



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

May 2022

CONTENTS

3	INTRODUCTION
3	DISCLOSURE OF MATERIAL IMPACTS
3	FACTS-AT-A-GLANCE
4	PORFOLIO MANAGER COMMENTARY
5	PORTFOLIO COMPOSITION
6	FUND PERFORMANCE
7	PRIME ACCOUNT SUMMARY
8	INVENTORY OF HOLDINGS
14	PARTICIPANT CONCENTRATION
15	COMPLIANCE
16	TRADE ACTIVITY

Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

- (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 May 1, 2022, through May 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 May 31, 2022)

Total Participants

745

Florida PRIME™

Total Participant Balance

\$18,853,925,751

Total Number of Accounts

1,385

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

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

PORTFOLIO MANAGER COMMENTARY

The cautious and shrewd way Federal Reserve policymakers communicate can put diplomats to shame. But the success of their decisions in the coming months will depend upon how well they listen.

Managing monetary policy in the midst of a global pandemic has been, and remains extraordinarily difficult. No one can deny that. But the Fed's response to mounting inflation in the last several quarters showed it wanted to stick to its new paradigm in the face of facts. If you recall, in August of 2020, it recast its policy framework to allow inflation to exceed 2% as long as the labor market is strong. Officials not only viewed rising prices in 2021 as "transient," but also a positive after years of undershooting 2%.

While telegraphing 50 basis-point hikes in the next two FOMC meetings, minutes from the last meeting and recent official speeches suggest the committee might pause to assess their impact. In other words, they will—and should—return to making decisions based on data in the fight against inflation without inducing a recession. Policymakers have to listen to what the economy is telling them on a scale much smaller and a timeframe much shorter than they prefer. This is no time for long-view academic studies.

Reports already indicate that this economy might be more responsive to shifts in monetary policy than traditionally expected. The housing market, consumer outlook and industrial production are cooling off. It is not unreasonable to think that supply-chain bottlenecks and energy prices exacerbated by China's shutdown and the war in Ukraine could improve by the fall. Data dependency is a cliché that completely applies here.

What of investors? The bond market seems to be declaring victory over inflation and the stock market is betting on the worst-case scenario. Investors

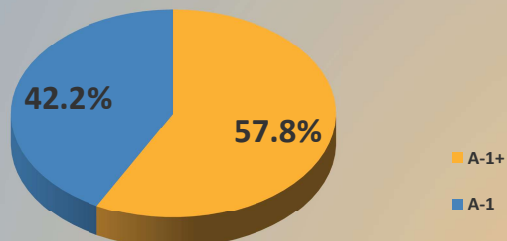
in the short end of the Treasury yield curve are acting more rationally, although the supply/demand imbalance, especially in the front end, has caused it to trade much lower in yield. In addition to the supply/demand imbalance, the flight-to-safety trade has depressed Treasury yields further. You have to go to the 6-month section of the curve to find yields above the Fed's Reverse Repo Facility. But administered rates on bank deposits have not budged much because banks still are flush with cash and don't want deposits—especially now that the cost of lending is increasing. We think the money market securities in which government pools can invest are in a good place and are a good place for investment.

Despite the concerns in May about market disruptions based on cryptocurrency pricing challenges and sales of collateral, the types of high-quality securities permitted to serve as direct investment as well as collateral in the high-quality short-term markets were unaffected

The Pool's total assets decreased by \$600 million due to typical seasonal outflows, ending the month of May at \$18.8 billion. The yield of the portfolio rose 49 basis points to 99 basis points, reflecting the 50 basis-point move by the Fed on May 4. The portfolio's weighted average maturity (WAM) lengthened to 26 days from 20, and its weighted average life (WAL) lengthened to 73 days from 69. Trades were made primarily for 1-3 month paper and securities in anticipation of the likely upcoming Fed rate hikes. The composition of the portfolio was largely unchanged. Bank and commercial paper continued to compose the largest percentage of holdings. At the end of May, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.71%, 1.05%, 1.54% and 2%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.96%, 1.54%, 2.04% and 2.68%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 1.12%, 1.63%, 2.11% and 2.78%, respectively.

PORTFOLIO COMPOSITION FOR MAY 2022

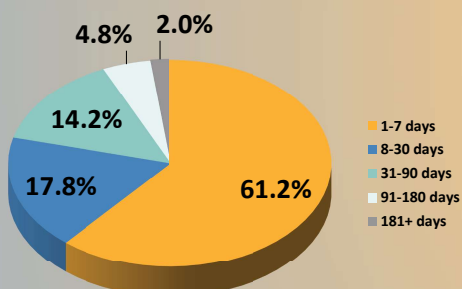
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Bank of Montreal	5.1%
2. ABN Amro Bank NV	5.0%
3. Australia & New Zealand Banking Group, Melbourne	5.0%
4. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	5.0%
5. Cooperatieve Rabobank UA	5.0%
6. Royal Bank of Canada	4.9%
7. Nationwide Building Society	4.7%
8. Canadian Imperial Bank of Commerce	4.5%
9. Credit Agricole Group	4.4%
10. Societe Generale, Paris	4.3%

Average Effective Maturity (WAM)

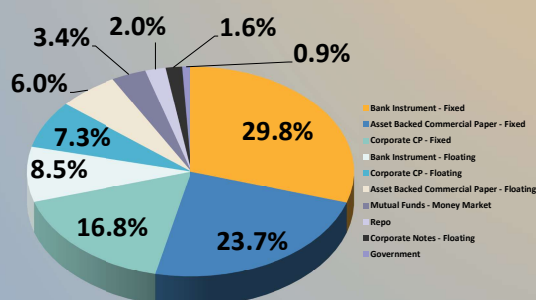
26 Days

Weighted Average Life (Spread WAL)

73 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH MAY 2022

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.85%	0.55%	0.30%
Three Months	0.53%	0.31%	0.22%
One Year	0.22%	0.11%	0.12%
Three Years	0.78%	0.64%	0.14%
Five Years	1.28%	1.07%	0.21%
Ten Years	0.83%	0.63%	0.20%
Since 1/96	2.38%	2.17%	0.21%

Note: Net asset value at month end: \$18,846.7 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

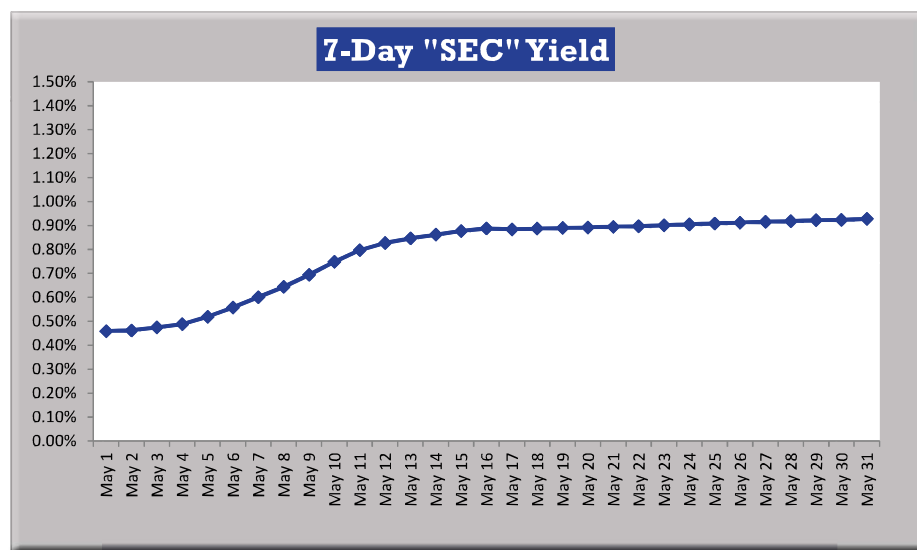
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 MAY 2022

Summary of Cash Flows		
Opening Balance (05/01/22)	\$	19,490,123,171
Participant Deposits		1,388,981,236
Gross Earnings		14,286,483
Participant Withdrawals		(2,038,942,597)
Fees		(522,542)
Closing Balance (05/31/22)	\$	18,853,925,751
Net Change over Month	\$	(636,197,420)

Detailed Fee Disclosure		
May	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 162,482.17	1.02
Federated Investment Management Fee	326,176.91	2.04
BNY Mellon Custodial Fee**	19,939.03	0.12
Bank of America Transfer Agent Fee	5,130.18	0.03
S&P Rating Maintenance Fee	4,076.71	0.03
Audit/External Review Fees	4,737.22	0.03
Total Fees	\$ 522,542.22	3.27

*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 \$19,172,024,462.

