



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

May 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 May 1, 2023, through May 31, 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 May 31, 2023)

Total Participants
766

Florida PRIME™
Total Participant Balance
\$21,631,761,302

Total Number of Accounts
1,415

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

Now that the U.S. debt limit is likely to be suspended until January 2025, we turn our attention to the aftermath. The brinkmanship wasn't rhetorical, as most political posturing tends to be. It had material repercussions. Investors gave up real money as the dislocation in the Treasury market led them to hold more cash. It also prompted most to avoid securities maturing around the Treasury Department's estimated default date, instead trading for lower-yielding Treasuries maturing before or after. For that matter, the federal government also lost because it had to offer higher rates to borrowers for those undersold securities.

Cash managers have no time to fume about that now. In the near term, we have to navigate the swiftly changing yield curve to find value. Cash/deposit alternatives, such as money market funds and state pools, increased liquidity out of caution. That amount now needs to be put to work.

The industry also must prepare for a flood of government securities. In the coming months, the Treasury Dept. will play catch up by issuing billions worth of securities to replenish its coffers and make whole the federal accounts in which it redeemed or suspended investments, such as the Civil Service Retirement and Disability Fund. Of course, the lion's share of the new issuance will go to servicing the debt and spending. Some estimates put that amount as high as \$1 trillion. As the most liquid and sought-after securities in the world, these new Treasuries will find homes, but potentially in unpredictable ways.

While this development complicates trading and planning, it should be nothing money managers can't handle. However, some pundits have voiced concern that the feeding frenzy of government securities will drain liquidity from the markets. The story goes something like this: As a vast number of people,

institutions, banks and others lend an unusually large amount to the U.S., their cash reserves will dwindle faster than typical. At the very least, this could widen the margin for error for managing their cash flows; at the worst, it could hamper their ability to deal with a crisis.

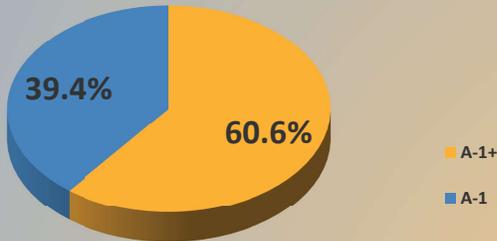
We don't think the situation is dire, but it just so happens there's a set of market participants with plenty of cash and happy to help. Flush with liquidity from massive inflows and prudent management, money funds and state pools should be able to absorb much of the massive issuance.

We hope the resolution of the debt ceiling impasse means the cloud obscuring the direction of monetary policy will dissipate soon. In our opinion, the Federal Reserve will not cut rates this year, though it is possible it will raise them. For now, we project that at its June meeting the Federal Open Market Committee will pause to assess the impact of its aggressive tightening cycle.

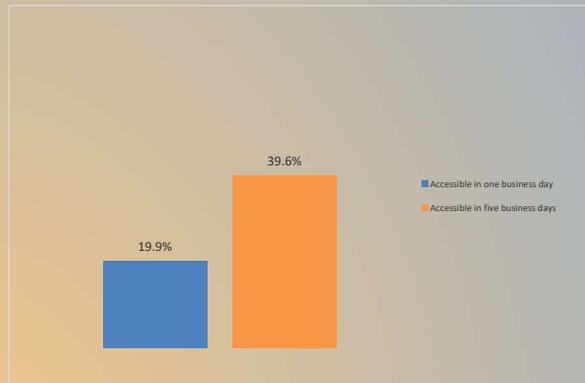
In May, assets of the Pool were down \$300 million to \$21.6 billion as the seasonal outflow period continued. The yield of the portfolio rose 26 basis points to 5.35%, reflecting the Fed rate hike early in the month. To capture the increasing rates, the portfolio manager extended the target range of its Weighted Average Maturity (WAM) from 20-30 days to 25-35. The portfolio's actual WAM at the end of the month moved out by five days to 27, while its Weighted Average Life was unchanged at 78. Trades were focused along the short end of the yield curve up to 1-year. Fixed-rate commercial paper exhibited more value than variable-rate instruments in the month. At the end of May, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.16%, 5.41%, 5.45% and 5.18%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 5.13%, 5.45%, 5.63% and 5.71%, respectively;

PORTFOLIO COMPOSITION FOR MAY 2023

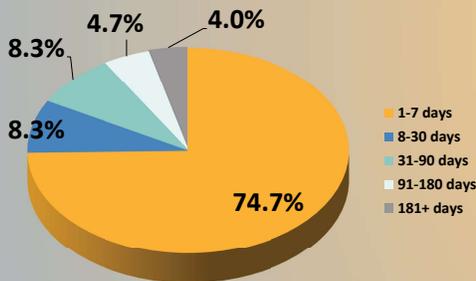
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



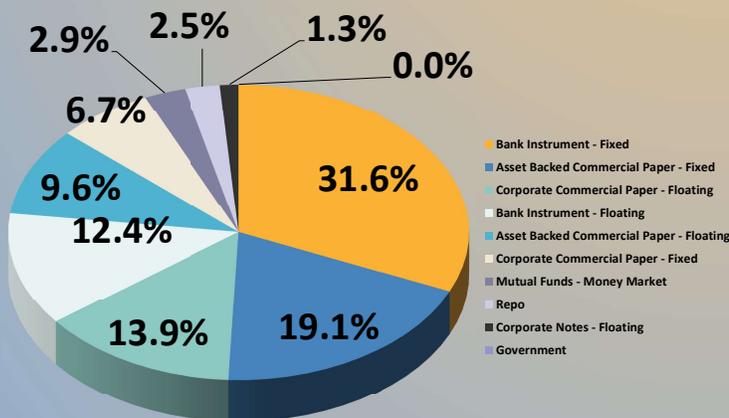
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.0%
2. Canadian Imperial Bank of Commerce	5.0%
3. Cooperatieve Rabobank UA	5.0%
4. Bank of Nova Scotia, Toronto	5.0%
5. Australia & New Zealand Banking Group, Melbourne	5.0%
6. Royal Bank of Canada	5.0%
7. Mizuho Financial Group, Inc.	4.9%
8. Bank of Montreal	4.8%
9. DNB Bank ASA	4.6%
10. Credit Agricole Group	4.3%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)	27 Days
Weighted Average Life (Spread WAL)	78 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH MAY 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.36%	4.87%	0.48%
Three Months	5.16%	4.74%	0.42%
One Year	3.70%	3.27%	0.43%
Three Years	1.38%	1.16%	0.23%
Five Years	1.71%	1.48%	0.23%
Ten Years	1.17%	0.95%	0.22%
Since 1/96	2.43%	2.21%	0.22%

Note: Net asset value at month end: \$ 21,629.4 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

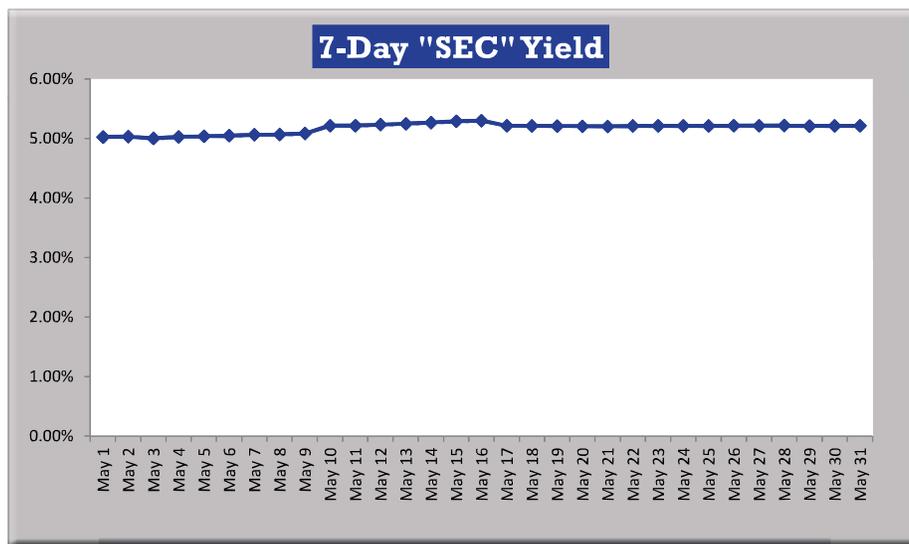
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 2023

Summary of Cash Flows		
Opening Balance (05/01/23)	\$	21,999,370,422
Participant Deposits		1,872,559,386
Gross Earnings		97,101,058
Participant Withdrawals		(2,336,743,274)
Fees		(526,290)
Closing Balance (05/31/23)	\$	21,631,761,302
Net Change over Month	\$	(367,609,120)

Detailed Fee Disclosure			
May		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	185,080.21	1.02
Federated Investment Management Fee		304,468.76	1.67
BNY Mellon Custodial Fee**		22,343.35	0.12
Bank of America Transfer Agent Fee		5,456.42	0.03
S&P Rating Maintenance Fee		4,076.71	0.02
Audit/External Review Fees		4,864.62	0.03
Total Fees	\$	526,290.07	2.89

*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 \$21,815,565,862.

