



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

December 2022

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of December 31, 2022)

Total Participants
755

Florida PRIME™
Total Participant Balance
\$24,518,576,524

Total Number of Accounts
1,396

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

In December, the Federal Reserve loosened the reins of its galloping monetary policy but did not signal an imminent return trip. Based on still-accelerating inflation in September and October, the Federal Open Market Committee (FOMC) pressed forward with its fourth 75 basis-point hike of the fed funds range at its early November meeting. But as inflation data softened in November, the committee opted to raise rates by 50 basis points at its mid-December meeting, setting the new range at 4.25-4.50%. The markets responded enthusiastically to both the new inflation figures, predicting the aggressive campaign was drawing to an end. Chair Jerome Powell pushed back at this notion in his post-meeting press conference, emphasizing the central bank is determined not just to restore price stability but also prevent a rebound similar to what happened in the 1970s, when many now think policymakers stopped their anti-inflation campaign too soon.

The Summary of Economic Projections released in December indicated other Fed officials agreed with the tightening policy. No less than 17 of 19 FOMC participants expected the target rate to be in a range of at least 5-5.25% at the end of 2023—and most thought a sharp economic slowdown, if not an outright recession, will be needed to pull inflation down to their preferred 2% level. They predicted that the robust labor market will finally roll over in 2023, with unemployment rate reaching 4.6%.

2023 Outlook

Cash should still reign The liquidity industry's gain from stock and bond investor pain should continue in 2023. In particular, with yields rising with each Fed hike. The Fed's quantitative tightening should finally have a meaningful effect on the front end of the curve as the amount of Treasuries moving from its balance sheet to the marketplace becomes big enough to provide relief

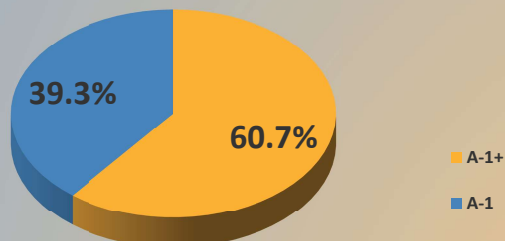
Inflation and the Fed Neither the elephant nor the 800-pound gorilla, respectively, will exit the room in 2023. Market enthusiasm over inflation's recent softening and expectations for a policy pivot suggest investors do not respect the Fed's resolve. They would be wise not to focus on the reduced magnitude of upcoming hikes (we expect 50 and 25 basis-point increases, respectively, in the next two meetings) but on the length of a pause that likely will follow. This is where the Fed will have wiggle room to bully the economy as it sees fit. The longer it maintains an elevated terminal rate—possibly a touch over 5%—the more pressure it will put on the economy. While we think inflation has peaked, we are positioning for a hawkish Fed in 2023.

In December, the Florida Prime Pool entered its traditional inflow season, adding \$4.5 billion in assets to a new total of \$24.4 billion. The yield rose 50 basis points to 4.54% on the back of the Fed hike. The Pool's manager kept its Weighted Average Maturity in the 15-25 range, to capture the ongoing Fed tightening cycle. At month-end, the portfolio's Weighted Average Maturity (WAM) was 19 days and its Weighted Average Life (WAL) was 60 days. Purchases focused on short-end of the curve, looking for attractive funding at year-end and out to the February FOMC meeting. The portfolio's construction was weighted to short-term fixed-rate paper and floating-rate instruments in the bank and commercial markets.

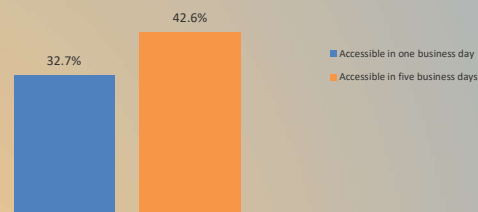
At the end of December, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4%, 4.42%, 4.70% and 4.70%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 4.36%, 4.62%, 5.01% and 5.43%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 4.39%, 4.77%, 5.14% and 5.48%, respectively.

PORTFOLIO COMPOSITION FOR DECEMBER 2022

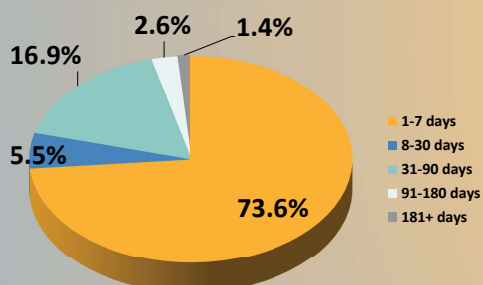
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Bank of Nova Scotia, Toronto	5.0%
2. Australia & New Zealand Banking Group, Melbourne	5.0%
3. Cooperatieve Rabobank UA	5.0%
4. ABN Amro Bank NV	5.0%
5. Mizuho Financial Group, Inc.	5.0%
6. Mitsubishi UFJ Financial Group, Inc.	4.9%
7. Sumitomo Mitsui Trust Holdings, Inc.	4.7%
8. Dreyfus Government Cash Management Fund	4.5%
9. Bank of Montreal	4.2%
10. Toronto Dominion Bank	3.9%

Average Effective Maturity (WAM)

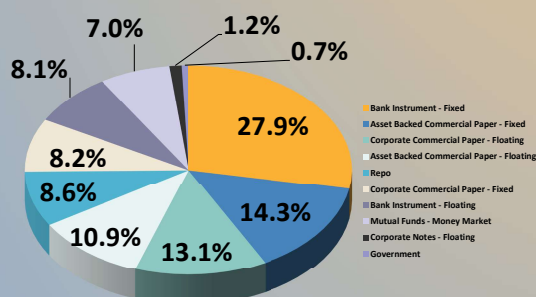
19 Days

Weighted Average Life (Spread WAL)

60 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH DECEMBER 2022

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	4.39%	3.83%	0.55%
Three Months	3.86%	3.34%	0.52%
One Year	1.79%	1.45%	0.34%
Three Years	0.89%	0.69%	0.19%
Five Years	1.45%	1.23%	0.23%
Ten Years	0.97%	0.76%	0.21%
Since 1/96	2.39%	2.17%	0.22%

Note: Net asset value at month end: \$24,514.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

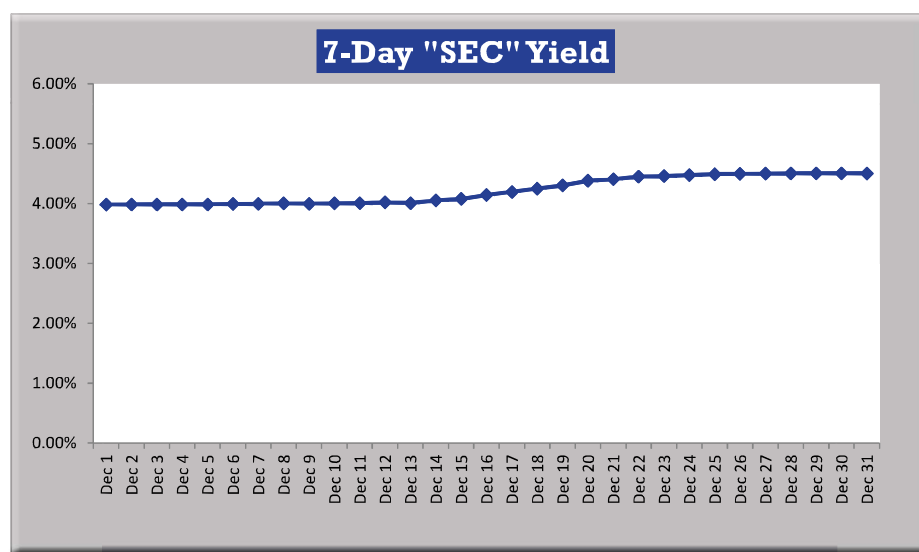
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 DECEMBER 2022

Summary of Cash Flows		
Opening Balance (12/01/22)	\$	19,958,239,763
Participant Deposits		9,407,481,907
Gross Earnings		85,224,663
Participant Withdrawals		(4,931,772,799)
Fees		(597,010)
Closing Balance (12/31/22)	\$	24,518,576,524
Net Change over Month	\$	4,560,336,761

Detailed Fee Disclosure			
December		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	196,680.96	1.06
Federated Investment Management Fee		393,554.99	2.12
BNY Mellon Custodial Fee**		(6,774.83)	-0.04
Bank of America Transfer Agent Fee		9,471.95	0.05
S&P Rating Maintenance Fee		4,076.71	0.02
Audit/External Review Fees		-	0.00
Total Fees	\$	597,009.78	3.22

*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 \$22,238,408,143.