**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 MAY 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	1.04	11/1/2036	6/2/2022	2,670,000	1.04	\$2,670,000	\$2,670,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.83	6/1/2022		650,000,000	0.84	\$650,000,000	\$650,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.83	6/3/2022		295,000,000	0.84	\$295,000,000	\$295,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	0.95	1/1/2042	6/2/2022	5,530,000	0.95	\$5,530,000	\$5,530,000	\$0
Alaska State Housing Finance Corp., (Series 2009B), 12/01/2040	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.79	12/1/2040	6/2/2022	725,000	0.79	\$725,000	\$725,000	\$0
Alaska State Housing Finance Corp., Home Mortgage Revenue Bonds (Series 2007D), 12/01/2041	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.79	12/1/2041	6/2/2022	400,000	0.79	\$400,000	\$400,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2022		55,197,000	0.91	\$55,187,341	\$55,187,877	\$537
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2022		100,000,000	0.86	\$99,983,472	\$99,983,667	\$195
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		70,000,000	0.96	\$69,959,361	\$69,961,072	\$1,711
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2022		50,000,000	1.00	\$49,967,000	\$49,969,000	\$2,000
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		110,000,000	0.41	\$109,957,222	\$109,889,526	-\$67,696
Anglesea Funding LLC, Aug 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.00	8/5/2022	6/1/2022	5,000,000	1.01	\$5,000,000	\$4,999,382	-\$618
Anglesea Funding LLC, Aug 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.96	8/10/2022	6/1/2022	60,000,000	0.79	\$60,000,000	\$59,994,868	-\$5,132
Anglesea Funding LLC, Nov 18, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.22	11/18/2022	6/1/2022	14,000,000	1.24	\$14,000,000	\$13,999,468	-\$532
Anglesea Funding LLC, Oct 07, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.16	10/7/2022	6/1/2022	50,000,000	1.18	\$50,000,000	\$50,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		25,200,000	0.96	\$25,194,015	\$25,194,632	\$617
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2022		30,000,000	0.96	\$29,989,708	\$29,990,488	\$780
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.95	6/1/2060	6/2/2022	12,000,000	0.96	\$12,000,000	\$12,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/8/2022		30,000,000	0.90	\$29,994,067	\$29,994,373	\$307
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2022		50,000,000	1.14	\$49,973,556	\$49,979,222	\$5,666
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2022		100,000,000	0.94	\$99,945,750	\$99,947,500	\$1,750
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2022		30,000,000	0.93	\$29,982,367	\$29,982,367	-\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		99,400,000	1.42	\$99,129,411	\$99,142,941	\$13,530
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.83	6/7/2022		945,000,000	0.84	\$945,000,000	\$945,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2022		100,000,000	0.83	\$99,997,722	\$99,997,775	\$53
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		6/7/2022		5,000,000	0.83	\$4,999,203	\$4,999,213	\$10
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.95	5/1/2059	6/2/2022	20,000,000	0.95	\$20,000,000	\$20,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.80	6/1/2022		133,000,000	0.81	\$133,000,000	\$133,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,854,494	-\$145,506
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,341,526	-\$658,474
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	6/21/2022		75,000,000	0.35	\$75,000,000	\$74,975,276	-\$24,725
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.08	1/13/2023	6/1/2022	125,000,000	1.10	\$125,000,000	\$124,884,059	-\$115,941
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.03	3/1/2023	6/1/2022	100,000,000	1.04	\$100,000,000	\$99,823,601	-\$176,399
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.48	3/22/2023	6/1/2022	100,000,000	1.50	\$100,000,000	\$100,165,053	\$165,053
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.08	3/24/2023	6/1/2022	100,000,000	1.10	\$100,000,000	\$99,837,576	-\$162,424

