



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

March 31, 2022

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of March 31, 2022)

Total Participants
743

Florida PRIME™
Total Participant Balance
\$20,212,390,210

Total Number of Accounts
1,383

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

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

PORTFOLIO MANAGER COMMENTARY

Is WIRP out of whack, or are Treasuries tardy? It's a difficult but crucial question for investors after the Federal Reserve hiked the fed funds target range to 0.25-0.50% in mid-March.

The fed funds futures market—the WIRP (World Interest Rate Probabilities) function on the trusty Bloomberg terminal—is showing expectations for a hike at every Federal Reserve meeting this year, including some of the 50 basis-point variety, on the way to 2.25% in December. But yields on U.S. Treasuries have not risen in step. Which curve should investors follow?

The dislocation is partly due to the massive flight-to-quality trade stemming from the Russian invasion of Ukraine. It's also a function of the cutback in supply due to lower bill issuance by the Treasury Department and the restraints of quarter-end transactions. The imbalance has pushed yields on the front end below even the Fed's Reverse Repo Facility, set at 30 basis points. Yields of Treasuries with maturities out to one year have sharply steepened, but not enough to match market expectations, especially with inflation ascending its own cliff. The Personal Consumption Expenditures Index, the Fed's preferred measure, hit 6.4% annualized in February, with core PCE (which excludes food and energy prices) rising 5.4%. Both increased from January readings of 6% and 5.2%, respectively, and are multi-decade highs.

But the discrepancy also seems another case of the market trying to lead the Fed. That's not something policymakers like. The last time it happened was when anticipation had built for a

half-percentage-point hike at the March policy meeting. Fed Chair Jerome Powell shot that down by saying he favored a quarter-point rise. He isn't scheduled to speak or make a public appearance soon, but New York Fed President John Williams and soon-to-be Fed Vice Chair Lael Brainard give speeches in early April. Those and the minutes of the March Federal Open Market Committee meeting, released April 6, should provide insight. Indication that members are closer to reducing the balance sheet would be welcome, as more supply is needed to right-size the yield curve.

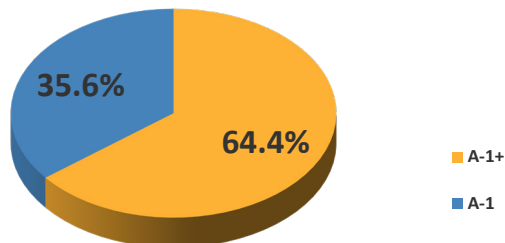
The Pool's total assets were \$20.2 billion at the end of March. The portfolio's gross yield increased to 45 basis points due to the Fed hike. The portfolio's weighted average maturity (WAM) came in to 26 days from 29, but its weighted average life (WAL) was longer at 71 days from 58.

The composition of the portfolio balanced fixed-rate bank and commercial paper in the 1-3 month segment of appropriate yield curves with longer-term variable-rate instruments. Trades were made in anticipation of more rate hikes.

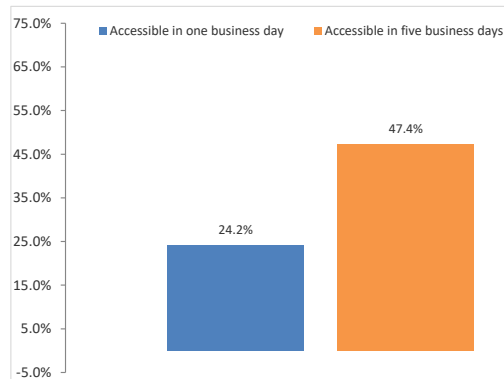
At the end of March, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.12%, 0.51%, 1% and 1.57%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.39%, 0.89%, 1.37% and 1.97%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 0.44%, 0.96%, 1.49% and 2.17%, respectively.

PORTFOLIO COMPOSITION FOR MARCH 2022

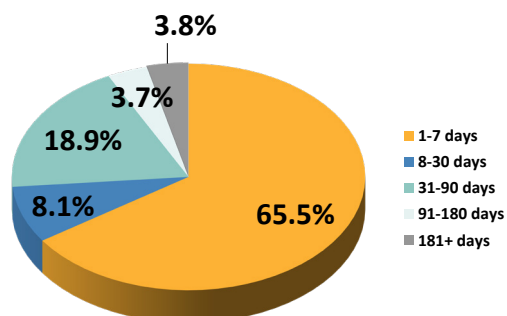
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group, Melbourne	4.9%
2. ABN Amro Bank NV	4.9%
3. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.9%
4. Cooperatieve Rabobank UA	4.9%
5. Canadian Imperial Bank of Commerce	4.8%
6. Bank of Montreal	4.7%
7. Toronto Dominion Bank	4.7%
8. Bank of Nova Scotia, Toronto	4.6%
9. Mizuho Financial Group, Inc.	4.5%
10. Societe Generale, Paris	4.5%

Average Effective Maturity (WAM)

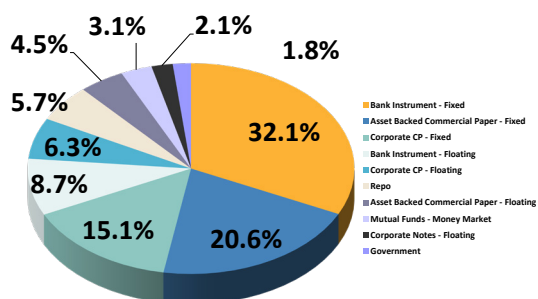
26 Days

Weighted Average Life (Spread WAL)

71 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH MARCH 2022

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.29%	0.10%	0.19%
Three Months	0.19%	0.06%	0.13%
One Year	0.13%	0.04%	0.09%
Three Years	0.89%	0.75%	0.14%
Five Years	1.30%	1.09%	0.21%
Ten Years	0.82%	0.62%	0.20%
Since 1/96	2.39%	2.18%	0.21%

Note: Net asset value at month end: \$20,203.2 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

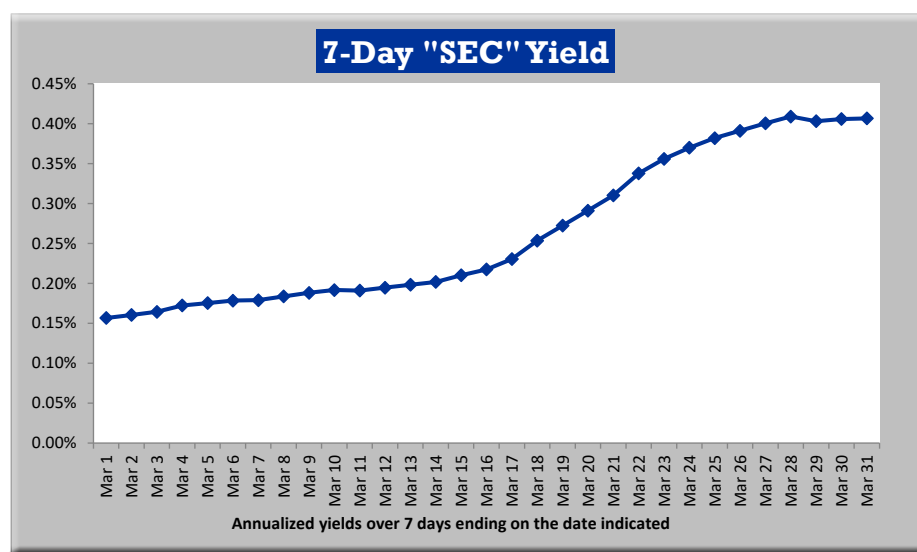
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

²The net-of-fee benchmark is the S&P AAA/AA Rated GIP All 30-Day Net Index for all time periods.

