



## **MONTHLY SUMMARY REPORT**

**State Board of Administration of Florida**

**February 2023**

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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 February 1, 2023, through February 28, 2023, 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 February 28, 2023)

Total Participants  
**757**

Florida PRIME™  
Total Participant Balance  
**\$24,041,421,534**

Total Number of Accounts  
**1,403**

**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

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Acceptance is hard, and the financial markets have struggled with it this year. Investors turned relief about moderating inflation and a slowing pace of Federal Reserve rate hikes into the expectation that the conclusion of the tightening cycle is imminent. Stocks and bonds rallied further when the January Federal Open Market Committee meeting resulted in an even lower hike, with the Treasury yield curve indicating policymakers would cut rates in the fourth quarter.

We didn't buy this narrative. The markets crossed the fine line between expectations and wishful thinking. But investors checked that fantasy within the shortest month of the year. Indeed, change can come quickly after acceptance. In addition to a correction in equities and fixed-income, the yield curve shifted upward in February to reflect the likelihood the Fed will take the fed funds rate higher and hold it there at least into 2024. The change is corroborated by futures trading that places the terminal rate in the 5.25-5.5% range.

Recent inflation data supports this reality check. The rule of thumb is to pay attention to the core version of price measurements because they exclude short-term fluctuations of energy and food costs. But it's also better to focus on the month-over-month (m/m) changes rather than year-over-year. The latter can be misleading, especially when the previous year's figures are substantially different—the so-called base-effect phenomenon.

Case in point, the annualized core Consumer Price Index slipped from 5.7% in December to 5.6% in January, but rose 0.4% m/m. While annualized core Personal Consumption Expenditures Index (PCE) rose from 4.6% in December to 4.7% in January, it climbed 0.6% m/m.

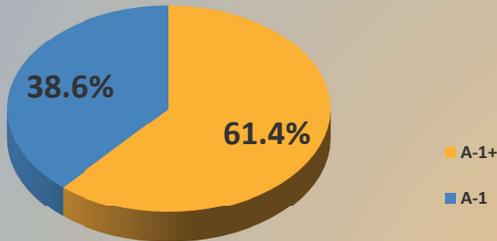
The takeaway here is that the descent from a peak is often faster than the rest of the downward journey. If you listened to Fed Chair Jerome Powell's comments in the press conference following the January FOMC meeting, you heard him reiterate that policymakers pay close attention to "core PCE services ex-housing." They consider it an excellent judge of price pressures because the housing market reacts much quicker to shifts in rates than the rest of the economy. The bad news is that it has accelerated lately, jumping 0.6% m/m in January. Inflation is proving sticky once again.

Another factor is the debt-ceiling debacle. We haven't changed our opinion that it will be resolved in some form, most likely with another kick of the proverbial can. But we think the supply of Treasury bills will dwindle as we get close to the X-date this summer, reversing the trend of the last few months, and that securities maturing near it will be cheap. But the big picture is that we expect yields of liquidity products to keep climbing.

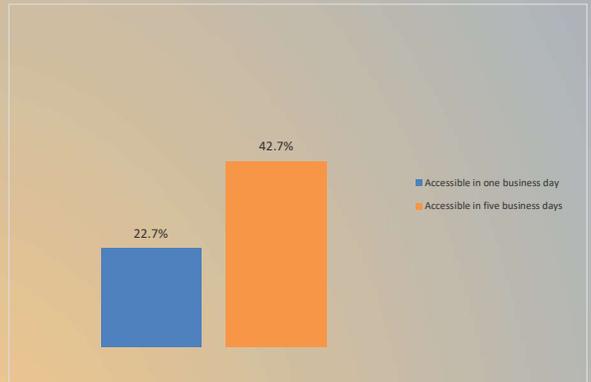
In February, Florida Prime Pool assets remained at around \$24 billion. The yield rose 18 basis points to 4.81% on the back of the Fed hike. The Pool's manager extended its Weighted Average Maturity by five days to the 20-30 day range, to capture the slowing pace of Fed rate hikes. At month-end, the portfolio's Weighted Average Maturity (WAM) was 25 days and its Weighted Average Life (WAL) was 71 days. At month-end, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4.60%, 4.81%, 5.14% and 5.08%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 4.59%, 4.88%, 5.18% and 5.53%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 4.67%, 4.98%, 5.29% and 5.69%, respectively.

# PORTFOLIO COMPOSITION FOR FEBRUARY 2023

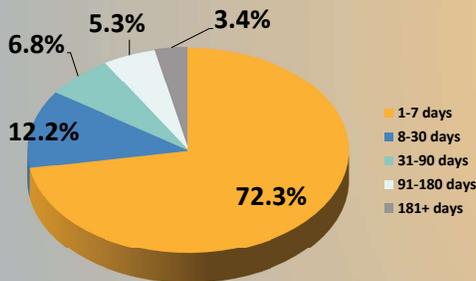
## CREDIT QUALITY COMPOSITION



## HIGHLY LIQUID HOLDINGS



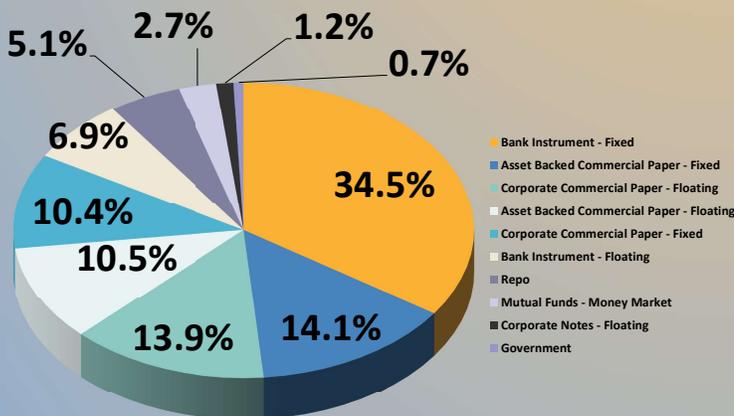
## EFFECTIVE MATURITY SCHEDULE



## TOP HOLDINGS & AVG. MATURITY

1. Mizuho Financial Group, Inc.	5.0%
2. Australia & New Zealand Banking Group, Melbourne	5.0%
3. Bank of Nova Scotia, Toronto	5.0%
4. ABN Amro Bank NV	5.0%
5. Cooperatieve Rabobank UA	5.0%
6. JPMorgan Chase & Co.	5.0%
7. Royal Bank of Canada	4.7%
8. Mitsubishi UFJ Financial Group, Inc.	4.4%
9. Bank of Montreal	4.3%
10. Toronto Dominion Bank	4.3%

## PORTFOLIO COMPOSITION



<b>Average Effective Maturity (WAM)</b>	25 Days
<b>Weighted Average Life (Spread WAL)</b>	71 Days

Percentages based on total value of investments

## FUND PERFORMANCE THROUGH FEBRUARY 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield <sup>1</sup>	Net-of-Fee Benchmark <sup>2</sup>	Above (Below) Benchmark
One Month	4.88%	4.75%	0.13%
Three Months	4.63%	4.21%	0.42%
One Year	2.53%	2.15%	0.38%
Three Years	1.04%	0.84%	0.20%
Five Years	1.55%	1.32%	0.22%
Ten Years	1.04%	0.83%	0.21%
Since 1/96	2.40%	2.18%	0.22%

Note: Net asset value at month end: \$24,046.8 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

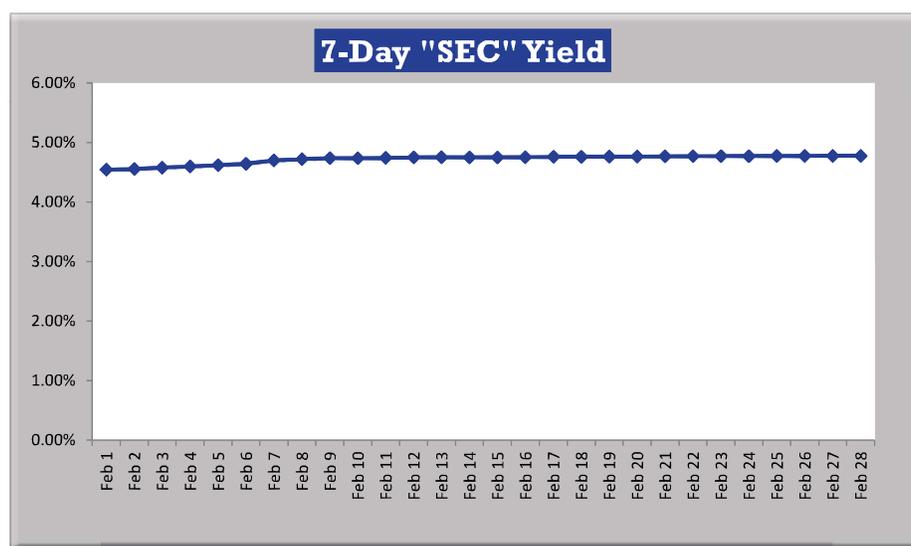
<sup>1</sup>Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

### ABOUT ANNUALIZED YIELDS:

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

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



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

## PRIME ACCOUNT SUMMARY FOR FEBRUARY 2023

Summary of Cash Flows		
Opening Balance (02/01/23)	\$	24,625,909,707
Participant Deposits		2,039,616,989
Gross Earnings		89,277,737
Participant Withdrawals		(2,712,833,848)
Fees		(549,051)
Closing Balance (02/28/23)	\$	24,041,421,534
<b>Net Change over Month</b>	<b>\$</b>	<b>(584,488,173)</b>

Detailed Fee Disclosure			
February		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	186,104.65	0.92
Federated Investment Management Fee		323,320.63	1.59
BNY Mellon Custodial Fee**		25,170.33	0.12
Bank of America Transfer Agent Fee		6,379.71	0.03
S&P Rating Maintenance Fee		3,682.19	0.02
Audit/External Review Fees		4,393.85	0.02
<b>Total Fees</b>	<b>\$</b>	<b>549,051.36</b>	<b>2.71</b>

\*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 \$24,333,665,621.