**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 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	5.17	9/1/2060	6/7/2023	3,000,000	5.24	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.08	6/2/2023		290,000,000	5.15	\$290,000,000	\$290,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.08	6/6/2023		800,000,000	5.15	\$800,000,000	\$800,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.15	1/1/2042	6/1/2023	5,530,000	5.15	\$5,530,000	\$5,530,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/1/2023		40,000,000	5.17	\$39,994,344	\$39,994,396	\$51
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2023		200,000,000	5.17	\$199,830,333	\$199,831,134	\$801
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2023		95,000,000	5.21	\$94,878,400	\$94,879,398	\$998
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2023		85,000,000	5.11	\$84,372,700	\$84,329,860	-\$42,840
Anglesea Funding LLC, Oct 18, 2023	COMMERCIAL PAPER ASSET	5.46	10/18/2023	6/1/2023	100,000,000	5.54	\$100,000,000	\$100,000,000	\$0
	BACKED CALLABLE								
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/1/2023		40,000,000	5.27	\$39,994,278	\$39,994,362	\$85
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2023		56,300,000	5.16	\$56,244,388	\$56,244,169	-\$219
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/27/2023		40,000,000	5.29	\$39,844,900	\$39,844,450	-\$450
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.17	6/1/2060	6/1/2023	18,000,000	5.24	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/12/2023		80,000,000	5.21	\$79,863,467	\$79,864,294	\$827
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.08	6/6/2023		1,075,000,000	5.15	\$1,075,000,000	\$1,075,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		6/5/2023		100,000,000	5.15	\$99,929,583	\$99,930,083	\$500
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.17	5/1/2059	6/1/2023	28,500,000	5.17	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$100,014,620	\$14,620
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.05	6/1/2023		273,000,000	5.12	\$273,000,000	\$273,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.79	4/19/2024	6/1/2023	101,000,000	5.87	\$101,000,000	\$101,089,596	\$89,596
Bank of America N.A., Dec 15, 2023	VARIABLE RATE BANK NOTE	5.26	12/15/2023	6/1/2023	100,000,000	5.33	\$100,000,000	\$99,889,485	-\$110,515
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,760,832	-\$239,168
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$74,835,660	-\$164,340
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$100,047,971	\$47,971
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	\$89,851,087	-\$148,913
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.74	4/12/2024	6/1/2023	100,000,000	5.82	\$100,000,000	\$100,052,148	\$52,148
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.81	12/5/2023	6/1/2023	110,000,000	5.89	\$110,000,000	\$110,209,872	\$209,872
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.81	12/5/2023	6/1/2023	100,000,000	5.89	\$100,000,000	\$100,190,793	\$190,793
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.82	1/5/2024	6/1/2023	105,000,000	5.90	\$104,999,950	\$105,218,351	\$218,401
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.66	1/5/2024	6/1/2023	50,000,000	5.74	\$50,000,000	\$50,054,816	\$54,816
Bank of Montreal, Jun 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.71	6/14/2023	6/1/2023	100,000,000	5.79	\$100,000,000	\$99,981,859	-\$18,141
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.66	5/3/2024	6/1/2023	100,000,000	5.74	\$100,000,000	\$100,000,000	\$0
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.76	9/15/2023	6/1/2023	100,000,000	5.84	\$100,000,000	\$100,120,076	\$120,076
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/15/2023		120,000,000	5.47	\$120,000,000	\$119,887,255	-\$112,745
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	8/21/2023	6/1/2023	25,000,000	5.79	\$25,000,000	\$25,022,935	\$22,935
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.76	12/13/2023	6/1/2023	100,000,000	5.84	\$100,000,000	\$100,169,786	\$169,786
Bank of Nova Scotia, Toronto, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.68	12/27/2023	6/1/2023	85,000,000	5.76	\$85,000,000	\$85,103,243	\$103,243
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.45	2/13/2024	6/1/2023	30,000,000	5.53	\$29,996,230	\$29,974,368	-\$21,862
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.66	1/8/2024	6/1/2023	65,000,000	5.74	\$65,000,000	\$65,070,608	\$70,608
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.50	1/23/2024	6/1/2023	155,000,000	5.58	\$155,000,000	\$154,953,139	-\$46,861

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 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 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.64	7/5/2023	6/1/2023	50,000,000	5.72	\$50,000,000	\$50,020,179	\$20,179
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.73	7/7/2023	6/1/2023	57,000,000	5.81	\$57,000,000	\$57,029,871	\$29,871
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.40	11/10/2023	6/1/2023	80,000,000	5.48	\$80,000,000	\$80,001,978	\$1,978
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.66	10/23/2023	6/1/2023	75,000,000	5.74	\$75,000,000	\$75,084,198	\$84,198
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.61	9/21/2023	6/1/2023	150,000,000	5.69	\$150,000,000	\$150,123,602	\$123,602
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/1/2023		100,000,000	5.24	\$99,985,750	\$99,985,989	\$239
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2023		22,947,000	5.20	\$22,917,743	\$22,917,829	\$86
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2023		50,000,000	5.22	\$49,914,333	\$49,907,628	-\$6,705
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2023		25,000,000	5.22	\$24,953,597	\$24,953,814	\$217
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/20/2023		50,000,000	5.25	\$49,857,500	\$49,856,917	-\$584
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2023		75,000,000	5.11	\$74,222,583	\$74,153,708	-\$68,875
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2023		125,000,000	5.48	\$121,968,194	\$121,826,979	-\$141,216
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.66	12/27/2023	6/1/2023	70,000,000	5.74	\$70,000,000	\$70,076,007	\$76,007
Bedford Row Funding Corp., Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.47	10/30/2023	6/1/2023	75,000,000	5.55	\$75,000,000	\$75,024,003	\$24,003
Bedford Row Funding Corp., Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.49	9/25/2023	6/1/2023	70,000,000	5.57	\$70,000,000	\$70,023,390	\$23,390
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.09	\$99,156,111	\$99,090,839	-\$65,272
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,705,520	-\$294,480
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$71,457,767	\$71,331,258	-\$126,509
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.76	4/1/2024	6/1/2023	150,000,000	5.84	\$150,000,000	\$150,166,332	\$166,332
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	4/11/2024	6/1/2023	208,000,000	5.79	\$208,000,000	\$208,130,387	\$130,387
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.86	12/11/2023	6/1/2023	100,000,000	5.94	\$100,000,000	\$100,217,267	\$217,267
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.50	1/18/2024	6/1/2023	115,000,000	5.58	\$115,000,000	\$115,017,542	\$17,542
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.31	3/6/2024	6/1/2023	100,000,000	5.38	\$100,000,000	\$99,764,275	-\$235,725
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.76	3/27/2024	6/1/2023	100,000,000	5.84	\$100,000,000	\$100,113,002	\$113,002
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.62	9/6/2023	6/1/2023	50,000,000	5.70	\$50,000,000	\$50,072,681	\$72,681
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.62	9/11/2023	6/1/2023	120,000,000	5.70	\$120,000,000	\$120,183,112	\$183,112
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2023		103,000,000	5.20	\$102,796,117	\$102,795,036	-\$1,081
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2023		29,000,000	5.20	\$28,938,375	\$28,938,121	-\$254
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	5.15	7/1/2048	6/1/2023	5,290,000	5.15	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2023		200,000,000	5.22	\$199,573,333	\$199,574,916	\$1,583
Chariot Funding LLC, Jul 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.38	7/10/2023	6/1/2023	150,000,000	5.45	\$150,000,000	\$150,024,201	\$24,201
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2023		400,000,000	5.17	\$399,604,111	\$399,604,108	-\$3
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	7/21/2023	6/1/2023	200,000,000	5.56	\$200,000,000	\$200,065,682	\$65,682
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.16	8/1/2044	6/1/2023	77,000,000	5.16	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2023		100,000,000	5.70	\$97,270,000	\$97,240,000	-\$30,000
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	\$69,921,784	-\$78,216
Collateralized Commercial Paper FLEX Co., LLC, Nov 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.59	11/2/2023	6/1/2023	50,000,000	5.67	\$50,000,000	\$50,007,970	\$7,970
Collateralized Commercial Paper FLEX Co., LLC, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.26	10/5/2023	6/1/2023	80,000,000	5.33	\$80,000,000	\$79,961,738	-\$38,262