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR MARCH 2022

Summary of Cash Flows		
Opening Balance (03/01/22)	\$	20,647,102,859
Participant Deposits		1,631,457,184
Gross Earnings		5,560,751
Participant Withdrawals		(2,071,192,188)
Fees		(538,396)
Closing Balance (03/31/22)	\$	20,212,390,210
Net Change over Month	\$	(434,712,649)

Detailed Fee Disclosure		
March	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 171,812.51	1.01
Federated Investment Management Fee	343,594.21	2.02
BNY Mellon Custodial Fee**	7,872.74	0.05
Bank of America Transfer Agent Fee	6,140.73	0.04
S&P Rating Maintenance Fee	4,238.35	0.02
Audit/External Review Fees	4,737.22	0.03
Total Fees	\$ 538,395.76	3.16

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$20,429,746,534.

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

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR MARCH 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
2016 David S. Pearl, II Irrevocable Life Insurance Trust, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.69	11/1/2036	4/7/2022	2,670,000	0.69	\$2,670,000	\$2,670,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.33	4/5/2022		1,000,000,000	0.33	\$1,000,000,000	\$1,000,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	0.60	1/1/2042	4/7/2022	5,530,000	0.60	\$5,530,000	\$5,530,000	\$0
Alaska State Housing Finance Corp., (Series 2009B), 12/01/2040	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.51	12/1/2040	4/7/2022	50,065,000	0.51	\$50,065,000	\$50,065,000	\$0
Alaska State Housing Finance Corp., Home Mortgage Revenue Bonds (Series 2007D), 12/01/2041	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.51	12/1/2041	4/7/2022	25,000,000	0.51	\$25,000,000	\$25,000,000	\$0
Alpine Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/20/2022		100,000,000	0.84	\$99,884,722	\$99,894,444	\$9,722
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2022		90,000,000	0.35	\$89,996,500	\$89,996,840	\$340
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2022		100,000,000	0.25	\$99,990,278	\$99,985,533	-\$4,745
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		125,000,000	0.26	\$124,982,847	\$124,971,039	-\$11,808
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/3/2022		180,000,000	0.56	\$179,909,250	\$179,897,701	-\$11,549
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/5/2022		150,000,000	0.55	\$149,921,250	\$149,907,687	-\$13,563
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		100,000,000	0.52	\$99,949,000	\$99,936,000	-\$13,000
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		110,000,000	0.41	\$109,882,667	\$109,690,240	-\$192,427
Anglesea Funding LLC, Aug 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.49	8/5/2022	4/1/2022	5,000,000	0.50	\$5,000,000	\$4,999,170	-\$830
Anglesea Funding LLC, Aug 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.45	8/10/2022	4/1/2022	60,000,000	0.27	\$60,000,000	\$59,988,364	-\$11,636
Anglesea Funding LLC, Jul 13, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/13/2022	4/1/2022	50,000,000	0.05	\$50,000,000	\$50,000,000	\$0
Anglesea Funding LLC, Sep 28, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.72	9/28/2022	4/1/2022	14,000,000	0.73	\$14,000,000	\$13,998,600	-\$1,400
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2022		33,830,000	0.71	\$33,820,791	\$33,824,869	\$4,078
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.55	6/1/2060	4/7/2022	12,000,000	0.56	\$12,000,000	\$12,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/27/2022		55,000,000	0.53	\$54,978,550	\$54,977,065	-\$1,485
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2022		50,000,000	1.14	\$49,878,667	\$49,900,550	\$21,883
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.33	4/5/2022		1,000,000,000	0.33	\$1,000,000,000	\$1,000,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.55	5/1/2059	4/7/2022	10,000,000	0.55	\$10,000,000	\$10,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.30	4/1/2022		908,000,000	0.30	\$908,000,000	\$908,000,000	\$0
Bank of America N.A., May 02, 2022	VARIABLE RATE BANK NOTE	0.42	5/2/2022	4/1/2022	50,000,000	0.43	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,742,642	-\$257,358
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,291,215	-\$708,785
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	6/21/2022		75,000,000	0.35	\$75,000,000	\$74,928,247	-\$71,753
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.57	1/13/2023	4/1/2022	125,000,000	0.58	\$125,000,000	\$124,805,500	-\$194,500
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.47	6/10/2022	4/1/2022	100,000,000	0.48	\$100,000,000	\$99,977,508	-\$22,492
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.52	3/1/2023	4/1/2022	100,000,000	0.53	\$100,000,000	\$99,806,231	-\$193,769
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.98	3/22/2023	4/1/2022	100,000,000	0.99	\$100,000,000	\$100,243,127	\$243,127
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.57	3/24/2023	4/1/2022	100,000,000	0.58	\$100,000,000	\$99,849,425	-\$150,575
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.52	11/30/2022	4/1/2022	100,000,000	0.53	\$100,000,000	\$99,897,931	-\$102,069
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.42	10/6/2022	4/1/2022	50,000,000	0.43	\$50,000,000	\$49,940,790	-\$59,210
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,492,733	\$32,486,508	-\$6,225
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,719,938	\$48,592,473	-\$127,465
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,957,222	\$49,735,847	-\$221,375
Bank of Nova Scotia, Toronto, Dec 22, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.85	12/22/2022	4/1/2022	150,000,000	0.86	\$150,000,000	\$150,158,994	\$158,994

