



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

January 31, 2022

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from January 1, 2022, through January 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 January 31, 2022)

Total Participants
742

Florida PRIME™
Total Participant Balance
\$20,697,484,624

Total Number of Accounts
1,375

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

There's no returning to our pre-pandemic lives, but the Federal Reserve is well on its way to normalization.

We prefer to conceptualize the Fed's removal of accommodative policy this way, rather than thinking of it as tightening, because it isn't. Not when its balance sheet is enormous and rates are pinned near zero. Of course, cash managers and the broad money markets are elated about the end of the asset-purchase program and the prospect of a slew of hikes in the federal funds target range likely to start in March. But the journey to business as usual will be long.

In his presser following the Federal Open Market Committee meeting last week, Chair Jerome Powell's hawkish dialogue offered the guidance the noncommittal, almost milquetoast statement lacked. He was forceful enough that the futures market is flirting with projecting five hikes this year—much faster than the pace seen in the cycle that began in late 2015. We are not that bullish, but do think increases in March and May are possible.

Even if the Fed raises rates in a nonperiodic manner, it likely will stick to its preference of acting sequentially—waiting to reduce its balance sheet until it has the fed funds rate at, or at least close to 2% (it indicated the process will be passive, letting securities roll off). But Powell made clear the situation is fluid. If the bond market is not reacting well or an externality arises, he said policymakers will alter the course.

Also due to normalize is the Fed's Overnight Reverse Repo Facility. We anticipate the committee to raise it in concert with hikes of the fed funds target range to keep it at 5 basis points above the lower bound of the new span. Interest on Excess Reserves likely would be increased by

the same amount. Usage of the facility continues to be extraordinarily high, and that, too, will take time to unwind. The Fed would like to get out of that market, but banks will be in no hurry to finance it again because of the miniscule margins.

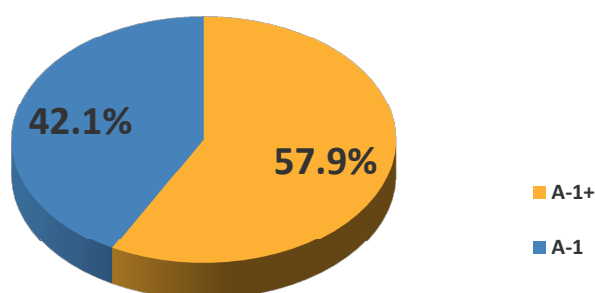
A complete Fed board has not been the norm for many years, but President Biden moved to fill it last month. He tapped current governor Sarah Bloom Raskin (for vice chair for supervision) and economists Lisa Cook and Philip Jefferson. At first blush, none of the nominees stand out as being situated far from center on policy, though Raskin has been outspoken on climate-based financial risks.

The tax collection season in Florida continued in January, raising the Pool's total assets to \$20.7 billion. The portfolio's gross yield increased by 1 basis points to 18 basis points. The Pool's manager shortened the portfolio's target average maturity to take advantage of the U.S. Treasury yield curve's rise in anticipation of the Fed rate hike. Its weighted average maturity (WAM) came in to 38 days from 49 days, and its weighted average life (WAL) came in to 62 days from 69 days. The composition of the portfolio remained dominated by bank and commercial paper. Early in the month, trades were focused in the 1-2 month part of the yield curve, but later in the month, trades were extended to 3 months as the curve priced in greater market expectations of a hike.

At the end of January, yields on 1-, 3-, 6- and 12-month Treasuries were 0.04%, 0.23%, 0.46% and 0.77%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.09%, 0.26%, 0.47% and 0.77%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 0.11%, 0.31%, 0.54% and 0.96%, respectively.

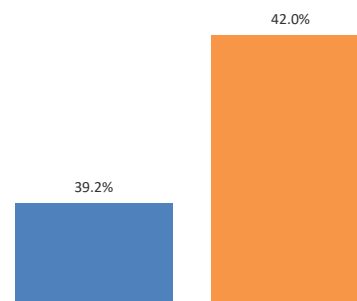
PORTFOLIO COMPOSITION FOR JANUARY 2022

CREDIT QUALITY COMPOSITION

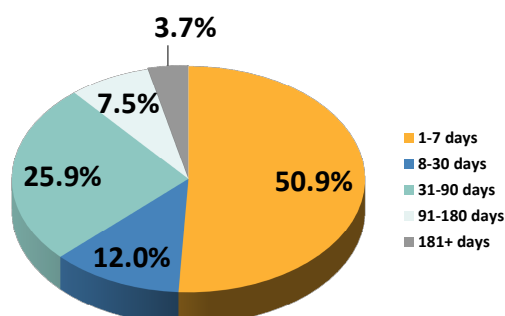


HIGHLY LIQUID HOLDINGS

■ Accessible in one business day ■ Accessible in five business days



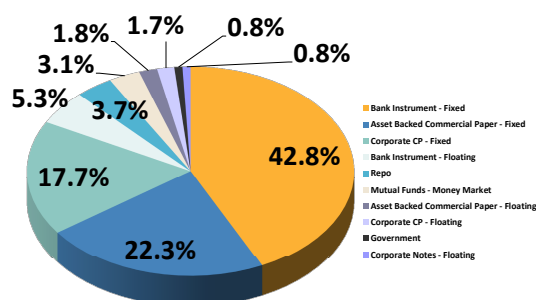
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.0%
2. Mizuho Financial Group, Inc.	5.0%
3. Australia & New Zealand Banking Group, Melbourne	4.8%
4. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.8%
5. Sumitomo Mitsui Trust Holdings, Inc.	4.8%
6. Cooperatieve Rabobank UA	4.8%
7. Sumitomo Mitsui Financial Group, Inc.	4.6%
8. Mitsubishi UFJ Financial Group, Inc.	4.1%
9. Credit Agricole Group	4.1%
10. Bank of Montreal	4.0%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)

38 Days

Weighted Average Life (Spread WAL)

62 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH JANUARY 2022

	Florida PRIME Performance Data		
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.14%	0.04%	0.10%
Three Months	0.12%	0.04%	0.09%
One Year	0.12%	0.04%	0.08%
Three Years	1.02%	0.88%	0.14%
Five Years	1.32%	1.11%	0.21%
Ten Years	0.82%	0.63%	0.20%
Since 1/96	2.40%	2.19%	0.21%