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Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/27/2023		125,000,000	5.05	\$124,542,500	\$124,517,375	-\$25,125
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/12/2023		50,000,000	5.16	\$49,710,667	\$49,693,867	-\$16,800
Collateralized Commercial Paper V Co. LLC, Aug 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.29	8/14/2023	6/1/2023	50,000,000	5.36	\$50,000,000	\$49,999,227	-\$774
Collateralized Commercial Paper V Co. LLC, Aug 22, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.31	8/22/2023	6/1/2023	134,000,000	5.38	\$134,000,000	\$133,996,666	-\$3,334
Collateralized Commercial Paper V Co. LLC, Jul 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.39	7/13/2023	6/1/2023	100,000,000	5.46	\$100,000,000	\$100,017,796	\$17,796
Collateralized Commercial Paper V Co. LLC, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.28	9/15/2023	6/1/2023	70,000,000	5.35	\$70,000,000	\$69,981,508	-\$18,492
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.71	3/21/2024	6/1/2023	50,000,000	5.79	\$50,000,000	\$50,088,494	\$88,494
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.08	6/1/2023		490,000,000	5.15	\$490,000,000	\$490,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.08	6/6/2023		590,000,000	5.15	\$590,000,000	\$590,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.39	8/2/2023		105,000,000	5.46	\$105,000,000	\$105,029,755	\$29,755
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.39	8/1/2023		100,000,000	5.46	\$100,000,000	\$100,029,778	\$29,778
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.05	6/1/2023		500,000,000	5.12	\$500,000,000	\$500,000,000	\$0
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		35,381,000	5.45	\$35,058,050	\$35,068,592	\$10,542
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		100,000,000	5.45	\$99,087,222	\$99,117,017	\$29,795
DNB Bank ASA TD	TIME DEPOSIT	5.05	6/1/2023		900,000,000	5.12	\$900,000,000	\$900,000,000	\$0
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	11/22/2023		100,000,000	5.53	\$100,000,000	\$99,940,560	-\$59,440
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/17/2023		100,000,000	5.47	\$100,000,000	\$99,920,007	-\$79,993
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		6/1/2023		100,000,000	5.18	\$99,985,861	\$99,986,206	\$345
Dino P Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.15	9/1/2041	6/1/2023	4,515,000	5.15	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.99	6/1/2023		5,295,408	5.06	\$5,295,408	\$5,295,408	\$0
Export Development Canada CP	COMMERCIAL PAPER		8/8/2023		25,000,000	5.09	\$24,765,688	\$24,751,265	-\$14,423
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5.24	\$53,762,500	\$53,683,300	-\$79,200
Fairway Finance Co. LLC, Jun 01, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	6/1/2023	6/1/2023	60,000,000	5.84	\$60,000,000	\$60,000,988	\$988
Fairway Finance Co. LLC, Jun 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.61	6/9/2023	6/1/2023	85,000,000	5.69	\$85,000,000	\$85,009,325	\$9,325
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.25	6/1/2023	6/1/2023	630,872,087	5.25	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.25	8/1/2045	6/1/2023	9,995,000	5.25	\$9,995,000	\$9,995,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/15/2023		100,000,000	5.50	\$97,536,000	\$97,418,400	-\$117,600
Glencove Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/23/2023		80,000,000	5.25	\$79,737,800	\$79,737,646	-\$154
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/20/2023		35,000,000	5.29	\$34,899,861	\$34,900,425	\$564
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/6/2023		50,000,000	5.31	\$49,741,500	\$49,740,600	-\$900
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2023		100,000,000	5.32	\$99,395,667	\$99,391,467	-\$4,200
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/20/2023		47,300,000	5.35	\$46,958,389	\$46,954,250	-\$4,139
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.06	6/1/2023		100,000,000	5.13	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.17	3/1/2062	6/1/2023	50,000,000	5.17	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2023		25,000,000	5.21	\$24,978,667	\$24,978,892	\$225
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/12/2023		40,000,000	5.22	\$39,931,733	\$39,932,147	\$413
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2023		100,000,000	5.22	\$99,786,667	\$99,787,458	\$791
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/13/2023		64,350,000	5.24	\$64,230,792	\$64,231,187	\$395
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		31,000,000	5.40	\$30,706,146	\$30,699,541	-\$6,605
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	5.15	12/1/2037	6/1/2023	4,445,000	5.15	\$4,445,000	\$4,445,000	\$0

See notes at end of table.

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Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/6/2023		50,000,000	5.16	\$49,957,667	\$49,957,525	-\$142
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2023		100,000,000	5.16	\$99,901,222	\$99,900,833	-\$389
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/20/2023		10,000,000	5.39	\$9,970,833	\$9,971,550	\$717
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		75,000,000	5.36	\$74,620,104	\$74,622,292	\$2,188
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.45	\$99,087,222	\$99,088,428	\$1,206
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.38	8/15/2023		100,000,000	5.45	\$100,000,000	\$99,994,923	-\$5,077
Mizuho Bank Ltd. TD	TIME DEPOSIT	5.07	6/1/2023		700,000,000	5.14	\$700,000,000	\$700,000,000	\$0
Mizuho Bank Ltd., Jul 27, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.44	7/27/2023	6/1/2023	50,000,000	5.52	\$50,000,000	\$50,014,849	\$14,849
Mizuho Bank Ltd., Sep 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.40	9/12/2023	6/1/2023	200,000,000	5.48	\$200,000,000	\$200,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.06	6/1/2023		150,000,000	5.13	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.17	9/1/2041	6/1/2023	6,260,000	5.17	\$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	\$49,922,604	\$49,894,917	-\$27,688
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$62,403,125	\$62,368,646	-\$34,479
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.31	3/6/2024	6/1/2023	50,000,000	5.38	\$50,000,000	\$49,904,894	-\$95,106
Nordea Bank Abp, Jun 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.48	6/15/2023	6/1/2023	225,000,000	5.56	\$225,000,000	\$225,028,762	\$28,762
Nordea Bank Abp, Sep 26, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.48	9/26/2023	6/1/2023	160,000,000	5.56	\$160,000,000	\$160,052,957	\$52,957
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$24,170,000	\$24,073,833	-\$96,167
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2023		50,000,000	5.40	\$49,810,417	\$49,814,245	\$3,828
Old Line Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.41	8/2/2023	6/1/2023	10,000,000	5.49	\$10,000,000	\$10,000,332	\$332
Old Line Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/21/2023		115,000,000	5.13	\$113,708,614	\$111,850,150	-\$1,858,464
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.28	8/25/2023	6/1/2023	50,000,000	5.35	\$50,000,000	\$49,993,094	-\$6,907
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.28	8/25/2023	6/1/2023	100,000,000	5.35	\$100,000,000	\$99,986,187	-\$13,813
Old Line Funding, LLC, Jul 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/24/2023		75,000,000	5.16	\$74,442,000	\$75,000,000	\$558,000
Old Line Funding, LLC, Nov 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.46	11/27/2023	6/1/2023	100,000,000	5.54	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.35	11/28/2023	6/1/2023	55,000,000	5.42	\$55,000,000	\$54,959,940	-\$40,060
Old Line Funding, LLC, Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.58	10/30/2023	6/1/2023	100,000,000	5.66	\$100,000,000	\$100,037,884	\$37,884
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.15	4/1/2042	6/1/2023	7,015,000	5.15	\$7,015,000	\$7,015,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	5.53	\$43,070,625	\$42,988,672	-\$81,953
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$99,092,333	\$98,768,467	-\$323,866
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$49,866,398	\$49,826,082	-\$40,316
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.08	7/14/2023		10,000,000	4.09	\$10,000,000	\$9,984,389	-\$15,611
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.63	1/9/2024	6/1/2023	100,000,000	5.71	\$100,000,000	\$100,097,002	\$97,002
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.60	1/10/2024	6/1/2023	100,000,000	5.68	\$100,000,000	\$100,078,622	\$78,622
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.83	11/15/2023	6/1/2023	60,000,000	5.91	\$60,000,000	\$60,117,507	\$117,507
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.64	9/1/2023	6/1/2023	100,000,000	5.72	\$100,000,000	\$100,082,887	\$82,887
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.64	9/1/2023	6/1/2023	100,000,000	5.72	\$100,000,000	\$100,082,887	\$82,887
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.15	9/1/2041	6/1/2023	6,720,000	5.15	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2023		50,000,000	5.24	\$49,950,417	\$49,950,709	\$292

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Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/14/2023		80,000,000	5.23	\$79,841,022	\$79,840,058	-\$965
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2023		100,000,000	5.50	\$99,687,917	\$99,695,792	\$7,875
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/27/2023		100,000,000	5.45	\$99,602,500	\$99,608,650	\$6,150
Sheffield Receivables Company LLC, Jun 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.25	6/20/2023	6/1/2023	150,000,000	5.32	\$150,000,000	\$150,005,960	\$5,960
Sheffield Receivables Company LLC, Oct 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.37	10/3/2023	6/1/2023	100,000,000	5.44	\$100,000,000	\$100,000,000	\$0
Sheffield Receivables Company LLC, Sep 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.38	9/20/2023	6/1/2023	50,000,000	5.45	\$50,000,000	\$49,995,969	-\$4,032
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		7/31/2023		100,000,000	5.48	\$99,091,778	\$99,117,025	\$25,247
State Street Bank and Trust Co., Jun 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.61	6/6/2023	6/1/2023	150,000,000	5.69	\$150,000,000	\$150,010,011	\$10,011
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.10	6/6/2023		75,000,000	5.17	\$75,000,000	\$75,000,350	\$350
Sumitomo Mitsui Trust Bank Ltd., Jul 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.43	7/10/2023	6/1/2023	205,000,000	5.51	\$205,000,000	\$205,048,259	\$48,259
Sumitomo Mitsui Trust Bank Ltd., Jul 13, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.36	7/13/2023	6/1/2023	100,000,000	5.43	\$100,000,000	\$100,016,483	\$16,483
Svenska Handelsbanken, Stockholm, Oct 02, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.51	10/2/2023	6/1/2023	200,000,000	5.59	\$200,000,000	\$200,136,588	\$136,588
Svenska Handelsbanken, Stockholm, Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.48	9/25/2023	6/1/2023	150,000,000	5.56	\$150,000,000	\$150,092,102	\$92,102
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.42	11/1/2056	6/1/2023	6,500,000	5.42	\$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	5.42	2/1/2027	6/1/2023	5,150,000	5.42	\$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	5.42	12/1/2059	6/1/2023	3,800,000	5.42	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	5.15	5/1/2048	6/1/2023	4,420,000	5.15	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.15	12/1/2046	6/1/2023	13,625,000	5.15	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	5.15	9/1/2037	6/1/2023	5,490,000	5.15	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	5.15	6/1/2048	6/1/2023	4,025,000	5.15	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	5.15	11/1/2046	6/1/2023	5,950,000	5.15	\$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	\$79,455,556	\$79,432,035	-\$23,520
Thunder Bay Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.41	8/2/2023	6/1/2023	75,000,000	5.49	\$75,000,000	\$75,001,366	\$1,366
Thunder Bay Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.32	8/21/2023	6/1/2023	75,000,000	5.39	\$75,000,000	\$74,986,798	-\$13,202
Thunder Bay Funding, LLC, Aug 22, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.32	8/22/2023	6/1/2023	25,000,000	5.39	\$25,000,000	\$24,995,549	-\$4,451
Thunder Bay Funding, LLC, Jul 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.46	7/20/2023	6/1/2023	50,000,000	5.54	\$50,000,000	\$50,000,501	\$501
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.32	3/1/2024	6/1/2023	50,000,000	5.39	\$50,000,000	\$49,918,955	-\$81,045
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5.18	\$48,927,500	\$48,809,850	-\$117,650
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5.25	\$50,000,000	\$49,816,673	-\$183,328
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,978,618	-\$21,382
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,962,717	-\$37,283
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,857,422	-\$142,578

See notes at end of table.

