	20,000,000.000	19,851,562.50	Jun 18, 2021
US GOVT FIXED	91282CCJ8	1020	T 0 7/8 06/30/26	Jun 30, 2026	20,000,000.000	19,970,312.50	Jun 30, 2021
US GOVT FIXED	91282CCJ8	1020	T 0 7/8 06/30/26	Jun 30, 2026	20,000,000.000	19,954,687.50	Jun 30, 2021
US GOVT FIXED	912828Y95	1020	T 1 7/8 07/31/26	Jul 31, 2026	15,000,000.000	14,977,734.38	Feb 25, 2022
US GOVT FIXED	91282CCP4	1020	T 0 5/8 07/31/26	Jul 31, 2026	15,000,000.000	14,899,218.75	Aug 09, 2021
US GOVT FIXED	91282CCP4	1020	T 0 5/8 07/31/26	Jul 31, 2026	15,000,000.000	14,880,468.75	Aug 10, 2021
US GOVT FIXED	91282CCP4	1020	T 0 5/8 07/31/26	Jul 31, 2026	25,000,000.000	24,759,765.63	Aug 26, 2021
US GOVT FIXED	9128282A7	1020	T 1 1/2 08/15/26	Aug 15, 2026	15,000,000.000	15,000,000.00	Jan 10, 2022
US GOVT FIXED	9128282A7	1020	T 1 1/2 08/15/26	Aug 15, 2026	10,000,000.000	9,989,843.75	Jan 14, 2022
US GOVT FIXED	91282CCW9	1020	T 0 3/4 08/31/26	Aug 31, 2026	25,000,000.000	24,896,484.38	Aug 31, 2021
US GOVT FIXED	91282CCW9	1020	T 0 3/4 08/31/26	Aug 31, 2026	15,000,000.000	14,926,171.88	Aug 31, 2021
US GOVT FIXED	91282CCW9	1020	T 0 3/4 08/31/26	Aug 31, 2026	15,000,000.000	14,941,406.25	Sep 16, 2021
US GOVT FIXED	91282CCW9	1020	T 0 3/4 08/31/26	Aug 31, 2026	20,000,000.000	19,853,125.00	Sep 23, 2021
US GOVT FIXED	912828YG9	1020	T 1 5/8 09/30/26	Sep 30, 2026	15,000,000.000	14,994,140.63	Feb 03, 2022
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	25,000,000.000	24,884,357.25	Sep 24, 2021
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	20,000,000.000	19,878,369.80	Sep 27, 2021
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	20,000,000.000	19,862,500.00	Oct 07, 2021
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	20,000,000.000	19,783,739.00	Oct 15, 2021
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	25,000,000.000	24,628,906.25	Oct 18, 2021
US GOVT FIXED	91282CCZ2	1020	T 0 7/8 09/30/26	Sep 30, 2026	15,000,000.000	14,766,796.88	Oct 21, 2021
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	15,000,000.000	14,733,984.38	Jan 07, 2022
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	15,000,000.000	14,769,140.63	Jan 06, 2022
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	10,000,000.000	9,866,582.00	Jan 05, 2022
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	25,000,000.000	24,886,718.75	Nov 10, 2021
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	25,000,000.000	24,835,937.50	Nov 16, 2021
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	10,000,000.000	9,914,062.50	Nov 22, 2021
US GOVT FIXED	91282CDG3	1020	T 1 1/8 10/31/26	Oct 31, 2026	15,000,000.000	14,872,265.63	Nov 22, 2021
US GOVT FIXED	912828U24	1020	T 2 11/15/26	Nov 15, 2026	25,000,000.000	23,960,937.50	May 11, 2022
US GOVT FIXED	912828U24	1020	T 2 11/15/26	Nov 15, 2026	25,000,000.000	23,980,468.75	May 17, 2022
US GOVT FIXED	91282CDK4	1020	T 1 1/4 11/30/26	Nov 30, 2026	25,000,000.000	24,950,224.51	Nov 23, 2021