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.52	2/21/2023	4/1/2022	160,000,000	0.53	\$159,999,997	\$159,697,462	-\$302,535
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.47	6/13/2022	4/1/2022	100,000,000	0.48	\$100,000,000	\$99,976,354	-\$23,646
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.42	10/13/2022	4/1/2022	75,000,000	0.43	\$75,000,000	\$74,900,210	-\$99,791
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.42	10/20/2022	4/1/2022	10,000,000	0.43	\$10,000,000	\$9,986,051	-\$13,949
Bank of Nova Scotia, Toronto, Sep 14, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.44	9/14/2022	4/1/2022	57,000,000	0.93	\$56,874,272	\$56,941,937	\$67,665
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/11/2022		30,000,000	0.61	\$29,994,500	\$29,996,792	\$2,292
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		75,000,000	0.66	\$74,974,271	\$74,982,623	\$8,352
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2022		50,000,000	0.61	\$49,973,333	\$49,972,756	-\$578
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/11/2022		100,000,000	0.61	\$99,981,667	\$99,989,611	\$7,944
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,995,500	\$49,989,650	-\$5,850
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,997,600	\$9,992,560	-\$5,040
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0.38	\$74,926,000	\$74,794,400	-\$131,600
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/5/2022		50,000,000	0.35	\$49,997,569	\$49,997,729	\$160
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		25,000,000	1.07	\$24,886,979	\$24,865,774	-\$21,205
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.60	10/1/2042	4/7/2022	5,185,000	0.60	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		75,000,000	0.46	\$74,934,375	\$74,876,042	-\$58,334
Calhoun, TX Port Authority, (Formosa Plastic Corp.), (Series 2012), 04/01/2042	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.22	4/1/2042	4/7/2022	50,000,000	0.22	\$50,000,000	\$50,000,000	\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$24,999,622	-\$378
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$84,990,789	-\$9,211
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,641,468	-\$358,533
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,659,722	\$98,859,389	-\$800,333
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,202,320	\$39,184,620	-\$17,700
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.48	12/1/2022	4/1/2022	61,500,000	0.49	\$61,500,000	\$61,441,542	-\$58,458
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.52	2/14/2023	4/1/2022	150,000,000	0.53	\$150,000,000	\$149,791,428	-\$208,572
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.47	6/16/2022	4/1/2022	100,000,000	0.48	\$100,000,000	\$99,975,205	-\$24,795
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.47	6/17/2022	4/1/2022	100,000,000	0.48	\$100,000,000	\$99,974,883	-\$25,117
Canadian Imperial Bank of Commerce, Sep 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.91	9/9/2022	4/1/2022	150,000,000	0.92	\$150,000,000	\$150,210,254	\$210,254
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,677,907	\$101,903,122	-\$774,785
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/4/2022		50,000,000	0.65	\$49,969,778	\$49,970,392	\$614
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	0.60	7/1/2048	4/7/2022	5,290,000	0.60	\$5,290,000	\$5,290,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2022		70,000,000	0.27	\$69,999,475	\$69,999,395	-\$80
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2022		400,000,000	0.32	\$399,996,444	\$399,996,544	\$100
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2022		50,000,000	0.50	\$49,978,903	\$49,978,900	-\$3
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.47	8/1/2044	4/7/2022	65,500,000	0.47	\$65,500,000	\$65,500,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,995,042	\$24,980,167	-\$14,875
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		50,000,000	0.32	\$49,972,000	\$49,927,725	-\$44,275
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		65,000,000	0.71	\$64,915,319	\$64,895,843	-\$19,477
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,999,778	\$49,999,568	-\$210

See notes at end of table.

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Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/18/2022		39,000,000	0.32	\$38,983,360	\$38,962,560	-\$20,800
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/22/2022		50,000,000	0.38	\$49,957,347	\$49,884,838	-\$72,510
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/7/2022		50,000,000	0.37	\$49,951,000	\$49,849,597	-\$101,403
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2022		25,000,000	0.37	\$24,975,250	\$24,923,619	-\$51,631
Collateralized Commercial Paper V Co. LLC, Aug 16, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	0.45	8/16/2022	4/1/2022	55,000,000	0.46	\$55,000,000	\$54,944,008	-\$55,992
Collateralized Commercial Paper V Co. LLC, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	0.82	9/8/2022	4/1/2022	100,000,000	0.83	\$100,000,000	\$100,033,914	\$33,914
Collateralized Commercial Paper V Co. LLC, Sep 22, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	0.77	9/22/2022	4/1/2022	30,000,000	0.78	\$30,000,000	\$30,003,191	\$3,191
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.77	2/27/2023	4/1/2022	210,000,000	0.78	\$210,000,000	\$210,034,774	\$34,774
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.81	3/20/2023	4/1/2022	21,000,000	0.82	\$21,000,000	\$21,009,459	\$9,459
Cooperative Rabobank UA TD	TIME DEPOSIT	0.33	4/4/2022		500,000,000	0.33	\$500,000,000	\$500,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.33	4/5/2022		500,000,000	0.33	\$500,000,000	\$500,000,000	\$0
Credit Agricole Corporate and Investment Bank TD	TIME DEPOSIT	0.31	4/1/2022		200,000,000	0.31	\$200,000,000	\$200,000,000	\$0
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,998,306	-\$1,694
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.10	9/6/2022		100,000,000	1.12	\$100,000,000	\$99,950,781	-\$49,219
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		1,000,000,000	0.30	\$999,991,667	\$999,991,360	-\$307
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.21	4/1/2022		4,253,379	0.21	\$4,253,379	\$4,253,379	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0.36	\$74,928,542	\$74,784,605	-\$143,937
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.41	4/1/2022	4/1/2022	630,872,087	0.41	\$631,124,436	\$630,619,739	-\$504,698
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.56	8/1/2045	4/7/2022	9,995,000	0.56	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.73	9/1/2035	4/7/2022	4,005,000	0.74	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC, Jun 09, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/9/2022		60,000,000	0.41	\$59,953,333	\$59,898,150	-\$55,183
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/8/2022		50,000,000	0.56	\$49,993,889	\$49,996,367	\$2,478
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/9/2022		80,000,000	0.43	\$79,963,600	\$79,942,280	-\$21,320
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2022		50,000,000	0.56	\$49,958,750	\$49,940,450	-\$18,300
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2022		40,000,000	0.34	\$39,999,622	\$39,999,654	\$32
Great Bear Funding LLC, Jul 15, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.44	7/15/2022	4/1/2022	40,000,000	0.45	\$40,000,000	\$40,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.31	4/1/2022		100,000,000	0.31	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	0.55	3/1/2062	4/7/2022	50,000,000	0.55	\$50,000,000	\$50,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.60	10/1/2042	4/7/2022	4,260,000	0.60	\$4,260,000	\$4,260,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	0.60	2/1/2037	4/7/2022	3,405,000	0.60	\$3,405,000	\$3,405,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2022		48,000,000	0.57	\$47,994,773	\$47,997,013	\$2,240
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2022		50,500,000	0.41	\$50,482,044	\$50,472,483	-\$9,561
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		50,000,000	0.51	\$49,975,000	\$49,968,000	-\$7,000
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/16/2022		50,000,000	0.58	\$49,963,583	\$49,955,022	-\$8,561
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2022		13,600,000	0.56	\$13,590,234	\$13,587,429	-\$2,805
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2022		50,000,000	0.58	\$49,962,000	\$49,952,534	-\$9,467
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/25/2022		65,000,000	0.58	\$64,943,396	\$64,926,514	-\$16,882
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	0.60	12/1/2037	4/7/2022	4,445,000	0.60	\$4,445,000	\$4,445,000	\$0
Lloyds Bank plc, London CP	COMMERCIAL PAPER		5/10/2022		50,000,000	0.49	\$49,973,333	\$49,972,056	-\$1,278
Lloyds Bank plc, London CP	COMMERCIAL PAPER		5/10/2022		51,000,000	0.50	\$50,972,233	\$50,971,497	-\$737