INVENTORY OF HOLDINGS FOR MAY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$79,788,153	-\$211,847
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$56,791,275	\$56,825,205	\$33,930
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5.35	2/6/2024		90,000,000	5.35	\$90,000,000	\$89,772,885	-\$227,115
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.66	4/29/2024	6/1/2023	100,000,000	5.74	\$100,000,000	\$99,972,763	-\$27,237
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.79	12/6/2023	6/1/2023	150,000,000	5.87	\$150,000,000	\$150,232,608	\$232,608
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.61	6/9/2023	6/1/2023	125,000,000	5.69	\$125,000,000	\$125,012,454	\$12,454
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5.09	\$49,578,056	\$49,546,970	-\$31,086
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/25/2023		50,000,000	5.59	\$48,903,625	\$48,884,434	-\$19,191
Toyota Credit De Puerto Rico Corp., Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER	5.46	12/5/2023	6/1/2023	50,000,000	5.54	\$50,000,000	\$50,000,000	\$0
Toyota Credit De Puerto Rico Corp., Dec 11, 2023	VARIABLE RATE COMMERCIAL PAPER	5.46	12/11/2023	6/1/2023	25,000,000	5.54	\$25,000,000	\$25,000,000	\$0
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2023		75,000,000	5.14	\$74,989,438	\$74,989,471	\$33
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2023		97,000,000	5.15	\$96,986,312	\$96,986,382	\$70
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2023		50,000,000	5.53	\$49,992,500	\$49,992,981	\$481
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2023		50,000,000	5.39	\$49,890,625	\$49,893,313	\$2,688
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2023		100,000,000	5.39	\$99,693,750	\$99,701,042	\$7,292
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.73	8/28/2023	6/1/2023	40,000,000	5.81	\$40,000,000	\$40,041,290	\$41,290
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.59	1/2/2024	6/1/2023	80,000,000	5.67	\$80,000,000	\$80,070,570	\$70,570
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.51	10/5/2023	6/1/2023	140,000,000	5.58	\$140,001,190	\$140,074,280	\$73,089
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.15	8/1/2046	6/1/2023	7,625,000	5.15	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					21,656,800,495		\$21,618,061,264	21,616,428,548	-\$1,632,716

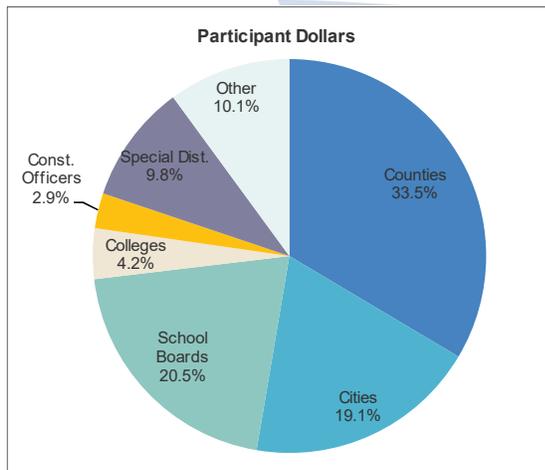
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

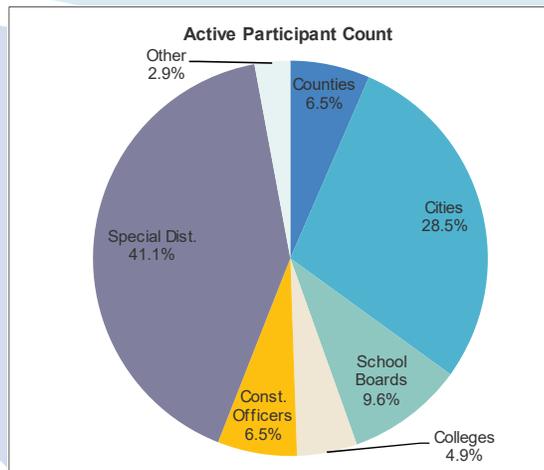
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MAY 2023

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	99.7%	Colleges & Universities	4.2%	4.9%
Top 10	31.9%	1.3%	Top 10	3.6%	1.3%
\$100 million or more	70.9%	7.3%	\$100 million or more	2.1%	0.3%
\$10 million up to \$100 million	25.9%	20.2%	\$10 million up to \$100 million	1.8%	1.6%
\$1 million up to \$10 million	2.9%	19.8%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.3%	52.5%	Under \$1 million	0.01%	2.0%
Counties	33.5%	6.5%	Constitutional Officers	2.9%	6.5%
Top 10	26.1%	1.3%	Top 10	1.8%	1.3%
\$100 million or more	31.3%	2.3%	\$100 million or more	1.0%	0.1%
\$10 million up to \$100 million	2.0%	1.5%	\$10 million up to \$100 million	1.5%	1.3%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.3%	1.6%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.4%
Municipalities	19.1%	28.4%	Special Districts	9.8%	41.0%
Top 10	6.8%	1.3%	Top 10	5.8%	1.3%
\$100 million or more	6.3%	1.2%	\$100 million or more	4.0%	0.7%
\$10 million up to \$100 million	11.7%	8.8%	\$10 million up to \$100 million	4.9%	3.7%
\$1 million up to \$10 million	1.1%	6.8%	\$1 million up to \$10 million	0.7%	6.6%
Under \$1 million	0.1%	11.7%	Under \$1 million	0.2%	30.0%
School Boards	20.5%	9.5%	Other	10.1%	2.9%
Top 10	13.3%	1.3%	Top 10	9.8%	1.3%
\$100 million or more	16.9%	2.1%	\$100 million or more	9.3%	0.7%
\$10 million up to \$100 million	3.3%	2.9%	\$10 million up to \$100 million	0.6%	0.4%
\$1 million up to \$10 million	0.2%	1.7%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.8%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$21,631,761,302