Note: Net asset value at month end: \$20,696.7 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

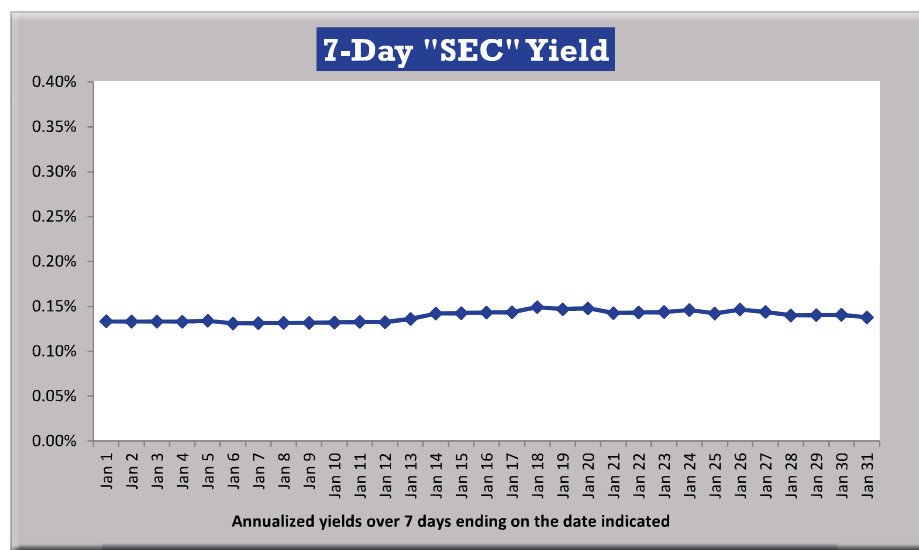
¹Net of fees. Participant yield is calculated, on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR JANUARY 2021

Summary of Cash Flows		
Opening Balance (01/01/22)	\$	20,304,787,448
Participant Deposits		2,277,967,258
Gross Earnings		3,076,203
Participant Withdrawals		(1,887,785,249)
Fees		(561,036)
Closing Balance (01/31/22)	\$	20,697,484,624
Net Change over Month	\$	392,697,176

Detailed Fee Disclosure		
January	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 174,960.99	1.02
Federated Investment Management Fee	348,965.53	2.04
BNY Mellon Custodial Fee**	22,438.87	0.13
Bank of America Transfer Agent Fee	5,941.90	0.03
S&P Rating Maintenance Fee	3,991.78	0.02
Audit/External Review Fees	4,737.22	0.03
Total Fees	\$ 561,036.29	3.28

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$20,501,136,036.

**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 JANUARY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
2016 David S. Pearl, II Irrevocable Life Insurance Trust, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.20	11/1/2036	2/3/2022	2,670,000	0.20	\$2,670,000	\$2,670,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.08	2/1/2022		1,030,000,000	0.08	\$1,030,000,000	\$1,030,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	1/1/2042	2/3/2022	5,530,000	0.12	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		103,587,000	0.22	\$103,573,073	\$103,578,834	\$5,761
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,052,000	0.25	\$15,047,505	\$15,049,177	\$1,672
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,051,000	0.27	\$15,046,146	\$15,048,177	\$2,031
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/23/2022		35,000,000	0.21	\$34,989,588	\$34,991,075	\$1,487
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2022		75,000,000	0.13	\$74,999,729	\$74,999,834	\$104
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2022		100,000,000	0.16	\$99,999,111	\$99,999,556	\$445
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		100,000,000	0.24	\$99,980,667	\$99,990,575	\$9,908
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		70,000,000	0.25	\$69,981,042	\$69,988,625	\$7,583
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		109,000,000	0.18	\$108,977,110	\$108,979,653	\$2,543
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2022		100,000,000	0.25	\$99,949,306	\$99,946,669	-\$2,637
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		125,000,000	0.26	\$124,929,583	\$124,924,166	-\$5,417
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		110,000,000	0.41	\$109,810,556	\$109,803,451	-\$7,105
Anglesea Funding LLC, Jul 13, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/13/2022	2/1/2022	50,000,000	0.05	\$50,000,000	\$50,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/2/2022		15,000,000	0.07	\$14,999,942	\$14,999,933	-\$8
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/3/2022		36,400,000	0.08	\$36,399,757	\$36,399,757	-\$0
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.12	6/1/2060	2/3/2022	8,000,000	0.12	\$8,000,000	\$8,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		87,000,000	0.12	\$86,991,590	\$86,991,800	\$210
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		100,000,000	0.24	\$99,974,000	\$99,983,750	\$9,750
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	2/1/2022		1,000,000,000	0.09	\$1,000,000,000	\$1,000,000,000	\$0
BWV Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.12	5/1/2059	2/3/2022	5,000,000	0.12	\$5,000,000	\$5,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.05	2/1/2022		520,000,000	0.05	\$520,000,000	\$520,000,000	\$0
Bank of America N.A., May 02, 2022	VARIABLE RATE BANK NOTE	0.20	5/2/2022	2/1/2022	50,000,000	0.20	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/14/2022		50,000,000	0.20	\$50,000,000	\$50,002,330	\$2,330
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,003,665	\$3,665
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,007,483	\$7,483
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,007,913	\$7,913
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,879,268	-\$120,732
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,763,186	-\$236,814
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	6/21/2022		75,000,000	0.35	\$75,000,000	\$75,004,654	\$4,654
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.35	1/13/2023	2/1/2022	125,000,000	0.35	\$125,000,000	\$125,059,591	\$59,591
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	2/1/2022	100,000,000	0.25	\$100,000,000	\$100,032,483	\$32,483
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	11/30/2022	2/1/2022	100,000,000	0.30	\$100,000,000	\$100,015,956	\$15,956
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/6/2022	2/1/2022	50,000,000	0.20	\$50,000,000	\$49,981,762	-\$18,238
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/18/2022		50,000,000	0.20	\$50,000,000	\$50,002,996	\$2,996
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,480,482	\$32,479,548	-\$934
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,703,958	\$48,622,695	-\$81,264

See notes at end of table.