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Los Angeles, CA Community Redevelopment Agency, (DWFV Hollywood & Vine, LP), Mizuho 3a-7 (Series 2022-MIZ9089), 10/15/2037	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.71	10/15/2037	4/7/2022	19,000,000	0.71	\$19,000,000	\$19,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	4/11/2022		150,000,000	0.23	\$150,000,000	\$149,995,043	-\$4,958
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/11/2022		200,000,000	0.24	\$200,000,000	\$199,994,000	-\$6,000
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.49	5/5/2022		200,000,000	0.50	\$200,000,000	\$200,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.49	5/9/2022		155,000,000	0.50	\$155,000,000	\$155,000,000	\$0
Matchpoint Finance PLC, Jun 22, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.91	6/22/2022	4/1/2022	25,000,000	0.92	\$25,000,000	\$25,012,260	\$12,260
Michigan State Housing Development Authority, (Series C), 04/01/2040	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.20	4/1/2040	4/6/2022	14,200,000	0.20	\$14,200,000	\$14,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.58	6/1/2022	4/7/2022	10,000,000	0.58	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.50	4/22/2022		150,000,000	0.51	\$150,000,000	\$149,998,895	-\$1,106
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.60	4/18/2022		250,000,000	0.61	\$250,000,000	\$250,016,980	\$16,980
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.32	4/1/2022		500,000,000	0.32	\$500,000,000	\$500,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.31	4/1/2022		150,000,000	0.31	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.64	9/1/2041	4/7/2022	6,260,000	0.64	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		150,000,000	0.23	\$149,999,042	\$149,998,746	-\$296
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		200,000,000	0.25	\$199,998,611	\$199,998,328	-\$283
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		40,000,000	1.02	\$39,827,778	\$39,783,861	-\$43,917
New York City, NY, (Fiscal 2012 Series A-4), 08/01/2038	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.55	8/1/2038	4/7/2022	15,400,000	0.55	\$15,400,000	\$15,400,000	\$0
Nordea Bank Abp, Sep 19, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.83	9/19/2022	4/1/2022	30,000,000	0.84	\$30,000,000	\$30,021,864	\$21,864
Nordea Bank Abp, Sep 21, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.81	9/21/2022	4/1/2022	60,000,000	0.82	\$60,000,000	\$60,041,060	\$41,060
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2022		85,000,000	0.26	\$84,995,703	\$84,994,711	-\$991
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		70,000,000	0.36	\$69,952,361	\$69,881,583	-\$70,778
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		75,000,000	0.36	\$74,939,479	\$74,833,827	-\$105,652
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/28/2022		70,000,000	1.12	\$69,809,639	\$69,781,833	-\$27,806
Old Line Funding, LLC, Aug 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.45	8/2/2022	4/1/2022	90,000,000	0.46	\$90,000,000	\$89,950,143	-\$49,857
Old Line Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.51	6/10/2022	4/1/2022	60,000,000	0.52	\$60,000,000	\$60,000,000	\$0
Old Line Funding, LLC, Jun 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.52	6/27/2022	4/1/2022	30,000,000	0.53	\$30,000,000	\$29,994,212	-\$5,789
Old Line Funding, LLC, May 31, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		5/31/2022		100,000,000	0.59	\$99,901,722	\$99,864,953	-\$36,769
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.48	9/26/2022	4/1/2022	90,000,000	0.49	\$90,000,000	\$90,000,000	\$0
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.78	9/26/2022	4/1/2022	50,000,000	0.79	\$50,000,000	\$50,000,000	\$0
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		100,000,000	0.71	\$99,877,500	\$99,856,325	-\$21,175
Ridgefield Funding Company, LLC Series A, Jun 24, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	0.89	6/24/2022	4/1/2022	75,000,000	0.90	\$75,000,000	\$75,046,339	\$46,339
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,969,958	\$49,842,496	-\$127,462
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,450,458	\$24,447,431	-\$3,028
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,931,597	\$49,580,007	-\$351,590

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Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.52	12/1/2022	4/1/2022	100,000,000	0.53	\$100,000,000	\$99,889,375	-\$110,625
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,460,059	\$83,315,131	-\$144,928
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,941,944	\$49,597,306	-\$344,639
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,872,778	\$49,487,931	-\$384,847
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.70	3/1/2023	4/1/2022	100,000,000	0.71	\$100,000,000	\$99,927,317	-\$72,683
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.42	10/6/2022	4/1/2022	50,000,000	0.43	\$50,000,000	\$49,938,989	-\$61,012
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.42	10/7/2022	4/1/2022	75,000,000	0.43	\$75,000,000	\$74,907,998	-\$92,002
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.60	9/1/2041	4/7/2022	6,720,000	0.60	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		50,000,000	0.26	\$49,993,139	\$49,988,416	-\$4,723
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2022		15,000,000	0.27	\$14,997,638	\$14,995,905	-\$1,733
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2022		33,090,000	0.56	\$33,062,701	\$33,052,277	-\$10,423
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		40,000,000	0.97	\$39,929,278	\$39,936,797	\$7,519
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		200,000,000	0.97	\$199,630,556	\$199,661,666	\$31,110
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		150,000,000	0.60	\$149,913,958	\$149,945,313	\$31,355
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/5/2022		200,000,000	0.25	\$200,000,000	\$199,998,050	-\$1,950
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.31	4/4/2022		75,000,000	0.31	\$75,000,000	\$74,999,917	-\$83
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		200,000,000	0.25	\$200,000,000	\$199,997,660	-\$2,340
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		150,000,000	0.25	\$150,000,000	\$149,998,245	-\$1,755
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.60	4/22/2022		56,000,000	0.61	\$56,000,000	\$56,004,442	\$4,442
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.66	5/9/2022		100,000,000	0.67	\$100,000,000	\$100,006,371	\$6,371
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.31	4/5/2022		40,000,000	0.31	\$40,000,000	\$39,999,944	-\$56
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		77,220,000	0.21	\$77,205,489	\$77,186,660	-\$18,829
Svenska Handelsbanken, Stockholm, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.78	9/8/2022	4/1/2022	50,000,000	0.79	\$50,000,000	\$50,023,658	\$23,658
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	0.60	5/1/2048	4/7/2022	4,420,000	0.60	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	0.60	12/1/2046	4/7/2022	13,625,000	0.60	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	0.60	9/1/2037	4/7/2022	5,490,000	0.60	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	0.60	6/1/2048	4/7/2022	4,025,000	0.60	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.60	11/1/2046	4/7/2022	5,950,000	0.60	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Jul 29, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.45	7/29/2022	4/1/2022	50,000,000	0.46	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.51	6/10/2022	4/1/2022	50,000,000	0.52	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, May 31, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		5/31/2022		75,000,000	0.59	\$74,926,292	\$74,899,985	-\$26,306
Thunder Bay Funding, LLC, Oct 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.88	10/20/2022	4/1/2022	25,000,000	0.89	\$25,000,000	\$25,010,772	\$10,772