Total Active Participant Count: 754

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

COMPLIANCE WITH INVESTMENT POLICY FOR MAY 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 MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC PABS4	05/05/23	05/04/23	05/04/23	30,000,000	29,995,758	0	29,995,758	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/02/23	05/02/23	50,000,000	49,951,292	0	49,951,292	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/02/23	05/02/23	50,000,000	49,951,292	0	49,951,292	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/02/23	05/02/23	50,000,000	49,951,292	0	49,951,292	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/02/23	05/02/23	50,000,000	49,951,292	0	49,951,292	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/02/23	05/02/23	50,000,000	49,951,292	0	49,951,292	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/05/23	05/05/23	50,000,000	49,971,778	0	49,971,778	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/05/23	05/05/23	50,000,000	49,971,778	0	49,971,778	0
ANGLESEA FUNDING LLC PABS4	05/16/23	05/09/23	05/09/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	05/16/23	05/09/23	05/09/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	05/23/23	05/16/23	05/16/23	50,000,000	49,950,611	0	49,950,611	0
ANGLESEA FUNDING LLC PABS4	05/23/23	05/16/23	05/16/23	50,000,000	49,950,611	0	49,950,611	0
ANGLESEA FUNDING LLC PABS4	05/30/23	05/23/23	05/23/23	50,000,000	49,950,611	0	49,950,611	0
ANGLESEA FUNDING LLC PABS4	05/30/23	05/23/23	05/23/23	50,000,000	49,950,611	0	49,950,611	0
ANGLESEA FUNDING LLC PABS4	06/01/23	05/25/23	05/25/23	40,000,000	39,960,411	0	39,960,411	0
ANGLESEA FUNDING LLC PABS4	06/06/23	05/30/23	05/30/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	06/06/23	05/30/23	05/30/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	06/06/23	05/30/23	05/30/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	06/06/23	05/30/23	05/30/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC PABS4	06/09/23	05/09/23	05/09/23	50,000,000	49,779,556	0	49,779,556	0
ANGLESEA FUNDING LLC PABS4	06/09/23	05/09/23	05/09/23	45,000,000	44,801,600	0	44,801,600	0
ANTALIS S.A. CPABS4CPABS4	05/24/23	05/17/23	05/17/23	50,000,000	49,950,611	0	49,950,611	0
ANTALIS S.A. CPABS4CPABS4	05/24/23	05/17/23	05/17/23	14,470,000	14,455,707	0	14,455,707	0
ANTALIS S.A. CPABS4CPABS4	05/31/23	05/24/23	05/24/23	50,000,000	49,950,611	0	49,950,611	0
ANTALIS S.A. CPABS4CPABS4	05/31/23	05/24/23	05/24/23	3,010,000	3,007,027	0	3,007,027	0
ANTALIS S.A. CPABS4CPABS4	06/07/23	05/31/23	05/31/23	50,000,000	49,950,611	0	49,950,611	0
ANTALIS S.A. CPABS4CPABS4	06/07/23	05/31/23	05/31/23	6,300,000	6,293,777	0	6,293,777	0
ATLANTIC ASSET SECUCPABS4	06/12/23	05/12/23	05/12/23	50,000,000	49,779,556	0	49,779,556	0
ATLANTIC ASSET SECUCPABS4	06/12/23	05/12/23	05/12/23	30,000,000	29,867,733	0	29,867,733	0
BANK OF AMERICA N.ACD	05/28/24	05/26/23	05/26/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	05/28/24	05/26/23	05/26/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	06/14/24	05/15/23	05/16/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL/CHICAGO IL	06/14/24	05/15/23	05/16/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	05/28/24	05/26/23	05/26/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CDCDYAN	05/28/24	05/26/23	05/26/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	05/03/24	05/03/23	05/03/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	05/03/24	05/03/23	05/03/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACDYAN	11/15/23	05/16/23	05/16/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACDYAN	11/15/23	05/16/23	05/16/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACDYAN	11/15/23	05/16/23	05/16/23	20,000,000	20,000,000	0	20,000,000	0
BARTON CAPITAL S.A.CPABS4	05/15/23	05/12/23	05/12/23	30,000,000	29,987,325	0	29,987,325	0
BARTON CAPITAL S.A.CPABS4	05/31/23	05/03/23	05/03/23	50,000,000	49,801,667	0	49,801,667	0
BARTON CAPITAL S.A.CPABS4	06/09/23	05/03/23	05/03/23	22,947,000	22,826,719	0	22,826,719	0
BARTON CAPITAL S.A.CPABS4	06/13/23	05/31/23	05/31/23	25,000,000	24,953,597	0	24,953,597	0
BARTON CAPITAL S.A.CPABS4	06/13/23	05/31/23	06/01/23	50,000,000	49,914,333	0	49,914,333	0
BEDFORD ROW FUNDINGCPABS4	11/13/23	05/17/23	05/17/23	50,000,000	48,685,000	0	48,685,000	0
BEDFORD ROW FUNDINGCPABS4	11/13/23	05/17/23	05/17/23	50,000,000	48,685,000	0	48,685,000	0
BEDFORD ROW FUNDINGCPABS4	11/13/23	05/17/23	05/17/23	25,000,000	24,342,500	0	24,342,500	0
BNG BANK N.V. CP4-2CP4-2	05/15/23	05/08/23	05/08/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	05/15/23	05/08/23	05/08/23	25,000,000	24,975,403	0	24,975,403	0
BNG BANK N.V. CP4-2CP4-2	05/22/23	05/15/23	05/15/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	06/05/23	05/22/23	05/22/23	50,000,000	49,901,417	0	49,901,417	0
BNG BANK N.V. CP4-2CP4-2	06/05/23	05/22/23	05/22/23	50,000,000	49,901,417	0	49,901,417	0
CANCARA ASSET SECURCPABS4	06/15/23	05/02/23	05/02/23	29,000,000	28,819,233	0	28,819,233	0
CHARIOT FUNDING LLC PABS4	05/02/23	05/01/23	05/01/23	50,000,000	49,993,319	0	49,993,319	0
CHARIOT FUNDING LLC PABS4	05/02/23	05/01/23	05/01/23	50,000,000	49,993,319	0	49,993,319	0
CHARIOT FUNDING LLC PABS4	05/02/23	05/01/23	05/01/23	50,000,000	49,993,319	0	49,993,319	0
CHARIOT FUNDING LLC PABS4	05/03/23	05/02/23	05/02/23	50,000,000	49,993,319	0	49,993,319	0
CHARIOT FUNDING LLC PABS4	05/03/23	05/02/23	05/02/23	22,641,000	22,637,975	0	22,637,975	0
CHARIOT FUNDING LLC PABS4	05/05/23	05/04/23	05/04/23	50,000,000	49,992,972	0	49,992,972	0
CHARIOT FUNDING LLC PABS4	05/05/23	05/04/23	05/04/23	32,091,000	32,086,489	0	32,086,489	0
CHARIOT FUNDING LLC PABS4	05/10/23	05/09/23	05/09/23	50,000,000	49,992,972	0	49,992,972	0
CHARIOT FUNDING LLC PABS4	05/10/23	05/09/23	05/09/23	1,775,000	1,774,751	0	1,774,751	0
CHARIOT FUNDING LLC PABS4	05/12/23	05/11/23	05/11/23	50,000,000	49,992,972	0	49,992,972	0
CHARIOT FUNDING LLC PABS4	05/12/23	05/11/23	05/11/23	2,067,000	2,066,709	0	2,066,709	0
CHARIOT FUNDING LLC PABS4	05/15/23	05/12/23	05/12/23	50,000,000	49,978,917	0	49,978,917	0
CHARIOT FUNDING LLC PABS4	05/15/23	05/12/23	05/12/23	50,000,000	49,978,917	0	49,978,917	0
CHARIOT FUNDING LLC PABS4	05/15/23	05/12/23	05/12/23	50,000,000	49,978,917	0	49,978,917	0
CHARIOT FUNDING LLC PABS4	05/15/23	05/12/23	05/12/23	20,687,000	20,678,277	0	20,678,277	0
CHARIOT FUNDING LLC PABS4	06/15/23	05/03/23	05/03/23	50,000,000	49,694,222	0	49,694,222	0
CHARIOT FUNDING LLC PABS4	06/15/23	05/03/23	05/03/23	50,000,000	49,694,222	0	49,694,222	0
CHARIOT FUNDING LLC PABS4	06/15/23	05/03/23	05/03/23	50,000,000	49,694,222	0	49,694,222	0
CHESHAM FINANCE LLC PABS4	05/10/23	05/03/23	05/03/23	50,000,000	49,950,903	0	49,950,903	0
CHESHAM FINANCE LLC PABS4	05/10/23	05/03/23	05/03/23	50,000,000	49,950,903	0	49,950,903	0
CHESHAM FINANCE LLC PABS4	05/10/23	05/03/23	05/03/23	50,000,000	49,950,903	0	49,950,903	0