INVENTORY OF HOLDINGS FOR JANUARY 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 CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,940,833	\$49,812,146	-\$128,687
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/21/2023	2/1/2022	160,000,000	0.30	\$159,999,997	\$159,976,021	-\$23,976
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	2/1/2022	100,000,000	0.25	\$100,000,000	\$100,033,601	\$33,601
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/13/2022	2/1/2022	75,000,000	0.20	\$75,000,000	\$74,970,813	-\$29,187
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/20/2022	2/1/2022	10,000,000	0.20	\$10,000,000	\$9,995,857	-\$4,144
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/14/2022		75,000,000	0.20	\$74,994,167	\$74,997,404	\$3,238
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/15/2022		90,000,000	0.20	\$89,992,500	\$89,996,625	\$4,125
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/25/2022		25,000,000	0.12	\$24,997,917	\$24,998,212	\$295
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		35,000,000	0.15	\$34,995,771	\$34,996,983	\$1,213
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,980,750	\$49,972,729	-\$8,021
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,993,667	\$9,992,294	-\$1,372
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0.38	\$74,880,521	\$74,873,094	-\$7,427
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		80,000,000	0.16	\$79,989,689	\$79,991,815	\$2,126
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	2/3/2022	5,185,000	0.12	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		75,000,000	0.46	\$74,879,063	\$74,911,044	\$31,982
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/7/2022		20,000,000	0.15	\$19,999,417	\$19,999,689	\$272
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,005,405	\$5,405
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$85,011,338	\$11,338
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,814,140	-\$185,860
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,577,778	\$99,252,667	-\$325,111
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.26	12/1/2022	2/1/2022	61,500,000	0.26	\$61,500,000	\$61,489,108	-\$10,892
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/14/2023	2/1/2022	150,000,000	0.30	\$150,000,000	\$149,992,107	-\$7,893
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	2/1/2022	100,000,000	0.25	\$100,000,000	\$100,039,653	\$39,653
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	2/1/2022	100,000,000	0.25	\$100,000,000	\$100,040,319	\$40,319
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,618,883	\$102,224,516	-\$394,367
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/1/2022		475,000,000	0.07	\$474,999,076	\$474,998,946	-\$131
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2022		15,000,000	0.20	\$14,995,583	\$14,995,650	\$66
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.12	8/1/2044	2/3/2022	56,000,000	0.12	\$56,000,000	\$56,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,988,076	\$24,978,678	-\$9,399
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		50,000,000	0.32	\$49,945,778	\$49,946,625	\$847
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		112,000,000	0.15	\$111,999,533	\$111,999,751	\$218
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/1/2022		39,000,000	0.16	\$38,999,827	\$38,999,913	\$87
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/3/2022		35,000,000	0.16	\$34,999,533	\$34,999,767	\$233
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		2/8/2022		85,000,000	0.16	\$84,996,978	\$84,998,470	\$1,492
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,996,506	\$19,997,061	\$555

See notes at end of table.

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,986,667	\$49,981,667	-\$5,000
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/18/2022		39,000,000	0.32	\$38,962,907	\$38,964,530	\$1,623
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/22/2022		50,000,000	0.38	\$49,927,028	\$49,927,225	\$197
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/7/2022		50,000,000	0.37	\$49,921,500	\$49,907,763	-\$13,738
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2022		25,000,000	0.37	\$24,960,500	\$24,953,149	-\$7,352
Cooperative Rabobank UA TD	TIME DEPOSIT	0.08	2/1/2022		1,000,000,000	0.08	\$1,000,000,000	\$1,000,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.12	2/28/2022		150,000,000	0.12	\$150,000,000	\$150,003,732	\$3,732
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	2/1/2022		700,000,000	0.08	\$700,000,000	\$700,000,196	\$196
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,989,882	-\$10,119
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		2/1/2022		150,000,000	0.07	\$149,999,708	\$149,999,709	\$1
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		2/1/2022		1,000,000,000	0.06	\$999,998,333	\$999,997,500	-\$833
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	2/1/2022		0	0.03	\$0	\$0	\$0
Erste Abwicklungsanstalt CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		50,000,000	0.14	\$49,997,083	\$49,998,542	\$1,458
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0.36	\$74,885,521	\$74,866,550	-\$18,971
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.13	2/1/2022	2/1/2022	630,872,087	0.13	\$631,124,436	\$630,809,000	-\$315,436
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.15	8/1/2045	2/3/2022	9,995,000	0.15	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.42	9/1/2035	2/3/2022	4,005,000	0.43	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC, Jun 09, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/9/2022		60,000,000	0.41	\$59,914,000	\$59,924,535	\$10,535
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2022		50,000,000	0.25	\$49,987,153	\$49,992,395	\$5,242
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		30,000,000	0.24	\$29,991,600	\$29,994,120	\$2,520
Great Bear Funding LLC, Jul 15, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/15/2022	2/1/2022	40,000,000	0.22	\$40,000,000	\$40,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	2/1/2022		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.12	10/1/2042	2/3/2022	4,260,000	0.12	\$4,260,000	\$4,260,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	4/1/2022		150,000,000	0.23	\$150,000,000	\$150,010,779	\$10,779
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		200,000,000	0.24	\$200,000,000	\$200,018,260	\$18,260
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		55,000,000	0.18	\$55,000,000	\$55,002,639	\$2,639
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/18/2022		100,000,000	0.18	\$100,000,000	\$100,004,798	\$4,798
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.19	2/23/2022		100,000,000	0.19	\$100,000,000	\$100,006,067	\$6,067
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		91,381,000	0.21	\$91,360,211	\$91,366,151	\$5,940
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2022		100,000,000	0.25	\$99,968,750	\$99,975,092	\$6,342
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2022		90,000,000	0.25	\$89,971,250	\$89,980,105	\$8,855
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2022		100,000,000	0.25	\$99,965,972	\$99,978,750	\$12,778
Metropolitan Transportation Authority, NY, (Fully Appropriated COVID Operating Grants-Federally Taxable), (Series A), .777%, 11/15/2022	MUNICIPAL GRANT ANTICIPATION NOTE	0.78	11/15/2022		76,600,000	0.78	\$76,600,000	\$76,605,531	\$5,531

See notes at end of table.