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INVENTORY OF HOLDINGS FOR MARCH 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$99,999,823	-\$177
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,928,982	-\$71,018
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$71,866,228	-\$633,772
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,388,103	-\$611,897
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.50	6/9/2022		100,000,000	0.51	\$100,000,000	\$99,954,660	-\$45,340
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,993,056	\$49,991,250	-\$1,806
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,990,333	\$49,987,111	-\$3,222
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,956,000	\$199,935,650	-\$20,350
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,498,300	\$7,497,443	-\$857
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,314,087	\$34,297,708	-\$16,380
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.53	2/13/2023	4/1/2022	100,000,000	0.54	\$100,000,000	\$99,820,805	-\$179,195
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.48	6/9/2022	4/1/2022	50,000,000	0.49	\$50,000,000	\$49,998,726	-\$1,275
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.68	3/1/2023	4/1/2022	100,000,000	0.69	\$100,000,000	\$99,941,567	-\$58,433
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/4/2022		55,000,000	0.41	\$54,997,556	\$54,997,562	\$6
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,993,146	\$46,980,645	-\$12,501
U.S. Treasury Bill, 06/14/2022	USTREASURY BILL	0.00	6/14/2022		200,000,000	0.44	\$199,820,833	\$199,835,556	\$14,723
U.S. Treasury Floater, 04/30/2023	USTREASURY FLOATING RATE NOTE	0.64	4/30/2023	4/5/2022	100,000,000	0.64	\$100,008,773	\$100,132,601	\$123,828
U.S. Treasury Floater, 04/30/2023	USTREASURY FLOATING RATE NOTE	0.64	4/30/2023	4/5/2022	75,000,000	0.64	\$75,005,757	\$75,099,451	\$93,693
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/5/2022		200,000,000	0.39	\$199,989,444	\$199,988,694	-\$750
Westpac Banking Corp. Ltd., Sydney, Dec 23, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.77	12/23/2022	4/1/2022	57,500,000	0.78	\$57,500,000	\$57,525,934	\$25,934
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.77	3/20/2023	4/1/2022	109,000,000	0.78	\$109,000,000	\$109,006,399	\$6,399
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.77	3/21/2023	4/1/2022	75,000,000	0.78	\$75,000,000	\$75,000,000	\$0
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.60	8/1/2046	4/7/2022	7,625,000	0.60	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					20,275,080,467		\$20,268,877,906	\$20,259,873,836	-\$9,004,069

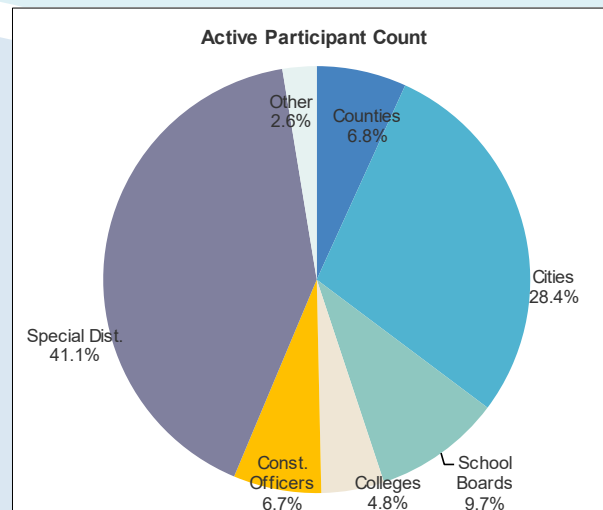
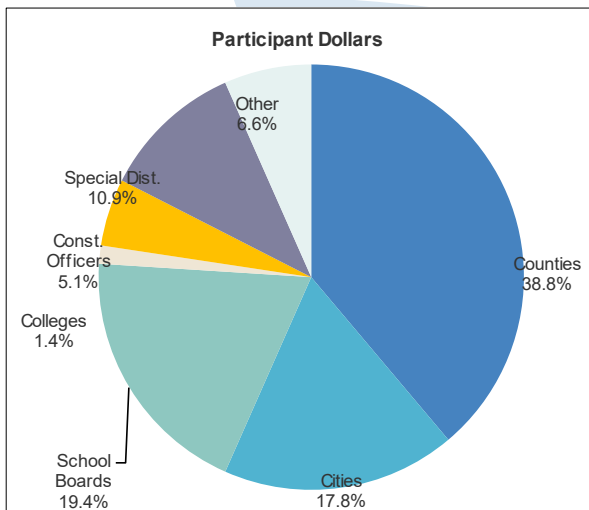
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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

² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MARCH 2022

Participant Balance	Share of Total Fund	Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.4%	4.8%
Top 10	33.8%	1.4%	Top 10	1.3%	1.4%
\$100 million or more	72.9%	7.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	23.4%	16.9%	\$10 million up to \$100 million	1.1%	1.0%
\$1 million up to \$10 million	3.4%	22.6%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.8%	Under \$1 million	0.01%	2.4%
Counties	38.8%	6.8%	Constitutional Officers	5.1%	6.7%
Top 10	29.7%	1.4%	Top 10	4.0%	1.4%
\$100 million or more	36.4%	2.4%	\$100 million or more	3.6%	0.3%
\$10 million up to \$100 million	2.2%	1.2%	\$10 million up to \$100 million	1.2%	0.8%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.3%	2.2%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.4%
Municipalities	17.8%	28.4%	Special Districts	10.9%	41.1%
Top 10	6.9%	1.4%	Top 10	6.6%	1.4%
\$100 million or more	6.9%	1.4%	\$100 million or more	6.0%	1.1%
\$10 million up to \$100 million	9.7%	7.3%	\$10 million up to \$100 million	3.7%	3.1%
\$1 million up to \$10 million	1.2%	7.1%	\$1 million up to \$10 million	1.0%	8.2%
Under \$1 million	0.1%	12.7%	Under \$1 million	0.2%	28.7%
School Boards	19.4%	9.7%	Other	6.6%	2.6%
Top 10	11.5%	1.4%	Top 10	6.5%	1.4%
\$100 million or more	14.7%	2.2%	\$100 million or more	5.3%	0.4%
\$10 million up to \$100 million	4.3%	2.9%	\$10 million up to \$100 million	1.2%	0.5%
\$1 million up to \$10 million	0.3%	1.9%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.7%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$20,212,390,210