\*\*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 FEBRUARY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.66	9/1/2060	3/1/2023	3,000,000	4.72	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.58	3/2/2023		400,000,000	4.64	\$400,000,000	\$400,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.58	3/3/2023		400,000,000	4.64	\$400,000,000	\$400,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.58	3/6/2023		395,000,000	4.64	\$395,000,000	\$395,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.65	1/1/2042	3/2/2023	5,530,000	4.65	\$5,530,000	\$5,530,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2023		100,000,000	4.63	\$99,987,306	\$99,987,306	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2023		160,000,000	4.66	\$159,694,667	\$159,694,667	\$1
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2023		100,000,000	4.66	\$99,745,556	\$99,745,167	-\$389
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2023		20,000,000	4.69	\$19,946,333	\$19,946,473	\$140
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2023		95,000,000	4.83	\$94,465,546	\$94,472,581	\$7,035
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/24/2023		100,000,000	4.85	\$99,278,889	\$99,283,167	\$4,278
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2023		85,000,000	5.11	\$83,303,967	\$83,280,870	-\$23,097
Anglesea Funding LLC, Jul 05, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.95	7/5/2023	3/1/2023	75,000,000	5.02	\$75,000,000	\$75,000,000	\$0
Anglesea Funding LLC, Jul 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.92	7/28/2023	3/1/2023	100,000,000	4.99	\$100,000,000	\$100,000,000	\$0
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.66	6/1/2060	3/2/2023	18,000,000	4.72	\$18,000,000	\$18,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.58	3/7/2023		1,200,000,000	4.64	\$1,200,000,000	\$1,200,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2023		50,000,000	4.62	\$49,987,361	\$49,987,486	\$125
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/3/2023		100,000,000	4.62	\$99,962,083	\$99,962,433	\$350
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/6/2023		200,000,000	4.62	\$199,848,333	\$199,849,466	\$1,133
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/7/2023		25,000,000	4.62	\$24,977,882	\$24,978,033	\$151
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.66	5/1/2059	3/2/2023	30,000,000	4.66	\$30,000,000	\$30,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.55	3/1/2023		978,000,000	4.61	\$978,000,000	\$978,000,000	\$0
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,851,478	-\$148,522
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$75,055,639	\$55,639
Bank of Montreal, 5.015%, Oct 11, 2023	COMMERCIAL PAPER INTEREST BEARING	5.02	10/11/2023		90,000,000	5.02	\$90,000,000	\$89,921,879	-\$78,121
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.30	12/5/2023	3/1/2023	110,000,000	5.37	\$110,000,000	\$110,414,048	\$414,048
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.30	12/5/2023	3/1/2023	100,000,000	5.37	\$100,000,000	\$100,376,415	\$376,415
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.31	1/5/2024	3/1/2023	105,000,000	5.38	\$104,999,928	\$105,407,892	\$407,964
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.15	1/5/2024	3/1/2023	50,000,000	5.22	\$50,000,000	\$50,125,680	\$125,680
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	3/1/2023	3/1/2023	100,000,000	4.87	\$100,000,000	\$100,000,496	\$496
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.25	3/22/2023	3/1/2023	100,000,000	5.32	\$100,000,000	\$100,033,775	\$33,775
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.85	3/24/2023	3/1/2023	100,000,000	4.92	\$100,000,000	\$100,012,926	\$12,926
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.07	5/15/2023	3/1/2023	100,000,000	5.14	\$100,000,000	\$100,076,593	\$76,593
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.25	9/15/2023	3/1/2023	100,000,000	5.32	\$100,000,000	\$100,273,531	\$273,531
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.20	8/21/2023	3/1/2023	25,000,000	5.27	\$25,000,000	\$25,051,039	\$51,039
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.25	12/13/2023	3/1/2023	100,000,000	5.32	\$100,000,000	\$100,000,000	\$0
Bank of Nova Scotia, Toronto, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.17	12/27/2023	3/1/2023	85,000,000	5.24	\$85,000,000	\$85,184,162	\$184,162
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.94	2/13/2024	3/1/2023	30,000,000	5.01	\$29,994,885	\$30,003,345	\$8,460
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.15	1/8/2024	3/1/2023	65,000,000	5.22	\$65,000,000	\$65,000,000	\$0
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.99	1/23/2024	3/1/2023	155,000,000	5.06	\$155,000,000	\$155,261,437	\$261,437
Bank of Nova Scotia, Toronto, Jul 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.13	7/5/2023	3/1/2023	50,000,000	5.20	\$50,000,000	\$50,000,000	\$0

See notes at end of table.

# INVENTORY OF HOLDINGS FOR FEBRUARY 2023

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, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.22	7/7/2023	3/1/2023	57,000,000	5.29	\$57,000,000	\$57,104,353	\$104,353
Bank of Nova Scotia, Toronto, Mar 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.08	3/13/2023	3/1/2023	40,000,000	5.15	\$40,000,000	\$40,006,266	\$6,266
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.05	5/8/2023	3/1/2023	99,000,000	5.12	\$99,000,000	\$99,063,815	\$63,815
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.89	11/10/2023	3/1/2023	80,000,000	4.96	\$80,000,000	\$80,017,530	\$17,530
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.15	10/23/2023	3/1/2023	75,000,000	5.22	\$75,000,000	\$75,157,262	\$157,262
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.10	9/21/2023	3/1/2023	150,000,000	5.17	\$150,000,000	\$150,243,216	\$243,216
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2023		125,000,000	4.66	\$124,984,097	\$124,984,133	\$35
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/8/2023		50,000,000	4.68	\$49,948,889	\$49,949,167	\$278
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2023		63,000,000	4.68	\$62,919,500	\$62,919,763	\$263
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2023		50,000,000	4.68	\$49,916,944	\$49,916,945	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2023		25,000,000	4.68	\$24,923,333	\$24,923,083	-\$250
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2023		100,000,000	4.68	\$99,693,333	\$99,692,333	-\$1,000
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/28/2023		50,000,000	4.72	\$49,820,333	\$49,820,645	\$311
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2023		60,000,000	4.66	\$59,946,567	\$59,946,800	\$233
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/27/2023		50,000,000	4.77	\$49,825,625	\$49,828,025	\$2,400
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2023		25,000,000	4.89	\$24,828,472	\$24,830,964	\$2,492
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2023		75,000,000	5.11	\$73,281,500	\$73,237,400	-\$44,100
Bedford Row Funding Corp., Apr 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.20	4/27/2023	3/1/2023	100,000,000	5.27	\$100,000,000	\$100,082,774	\$82,774
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.15	12/27/2023	3/1/2023	70,000,000	5.22	\$70,000,000	\$70,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2023		90,000,000	4.69	\$89,930,850	\$89,931,450	\$600
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2023		40,000,000	4.69	\$39,964,144	\$39,964,456	\$311
BofA Securities, Inc., Apr 12, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.07	4/12/2023	3/1/2023	105,000,000	5.16	\$104,996,438	\$105,045,952	\$49,514
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.09	\$97,903,889	\$97,848,706	-\$55,183
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,826,635	-\$173,366
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,954,933	\$39,898,756	-\$56,178
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.35	12/11/2023	3/1/2023	100,000,000	5.42	\$100,000,000	\$100,520,380	\$520,380
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.99	1/18/2024	3/1/2023	115,000,000	5.06	\$115,000,000	\$115,270,673	\$270,673
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.05	5/8/2023	3/1/2023	200,000,000	5.12	\$200,000,000	\$200,155,652	\$155,652
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.11	9/6/2023	3/1/2023	50,000,000	5.18	\$50,000,000	\$50,119,563	\$119,563
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.11	9/11/2023	3/1/2023	120,000,000	5.18	\$120,000,000	\$120,294,300	\$294,300
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	4.65	7/1/2048	3/2/2023	5,290,000	4.65	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2023		125,000,000	4.66	\$124,745,556	\$124,745,500	-\$56
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2023		80,000,000	4.66	\$79,826,978	\$79,826,865	-\$113
Chariot Funding LLC, Jul 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.87	7/10/2023	3/1/2023	150,000,000	4.94	\$150,000,000	\$150,046,314	\$46,314
Chariot Funding LLC, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.92	3/21/2023	3/1/2023	75,000,000	4.99	\$75,000,000	\$75,011,587	\$11,587
Chariot Funding LLC, May 19, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.18	5/19/2023	3/1/2023	50,000,000	5.25	\$50,000,000	\$50,049,487	\$49,487
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2023		325,000,000	4.62	\$324,958,833	\$324,988,251	\$29,418
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		25,000,000	4.75	\$24,890,208	\$24,891,035	\$826
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.97	7/21/2023	3/1/2023	200,000,000	5.04	\$200,000,000	\$200,132,314	\$132,314
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.62	8/1/2044	3/2/2023	77,000,000	4.62	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Apr 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.93	4/5/2023	3/1/2023	150,000,000	5.00	\$150,000,000	\$150,040,029	\$40,029

See notes at end of table.