**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 DECEMBER 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.39	9/1/2060	1/4/2023	3,000,000	4.45	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/3/2023		500,000,000	4.39	\$500,000,000	\$500,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/4/2023		300,000,000	4.39	\$300,000,000	\$300,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.33	1/5/2023		420,000,000	4.39	\$420,000,000	\$420,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.38	1/1/2042	1/5/2023	5,530,000	4.38	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2023		35,000,000	4.44	\$34,940,519	\$34,940,506	-\$13
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/4/2023		100,000,000	4.38	\$99,940,000	\$99,939,903	-\$97
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/10/2023		150,000,000	4.42	\$149,800,625	\$149,801,496	\$871
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2023		90,000,000	4.45	\$89,629,400	\$89,629,060	-\$340
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2023		110,000,000	4.47	\$109,531,583	\$109,532,653	\$1,070
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/8/2023		200,000,000	4.51	\$199,020,000	\$199,022,222	\$2,222
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/13/2023		37,500,000	4.99	\$37,272,656	\$37,292,344	\$19,688
Anglesea Funding LLC, Jun 06, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.82	6/6/2023	1/2/2023	100,000,000	4.89	\$100,000,000	\$100,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2023		60,000,000	4.43	\$59,753,500	\$59,751,064	-\$2,436
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.39	6/1/2060	1/5/2023	18,000,000	4.45	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/27/2023		50,000,000	4.49	\$49,639,444	\$49,631,742	-\$7,703
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	1/3/2023		1,150,000,000	4.39	\$1,150,000,000	\$1,150,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.33	1/4/2023		80,000,000	4.39	\$80,000,000	\$80,000,000	\$0
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.39	5/1/2059	1/5/2023	30,000,000	4.39	\$30,000,000	\$30,000,000	\$0
Bank of America N.A. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	4.30	1/3/2023		2,000,000,000	4.36	\$2,000,000,000	\$2,000,000,000	\$0
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	\$89,833,561	-\$166,439
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.05	12/5/2023	1/2/2023	110,000,000	5.12	\$110,000,000	\$110,116,841	\$116,841
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.05	12/5/2023	1/3/2023	100,000,000	5.12	\$100,000,000	\$100,106,330	\$106,330
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.06	1/5/2024	1/2/2023	105,000,000	5.13	\$104,999,915	\$105,097,722	\$97,808
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.60	1/13/2023	1/2/2023	125,000,000	4.66	\$125,000,000	\$125,005,128	\$5,128
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	3/1/2023	1/2/2023	100,000,000	4.61	\$100,000,000	\$99,988,118	-\$11,882
Bank of Montreal, Mar 22, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	3/22/2023	1/2/2023	100,000,000	5.07	\$100,000,000	\$100,082,916	\$82,916
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.60	3/24/2023	1/2/2023	100,000,000	4.66	\$100,000,000	\$99,993,268	-\$6,732
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.82	5/15/2023	1/2/2023	100,000,000	4.89	\$100,000,000	\$100,052,883	\$52,883
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	9/15/2023	1/3/2023	100,000,000	5.07	\$100,000,000	\$100,072,925	\$72,925
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.95	8/21/2023	1/3/2023	25,000,000	5.02	\$25,000,000	\$25,025,860	\$25,860
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.00	12/13/2023	1/2/2023	100,000,000	5.07	\$100,000,000	\$100,000,000	\$0
Bank of Nova Scotia, Toronto, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.92	12/27/2023	1/2/2023	85,000,000	4.99	\$85,000,000	\$84,985,636	-\$14,364
Bank of Nova Scotia, Toronto, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	2/10/2023	1/2/2023	150,000,000	4.87	\$150,000,000	\$150,048,248	\$48,248
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	2/21/2023	1/2/2023	160,000,000	4.61	\$160,000,000	\$159,988,912	-\$11,088
Bank of Nova Scotia, Toronto, Jul 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	7/5/2023	1/2/2023	50,000,000	4.95	\$50,000,000	\$50,000,000	\$0
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.97	7/7/2023	1/2/2023	57,000,000	5.04	\$57,000,000	\$57,091,878	\$91,878
Bank of Nova Scotia, Toronto, Mar 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.83	3/13/2023	1/2/2023	40,000,000	4.90	\$40,000,000	\$40,017,816	\$17,816
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	5/8/2023	1/2/2023	99,000,000	4.87	\$99,000,000	\$99,057,510	\$57,510

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.90	10/23/2023	1/2/2023	75,000,000	4.97	\$75,000,000	\$75,007,037	\$7,037
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.85	9/21/2023	1/2/2023	150,000,000	4.92	\$150,000,000	\$150,016,377	\$16,377
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		50,000,000	4.38	\$49,988,000	\$49,975,967	-\$12,034
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/17/2023		59,821,000	4.44	\$59,690,590	\$59,690,441	-\$150
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/19/2023		50,000,000	4.44	\$49,878,889	\$49,878,722	-\$167
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/27/2023		50,000,000	4.43	\$49,830,833	\$49,830,678	-\$155
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/30/2023		125,000,000	4.43	\$124,561,979	\$124,531,233	-\$30,747
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		50,000,000	4.58	\$49,763,556	\$49,768,147	\$4,591
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2023		25,000,000	4.58	\$24,835,111	\$24,834,191	-\$920
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		90,000,000	4.49	\$89,582,000	\$89,583,045	\$1,045
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/27/2023		50,000,000	4.77	\$49,438,125	\$49,438,729	\$604
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2023		25,000,000	4.89	\$24,630,556	\$24,632,033	\$1,478
Bedford Row Funding Corp., Apr 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.95	4/27/2023	1/2/2023	100,000,000	5.02	\$100,000,000	\$100,107,652	\$107,652
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		55,000,000	4.41	\$54,973,417	\$54,973,563	\$146
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2023		50,000,000	4.42	\$49,963,750	\$49,963,925	\$175
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/9/2023		22,664,000	4.46	\$22,636,425	\$22,636,734	\$308
BofA Securities, Inc., Apr 12, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.82	4/12/2023	1/2/2023	105,000,000	4.91	\$104,991,468	\$105,042,180	\$50,711
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		3/20/2023		40,000,000	2.09	\$39,819,733	\$39,612,978	-\$206,756
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.10	12/11/2023	1/2/2023	100,000,000	5.17	\$100,000,000	\$100,266,750	\$266,750
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.55	2/14/2023	1/2/2023	150,000,000	4.61	\$150,000,000	\$150,000,770	\$770
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	5/8/2023	1/2/2023	200,000,000	4.87	\$200,000,000	\$200,186,740	\$186,740
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.86	9/6/2023	1/2/2023	50,000,000	4.93	\$50,000,000	\$50,052,025	\$52,025
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.86	9/11/2023	1/2/2023	120,000,000	4.93	\$120,000,000	\$120,124,690	\$124,690
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	7/1/2048	1/5/2023	5,290,000	4.38	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC, Feb 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.85	2/8/2023	1/2/2023	100,000,000	4.92	\$100,000,000	\$100,037,302	\$37,302
Chariot Funding LLC, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/10/2023	1/2/2023	150,000,000	4.82	\$150,000,000	\$150,039,204	\$39,204
Chariot Funding LLC, Jan 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.57	1/10/2023	1/2/2023	150,000,000	4.63	\$150,000,000	\$150,007,745	\$7,745
Chariot Funding LLC, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.67	3/21/2023	1/2/2023	75,000,000	4.73	\$75,000,000	\$75,001,092	\$1,092
Chariot Funding LLC, May 19, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.93	5/19/2023	1/2/2023	50,000,000	5.00	\$50,000,000	\$50,045,385	\$45,385
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		500,000,000	4.37	\$499,760,556	\$499,759,665	-\$891
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2023		25,000,000	4.46	\$24,893,785	\$24,893,785	\$0
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.72	7/21/2023	1/2/2023	200,000,000	4.79	\$200,000,000	\$199,964,210	-\$35,790
Citibank NA, New York CD	CERTIFICATE OF DEPOSIT	3.50	1/17/2023		200,000,000	4.40	\$199,909,933	\$199,906,364	-\$3,569
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.34	8/1/2044	1/5/2023	77,000,000	4.34	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Apr 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.68	4/5/2023	1/2/2023	150,000,000	4.75	\$150,000,000	\$150,018,635	\$18,635
Collateralized Commercial Paper FLEX Co., LLC, Mar 07, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.85	3/7/2023	1/2/2023	125,000,000	4.92	\$125,000,000	\$125,057,664	\$57,664
Collateralized Commercial Paper FLEX Co., LLC, Mar 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.67	3/14/2023	1/2/2023	100,000,000	4.73	\$100,000,000	\$100,012,066	\$12,066
Collateralized Commercial Paper FLEX Co., LLC, May 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.76	5/9/2023	1/2/2023	75,000,000	4.83	\$75,000,000	\$75,028,391	\$28,391
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2023		95,000,000	4.56	\$94,529,222	\$94,532,072	\$2,850
Collateralized Commercial Paper V Co. LLC, Apr 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.70	4/3/2023	1/2/2023	85,000,000	4.77	\$85,000,000	\$85,015,048	\$15,048

See notes at end of table.

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Collateralized Commercial Paper V Co. LLC, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.82	2/13/2023	1/2/2023	50,000,000	4.89	\$50,000,000	\$50,020,963	\$20,963
Collateralized Commercial Paper V Co. LLC, Feb 16, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.80	2/16/2023	1/2/2023	55,000,000	4.87	\$55,000,000	\$55,021,535	\$21,535
Collateralized Commercial Paper V Co. LLC, Mar 08, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.67	3/8/2023	1/2/2023	30,000,000	4.73	\$30,000,000	\$30,003,792	\$3,792
Collateralized Commercial Paper V Co. LLC, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	4.68	3/24/2023	1/2/2023	35,000,000	4.75	\$35,000,000	\$35,004,615	\$4,615
Commonwealth Bank of Australia, Feb 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	2/27/2023	1/2/2023	210,000,000	4.87	\$210,000,000	\$210,063,011	\$63,011
Commonwealth Bank of Australia, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.84	3/20/2023	1/2/2023	21,000,000	4.91	\$21,000,000	\$21,009,796	\$9,796
Cooperative Rabobank UA TD	TIME DEPOSIT	4.33	1/3/2023		600,000,000	4.39	\$600,000,000	\$600,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	4.33	1/4/2023		630,000,000	4.39	\$630,000,000	\$630,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.66	3/15/2023		150,000,000	4.72	\$150,000,000	\$150,063,899	\$63,899
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		1/3/2023		200,000,000	4.35	\$199,904,667	\$199,905,156	\$489
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.19	1/3/2023		1,093,884,288	4.25	\$1,093,884,288	\$1,093,884,288	\$0
Fairway Finance Co. LLC, Jun 01, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.00	6/1/2023	1/2/2023	60,000,000	5.07	\$60,000,000	\$60,000,000	\$0
Fairway Finance Co. LLC, Jun 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.85	6/9/2023	1/2/2023	85,000,000	4.92	\$85,000,000	\$85,042,078	\$42,078
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	4.45	1/3/2023	1/3/2023	630,872,087	4.45	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	4.50	8/1/2045	1/5/2023	9,995,000	4.50	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	4.71	9/1/2035	1/5/2023	3,915,000	4.78	\$3,915,000	\$3,915,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/6/2023		75,000,000	4.52	\$74,649,292	\$74,652,617	\$3,325
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/21/2023		49,000,000	4.66	\$48,671,047	\$48,676,962	\$5,915
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/23/2023		29,000,000	4.51	\$28,804,169	\$28,801,068	-\$3,101
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2023		25,000,000	4.80	\$24,759,500	\$24,756,958	-\$2,542
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2023		75,000,000	4.81	\$74,267,187	\$74,260,319	-\$6,869
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/5/2023		52,000,000	4.40	\$51,962,473	\$51,962,482	\$9
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2023		35,000,000	4.44	\$34,860,438	\$34,860,181	-\$257
HSBC Securities (USA), Inc. Repo Triparty Term Fixed 7 or More Days	REPO TRIPARTY TERM FIXED >= 7 DAYS	4.31	1/3/2023		100,000,000	4.36	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.39	3/1/2062	1/5/2023	50,000,000	4.39	\$50,000,000	\$50,000,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	4.38	2/1/2037	1/5/2023	3,350,000	4.38	\$3,350,000	\$3,350,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2023		50,500,000	4.83	\$50,229,110	\$50,244,466	\$15,356
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	4.38	12/1/2037	1/5/2023	4,445,000	4.38	\$4,445,000	\$4,445,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/13/2023		100,000,000	4.42	\$99,831,222	\$99,829,550	-\$1,672
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.88	4/12/2023		200,000,000	4.95	\$200,000,000	\$200,075,228	\$75,228
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/3/2023		200,000,000	4.46	\$199,150,278	\$199,171,278	\$21,000
MUFG Bank Ltd. CP	COMMERCIAL PAPER		2/6/2023		430,000,000	4.45	\$428,021,044	\$428,066,432	\$45,387
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	3/20/2023		100,000,000	4.93	\$98,933,107	\$98,976,788	\$43,681
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		50,000,000	4.38	\$49,976,000	\$49,975,967	-\$34
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2023		50,000,000	4.43	\$49,836,875	\$49,837,288	\$413
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2023		40,000,000	4.42	\$39,831,222	\$39,830,056	-\$1,167
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/3/2023		300,000,000	4.36	\$299,856,667	\$299,855,799	-\$868
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/1/2023		500,000,000	4.44	\$500,000,000	\$500,008,675	\$8,675
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.36	2/3/2023		100,000,000	4.42	\$100,000,000	\$99,999,963	-\$37
Mizuho Bank Ltd. TD	TIME DEPOSIT	4.32	1/3/2023		600,000,000	4.38	\$600,000,000	\$600,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.42	9/1/2041	1/5/2023	6,260,000	4.42	\$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	\$49,138,326	\$48,858,138	-\$280,189