Total Active Participant Count: 735

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

COMPLIANCE WITH INVESTMENT POLICY FOR MARCH 2022

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

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

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

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

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TRADING ACTIVITY FOR MARCH 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
OLD LINE FUNDING LLC	09/26/22	02/16/22	02/17/22	40,000,000	40,000,000	0	40,000,000	0
OLD LINE FUNDING LLC	09/26/22	02/16/22	02/17/22	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLE CPABS4	03/17/22	02/18/22	02/18/22	25,000,000	24,997,188	0	24,997,188	0
SHEFFIELD RECEIVABLE CPABS4	05/24/22	02/24/22	02/24/22	33,090,000	33,045,007	0	33,045,007	0
SUMITOMO MITSUI TRUCDYAN	02/16/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/22	02/09/22	02/09/22	40,000,000	40,000,000	0	40,000,000	0
THUNDER BAY FUNDING, LLC	05/31/22	02/25/22	02/25/22	50,000,000	49,923,472	0	49,923,472	0
THUNDER BAY FUNDING, LLC	05/31/22	02/25/22	02/25/22	25,000,000	24,961,736	0	24,961,736	0
TORONTO DOMINION BACDYAN	06/09/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/09/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, FE	02/13/23	02/10/22	02/10/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, FE	02/13/23	02/10/22	02/10/22	50,000,000	50,000,000	0	50,000,000	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	25,000,000	24,999,417	0	24,999,417	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	20,000,000	19,992,028	0	19,992,028	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	19,000,000	18,992,426	0	18,992,426	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/01/22	02/01/22	4,137,775	4,137,775	0	4,137,775	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/03/22	02/03/22	425,359	425,359	0	425,359	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/07/22	02/07/22	277,263	277,263	0	277,263	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/08/22	02/08/22	532,360	532,360	0	532,360	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/10/22	02/10/22	1,179,758	1,179,758	0	1,179,758	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/14/22	02/14/22	112,705	112,705	0	112,705	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/17/22	02/17/22	632,427	632,427	0	632,427	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/22/22	02/22/22	504,386	504,386	0	504,386	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/24/22	02/24/22	747,162	747,162	0	747,162	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/25/22	02/25/22	2,007,993	2,007,993	0	2,007,993	0
MIZUHO TRIPARTY	02/02/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/22	02/01/22	02/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/22	02/01/22	02/01/22	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	02/03/22	02/02/22	02/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/22	02/02/22	02/02/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/04/22	02/03/22	02/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/04/22	02/03/22	02/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/22	02/03/22	02/03/22	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	02/07/22	02/04/22	02/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/22	02/04/22	02/04/22	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	02/08/22	02/07/22	02/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/22	02/07/22	02/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/22	02/07/22	02/07/22	246,000,000	246,000,000	0	246,000,000	0
MIZUHO TRIPARTY	02/09/22	02/08/22	02/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/22	02/08/22	02/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/22	02/08/22	02/08/22	427,000,000	427,000,000	0	427,000,000	0
MIZUHO TRIPARTY	02/10/22	02/09/22	02/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/22	02/09/22	02/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/22	02/09/22	02/09/22	337,000,000	337,000,000	0	337,000,000	0
MIZUHO TRIPARTY	02/11/22	02/10/22	02/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/11/22	02/10/22	02/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/11/22	02/10/22	02/10/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/14/22	02/11/22	02/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/22	02/11/22	02/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/22	02/11/22	02/11/22	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	02/15/22	02/14/22	02/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/22	02/14/22	02/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/22	02/14/22	02/14/22	293,000,000	293,000,000	0	293,000,000	0
MIZUHO TRIPARTY	02/16/22	02/15/22	02/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/22	02/15/22	02/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/22	02/15/22	02/15/22	125,000,000	125,000,000	0	125,000,000	0
MIZUHO TRIPARTY	02/17/22	02/16/22	02/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/22	02/16/22	02/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/22	02/16/22	02/16/22	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	02/18/22	02/17/22	02/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/18/22	02/17/22	02/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/22	02/17/22	02/17/22	123,000,000	123,000,000	0	123,000,000	0
MIZUHO TRIPARTY	02/22/22	02/18/22	02/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/22	02/18/22	02/18/22	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	02/23/22	02/22/22	02/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/22	02/22/22	02/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/22	02/22/22	02/22/22	177,000,000	177,000,000	0	177,000,000	0
MIZUHO TRIPARTY	02/24/22	02/23/22	02/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/22	02/23/22	02/23/22	249,000,000	249,000,000	0	249,000,000	0
MIZUHO TRIPARTY	02/25/22	02/24/22	02/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/25/22	02/24/22	02/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/22	02/24/22	02/24/22	24,000,000	24,000,000	0	24,000,000	0
MIZUHO TRIPARTY	02/28/22	02/25/22	02/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/22	02/25/22	02/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/22	02/25/22	02/25/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	03/01/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/01/22	02/28/22	02/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/22	02/28/22	02/28/22	890,000,000	890,000,000	0	890,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220208	02/08/22	02/07/22	02/07/22	450,000,000	450,000,000	0	450,000,000	0