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.19	6/1/2022	2/3/2022	10,000,000	0.19	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.18	2/14/2022		90,000,000	0.18	\$90,000,000	\$90,003,533	\$3,533
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/15/2022		325,000,000	0.22	\$325,000,000	\$325,036,465	\$36,465
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/22/2022		125,000,000	0.25	\$125,000,000	\$125,019,084	\$19,084
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/23/2022		24,000,000	0.25	\$24,000,000	\$24,003,669	\$3,669
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.07	2/1/2022		465,000,000	0.07	\$465,000,000	\$465,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	2/1/2022		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.16	9/1/2041	2/3/2022	6,260,000	0.16	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		150,000,000	0.23	\$149,942,500	\$149,965,001	\$22,501
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		200,000,000	0.25	\$199,916,667	\$199,953,334	\$36,667
National Australia Bank Ltd., Melbourne ECD	EURO CERTIFICATE OF DEPOSIT	0.14	2/4/2022		100,000,000	0.14	\$100,000,000	\$100,000,000	\$0
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/15/2022		161,750,000	0.11	\$161,742,923	\$161,743,260	\$336
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/18/2022		200,000,000	0.11	\$199,989,500	\$199,989,600	\$100
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/23/2022		118,500,000	0.11	\$118,492,051	\$118,491,445	-\$605
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		2/25/2022		200,000,000	0.11	\$199,984,722	\$199,983,612	-\$1,110
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2022		85,000,000	0.26	\$84,959,483	\$84,963,223	\$3,740
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		70,000,000	0.36	\$69,912,208	\$69,916,974	\$4,766
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		75,000,000	0.36	\$74,896,458	\$74,893,205	-\$3,254
Old Line Funding, LLC, Apr 01, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/1/2022		90,000,000	0.22	\$89,967,000	\$89,968,500	\$1,500
Old Line Funding, LLC, Apr 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/5/2022		50,000,000	0.23	\$49,979,556	\$49,980,356	\$800
Old Line Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		70,000,000	0.29	\$69,951,506	\$69,953,345	\$1,839
Old Line Funding, LLC, Apr 28, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/28/2022		50,000,000	0.29	\$49,964,958	\$49,965,925	\$967
Old Line Funding, LLC, Aug 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.21	8/2/2022	2/1/2022	90,000,000	0.21	\$90,000,000	\$89,989,486	-\$10,514
Old Line Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	6/10/2022	2/1/2022	60,000,000	0.27	\$60,000,000	\$60,000,000	\$0
Old Line Funding, LLC, Jun 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.28	6/27/2022	2/1/2022	30,000,000	0.28	\$30,000,000	\$30,009,060	\$9,060
Old Line Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		150,000,000	0.19	\$149,966,750	\$149,973,750	\$7,000
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,952,750	\$49,901,450	-\$51,300
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,911,111	\$49,744,356	-\$166,756
Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	12/1/2022	2/1/2022	100,000,000	0.30	\$100,000,000	\$100,016,009	\$16,009
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,002,847	\$2,847
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,992,333	\$24,996,390	\$4,057
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,431,321	\$83,378,341	-\$52,981
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,923,917	\$49,760,338	-\$163,579
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,840,000	\$49,678,400	-\$161,600

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Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/6/2022	2/1/2022	50,000,000	0.20	\$50,000,000	\$49,982,795	-\$17,206
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/7/2022	2/1/2022	75,000,000	0.20	\$75,000,000	\$74,974,088	-\$25,912
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.12	9/1/2041	2/3/2022	6,720,000	0.12	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/9/2022		23,000,000	0.13	\$22,999,253	\$22,999,529	\$276
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/18/2022		75,000,000	0.15	\$74,994,375	\$74,996,625	\$2,250
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/22/2022		25,000,000	0.15	\$24,997,708	\$24,998,579	\$871
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2022		100,000,000	0.21	\$99,982,500	\$99,990,000	\$7,500
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		66,000,000	0.24	\$65,981,520	\$65,987,680	\$6,160
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		50,000,000	0.26	\$49,971,833	\$49,970,967	-\$867
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2022		15,000,000	0.27	\$14,991,000	\$14,990,900	-\$100
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/5/2022		200,000,000	0.25	\$200,000,000	\$200,033,396	\$33,396
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.20	2/28/2022		137,500,000	0.20	\$137,500,000	\$137,509,940	\$9,940
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/3/2022		150,000,000	0.23	\$150,000,000	\$150,015,365	\$15,365
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/25/2022		150,000,000	0.24	\$150,000,000	\$150,023,615	\$23,615
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/28/2022		91,000,000	0.25	\$91,000,000	\$91,016,127	\$16,127
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2022		125,000,000	0.20	\$124,979,167	\$124,989,584	\$10,417
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/7/2022		200,000,000	0.22	\$200,000,000	\$200,020,404	\$20,404
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/9/2022		100,000,000	0.23	\$100,000,000	\$100,011,607	\$11,607
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/14/2022		175,000,000	0.22	\$175,000,000	\$175,019,996	\$19,996
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		200,000,000	0.25	\$200,000,000	\$200,032,474	\$32,474
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		150,000,000	0.25	\$150,000,000	\$150,024,356	\$24,356
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.07	2/7/2022		75,000,000	0.07	\$75,000,000	\$75,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.25	3/3/2022		100,000,000	0.25	\$100,000,000	\$100,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		77,220,000	0.21	\$77,179,545	\$77,177,572	-\$1,973
Svenska Handelsbanken, TD New York Branch	TIME DEPOSIT	0.05	2/1/2022		500,000,000	0.05	\$500,000,000	\$500,000,000	\$0
Taxable Tender Option Bond Trust 2021-MIZ9082TX, (Series 2021-MIZ-9082TX), 09/01/2023	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.34	9/1/2023	2/1/2022	13,200,000	0.34	\$13,200,000	\$13,200,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	12/1/2046	2/3/2022	13,625,000	0.12	\$13,625,000	\$13,625,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	11/1/2046	2/3/2022	5,950,000	0.12	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Apr 11, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/11/2022		50,000,000	0.26	\$49,974,722	\$49,977,931	\$3,208
Thunder Bay Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		25,000,000	0.29	\$24,982,681	\$24,983,935	\$1,254