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.30	5/15/2023	6/1/2022	100,000,000	1.32	\$100,000,000	\$99,989,240	-\$10,760
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.03	11/30/2022	6/1/2022	100,000,000	1.04	\$100,000,000	\$99,927,102	-\$72,898
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.93	10/6/2022	6/1/2022	50,000,000	0.94	\$50,000,000	\$49,963,994	-\$36,006
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,736,458	\$48,677,755	-\$58,703
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,974,167	\$49,805,346	-\$168,821
Bank of Nova Scotia, Toronto, Dec 22, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.36	12/22/2022	6/1/2022	150,000,000	1.38	\$150,000,000	\$150,121,326	\$121,326
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.03	2/21/2023	6/1/2022	160,000,000	1.04	\$159,999,998	\$159,722,402	-\$277,596
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.28	5/8/2023	6/1/2022	99,000,000	1.30	\$99,000,000	\$98,981,131	-\$18,869
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.93	10/13/2022	6/1/2022	75,000,000	0.94	\$75,000,000	\$74,942,441	-\$57,559
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.93	10/20/2022	6/1/2022	10,000,000	0.94	\$10,000,000	\$9,991,850	-\$8,150
Bank of Nova Scotia, Toronto, Sep 14, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.95	9/14/2022	6/1/2022	57,000,000	1.45	\$56,920,197	\$56,972,989	\$52,793
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2022		50,000,000	0.96	\$49,996,042	\$49,984,418	-\$11,624
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2022		65,000,000	0.96	\$64,977,701	\$64,991,825	\$14,124
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		25,000,000	0.94	\$24,985,792	\$24,986,097	\$306
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/8/2022		100,000,000	0.91	\$99,980,000	\$99,981,467	\$1,467
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2022		110,000,000	0.96	\$109,939,042	\$109,942,891	\$3,850
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0.38	\$74,973,021	\$74,916,656	-\$56,365
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		75,000,000	0.91	\$74,988,750	\$74,989,375	\$625
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2022		50,000,000	0.91	\$49,981,250	\$49,981,042	-\$209
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		25,000,000	1.07	\$24,931,458	\$24,902,018	-\$29,440
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.95	10/1/2042	6/2/2022	5,185,000	0.95	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		75,000,000	0.46	\$74,991,563	\$74,984,119	-\$7,444
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		6/28/2022		100,000,000	1.04	\$99,920,667	\$99,923,778	\$3,111
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,667,561	-\$332,439
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,744,444	\$98,937,911	-\$806,533
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,339,773	\$39,172,112	-\$167,661
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.99	12/1/2022	6/1/2022	61,500,000	1.00	\$61,500,000	\$61,460,837	-\$39,163
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.03	2/14/2023	6/1/2022	150,000,000	1.04	\$150,000,000	\$149,757,290	-\$242,711
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.28	5/8/2023	6/1/2022	200,000,000	1.30	\$200,000,000	\$199,954,662	-\$45,338
Canadian Imperial Bank of Commerce, Sep 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.42	9/9/2022	6/1/2022	150,000,000	1.44	\$150,000,000	\$150,153,699	\$153,699
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,738,933	\$102,010,449	-\$728,484
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	0.95	7/1/2048	6/2/2022	5,290,000	0.95	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/16/2022		80,000,000	0.89	\$79,968,711	\$79,968,889	\$178
Chariot Funding LLC, Nov 01, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.18	11/1/2022	6/1/2022	100,000,000	1.20	\$100,000,000	\$100,006,821	\$6,821
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/1/2022		550,000,000	0.83	\$549,987,472	\$549,987,169	-\$304
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	1.04	8/1/2044	6/2/2022	68,000,000	1.04	\$68,000,000	\$68,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		50,000,000	0.32	\$49,999,111	\$49,997,667	-\$1,445
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		65,000,000	0.71	\$64,992,417	\$64,990,900	-\$1,517
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/22/2022		50,000,000	0.38	\$49,988,694	\$49,972,195	-\$16,500
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/7/2022		50,000,000	0.37	\$49,981,500	\$49,942,907	-\$38,593
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2022		25,000,000	0.37	\$24,990,500	\$24,970,207	-\$20,293
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/27/2022		100,000,000	1.83	\$99,408,306	\$99,410,289	\$1,983
Collateralized Commercial Paper V Co. LLC, Aug 16, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	0.96	8/16/2022	6/1/2022	55,000,000	0.97	\$55,000,000	\$54,985,190	-\$14,810
Collateralized Commercial Paper V Co. LLC, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.33	9/8/2022	6/1/2022	100,000,000	1.35	\$100,000,000	\$100,060,137	\$60,137
Collateralized Commercial Paper V Co. LLC, Sep 22, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	1.28	9/22/2022	6/1/2022	30,000,000	1.30	\$30,000,000	\$30,012,652	\$12,652
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	2/27/2023	6/1/2022	210,000,000	1.30	\$210,000,000	\$210,031,538	\$31,538
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.32	3/20/2023	6/1/2022	21,000,000	1.34	\$21,000,000	\$21,010,191	\$10,191
Cooperative Rabobank UA TD	TIME DEPOSIT	0.83	6/3/2022		245,000,000	0.84	\$245,000,000	\$245,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	0.83	6/7/2022		700,000,000	0.84	\$700,000,000	\$700,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.50	8/15/2022		75,000,000	1.52	\$75,000,000	\$75,012,814	\$12,814
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.38	8/1/2022		100,000,000	1.40	\$100,000,000	\$100,024,658	\$24,658
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.82	6/7/2022		450,000,000	0.83	\$450,000,000	\$450,000,000	\$0
Crown Point Capital Co., LLC, 1.36%, Jul 22, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.36	7/22/2022		50,000,000	1.38	\$50,000,000	\$50,010,005	\$10,005
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.10	9/6/2022		100,000,000	1.12	\$100,000,000	\$99,890,448	-\$109,552
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		6/1/2022		945,000,000	0.82	\$944,978,869	\$944,978,445	-\$424
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.69	6/1/2022		3,939,026	0.70	\$3,939,026	\$3,939,026	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0.36	\$74,973,021	\$74,917,444	-\$55,577
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.92	6/1/2022	6/1/2022	630,872,087	0.92	\$631,124,436	\$630,682,826	-\$441,610
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.95	8/1/2045	6/2/2022	9,995,000	0.95	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	1.21	9/1/2035	6/2/2022	4,005,000	1.23	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2022		79,423,000	1.20	\$79,324,074	\$79,334,219	\$10,144
GTA Funding LLC, Jun 09, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/9/2022		60,000,000	0.41	\$59,994,000	\$59,987,295	-\$6,705
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2022		20,000,000	1.42	\$19,951,778	\$19,954,499	\$2,721
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2022		40,000,000	1.42	\$39,898,889	\$39,902,356	\$3,467
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2022		47,000,000	1.42	\$46,879,367	\$46,882,641	\$3,274
Great Bear Funding LLC, Oct 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.16	10/14/2022	6/1/2022	40,000,000	1.18	\$40,000,000	\$40,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.81	6/1/2022		100,000,000	0.82	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	0.95	3/1/2062	6/2/2022	50,000,000	0.95	\$50,000,000	\$50,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.95	10/1/2042	6/2/2022	4,260,000	0.95	\$4,260,000	\$4,260,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	0.95	2/1/2037	6/2/2022	3,405,000	0.95	\$3,405,000	\$3,405,000	\$0
J.P. Morgan Securities LLC CP	COMMERCIAL PAPER		8/9/2022		90,000,000	1.42	\$89,755,000	\$89,768,475	\$13,475
J.P. Morgan Securities LLC CP4-2	COMMERCIAL PAPER - 4-2		6/6/2022		50,000,000	0.88	\$49,992,750	\$49,992,925	\$175
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/8/2022		115,000,000	0.91	\$114,977,000	\$114,978,431	\$1,431
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		100,000,000	0.89	\$99,978,000	\$99,978,825	\$825
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2022		49,100,000	0.93	\$49,083,688	\$49,084,167	\$479
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		50,200,000	1.22	\$50,138,087	\$50,145,774	\$7,688
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		100,000,000	1.50	\$99,714,167	\$99,743,333	\$29,166
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	0.95	12/1/2037	6/2/2022	4,445,000	0.95	\$4,445,000	\$4,445,000	\$0
Los Angeles, CA Community Redevelopment Agency, (DWFV Hollywood & Vine, LP), Mizuho 3a-7 (Series 2022-MIZ9089), 10/15/2037	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.99	10/15/2037	6/2/2022	19,000,000	0.99	\$19,000,000	\$19,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.45	8/19/2022		100,000,000	1.47	\$100,000,000	\$99,987,093	-\$12,907
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.42	8/18/2022		140,000,000	1.44	\$140,000,000	\$139,977,592	-\$22,408
MUFG Bank Ltd. CP	COMMERCIAL PAPER		6/16/2022		120,000,000	0.90	\$119,952,533	\$119,949,334	-\$3,200
Matchpoint Finance PLC, Jun 22, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.42	6/22/2022	6/1/2022	25,000,000	1.44	\$25,000,000	\$25,006,682	\$6,682
Michigan State Housing Development Authority, (Series C), 04/01/2040	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.85	4/1/2040	6/1/2022	13,900,000	0.85	\$13,900,000	\$13,900,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.90	6/1/2022	6/1/2022	10,000,000	0.90	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.82	6/1/2022		300,000,000	0.83	\$300,000,000	\$300,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.81	6/1/2022		150,000,000	0.82	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.99	9/1/2041	6/2/2022	6,260,000	0.99	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		9/2/2022		40,000,000	1.02	\$39,895,556	\$39,842,602	-\$52,953
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		6/10/2022		350,000,000	0.87	\$349,916,389	\$349,916,487	\$98
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		6/13/2022		250,000,000	0.87	\$249,922,361	\$249,920,645	-\$1,716
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		6/13/2022		60,000,000	0.88	\$59,981,150	\$59,980,955	-\$195
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		115,000,000	0.95	\$114,936,942	\$114,937,546	\$604
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		6/28/2022		100,000,000	1.09	\$99,916,778	\$99,923,389	\$6,611
Nordea Bank Abp, Sep 19, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.33	9/19/2022	6/1/2022	30,000,000	1.35	\$30,000,000	\$30,024,133	\$24,133
Nordea Bank Abp, Sep 21, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.32	9/21/2022	6/1/2022	60,000,000	1.34	\$60,000,000	\$60,046,688	\$46,688
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		70,000,000	0.36	\$69,993,875	\$69,985,178	-\$8,698
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		75,000,000	0.36	\$74,983,958	\$74,958,292	-\$25,667
Old Line Funding, LLC, Aug 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.95	8/2/2022	6/1/2022	90,000,000	0.96	\$90,000,000	\$89,979,398	-\$20,602
Old Line Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.21	1/19/2023	6/1/2022	10,000,000	1.23	\$10,000,000	\$10,000,000	\$0
Old Line Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.21	1/23/2023	6/1/2022	100,000,000	1.23	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 21, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.21	11/21/2022	6/1/2022	70,000,000	1.23	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Sep 19, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		9/19/2022		30,000,000	1.68	\$29,847,375	\$29,847,745	\$370
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.98	9/26/2022	6/1/2022	90,000,000	0.99	\$90,000,000	\$90,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.28	9/26/2022	6/1/2022	50,000,000	1.30	\$50,000,000	\$50,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	0.95	4/1/2042	6/2/2022	7,015,000	0.95	\$7,015,000	\$7,015,000	\$0
Regatta Funding Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/24/2022		25,000,000	1.07	\$24,982,500	\$24,984,000	\$1,500
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		100,000,000	0.71	\$99,996,111	\$99,995,317	-\$794
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		21,000,000	0.95	\$20,996,710	\$20,997,029	\$319
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2022		25,000,000	1.42	\$24,936,806	\$24,941,184	\$4,378
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/5/2022		355,000,000	1.42	\$354,088,833	\$354,144,805	\$55,972
Ridgefield Funding Company, LLC Series A, Jun 24, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	1.40	6/24/2022	6/1/2022	75,000,000	1.42	\$75,000,000	\$75,021,123	\$21,123
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,987,750	\$49,938,867	-\$48,884
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,542,806	\$24,463,740	-\$79,065
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,952,778	\$49,639,978	-\$312,800
Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.03	12/1/2022	6/1/2022	100,000,000	1.04	\$100,000,000	\$99,926,724	-\$73,276
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,489,771	\$83,456,114	-\$33,657
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,960,583	\$49,669,259	-\$291,325
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,906,667	\$49,514,200	-\$392,467
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.21	3/1/2023	6/1/2022	100,000,000	1.23	\$100,000,000	\$99,992,436	-\$7,564
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.93	10/6/2022	6/1/2022	50,000,000	0.94	\$50,000,000	\$49,963,970	-\$36,031
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.93	10/7/2022	6/1/2022	75,000,000	0.94	\$75,000,000	\$74,945,532	-\$54,468
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.95	9/1/2041	6/2/2022	6,720,000	0.95	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2022		40,000,000	0.97	\$39,993,667	\$39,994,400	\$733
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		200,000,000	0.97	\$199,952,500	\$199,957,650	\$5,150
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2022		150,000,000	0.89	\$149,937,667	\$149,937,666	-\$1
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		150,000,000	1.02	\$149,845,833	\$149,837,972	-\$7,862
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/9/2022		36,895,000	1.42	\$36,794,564	\$36,798,653	\$4,089
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.45	8/4/2022		200,000,000	1.47	\$200,000,000	\$200,103,310	\$103,310
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.45	8/17/2022		100,000,000	1.47	\$100,000,000	\$100,001,572	\$1,572
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.94	6/16/2022		200,000,000	0.95	\$200,000,000	\$200,008,163	\$8,163
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	1.45	8/22/2022		200,000,000	1.47	\$200,000,000	\$199,992,510	-\$7,490
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.81	6/2/2022		50,000,000	0.82	\$50,000,000	\$50,000,003	\$3
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.81	6/7/2022		70,000,000	0.82	\$70,000,000	\$70,000,000	\$0
Svenska Handelsbanken, Stockholm, Sep 08, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	9/8/2022	6/1/2022	50,000,000	1.30	\$50,000,000	\$50,025,357	\$25,357
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	0.95	5/1/2048	6/2/2022	4,420,000	0.95	\$4,420,000	\$4,420,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	0.95	12/1/2046	6/2/2022	13,625,000	0.95	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	0.95	9/1/2037	6/2/2022	5,490,000	0.95	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	0.95	6/1/2048	6/2/2022	4,025,000	0.95	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.95	11/1/2046	6/2/2022	5,950,000	0.95	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2022		50,000,000	1.37	\$49,880,000	\$49,887,378	\$7,378
Thunder Bay Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.21	1/19/2023	6/1/2022	75,000,000	1.23	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.21	1/23/2023	6/1/2022	15,000,000	1.23	\$15,000,000	\$15,000,000	\$0
Thunder Bay Funding, LLC, Jul 29, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.95	7/29/2022	6/1/2022	50,000,000	0.96	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Oct 20, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	1.38	10/20/2022	6/1/2022	25,000,000	1.40	\$25,000,000	\$25,016,013	\$16,013
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,944,877	-\$55,123
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$71,925,669	-\$574,331
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,445,491	-\$554,509
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.50	6/9/2022		100,000,000	0.51	\$100,000,000	\$99,991,319	-\$8,681
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$99,998,482	-\$1,518
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,433,292	\$34,253,693	-\$179,599
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$97,140,833	\$97,140,833	-\$0
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.03	2/13/2023	6/1/2022	100,000,000	1.04	\$100,000,000	\$99,826,060	-\$173,940
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.98	6/9/2022	6/1/2022	50,000,000	0.99	\$50,000,000	\$50,002,057	\$2,057
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	1.18	3/1/2023	6/1/2022	100,000,000	1.20	\$100,000,000	\$99,916,059	-\$83,941
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		7/13/2022		25,000,000	1.17	\$24,965,660	\$24,967,959	\$2,299
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	1.10	4/30/2023	6/1/2022	100,000,000	1.10	\$100,007,418	\$100,128,500	\$121,082
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	1.10	4/30/2023	6/1/2022	75,000,000	1.10	\$75,004,868	\$75,096,375	\$91,507
Westpac Banking Corp. Ltd., Sydney, Dec 23, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	12/23/2022	6/1/2022	57,500,000	1.30	\$57,500,000	\$57,520,634	\$20,634
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	3/20/2023	6/1/2022	109,000,000	1.30	\$109,000,000	\$109,013,202	\$13,202
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	1.28	3/21/2023	6/1/2022	75,000,000	1.30	\$75,000,000	\$75,008,507	\$8,507
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.95	8/1/2046	6/2/2022	7,625,000	0.95	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					18,812,816,114		\$18,802,982,844	\$18,796,002,486	-\$6,980,358