US GOVT FIXED	91282CDK4	1020	T 1 1/4 11/30/26	Nov 30, 2026	25,000,000.000	24,867,187.50	Nov 24, 2021
US GOVT FIXED	91282CDQ1	1020	T 1 1/4 12/31/26	Dec 31, 2026	25,000,000.000	24,784,250.00	Jan 05, 2022
US GOVT FIXED	91282CDQ1	1020	T 1 1/4 12/31/26	Dec 31, 2026	15,000,000.000	14,963,671.88	Dec 29, 2021
US GOVT FIXED	91282CDQ1	1020	T 1 1/4 12/31/26	Dec 31, 2026	25,000,000.000	24,892,578.13	Jan 03, 2022
US GOVT FIXED	91282CDQ1	1020	T 1 1/4 12/31/26	Dec 31, 2026	25,000,000.000	24,832,031.25	Jan 04, 2022
US GOVT FIXED	912828Z78	1020	T 1 1/2 01/31/27	Jan 31, 2027	15,000,000.000	14,889,843.75	Jan 26, 2022
US GOVT FIXED	912828Z78	1020	T 1 1/2 01/31/27	Jan 31, 2027	25,000,000.000	24,672,851.56	Feb 07, 2022
US GOVT FIXED	912828Z78	1020	T 1 1/2 01/31/27	Jan 31, 2027	25,000,000.000	24,539,062.50	Feb 10, 2022
US GOVT FIXED	91282CEF4	1020	T 2 1/2 03/31/27	Mar 31, 2027	25,000,000.000	24,580,078.13	Apr 19, 2022
US GOVT FIXED	91282CEN7	1020	T 2 3/4 04/30/27	Apr 30, 2027	15,000,000.000	14,787,890.63	May 06, 2022
Total :US GOVT FIXED					5,300,000,000.000	5,289,845,992.97	
USDOMESTIC							
USDOMESTIC	3130AQY49	1010	FHLB 2 02/27/25	Feb 27, 2025	25,000,000.000	25,000,000.00	Feb 10, 2022
Total :USDOMESTIC					25,000,000.000	25,000,000.00	

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
YANKEE CD FIXED							
YANKEE CD FIXED	86565FCW0	1001	SUMIBK YCD 0.260 06/01/22	Jun 01, 2022	50,000,000.000	50,000,000.00	Nov 09, 2021
YANKEE CD FIXED	86565FCW0	1001	SUMIBK YCD 0.260 06/01/22	Jun 01, 2022	50,000,000.000	50,000,000.00	Nov 09, 2021
YANKEE CD FIXED	20271EXP9	1000	CBANY YCD 0.280 06/14/22	Jun 14, 2022	50,000,000.000	50,000,000.00	Dec 01, 2021
YANKEE CD FIXED	87019V5B9	1001	SWEDBK YCD 0.270 06/15/22	Jun 15, 2022	50,000,000.000	50,000,000.00	Dec 02, 2021
YANKEE CD FIXED	87019V5B9	1001	SWEDBK YCD 0.270 06/15/22	Jun 15, 2022	50,000,000.000	50,000,000.00	Dec 02, 2021
YANKEE CD FIXED	89114WPX7	1000	TDNY YCD 0.520 06/16/22	Jun 16, 2022	50,000,000.000	50,000,000.00	Jan 28, 2022
YANKEE CD FIXED	89114WQ73	1000	TDNY YCD 0.500 06/16/22	Jun 16, 2022	50,000,000.000	50,000,000.00	Jan 31, 2022
YANKEE CD FIXED	65558UKT8	1000	NORHNY YCD 0.320 07/06/22	Jul 06, 2022	50,000,000.000	50,000,000.00	Jan 03, 2022
YANKEE CD FIXED	65558UHW5	1000	NORHNY YCD 0.220 07/12/22	Jul 12, 2022	50,000,000.000	50,000,000.00	Oct 22, 2021
YANKEE CD FIXED	65558UHW5	1000	NORHNY YCD 0.220 07/12/22	Jul 12, 2022	50,000,000.000	50,000,000.00	Oct 22, 2021
YANKEE CD FIXED	55380TYH7	1001	MUFGBK YCD 0.260 07/25/22	Jul 25, 2022	50,000,000.000	50,000,000.00	Oct 25, 2021
YANKEE CD FIXED	53947CPA0	1001	LBCMNY YCD 0.240 07/26/22	Jul 26, 2022	50,000,000.000	50,000,000.00	Oct 26, 2021
YANKEE CD FIXED	65558UJD5	1000	NORHNY YCD 0.230 07/29/22	Jul 29, 2022	50,000,000.000	50,000,000.00	Nov 01, 2021
YANKEE CD FIXED	65558UJD5	1000	NORHNY YCD 0.230 07/29/22	Jul 29, 2022	50,000,000.000	50,000,000.00	Nov 01, 2021
YANKEE CD FIXED	78012UW76	1001	RY YCD 0.230 08/10/22	Aug 10, 2022	50,000,000.000	50,000,000.00	Oct 26, 2021