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Thunder Bay Funding, LLC, Jul 29, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.21	7/29/2022	2/1/2022	50,000,000	0.21	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	6/10/2022	2/1/2022	50,000,000	0.27	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Mar 14, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		3/14/2022		100,000,000	0.19	\$99,977,833	\$99,983,667	\$5,834
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,016,615	\$16,615
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,962,544	-\$37,456
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,198,193	-\$301,807
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,708,612	-\$291,388
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,972,569	\$49,980,141	\$7,571
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,970,667	\$49,974,945	\$4,278
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,877,333	\$199,884,488	\$7,155
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,495,350	\$7,495,466	\$116
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.24	6/9/2022	2/1/2022	50,000,000	0.24	\$50,000,000	\$50,016,296	\$16,296
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,976,970	\$46,958,327	-\$18,643
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,996,444	\$24,996,822	\$378
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		3/31/2022		150,000,000	0.25	\$149,938,542	\$149,944,196	\$5,654
Toyota Motor Finance (Netherlands) B.V. CP	COMMERCIAL PAPER		2/4/2022		40,000,000	0.15	\$39,999,333	\$39,999,596	\$262
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.22	4/30/2023	2/1/2022	100,000,000	0.22	\$100,010,084	\$100,097,475	\$87,391
U.S. Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	0.22	4/30/2023	2/1/2022	75,000,000	0.22	\$75,006,617	\$75,073,106	\$66,489
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,991,167	\$24,995,731	\$4,564
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.12	8/1/2046	2/3/2022	7,625,000	0.12	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					20,709,088,087		\$20,705,607,533	\$20,703,419,301	-\$2,188,232

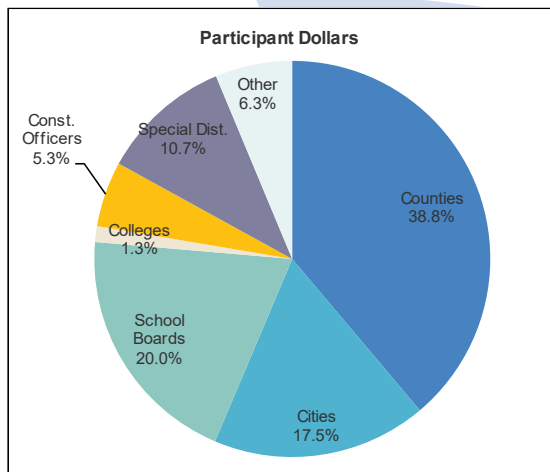
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

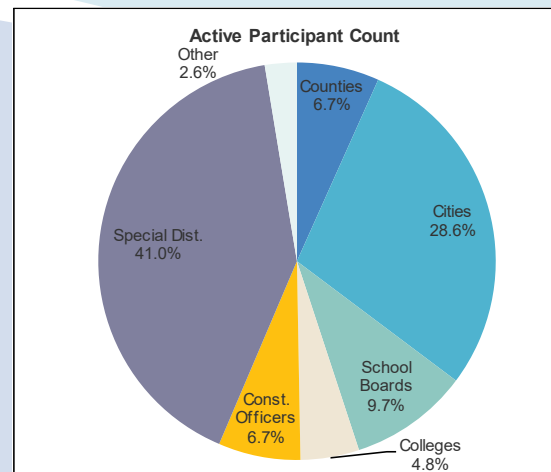
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JANUARY 2021

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	1.3%	4.8%
Top 10	33.6%	1.4%	Top 10	1.2%	1.4%
\$100 million or more	74.4%	7.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	22.1%	16.9%	\$10 million up to \$100 million	1.1%	1.0%
\$1 million up to \$10 million	3.2%	22.3%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	53.0%	Under \$1 million	0.01%	2.5%
Counties	38.8%	6.7%	Constitutional Officers	5.3%	6.7%
Top 10	29.6%	1.4%	Top 10	4.4%	1.4%
\$100 million or more	37.1%	2.6%	\$100 million or more	4.0%	0.3%
\$10 million up to \$100 million	1.5%	1.1%	\$10 million up to \$100 million	1.0%	1.0%
\$1 million up to \$10 million	0.2%	1.1%	\$1 million up to \$10 million	0.3%	1.9%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.6%
Municipalities	17.5%	28.6%	Special Districts	10.7%	41.0%
Top 10	7.0%	1.4%	Top 10	6.5%	1.4%
\$100 million or more	7.0%	1.4%	\$100 million or more	5.7%	1.1%
\$10 million up to \$100 million	9.2%	7.2%	\$10 million up to \$100 million	3.9%	3.3%
\$1 million up to \$10 million	1.2%	7.4%	\$1 million up to \$10 million	0.9%	7.7%
Under \$1 million	0.1%	12.6%	Under \$1 million	0.2%	29.0%
School Boards	20.0%	9.7%	Other	6.3%	2.6%
Top 10	12.6%	1.4%	Top 10	6.2%	1.4%
\$100 million or more	15.3%	2.0%	\$100 million or more	5.2%	0.4%
\$10 million up to \$100 million	4.3%	2.9%	\$10 million up to \$100 million	1.0%	0.5%
\$1 million up to \$10 million	0.3%	2.2%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.6%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$20,697,484,624



Total Active Participant Count: 732

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

COMPLIANCE WITH INVESTMENT POLICY FOR JANUARY 2021

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

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

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

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

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18 *Florida PRIME™ Monthly Summary Report - January, 2022*



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20 *Florida PRIME™ Monthly Summary Report - January, 2022*

22 *Florida PRIME™ Monthly Summary Report - January, 2022*



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24 *Florida PRIMETM Monthly Summary Report - January, 2022*

TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MUFG BANK LTD, CDYACDYAN	04/11/22	01/10/22	01/10/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	04/11/22	01/10/22	01/10/22	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDINGCP4-2	02/15/22	01/18/22	01/18/22	50,000,000	49,995,917	0	49,995,917	0
NATIONWIDE BUILDINGCP4-2	02/15/22	01/18/22	01/18/22	50,000,000	49,995,917	0	49,995,917	0
NATIONWIDE BUILDINGCP4-2	02/15/22	01/18/22	01/18/22	50,000,000	49,995,917	0	49,995,917	0
NATIONWIDE BUILDINGCP4-2	02/15/22	01/18/22	01/18/22	50,000,000	49,995,917	0	49,995,917	0
NATIONWIDE BUILDINGCP4-2	02/18/22	01/19/22	01/19/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDINGCP4-2	02/18/22	01/19/22	01/19/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDINGCP4-2	02/18/22	01/19/22	01/19/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDINGCP4-2	02/18/22	01/19/22	01/19/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDING SOCIETY	02/23/22	01/24/22	01/24/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDING SOCIETY	02/23/22	01/24/22	01/24/22	50,000,000	49,995,625	0	49,995,625	0
NATIONWIDE BUILDING SOCIETY	02/23/22	01/24/22	01/24/22	18,500,000	18,498,381	0	18,498,381	0
NATIONWIDE BUILDINGCP4-2	02/25/22	01/25/22	01/25/22	50,000,000	49,995,264	0	49,995,264	0
NATIONWIDE BUILDINGCP4-2	02/25/22	01/25/22	01/25/22	50,000,000	49,995,264	0	49,995,264	0
NATIONWIDE BUILDINGCP4-2	02/25/22	01/25/22	01/25/22	50,000,000	49,995,264	0	49,995,264	0
NATIONWIDE BUILDINGCP4-2	02/25/22	01/25/22	01/25/22	50,000,000	49,995,264	0	49,995,264	0
OLD LINE FUNDING LLC	08/02/22	01/24/22	01/24/22	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	08/02/22	01/24/22	01/24/22	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLEPABS4	04/19/22	01/18/22	01/18/22	50,000,000	49,967,139	0	49,967,139	0
SHEFFIELD RECEIVABLEPABS4	04/21/22	01/21/22	01/21/22	15,000,000	14,989,875	0	14,989,875	0
SUMITOMO MITSUI TRUCDYAN	02/07/22	01/31/22	01/31/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/07/22	01/31/22	01/31/22	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUI BANCDYAN	01/31/22	01/06/22	01/06/22	17,000,000	17,000,472	5,610	17,006,082	0
THUNDER BAY FUNDING, LLC	04/11/22	01/05/22	01/06/22	50,000,000	49,965,694	0	49,965,694	0
THUNDER BAY FUNDING LLC	07/29/22	01/21/22	01/21/22	50,000,000	50,000,000	0	50,000,000	0
2016 DAVID S PEARL II IRREVOCABLE TRUST	11/01/36	01/25/22	01/27/22	2,670,000	2,670,000	351	2,670,351	0
UNITEDHEALTH GROUPCP4-2	01/31/22	01/24/22	01/24/22	50,000,000	49,998,931	0	49,998,931	0
UNITEDHEALTH GROUPCP4-2	01/31/22	01/24/22	01/24/22	10,000,000	9,999,786	0	9,999,786	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/04/22	01/04/22	243,249	243,249	0	243,249	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/05/22	01/05/22	177,108	177,108	0	177,108	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/07/22	01/07/22	771,058	771,058	0	771,058	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/11/22	01/11/22	370,570	370,570	0	370,570	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/13/22	01/13/22	406,777	406,777	0	406,777	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/19/22	01/19/22	374,130	374,130	0	374,130	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/20/22	01/20/22	449,865	449,865	0	449,865	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/24/22	01/24/22	750,850	750,850	0	750,850	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/25/22	01/25/22	1,637,943	1,637,943	0	1,637,943	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/27/22	01/27/22	587,269	587,269	0	587,269	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/28/22	01/28/22	65,273	65,273	0	65,273	0
MIZUHO TRIPARTY	01/04/22	01/03/22	01/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/04/22	01/03/22	01/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/04/22	01/03/22	01/03/22	342,000,000	342,000,000	0	342,000,000	0
MIZUHO TRIPARTY	01/05/22	01/04/22	01/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/05/22	01/04/22	01/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/05/22	01/04/22	01/04/22	467,000,000	467,000,000	0	467,000,000	0
MIZUHO TRIPARTY	01/06/22	01/05/22	01/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/06/22	01/05/22	01/05/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/06/22	01/05/22	01/05/22	412,000,000	412,000,000	0	412,000,000	0
MIZUHO TRIPARTY	01/07/22	01/06/22	01/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/07/22	01/06/22	01/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/07/22	01/06/22	01/06/22	476,000,000	476,000,000	0	476,000,000	0
MIZUHO TRIPARTY	01/10/22	01/07/22	01/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/10/22	01/07/22	01/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/10/22	01/07/22	01/07/22	501,000,000	501,000,000	0	501,000,000	0
MIZUHO TRIPARTY	01/11/22	01/10/22	01/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/11/22	01/10/22	01/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/11/22	01/10/22	01/10/22	214,000,000	214,000,000	0	214,000,000	0
MIZUHO TRIPARTY	01/12/22	01/11/22	01/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/12/22	01/11/22	01/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/12/22	01/11/22	01/11/22	147,000,000	147,000,000	0	147,000,000	0
MIZUHO TRIPARTY	01/13/22	01/12/22	01/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/13/22	01/12/22	01/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/13/22	01/12/22	01/12/22	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	01/14/22	01/13/22	01/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/14/22	01/13/22	01/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/14/22	01/13/22	01/13/22	282,000,000	282,000,000	0	282,000,000	0
MIZUHO TRIPARTY	01/18/22	01/14/22	01/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/18/22	01/14/22	01/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/18/22	01/14/22	01/14/22	442,000,000	442,000,000	0	442,000,000	0
MIZUHO TRIPARTY	01/19/22	01/18/22	01/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/19/22	01/18/22	01/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/19/22	01/18/22	01/18/22	431,000,000	431,000,000	0	431,000,000	0
MIZUHO TRIPARTY	01/20/22	01/19/22	01/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/20/22	01/19/22	01/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/20/22	01/19/22	01/19/22	42,000,000	42,000,000	0	42,000,000	0
MIZUHO TRIPARTY	01/21/22	01/20/22	01/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/21/22	01/20/22	01/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/21/22	01/20/22	01/20/22	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	01/24/22	01/21/22	01/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/24/22	01/21/22	01/21/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/24/22	01/21/22	01/21/22	395,000,000	395,000,000	0	395,000,000	0
MIZUHO TRIPARTY	01/25/22	01/24/22	01/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/25/22	01/24/22	01/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/25/22	01/24/22	01/24/22	88,000,000	88,000,000	0	88,000,000	0
MIZUHO TRIPARTY	01/26/22	01/25/22	01/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/26/22	01/25/22	01/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/26/22	01/25/22	01/25/22	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	01/27/22	01/26/22	01/26/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/27/22	01/26/22	01/26/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/27/22	01/26/22	01/26/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	01/28/22	01/27/22	01/27/22	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	01/28/22	01/27/22	01/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/28/22	01/27/22	01/27/22	193,000,000	193,000,000	0	193,000,000	0
MIZUHO TRIPARTY	01/31/22	01/28/22	01/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/31/22	01/28/22	01/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/31/22	01/28/22	01/28/22	169,000,000	169,000,000	0	169,000,000	0