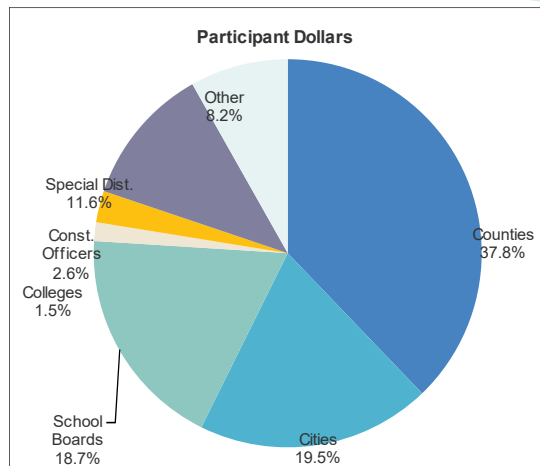
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

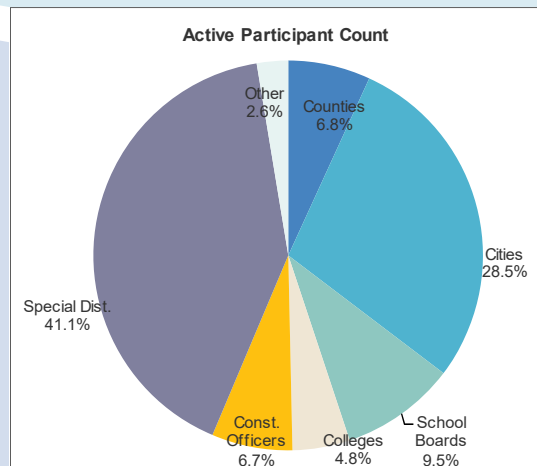
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MAY 2022

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.5%	4.8%
Top 10	33.9%	1.4%	Top 10	1.4%	1.4%
\$100 million or more	69.3%	7.0%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	26.7%	17.6%	\$10 million up to \$100 million	1.3%	1.0%
\$1 million up to \$10 million	3.6%	22.5%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.9%	Under \$1 million	0.01%	2.5%
Counties	37.8%	6.8%	Constitutional Officers	2.6%	6.7%
Top 10	29.4%	1.4%	Top 10	1.5%	1.4%
\$100 million or more	35.6%	2.5%	\$100 million or more	0.6%	0.1%
\$10 million up to \$100 million	2.0%	1.2%	\$10 million up to \$100 million	1.7%	1.1%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.4%	2.0%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.4%
Municipalities	19.5%	28.5%	Special Districts	11.6%	41.1%
Top 10	7.6%	1.4%	Top 10	7.3%	1.4%
\$100 million or more	7.6%	1.4%	\$100 million or more	5.9%	1.0%
\$10 million up to \$100 million	10.5%	7.1%	\$10 million up to \$100 million	4.5%	3.1%
\$1 million up to \$10 million	1.3%	7.2%	\$1 million up to \$10 million	1.0%	8.0%
Under \$1 million	0.1%	12.8%	Under \$1 million	0.3%	28.9%
School Boards	18.7%	9.5%	Other	8.2%	2.6%
Top 10	11.7%	1.4%	Top 10	8.1%	1.4%
\$100 million or more	12.9%	1.6%	\$100 million or more	6.8%	0.4%
\$10 million up to \$100 million	5.5%	3.5%	\$10 million up to \$100 million	1.3%	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%	2.5%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$18,853,925,751