## INVENTORY OF HOLDINGS FOR FEBRUARY 2023

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, Aug 31, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/31/2023		70,000,000	5.20	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Mar 07, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.10	3/7/2023	3/1/2023	125,000,000	5.17	\$125,000,000	\$125,011,323	\$11,323
Collateralized Commercial Paper FLEX Co., LLC, Mar 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.92	3/14/2023	3/1/2023	100,000,000	4.99	\$100,000,000	\$100,010,641	\$10,641
Collateralized Commercial Paper FLEX Co., LLC, May 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.01	5/9/2023	3/1/2023	75,000,000	5.08	\$75,000,000	\$75,048,605	\$48,605
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/27/2023		125,000,000	5.05	\$122,983,611	\$122,980,719	-\$2,892
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/12/2023		50,000,000	5.16	\$49,076,889	\$49,082,100	\$5,211
Collateralized Commercial Paper V Co. LLC, Apr 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.95	4/3/2023	3/1/2023	85,000,000	5.02	\$85,000,000	\$85,023,073	\$23,073
Collateralized Commercial Paper V Co. LLC, Aug 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.78	8/14/2023	3/1/2023	50,000,000	4.85	\$50,000,000	\$50,003,021	\$3,021
Collateralized Commercial Paper V Co. LLC, Aug 22, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.80	8/22/2023	3/1/2023	134,000,000	4.87	\$134,000,000	\$134,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Jul 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.88	7/13/2023	3/1/2023	100,000,000	4.95	\$100,000,000	\$100,051,591	\$51,591
Collateralized Commercial Paper V Co. LLC, Mar 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.92	3/8/2023	3/1/2023	30,000,000	4.99	\$30,000,000	\$30,001,894	\$1,894
Collateralized Commercial Paper V Co. LLC, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.93	3/24/2023	3/1/2023	35,000,000	5.00	\$35,000,000	\$35,006,384	\$6,384
Collateralized Commercial Paper V Co. LLC, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.77	9/15/2023	3/1/2023	70,000,000	4.84	\$70,000,000	\$69,992,537	-\$7,463
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.09	3/20/2023	3/1/2023	21,000,000	5.16	\$21,000,000	\$21,005,082	\$5,082
Cooperative Rabobank UA TD	TIME DEPOSIT	4.58	3/1/2023		600,000,000	4.64	\$600,000,000	\$600,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	4.58	3/6/2023		595,000,000	4.64	\$595,000,000	\$595,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.66	3/15/2023		150,000,000	4.72	\$150,000,000	\$150,001,335	\$1,335
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.56	3/7/2023		635,000,000	4.62	\$635,000,000	\$634,997,530	-\$2,470
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		4/3/2023		200,000,000	4.82	\$199,112,222	\$199,141,312	\$29,090
DNB Bank ASA TDCAY	TIME DEPOSIT - CAYMAN	4.55	3/1/2023		1,000,000,000	4.61	\$1,000,000,000	\$1,000,000,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.47	3/1/2023		7,335,358	4.53	\$7,335,358	\$7,335,358	\$0
Export Development Canada CP	COMMERCIAL PAPER		8/8/2023		25,000,000	5.09	\$24,453,271	\$24,452,824	-\$447
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5.24	\$53,059,722	\$53,054,289	-\$5,433
Fairway Finance Co. LLC, Jun 01, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.25	6/1/2023	3/1/2023	60,000,000	5.32	\$60,000,000	\$60,000,000	\$0
Fairway Finance Co. LLC, Jun 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.10	6/9/2023	3/1/2023	85,000,000	5.17	\$85,000,000	\$85,086,034	\$86,034
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	4.71	3/1/2023	3/1/2023	630,872,087	4.71	\$631,124,436	\$630,872,087	-\$252,349
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	4.70	8/1/2045	3/2/2023	9,995,000	4.70	\$9,995,000	\$9,995,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2023		25,000,000	4.80	\$24,951,250	\$24,949,100	-\$2,150
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2023		75,000,000	4.81	\$74,843,666	\$74,837,686	-\$5,981
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/10/2023		28,372,000	4.84	\$28,219,485	\$28,221,811	\$2,326
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2023		22,000,000	4.67	\$21,983,170	\$21,983,243	\$73
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		35,000,000	4.76	\$34,845,631	\$34,847,449	\$1,818
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.56	3/1/2023		100,000,000	4.62	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.66	3/1/2062	3/2/2023	50,000,000	4.66	\$50,000,000	\$50,000,000	\$0
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	4.65	12/1/2037	3/2/2023	4,445,000	4.65	\$4,445,000	\$4,445,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2023		200,000,000	4.63	\$199,924,000	\$199,923,866	-\$134
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2023		25,000,000	4.65	\$24,955,569	\$24,955,307	-\$262
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.88	4/12/2023		200,000,000	4.95	\$200,000,000	\$200,052,064	\$52,064
MUFG Bank Ltd. CP	COMMERCIAL PAPER		3/24/2023		500,000,000	4.67	\$498,473,333	\$498,484,335	\$11,002
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	3/20/2023		100,000,000	4.93	\$99,733,277	\$99,740,947	\$7,670
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	4.84	5/8/2023		125,000,000	4.91	\$125,000,000	\$125,000,000	\$0

See notes at end of table.

# INVENTORY OF HOLDINGS FOR FEBRUARY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.84	5/17/2023		415,000,000	4.91	\$415,000,000	\$414,998,655	-\$1,345
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.84	5/19/2023		150,000,000	4.91	\$150,000,000	\$149,994,635	-\$5,366
Mizuho Bank Ltd. TD	TIME DEPOSIT	4.57	3/1/2023		620,000,000	4.63	\$620,000,000	\$620,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.55	3/1/2023		150,000,000	4.61	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.69	9/1/2041	3/2/2023	6,260,000	4.69	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		50,000,000	3.88	\$49,447,910	\$49,278,791	-\$169,119
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$61,808,958	\$61,598,488	-\$210,470
National Australia Bank Ltd., Melbourne, Apr 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.91	4/6/2023	3/1/2023	150,000,000	4.98	\$150,000,000	\$150,037,266	\$37,266
Nordea Bank Abp, Jun 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.97	6/15/2023	3/1/2023	225,000,000	5.04	\$225,000,000	\$225,198,090	\$198,090
Nordea Bank Abp, Mar 24, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.94	3/24/2023	3/1/2023	50,000,000	5.01	\$50,000,000	\$50,009,474	\$9,474
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$23,851,833	\$23,801,342	-\$50,492
Old Line Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.90	8/2/2023	3/1/2023	10,000,000	4.97	\$10,000,000	\$10,000,000	\$0
Old Line Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/21/2023		115,000,000	5.13	\$112,259,742	\$112,205,591	-\$54,151
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.77	8/25/2023	3/1/2023	50,000,000	4.84	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.77	8/25/2023	3/1/2023	100,000,000	4.84	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Jul 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/24/2023		75,000,000	5.16	\$73,501,667	\$75,000,000	\$1,498,333
Old Line Funding, LLC, Jun 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	6/20/2023	3/1/2023	15,000,000	5.19	\$15,000,000	\$15,009,107	\$9,107
Old Line Funding, LLC, Jun 26, 2023	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	5.09	6/26/2023	3/1/2023	100,000,000	5.16	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.84	11/28/2023	3/1/2023	55,000,000	4.91	\$55,000,000	\$55,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.65	4/1/2042	3/2/2023	7,015,000	4.65	\$7,015,000	\$7,015,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,956,097	\$24,908,167	-\$47,930
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$98,098,222	\$97,569,244	-\$528,978
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$49,184,754	\$49,250,006	\$65,252
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.08	7/14/2023		10,000,000	4.09	\$10,000,000	\$9,961,684	-\$38,316
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.12	1/9/2024	3/1/2023	100,000,000	5.19	\$100,000,000	\$100,000,000	\$0
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.09	1/10/2024	3/1/2023	100,000,000	5.16	\$100,000,000	\$100,182,691	\$182,691
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.98	3/1/2023	3/1/2023	100,000,000	5.05	\$100,000,000	\$100,000,000	\$0
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.32	11/15/2023	3/1/2023	60,000,000	5.39	\$60,000,000	\$60,220,333	\$220,333
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.13	9/1/2023	3/1/2023	100,000,000	5.20	\$100,000,000	\$100,175,442	\$175,442
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.13	9/1/2023	3/1/2023	100,000,000	5.20	\$100,000,000	\$100,172,916	\$172,916
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.65	9/1/2041	3/2/2023	6,720,000	4.65	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2023		100,000,000	4.75	\$99,832,806	\$99,833,636	\$830
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2023		100,000,000	4.71	\$99,782,778	\$99,781,550	-\$1,228
Sheffield Receivables Company LLC, Jun 20, 2023	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	4.74	6/20/2023	3/1/2023	150,000,000	4.81	\$150,000,000	\$150,000,000	\$0
Sheffield Receivables Company LLC, May 23, 2023	VARIABLE RATE COMMERCIAL PAPER - ABS-4(2)	4.75	5/23/2023	3/1/2023	100,000,000	4.82	\$100,000,000	\$100,000,000	\$0
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		3/1/2023		340,000,000	4.61	\$339,957,028	\$339,957,197	\$170

See notes at end of table.