TRADING ACTIVITY FOR MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SOCIETE GENERALE,PCDYAN	05/15/23	05/08/23	05/08/23	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE,PCDYAN	05/15/23	05/08/23	05/08/23	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE,PCDYAN	05/15/23	05/08/23	05/08/23	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE,PCDYAN	05/15/23	05/08/23	05/08/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/06/23	05/10/23	05/10/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/06/23	05/10/23	05/10/23	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACP4-2	05/16/24	05/25/23	05/25/23	50,000,000	47,280,354	0	47,280,354	0
TORONTO DOMINION BACP4-2	05/16/24	05/25/23	05/25/23	10,000,000	9,456,071	0	9,456,071	0
TOYOTA CREDIT CANADCP	10/25/23	05/02/23	05/03/23	50,000,000	48,694,792	0	48,694,792	0
TOYOTA CREDIT DE PUERTO RICO CORP	12/05/23	05/10/23	05/11/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA CREDIT DE PUERTO RICO CORP	12/11/23	05/10/23	05/11/23	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROURCP4-2	05/16/23	05/15/23	05/15/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/16/23	05/15/23	05/15/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/16/23	05/15/23	05/15/23	35,000,000	34,995,071	0	34,995,071	0
UNITEDHEALTH GROURCP4-2	05/17/23	05/16/23	05/16/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROURCP4-2	05/30/23	05/25/23	05/26/23	15,000,000	14,991,550	0	14,991,550	0
UNITEDHEALTH GROURCP4-2	05/31/23	05/30/23	05/30/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/31/23	05/30/23	05/30/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/31/23	05/30/23	05/30/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	05/31/23	05/30/23	05/30/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	06/01/23	05/26/23	05/26/23	50,000,000	49,957,667	0	49,957,667	0
UNITEDHEALTH GROURCP4-2	06/01/23	05/26/23	05/26/23	47,000,000	46,960,207	0	46,960,207	0
UNITEDHEALTH GROURCP4-2	06/01/23	05/31/23	05/31/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROURCP4-2	06/01/23	05/31/23	05/31/23	25,000,000	24,996,479	0	24,996,479	0
VICTORY RECEIVABLESCPABS4	05/08/23	05/01/23	05/01/23	15,000,000	14,985,504	0	14,985,504	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/01/23	05/01/23	4,817,390	4,817,390	0	4,817,390	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/04/23	05/04/23	597,315	597,315	0	597,315	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/08/23	05/08/23	2,512,691	2,512,691	0	2,512,691	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/10/23	05/10/23	773,447	773,447	0	773,447	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/11/23	05/11/23	933,933	933,933	0	933,933	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/15/23	05/15/23	7,869,408	7,869,408	0	7,869,408	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/18/23	05/18/23	1,211,998	1,211,998	0	1,211,998	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/22/23	05/22/23	4,069,393	4,069,393	0	4,069,393	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/25/23	05/25/23	4,074,795	4,074,795	0	4,074,795	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/30/23	05/30/23	3,305,342	3,305,342	0	3,305,342	0
MIZUHO TRIPARTY	05/02/23	05/01/23	05/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/02/23	05/01/23	05/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/02/23	05/01/23	05/01/23	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	05/03/23	05/02/23	05/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/23	05/02/23	05/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/23	05/02/23	05/02/23	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	05/04/23	05/03/23	05/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/04/23	05/03/23	05/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/04/23	05/03/23	05/03/23	164,000,000	164,000,000	0	164,000,000	0
MIZUHO TRIPARTY	05/05/23	05/04/23	05/04/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/05/23	05/04/23	05/04/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/05/23	05/04/23	05/04/23	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	05/08/23	05/05/23	05/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/08/23	05/05/23	05/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/08/23	05/05/23	05/05/23	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	05/09/23	05/08/23	05/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/09/23	05/08/23	05/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/23	05/08/23	05/08/23	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	05/10/23	05/09/23	05/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/23	05/09/23	05/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/23	05/09/23	05/09/23	187,000,000	187,000,000	0	187,000,000	0
MIZUHO TRIPARTY	05/11/23	05/10/23	05/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/11/23	05/10/23	05/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/11/23	05/10/23	05/10/23	278,000,000	278,000,000	0	278,000,000	0
MIZUHO TRIPARTY	05/12/23	05/11/23	05/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/12/23	05/11/23	05/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/12/23	05/11/23	05/11/23	304,000,000	304,000,000	0	304,000,000	0
MIZUHO TRIPARTY	05/15/23	05/12/23	05/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/15/23	05/12/23	05/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/15/23	05/12/23	05/12/23	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	05/16/23	05/15/23	05/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/16/23	05/15/23	05/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/23	05/15/23	05/15/23	627,000,000	627,000,000	0	627,000,000	0
MIZUHO TRIPARTY	05/17/23	05/16/23	05/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/23	05/16/23	05/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/23	05/16/23	05/16/23	620,000,000	620,000,000	0	620,000,000	0
MIZUHO TRIPARTY	05/18/23	05/17/23	05/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/18/23	05/17/23	05/17/23	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	05/18/23	05/17/23	05/17/23	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	05/19/23	05/18/23	05/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/19/23	05/18/23	05/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/19/23	05/18/23	05/18/23	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	05/22/23	05/19/23	05/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/22/23	05/19/23	05/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/22/23	05/19/23	05/19/23	430,000,000	430,000,000	0	430,000,000	0
MIZUHO TRIPARTY	05/23/23	05/22/23	05/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/23	05/22/23	05/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/23/23	05/22/23	05/22/23	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	05/24/23	05/23/23	05/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/23	05/23/23	05/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/23	05/23/23	05/23/23	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	05/25/23	05/24/23	05/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/25/23	05/24/23	05/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/25/23	05/24/23	05/24/23	143,000,000	143,000,000	0	143,000,000	0
MIZUHO TRIPARTY	05/26/23	05/25/23	05/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/26/23	05/25/23	05/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/26/23	05/25/23	05/25/23	441,000,000	441,000,000	0	441,000,000	0
MIZUHO TRIPARTY	05/30/23	05/26/23	05/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/30/23	05/26/23	05/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/30/23	05/26/23	05/26/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	05/31/23	05/30/23	05/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/23	05/30/23	05/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/23	05/30/23	05/30/23	106,000,000	106,000,000	0	106,000,000	0
MIZUHO TRIPARTY	06/01/23	05/31/23	05/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/01/23	05/31/23	05/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/01/23	05/31/23	05/31/23	273,000,000	273,000,000	0	273,000,000	0
Total Buys				43,316,875,712	43,286,264,409	0	43,286,264,409	0
Cash Closes								
OLD LINE FUNDING LLC	06/26/23	05/17/23	05/17/23	100,000,000	100,000,000	318,139	100,318,139	0
OLD LINE FUNDING LLC	06/20/23	05/10/23	05/10/23	15,000,000	15,000,000	44,996	15,044,996	0
Total Cash Closes				115,000,000	115,000,000	363,135	115,363,135	0
Deposits								
DNB BANK ASA, GRAND CAYMAN BRANCH	05/11/23	05/10/23	05/10/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/11/23	05/10/23	05/10/23	360,000,000	360,000,000	0	360,000,000	0
RABOBANK NEW YORK	05/18/23	05/11/23	05/11/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/12/23	05/11/23	05/11/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/12/23	05/11/23	05/11/23	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK N.V.	05/19/23	05/12/23	05/12/23	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/15/23	05/12/23	05/12/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/15/23	05/12/23	05/12/23	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEW YORK	05/22/23	05/15/23	05/15/23	585,000,000	585,000,000	0	585,000,000	0
ABN AMRO BANK N.V.	05/22/23	05/15/23	05/15/23	785,000,000	785,000,000	0	785,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/16/23	05/15/23	05/15/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/16/23	05/15/23	05/15/23	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/23/23	05/16/23	05/16/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/17/23	05/16/23	05/16/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/17/23	05/16/23	05/16/23	360,000,000	360,000,000	0	360,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/18/23	05/17/23	05/17/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/18/23	05/17/23	05/17/23	770,000,000	770,000,000	0	770,000,000	0
RABOBANK NEW YORK	05/25/23	05/18/23	05/18/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/19/23	05/18/23	05/18/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/19/23	05/18/23	05/18/23	770,000,000	770,000,000	0	770,000,000	0
ABN AMRO BANK N.V.	05/26/23	05/19/23	05/19/23	295,000,000	295,000,000	0	295,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/22/23	05/19/23	05/19/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/22/23	05/19/23	05/19/23	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	05/30/23	05/22/23	05/22/23	580,000,000	580,000,000	0	580,000,000	0
ABN AMRO BANK N.V.	05/30/23	05/22/23	05/22/23	785,000,000	785,000,000	0	785,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/23/23	05/22/23	05/22/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/23/23	05/22/23	05/22/23	900,000,000	900,000,000	0	900,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/30/23	05/23/23	05/23/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/24/23	05/23/23	05/23/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/24/23	05/23/23	05/23/23	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/25/23	05/24/23	05/24/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/25/23	05/24/23	05/24/23	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/01/23	05/25/23	05/25/23	490,000,000	490,000,000	0	490,000,000	0
DNB BANK ASA NEW YORK	05/26/23	05/25/23	05/25/23	1,000,000	1,000,000	0	1,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/26/23	05/25/23	05/25/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/26/23	05/25/23	05/25/23	900,000,000	900,000,000	0	900,000,000	0
ABN AMRO BANK N.V.	06/02/23	05/26/23	05/26/23	290,000,000	290,000,000	0	290,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/30/23	05/26/23	05/26/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/30/23	05/26/23	05/26/23	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	06/06/23	05/30/23	05/30/23	590,000,000	590,000,000	0	590,000,000	0