Total Active Participant Count: 733

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

COMPLIANCE WITH INVESTMENT POLICY FOR MAY 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

16 Florida PRIMETM Monthly Summary Report - May, 2022



www.sbafla.com/prime 19

20



www.sbafla.com/prime **21**

22 *Florida PRIMETM Monthly Summary Report - May, 2022*



www.sbafla.com/prime **23**

24



www.sbafla.com/prime **25**

TRADING ACTIVITY FOR MAY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MUFG BANK LTD, CDYACDYAN	08/19/22	05/06/22	05/10/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/19/22	05/06/22	05/10/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/18/22	05/11/22	05/11/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/18/22	05/11/22	05/11/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	08/18/22	05/11/22	05/11/22	40,000,000	40,000,000	0	40,000,000	0
MUFG BANK LTD, CPCP	06/16/22	05/16/22	05/16/22	50,000,000	49,961,681	0	49,961,681	0
MUFG BANK LTD, CPCP	06/16/22	05/16/22	05/16/22	50,000,000	49,961,681	0	49,961,681	0
MUFG BANK LTD, CPCP	06/16/22	05/16/22	05/16/22	20,000,000	19,984,672	0	19,984,672	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/10/22	05/06/22	05/06/22	50,000,000	49,958,194	0	49,958,194	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/12/22	05/12/22	50,000,000	49,961,778	0	49,961,778	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/12/22	05/12/22	50,000,000	49,961,778	0	49,961,778	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/12/22	05/12/22	50,000,000	49,961,778	0	49,961,778	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/12/22	05/12/22	50,000,000	49,961,778	0	49,961,778	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/16/22	05/16/22	50,000,000	49,966,167	0	49,966,167	0
NATIONWIDE BUILDINGCP4-2	06/13/22	05/16/22	05/16/22	10,000,000	9,993,233	0	9,993,233	0
NATIONWIDE BUILDINGCP4-2	06/21/22	05/23/22	05/23/22	50,000,000	49,962,139	0	49,962,139	0
NATIONWIDE BUILDINGCP4-2	06/21/22	05/23/22	05/23/22	50,000,000	49,962,139	0	49,962,139	0
NATIONWIDE BUILDINGCP4-2	06/21/22	05/23/22	05/23/22	15,000,000	14,988,642	0	14,988,642	0
NATIONWIDE BUILDINGCP4-2	06/28/22	05/27/22	05/27/22	50,000,000	49,952,444	0	49,952,444	0
NATIONWIDE BUILDINGCP4-2	06/28/22	05/27/22	05/27/22	50,000,000	49,952,444	0	49,952,444	0
OLD LINE FUNDING, LLC	09/19/22	05/17/22	05/17/22	30,000,000	29,828,125	0	29,828,125	0
OLD LINE FUNDING, LLC	11/21/22	05/19/22	05/19/22	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LLC	11/21/22	05/19/22	05/19/22	20,000,000	20,000,000	0	20,000,000	0
RIDGEFIELD FUNDING CPAB54	06/06/22	05/04/22	05/04/22	21,000,000	20,981,905	0	20,981,905	0
RIDGEFIELD FUNDING CPAB54	08/04/22	05/05/22	05/05/22	25,000,000	24,911,528	0	24,911,528	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	50,000,000	49,821,111	0	49,821,111	0
RIDGEFIELD FUNDING CPAB54	08/05/22	05/05/22	05/05/22	5,000,000	4,982,111	0	4,982,111	0
SHEFFIELD RECEIVABLECPAB54	06/17/22	05/11/22	05/11/22	50,000,000	49,954,778	0	49,954,778	0
SHEFFIELD RECEIVABLECPAB54	06/17/22	05/11/22	05/11/22	50,000,000	49,954,778	0	49,954,778	0
SHEFFIELD RECEIVABLECPAB54	06/17/22	05/11/22	05/11/22	50,000,000	49,954,778	0	49,954,778	0
STARBUCK FUNDING COCPAB54	08/09/22	05/10/22	05/10/22	36,895,000	36,764,433	0	36,764,433	0
SUMITOMO MITSUI TRUCDYAN	08/17/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/17/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/16/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/16/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/16/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/22/22	05/09/22	05/09/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/22/22	05/09/22	05/09/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/22/22	05/09/22	05/09/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	05/25/22	05/18/22	05/18/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/02/22	05/25/22	05/25/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/07/22	05/31/22	05/31/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/07/22	05/31/22	05/31/22	20,000,000	20,000,000	0	20,000,000	0
SUMITOMO MITSUI BANCDYAN	08/04/22	05/03/22	05/03/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	08/04/22	05/03/22	05/03/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	08/04/22	05/03/22	05/03/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	08/04/22	05/03/22	05/03/22	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDINGCPAB54	08/03/22	05/05/22	05/06/22	50,000,000	49,833,125	0	49,833,125	0
TORONTO DOMINION BACDYAN	05/05/23	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	05/05/23	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACP4-2	05/31/23	05/31/22	05/31/22	50,000,000	48,570,417	0	48,570,417	0
TORONTO DOMINION BACP4-2	05/31/23	05/31/22	05/31/22	50,000,000	48,570,417	0	48,570,417	0
TOTALENERGIES CAPITAL CANADA LTD	05/26/22	05/19/22	05/19/22	10,000,000	9,998,269	0	9,998,269	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/06/22	05/06/22	50,000,000	49,982,500	0	49,982,500	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/06/22	05/06/22	50,000,000	49,982,500	0	49,982,500	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/06/22	05/06/22	50,000,000	49,982,500	0	49,982,500	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/06/22	05/06/22	9,000,000	8,996,850	0	8,996,850	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/06/22	05/06/22	50,000,000	49,982,500	0	49,982,500	0
UNITEDHEALTH GROUPCP4-2	05/31/22	05/18/22	05/18/22	50,000,000	49,983,389	0	49,983,389	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/02/22	05/02/22	610,135	610,135	0	610,135	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/05/22	05/05/22	320,643	320,643	0	320,643	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/06/22	05/06/22	98,917,646	98,917,646	0	98,917,646	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/11/22	05/11/22	171,409	171,409	0	171,409	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/16/22	05/16/22	1,205,604	1,205,604	0	1,205,604	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/19/22	05/19/22	538,396	538,396	0	538,396	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/23/22	05/23/22	1,550,448	1,550,448	0	1,550,448	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/24/22	05/24/22	192,248	192,248	0	192,248	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/25/22	05/25/22	6,914	6,914	0	6,914	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/31/22	05/31/22	829,112	829,112	0	829,112	0
MIZUHO TRIPARTY	05/03/22	05/02/22	05/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/22	05/02/22	05/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/22	05/02/22	05/02/22	36,000,000	36,000,000	0	36,000,000	0
MIZUHO TRIPARTY	05/04/22	05/03/22	05/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/04/22	05/03/22	05/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/04/22	05/03/22	05/03/22	51,000,000	51,000,000	0	51,000,000	0
MIZUHO TRIPARTY	05/05/22	05/04/22	05/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/05/22	05/04/22	05/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/05/22	05/04/22	05/04/22	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	05/06/22	05/05/22	05/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/06/22	05/05/22	05/05/22	73,000,000	73,000,000	0	73,000,000	0
MIZUHO TRIPARTY	05/09/22	05/06/22	05/06/22	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR MAY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain/Loss
HSBC TRIPARTY	05/09/22	05/06/22	05/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/22	05/06/22	05/06/22	39,000,000	39,000,000	0	39,000,000	0
MIZUHO TRIPARTY	05/10/22	05/09/22	05/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/22	05/09/22	05/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/22	05/09/22	05/09/22	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	05/11/22	05/10/22	05/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/11/22	05/10/22	05/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/11/22	05/10/22	05/10/22	76,000,000	76,000,000	0	76,000,000	0
MIZUHO TRIPARTY	05/12/22	05/11/22	05/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/12/22	05/11/22	05/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/12/22	05/11/22	05/11/22	6,000,000	6,000,000	0	6,000,000	0
MIZUHO TRIPARTY	05/13/22	05/12/22	05/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/13/22	05/12/22	05/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/13/22	05/12/22	05/12/22	54,000,000	54,000,000	0	54,000,000	0
MIZUHO TRIPARTY	05/16/22	05/13/22	05/13/22	50,000,000	50,000,000	0	50,000,000	0
HSBC TRIPARTY	05/16/22	05/13/22	05/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/22	05/13/22	05/13/22	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	05/17/22	05/16/22	05/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/22	05/16/22	05/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/22	05/16/22	05/16/22	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	05/18/22	05/17/22	05/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/18/22	05/17/22	05/17/22	98,000,000	98,000,000	0	98,000,000	0
MIZUHO TRIPARTY	05/19/22	05/18/22	05/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/19/22	05/18/22	05/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/19/22	05/18/22	05/18/22	49,000,000	49,000,000	0	49,000,000	0
MIZUHO TRIPARTY	05/20/22	05/19/22	05/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/20/22	05/19/22	05/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/20/22	05/19/22	05/19/22	308,000,000	308,000,000	0	308,000,000	0
MIZUHO TRIPARTY	05/23/22	05/20/22	05/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/22	05/20/22	05/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/23/22	05/20/22	05/20/22	113,000,000	113,000,000	0	113,000,000	0
MIZUHO TRIPARTY	05/24/22	05/23/22	05/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/22	05/23/22	05/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/22	05/23/22	05/23/22	37,000,000	37,000,000	0	37,000,000	0
MIZUHO TRIPARTY	05/25/22	05/24/22	05/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/25/22	05/24/22	05/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/25/22	05/24/22	05/24/22	41,000,000	41,000,000	0	41,000,000	0
MIZUHO TRIPARTY	05/26/22	05/25/22	05/25/22	56,000,000	56,000,000	0	56,000,000	0
HSBC TRIPARTY	05/26/22	05/25/22	05/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/26/22	05/25/22	05/25/22	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	05/27/22	05/26/22	05/26/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/27/22	05/26/22	05/26/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/27/22	05/26/22	05/26/22	159,000,000	159,000,000	0	159,000,000	0
MIZUHO TRIPARTY	05/31/22	05/27/22	05/27/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/22	05/27/22	05/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/22	05/27/22	05/27/22	5,000,000	5,000,000	0	5,000,000	0
MIZUHO TRIPARTY	06/01/22	05/31/22	05/31/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/01/22	05/31/22	05/31/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/01/22	05/31/22	05/31/22	133,000,000	133,000,000	0	133,000,000	0
COOPERATIVE RABOBANK TD 0.63 20220509	05/09/22	05/02/22	05/02/22	570,000,000	570,000,000	0	570,000,000	0
MIZUHO BANK LTD TD 0.32 20220503	05/03/22	05/02/22	05/02/22	230,000,000	230,000,000	0	230,000,000	0
AUSTRALIA AND NEW ZEALAND TD 0.69 20220510	05/10/22	05/03/22	05/03/22	965,000,000	965,000,000	0	965,000,000	0
ABN AMRO BANK TD 0.69 20220510	05/10/22	05/03/22	05/03/22	655,000,000	655,000,000	0	655,000,000	0
COOPERATIVE RABOBANK TD 0.68 20220510	05/10/22	05/03/22	05/03/22	395,000,000	395,000,000	0	395,000,000	0
MIZUHO BANK LTD TD 0.32 20220504	05/04/22	05/03/22	05/03/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.32 20220505	05/05/22	05/04/22	05/04/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.82 20220506	05/06/22	05/05/22	05/05/22	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK TD 0.83 20220512	05/12/22	05/05/22	05/05/22	310,000,000	310,000,000	0	310,000,000	0
MIZUHO BANK LTD TD 0.82 20220509	05/09/22	05/06/22	05/06/22	375,000,000	375,000,000	0	375,000,000	0
MIZUHO BANK LTD TD 0.82 20220527	05/27/22	05/26/22	05/26/22	175,000,000	175,000,000	0	175,000,000	0
ABN AMRO BANK TD 0.83 20220517	05/17/22	05/10/22	05/10/22	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK TD 0.83 20220513	05/13/22	05/12/22	05/12/22	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK TD 0.83 20220520	05/20/22	05/13/22	05/13/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO TD 0.83 20220524	05/24/22	05/17/22	05/17/22	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK LTD TD 0.82 20220531	05/31/22	05/27/22	05/27/22	200,000,000	200,000,000	0	200,000,000	0
Total Buys				65,223,543,555	65,263,027,549	0	65,213,027,549	0
Cash Closes								
ANGLESEA FUNDING LLC	09/28/22	05/24/22	05/24/22	14,000,000	14,000,000	9,543	14,009,543	0
OLD LINE FUNDING, LLC, JU	06/27/22	05/17/22	05/17/22	30,000,000	30,000,000	12,083	30,012,083	0
OLD LINE FUNDING, LCPAB54	06/28/22	05/19/22	05/19/22	70,000,000	69,914,445	0	69,914,445	0
Total Cash Closes				114,000,000	113,914,445	21,627	113,936,071	0
Deposits								
RABOBANK NEWYORK	05/16/22	05/09/22	05/09/22	560,000,000	560,000,000	0	560,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/10/22	05/09/22	05/09/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/17/22	05/10/22	05/10/22	960,000,000	960,000,000	0	960,000,000	0
RABOBANK NEWYORK	05/17/22	05/10/22	05/10/22	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/11/22	05/10/22	05/10/22	560,000,000	560,000,000	0	560,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/12/22	05/11/22	05/11/22	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/16/22	05/13/22	05/13/22	225,000,000	225,000,000	0	225,000,000	0
RABOBANK NEWYORK	05/23/22	05/16/22	05/16/22	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/17/22	05/16/22	05/16/22	225,000,000	225,000,000	0	225,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/24/22	05/17/22	05/17/22	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/18/22	05/17/22	05/17/22	375,000,000	375,000,000	0	375,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/19/22	05/18/22	05/18/22	125,000,000	125,000,000	0	125,000,000	0
RABOBANK NEWYORK	05/27/22	05/20/22	05/20/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	05/27/22	05/20/22	05/20/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/23/22	05/20/22	05/20/22	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEWYORK	05/31/22	05/23/22	05/23/22	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/24/22	05/23/22	05/23/22	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/31/22	05/24/22	05/24/22	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK N.V.	06/01/22	05/24/22	05/24/22	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/25/22	05/24/22	05/24/22	185,000,000	185,000,000	0	185,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/26/22	05/25/22	05/25/22	170,000,000	170,000,000	0	170,000,000	0
RABOBANK NEWYORK	06/03/22	05/27/22	05/27/22	245,000,000	245,000,000	0	245,000,000	0
ABN AMRO BANK N.V.	06/03/22	05/27/22	05/27/22	295,000,000	295,000,000	0	295,000,000	0
RABOBANK NEWYORK	06/07/22	05/31/22	05/31/22	700,000,000	700,000,000	0	700,000,000	0