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National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$61,421,458	\$61,072,672	-\$348,786
National Australia Bank Ltd., Melbourne, Apr 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.66	4/6/2023	1/2/2023	150,000,000	4.72	\$150,000,000	\$150,010,826	\$10,826
Netherlands, Government of CP4-2	COMMERCIAL PAPER - 4-2		1/27/2023		200,000,000	4.40	\$199,328,000	\$199,326,756	-\$1,244
Nordea Bank Abp, Feb 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	2/10/2023	1/2/2023	40,000,000	4.87	\$40,000,000	\$40,013,148	\$13,148
Nordea Bank Abp, Jun 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.72	6/15/2023	1/2/2023	225,000,000	4.79	\$225,000,000	\$225,051,651	\$51,651
Nordea Bank Abp, Mar 24, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.69	3/24/2023	1/2/2023	50,000,000	4.76	\$50,000,000	\$50,007,537	\$7,537
Novartis Finance Corp. CP4-2	COMMERCIAL PAPER - 4-2		1/30/2023		4,525,000	4.38	\$4,508,245	\$4,508,225	-\$19
Old Line Funding, LLC, Feb 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.82	2/23/2023	1/2/2023	55,000,000	4.89	\$55,000,000	\$55,021,577	\$21,577
Old Line Funding, LLC, Feb 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.86	2/24/2023	1/2/2023	120,000,000	4.93	\$120,000,000	\$120,004,736	\$4,736
Old Line Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/19/2023	1/2/2023	10,000,000	4.80	\$10,000,000	\$9,058,675	-\$941,325
Old Line Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/23/2023	1/2/2023	100,000,000	4.80	\$100,000,000	\$100,000,779	\$779
Old Line Funding, LLC, Jun 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.87	6/20/2023	1/3/2023	15,000,000	4.94	\$15,000,000	\$15,006,558	\$6,558
Old Line Funding, LLC, Jun 26, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.84	6/26/2023	1/2/2023	100,000,000	4.91	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.70	3/20/2023	1/3/2023	30,000,000	4.77	\$30,000,000	\$30,003,866	\$3,866
Old Line Funding, LLC, Mar 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	3/27/2023	1/2/2023	50,000,000	4.82	\$50,000,000	\$50,005,410	\$5,410
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.38	4/1/2042	1/5/2023	7,015,000	4.38	\$7,015,000	\$7,015,000	\$0
Ridgefield Funding Company, LLC Series A, Feb 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/10/2023	1/2/2023	200,000,000	4.82	\$200,000,000	\$200,050,874	\$50,874
Ridgefield Funding Company, LLC Series A, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.75	2/13/2023	1/2/2023	120,000,000	4.82	\$120,000,000	\$120,030,894	\$30,894
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/29/2023		25,000,000	2.25	\$24,865,264	\$24,712,172	-\$153,092
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$97,449,889	\$96,740,578	-\$709,311
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$48,740,204	\$48,806,313	\$66,109
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.08	7/14/2023		10,000,000	4.09	\$10,000,000	\$9,940,739	-\$59,261
Royal Bank of Canada, New York Branch, Mar 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.73	3/1/2023	1/2/2023	100,000,000	4.80	\$100,000,000	\$100,038,003	\$38,003
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.07	11/15/2023	1/2/2023	60,000,000	5.14	\$60,000,000	\$60,088,667	\$88,667
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	9/1/2023	1/2/2023	100,000,000	4.95	\$100,000,000	\$100,020,266	\$20,266
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.88	9/1/2023	1/2/2023	100,000,000	4.95	\$100,000,000	\$100,020,266	\$20,266
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.38	9/1/2041	1/5/2023	6,720,000	4.38	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/16/2023		80,000,000	4.77	\$79,504,000	\$79,525,546	\$21,546
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/13/2023		100,000,000	4.75	\$99,061,139	\$99,070,264	\$9,125
Sheffield Receivables Company LLC, Feb 17, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.90	2/17/2023	1/2/2023	50,000,000	4.97	\$50,000,000	\$50,019,641	\$19,641
Sheffield Receivables Company LLC, Jan 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.80	1/25/2023	1/2/2023	10,000,000	4.92	\$9,999,639	\$10,002,062	\$2,423
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		1/31/2023		80,000,000	4.41	\$79,692,089	\$79,693,654	\$1,565
Starbird Funding Corp., Feb 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.66	2/9/2023	1/2/2023	52,000,000	4.69	\$52,001,664	\$52,007,731	\$6,068
State Street Bank and Trust Co., Jun 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.85	6/6/2023	1/2/2023	150,000,000	4.92	\$150,000,000	\$150,054,842	\$54,842
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.25	1/6/2023		200,000,000	4.31	\$200,000,000	\$199,999,204	-\$796
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.79	2/24/2023		100,000,000	4.86	\$100,000,000	\$100,046,396	\$46,396

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Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.79	2/27/2023		135,000,000	4.86	\$135,000,000	\$135,063,171	\$63,171
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/9/2023		73,000,000	4.44	\$73,000,000	\$72,998,880	-\$1,120
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.38	2/10/2023		300,000,000	4.44	\$300,000,000	\$299,993,541	-\$6,459
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.32	1/12/2023		75,000,000	4.38	\$75,000,000	\$75,000,711	\$711
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.32	1/17/2023		100,000,000	4.38	\$100,000,000	\$100,000,662	\$662
Sumitomo Mitsui Trust Bank Ltd., Feb 28, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.74	2/28/2023	1/2/2023	75,000,000	4.81	\$75,000,000	\$75,026,279	\$26,279
Sumitomo Mitsui Trust Bank Ltd., Jan 20, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.80	1/20/2023	1/2/2023	100,000,000	4.87	\$100,000,000	\$100,020,636	\$20,636
Svenska Handelsbanken, Stockholm, Mar 09, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.86	3/9/2023	1/2/2023	175,000,000	4.93	\$175,000,000	\$175,074,585	\$74,585
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	11/1/2056	1/5/2023	6,500,000	4.63	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	2/1/2027	1/5/2023	5,150,000	4.63	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.63	12/1/2059	1/5/2023	3,800,000	4.63	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	5/1/2048	1/5/2023	4,420,000	4.38	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	12/1/2046	1/5/2023	13,625,000	4.38	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	4.38	9/1/2037	1/5/2023	5,490,000	4.38	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	4.38	6/1/2048	1/5/2023	4,025,000	4.38	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	11/1/2046	1/5/2023	5,950,000	4.38	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Jan 19, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/19/2023	1/2/2023	75,000,000	4.80	\$75,000,000	\$75,000,376	\$376
Thunder Bay Funding, LLC, Jan 23, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	1/23/2023	1/2/2023	15,000,000	4.80	\$15,000,000	\$15,000,117	\$117
Thunder Bay Funding, LLC, Mar 16, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	3/16/2023	1/2/2023	50,000,000	4.80	\$50,000,000	\$50,004,813	\$4,813
Thunder Bay Funding, LLC, Mar 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.75	3/20/2023	1/2/2023	25,000,000	4.82	\$25,000,000	\$25,001,597	\$1,597
Thunder Bay Funding, LLC, Mar 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.73	3/21/2023	1/2/2023	25,000,000	4.80	\$25,000,000	\$25,000,791	\$791
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$99,285,030	-\$714,970
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,555,351	-\$444,649
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,626,675	-\$373,325
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,438,657	-\$561,344
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		1/5/2023		50,000,000	4.38	\$49,964,000	\$49,964,050	\$50
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		3/17/2023		35,000,000	2.07	\$34,849,529	\$34,666,943	-\$182,586
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$98,809,333	\$97,956,867	-\$852,466
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.03	12/6/2023	1/2/2023	150,000,000	5.10	\$150,000,000	\$150,194,531	\$194,531
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.55	2/13/2023	1/2/2023	100,000,000	4.61	\$100,000,000	\$100,004,397	\$4,397
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.85	6/9/2023	1/2/2023	125,000,000	4.92	\$125,000,000	\$125,123,046	\$123,046
Toronto Dominion Bank, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	4.70	3/1/2023	1/2/2023	100,000,000	4.77	\$100,000,000	\$100,027,377	\$27,377
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		79,125,000	4.39	\$79,030,050	\$79,029,039	-\$1,011

See notes at end of table.