MIZUHO TRIPARTY	02/01/22	01/31/22	01/31/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/01/22	01/31/22	01/31/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/22	01/31/22	01/31/22	520,000,000	520,000,000	0	520,000,000	0
Total Buys				59,469,184,092	59,468,102,527	12,002	59,468,114,529	0
Cash Closes								
ANGLESEA FUNDING LLC	04/20/22	01/14/22	01/14/22	30,000,000	30,000,000	3,833	30,003,833	0
GTA FUNDING LLC	04/25/22	01/21/22	01/21/22	55,000,000	54,971,278	0	54,971,278	0
OLD LINE FUNDING, LLC	02/02/22	01/06/22	01/06/22	50,000,000	49,994,000	0	49,994,000	0
THUNDER BAY FUNDING, LLC	02/07/22	01/06/22	01/06/22	50,000,000	49,992,889	0	49,992,889	(0)
THUNDER BAY FUNDING, LLC	02/02/22	01/06/22	01/06/22	50,000,000	49,994,000	0	49,994,000	0
THUNDER BAY FUNDING, LLC	03/03/22	01/21/22	01/21/22	50,000,000	49,990,889	0	49,990,889	(0)
Total Cash Closes				285,000,000	284,943,056	3,833	284,946,889	0
Deposits								
AUSTRALIA NEW ZEATD 0.085 20220125	01/25/22	01/18/22	01/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220125	01/25/22	01/18/22	01/18/22	525,000,000	525,000,000	0	525,000,000	0
COOPERATIEVE RABOBATD 0.08 20220125	01/25/22	01/18/22	01/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220112	01/12/22	01/11/22	01/11/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220119	01/19/22	01/11/22	01/11/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220105	01/05/22	01/04/22	01/04/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220127	01/27/22	01/26/22	01/26/22	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220120	01/20/22	01/19/22	01/19/22	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220119	01/19/22	01/12/22	01/12/22	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220113	01/13/22	01/12/22	01/12/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220125	01/25/22	01/24/22	01/24/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220106	01/06/22	01/05/22	01/05/22	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220112	01/12/22	01/05/22	01/05/22	220,000,000	220,000,000	0	220,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220128	01/28/22	01/27/22	01/27/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIEVE RABOBATD 0.08 20220118	01/18/22	01/10/22	01/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220121	01/21/22	01/20/22	01/20/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220104	01/04/22	01/03/22	01/03/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220201	02/01/22	01/31/22	01/31/22	465,000,000	465,000,000	0	465,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	01/31/22	01/31/22	30,000,000	30,000,000	0	30,000,000	0
SVENSKA HANDELSBANKTD 0.05 20220201	02/01/22	01/31/22	01/31/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220114	01/14/22	01/13/22	01/13/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220107	01/07/22	01/06/22	01/06/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220131	01/31/22	01/28/22	01/28/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220118	01/18/22	01/10/22	01/10/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220111	01/11/22	01/10/22	01/10/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220110	01/10/22	01/10/22	01/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220124	01/24/22	01/21/22	01/21/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220110	01/10/22	01/03/22	01/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
COOPERATIEVE RABOBATD 0.08 20220110	01/10/22	01/03/22	01/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220110	01/10/22	01/03/22	01/03/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORTD 0.07 20220104	01/04/22	01/03/22	01/03/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220111	01/11/22	01/04/22	01/04/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220118	01/18/22	01/14/22	01/14/22	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220201	02/01/22	01/25/22	01/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
COOPERATIEVE RABOBATD 0.08 20220201	02/01/22	01/25/22	01/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	01/25/22	01/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220110	01/10/22	01/07/22	01/07/22	375,000,000	375,000,000	0	375,000,000	0
Total Deposits				19,965,000,000	19,965,000,000	0	19,965,000,000	0
Maturities								
ANGLESEA FUNDING LLC,PAB54	01/06/22	01/06/22	01/06/22	90,000,000	90,000,000	0	90,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/05/22	01/05/22	01/05/22	130,000,000	130,000,000	0	130,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/12/22	01/12/22	01/12/22	130,000,000	130,000,000	0	130,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/13/22	01/13/22	01/13/22	70,000,000	70,000,000	0	70,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/14/22	01/14/22	01/14/22	2,250,000	2,250,000	0	2,250,000	0
ANTALIS S.A. CPAB54,PAB54	01/20/22	01/20/22	01/20/22	70,000,000	70,000,000	0	70,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/26/22	01/26/22	01/26/22	20,000,000	20,000,000	0	20,000,000	0
ANTALIS S.A. CPAB54,PAB54	01/27/22	01/27/22	01/27/22	50,000,000	50,000,000	0	50,000,000	0
ATLANTIC ASSET SECUCPAB54	01/24/22	01/24/22	01/24/22	181,586,000	181,586,000	0	181,586,000	0
ATLANTIC ASSET SECUCPAB54	01/25/22	01/25/22	01/25/22	6,456,000	6,456,000	0	6,456,000	0
ATLANTIC ASSET SECUCPAB54	01/31/22	01/31/22	01/31/22	87,478,000	87,478,000	0	87,478,000	0
BANK OF MONTREAL CPCP4-2	01/03/22	01/03/22	01/03/22	177,000,000	177,000,000	0	177,000,000	0
BARTON CAPITAL S.A,CPAB54	01/07/22	01/07/22	01/07/22	44,000,000	44,000,000	0	44,000,000	0
CANADIAN IMPERIAL BCDYAN	01/04/22	01/04/22	01/04/22	75,000,000	75,000,000	0	75,000,000	0
CANADIAN IMPERIAL HCP4-2	01/26/22	01/26/22	01/26/22	200,000,000	200,000,000	0	200,000,000	0
CHARIOT FUNDING LLC,CPAB54	01/05/22	01/05/22	01/05/22	15,000,000	15,000,000	0	15,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/03/22	01/03/22	01/03/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/04/22	01/04/22	01/04/22	470,000,000	470,000,000	0	470,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/05/22	01/05/22	01/05/22	462,000,000	462,000,000	0	462,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/06/22	01/06/22	01/06/22	461,000,000	461,000,000	0	461,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/07/22	01/07/22	01/07/22	420,000,000	420,000,000	0	420,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/10/22	01/10/22	01/10/22	280,000,000	280,000,000	0	280,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/11/22	01/11/22	01/11/22	215,000,000	215,000,000	0	215,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/12/22	01/12/22	01/12/22	365,000,000	365,000,000	0	365,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/13/22	01/13/22	01/13/22	460,000,000	460,000,000	0	460,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/14/22	01/14/22	01/14/22	463,000,000	463,000,000	0	463,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/18/22	01/18/22	01/18/22	460,000,000	460,000,000	0	460,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/19/22	01/19/22	01/19/22	457,000,000	457,000,000	0	457,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/20/22	01/20/22	01/20/22	474,000,000	474,000,000	0	474,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/21/22	01/21/22	01/21/22	473,000,000	473,000,000	0	473,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/24/22	01/24/22	01/24/22	470,000,000	470,000,000	0	470,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/25/22	01/25/22	01/25/22	469,000,000	469,000,000	0	469,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/26/22	01/26/22	01/26/22	468,000,000	468,000,000	0	468,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/27/22	01/27/22	01/27/22	471,000,000	471,000,000	0	471,000,000	0
CHESHAM FINANCE LLC,CPAB54	01/28/22	01/28/22	01/28/22	473,000,000	473,000,000	0	473,000,000	0