## INVENTORY OF HOLDINGS FOR FEBRUARY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
State Street Bank and Trust Co., Jun 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.10	6/6/2023	3/1/2023	150,000,000	5.17	\$150,000,000	\$150,115,827	\$115,827
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.60	3/24/2023		300,000,000	4.66	\$300,000,000	\$300,000,537	\$537
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.74	3/16/2023		200,000,000	4.66	\$200,008,585	\$200,009,612	\$1,027
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	4/12/2023		100,000,000	4.92	\$99,427,634	\$99,437,623	\$9,989
Svenska Handelsbanken, Stockholm, Mar 09, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.11	3/9/2023	3/1/2023	175,000,000	5.18	\$175,000,000	\$175,018,968	\$18,968
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.88	11/1/2056	3/2/2023	6,500,000	4.88	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.88	2/1/2027	3/2/2023	5,150,000	4.88	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.88	12/1/2059	3/2/2023	3,800,000	4.88	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	4.65	5/1/2048	3/2/2023	4,420,000	4.65	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.65	12/1/2046	3/2/2023	13,625,000	4.65	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	4.65	9/1/2037	3/2/2023	5,490,000	4.65	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	4.65	6/1/2048	3/2/2023	4,025,000	4.65	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	4.65	11/1/2046	3/2/2023	5,950,000	4.65	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/19/2023		80,000,000	5.20	\$78,433,333	\$78,448,060	\$14,727
Thunder Bay Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.90	8/2/2023	3/1/2023	75,000,000	4.97	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.81	8/21/2023	3/1/2023	75,000,000	4.88	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Aug 22, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.81	8/22/2023	3/1/2023	25,000,000	4.88	\$25,000,000	\$25,002,519	\$2,519
Thunder Bay Funding, LLC, Jul 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.95	7/20/2023	3/1/2023	50,000,000	5.02	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5.18	\$48,295,000	\$48,213,569	-\$81,431
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5.25	\$50,000,000	\$49,853,153	-\$146,848
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$99,643,672	-\$356,328
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,750,601	-\$249,399
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,796,481	-\$203,519
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,667,561	-\$332,439
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$79,894,030	-\$105,970
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,966,779	\$34,924,733	-\$42,047
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$99,279,333	\$98,813,200	-\$466,133
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5.35	2/6/2024		90,000,000	5.35	\$90,000,000	\$89,828,777	-\$171,223
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.28	12/6/2023	3/1/2023	150,000,000	5.35	\$150,000,000	\$150,596,243	\$596,243
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.10	6/9/2023	3/1/2023	125,000,000	5.17	\$125,000,000	\$125,156,431	\$156,431
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.95	3/1/2023	3/1/2023	100,000,000	5.02	\$100,000,000	\$100,000,768	\$768
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5.09	\$48,951,944	\$48,928,203	-\$23,741
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		3/13/2023		50,000,000	4.86	\$49,914,417	\$49,916,818	\$2,401
Toyota Credit Canada Inc., May 03, 2023	VARIABLE RATE COMMERCIAL PAPER	5.25	5/3/2023	3/1/2023	25,000,000	5.32	\$25,000,000	\$25,022,448	\$22,448

See notes at end of table.

## INVENTORY OF HOLDINGS FOR FEBRUARY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toyota Credit De Puerto Rico Corp., May 17, 2023	VARIABLE RATE COMMERCIAL PAPER	5.25	5/17/2023	3/1/2023	50,000,000	5.32	\$50,000,000	\$50,054,474	\$54,474
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		3/23/2023		35,000,000	4.75	\$34,896,021	\$34,895,551	-\$470
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.84	4/30/2023	3/7/2023	100,000,000	4.90	\$100,001,355	\$100,025,588	\$24,233
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.84	4/30/2023	3/7/2023	75,000,000	4.90	\$75,000,889	\$75,019,191	\$18,302
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		49,000,000	4.74	\$48,873,144	\$48,873,144	-\$0
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		3/24/2023		23,080,000	4.76	\$23,007,990	\$23,008,083	\$92
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		3/24/2023		150,000,000	4.77	\$149,532,000	\$149,532,600	\$600
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2023		77,259,000	4.85	\$77,056,410	\$77,062,119	\$5,709
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/13/2023		16,162,000	4.86	\$16,068,368	\$16,069,178	\$810
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.22	8/28/2023	3/1/2023	40,000,000	5.29	\$40,000,000	\$40,099,178	\$99,178
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.08	1/2/2024	3/1/2023	80,000,000	5.15	\$80,000,000	\$80,207,419	\$207,419
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.05	3/20/2023	3/1/2023	109,000,000	5.12	\$109,000,000	\$109,023,966	\$23,966
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.05	3/21/2023	3/1/2023	75,000,000	5.12	\$75,000,000	\$75,017,254	\$17,254
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	10/5/2023	3/1/2023	140,000,000	5.06	\$140,002,053	\$140,229,295	\$227,242
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.65	8/1/2046	3/2/2023	7,625,000	4.65	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,018,420,446		\$23,982,765,101	\$23,987,865,080	\$5,099,979

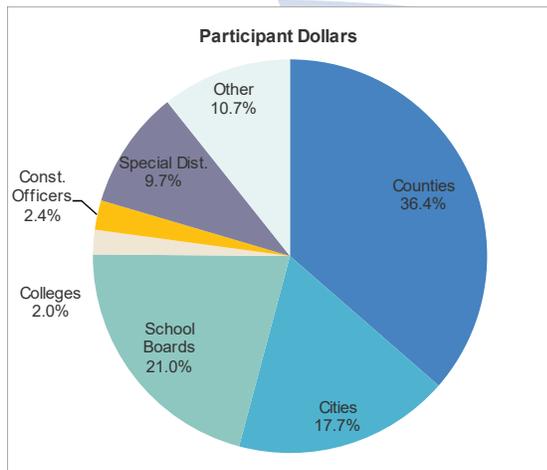
**Notes:** The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

<sup>1</sup> 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.

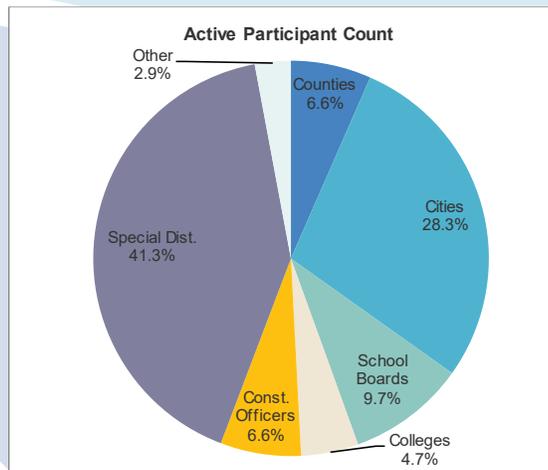
<sup>2</sup> Amortized cost is calculated using a straight line method.

**PARTICIPANT CONCENTRATION DATA - AS OF FEBRUARY 2023**

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
<b>All Participants</b>	<b>100.0%</b>	<b>99.9%</b>	<b>Colleges &amp; Universities</b>	<b>2.0%</b>	<b>4.7%</b>
Top 10	32.4%	1.3%	Top 10	1.8%	1.3%
\$100 million or more	74.9%	8.3%	\$100 million or more	0.9%	0.3%
\$10 million up to \$100 million	22.0%	19.3%	\$10 million up to \$100 million	0.9%	1.2%
\$1 million up to \$10 million	2.7%	22.6%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.3%	49.7%	Under \$1 million	0.01%	2.1%
<b>Counties</b>	<b>36.4%</b>	<b>6.6%</b>	<b>Constitutional Officers</b>	<b>2.4%</b>	<b>6.6%</b>
Top 10	28.3%	1.3%	Top 10	1.4%	1.3%
\$100 million or more	34.9%	2.5%	\$100 million or more	0.6%	0.1%
\$10 million up to \$100 million	1.3%	1.1%	\$10 million up to \$100 million	1.6%	1.3%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.3%
<b>Municipalities</b>	<b>17.7%</b>	<b>28.2%</b>	<b>Special Districts</b>	<b>9.7%</b>	<b>41.2%</b>
Top 10	6.6%	1.3%	Top 10	5.6%	1.3%
\$100 million or more	7.0%	1.5%	\$100 million or more	4.2%	0.8%
\$10 million up to \$100 million	9.7%	8.2%	\$10 million up to \$100 million	4.6%	4.1%
\$1 million up to \$10 million	1.0%	7.0%	\$1 million up to \$10 million	0.8%	9.2%
Under \$1 million	0.1%	11.6%	Under \$1 million	0.2%	27.0%
<b>School Boards</b>	<b>21.0%</b>	<b>9.6%</b>	<b>Other</b>	<b>10.7%</b>	<b>2.9%</b>
Top 10	13.7%	1.3%	Top 10	10.4%	1.3%
\$100 million or more	17.4%	2.3%	\$100 million or more	10.0%	0.8%
\$10 million up to \$100 million	3.4%	2.9%	\$10 million up to \$100 million	0.6%	0.4%
\$1 million up to \$10 million	0.2%	1.6%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.8%	Under \$1 million	0.0%	1.1%