TRADING ACTIVITY FOR MAY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/07/22	05/31/22	05/31/22	945,000,000	945,000,000	0	945,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/01/22	05/31/22	05/31/22	300,000,000	300,000,000	0	300,000,000	0
Total Deposits				11,670,000,000	11,670,000,000	0	11,670,000,000	0
Maturities								
ALBION CAPITAL LLC CPAB54	05/12/22	05/12/22	05/12/22	61,384,000	61,384,000	0	61,384,000	0
ALBION CAPITAL LLC CPAB54	05/27/22	05/27/22	05/27/22	52,986,000	52,986,000	0	52,986,000	0
ALPINE SECURITIZATCPAB54	05/20/22	05/20/22	05/20/22	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/03/22	05/03/22	05/03/22	180,000,000	180,000,000	0	180,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/04/22	05/04/22	05/04/22	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/05/22	05/05/22	05/05/22	150,000,000	150,000,000	0	150,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/06/22	05/06/22	05/06/22	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/09/22	05/09/22	05/09/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/10/22	05/10/22	05/10/22	125,000,000	125,000,000	0	125,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/12/22	05/12/22	05/12/22	150,000,000	150,000,000	0	150,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/13/22	05/13/22	05/13/22	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/19/22	05/19/22	05/19/22	150,000,000	150,000,000	0	150,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/20/22	05/20/22	05/20/22	75,000,000	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/24/22	05/24/22	05/24/22	125,000,000	125,000,000	0	125,000,000	0
ANGLESEA FUNDING LLC CPAB54	05/26/22	05/26/22	05/26/22	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A. CPAB54CPAB54	05/12/22	05/12/22	05/12/22	30,000,000	30,000,000	0	30,000,000	0
ATLANTIC ASSET SECUCPAB54	05/04/22	05/04/22	05/04/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA MAY 2 2022	05/02/22	05/02/22	05/02/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACP4-2	05/05/22	05/05/22	05/05/22	32,500,000	32,500,000	0	32,500,000	0
BARTON CAPITAL S.A. CPAB54	05/02/22	05/02/22	05/02/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	05/13/22	05/13/22	05/13/22	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A. CPAB54	05/25/22	05/25/22	05/25/22	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A. CPAB54	05/26/22	05/26/22	05/26/22	30,000,000	30,000,000	0	30,000,000	0
BEDFORD ROW FUNDINGCPAB54	05/05/22	05/05/22	05/05/22	100,000,000	100,000,000	0	100,000,000	0
BEDFORD ROW FUNDINGCPAB54	05/06/22	05/06/22	05/06/22	10,000,000	10,000,000	0	10,000,000	0
BENNINGTON STARK CACPAB54	05/05/22	05/05/22	05/05/22	90,000,000	90,000,000	0	90,000,000	0
BENNINGTON STARK CACPAB54	05/06/22	05/06/22	05/06/22	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/03/22	05/03/22	05/03/22	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/05/22	05/05/22	05/05/22	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/10/22	05/10/22	05/10/22	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/12/22	05/12/22	05/12/22	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/17/22	05/17/22	05/17/22	20,000,000	20,000,000	0	20,000,000	0
BNG BANK N.V. CP4-2CP4-2	05/26/22	05/26/22	05/26/22	23,500,000	23,500,000	0	23,500,000	0
CANADIAN IMPERIAL BCDYAN	05/04/22	05/04/22	05/04/22	85,000,000	85,000,000	0	85,000,000	0
CANCARA ASSET SECURCPAB54	05/04/22	05/04/22	05/04/22	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC CPAB54	05/02/22	05/02/22	05/02/22	495,000,000	495,000,000	0	495,000,000	0
CHESHAM FINANCE LLC CPAB54	05/03/22	05/03/22	05/03/22	490,000,000	490,000,000	0	490,000,000	0
CHESHAM FINANCE LLC CPAB54	05/04/22	05/04/22	05/04/22	515,000,000	515,000,000	0	515,000,000	0
CHESHAM FINANCE LLC CPAB54	05/05/22	05/05/22	05/05/22	535,000,000	535,000,000	0	535,000,000	0
CHESHAM FINANCE LLC CPAB54	05/06/22	05/06/22	05/06/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/09/22	05/09/22	05/09/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/10/22	05/10/22	05/10/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/11/22	05/11/22	05/11/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/12/22	05/12/22	05/12/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	05/13/22	05/13/22	05/13/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/16/22	05/16/22	05/16/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/17/22	05/17/22	05/17/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/18/22	05/18/22	05/18/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/19/22	05/19/22	05/19/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/20/22	05/20/22	05/20/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/23/22	05/23/22	05/23/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/24/22	05/24/22	05/24/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/25/22	05/25/22	05/25/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/26/22	05/26/22	05/26/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/27/22	05/27/22	05/27/22	550,000,000	550,000,000	0	550,000,000	0
CHESHAM FINANCE LLC CPAB54	05/31/22	05/31/22	05/31/22	550,000,000	550,000,000	0	550,000,000	0
COLLATERALIZED COMMCPAB54	05/12/22	05/12/22	05/12/22	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMCPAB53	05/18/22	05/18/22	05/18/22	39,000,000	39,000,000	0	39,000,000	0
CREDIT AGRICOLE CORCDYAN	05/03/22	05/03/22	05/03/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	05/10/22	05/10/22	05/10/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	05/17/22	05/17/22	05/17/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	05/24/22	05/24/22	05/24/22	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	05/31/22	05/31/22	05/31/22	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/03/22	05/03/22	05/03/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/04/22	05/04/22	05/04/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/05/22	05/05/22	05/05/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/06/22	05/06/22	05/06/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/09/22	05/09/22	05/09/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/10/22	05/10/22	05/10/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/11/22	05/11/22	05/11/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/12/22	05/12/22	05/12/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/13/22	05/13/22	05/13/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/16/22	05/16/22	05/16/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/17/22	05/17/22	05/17/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/18/22	05/18/22	05/18/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/19/22	05/19/22	05/19/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/20/22	05/20/22	05/20/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/23/22	05/23/22	05/23/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/24/22	05/24/22	05/24/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/25/22	05/25/22	05/25/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/26/22	05/26/22	05/26/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/27/22	05/27/22	05/27/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/31/22	05/31/22	05/31/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/02/22	05/02/22	05/02/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/03/22	05/03/22	05/03/22	500,000,000	500,000,000	0	500,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/04/22	05/04/22	05/04/22	745,000,000	745,000,000	0	745,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/05/22	05/05/22	05/05/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/06/22	05/06/22	05/06/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/09/22	05/09/22	05/09/22	700,000,000	700,000,000	0	700,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/10/22	05/10/22	05/10/22	700,000,000	700,000,000	0	700,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/11/22	05/11/22	05/11/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/12/22	05/12/22	05/12/22	700,000,000	700,000,000	0	700,000,000	0