INVENTORY OF HOLDINGS FOR DECEMBER 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		148,000,000	4.41	\$147,821,578	\$147,820,509	-\$1,069
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		3/13/2023		50,000,000	4.86	\$49,519,417	\$49,535,741	\$16,324
Toyota Credit Canada Inc., May 03, 2023	VARIABLE RATE COMMERCIAL PAPER	5.00	5/3/2023	1/2/2023	25,000,000	5.07	\$25,000,000	\$25,024,080	\$24,080
Toyota Credit De Puerto Rico Corp., May 17, 2023	VARIABLE RATE COMMERCIAL PAPER	5.00	5/17/2023	1/2/2023	50,000,000	5.07	\$50,000,000	\$50,052,873	\$52,873
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.43	4/30/2023	1/4/2023	100,000,000	4.49	\$100,002,688	\$100,069,939	\$67,251
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.43	4/30/2023	1/4/2023	75,000,000	4.49	\$75,001,764	\$75,052,454	\$50,691
Unilever Capital Corp. CP4-2	COMMERCIAL PAPER - 4-2		1/9/2023		25,000,000	4.31	\$24,970,486	\$24,970,146	-\$340
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2023		65,000,000	4.43	\$64,732,958	\$64,730,380	-\$2,578
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/10/2023		100,000,000	4.83	\$99,451,667	\$99,480,133	\$28,466
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/20/2023		77,259,000	4.85	\$76,448,639	\$76,459,455	\$10,816
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.97	8/28/2023	1/2/2023	40,000,000	5.04	\$40,000,000	\$40,049,668	\$49,668
Westpac Banking Corp. Ltd., Sydney, Mar 20, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	3/20/2023	1/2/2023	109,000,000	4.87	\$109,000,000	\$109,041,226	\$41,226
Westpac Banking Corp. Ltd., Sydney, Mar 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.80	3/21/2023	1/2/2023	75,000,000	4.87	\$75,000,000	\$75,028,738	\$28,738
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.38	8/1/2046	1/5/2023	7,625,000	4.38	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					24,500,755,375		\$24,474,175,616	\$24,471,484,011	-\$2,691,605

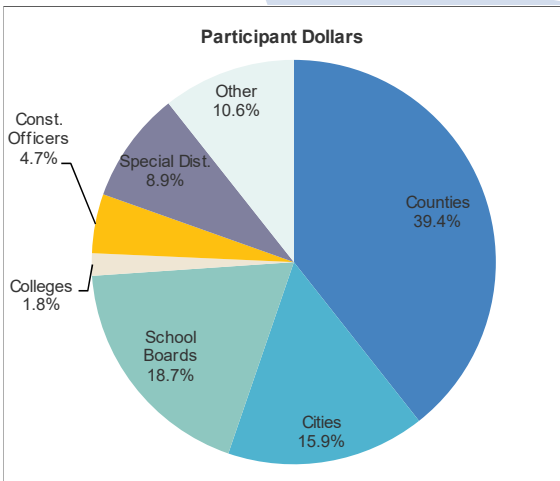
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

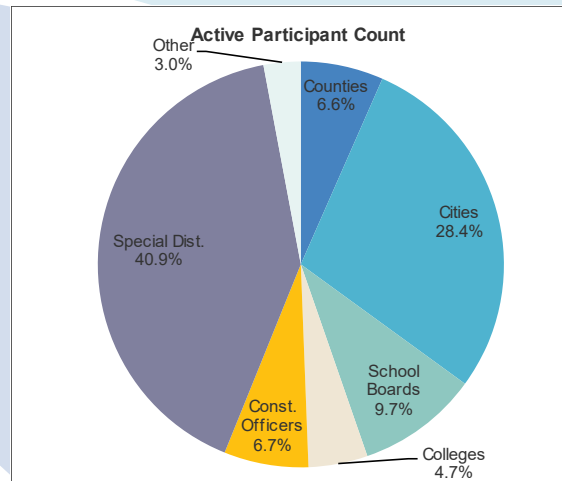
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF DECEMBER 2022

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.8%	4.7%
Top 10	33.5%	1.3%	Top 10	1.6%	1.3%
\$100 million or more	76.3%	8.1%	\$100 million or more	0.5%	0.1%
\$10 million up to \$100 million	20.8%	18.0%	\$10 million up to \$100 million	1.1%	0.9%
\$1 million up to \$10 million	2.6%	22.1%	\$1 million up to \$10 million	0.2%	1.3%
Under \$1 million	0.3%	51.8%	Under \$1 million	0.01%	2.3%
Counties	39.4%	6.6%	Constitutional Officers	4.7%	6.7%
Top 10	30.4%	1.3%	Top 10	2.1%	1.3%
\$100 million or more	37.8%	2.6%	\$100 million or more	3.3%	0.4%
\$10 million up to \$100 million	1.4%	1.1%	\$10 million up to \$100 million	1.1%	0.8%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.8%
Municipalities	15.9%	28.4%	Special Districts	8.9%	40.9%
Top 10	5.8%	1.3%	Top 10	5.3%	1.3%
\$100 million or more	5.8%	1.3%	\$100 million or more	4.0%	0.8%
\$10 million up to \$100 million	9.0%	7.8%	\$10 million up to \$100 million	4.1%	3.9%
\$1 million up to \$10 million	1.0%	7.3%	\$1 million up to \$10 million	0.7%	7.7%
Under \$1 million	0.1%	12.0%	Under \$1 million	0.2%	28.5%
School Boards	18.7%	9.7%	Other	10.6%	3.0%
Top 10	12.0%	1.3%	Top 10	10.4%	1.3%
\$100 million or more	15.2%	2.2%	\$100 million or more	9.7%	0.7%
\$10 million up to \$100 million	3.3%	3.0%	\$10 million up to \$100 million	0.8%	0.5%
\$1 million up to \$10 million	0.2%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$24,518,576,524