TRADING ACTIVITY FOR MAY 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.	06/06/23	05/30/23	05/30/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
ABN AMRO BANK N.V.	06/06/23	05/30/23	05/30/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	05/31/23	05/30/23	05/30/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/31/23	05/30/23	05/30/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/01/23	05/31/23	05/31/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/01/23	05/31/23	05/31/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	05/08/23	05/01/23	05/01/23	435,000,000	435,000,000	0	435,000,000	0
RABOBANK NEW YORK	05/08/23	05/01/23	05/01/23	590,000,000	590,000,000	0	590,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/02/23	05/01/23	05/01/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/02/23	05/01/23	05/01/23	460,000,000	460,000,000	0	460,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/09/23	05/02/23	05/02/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/03/23	05/02/23	05/02/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/03/23	05/02/23	05/02/23	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/04/23	05/03/23	05/03/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/04/23	05/03/23	05/03/23	370,000,000	370,000,000	0	370,000,000	0
RABOBANK NEW YORK	05/11/23	05/04/23	05/04/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/05/23	05/04/23	05/04/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/05/23	05/04/23	05/04/23	365,000,000	365,000,000	0	365,000,000	0
ABN AMRO BANK N.V.	05/08/23	05/05/23	05/05/23	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK N.V.	05/12/23	05/05/23	05/05/23	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/08/23	05/05/23	05/05/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/08/23	05/05/23	05/05/23	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK N.V.	05/15/23	05/08/23	05/08/23	785,000,000	785,000,000	0	785,000,000	0
RABOBANK NEW YORK	05/15/23	05/08/23	05/08/23	585,000,000	585,000,000	0	585,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/09/23	05/08/23	05/08/23	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/09/23	05/08/23	05/08/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/16/23	05/09/23	05/09/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/10/23	05/09/23	05/09/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/10/23	05/09/23	05/09/23	360,000,000	360,000,000	0	360,000,000	0
Total Deposits				44,606,000,000	44,606,000,000	0	44,606,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	05/22/23	05/22/23	05/22/23	52,045,000	52,045,000	0	52,045,000	0
ANGLESEA FUNDING LLC PABS4	05/02/23	05/02/23	05/02/23	214,000,000	214,000,000	0	214,000,000	0
ANGLESEA FUNDING LLC PABS4	05/03/23	05/03/23	05/03/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	05/05/23	05/05/23	05/05/23	30,000,000	30,000,000	0	30,000,000	0
ANGLESEA FUNDING LLC PABS4	05/09/23	05/09/23	05/09/23	400,000,000	400,000,000	0	400,000,000	0
ANGLESEA FUNDING LLC PABS4	05/16/23	05/16/23	05/16/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	05/23/23	05/23/23	05/23/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	05/30/23	05/30/23	05/30/23	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S.A., CPABS4 CPABS4	05/04/23	05/04/23	05/04/23	59,000,000	59,000,000	0	59,000,000	0
ANTALIS S.A., CPABS4 CPABS4	05/24/23	05/24/23	05/24/23	64,470,000	64,470,000	0	64,470,000	0
ANTALIS S.A., CPABS4 CPABS4	05/31/23	05/31/23	05/31/23	53,010,000	53,010,000	0	53,010,000	0
BANK OF MONTREAL	05/15/23	05/15/23	05/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA/HOUSTON	05/08/23	05/08/23	05/08/23	99,000,000	99,000,000	0	99,000,000	0
BARTON CAPITAL S.A., CPABS4	05/02/23	05/02/23	05/02/23	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A., CPABS4	05/04/23	05/04/23	05/04/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A., CPABS4	05/11/23	05/11/23	05/11/23	19,750,000	19,750,000	0	19,750,000	0
BARTON CAPITAL S.A., CPABS4	05/15/23	05/15/23	05/15/23	30,000,000	30,000,000	0	30,000,000	0
BARTON CAPITAL S.A., CPABS4	05/31/23	05/31/23	05/31/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V., CP4-2CP4-2	05/08/23	05/08/23	05/08/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V., CP4-2CP4-2	05/15/23	05/15/23	05/15/23	75,000,000	75,000,000	0	75,000,000	0
BNG BANK N.V., CP4-2CP4-2	05/22/23	05/22/23	05/22/23	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC	05/19/23	05/19/23	05/19/23	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC CPABS4	05/01/23	05/01/23	05/01/23	150,000,000	150,000,000	0	150,000,000	0
CHARIOT FUNDING LLC CPABS4	05/02/23	05/02/23	05/02/23	150,000,000	150,000,000	0	150,000,000	0
CHARIOT FUNDING LLC CPABS4	05/03/23	05/03/23	05/03/23	72,641,000	72,641,000	0	72,641,000	0
CHARIOT FUNDING LLC CPABS4	05/05/23	05/05/23	05/05/23	82,091,000	82,091,000	0	82,091,000	0
CHARIOT FUNDING LLC CPABS4	05/10/23	05/10/23	05/10/23	51,775,000	51,775,000	0	51,775,000	0
CHARIOT FUNDING LLC CPABS4	05/12/23	05/12/23	05/12/23	52,067,000	52,067,000	0	52,067,000	0
CHARIOT FUNDING LLC CPABS4	05/15/23	05/15/23	05/15/23	170,687,000	170,687,000	0	170,687,000	0
CHESHAM FINANCE LLC CPABS4	05/03/23	05/03/23	05/03/23	430,000,000	430,000,000	0	430,000,000	0
CHESHAM FINANCE LLC CPABS4	05/10/23	05/10/23	05/10/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	05/17/23	05/17/23	05/17/23	450,000,000	450,000,000	0	450,000,000	0
CHESHAM FINANCE LLC CPABS4	05/24/23	05/24/23	05/24/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	05/31/23	05/31/23	05/31/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLC CPABS4	05/03/23	05/03/23	05/03/23	25,000,000	25,000,000	0	25,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	05/09/23	05/09/23	05/09/23	75,000,000	75,000,000	0	75,000,000	0
CREDIT AGRICOLE CORCDYAN	05/09/23	05/09/23	05/09/23	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	05/03/23	05/03/23	05/03/23	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	05/01/23	05/01/23	05/01/23	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT AGRICOLE CORCDYAN	05/10/23	05/10/23	05/10/23	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	05/25/23	05/25/23	05/25/23	225,000,000	225,000,000	0	225,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/02/23	05/02/23	05/02/23	961,000,000	961,000,000	0	961,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/03/23	05/03/23	05/03/23	975,000,000	975,000,000	0	975,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/04/23	05/04/23	05/04/23	966,000,000	966,000,000	0	966,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/05/23	05/05/23	05/05/23	941,000,000	941,000,000	0	941,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/08/23	05/08/23	05/08/23	940,000,000	940,000,000	0	940,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/09/23	05/09/23	05/09/23	963,000,000	963,000,000	0	963,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/10/23	05/10/23	05/10/23	983,000,000	983,000,000	0	983,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/11/23	05/11/23	05/11/23	995,000,000	995,000,000	0	995,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/12/23	05/12/23	05/12/23	1,018,000,000	1,018,000,000	0	1,018,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/15/23	05/15/23	05/15/23	957,000,000	957,000,000	0	957,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/16/23	05/16/23	05/16/23	990,000,000	990,000,000	0	990,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/17/23	05/17/23	05/17/23	948,000,000	948,000,000	0	948,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/18/23	05/18/23	05/18/23	979,000,000	979,000,000	0	979,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/19/23	05/19/23	05/19/23	918,000,000	918,000,000	0	918,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/22/23	05/22/23	05/22/23	977,000,000	977,000,000	0	977,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/23/23	05/23/23	05/23/23	955,000,000	955,000,000	0	955,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/24/23	05/24/23	05/24/23	955,000,000	955,000,000	0	955,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/25/23	05/25/23	05/25/23	957,000,000	957,000,000	0	957,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/26/23	05/26/23	05/26/23	920,000,000	920,000,000	0	920,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/30/23	05/30/23	05/30/23	921,000,000	921,000,000	0	921,000,000	0
CREDIT INDUSTRIEL ECP4-2	05/31/23	05/31/23	05/31/23	966,000,000	966,000,000	0	966,000,000	0
DNB BANK ASA	05/05/23	05/05/23	05/05/23	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD, ECD ECD	05/08/23	05/08/23	05/08/23	125,000,000	125,000,000	0	125,000,000	0
GOTHAM FUNDING CORPCPABS4	05/01/23	05/01/23	05/01/23	67,903,000	67,903,000	0	67,903,000	0
GREAT BEAR FUNDING CPABS4	05/09/23	05/09/23	05/09/23	25,000,000	25,000,000	0	25,000,000	0
GREAT BEAR FUNDING CPABS4	05/12/23	05/12/23	05/12/23	50,000,000	50,000,000	0	50,000,000	0
JUPITER SECURITIZATCPABS4	05/01/23	05/01/23	05/01/23	15,000,000	15,000,000	0	15,000,000	0
JUPITER SECURITIZATCPABS4	05/03/23	05/03/23	05/03/23	42,229,000	42,229,000	0	42,229,000	0
JUPITER SECURITIZATCPABS4	05/04/23	05/04/23	05/04/23	216,750,000	216,750,000	0	216,750,000	0
JUPITER SECURITIZATCPABS4	05/05/23	05/05/23	05/05/23	154,037,000	154,037,000	0	154,037,000	0
JUPITER SECURITIZATCPABS4	05/09/23	05/09/23	05/09/23	130,905,000	130,905,000	0	130,905,000	0
JUPITER SECURITIZATCPABS4	05/10/23	05/10/23	05/10/23	35,132,000	35,132,000	0	35,132,000	0
JUPITER SECURITIZATCPABS4	05/12/23	05/12/23	05/12/23	25,073,000	25,073,000	0	25,073,000	0
JUPITER SECURITIZATCPABS4	05/15/23	05/15/23	05/15/23	25,965,000	25,965,000	0	25,965,000	0
LONGSHIP FUNDING LLCPABS4	05/02/23	05/02/23	05/02/23	150,000,000	150,000,000	0	150,000,000	0
LONGSHIP FUNDING LLCPABS4	05/04/23	05/04/23	05/04/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	05/09/23	05/09/23	05/09/23	230,000,000	230,000,000	0	230,000,000	0
LONGSHIP FUNDING LLCPABS4	05/11/23	05/11/23	05/11/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	05/16/23	05/16/23	05/16/23	130,000,000	130,000,000	0	130,000,000	0
LONGSHIP FUNDING LLCPABS4	05/30/23	05/30/23	05/30/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	05/25/23	05/25/23	300,000,000	300,000,000	0	300,000,000	0
MATCHPOINT FINANCE CPABS4	05/09/23	05/09/23	05/09/23	25,000,000	25,000,000	0	25,000,000	0
MIZUHO BANK LTD, CDCDYAN	05/17/23	05/17/23	05/17/23	415,000,000	415,000,000	0	415,000,000	0
MIZUHO BANK LTD, CDCDYAN	05/19/23	05/19/23	05/19/23	150,000,000	150,000,000	0	150,000,000	0
SHEFFIELD RECEIVABLECPABS4	05/09/23	05/09/23	05/09/23	30,000,000	30,000,000	0	30,000,000	0
SHEFFIELD RECEIVABLES CO LLC	05/23/23	05/23/23	05/23/23	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCP4-2	05/04/23	05/04/23	05/04/23	150,000,000	150,000,000	0	150,000,000	0
SOCIETE GENERALE, PCP4-2	05/11/23	05/11/23	05/11/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE SA	05/18/23	05/18/23	05/18/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE SA	05/25/23	05/25/23	05/25/23	350,000,000	350,000,000	0	350,000,000	0
SOCIETE GENERALE SA	05/30/23	05/30/23	05/30/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE SA	05/31/23	05/31/23	05/31/23	225,000,000	225,000,000	0	225,000,000	0
SOCIETE GENERALE, PCDYAN	05/15/23	05/15/23	05/15/23	300,000,000	300,000,000	0	300,000,000	0
TORONTO DOMINION BACDYAN	05/05/23	05/05/23	05/05/23	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACP4-2	05/31/23	05/31/23	05/31/23	100,000,000	100,000,000	0	100,000,000	0
TOTALENERGIES CAPITCP4-2	05/01/23	05/01/23	05/01/23	41,200,000	41,200,000	0	41,200,000	0
TOYOTA CREDIT CANADA INC	05/03/23	05/03/23	05/03/23	25,000,000	25,000,000	0	25,000,000	0
TOYOTA CREDIT DE PUERTO RICO CORP	05/17/23	05/17/23	05/17/23	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/16/23	05/16/23	05/16/23	135,000,000	135,000,000	0	135,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/17/23	05/17/23	05/17/23	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/30/23	05/30/23	05/30/23	215,000,000	215,000,000	0	215,000,000	0
UNITEDHEALTH GROUP,CP4-2	05/31/23	05/31/23	05/31/23	150,000,000	150,000,000	0	150,000,000	0
VICTORY RECEIVABLES CPABS4	05/08/23	05/08/23	05/08/23	15,000,000	15,000,000	0	15,000,000	0
MIZUHO TRIPARTY	05/01/23	05/01/23	05/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/01/23	05/01/23	05/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/01/23	05/01/23	05/01/23	523,000,000	523,000,000	0	523,000,000	0
MIZUHO TRIPARTY	05/02/23	05/02/23	05/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/02/23	05/02/23	05/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/02/23	05/02/23	05/02/23	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	05/03/23	05/03/23	05/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/03/23	05/03/23	05/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/03/23	05/03/23	05/03/23	258,000,000	258,000,000	0	258,000,000	0