TRADING ACTIVITY FOR MAY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain/Loss
DZ BANK AG DEUTSCHECP4-2	05/13/22	05/13/22	05/13/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/16/22	05/16/22	05/16/22	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/17/22	05/17/22	05/17/22	300,000,000	300,000,000	0	300,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/18/22	05/18/22	05/18/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/19/22	05/19/22	05/19/22	600,000,000	600,000,000	0	600,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/20/22	05/20/22	05/20/22	500,000,000	500,000,000	0	500,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/23/22	05/23/22	05/23/22	500,000,000	500,000,000	0	500,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/24/22	05/24/22	05/24/22	250,000,000	250,000,000	0	250,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/25/22	05/25/22	05/25/22	400,000,000	400,000,000	0	400,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/26/22	05/26/22	05/26/22	700,000,000	700,000,000	0	700,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/27/22	05/27/22	05/27/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	05/31/22	05/31/22	05/31/22	700,000,000	700,000,000	0	700,000,000	0
FMS WERTMANAGEMENT CP4-2	05/10/22	05/10/22	05/10/22	100,000,000	100,000,000	0	100,000,000	0
FMS WERTMANAGEMENT CP4-2	05/11/22	05/11/22	05/11/22	130,000,000	130,000,000	0	130,000,000	0
GOTHAM FUNDING CORPCPAB54	05/09/22	05/09/22	05/09/22	80,000,000	80,000,000	0	80,000,000	0
GOTHAM FUNDING CORPCPAB54	05/24/22	05/24/22	05/24/22	50,000,000	50,000,000	0	50,000,000	0
GREAT BEAR FUNDING CPAB54	05/09/22	05/09/22	05/09/22	47,000,000	47,000,000	0	47,000,000	0
J.R MORGAN SECURITCP4-2	05/25/22	05/25/22	05/25/22	350,000,000	350,000,000	0	350,000,000	0
JUPITER SECURITIZATCPAB54	05/04/22	05/04/22	05/04/22	87,000,000	87,000,000	0	87,000,000	0
LLOYD'S BANK PLC, LOCP	05/10/22	05/10/22	05/10/22	101,000,000	101,000,000	0	101,000,000	0
LMA-AMERICAS LLCPCPAB54-2	05/02/22	05/02/22	05/02/22	50,500,000	50,500,000	0	50,500,000	0
LMA-AMERICAS LLC CPCPAB54	05/06/22	05/06/22	05/06/22	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPCPAB54	05/10/22	05/10/22	05/10/22	14,000,000	14,000,000	0	14,000,000	0
LMA-AMERICAS LLC CPCPAB54	05/16/22	05/16/22	05/16/22	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPCPAB54	05/17/22	05/17/22	05/17/22	13,600,000	13,600,000	0	13,600,000	0
LMA-AMERICAS LLC CPCPAB54	05/18/22	05/18/22	05/18/22	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPCPAB54	05/25/22	05/25/22	05/25/22	65,000,000	65,000,000	0	65,000,000	0
LONGSHIP FUNDING LLCPCPAB54	05/06/22	05/06/22	05/06/22	170,000,000	170,000,000	0	170,000,000	0
MUFG BANK LTD, CDYACDYAN	05/05/22	05/05/22	05/05/22	200,000,000	200,000,000	0	200,000,000	0
MUFG BANK LTD, CDYACDYAN	05/09/22	05/09/22	05/09/22	155,000,000	155,000,000	0	155,000,000	0
MUFG BANK LTD, CDYACDYAN	05/10/22	05/10/22	05/10/22	140,000,000	140,000,000	0	140,000,000	0
MUFG BANK LTD, CDYACDYAN	05/11/22	05/11/22	05/11/22	250,000,000	250,000,000	0	250,000,000	0
NATIONWIDE BUILDINGCP4-2	05/04/22	05/04/22	05/04/22	45,128,000	45,128,000	0	45,128,000	0
NATIONWIDE BUILDINGCP4-2	05/05/22	05/05/22	05/05/22	205,000,000	205,000,000	0	205,000,000	0
NATIONWIDE BUILDINGCP4-2	05/06/22	05/06/22	05/06/22	275,000,000	275,000,000	0	275,000,000	0
SHEFFIELD RECEIVABLECPAB54	05/06/22	05/06/22	05/06/22	150,000,000	150,000,000	0	150,000,000	0
SHEFFIELD RECEIVABLECPAB54	05/11/22	05/11/22	05/11/22	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPAB54	05/24/22	05/24/22	05/24/22	33,090,000	33,090,000	0	33,090,000	0
SOCIETE GENERALE, PCP4-2	05/05/22	05/05/22	05/05/22	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	05/09/22	05/09/22	05/09/22	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	05/25/22	05/25/22	05/25/22	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKCP4-2	05/03/22	05/03/22	05/03/22	77,220,000	77,220,000	0	77,220,000	0
TORONTO DOMINION BACP4-2	05/03/22	05/03/22	05/03/22	200,000,000	200,000,000	0	200,000,000	0
TORONTO DOMINION BACP4-2	05/04/22	05/04/22	05/04/22	7,500,000	7,500,000	0	7,500,000	0
TOTALENERGIES CAPITCP4-2	05/04/22	05/04/22	05/04/22	50,000,000	50,000,000	0	50,000,000	0
TOTALENERGIES CAPITCP4-2	05/05/22	05/05/22	05/05/22	62,000,000	62,000,000	0	62,000,000	0
TOTALENERGIES CAPITAL CANADA LTD	05/26/22	05/26/22	05/26/22	10,000,000	10,000,000	0	10,000,000	0
TOYOTA CREDIT DE PUCP	05/09/22	05/09/22	05/09/22	20,000,000	20,000,000	0	20,000,000	0
UNITEDHEALTH GROUPCP4-2	05/05/22	05/05/22	05/05/22	200,000,000	200,000,000	0	200,000,000	0
UNITEDHEALTH GROUPCP4-2	05/20/22	05/20/22	05/20/22	209,000,000	209,000,000	0	209,000,000	0
UNITEDHEALTH GROUPCP4-2	05/31/22	05/31/22	05/31/22	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	05/02/22	05/02/22	05/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/02/22	05/02/22	05/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/02/22	05/02/22	05/02/22	148,000,000	148,000,000	0	148,000,000	0
MIZUHO TRIPARTY	05/03/22	05/03/22	05/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/22	05/03/22	05/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/22	05/03/22	05/03/22	36,000,000	36,000,000	0	36,000,000	0
MIZUHO TRIPARTY	05/04/22	05/04/22	05/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/04/22	05/04/22	05/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/04/22	05/04/22	05/04/22	51,000,000	51,000,000	0	51,000,000	0
MIZUHO TRIPARTY	05/05/22	05/05/22	05/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/05/22	05/05/22	05/05/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/05/22	05/05/22	05/05/22	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	05/06/22	05/06/22	05/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/06/22	05/06/22	05/06/22	73,000,000	73,000,000	0	73,000,000	0
MIZUHO TRIPARTY	05/09/22	05/09/22	05/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/09/22	05/09/22	05/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/22	05/09/22	05/09/22	39,000,000	39,000,000	0	39,000,000	0
MIZUHO TRIPARTY	05/10/22	05/10/22	05/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/22	05/10/22	05/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/22	05/10/22	05/10/22	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	05/11/22	05/11/22	05/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/11/22	05/11/22	05/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/11/22	05/11/22	05/11/22	76,000,000	76,000,000	0	76,000,000	0
MIZUHO TRIPARTY	05/12/22	05/12/22	05/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/12/22	05/12/22	05/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/12/22	05/12/22	05/12/22	6,000,000	6,000,000	0	6,000,000	0
MIZUHO TRIPARTY	05/13/22	05/13/22	05/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/13/22	05/13/22	05/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/13/22	05/13/22	05/13/22	54,000,000	54,000,000	0	54,000,000	0
MIZUHO TRIPARTY	05/16/22	05/16/22	05/16/22	50,000,000	50,000,000	0	50,000,000	0
HSBC TRIPARTY	05/16/22	05/16/22	05/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/22	05/16/22	05/16/22	145,000,000	145,000,000	0	145,000,000	0
MIZUHO TRIPARTY	05/17/22	05/17/22	05/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/22	05/17/22	05/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/22	05/17/22	05/17/22	50,000,000	50,000,000	0	50,000,000	0
MIZUHO TRIPARTY	05/18/22	05/18/22	05/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/18/22	05/18/22	05/18/22	98,000,000	98,000,000	0	98,000,000	0
MIZUHO TRIPARTY	05/19/22	05/19/22	05/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/19/22	05/19/22	05/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/19/22	05/19/22	05/19/22	49,000,000	49,000,000	0	49,000,000	0
MIZUHO TRIPARTY	05/20/22	05/20/22	05/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/20/22	05/20/22	05/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/20/22	05/20/22	05/20/22	308,000,000	308,000,000	0	308,000,000	0