Total Active Participant Count: 743

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

COMPLIANCE WITH INVESTMENT POLICY FOR DECEMBER 2022

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

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

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

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

TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ALBION CAPITAL LLC CPABS4	12/29/22	12/14/22	12/14/22	25,000,000	24,954,688	0	24,954,688	0
ALBION CAPITAL LLC CPABS4	01/13/23	12/29/22	12/29/22	35,000,000	34,936,271	0	34,936,271	0
ANGLESEA FUNDING LLC CPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/08/22	12/01/22	12/01/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,861	0	49,962,861	0
ANGLESEA FUNDING LLC CPABS4	12/12/22	12/05/22	12/05/22	15,000,000	14,988,858	0	14,988,858	0
ANGLESEA FUNDING LLC CPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	0	49,960,139	0
ANGLESEA FUNDING LLC CPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	0	49,960,139	0
ANGLESEA FUNDING LLC CPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	0	49,960,139	0
ANGLESEA FUNDING LLC CPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,960,139	0	49,960,139	0
ANGLESEA FUNDING LLC CPABS4	12/19/22	12/12/22	12/12/22	15,000,000	14,988,042	0	14,988,042	0
ANGLESEA FUNDING LLC CPABS4	01/04/23	12/28/22	12/28/22	50,000,000	49,958,000	0	49,958,000	0
ANGLESEA FUNDING LLC CPABS4	01/04/23	12/28/22	12/28/22	50,000,000	49,958,000	0	49,958,000	0
ANGLESEA FUNDING LLC CPABS4	01/10/23	12/22/22	12/22/22	50,000,000	49,885,208	0	49,885,208	0
ANGLESEA FUNDING LLC CPABS4	01/10/23	12/22/22	12/22/22	50,000,000	49,885,208	0	49,885,208	0
ANGLESEA FUNDING LLC CPABS4	01/10/23	12/22/22	12/22/22	50,000,000	49,885,208	0	49,885,208	0
ANGLESEA FUNDING LLC CPABS4	02/02/23	12/16/22	12/16/22	50,000,000	49,709,333	0	49,709,333	0
ANGLESEA FUNDING LLC CPABS4	02/02/23	12/16/22	12/16/22	40,000,000	39,767,467	0	39,767,467	0
ANGLESEA FUNDING LLC CPABS4	02/03/23	12/07/22	12/07/22	50,000,000	49,647,167	0	49,647,167	0
ANGLESEA FUNDING LLC CPABS4	02/03/23	12/07/22	12/07/22	50,000,000	49,647,167	0	49,647,167	0
ANGLESEA FUNDING LLC CPABS4	02/03/23	12/07/22	12/07/22	10,000,000	9,929,433	0	9,929,433	0
ANGLESEA FUNDING LLC CPABS4	02/08/23	12/08/22	12/08/22	50,000,000	49,620,250	0	49,620,250	0
ANGLESEA FUNDING LLC CPABS4	02/08/23	12/08/22	12/08/22	50,000,000	49,620,250	0	49,620,250	0
ANGLESEA FUNDING LLC CPABS4	02/08/23	12/08/22	12/08/22	50,000,000	49,620,250	0	49,620,250	0
ANGLESEA FUNDING LLC CPABS4	02/08/23	12/08/22	12/08/22	50,000,000	49,620,250	0	49,620,250	0
ANGLESEA FUNDING LLC	06/06/23	12/07/22	12/08/22	50,000,000	50,000,000	0	50,000,000	0
ANTALIS S.A. CPABS4 CPABS4	02/02/23	12/29/22	12/29/22	50,000,000	49,788,542	0	49,788,542	0
ANTALIS S.A. CPABS4 CPABS4	02/02/23	12/29/22	12/29/22	10,000,000	9,957,708	0	9,957,708	0
ATLANTIC ASSET SECURCPABS4	02/27/23	12/28/22	12/28/22	50,000,000	49,627,222	0	49,627,222	0
BANK OF MONTREAL	12/05/23	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	12/05/23	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	12/05/23	12/05/22	12/05/22	10,000,000	10,000,000	0	10,000,000	0
BANK OF MONTREAL/CHICAGO IL	01/05/24	12/09/22	12/09/22	50,000,000	49,999,957	12,667	50,012,624	0
BANK OF MONTREAL/CHICAGO IL	01/05/24	12/09/22	12/09/22	50,000,000	49,999,957	12,667	50,012,624	0
BANK OF MONTREAL/CHICAGO IL	01/05/24	12/09/22	12/09/22	5,000,000	4,999,996	1,267	5,001,262	0
BANK OF MONTREAL	12/05/23	12/05/22	12/06/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL	12/05/23	12/05/22	12/06/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	07/05/23	12/05/22	12/05/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	12/13/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	12/13/23	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	09/21/23	12/21/22	12/21/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	09/21/23	12/21/22	12/21/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	09/21/23	12/21/22	12/21/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	12/27/23	12/28/22	12/28/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	12/27/23	12/28/22	12/28/22	35,000,000	35,000,000	0	35,000,000	0
BARTON CAPITAL S.A. CPABS4	12/06/22	12/05/22	12/05/22	50,000,000	49,994,694	0	49,994,694	0
BARTON CAPITAL S.A. CPABS4	12/08/22	12/07/22	12/07/22	50,000,000	49,994,694	0	49,994,694	0
BARTON CAPITAL S.A. CPABS4	12/09/22	12/08/22	12/08/22	25,000,000	24,997,347	0	24,997,347	0
BARTON CAPITAL S.A. CPABS4	12/12/22	12/09/22	12/09/22	50,000,000	49,984,083	0	49,984,083	0
BARTON CAPITAL S.A. CPABS4	12/13/22	12/12/22	12/12/22	50,000,000	49,994,694	0	49,994,694	0
BARTON CAPITAL S.A. CPABS4	12/15/22	12/14/22	12/14/22	50,000,000	49,994,694	0	49,994,694	0
BARTON CAPITAL S.A. CPABS4	12/19/22	12/16/22	12/16/22	50,000,000	49,982,000	0	49,982,000	0
BARTON CAPITAL S.A. CPABS4	12/20/22	12/19/22	12/19/22	50,000,000	49,994,000	0	49,994,000	0
BARTON CAPITAL S.A. CPABS4	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	0	49,958,000	0
BARTON CAPITAL S.A. CPABS4	12/22/22	12/15/22	12/15/22	50,000,000	49,958,000	0	49,958,000	0
BARTON CAPITAL S.A. CPABS4	12/22/22	12/15/22	12/15/22	25,000,000	24,979,000	0	24,979,000	0
BARTON CAPITAL S.A. CPABS4	12/22/22	12/21/22	12/21/22	50,000,000	49,994,000	0	49,994,000	0
BARTON CAPITAL S.A. CPABS4	12/29/22	12/22/22	12/22/22	50,000,000	49,958,000	0	49,958,000	0
BARTON CAPITAL S.A. CPABS4	12/29/22	12/22/22	12/22/22	50,000,000	49,958,000	0	49,958,000	0
BARTON CAPITAL S.A. CPABS4	12/29/22	12/22/22	12/22/22	25,000,000	24,979,000	0	24,979,000	0
BARTON CAPITAL S.A. CPABS4	12/29/22	12/28/22	12/28/22	50,000,000	49,994,000	0	49,994,000	0
BARTON CAPITAL S.A. CPABS4	01/03/23	12/29/22	12/29/22	50,000,000	49,970,000	0	49,970,000	0
BARTON CAPITAL S.A. CPABS4	01/17/23	12/15/22	12/15/22	50,000,000	49,800,167	0	49,800,167	0
BARTON CAPITAL S.A. CPABS4	01/17/23	12/15/22	12/15/22	9,821,000	9,781,749	0	9,781,749	0
BARTON CAPITAL S.A. CPABS4	01/19/23	12/20/22	12/20/22	50,000,000	49,818,333	0	49,818,333	0
BARTON CAPITAL S.A. CPABS4	01/27/23	12/28/22	12/28/22	50,000,000	49,818,750	0	49,818,750	0
BARTON CAPITAL S.A. CPABS4	01/30/23	12/29/22	12/29/22	50,000,000	49,806,667	0	49,806,667	0
BARTON CAPITAL S.A. CPABS4	01/30/23	12/29/22	12/29/22	50,000,000	49,806,667	0	49,806,667	0
BARTON CAPITAL S.A. CPABS4	01/30/23	12/29/22	12/29/22	25,000,000	24,903,333	0	24,903,333	0
BARTON CAPITAL S.A. CPABS4	02/06/23	12/08/22	12/08/22	50,000,000	49,626,667	0	49,626,667	0
BARTON CAPITAL S.A. CPABS4	02/21/23	12/20/22	12/20/22	25,000,000	24,804,000	0	24,804,000	0
BEDFORD ROW FUNDING CPABS4	02/06/23	12/15/22	12/16/22	50,000,000	49,682,222	0	49,682,222	0
BEDFORD ROW FUNDING CPABS4	02/06/23	12/15/22	12/16/22	40,000,000	39,745,778	0	39,745,778	0
BEDFORD ROW FUNDING CPABS4	03/27/23	12/20/22	12/20/22	50,000,000	49,373,542	0	49,373,542	0
BEDFORD ROW FUNDING CPABS4	04/21/23	12/27/22	12/27/22	25,000,000	24,620,660	0	24,620,660	0
BENNINGTON STARK CACPABS4	12/12/22	12/05/22	12/05/22	50,000,000	49,962,569	0	49,962,569	0
BENNINGTON STARK CACPABS4	12/12/22	12/05/22	12/05/22	5,000,000	4,996,257	0	4,996,257	0
BENNINGTON STARK CACPABS4	12/19/22	12/12/22	12/12/22	50,000,000	49,959,750	0	49,959,750	0
BENNINGTON STARK CACPABS4	12/19/22	12/12/22	12/12/22	5,000,000	4,995,975	0	4,995,975	0
BENNINGTON STARK CACPABS4	12/27/22	12/19/22	12/19/22	50,000,000	49,951,667	0	49,951,667	0
BENNINGTON STARK CACPABS4	12/27/22	12/19/22	12/19/22	5,000,000	4,995,167	0	4,995,167	0
BENNINGTON STARK CACPABS4	01/03/23	12/27/22	12/27/22	50,000,000	49,957,708	0	49,957,708	0
BENNINGTON STARK CACPABS4	01/03/23	12/27/22	12/27/22	5,000,000	4,995,771	0	4,995,771	0
BENNINGTON STARK CACPABS4	01/05/23	12/12/22	12/12/22	50,000,000	49,855,000	0	49,855,000	0
BENNINGTON STARK CACPABS4	01/09/23	12/13/22	12/13/22	22,664,000	22,589,549	0	22,589,549	0
BNG BANK N.Y. CP4-2CP4-2	12/15/22	12/08/22	12/08/22	50,000,000	49,963,056	0	49,963,056	0
BNG BANK N.Y. CP4-2CP4-2	12/15/22	12/08/22	12/08/22	50,000,000	49,963,056	0	49,963,056	0



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TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	12/02/22	12/01/22	12/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/02/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/22	12/01/22	12/01/22	1,267,000,000	1,267,000,000	0	1,267,000,000	0
MIZUHO TRIPARTY	12/05/22	12/02/22	12/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/05/22	12/02/22	12/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/22	12/02/22	12/02/22	1,140,000,000	1,140,000,000	0	1,140,000,000	0
MIZUHO TRIPARTY	12/06/22	12/05/22	12/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/22	12/05/22	12/05/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/22	12/05/22	12/05/22	1,262,000,000	1,262,000,000	0	1,262,000,000	0
MIZUHO TRIPARTY	12/07/22	12/06/22	12/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/07/22	12/06/22	12/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/22	12/06/22	12/06/22	905,000,000	905,000,000	0	905,000,000	0
MIZUHO TRIPARTY	12/08/22	12/07/22	12/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/08/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/08/22	12/07/22	12/07/22	1,222,000,000	1,222,000,000	0	1,222,000,000	0
MIZUHO TRIPARTY	12/09/22	12/08/22	12/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/09/22	12/08/22	12/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/22	12/08/22	12/08/22	1,021,000,000	1,021,000,000	0	1,021,000,000	0
MIZUHO TRIPARTY	12/12/22	12/09/22	12/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/12/22	12/09/22	12/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/22	12/09/22	12/09/22	1,942,000,000	1,942,000,000	0	1,942,000,000	0
MIZUHO TRIPARTY	12/13/22	12/12/22	12/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/22	12/12/22	12/12/22	1,836,000,000	1,836,000,000	0	1,836,000,000	0
MIZUHO TRIPARTY	12/14/22	12/13/22	12/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/14/22	12/13/22	12/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/14/22	12/13/22	12/13/22	1,725,000,000	1,725,000,000	0	1,725,000,000	0
MIZUHO TRIPARTY	12/15/22	12/14/22	12/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/15/22	12/14/22	12/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/15/22	12/14/22	12/14/22	681,000,000	681,000,000	0	681,000,000	0
MIZUHO TRIPARTY	12/16/22	12/15/22	12/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/16/22	12/15/22	12/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/22	12/15/22	12/15/22	760,000,000	760,000,000	0	760,000,000	0
MIZUHO TRIPARTY	12/19/22	12/16/22	12/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/19/22	12/16/22	12/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/22	12/16/22	12/16/22	1,060,000,000	1,060,000,000	0	1,060,000,000	0
MIZUHO TRIPARTY	12/20/22	12/19/22	12/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/20/22	12/19/22	12/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/22	12/19/22	12/19/22	890,000,000	890,000,000	0	890,000,000	0
MIZUHO TRIPARTY	12/21/22	12/20/22	12/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/22	12/20/22	12/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/22	12/20/22	12/20/22	297,000,000	297,000,000	0	297,000,000	0
MIZUHO TRIPARTY	12/22/22	12/21/22	12/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/22/22	12/21/22	12/21/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/22	12/21/22	12/21/22	725,000,000	725,000,000	0	725,000,000	0
HSBC TRIPARTY	12/27/22	12/22/22	12/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/22	12/22/22	12/22/22	1,209,000,000	1,209,000,000	0	1,209,000,000	0
MIZUHO TRIPARTY	12/28/22	12/27/22	12/27/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/28/22	12/27/22	12/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/28/22	12/27/22	12/27/22	1,329,000,000	1,329,000,000	0	1,329,000,000	0
MIZUHO TRIPARTY	12/29/22	12/28/22	12/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/29/22	12/28/22	12/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/29/22	12/28/22	12/28/22	373,000,000	373,000,000	0	373,000,000	0
HSBC TRIPARTY	01/03/23	12/29/22	12/29/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/03/23	12/29/22	12/29/22	2,000,000,000	2,000,000,000	0	2,000,000,000	0
Total Buys				71,528,293,602	71,498,804,054	2,962,711	71,501,766,766	0
Cash Closes								
MIZUHO FLOATER/RESIDUAL TRUST	09/01/26	12/20/22	12/20/22	43,750,000	43,750,000	103,154	43,853,154	0
OLD LINE FUNDING LLC	01/09/23	12/02/22	12/02/22	15,000,000	15,000,000	41,638	15,041,638	0
Total Cash Closes				58,750,000	58,750,000	144,792	58,894,792	0
Deposits								
ABN AMRO BANK N.V.	12/08/22	12/01/22	12/01/22	75,000,000	75,000,000	0	75,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	12/02/22	12/01/22	12/01/22	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/02/22	12/01/22	12/01/22	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/02/22	12/01/22	12/01/22	685,000,000	685,000,000	0	685,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/09/22	12/02/22	12/02/22	45,000,000	45,000,000	0	45,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/05/22	12/02/22	12/02/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEWYORK BRANCH	12/05/22	12/02/22	12/02/22	260,000,000	260,000,000	0	260,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/05/22	12/02/22	12/02/22	695,000,000	695,000,000	0	695,000,000	0
ABN AMRO BANK N.V.	12/12/22	12/05/22	12/05/22	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	12/13/22	12/05/22	12/05/22	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/06/22	12/05/22	12/05/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/06/22	12/05/22	12/05/22	720,000,000	720,000,000	0	720,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/07/22	12/06/22	12/06/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/13/22	12/06/22	12/06/22	930,000,000	930,000,000	0	930,000,000	0
ABN AMRO BANK N.V.	12/13/22	12/06/22	12/06/22	356,000,000	356,000,000	0	356,000,000	0
RABOBANK NEW YORK	12/12/22	12/06/22	12/06/22	490,000,000	490,000,000	0	490,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/07/22	12/06/22	12/06/22	730,000,000	730,000,000	0	730,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/08/22	12/07/22	12/07/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/08/22	12/07/22	12/07/22	745,000,000	745,000,000	0	745,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/09/22	12/08/22	12/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	12/15/22	12/08/22	12/08/22	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/09/22	12/08/22	12/08/22	780,000,000	780,000,000	0	780,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/12/22	12/09/22	12/09/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
ABN AMRO BANK N.V.	12/16/22	12/09/22	12/09/22	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/12/22	12/09/22	12/09/22	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/13/22	12/12/22	12/12/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
RABOBANK NEW YORK	12/19/22	12/12/22	12/12/22	610,000,000	610,000,000	0	610,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/22	12/12/22	12/12/22	235,000,000	235,000,000	0	235,000,000	0

TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
ABN AMRO BANK N.V.	12/19/22	12/12/22	12/12/22	635,000,000	635,000,000	0	635,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/13/22	12/12/22	12/12/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/13/22	12/12/22	12/12/22	850,000,000	850,000,000	0	850,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/20/22	12/13/22	12/13/22	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	12/20/22	12/13/22	12/13/22	570,000,000	570,000,000	0	570,000,000	0
ABN AMRO BANK N.V.	12/20/22	12/13/22	12/13/22	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/14/22	12/13/22	12/13/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/14/22	12/13/22	12/13/22	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/15/22	12/14/22	12/14/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/15/22	12/14/22	12/14/22	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/16/22	12/15/22	12/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	12/22/22	12/15/22	12/15/22	55,000,000	55,000,000	0	55,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/16/22	12/15/22	12/15/22	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/16/22	12/16/22	95,000,000	95,000,000	0	95,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/19/22	12/16/22	12/16/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/19/22	12/16/22	12/16/22	525,000,000	525,000,000	0	525,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/19/22	12/19/22	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEW YORK	12/27/22	12/19/22	12/19/22	630,000,000	630,000,000	0	630,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/19/22	12/19/22	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/20/22	12/19/22	12/19/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/20/22	12/19/22	12/19/22	155,000,000	155,000,000	0	155,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/20/22	12/19/22	12/19/22	540,000,000	540,000,000	0	540,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/20/22	12/20/22	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	12/28/22	12/20/22	12/20/22	575,000,000	575,000,000	0	575,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/21/22	12/20/22	12/20/22	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/20/22	12/20/22	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/21/22	12/20/22	12/20/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/22/22	12/21/22	12/21/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/22/22	12/21/22	12/21/22	570,000,000	570,000,000	0	570,000,000	0
ABN AMRO BANK N.V.	12/29/22	12/22/22	12/22/22	70,000,000	70,000,000	0	70,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/27/22	12/22/22	12/22/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/27/22	12/22/22	12/22/22	590,000,000	590,000,000	0	590,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/03/23	12/27/22	12/27/22	1,150,000,000	1,150,000,000	0	1,150,000,000	0
RABOBANK NEW YORK	01/03/23	12/27/22	12/27/22	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	01/03/23	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	12/28/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/28/22	12/27/22	12/27/22	580,000,000	580,000,000	0	580,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	01/04/23	12/28/22	12/28/22	80,000,000	80,000,000	0	80,000,000	0
RABOBANK NEW YORK	01/04/23	12/28/22	12/28/22	630,000,000	630,000,000	0	630,000,000	0
ABN AMRO BANK N.V.	01/04/23	12/28/22	12/28/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK N.V.	12/29/22	12/28/22	12/28/22	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/29/22	12/28/22	12/28/22	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/29/22	12/28/22	12/28/22	610,000,000	610,000,000	0	610,000,000	0
ABN AMRO BANK N.V.	01/05/23	12/29/22	12/29/22	420,000,000	420,000,000	0	420,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	01/03/23	12/29/22	12/29/22	600,000,000	600,000,000	0	600,000,000	0
Total Deposits				46,096,000,000	46,096,000,000	0	46,096,000,000	0
Maturities								
ALBION CAPITAL LLC CPAB54	12/14/22	12/14/22	12/14/22	25,000,000	25,000,000	0	25,000,000	0
ALBION CAPITAL LLC CPAB54	12/29/22	12/29/22	12/29/22	25,000,000	25,000,000	0	25,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/01/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/05/22	12/05/22	12/05/22	215,000,000	215,000,000	0	215,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/08/22	12/08/22	12/08/22	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/12/22	12/12/22	12/12/22	215,000,000	215,000,000	0	215,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/16/22	12/16/22	12/16/22	60,000,000	60,000,000	0	60,000,000	0
ANGLESEA FUNDING LLC CPAB54	12/19/22	12/19/22	12/19/22	375,000,000	375,000,000	0	375,000,000	0
ANTALIS S.A. CPAB54 CPAB54	12/15/22	12/15/22	12/15/22	57,950,000	57,950,000	0	57,950,000	0
ATLANTIC ASSET SECUCPAB54	12/09/22	12/09/22	12/09/22	70,000,000	70,000,000	0	70,000,000	0
ATLANTIC ASSET SECUCPAB54	12/12/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A. CPAB54	12/06/22	12/06/22	12/06/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/07/22	12/07/22	12/07/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/08/22	12/08/22	12/08/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/09/22	12/09/22	12/09/22	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A. CPAB54	12/12/22	12/12/22	12/12/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/13/22	12/13/22	12/13/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/15/22	12/15/22	12/15/22	154,382,000	154,382,000	0	154,382,000	0
BARTON CAPITAL S.A. CPAB54	12/16/22	12/16/22	12/16/22	21,000,000	21,000,000	0	21,000,000	0
BARTON CAPITAL S.A. CPAB54	12/19/22	12/19/22	12/19/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/20/22	12/20/22	12/20/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPAB54	12/22/22	12/22/22	12/22/22	175,000,000	175,000,000	0	175,000,000	0
BARTON CAPITAL S.A. CPAB54	12/29/22	12/29/22	12/29/22	175,000,000	175,000,000	0	175,000,000	0
BEDFORD ROW FUNDING CPAB54	12/15/22	12/15/22	12/15/22	60,000,000	60,000,000	0	60,000,000	0
BENNINGTON STARK CACPAB54	12/05/22	12/05/22	12/05/22	55,000,000	55,000,000	0	55,000,000	0
BENNINGTON STARK CACPAB54	12/12/22	12/12/22	12/12/22	108,000,000	108,000,000	0	108,000,000	0
BENNINGTON STARK CACPAB54	12/19/22	12/19/22	12/19/22	55,000,000	55,000,000	0	55,000,000	0
BENNINGTON STARK CACPAB54	12/27/22	12/27/22	12/27/22	55,000,000	55,000,000	0	55,000,000	0
BNG BANK N.V. CP4-2CP4-2	12/15/22	12/15/22	12/15/22	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V. CP4-2CP4-2	12/22/22	12/22/22	12/22/22	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V. CP4-2CP4-2	12/29/22	12/29/22	12/29/22	100,000,000	100,000,000	0	100,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	12/01/22	12/01/22	12/01/22	61,500,000	61,500,000	0	61,500,000	0
CANADIAN IMPERIAL BCP4-2	12/01/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLC CPAB54	12/01/22	12/01/22	12/01/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/02/22	12/02/22	12/02/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/05/22	12/05/22	12/05/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/06/22	12/06/22	12/06/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/07/22	12/07/22	12/07/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/08/22	12/08/22	12/08/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPAB54	12/09/22	12/09/22	12/09/22	500,000,000	500,000,000	0	500,000,000	0

TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPAB54	12/12/22	12/12/22	12/12/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPAB54	12/13/22	12/13/22	12/13/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPAB54	12/14/22	12/14/22	12/14/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPAB54	12/15/22	12/15/22	12/15/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPAB54	12/16/22	12/16/22	12/16/22	385,000,000	385,000,000	0	385,000,000	0
CHESHAM FINANCE LLCCPAB54	12/19/22	12/19/22	12/19/22	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLCCPAB54	12/20/22	12/20/22	12/20/22	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLCCPAB54	12/21/22	12/21/22	12/21/22	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLCCPAB54	12/22/22	12/22/22	12/22/22	380,000,000	380,000,000	0	380,000,000	0
CHESHAM FINANCE LLCCPAB54	12/27/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPAB54	12/28/22	12/28/22	12/28/22	490,000,000	490,000,000	0	490,000,000	0
CHESHAM FINANCE LLCCPAB54	12/29/22	12/29/22	12/29/22	500,000,000	500,000,000	0	500,000,000	0
CIESCO, LLC CPAB54-CPAB54	12/09/22	12/09/22	12/09/22	121,300,000	121,300,000	0	121,300,000	0
CIESCO, LLC CPAB54-CPAB54	12/14/22	12/14/22	12/14/22	60,700,000	60,700,000	0	60,700,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	12/06/22	12/06/22	12/06/22	60,000,000	60,000,000	0	60,000,000	0
CREDIT AGRICOLE CORCP	12/14/22	12/14/22	12/14/22	125,000,000	125,000,000	0	125,000,000	0
CREDIT AGRICOLE CORCDYAN	12/05/22	12/05/22	12/05/22	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/07/22	12/07/22	12/07/22	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/09/22	12/09/22	12/09/22	130,000,000	130,000,000	0	130,000,000	0
CREDIT AGRICOLE CORCDYAN	12/12/22	12/12/22	12/12/22	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/14/22	12/14/22	12/14/22	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	12/15/22	12/15/22	12/15/22	71,000,000	71,000,000	0	71,000,000	0
CREDIT AGRICOLE CORCDYAN	12/16/22	12/16/22	12/16/22	175,000,000	175,000,000	0	175,000,000	0
CREDIT AGRICOLE CORCDYAN	12/19/22	12/19/22	12/19/22	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	12/15/22	12/15/22	12/15/22	475,000,000	475,000,000	0	475,000,000	0
CREDIT AGRICOLE CORCDYAN	12/22/22	12/22/22	12/22/22	375,000,000	375,000,000	0	375,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/27/22	12/27/22	200,000,000	200,000,000	0	200,000,000	0
CREDIT AGRICOLE CORCDYAN	12/27/22	12/27/22	12/27/22	425,000,000	425,000,000	0	425,000,000	0
CREDIT AGRICOLE CORCDYAN	12/29/22	12/29/22	12/29/22	350,000,000	350,000,000	0	350,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/02/22	12/02/22	12/02/22	740,000,000	740,000,000	0	740,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/05/22	12/05/22	12/05/22	745,000,000	745,000,000	0	745,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/06/22	12/06/22	12/06/22	725,000,000	725,000,000	0	725,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/07/22	12/07/22	12/07/22	720,000,000	720,000,000	0	720,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/08/22	12/08/22	12/08/22	970,000,000	970,000,000	0	970,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/09/22	12/09/22	12/09/22	918,000,000	918,000,000	0	918,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/12/22	12/12/22	12/12/22	920,000,000	920,000,000	0	920,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/13/22	12/13/22	12/13/22	920,000,000	920,000,000	0	920,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/14/22	12/14/22	12/14/22	896,000,000	896,000,000	0	896,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/15/22	12/15/22	12/15/22	965,000,000	965,000,000	0	965,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/16/22	12/16/22	12/16/22	921,000,000	921,000,000	0	921,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/19/22	12/19/22	12/19/22	920,000,000	920,000,000	0	920,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/20/22	12/20/22	12/20/22	925,000,000	925,000,000	0	925,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/21/22	12/21/22	12/21/22	911,000,000	911,000,000	0	911,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/22/22	12/22/22	12/22/22	915,000,000	915,000,000	0	915,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/27/22	12/27/22	12/27/22	905,000,000	905,000,000	0	905,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/28/22	12/28/22	12/28/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	12/29/22	12/29/22	12/29/22	909,000,000	909,000,000	0	909,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/01/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/02/22	12/02/22	12/02/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/05/22	12/05/22	12/05/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/06/22	12/06/22	12/06/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/07/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/08/22	12/08/22	12/08/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/09/22	12/09/22	12/09/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/12/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/13/22	12/13/22	12/13/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/14/22	12/14/22	12/14/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/15/22	12/15/22	12/15/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/16/22	12/16/22	12/16/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/19/22	12/19/22	12/19/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/20/22	12/20/22	12/20/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/21/22	12/21/22	12/21/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/22/22	12/22/22	12/22/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	12/27/22	12/27/22	12/27/22	100,000,000	100,000,000	0	100,000,000	0
GREAT BEAR FUNDING CPAB54	12/05/22	12/05/22	12/05/22	32,000,000	32,000,000	0	32,000,000	0
GREAT BEAR FUNDING CPAB54	12/12/22	12/12/22	12/12/22	52,000,000	52,000,000	0	52,000,000	0
GREAT BEAR FUNDING CPAB54	12/19/22	12/19/22	12/19/22	52,000,000	52,000,000	0	52,000,000	0
JUPITER SECURITIZATCPAB54	12/08/22	12/08/22	12/08/22	59,302,000	59,302,000	0	59,302,000	0
JUPITER SECURITIZATCPAB54	12/09/22	12/09/22	12/09/22	186,493,000	186,493,000	0	186,493,000	0
LONGSHIP FUNDING LLCPCAB54	12/13/22	12/13/22	12/13/22	43,000,000	43,000,000	0	43,000,000	0
MUGF BANK LTD/NEW YORK NY	12/07/22	12/07/22	12/07/22	150,000,000	150,000,000	0	150,000,000	0
MIZUHO BANK LTD, CDCDYAN	12/13/22	12/13/22	12/13/22	250,000,000	250,000,000	0	250,000,000	0
MUGF BANK LTD, CP4P	12/15/22	12/15/22	12/15/22	580,000,000	580,000,000	0	580,000,000	0
SHEFFIELD RECEIVABCPAB54	12/02/22	12/02/22	12/02/22	110,000,000	110,000,000	0	110,000,000	0
SHEFFIELD RECEIVABCPAB54	12/05/22	12/05/22	12/05/22	111,000,000	111,000,000	0	111,000,000	0
SHEFFIELD RECEIVABCPAB54	12/06/22	12/06/22	12/06/22	135,000,000	135,000,000	0	135,000,000	0
SHEFFIELD RECEIVABCPAB54	12/07/22	12/07/22	12/07/22	200,000,000	200,000,000	0	200,000,000	0
SHEFFIELD RECEIVABCPAB54	12/08/22	12/08/22	12/08/22	160,000,000	160,000,000	0	160,000,000	0
SHEFFIELD RECEIVABCPAB54	12/09/22	12/09/22	12/09/22	200,000,000	200,000,000	0	200,000,000	0
SHEFFIELD RECEIVABCPAB54	12/12/22	12/12/22	12/12/22	164,550,000	164,550,000	0	164,550,000	0
SHEFFIELD RECEIVABCPAB54	12/13/22	12/13/22	12/13/22	162,000,000	162,000,000	0	162,000,000	0
SHEFFIELD RECEIVABCPAB54	12/14/22	12/14/22	12/14/22	257,000,000	257,000,000	0	257,000,000	0
SHEFFIELD RECEIVABCPAB54	12/15/22	12/15/22	12/15/22	311,000,000	311,000,000	0	311,000,000	0
SHEFFIELD RECEIVABCPAB54	12/16/22	12/16/22	12/16/22	125,000,000	125,000,000	0	125,000,000	0
SHEFFIELD RECEIVABCPAB54	12/19/22	12/19/22	12/19/22	125,000,000	125,000,000	0	125,000,000	0
SHEFFIELD RECEIVABCPAB54	12/20/22	12/20/22	12/20/22	125,000,000	125,000,000	0	125,000,000	0
SHEFFIELD RECEIVABCPAB54	12/21/22	12/21/22	12/21/22	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABCPAB54	12/22/22	12/22/22	12/22/22	110,000,000	110,000,000	0	110,000,000	0
SHEFFIELD RECEIVABCPAB54	12/28/22	12/28/22	12/28/22	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCDYAN	12/22/22	12/22/22	12/22/22	500,000,000	500,000,000	0	500,000,000	0
SOCIETE GENERALE, PCDYAN	12/29/22	12/29/22	12/29/22	375,000,000	375,000,000	0	375,000,000	0

TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SUMITOMO MITSUI TRUCDYAN	12/13/22	12/13/22	12/13/22	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	12/16/22	12/16/22	12/16/22	145,000,000	145,000,000	0	145,000,000	0
TOTALENERGIES CAPITAL CP4-2	12/12/22	12/12/22	12/12/22	98,000,000	98,000,000	0	98,000,000	0
TOTALENERGIES CAPITAL CANADA LTD	12/19/22	12/19/22	12/19/22	98,000,000	98,000,000	0	98,000,000	0
UNILEVER CAPITAL COCP4-2	12/15/22	12/15/22	12/15/22	25,000,000	25,000,000	0	25,000,000	0
UNITEDHEALTH GROUPCP4-2	12/07/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUPCP4-2	12/12/22	12/12/22	12/12/22	184,000,000	184,000,000	0	184,000,000	0
UNITEDHEALTH GROUPCP4-2	12/16/22	12/16/22	12/16/22	169,700,000	169,700,000	0	169,700,000	0
UNITEDHEALTH GROUPCP4-2	12/28/22	12/28/22	12/28/22	225,000,000	225,000,000	0	225,000,000	0
UNITEDHEALTH GROUPCP4-2	12/29/22	12/29/22	12/29/22	160,000,000	160,000,000	0	160,000,000	0
MIZUHO TRIPARTY	12/01/22	12/01/22	12/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/01/22	12/01/22	12/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/01/22	12/01/22	12/01/22	2,084,000,000	2,084,000,000	0	2,084,000,000	0
MIZUHO TRIPARTY	12/02/22	12/02/22	12/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/02/22	12/02/22	12/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/02/22	12/02/22	12/02/22	1,267,000,000	1,267,000,000	0	1,267,000,000	0
MIZUHO TRIPARTY	12/05/22	12/05/22	12/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/05/22	12/05/22	12/05/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/05/22	12/05/22	12/05/22	1,140,000,000	1,140,000,000	0	1,140,000,000	0
MIZUHO TRIPARTY	12/06/22	12/06/22	12/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/06/22	12/06/22	12/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/06/22	12/06/22	12/06/22	1,262,000,000	1,262,000,000	0	1,262,000,000	0
MIZUHO TRIPARTY	12/07/22	12/07/22	12/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/07/22	12/07/22	12/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/07/22	12/07/22	12/07/22	905,000,000	905,000,000	0	905,000,000	0
MIZUHO TRIPARTY	12/08/22	12/08/22	12/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/08/22	12/08/22	12/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/08/22	12/08/22	12/08/22	1,222,000,000	1,222,000,000	0	1,222,000,000	0
MIZUHO TRIPARTY	12/09/22	12/09/22	12/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/09/22	12/09/22	12/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/09/22	12/09/22	12/09/22	1,021,000,000	1,021,000,000	0	1,021,000,000	0
MIZUHO TRIPARTY	12/12/22	12/12/22	12/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/12/22	12/12/22	12/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/12/22	12/12/22	12/12/22	1,942,000,000	1,942,000,000	0	1,942,000,000	0
MIZUHO TRIPARTY	12/13/22	12/13/22	12/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/13/22	12/13/22	12/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/13/22	12/13/22	12/13/22	1,836,000,000	1,836,000,000	0	1,836,000,000	0
MIZUHO TRIPARTY	12/14/22	12/14/22	12/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/14/22	12/14/22	12/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/14/22	12/14/22	12/14/22	1,725,000,000	1,725,000,000	0	1,725,000,000	0
MIZUHO TRIPARTY	12/15/22	12/15/22	12/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/15/22	12/15/22	12/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/15/22	12/15/22	12/15/22	681,000,000	681,000,000	0	681,000,000	0
MIZUHO TRIPARTY	12/16/22	12/16/22	12/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/16/22	12/16/22	12/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/16/22	12/16/22	12/16/22	760,000,000	760,000,000	0	760,000,000	0
MIZUHO TRIPARTY	12/19/22	12/19/22	12/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/19/22	12/19/22	12/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/19/22	12/19/22	12/19/22	1,060,000,000	1,060,000,000	0	1,060,000,000	0
MIZUHO TRIPARTY	12/20/22	12/20/22	12/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/20/22	12/20/22	12/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/20/22	12/20/22	12/20/22	890,000,000	890,000,000	0	890,000,000	0
MIZUHO TRIPARTY	12/21/22	12/21/22	12/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/21/22	12/21/22	12/21/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/21/22	12/21/22	12/21/22	297,000,000	297,000,000	0	297,000,000	0
MIZUHO TRIPARTY	12/22/22	12/22/22	12/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/22/22	12/22/22	12/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/22/22	12/22/22	12/22/22	725,000,000	725,000,000	0	725,000,000	0
HSBC TRIPARTY	12/27/22	12/27/22	12/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/27/22	12/27/22	12/27/22	1,209,000,000	1,209,000,000	0	1,209,000,000	0
MIZUHO TRIPARTY	12/28/22	12/28/22	12/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/28/22	12/28/22	12/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/28/22	12/28/22	12/28/22	1,329,000,000	1,329,000,000	0	1,329,000,000	0
MIZUHO TRIPARTY	12/29/22	12/29/22	12/29/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	12/29/22	12/29/22	12/29/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	12/29/22	12/29/22	12/29/22	373,000,000	373,000,000	0	373,000,000	0
RABOBANK NEW YORK	12/06/22	12/06/22	12/06/22	475,000,000	475,000,000	0	475,000,000	0
ABN AMRO BANK N.V.	12/06/22	12/06/22	12/06/22	375,000,000	375,000,000	0	375,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/06/22	12/06/22	12/06/22	900,000,000	900,000,000	0	900,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/07/22	12/07/22	12/07/22	60,000,000	60,000,000	0	60,000,000	0
DNB BANK CAY TD 0.0380 2022 I201	12/01/22	12/01/22	12/01/22	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/01/22	12/01/22	12/01/22	650,000,000	650,000,000	0	650,000,000	0
ABN AMRO BANK N.V.	12/08/22	12/08/22	12/08/22	75,000,000	75,000,000	0	75,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/02/22	12/02/22	12/02/22	250,000,000	250,000,000	0	250,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/02/22	12/02/22	12/02/22	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/02/22	12/02/22	12/02/22	685,000,000	685,000,000	0	685,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/09/22	12/09/22	12/09/22	45,000,000	45,000,000	0	45,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/05/22	12/05/22	12/05/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/05/22	12/05/22	12/05/22	260,000,000	260,000,000	0	260,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/05/22	12/05/22	12/05/22	695,000,000	695,000,000	0	695,000,000	0
ABN AMRO BANK N.V.	12/12/22	12/12/22	12/12/22	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	12/13/22	12/13/22	12/13/22	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/06/22	12/06/22	12/06/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/06/22	12/06/22	12/06/22	720,000,000	720,000,000	0	720,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/07/22	12/07/22	12/07/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/13/22	12/13/22	12/13/22	930,000,000	930,000,000	0	930,000,000	0
ABN AMRO BANK N.V.	12/13/22	12/13/22	12/13/22	356,000,000	356,000,000	0	356,000,000	0
RABOBANK NEW YORK	12/12/22	12/12/22	12/12/22	490,000,000	490,000,000	0	490,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/07/22	12/07/22	12/07/22	730,000,000	730,000,000	0	730,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/08/22	12/08/22	12/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	12/08/22	12/08/22	12/08/22	745,000,000	745,000,000	0	745,000,000	0

TRADING ACTIVITY FOR DECEMBER 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA, GRAND CAYMAN BRANCH	12/09/22	12/09/22	12/09/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	12/15/22	12/15/22	12/15/22	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/09/22	12/09/22	12/09/22	780,000,000	780,000,000	0	780,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/12/22	12/12/22	12/12/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
ABN AMRO BANK N.V.	12/16/22	12/16/22	12/16/22	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/12/22	12/12/22	12/12/22	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/13/22	12/13/22	12/13/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
RABOBANK NEWYORK	12/19/22	12/19/22	12/19/22	610,000,000	610,000,000	0	610,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/19/22	12/19/22	12/19/22	235,000,000	235,000,000	0	235,000,000	0
ABN AMRO BANK N.V.	12/19/22	12/19/22	12/19/22	635,000,000	635,000,000	0	635,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/13/22	12/13/22	12/13/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/13/22	12/13/22	12/13/22	850,000,000	850,000,000	0	850,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/20/22	12/20/22	12/20/22	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEWYORK	12/20/22	12/20/22	12/20/22	570,000,000	570,000,000	0	570,000,000	0
ABN AMRO BANK N.V.	12/20/22	12/20/22	12/20/22	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/14/22	12/14/22	12/14/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/14/22	12/14/22	12/14/22	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/15/22	12/15/22	12/15/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/15/22	12/15/22	12/15/22	625,000,000	625,000,000	0	625,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/16/22	12/16/22	12/16/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK N.V.	12/22/22	12/22/22	12/22/22	55,000,000	55,000,000	0	55,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/16/22	12/16/22	12/16/22	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/27/22	12/27/22	95,000,000	95,000,000	0	95,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/19/22	12/19/22	12/19/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/19/22	12/19/22	12/19/22	525,000,000	525,000,000	0	525,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/27/22	12/27/22	250,000,000	250,000,000	0	250,000,000	0
RABOBANK NEWYORK	12/27/22	12/27/22	12/27/22	630,000,000	630,000,000	0	630,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/27/22	12/27/22	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/20/22	12/20/22	12/20/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL, NEW YORK BRANCH	12/20/22	12/20/22	12/20/22	155,000,000	155,000,000	0	155,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/20/22	12/20/22	12/20/22	540,000,000	540,000,000	0	540,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	12/27/22	12/27/22	12/27/22	950,000,000	950,000,000	0	950,000,000	0
RABOBANK NEWYORK	12/28/22	12/28/22	12/28/22	575,000,000	575,000,000	0	575,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/21/22	12/21/22	12/21/22	1,200,000,000	1,200,000,000	0	1,200,000,000	0
ABN AMRO BANK N.V.	12/27/22	12/27/22	12/27/22	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/21/22	12/21/22	12/21/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/22/22	12/22/22	12/22/22	1,100,000,000	1,100,000,000	0	1,100,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/22/22	12/22/22	12/22/22	570,000,000	570,000,000	0	570,000,000	0
ABN AMRO BANK N.V.	12/29/22	12/29/22	12/29/22	70,000,000	70,000,000	0	70,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/27/22	12/27/22	12/27/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/27/22	12/27/22	12/27/22	590,000,000	590,000,000	0	590,000,000	0
ABN AMRO BANK N.V.	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/28/22	12/28/22	12/28/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/28/22	12/28/22	12/28/22	580,000,000	580,000,000	0	580,000,000	0
ABN AMRO BANK N.V.	12/29/22	12/29/22	12/29/22	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	12/29/22	12/29/22	12/29/22	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEWYORK BRANCH	12/29/22	12/29/22	12/29/22	610,000,000	610,000,000	0	610,000,000	0
ABN AMRO BANK N.V.	12/05/22	12/05/22	12/05/22	540,000,000	540,000,000	0	540,000,000	0
RABOBANK NEWYORK	12/05/22	12/05/22	12/05/22	440,000,000	440,000,000	0	440,000,000	0
Total Maturities				112,774,877,000	112,774,877,000	0	112,774,877,000	0
Sells								
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	675
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	675
BANK OF NOVA SCOTIA/HOUSTON	12/22/22	12/21/22	12/21/22	50,000,000	50,000,675	503,528	50,504,203	675
WESTPAC BANKING CORP	12/23/22	12/20/22	12/21/22	7,500,000	7,500,181	25,644	7,525,825	181
WESTPAC BANKING CORP	12/23/22	12/20/22	12/21/22	50,000,000	50,001,208	170,958	50,172,167	1,208
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/02/22	12/02/22	3,550,930	3,550,930	0	3,550,930	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/06/22	12/06/22	546,281	546,281	0	546,281	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/07/22	12/07/22	1,397,834	1,397,834	0	1,397,834	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/09/22	12/09/22	570,366	570,366	0	570,366	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/12/22	12/12/22	4,092,207	4,092,207	0	4,092,207	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/14/22	12/14/22	11,270,512	11,270,512	0	11,270,512	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/16/22	12/16/22	1,498,273	1,498,273	0	1,498,273	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/21/22	12/21/22	1,333,770	1,333,770	0	1,333,770	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	12/28/22	12/28/22	2,108,682	2,108,682	0	2,108,682	0
Total Sells				233,868,855	233,872,270	1,707,185	235,579,455	3,415



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