YANKEE CD FIXED	53947CP93	1001	LBCMNY YCD 0.270 08/16/22	Aug 16, 2022	50,000,000.000	50,000,000.00	Oct 25, 2021
YANKEE CD FIXED	86959RXN5	1000	SVSNY YCD 0.810 08/18/22	Aug 18, 2022	50,000,000.000	50,000,000.00	Feb 24, 2022
YANKEE CD FIXED	60710RW76	1001	MIZBNK YCD 1.5000 09/06/22	Sep 06, 2022	50,000,000.000	50,000,000.00	May 23, 2022
YANKEE CD FIXED	60710RW76	1001	MIZBNK YCD 1.5000 09/06/22	Sep 06, 2022	50,000,000.000	50,000,000.00	May 23, 2022
YANKEE CD FIXED	96130AMD7	1000	WSTNY YCD 0.900 09/06/22	Sep 06, 2022	50,000,000.000	50,000,000.00	Mar 02, 2022
YANKEE CD FIXED	96130AMH8	1000	WSTNY YCD 1.1500 09/08/22	Sep 08, 2022	50,000,000.000	50,000,000.00	Mar 07, 2022
YANKEE CD FIXED	96130AME5	1000	WSTNY YCD 0.900 09/12/22	Sep 12, 2022	50,000,000.000	50,000,000.00	Mar 02, 2022
YANKEE CD FIXED	06742TC20	1001	BCSNY YCD 0.230 09/13/22	Sep 13, 2022	50,000,000.000	50,000,000.00	Oct 13, 2021
YANKEE CD FIXED	86959RXG0	1000	SVSNY YCD 0.870 09/15/22	Sep 15, 2022	50,000,000.000	50,000,000.00	Feb 22, 2022
YANKEE CD FIXED	86959RXG0	1000	SVSNY YCD 0.870 09/15/22	Sep 15, 2022	50,000,000.000	50,000,000.00	Feb 22, 2022
YANKEE CD FIXED	65558UHX3	1001	NORHNY YCD 0.280 09/20/22	Sep 20, 2022	50,000,000.000	50,000,000.00	Oct 25, 2021
YANKEE CD FIXED	53947CP85	1001	LBCMNY YCD 0.270 09/21/22	Sep 21, 2022	50,000,000.000	50,000,000.00	Oct 19, 2021
YANKEE CD FIXED	53947CP85	1001	LBCMNY YCD 0.270 09/21/22	Sep 21, 2022	50,000,000.000	50,000,000.00	Oct 19, 2021
YANKEE CD FIXED	89114WHV0	1001	TDNY YCD 0.240 10/11/22	Oct 11, 2022	50,000,000.000	50,000,000.00	Oct 13, 2021
YANKEE CD FIXED	55380TXL9	1001	MUFGBK YCD 0.260 10/13/22	Oct 13, 2022	50,000,000.000	50,000,000.00	Oct 13, 2021
YANKEE CD FIXED	85325VR77	1001	STANNY YCD 0.250 10/19/22	Oct 19, 2022	50,000,000.000	50,000,000.00	Oct 13, 2021
YANKEE CD FIXED	55380TXZ8	1001	MUFGBK YCD 0.300 10/25/22	Oct 25, 2022	50,000,000.000	50,000,000.00	Oct 18, 2021
YANKEE CD FIXED	55380TXZ8	1001	MUFGBK YCD 0.300 10/25/22	Oct 25, 2022	50,000,000.000	50,000,000.00	Oct 18, 2021
YANKEE CD FIXED	55380TYS3	1001	MUFGBK YCD 0.370 11/01/22	Nov 01, 2022	50,000,000.000	50,000,000.00	Oct 28, 2021
YANKEE CD FIXED	96130ALH9	1001	WSTNY YCD 0.340 11/04/22	Nov 04, 2022	50,000,000.000	50,000,000.00	Nov 04, 2021
YANKEE CD FIXED	96130ALH9	1001	WSTNY YCD 0.340 11/04/22	Nov 04, 2022	50,000,000.000	50,000,000.00	Nov 04, 2021
YANKEE CD FIXED	89114VWW27	1000	TDNY YCD 2.0300 11/15/22	Nov 15, 2022	50,000,000.000	50,000,000.00	Apr 28, 2022
YANKEE CD FIXED	78012UX26	1001	RY YCD 0.330 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	Oct 27, 2021
YANKEE CD FIXED	89114WJJ5	1001	TDNY YCD 0.320 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	Oct 25, 2021
YANKEE CD FIXED	06367CPH4	1001	BMOCHG YCD 0.480 12/02/22	Dec 02, 2022	50,000,000.000	50,000,000.00	Dec 01, 2021
YANKEE CD FIXED	06367CPH4	1001	BMOCHG YCD 0.480 12/02/22	Dec 02, 2022	50,000,000.000	50,000,000.00	Dec 01, 2021