**Total Fund Value: \$24,041,421,534**



**Total Active Participant Count: 747**

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

## COMPLIANCE WITH INVESTMENT POLICY FOR FEBRUARY 2023

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
<u>Illiquid Securities</u>	
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC PABS4	02/15/23	02/08/23	02/08/23	50,000,000	49,955,569	0	49,955,569	0
ANGLESEA FUNDING LLC PABS4	02/15/23	02/08/23	02/08/23	50,000,000	49,955,569	0	49,955,569	0
ANGLESEA FUNDING LLC PABS4	02/15/23	02/08/23	02/08/23	50,000,000	49,955,569	0	49,955,569	0
ANGLESEA FUNDING LLC PABS4	02/15/23	02/08/23	02/08/23	10,000,000	9,991,114	0	9,991,114	0
ANGLESEA FUNDING LLC PABS4	03/01/23	02/28/23	02/28/23	50,000,000	49,993,653	0	49,993,653	0
ANGLESEA FUNDING LLC PABS4	03/01/23	02/28/23	02/28/23	50,000,000	49,993,653	0	49,993,653	0
ANGLESEA FUNDING LLC PABS4	03/15/23	02/15/23	02/15/23	50,000,000	49,821,889	0	49,821,889	0
ANGLESEA FUNDING LLC PABS4	03/15/23	02/15/23	02/15/23	50,000,000	49,821,889	0	49,821,889	0
ANGLESEA FUNDING LLC PABS4	03/15/23	02/15/23	02/15/23	50,000,000	49,821,889	0	49,821,889	0
ANGLESEA FUNDING LLC PABS4	03/15/23	02/15/23	02/15/23	10,000,000	9,964,378	0	9,964,378	0
ANGLESEA FUNDING LLC PABS4	03/20/23	02/13/23	02/13/23	50,000,000	49,777,361	0	49,777,361	0
ANGLESEA FUNDING LLC PABS4	03/20/23	02/13/23	02/13/23	50,000,000	49,777,361	0	49,777,361	0
ANGLESEA FUNDING LLC PABS4	03/21/23	02/03/23	02/03/23	20,000,000	19,882,444	0	19,882,444	0
ANGLESEA FUNDING LLC PABS4	07/24/23	02/02/23	02/02/23	50,000,000	48,824,667	0	48,824,667	0
ANGLESEA FUNDING LLC PABS4	07/24/23	02/02/23	02/02/23	35,000,000	34,177,267	0	34,177,267	0
BANK OF AMERICA, N,CD	02/07/24	02/07/23	02/07/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA, N,CD	02/07/24	02/07/23	02/07/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA, TORO	02/13/24	02/16/23	02/16/23	30,000,000	29,994,710	12,350	30,007,060	0
BANK OF NOVA SCOTIA/HOUSTON	11/10/23	02/10/23	02/10/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	11/10/23	02/10/23	02/10/23	30,000,000	30,000,000	0	30,000,000	0
BARTON CAPITAL S.A,CPABS4	03/08/23	02/03/23	02/03/23	50,000,000	49,789,167	0	49,789,167	0
BARTON CAPITAL S.A,CPABS4	03/10/23	02/09/23	02/09/23	50,000,000	49,814,722	0	49,814,722	0
BARTON CAPITAL S.A,CPABS4	03/10/23	02/09/23	02/09/23	13,000,000	12,951,828	0	12,951,828	0
BARTON CAPITAL S.A,CPABS4	03/13/23	02/10/23	02/10/23	50,000,000	49,801,944	0	49,801,944	0
BARTON CAPITAL S.A,CPABS4	03/24/23	02/21/23	02/21/23	50,000,000	49,801,944	0	49,801,944	0
BARTON CAPITAL S.A,CPABS4	03/24/23	02/21/23	02/21/23	50,000,000	49,801,944	0	49,801,944	0
BARTON CAPITAL S.A,CPABS4	03/24/23	02/22/23	02/22/23	25,000,000	24,904,167	0	24,904,167	0
BEDFORD ROW FUNDINGCPABS4	03/07/23	02/06/23	02/06/23	50,000,000	49,815,528	0	49,815,528	0
BEDFORD ROW FUNDINGCPABS4	03/07/23	02/06/23	02/06/23	10,000,000	9,963,106	0	9,963,106	0
BEDFORD ROW FUNDINGCPABS4	08/15/23	02/03/23	02/06/23	25,000,000	24,352,153	0	24,352,153	0
BEDFORD ROW FUNDINGCPABS4	08/15/23	02/03/23	02/06/23	50,000,000	48,704,306	0	48,704,306	0
BENNINGTON STARK CACPABS4	03/06/23	02/06/23	02/06/23	50,000,000	49,820,722	0	49,820,722	0
BENNINGTON STARK CACPABS4	03/06/23	02/06/23	02/06/23	40,000,000	39,856,578	0	39,856,578	0
BENNINGTON STARK CACPABS4	03/07/23	02/07/23	02/07/23	40,000,000	39,856,578	0	39,856,578	0
BNG BANK N,V,CP4-2CP4-2	02/09/23	02/02/23	02/02/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/10/23	02/03/23	02/03/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/10/23	02/03/23	02/03/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/10/23	02/03/23	02/03/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/13/23	02/06/23	02/06/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/13/23	02/06/23	02/06/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/13/23	02/06/23	02/06/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/16/23	02/09/23	02/09/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/17/23	02/10/23	02/10/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/23/23	02/16/23	02/16/23	50,000,000	49,955,667	0	49,955,667	0
BNG BANK N,V,CP4-2CP4-2	02/24/23	02/17/23	02/17/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	02/24/23	02/17/23	02/17/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	02/27/23	02/13/23	02/13/23	50,000,000	49,911,333	0	49,911,333	0
BNG BANK N,V,CP4-2CP4-2	02/27/23	02/13/23	02/13/23	50,000,000	49,911,333	0	49,911,333	0
BNG BANK N,V,CP4-2CP4-2	02/27/23	02/13/23	02/13/23	50,000,000	49,911,333	0	49,911,333	0
BNG BANK N,V,CP4-2CP4-2	02/27/23	02/13/23	02/13/23	50,000,000	49,911,333	0	49,911,333	0
BNG BANK N,V,CP4-2CP4-2	02/28/23	02/21/23	02/21/23	25,000,000	24,977,882	0	24,977,882	0
BNG BANK N,V,CP4-2CP4-2	03/02/23	02/23/23	02/23/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/03/23	02/24/23	02/24/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/03/23	02/24/23	02/24/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/06/23	02/27/23	02/27/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/06/23	02/27/23	02/27/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/06/23	02/27/23	02/27/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N,V,CP4-2CP4-2	03/07/23	02/28/23	02/28/23	25,000,000	24,977,882	0	24,977,882	0
CANADIAN IMPERIAL BCDYAN	02/05/24	02/03/23	02/03/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BCDYAN	02/05/24	02/03/23	02/03/23	25,000,000	25,000,000	0	25,000,000	0
CHARIOT FUNDING LLC PABS4	03/16/23	02/10/23	02/10/23	50,000,000	49,783,722	0	49,783,722	0
CHARIOT FUNDING LLC PABS4	03/16/23	02/10/23	02/10/23	50,000,000	49,783,722	0	49,783,722	0
CHARIOT FUNDING LLC PABS4	03/16/23	02/10/23	02/10/23	25,000,000	24,891,861	0	24,891,861	0
CHARIOT FUNDING LLC PABS4	03/17/23	02/09/23	02/09/23	50,000,000	49,771,000	0	49,771,000	0
CHARIOT FUNDING LLC PABS4	03/17/23	02/09/23	02/09/23	30,000,000	29,862,600	0	29,862,600	0
CHARTA, LLC CPABS4-CPABS4	02/27/23	02/21/23	02/21/23	50,000,000	49,962,000	0	49,962,000	0
CHARTA, LLC CPABS4-CPABS4	02/27/23	02/21/23	02/21/23	25,000,000	24,981,000	0	24,981,000	0















## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/13/23	02/13/23	1,525,218	1,525,218	0	1,525,218	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/15/23	02/15/23	187,644	187,644	0	187,644	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/21/23	02/21/23	3,599,203	3,599,203	0	3,599,203	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/24/23	02/24/23	1,084,844	1,084,844	0	1,084,844	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/27/23	02/27/23	392,460	392,460	0	392,460	0
MIZUHO TRIPARTY	02/02/23	02/01/23	02/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/23	02/01/23	02/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/23	02/01/23	02/01/23	181,000,000	181,000,000	0	181,000,000	0
MIZUHO TRIPARTY	02/03/23	02/02/23	02/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/23	02/02/23	02/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/23	02/02/23	02/02/23	373,000,000	373,000,000	0	373,000,000	0
MIZUHO TRIPARTY	02/06/23	02/03/23	02/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/06/23	02/03/23	02/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/06/23	02/03/23	02/03/23	659,000,000	659,000,000	0	659,000,000	0
MIZUHO TRIPARTY	02/07/23	02/06/23	02/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/23	02/06/23	02/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/23	02/06/23	02/06/23	601,000,000	601,000,000	0	601,000,000	0
MIZUHO TRIPARTY	02/08/23	02/07/23	02/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/23	02/07/23	02/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/23	02/07/23	02/07/23	188,000,000	188,000,000	0	188,000,000	0
MIZUHO TRIPARTY	02/09/23	02/08/23	02/08/23	133,000,000	133,000,000	0	133,000,000	0
HSBC TRIPARTY	02/09/23	02/08/23	02/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/23	02/08/23	02/08/23	5,000,000	5,000,000	0	5,000,000	0
MIZUHO TRIPARTY	02/10/23	02/09/23	02/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/23	02/09/23	02/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/23	02/09/23	02/09/23	44,000,000	44,000,000	0	44,000,000	0
MIZUHO TRIPARTY	02/13/23	02/10/23	02/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/13/23	02/10/23	02/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/13/23	02/10/23	02/10/23	493,000,000	493,000,000	0	493,000,000	0
MIZUHO TRIPARTY	02/14/23	02/13/23	02/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/23	02/13/23	02/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/23	02/13/23	02/13/23	326,000,000	326,000,000	0	326,000,000	0
MIZUHO TRIPARTY	02/15/23	02/14/23	02/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/23	02/14/23	02/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/23	02/14/23	02/14/23	399,000,000	399,000,000	0	399,000,000	0
MIZUHO TRIPARTY	02/16/23	02/15/23	02/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/23	02/15/23	02/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/23	02/15/23	02/15/23	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	02/17/23	02/16/23	02/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/23	02/16/23	02/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/23	02/16/23	02/16/23	378,000,000	378,000,000	0	378,000,000	0
MIZUHO TRIPARTY	02/21/23	02/17/23	02/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/21/23	02/17/23	02/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/21/23	02/17/23	02/17/23	157,000,000	157,000,000	0	157,000,000	0
MIZUHO TRIPARTY	02/22/23	02/21/23	02/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/23	02/21/23	02/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/23	02/21/23	02/21/23	316,000,000	316,000,000	0	316,000,000	0
MIZUHO TRIPARTY	02/23/23	02/22/23	02/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/23	02/22/23	02/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/23	02/22/23	02/22/23	363,000,000	363,000,000	0	363,000,000	0
MIZUHO TRIPARTY	02/24/23	02/23/23	02/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/23	02/23/23	02/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/23	02/23/23	02/23/23	525,000,000	525,000,000	0	525,000,000	0
MIZUHO TRIPARTY	02/27/23	02/24/23	02/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/27/23	02/24/23	02/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/27/23	02/24/23	02/24/23	417,000,000	417,000,000	0	417,000,000	0
MIZUHO TRIPARTY	02/28/23	02/27/23	02/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/23	02/27/23	02/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/23	02/27/23	02/27/23	824,000,000	824,000,000	0	824,000,000	0
MIZUHO TRIPARTY	03/01/23	02/28/23	02/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/01/23	02/28/23	02/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/23	02/28/23	02/28/23	978,000,000	978,000,000	0	978,000,000	0
Total Buys				39,138,421,143	39,113,669,328	1,882,017	39,115,551,345	0
Cash Closes								
HERMAN & KITTLE CAPITAL LLC	02/01/37	02/01/23	02/01/23	3,350,000	3,350,000	0	3,350,000	0
OLD LINE FUNDING LLC	03/27/23	02/16/23	02/16/23	50,000,000	50,000,000	135,528	50,135,528	0
OLD LINE FUNDING LLC	02/24/23	02/02/23	02/02/23	120,000,000	120,000,000	145,900	120,145,900	0
OLD LINE FUNDING LLC	03/20/23	02/16/23	02/16/23	30,000,000	30,000,000	107,908	30,107,908	0

## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
THUNDER BAY FUNDING LLC	03/16/23	02/02/23	02/02/23	50,000,000	50,000,000	105,181	50,105,181	0
THUNDER BAY FUNDING LLC	03/21/23	02/09/23	02/09/23	25,000,000	25,000,000	56,424	25,056,424	0
THUNDER BAY FUNDING LLC	03/20/23	02/09/23	02/09/23	25,000,000	25,000,000	66,556	25,066,556	0
Total Cash Closes				303,350,000	303,350,000	617,496	303,967,496	0
Deposits								
DNB BANK ASA, GRAND CAYMAN BRANCH	02/21/23	02/17/23	02/17/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/21/23	02/17/23	02/17/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/24/23	02/17/23	02/17/23	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/28/23	02/21/23	02/21/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	02/27/23	02/21/23	02/21/23	590,000,000	590,000,000	0	590,000,000	0
ABN AMRO BANK N.V.	02/27/23	02/21/23	02/21/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/22/23	02/21/23	02/21/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/22/23	02/21/23	02/21/23	625,000,000	625,000,000	0	625,000,000	0
RABOBANK NEW YORK	03/01/23	02/22/23	02/22/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/23/23	02/22/23	02/22/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/23/23	02/22/23	02/22/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	03/02/23	02/23/23	02/23/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/24/23	02/23/23	02/23/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/24/23	02/23/23	02/23/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	03/03/23	02/24/23	02/24/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/27/23	02/24/23	02/24/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/27/23	02/24/23	02/24/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	03/06/23	02/27/23	02/27/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	03/06/23	02/27/23	02/27/23	595,000,000	595,000,000	0	595,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/28/23	02/27/23	02/27/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/28/23	02/27/23	02/27/23	610,000,000	610,000,000	0	610,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/07/23	02/28/23	02/28/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/01/23	02/28/23	02/28/23	620,000,000	620,000,000	0	620,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/01/23	02/28/23	02/28/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	02/08/23	02/01/23	02/01/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	02/08/23	02/01/23	02/01/23	430,000,000	430,000,000	0	430,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/02/23	02/01/23	02/01/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/02/23	02/01/23	02/01/23	425,000,000	425,000,000	0	425,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/03/23	02/02/23	02/02/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/03/23	02/02/23	02/02/23	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	02/10/23	02/03/23	02/03/23	405,000,000	405,000,000	0	405,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/06/23	02/03/23	02/03/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/06/23	02/03/23	02/03/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/13/23	02/06/23	02/06/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	02/13/23	02/06/23	02/06/23	605,000,000	605,000,000	0	605,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/07/23	02/06/23	02/06/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/07/23	02/06/23	02/06/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/14/23	02/07/23	02/07/23	1,225,000,000	1,225,000,000	0	1,225,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/08/23	02/07/23	02/07/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/08/23	02/07/23	02/07/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/15/23	02/08/23	02/08/23	620,000,000	620,000,000	0	620,000,000	0
ABN AMRO BANK N.V.	02/09/23	02/08/23	02/08/23	425,000,000	425,000,000	0	425,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/09/23	02/08/23	02/08/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/09/23	02/08/23	02/08/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	02/16/23	02/09/23	02/09/23	420,000,000	420,000,000	0	420,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/10/23	02/09/23	02/09/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/10/23	02/09/23	02/09/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/17/23	02/10/23	02/10/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/13/23	02/10/23	02/10/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/13/23	02/10/23	02/10/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/21/23	02/13/23	02/13/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/21/23	02/13/23	02/13/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/14/23	02/13/23	02/13/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/14/23	02/13/23	02/13/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/21/23	02/14/23	02/14/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/15/23	02/14/23	02/14/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/15/23	02/14/23	02/14/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/22/23	02/15/23	02/15/23	615,000,000	615,000,000	0	615,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/16/23	02/15/23	02/15/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0

## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD. NEW YORK BRANCH	02/16/23	02/15/23	02/15/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/23/23	02/16/23	02/16/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/17/23	02/16/23	02/16/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/17/23	02/16/23	02/16/23	600,000,000	600,000,000	0	600,000,000	0
Total Deposits				43,975,000,000	43,975,000,000	0	43,975,000,000	0
Maturities								
ANGLESEA FUNDING LLC PABS4	02/02/23	02/02/23	02/02/23	90,000,000	90,000,000	0	90,000,000	0
ANGLESEA FUNDING LLC PABS4	02/03/23	02/03/23	02/03/23	110,000,000	110,000,000	0	110,000,000	0
ANGLESEA FUNDING LLC PABS4	02/08/23	02/08/23	02/08/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC PABS4	02/13/23	02/13/23	02/13/23	37,500,000	37,500,000	0	37,500,000	0
ANGLESEA FUNDING LLC PABS4	02/15/23	02/15/23	02/15/23	160,000,000	160,000,000	0	160,000,000	0
ANTALIS S.A, CPABS4	02/02/23	02/02/23	02/02/23	60,000,000	60,000,000	0	60,000,000	0
ATLANTIC ASSET SECUCPABS4	02/27/23	02/27/23	02/27/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	02/10/23	02/10/23	02/10/23	150,000,000	150,000,000	0	150,000,000	0
BARTON CAPITAL S.A, CPABS4	02/03/23	02/03/23	02/03/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	02/06/23	02/06/23	02/06/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	02/21/23	02/21/23	02/21/23	25,000,000	25,000,000	0	25,000,000	0
BEDFORD ROW FUNDING CPABS4	02/06/23	02/06/23	02/06/23	90,000,000	90,000,000	0	90,000,000	0
BENNINGTON STARK CACPABS4	02/06/23	02/06/23	02/06/23	85,000,000	85,000,000	0	85,000,000	0
BENNINGTON STARK CACPABS4	02/07/23	02/07/23	02/07/23	40,000,000	40,000,000	0	40,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/02/23	02/02/23	02/02/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/03/23	02/03/23	02/03/23	90,000,000	90,000,000	0	90,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/06/23	02/06/23	02/06/23	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/09/23	02/09/23	02/09/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/10/23	02/10/23	02/10/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/13/23	02/13/23	02/13/23	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/16/23	02/16/23	02/16/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/17/23	02/17/23	02/17/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/23/23	02/23/23	02/23/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/24/23	02/24/23	02/24/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/27/23	02/27/23	02/27/23	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V, CP4-2CP4-2	02/28/23	02/28/23	02/28/23	25,000,000	25,000,000	0	25,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	02/14/23	02/14/23	02/14/23	150,000,000	150,000,000	0	150,000,000	0
CHARIOT FUNDING LLC	02/08/23	02/08/23	02/08/23	100,000,000	100,000,000	0	100,000,000	0
CHARIOT FUNDING LLC	02/10/23	02/10/23	02/10/23	150,000,000	150,000,000	0	150,000,000	0
CHARTA, LLC CPABS4-CPABS4	02/27/23	02/27/23	02/27/23	75,000,000	75,000,000	0	75,000,000	0
CHESHAM FINANCE LLC CPABS4	02/01/23	02/01/23	02/01/23	350,000,000	350,000,000	0	350,000,000	0
CHESHAM FINANCE LLC CPABS4	02/02/23	02/02/23	02/02/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/03/23	02/03/23	02/03/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/06/23	02/06/23	02/06/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/07/23	02/07/23	02/07/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/08/23	02/08/23	02/08/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/09/23	02/09/23	02/09/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/10/23	02/10/23	02/10/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/13/23	02/13/23	02/13/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/14/23	02/14/23	02/14/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/15/23	02/15/23	02/15/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/16/23	02/16/23	02/16/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/17/23	02/17/23	02/17/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/21/23	02/21/23	02/21/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/22/23	02/22/23	02/22/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/23/23	02/23/23	02/23/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/24/23	02/24/23	02/24/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	02/27/23	02/27/23	02/27/23	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLC CPABS4	02/28/23	02/28/23	02/28/23	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLC CPABS4	02/03/23	02/03/23	02/03/23	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	02/13/23	02/13/23	02/13/23	50,000,000	50,000,000	0	50,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	02/16/23	02/16/23	02/16/23	55,000,000	55,000,000	0	55,000,000	0
COLLATERALIZED COMM CPABS3	02/08/23	02/08/23	02/08/23	95,000,000	95,000,000	0	95,000,000	0
COMMONWEALTH BANK OF AUSTRALIA	02/27/23	02/27/23	02/27/23	210,000,000	210,000,000	0	210,000,000	0
CREDIT AGRICOLE CORCDYAN	02/06/23	02/06/23	02/06/23	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	02/07/23	02/07/23	02/07/23	705,000,000	705,000,000	0	705,000,000	0
CREDIT AGRICOLE CORCDYAN	02/08/23	02/08/23	02/08/23	25,000,000	25,000,000	0	25,000,000	0
CREDIT AGRICOLE CORCDYAN	02/13/23	02/13/23	02/13/23	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	02/14/23	02/14/23	02/14/23	700,000,000	700,000,000	0	700,000,000	0

## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	02/21/23	02/21/23	02/21/23	145,000,000	145,000,000	0	145,000,000	0
CREDIT AGRICOLE CORCDYAN	02/21/23	02/21/23	02/21/23	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/23	02/28/23	02/28/23	600,000,000	600,000,000	0	600,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/02/23	02/02/23	02/02/23	585,000,000	585,000,000	0	585,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/03/23	02/03/23	02/03/23	521,000,000	521,000,000	0	521,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/06/23	02/06/23	02/06/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/07/23	02/07/23	02/07/23	480,000,000	480,000,000	0	480,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/08/23	02/08/23	02/08/23	505,000,000	505,000,000	0	505,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/09/23	02/09/23	02/09/23	574,000,000	574,000,000	0	574,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/10/23	02/10/23	02/10/23	540,000,000	540,000,000	0	540,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/13/23	02/13/23	02/13/23	595,000,000	595,000,000	0	595,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/14/23	02/14/23	02/14/23	555,000,000	555,000,000	0	555,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/15/23	02/15/23	02/15/23	592,000,000	592,000,000	0	592,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/16/23	02/16/23	02/16/23	538,000,000	538,000,000	0	538,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/17/23	02/17/23	02/17/23	513,000,000	513,000,000	0	513,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/21/23	02/21/23	02/21/23	530,000,000	530,000,000	0	530,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/22/23	02/22/23	02/22/23	528,000,000	528,000,000	0	528,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/23/23	02/23/23	02/23/23	560,000,000	560,000,000	0	560,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/24/23	02/24/23	02/24/23	582,000,000	582,000,000	0	582,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/27/23	02/27/23	02/27/23	615,000,000	615,000,000	0	615,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/28/23	02/28/23	02/28/23	578,000,000	578,000,000	0	578,000,000	0
GREAT BEAR FUNDING CPABS4	02/01/23	02/01/23	02/01/23	35,000,000	35,000,000	0	35,000,000	0
GREAT BEAR FUNDING CPABS4	02/02/23	02/02/23	02/02/23	16,000,000	16,000,000	0	16,000,000	0
GREAT BEAR FUNDING CPABS4	02/15/23	02/15/23	02/15/23	40,000,000	40,000,000	0	40,000,000	0
GREAT BEAR FUNDING CPABS4	02/22/23	02/22/23	02/22/23	50,000,000	50,000,000	0	50,000,000	0
GTA FUNDING LLC CPACPABS4	02/06/23	02/06/23	02/06/23	75,000,000	75,000,000	0	75,000,000	0
GTA FUNDING LLC CPACPABS4	02/21/23	02/21/23	02/21/23	49,000,000	49,000,000	0	49,000,000	0
GTA FUNDING LLC CPACPABS4	02/23/23	02/23/23	02/23/23	29,000,000	29,000,000	0	29,000,000	0
LMA-AMERICAS LLC CPCPABS4	02/09/23	02/09/23	02/09/23	50,500,000	50,500,000	0	50,500,000	0
LONGSHIP FUNDING LLC CPABS4	02/09/23	02/09/23	02/09/23	60,000,000	60,000,000	0	60,000,000	0
MANHATTAN ASSET FUNCPABS4	02/03/23	02/03/23	02/03/23	40,000,000	40,000,000	0	40,000,000	0
MIZUHO BANK LTD, CDCDYAN	02/01/23	02/01/23	02/01/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD, CDCDYAN	02/03/23	02/03/23	02/03/23	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, CPCP	02/03/23	02/03/23	02/03/23	200,000,000	200,000,000	0	200,000,000	0
MUFG BANK LTD, CPCP	02/06/23	02/06/23	02/06/23	430,000,000	430,000,000	0	430,000,000	0
NEDERLANDSE WATERSCCP4-2	02/06/23	02/06/23	02/06/23	220,000,000	220,000,000	0	220,000,000	0
NORDEA BANK ABP/NEWYORK NY	02/10/23	02/10/23	02/10/23	40,000,000	40,000,000	0	40,000,000	0
OLD LINE FUNDING LLC	02/23/23	02/23/23	02/23/23	55,000,000	55,000,000	0	55,000,000	0
RIDGEFIELD FUNDING CO LLC	02/10/23	02/10/23	02/10/23	200,000,000	200,000,000	0	200,000,000	0
RIDGEFIELD FUNDING CO LLC	02/13/23	02/13/23	02/13/23	120,000,000	120,000,000	0	120,000,000	0
SHEFFIELD RECEIVABLECPABS4	02/16/23	02/16/23	02/16/23	80,000,000	80,000,000	0	80,000,000	0
SHEFFIELD RECEIVABLES CO LLC	02/17/23	02/17/23	02/17/23	50,000,000	50,000,000	0	50,000,000	0
STARBUCK FUNDING CORP	02/09/23	02/09/23	02/09/23	52,000,000	52,000,000	0	52,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/24/23	02/24/23	02/24/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/27/23	02/27/23	02/27/23	135,000,000	135,000,000	0	135,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	02/28/23	02/28/23	02/28/23	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/09/23	02/09/23	02/09/23	73,000,000	73,000,000	0	73,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/10/23	02/10/23	02/10/23	300,000,000	300,000,000	0	300,000,000	0
TORONTO DOMINION BANK, FE	02/13/23	02/13/23	02/13/23	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUPCP4-2	02/01/23	02/01/23	02/01/23	200,000,000	200,000,000	0	200,000,000	0
UNITEDHEALTH GROUPCP4-2	02/28/23	02/28/23	02/28/23	100,000,000	100,000,000	0	100,000,000	0
UNITED STATES TREASURY BILL	02/23/23	02/23/23	02/23/23	390,000,000	390,000,000	0	390,000,000	0
VICTORY RECEIVABLESCPABS4	02/02/23	02/02/23	02/02/23	65,000,000	65,000,000	0	65,000,000	0
VICTORY RECEIVABLESCPABS4	02/10/23	02/10/23	02/10/23	100,000,000	100,000,000	0	100,000,000	0
MIZUHO TRIPARTY	02/01/23	02/01/23	02/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/01/23	02/01/23	02/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/23	02/01/23	02/01/23	877,000,000	877,000,000	0	877,000,000	0
MIZUHO TRIPARTY	02/02/23	02/02/23	02/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/23	02/02/23	02/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/23	02/02/23	02/02/23	181,000,000	181,000,000	0	181,000,000	0
MIZUHO TRIPARTY	02/03/23	02/03/23	02/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/23	02/03/23	02/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/23	02/03/23	02/03/23	373,000,000	373,000,000	0	373,000,000	0
MIZUHO TRIPARTY	02/06/23	02/06/23	02/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/06/23	02/06/23	02/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/06/23	02/06/23	02/06/23	659,000,000	659,000,000	0	659,000,000	0