TRADING ACTIVITY FOR MARCH 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ANZ NY BANK TDTD 0.085 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND NY TDTD 0.08 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV AMSTERDAM TDTD 0.08 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TDTD 0.07 20220209	02/09/22	02/08/22	02/08/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220210	02/10/22	02/09/22	02/09/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD TD 0.07 20220211	02/11/22	02/10/22	02/10/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220214	02/14/22	02/11/22	02/11/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220215	02/15/22	02/14/22	02/14/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220216	02/16/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220217	02/17/22	02/16/22	02/16/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.07 20220218	02/18/22	02/17/22	02/17/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220222	02/22/22	02/18/22	02/18/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220223	02/23/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220224	02/24/22	02/23/22	02/23/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220301	03/01/22	02/28/22	02/28/22	250,000,000	250,000,000	0	250,000,000	0
Total Buys				74,341,972,188	74,340,472,624	8,850	74,340,481,473	0
Cash Closes								
METROPOLITAN TRANSPORTATION AUTHORITY	11/15/22	02/10/22	02/10/22	76,600,000	76,600,000	100,850	76,700,850	0
MIZUHO FLOATER/RESIDUAL TRUST	09/01/23	02/01/22	02/01/22	13,200,000	13,200,000	11,189	13,211,189	0
OLD LINE FUNDING, LLC	03/14/22	02/04/22	02/04/22	150,000,000	149,969,917	0	149,969,917	(0)
OLD LINE FUNDING, LLC	04/01/22	02/17/22	02/17/22	90,000,000	89,976,350	0	89,976,350	(0)
OLD LINE FUNDING, LLC, AP	04/05/22	02/25/22	02/25/22	50,000,000	49,987,542	0	49,987,542	(0)
THUNDER BAY FUNDING, LLC	03/14/22	02/04/22	02/04/22	100,000,000	99,979,944	0	99,979,944	(0)
THUNDER BAY FUNDING, LLC	04/11/22	02/25/22	02/25/22	50,000,000	49,983,750	0	49,983,750	(0)
Total Cash Closes				529,800,000	529,697,503	112,040	529,809,542	(0)
Deposits								
MIZUHO BANK LTD,TDTD 0.07 20220203	02/03/22	02/02/22	02/02/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220204	02/04/22	02/03/22	02/03/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220207	02/07/22	02/04/22	02/04/22	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220202	02/02/22	02/01/22	02/01/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIEVE RABOBATD 0.08 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEALD 0.085 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
Total Deposits				4,825,000,000	4,825,000,000	0	4,825,000,000	0
Maturities								
ALBION CAPITAL LLC CPAB54	02/22/22	02/22/22	02/22/22	103,587,000	103,587,000	0	103,587,000	0
ANGLESEA FUNDING LLC CPAB54	02/01/22	02/01/22	02/01/22	75,000,000	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC CPAB54	02/02/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S.A. CPAB54 CPAB54	02/02/22	02/02/22	02/02/22	15,000,000	15,000,000	0	15,000,000	0
ANTALIS S.A. CPAB54 CPAB54	02/03/22	02/03/22	02/03/22	36,400,000	36,400,000	0	36,400,000	0
ANTALIS S.A. CPAB54 CPAB54	02/09/22	02/09/22	02/09/22	5,000,000	5,000,000	0	5,000,000	0
ANTALIS S.A. CPAB54 CPAB54	02/10/22	02/10/22	02/10/22	35,000,000	35,000,000	0	35,000,000	0
ANTALIS S.A. CPAB54 CPAB54	02/17/22	02/17/22	02/17/22	35,000,000	35,000,000	0	35,000,000	0
BANK OF MONTREAL CD CDYAN	02/14/22	02/14/22	02/14/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA CDYAN	02/18/22	02/18/22	02/18/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	02/14/22	02/14/22	02/14/22	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A. CPAB54	02/15/22	02/15/22	02/15/22	90,000,000	90,000,000	0	90,000,000	0
BARTON CAPITAL S.A. CPAB54	02/25/22	02/25/22	02/25/22	25,000,000	25,000,000	0	25,000,000	0
CHESHAM FINANCE LLC CPAB54	02/01/22	02/01/22	02/01/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/02/22	02/02/22	02/02/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/03/22	02/03/22	02/03/22	479,000,000	479,000,000	0	479,000,000	0
CHESHAM FINANCE LLC CPAB54	02/04/22	02/04/22	02/04/22	474,000,000	474,000,000	0	474,000,000	0
CHESHAM FINANCE LLC CPAB54	02/07/22	02/07/22	02/07/22	474,000,000	474,000,000	0	474,000,000	0
CHESHAM FINANCE LLC SERIES III CPAB54-2	02/08/22	02/08/22	02/08/22	472,000,000	472,000,000	0	472,000,000	0
CHESHAM FINANCE LLC SERIES III CPAB54-2	02/09/22	02/09/22	02/09/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/10/22	02/10/22	02/10/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/11/22	02/11/22	02/11/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/14/22	02/14/22	02/14/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPAB54	02/15/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/16/22	02/16/22	02/16/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/17/22	02/17/22	02/17/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/18/22	02/18/22	02/18/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/22/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/23/22	02/23/22	02/23/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/24/22	02/24/22	02/24/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/25/22	02/25/22	02/25/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	02/28/22	02/28/22	02/28/22	500,000,000	500,000,000	0	500,000,000	0
CIESCO, LLC CPAB54-CPAB54	02/07/22	02/07/22	02/07/22	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMM CPAB53	02/01/22	02/01/22	02/01/22	151,000,000	151,000,000	0	151,000,000	0
COLLATERALIZED COMM CPAB53	02/03/22	02/03/22	02/03/22	35,000,000	35,000,000	0	35,000,000	0
COLLATERALIZED COMM CPAB53	02/08/22	02/08/22	02/08/22	85,000,000	85,000,000	0	85,000,000	0
CREDIT AGRICOLE COR CDYAN	02/28/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE COR CDYAN	02/01/22	02/01/22	02/01/22	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE COR CDYAN	02/08/22	02/08/22	02/08/22	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE COR CDYAN	02/15/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE COR CDYAN	02/22/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/02/22	02/02/22	02/02/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/03/22	02/03/22	02/03/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/04/22	02/04/22	02/04/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/07/22	02/07/22	02/07/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL CP4-2	02/08/22	02/08/22	02/08/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL CP4-2	02/09/22	02/09/22	02/09/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/10/22	02/10/22	02/10/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/11/22	02/11/22	02/11/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/14/22	02/14/22	02/14/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/15/22	02/15/22	02/15/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/16/22	02/16/22	02/16/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/17/22	02/17/22	02/17/22	900,000,000	900,000,000	0	900,000,000	0