YANKEE CD FIXED	78012U3H6	1001	RY YCD 0.750 12/22/22	Dec 22, 2022	50,000,000.000	50,000,000.00	Jan 25, 2022
YANKEE CD FIXED	85325VW55	1001	STANNY YCD 0.830 01/19/23	Jan 19, 2023	50,000,000.000	50,000,000.00	Jan 19, 2022
YANKEE CD FIXED	63253T2L1	1001	NABNY YCD 2.4000 01/20/23	Jan 20, 2023	50,000,000.000	50,000,000.00	May 09, 2022
YANKEE CD FIXED	63253T2L1	1001	NABNY YCD 2.4000 01/20/23	Jan 20, 2023	50,000,000.000	50,000,000.00	May 09, 2022
YANKEE CD FIXED	13606KCB0	1001	CIBCNY YCD 0.820 01/27/23	Jan 27, 2023	50,000,000.000	50,000,000.00	Jan 18, 2022
YANKEE CD FIXED	96130ALX4	1001	WSTNY YCD 1.0900 02/09/23	Feb 09, 2023	50,000,000.000	50,000,000.00	Feb 08, 2022
YANKEE CD FIXED	63873QSS4	1001	NATXNY YCD 1.3700 02/14/23	Feb 14, 2023	50,000,000.000	50,000,000.00	Feb 11, 2022

Portfolio Allocation

Entity/sector name : TAP Summary:Regular-No Special
 Base currency : USD
 Report date : May 31, 2022

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

Security type	Primary asset id	Sector id	Issue name	Transformed maturity date	Current quantity	Amortized cost base	Orig acquisition date
YANKEE CD FIXED	13606KEN2	1001	CIBCNY YCD 1.6100 03/08/23	Mar 08, 2023	50,000,000.000	50,000,000.00	Mar 07, 2022
YANKEE CD FIXED	13606KEN2	1001	CIBCNY YCD 1.6100 03/08/23	Mar 08, 2023	50,000,000.000	50,000,000.00	Mar 07, 2022
YANKEE CD FIXED	85325VAF7	1001	STANNY YCD 2.6000 03/27/23	Mar 27, 2023	50,000,000.000	50,000,000.00	May 25, 2022
YANKEE CD FIXED	89114WSE6	1001	TDNY YCD 1.8500 04/03/23	Apr 03, 2023	50,000,000.000	50,000,000.00	Mar 09, 2022
YANKEE CD FIXED	89114WSE6	1001	TDNY YCD 1.8500 04/03/23	Apr 03, 2023	50,000,000.000	50,000,000.00	Mar 09, 2022
YANKEE CD FIXED	86565FKR2	1001	SUMIBK YCD 2.7000 04/20/23	Apr 20, 2023	50,000,000.000	50,000,000.00	Apr 27, 2022
YANKEE CD FIXED	86565FKR2	1001	SUMIBK YCD 2.7000 04/20/23	Apr 20, 2023	50,000,000.000	50,000,000.00	Apr 27, 2022
Total : YANKEE CD FIXED					2,750,000,000.000	2,750,000,000.00	
YANKEE CD FLOAT							
YANKEE CD FLOAT	86564MGS1	1000	SUMITR Float 07/14/22	Jul 14, 2022	50,000,000.000	50,000,000.00	Apr 13, 2022
YANKEE CD FLOAT	86564MGS1	1000	SUMITR Float 07/14/22	Jul 14, 2022	50,000,000.000	50,000,000.00	Apr 13, 2022
YANKEE CD FLOAT	96130AKK3	1000	WSTP Float 09/02/22	Sep 02, 2022	50,000,000.000	49,958,750.00	Apr 05, 2022
YANKEE CD FLOAT	96130AMZ8	1000	WSTP Float 09/22/22	Sep 22, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
YANKEE CD FLOAT	06742TN51	1000	BACR Float 10/07/22	Oct 07, 2022	50,000,000.000	50,000,000.00	Apr 08, 2022
YANKEE CD FLOAT	06417MWN1	1000	BNS Float 10/20/22	Oct 20, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
YANKEE CD FLOAT	06417MWN1	1000	BNS Float 10/20/22	Oct 20, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
YANKEE CD FLOAT	86565FKE1	1000	SUMIBK Float 10/27/22	Oct 27, 2022	50,000,000.000	50,000,000.00	Apr 25, 2022
YANKEE CD FLOAT	86565FKE1	1000	SUMIBK Float 10/27/22	Oct 27, 2022	50,000,000.000	50,000,000.00	Apr 25, 2022