## TRADING ACTIVITY FOR FEBRUARY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	02/07/23	02/07/23	02/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/23	02/07/23	02/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/23	02/07/23	02/07/23	601,000,000	601,000,000	0	601,000,000	0
MIZUHO TRIPARTY	02/08/23	02/08/23	02/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/23	02/08/23	02/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/23	02/08/23	02/08/23	188,000,000	188,000,000	0	188,000,000	0
MIZUHO TRIPARTY	02/09/23	02/09/23	02/09/23	133,000,000	133,000,000	0	133,000,000	0
HSBC TRIPARTY	02/09/23	02/09/23	02/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/23	02/09/23	02/09/23	5,000,000	5,000,000	0	5,000,000	0
MIZUHO TRIPARTY	02/10/23	02/10/23	02/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/23	02/10/23	02/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/23	02/10/23	02/10/23	44,000,000	44,000,000	0	44,000,000	0
MIZUHO TRIPARTY	02/13/23	02/13/23	02/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/13/23	02/13/23	02/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/13/23	02/13/23	02/13/23	493,000,000	493,000,000	0	493,000,000	0
MIZUHO TRIPARTY	02/14/23	02/14/23	02/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/23	02/14/23	02/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/23	02/14/23	02/14/23	326,000,000	326,000,000	0	326,000,000	0
MIZUHO TRIPARTY	02/15/23	02/15/23	02/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/23	02/15/23	02/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/23	02/15/23	02/15/23	399,000,000	399,000,000	0	399,000,000	0
MIZUHO TRIPARTY	02/16/23	02/16/23	02/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/23	02/16/23	02/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/23	02/16/23	02/16/23	130,000,000	130,000,000	0	130,000,000	0
MIZUHO TRIPARTY	02/17/23	02/17/23	02/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/23	02/17/23	02/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/23	02/17/23	02/17/23	378,000,000	378,000,000	0	378,000,000	0
MIZUHO TRIPARTY	02/21/23	02/21/23	02/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/21/23	02/21/23	02/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/21/23	02/21/23	02/21/23	157,000,000	157,000,000	0	157,000,000	0
MIZUHO TRIPARTY	02/22/23	02/22/23	02/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/23	02/22/23	02/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/23	02/22/23	02/22/23	316,000,000	316,000,000	0	316,000,000	0
MIZUHO TRIPARTY	02/23/23	02/23/23	02/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/23	02/23/23	02/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/23	02/23/23	02/23/23	363,000,000	363,000,000	0	363,000,000	0
MIZUHO TRIPARTY	02/24/23	02/24/23	02/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/23	02/24/23	02/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/23	02/24/23	02/24/23	525,000,000	525,000,000	0	525,000,000	0
MIZUHO TRIPARTY	02/27/23	02/27/23	02/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/27/23	02/27/23	02/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/27/23	02/27/23	02/27/23	417,000,000	417,000,000	0	417,000,000	0
MIZUHO TRIPARTY	02/28/23	02/28/23	02/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/23	02/28/23	02/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/23	02/28/23	02/28/23	824,000,000	824,000,000	0	824,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/21/23	02/21/23	02/21/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/21/23	02/21/23	02/21/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/24/23	02/24/23	02/24/23	400,000,000	400,000,000	0	400,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/28/23	02/28/23	02/28/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
RABOBANK NEW YORK	02/27/23	02/27/23	02/27/23	590,000,000	590,000,000	0	590,000,000	0
ABN AMRO BANK N.V.	02/27/23	02/27/23	02/27/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/22/23	02/22/23	02/22/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/22/23	02/22/23	02/22/23	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/23/23	02/23/23	02/23/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/23/23	02/23/23	02/23/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/24/23	02/24/23	02/24/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/24/23	02/24/23	02/24/23	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/27/23	02/27/23	02/27/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/27/23	02/27/23	02/27/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/28/23	02/28/23	02/28/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/28/23	02/28/23	02/28/23	610,000,000	610,000,000	0	610,000,000	0
RABOBANK NEW YORK	02/01/23	02/01/23	02/01/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	02/01/23	02/01/23	02/01/23	430,000,000	430,000,000	0	430,000,000	0
ABN AMRO BANK N.V.	02/03/23	02/03/23	02/03/23	415,000,000	415,000,000	0	415,000,000	0
ABN AMRO BANK N.V.	02/06/23	02/06/23	02/06/23	385,000,000	385,000,000	0	385,000,000	0
RABOBANK NEW YORK	02/06/23	02/06/23	02/06/23	600,000,000	600,000,000	0	600,000,000	0

## TRADING ACTIVITY FOR FEBRUARY 2023

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.	02/07/23	02/07/23	02/07/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/01/23	02/01/23	02/01/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/01/23	02/01/23	02/01/23	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEW YORK	02/08/23	02/08/23	02/08/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	02/08/23	02/08/23	02/08/23	430,000,000	430,000,000	0	430,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/02/23	02/02/23	02/02/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/02/23	02/02/23	02/02/23	425,000,000	425,000,000	0	425,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/03/23	02/03/23	02/03/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/03/23	02/03/23	02/03/23	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	02/10/23	02/10/23	02/10/23	405,000,000	405,000,000	0	405,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/06/23	02/06/23	02/06/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/06/23	02/06/23	02/06/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/13/23	02/13/23	02/13/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	02/13/23	02/13/23	02/13/23	605,000,000	605,000,000	0	605,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/07/23	02/07/23	02/07/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/07/23	02/07/23	02/07/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/14/23	02/14/23	02/14/23	1,225,000,000	1,225,000,000	0	1,225,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/08/23	02/08/23	02/08/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/08/23	02/08/23	02/08/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/15/23	02/15/23	02/15/23	620,000,000	620,000,000	0	620,000,000	0
ABN AMRO BANK N.V.	02/09/23	02/09/23	02/09/23	425,000,000	425,000,000	0	425,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/09/23	02/09/23	02/09/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/09/23	02/09/23	02/09/23	625,000,000	625,000,000	0	625,000,000	0
ABN AMRO BANK N.V.	02/16/23	02/16/23	02/16/23	420,000,000	420,000,000	0	420,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/10/23	02/10/23	02/10/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/10/23	02/10/23	02/10/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/17/23	02/17/23	02/17/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/13/23	02/13/23	02/13/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/13/23	02/13/23	02/13/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/21/23	02/21/23	02/21/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/21/23	02/21/23	02/21/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/14/23	02/14/23	02/14/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/14/23	02/14/23	02/14/23	600,000,000	600,000,000	0	600,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/21/23	02/21/23	02/21/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/15/23	02/15/23	02/15/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/15/23	02/15/23	02/15/23	600,000,000	600,000,000	0	600,000,000	0
RABOBANK NEW YORK	02/22/23	02/22/23	02/22/23	615,000,000	615,000,000	0	615,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/16/23	02/16/23	02/16/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/16/23	02/16/23	02/16/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	02/23/23	02/23/23	02/23/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	02/17/23	02/17/23	02/17/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	02/17/23	02/17/23	02/17/23	600,000,000	600,000,000	0	600,000,000	0
Total Maturities				83,377,000,000	83,377,000,000	0	83,377,000,000	0
Sells								
FOUNDATION PROPERTIES INC	09/01/35	02/17/23	02/23/23	3,915,000	3,915,000	11,731	3,926,731	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/02/23	02/02/23	4,596,570	4,596,570	0	4,596,570	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/07/23	02/07/23	943,642	943,642	0	943,642	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/09/23	02/09/23	2,334,817	2,334,817	0	2,334,817	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/14/23	02/14/23	1,542,553	1,542,553	0	1,542,553	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/16/23	02/16/23	1,732,539	1,732,539	0	1,732,539	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/17/23	02/17/23	259,814	259,814	0	259,814	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/22/23	02/22/23	3,078,691	3,078,691	0	3,078,691	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/23/23	02/23/23	653,818	653,818	0	653,818	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/28/23	02/28/23	246,775	246,775	0	246,775	0
Total Sells				19,304,218	19,304,218	11,731	19,315,949	0



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## Our Mission

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

**Federated  
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The logo for Federated Hermes, consisting of the company name in a bold, dark blue serif font and a graphic to the right of three horizontal blue bars of decreasing length, with a small blue dot below the shortest bar.