TRADING ACTIVITY FOR MARCH 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	02/18/22	02/18/22	02/18/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/22/22	02/22/22	02/22/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/23/22	02/23/22	02/23/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/24/22	02/24/22	02/24/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/25/22	02/25/22	02/25/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/28/22	02/28/22	02/28/22	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA CP4-2CP4-2	02/01/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
NATIONAL AUSTRALIA ECD	02/04/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/02/22	02/02/22	02/02/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/03/22	02/03/22	02/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/04/22	02/04/22	02/04/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/07/22	02/07/22	02/07/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHE ZENTRAL-GENOSSEN-	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
SCHAFTSBANK CP4-2								
DZ BANK AG DEUTSCHECP4-2	02/09/22	02/09/22	02/09/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/10/22	02/10/22	02/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/11/22	02/11/22	02/11/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/14/22	02/14/22	02/14/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/16/22	02/16/22	02/16/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/17/22	02/17/22	02/17/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/18/22	02/18/22	02/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/23/22	02/23/22	02/23/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/24/22	02/24/22	02/24/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/25/22	02/25/22	02/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/28/22	02/28/22	02/28/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ERSTE ABWICKLUNGSSANCP4-2	02/15/22	02/15/22	02/15/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/22	02/18/22	02/18/22	55,000,000	55,000,000	0	55,000,000	0
MUFG BANK LTD, CDYACDYAN	02/18/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, CDYACDYAN	02/23/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD, CDCDYAN	02/14/22	02/14/22	02/14/22	90,000,000	90,000,000	0	90,000,000	0
NATIONWIDE BUILDINGCP4-2	02/15/22	02/15/22	02/15/22	161,750,000	161,750,000	0	161,750,000	0
NATIONWIDE BUILDINGCP4-2	02/18/22	02/18/22	02/18/22	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDING SOCIETY	02/23/22	02/23/22	02/23/22	118,500,000	118,500,000	0	118,500,000	0
NATIONWIDE BUILDINGCP4-2	02/25/22	02/25/22	02/25/22	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDING SOCIETY	02/28/22	02/28/22	02/28/22	60,450,000	60,450,000	0	60,450,000	0
SHEFFIELD RECEIVABLECPAB54	02/09/22	02/09/22	02/09/22	23,000,000	23,000,000	0	23,000,000	0
SHEFFIELD RECEIVABLECPAB54	02/18/22	02/18/22	02/18/22	75,000,000	75,000,000	0	75,000,000	0
SHEFFIELD RECEIVABLECPAB54	02/22/22	02/22/22	02/22/22	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/07/22	02/07/22	02/07/22	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/22	02/16/22	02/16/22	90,000,000	90,000,000	0	90,000,000	0
SUMITOMO MITSUI BANCDYAN	02/28/22	02/28/22	02/28/22	137,500,000	137,500,000	0	137,500,000	0
TOYOTA MOTOR FINANCCP	02/04/22	02/04/22	02/04/22	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	02/01/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/01/22	02/01/22	02/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/22	02/01/22	02/01/22	520,000,000	520,000,000	0	520,000,000	0
MIZUHO TRIPARTY	02/02/22	02/02/22	02/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/22	02/02/22	02/02/22	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	02/03/22	02/03/22	02/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/22	02/03/22	02/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/22	02/03/22	02/03/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/04/22	02/04/22	02/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/04/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/22	02/04/22	02/04/22	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	02/07/22	02/07/22	02/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/22	02/07/22	02/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/22	02/07/22	02/07/22	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	02/08/22	02/08/22	02/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/22	02/08/22	02/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/22	02/08/22	02/08/22	246,000,000	246,000,000	0	246,000,000	0
MIZUHO TRIPARTY	02/09/22	02/09/22	02/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/22	02/09/22	02/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/22	02/09/22	02/09/22	427,000,000	427,000,000	0	427,000,000	0
MIZUHO TRIPARTY	02/10/22	02/10/22	02/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/22	02/10/22	02/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/22	02/10/22	02/10/22	337,000,000	337,000,000	0	337,000,000	0
MIZUHO TRIPARTY	02/11/22	02/11/22	02/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/11/22	02/11/22	02/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/11/22	02/11/22	02/11/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/14/22	02/14/22	02/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/22	02/14/22	02/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/22	02/14/22	02/14/22	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	02/15/22	02/15/22	02/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/22	02/15/22	02/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/22	02/15/22	02/15/22	293,000,000	293,000,000	0	293,000,000	0
MIZUHO TRIPARTY	02/16/22	02/16/22	02/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/22	02/16/22	02/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/22	02/16/22	02/16/22	125,000,000	125,000,000	0	125,000,000	0
MIZUHO TRIPARTY	02/17/22	02/17/22	02/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/22	02/17/22	02/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/22	02/17/22	02/17/22	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	02/18/22	02/18/22	02/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/18/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/22	02/18/22	02/18/22	123,000,000	123,000,000	0	123,000,000	0
MIZUHO TRIPARTY	02/22/22	02/22/22	02/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/22	02/22/22	02/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/22	02/22/22	02/22/22	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	02/23/22	02/23/22	02/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/22	02/23/22	02/23/22	177,000,000	177,000,000	0	177,000,000	0
MIZUHO TRIPARTY	02/24/22	02/24/22	02/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/22	02/24/22	02/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/22	02/24/22	02/24/22	249,000,000	249,000,000	0	249,000,000	0
MIZUHO TRIPARTY	02/25/22	02/25/22	02/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/25/22	02/25/22	02/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/22	02/25/22	02/25/22	24,000,000	24,000,000	0	24,000,000	0

TRADING ACTIVITY FOR MARCH 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	02/28/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/22	02/28/22	02/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/22	02/28/22	02/28/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220208	02/08/22	02/08/22	02/08/22	450,000,000	450,000,000	0	450,000,000	0
ANZ NY BANK TDTD 0.085 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND NY TDTD 0.08 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV AMSTERDAM TDTD 0.08 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TDTD 0.07 20220209	02/09/22	02/09/22	02/09/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220210	02/10/22	02/10/22	02/10/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD TD 0.07 20220211	02/11/22	02/11/22	02/11/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220214	02/14/22	02/14/22	02/14/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220215	02/15/22	02/15/22	02/15/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220216	02/16/22	02/16/22	02/16/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220217	02/17/22	02/17/22	02/17/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.07 20220218	02/18/22	02/18/22	02/18/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220222	02/22/22	02/22/22	02/22/22	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD TD 0.07 20220223	02/23/22	02/23/22	02/23/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220224	02/24/22	02/24/22	02/24/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220203	02/03/22	02/03/22	02/03/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220204	02/04/22	02/04/22	02/04/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220201	02/01/22	02/01/22	02/01/22	465,000,000	465,000,000	0	465,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	02/01/22	02/01/22	30,000,000	30,000,000	0	30,000,000	0
SVENSKA HANDELSBANKTD 0.05 20220201	02/01/22	02/01/22	02/01/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220207	02/07/22	02/07/22	02/07/22	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220202	02/02/22	02/02/22	02/02/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIVE RABOBATD 0.08 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
COOPERATIVE RABOBATD 0.08 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
Total Maturities				78,688,187,000	78,688,187,000	0	78,688,187,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/02/22	02/02/22	596,915	596,915	0	596,915	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/04/22	02/04/22	429,917	429,917	0	429,917	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/09/22	02/09/22	1,333,575	1,333,575	0	1,333,575	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/11/22	02/11/22	473,423	473,423	0	473,423	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/15/22	02/15/22	315,577	315,577	0	315,577	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/16/22	02/16/22	300,868	300,868	0	300,868	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/18/22	02/18/22	402,614	402,614	0	402,614	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/23/22	02/23/22	1,465,544	1,465,544	0	1,465,544	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/28/22	02/28/22	532,691	532,691	0	532,691	0
Total Sells				5,851,124	5,851,124	0	5,851,124	0



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