MIZUHO TRIPARTY	05/23/22	05/23/22	05/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/22	05/23/22	05/23/22	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR MAY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	05/23/22	05/23/22	05/23/22	113,000,000	113,000,000	0	113,000,000	0
MIZUHO TRIPARTY	05/24/22	05/24/22	05/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/22	05/24/22	05/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/22	05/24/22	05/24/22	37,000,000	37,000,000	0	37,000,000	0
MIZUHO TRIPARTY	05/25/22	05/25/22	05/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/25/22	05/25/22	05/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/25/22	05/25/22	05/25/22	41,000,000	41,000,000	0	41,000,000	0
MIZUHO TRIPARTY	05/26/22	05/26/22	05/26/22	56,000,000	56,000,000	0	56,000,000	0
HSBC TRIPARTY	05/26/22	05/26/22	05/26/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/26/22	05/26/22	05/26/22	200,000,000	200,000,000	0	200,000,000	0
MIZUHO TRIPARTY	05/27/22	05/27/22	05/27/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/27/22	05/27/22	05/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/27/22	05/27/22	05/27/22	159,000,000	159,000,000	0	159,000,000	0
MIZUHO TRIPARTY	05/31/22	05/31/22	05/31/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/22	05/31/22	05/31/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/22	05/31/22	05/31/22	5,000,000	5,000,000	0	5,000,000	0
COOPERATIVE RABOBANK TD 0.33 20220502	05/02/22	05/02/22	05/02/22	485,000,000	485,000,000	0	485,000,000	0
AUSTRALIA & NEW ZEALAND TD 0.33 20220503	05/03/22	05/03/22	05/03/22	985,000,000	985,000,000	0	985,000,000	0
ABN AMRO BANK TD 0.33 20220503	05/03/22	05/03/22	05/03/22	675,000,000	675,000,000	0	675,000,000	0
COOPERATIVE RABOBANK TD 0.33 20220503	05/03/22	05/03/22	05/03/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO TD 0.33 20220505	05/05/22	05/05/22	05/05/22	310,000,000	310,000,000	0	310,000,000	0
MIZUHO BANK LTD TD 0.32 20220502	05/02/22	05/02/22	05/02/22	900,000,000	900,000,000	0	900,000,000	0
COOPERATIVE RABOBANK TD 0.63 20220509	05/09/22	05/09/22	05/09/22	570,000,000	570,000,000	0	570,000,000	0
MIZUHO BANK LTD TD 0.32 20220503	05/03/22	05/03/22	05/03/22	230,000,000	230,000,000	0	230,000,000	0
AUSTRALIA AND NEW ZEALAND TD 0.69 20220510	05/10/22	05/10/22	05/10/22	965,000,000	965,000,000	0	965,000,000	0
ABN AMRO BANK TD 0.69 20220510	05/10/22	05/10/22	05/10/22	655,000,000	655,000,000	0	655,000,000	0
COOPERATIVE RABOBANK TD 0.68 20220510	05/10/22	05/10/22	05/10/22	395,000,000	395,000,000	0	395,000,000	0
MIZUHO BANK LTD TD 0.32 20220504	05/04/22	05/04/22	05/04/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.32 20220505	05/05/22	05/05/22	05/05/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.82 20220506	05/06/22	05/06/22	05/06/22	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK TD 0.83 20220512	05/12/22	05/12/22	05/12/22	310,000,000	310,000,000	0	310,000,000	0
MIZUHO BANK LTD TD 0.82 20220509	05/09/22	05/09/22	05/09/22	375,000,000	375,000,000	0	375,000,000	0
MIZUHO BANK LTD TD 0.82 20220527	05/27/22	05/27/22	05/27/22	175,000,000	175,000,000	0	175,000,000	0
RABOBANK NEW YORK	05/16/22	05/16/22	05/16/22	560,000,000	560,000,000	0	560,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/10/22	05/10/22	05/10/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/17/22	05/17/22	05/17/22	960,000,000	960,000,000	0	960,000,000	0
RABOBANK NEW YORK	05/17/22	05/17/22	05/17/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.83 20220517	05/17/22	05/17/22	05/17/22	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/11/22	05/11/22	05/11/22	560,000,000	560,000,000	0	560,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/12/22	05/12/22	05/12/22	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK TD 0.83 20220513	05/13/22	05/13/22	05/13/22	310,000,000	310,000,000	0	310,000,000	0
ABN AMRO BANK TD 0.83 20220520	05/20/22	05/20/22	05/20/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/16/22	05/16/22	05/16/22	225,000,000	225,000,000	0	225,000,000	0
RABOBANK NEW YORK	05/23/22	05/23/22	05/23/22	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/17/22	05/17/22	05/17/22	225,000,000	225,000,000	0	225,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/24/22	05/24/22	05/24/22	950,000,000	950,000,000	0	950,000,000	0
ABN AMRO TD 0.83 20220524	05/24/22	05/24/22	05/24/22	650,000,000	650,000,000	0	650,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/18/22	05/18/22	05/18/22	375,000,000	375,000,000	0	375,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/19/22	05/19/22	05/19/22	125,000,000	125,000,000	0	125,000,000	0
RABOBANK NEW YORK	05/27/22	05/27/22	05/27/22	200,000,000	200,000,000	0	200,000,000	0
ABN AMRO BANK N.V.	05/27/22	05/27/22	05/27/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/23/22	05/23/22	05/23/22	150,000,000	150,000,000	0	150,000,000	0
RABOBANK NEW YORK	05/31/22	05/31/22	05/31/22	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/24/22	05/24/22	05/24/22	150,000,000	150,000,000	0	150,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/31/22	05/31/22	05/31/22	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/25/22	05/25/22	05/25/22	185,000,000	185,000,000	0	185,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/26/22	05/26/22	05/26/22	170,000,000	170,000,000	0	170,000,000	0
MIZUHO BANK LTD TD 0.82 20220531	05/31/22	05/31/22	05/31/22	200,000,000	200,000,000	0	200,000,000	0
Total Maturities				76,920,408,000	76,920,408,000	0	76,920,408,000	0
Sells								
ALASKA HOUSING FINANCE CORP	12/01/41	05/12/22	05/19/22	24,600,000	24,600,000	30,086	24,630,086	0
ALASKA HOUSING FINANCE CORP	12/01/40	05/12/22	05/16/22	49,340,000	49,340,000	57,302	49,397,302	0
BANK OF MONTREAL/CHICAGO IL	06/10/22	05/12/22	05/13/22	50,000,000	50,003,855	45,403	50,049,258	3,855
BANK OF MONTREAL/CHICAGO IL	06/10/22	05/12/22	05/13/22	50,000,000	50,003,855	45,403	50,049,258	3,855
CALHOUN PORT AUTHORITY	04/01/42	05/26/22	06/02/22	50,000,000	50,000,000	1,055	50,001,055	0
CITY OF NEW YORK NY	08/01/38	05/12/22	05/19/22	15,400,000	15,400,000	4,962	15,404,962	0
UNITED STATES TREASURY BILL	06/14/22	05/24/22	05/25/22	50,000,000	49,988,867	0	49,988,867	811
UNITED STATES TREASURY BILL	06/14/22	05/24/22	05/25/22	50,000,000	49,988,333	0	49,988,333	278
UNITED STATES TREASURY BILL	06/14/22	05/24/22	05/25/22	50,000,000	49,988,867	0	49,988,867	811
UNITED STATES TREASURY BILL	06/14/22	05/24/22	05/25/22	50,000,000	49,988,333	0	49,988,333	278
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/03/22	05/03/22	950,600	950,600	0	950,600	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/04/22	05/04/22	315,708	315,708	0	315,708	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/09/22	05/09/22	98,065,608	98,065,608	0	98,065,608	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/10/22	05/10/22	671,055	671,055	0	671,055	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/12/22	05/12/22	35,870	35,870	0	35,870	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/13/22	05/13/22	825,882	825,882	0	825,882	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/17/22	05/17/22	93,030	93,030	0	93,030	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/18/22	05/18/22	718,809	718,809	0	718,809	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/20/22	05/20/22	1,573,479	1,573,479	0	1,573,479	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/26/22	05/26/22	457,483	457,483	0	457,483	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/27/22	05/27/22	528,608	528,608	0	528,608	0
Total Sells				543,576,132	543,538,242	184,210	543,722,452	9,888



1801 Hermitage Boulevard, Suite 100
Tallahassee, Florida 32308
(850) 488-4406

www.sbafla.com/prime

Our Mission

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

Federated®