TRADING ACTIVITY FOR MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	05/04/23	05/04/23	05/04/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/04/23	05/04/23	05/04/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/04/23	05/04/23	05/04/23	164,000,000	164,000,000	0	164,000,000	0
MIZUHO TRIPARTY	05/05/23	05/05/23	05/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/05/23	05/05/23	05/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/05/23	05/05/23	05/05/23	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	05/08/23	05/08/23	05/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/08/23	05/08/23	05/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/08/23	05/08/23	05/08/23	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	05/09/23	05/09/23	05/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/09/23	05/09/23	05/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/09/23	05/09/23	05/09/23	165,000,000	165,000,000	0	165,000,000	0
MIZUHO TRIPARTY	05/10/23	05/10/23	05/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/10/23	05/10/23	05/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/10/23	05/10/23	05/10/23	187,000,000	187,000,000	0	187,000,000	0
MIZUHO TRIPARTY	05/11/23	05/11/23	05/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/11/23	05/11/23	05/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/11/23	05/11/23	05/11/23	278,000,000	278,000,000	0	278,000,000	0
MIZUHO TRIPARTY	05/12/23	05/12/23	05/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/12/23	05/12/23	05/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/12/23	05/12/23	05/12/23	304,000,000	304,000,000	0	304,000,000	0
MIZUHO TRIPARTY	05/15/23	05/15/23	05/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/15/23	05/15/23	05/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/15/23	05/15/23	05/15/23	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	05/16/23	05/16/23	05/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/16/23	05/16/23	05/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/16/23	05/16/23	05/16/23	627,000,000	627,000,000	0	627,000,000	0
MIZUHO TRIPARTY	05/17/23	05/17/23	05/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/17/23	05/17/23	05/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/17/23	05/17/23	05/17/23	620,000,000	620,000,000	0	620,000,000	0
MIZUHO TRIPARTY	05/18/23	05/18/23	05/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/18/23	05/18/23	05/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/18/23	05/18/23	05/18/23	210,000,000	210,000,000	0	210,000,000	0
MIZUHO TRIPARTY	05/19/23	05/19/23	05/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/19/23	05/19/23	05/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/19/23	05/19/23	05/19/23	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	05/22/23	05/22/23	05/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/22/23	05/22/23	05/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/22/23	05/22/23	05/22/23	430,000,000	430,000,000	0	430,000,000	0
MIZUHO TRIPARTY	05/23/23	05/23/23	05/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/23/23	05/23/23	05/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/23/23	05/23/23	05/23/23	190,000,000	190,000,000	0	190,000,000	0
MIZUHO TRIPARTY	05/24/23	05/24/23	05/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/24/23	05/24/23	05/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/24/23	05/24/23	05/24/23	170,000,000	170,000,000	0	170,000,000	0
MIZUHO TRIPARTY	05/25/23	05/25/23	05/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/25/23	05/25/23	05/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/25/23	05/25/23	05/25/23	143,000,000	143,000,000	0	143,000,000	0
MIZUHO TRIPARTY	05/26/23	05/26/23	05/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/26/23	05/26/23	05/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/26/23	05/26/23	05/26/23	441,000,000	441,000,000	0	441,000,000	0
MIZUHO TRIPARTY	05/30/23	05/30/23	05/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/30/23	05/30/23	05/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/30/23	05/30/23	05/30/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	05/31/23	05/31/23	05/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	05/31/23	05/31/23	05/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	05/31/23	05/31/23	05/31/23	106,000,000	106,000,000	0	106,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/11/23	05/11/23	05/11/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/11/23	05/11/23	05/11/23	360,000,000	360,000,000	0	360,000,000	0
RABOBANK NEW YORK	05/18/23	05/18/23	05/18/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/12/23	05/12/23	05/12/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/12/23	05/12/23	05/12/23	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK N.V.	05/19/23	05/19/23	05/19/23	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/15/23	05/15/23	05/15/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/15/23	05/15/23	05/15/23	350,000,000	350,000,000	0	350,000,000	0
RABOBANK NEW YORK	05/22/23	05/22/23	05/22/23	585,000,000	585,000,000	0	585,000,000	0
ABN AMRO BANK N.V.	05/22/23	05/22/23	05/22/23	785,000,000	785,000,000	0	785,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/16/23	05/16/23	05/16/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/16/23	05/16/23	05/16/23	350,000,000	350,000,000	0	350,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/23/23	05/23/23	05/23/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/17/23	05/17/23	05/17/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/17/23	05/17/23	05/17/23	360,000,000	360,000,000	0	360,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/18/23	05/18/23	05/18/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/18/23	05/18/23	05/18/23	770,000,000	770,000,000	0	770,000,000	0
RABOBANK NEW YORK	05/25/23	05/25/23	05/25/23	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR MAY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA, GRAND CAYMAN BRANCH	05/19/23	05/19/23	05/19/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/19/23	05/19/23	05/19/23	770,000,000	770,000,000	0	770,000,000	0
ABN AMRO BANK N.V.	05/26/23	05/26/23	05/26/23	295,000,000	295,000,000	0	295,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/22/23	05/22/23	05/22/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/22/23	05/22/23	05/22/23	900,000,000	900,000,000	0	900,000,000	0
RABOBANK NEW YORK	05/30/23	05/30/23	05/30/23	580,000,000	580,000,000	0	580,000,000	0
ABN AMRO BANK N.V.	05/30/23	05/30/23	05/30/23	785,000,000	785,000,000	0	785,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/23/23	05/23/23	05/23/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/23/23	05/23/23	05/23/23	900,000,000	900,000,000	0	900,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/30/23	05/30/23	05/30/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/24/23	05/24/23	05/24/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/24/23	05/24/23	05/24/23	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/25/23	05/25/23	05/25/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/25/23	05/25/23	05/25/23	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	05/26/23	05/26/23	05/26/23	1,000,000	1,000,000	0	1,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/26/23	05/26/23	05/26/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/26/23	05/26/23	05/26/23	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/30/23	05/30/23	05/30/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/30/23	05/30/23	05/30/23	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA NEW YORK	05/31/23	05/31/23	05/31/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/31/23	05/31/23	05/31/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	05/01/23	05/01/23	05/01/23	435,000,000	435,000,000	0	435,000,000	0
RABOBANK NEW YORK	05/01/23	05/01/23	05/01/23	590,000,000	590,000,000	0	590,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/02/23	05/02/23	05/02/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
RABOBANK NEW YORK	05/04/23	05/04/23	05/04/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	05/05/23	05/05/23	05/05/23	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/01/23	05/01/23	05/01/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/01/23	05/01/23	05/01/23	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	05/08/23	05/08/23	05/08/23	435,000,000	435,000,000	0	435,000,000	0
RABOBANK NEW YORK	05/08/23	05/08/23	05/08/23	590,000,000	590,000,000	0	590,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/02/23	05/02/23	05/02/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/02/23	05/02/23	05/02/23	460,000,000	460,000,000	0	460,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/09/23	05/09/23	05/09/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/03/23	05/03/23	05/03/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/03/23	05/03/23	05/03/23	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/04/23	05/04/23	05/04/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/04/23	05/04/23	05/04/23	370,000,000	370,000,000	0	370,000,000	0
RABOBANK NEW YORK	05/11/23	05/11/23	05/11/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/05/23	05/05/23	05/05/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/05/23	05/05/23	05/05/23	365,000,000	365,000,000	0	365,000,000	0
ABN AMRO BANK N.V.	05/08/23	05/08/23	05/08/23	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK N.V.	05/12/23	05/12/23	05/12/23	300,000,000	300,000,000	0	300,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/08/23	05/08/23	05/08/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/08/23	05/08/23	05/08/23	360,000,000	360,000,000	0	360,000,000	0
ABN AMRO BANK N.V.	05/15/23	05/15/23	05/15/23	785,000,000	785,000,000	0	785,000,000	0
RABOBANK NEW YORK	05/15/23	05/15/23	05/15/23	585,000,000	585,000,000	0	585,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/09/23	05/09/23	05/09/23	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/09/23	05/09/23	05/09/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	05/16/23	05/16/23	05/16/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	05/10/23	05/10/23	05/10/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	05/10/23	05/10/23	05/10/23	360,000,000	360,000,000	0	360,000,000	0
Total Maturities				87,950,730,000	87,950,730,000	0	87,950,730,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/02/23	05/02/23	2,658,192	2,658,192	0	2,658,192	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/03/23	05/03/23	2,924,719	2,924,719	0	2,924,719	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/05/23	05/05/23	355,746	355,746	0	355,746	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/09/23	05/09/23	2,019,402	2,019,402	0	2,019,402	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/12/23	05/12/23	3,451,226	3,451,226	0	3,451,226	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/16/23	05/16/23	5,490,371	5,490,371	0	5,490,371	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/17/23	05/17/23	1,507,910	1,507,910	0	1,507,910	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/19/23	05/19/23	221,150	221,150	0	221,150	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/23/23	05/23/23	3,746,801	3,746,801	0	3,746,801	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/24/23	05/24/23	1,304,799	1,304,799	0	1,304,799	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/26/23	05/26/23	3,347,738	3,347,738	0	3,347,738	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	05/31/23	05/31/23	4,405,244	4,405,244	0	4,405,244	0
Total Sells				31,433,298	31,433,298	0	31,433,298	0



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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.

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