YANKEE CD FLOAT	55380TZ78	1000	MUFG Float 11/17/22	Nov 17, 2022	50,000,000.000	50,000,000.00	May 10, 2022
YANKEE CD FLOAT	55380TZ78	1000	MUFG Float 11/17/22	Nov 17, 2022	50,000,000.000	50,000,000.00	May 10, 2022
YANKEE CD FLOAT	65558UQV7	1000	NDASS Float 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
YANKEE CD FLOAT	65558UQV7	1000	NDASS Float 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	Mar 22, 2022
YANKEE CD FLOAT	65558UTK8	1000	NDASS Float 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	May 23, 2022
YANKEE CD FLOAT	65558UTK8	1000	NDASS Float 11/23/22	Nov 23, 2022	50,000,000.000	50,000,000.00	May 23, 2022
YANKEE CD FLOAT	65558USQ6	1000	NDASS Float 12/08/22	Dec 08, 2022	50,000,000.000	50,000,000.00	May 03, 2022
YANKEE CD FLOAT	65558USQ6	1000	NDASS Float 12/08/22	Dec 08, 2022	50,000,000.000	50,000,000.00	May 03, 2022
YANKEE CD FLOAT	86565FLV2	1000	SUMIBK YCD 0 12/14/22	Dec 14, 2022	50,000,000.000	50,000,000.00	May 13, 2022
YANKEE CD FLOAT	60683B6K4	1000	MUFG Float 12/16/22	Dec 16, 2022	50,000,000.000	50,000,000.00	May 17, 2022
YANKEE CD FLOAT	60683B6K4	1000	MUFG Float 12/16/22	Dec 16, 2022	50,000,000.000	50,000,000.00	May 17, 2022
YANKEE CD FLOAT	85325VAC4	1001	STANLN Float 12/27/22	Dec 27, 2022	50,000,000.000	50,000,000.00	May 24, 2022
YANKEE CD FLOAT	89114WXN0	1000	TDNY YCD 0 12/27/22	Dec 27, 2022	50,000,000.000	50,000,000.00	May 18, 2022
YANKEE CD FLOAT	89114WXN0	1000	TDNY YCD 0 12/27/22	Dec 27, 2022	50,000,000.000	50,000,000.00	May 18, 2022
YANKEE CD FLOAT	96130ANN4	1001	WSTP Float 01/09/23	Jan 09, 2023	50,000,000.000	50,000,000.00	Apr 13, 2022
YANKEE CD FLOAT	06417MXT7	1001	BNS Float 01/20/23	Jan 20, 2023	50,000,000.000	50,000,000.00	Apr 26, 2022
YANKEE CD FLOAT	06417MXT7	1001	BNS Float 01/20/23	Jan 20, 2023	50,000,000.000	50,000,000.00	Apr 26, 2022
YANKEE CD FLOAT	13606KBR6	1001	CM Float 02/10/23	Feb 10, 2023	50,000,000.000	50,000,000.00	Jan 10, 2022
YANKEE CD FLOAT	85325VZX1	1001	STANLN Float 02/14/23	Feb 14, 2023	50,000,000.000	50,000,000.00	May 19, 2022
YANKEE CD FLOAT	86959RXT2	1001	SHBASS Float 03/03/23	Mar 03, 2023	50,000,000.000	50,000,000.00	Mar 02, 2022
YANKEE CD FLOAT	53947BH37	1001	LLOYDS Float 03/10/23	Mar 10, 2023	50,000,000.000	50,000,000.00	May 11, 2022
YANKEE CD FLOAT	53947BH37	1001	LLOYDS Float 03/10/23	Mar 10, 2023	50,000,000.000	50,000,000.00	May 11, 2022
YANKEE CD FLOAT	86565FLC4	1001	SUMIBK Float 05/03/23	May 03, 2023	50,000,000.000	50,000,000.00	May 03, 2022
YANKEE CD FLOAT	86565FLC4	1001	SUMIBK Float 05/03/23	May 03, 2023	50,000,000.000	50,000,000.00	May 03, 2022
YANKEE CD FLOAT	86565FLK6	1001	SUMIBK Float 06/09/23	Jun 09, 2023	50,000,000.000	50,000,000.00	May 09, 2022
YANKEE CD FLOAT	86565FLK6	1001	SUMIBK Float 06/09/23	Jun 09, 2023	50,000,000.000	50,000,000.00	May 09, 2022
Total : YANKEE CD FLOAT					1,750,000,000.000	1,749,958,750.00	
Grand Total :					26,657,603,016.250	26,634,340,653.62	