TRADING ACTIVITY FOR JANUARY 2021

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCPCABS4	01/31/22	01/31/22	01/31/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLCPCABS4	01/03/22	01/03/22	01/03/22	65,000,000	65,000,000	0	65,000,000	0
CHESHAM FINANCE LLCPCABS4	01/04/22	01/04/22	01/04/22	65,000,000	65,000,000	0	65,000,000	0
CHESHAM FINANCE LLCPCABS4	01/12/22	01/12/22	01/12/22	20,000,000	20,000,000	0	20,000,000	0
CHESHAM FINANCE LLCPCABS4	01/13/22	01/13/22	01/13/22	35,000,000	35,000,000	0	35,000,000	0
CHESHAM FINANCE LLCPCABS4	01/14/22	01/14/22	01/14/22	20,000,000	20,000,000	0	20,000,000	0
CHESHAM FINANCE LLCPCABS4	01/19/22	01/19/22	01/19/22	21,000,000	21,000,000	0	21,000,000	0
CHESHAM FINANCE LLCPCABS4	01/25/22	01/25/22	01/25/22	36,000,000	36,000,000	0	36,000,000	0
COLLATERALIZED COMMPCABS4	01/03/22	01/03/22	01/03/22	80,000,000	80,000,000	0	80,000,000	0
COLLATERALIZED COMMPCABS3	01/03/22	01/03/22	01/03/22	175,000,000	175,000,000	0	175,000,000	0
COLLATERALIZED COMMPCABS3	01/05/22	01/05/22	01/05/22	43,000,000	43,000,000	0	43,000,000	0
COLLATERALIZED COMMPCABS3	01/24/22	01/24/22	01/24/22	135,000,000	135,000,000	0	135,000,000	0
CREDIT AGRICOLE CORCDYAN	01/10/22	01/10/22	01/10/22	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	01/11/22	01/11/22	01/11/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	01/18/22	01/18/22	01/18/22	340,000,000	340,000,000	0	340,000,000	0
CREDIT AGRICOLE CORCDYAN	01/18/22	01/18/22	01/18/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	01/25/22	01/25/22	01/25/22	850,000,000	850,000,000	0	850,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/04/22	01/04/22	01/04/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/05/22	01/05/22	01/05/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/06/22	01/06/22	01/06/22	835,000,000	835,000,000	0	835,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/07/22	01/07/22	01/07/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/10/22	01/10/22	01/10/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/11/22	01/11/22	01/11/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/12/22	01/12/22	01/12/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/13/22	01/13/22	01/13/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/14/22	01/14/22	01/14/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/18/22	01/18/22	01/18/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/19/22	01/19/22	01/19/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/20/22	01/20/22	01/20/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/21/22	01/21/22	01/21/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/24/22	01/24/22	01/24/22	800,000,000	800,000,000	0	800,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/25/22	01/25/22	01/25/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/26/22	01/26/22	01/26/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/27/22	01/27/22	01/27/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/28/22	01/28/22	01/28/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	01/31/22	01/31/22	01/31/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/26/22	01/26/22	01/26/22	67,000,000	67,000,000	0	67,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/06/22	01/06/22	01/06/22	700,000,000	700,000,000	0	700,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/07/22	01/07/22	01/07/22	800,000,000	800,000,000	0	800,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/10/22	01/10/22	01/10/22	930,000,000	930,000,000	0	930,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/11/22	01/11/22	01/11/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/12/22	01/12/22	01/12/22	935,000,000	935,000,000	0	935,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/13/22	01/13/22	01/13/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/14/22	01/14/22	01/14/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/18/22	01/18/22	01/18/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/19/22	01/19/22	01/19/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/20/22	01/20/22	01/20/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/21/22	01/21/22	01/21/22	900,000,000	900,000,000	0	900,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/24/22	01/24/22	01/24/22	700,000,000	700,000,000	0	700,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/25/22	01/25/22	01/25/22	850,000,000	850,000,000	0	850,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/26/22	01/26/22	01/26/22	767,000,000	767,000,000	0	767,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/27/22	01/27/22	01/27/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/28/22	01/28/22	01/28/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	01/31/22	01/31/22	01/31/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
LMA-AMERICAS LLC CPCABS4	01/21/22	01/21/22	01/21/22	30,000,000	30,000,000	0	30,000,000	0
LONGSHIP FUNDING LLCPCABS4	01/13/22	01/13/22	01/13/22	10,000,000	10,000,000	0	10,000,000	0
MUFG BANK LTD, CDYACDYAN	01/26/22	01/26/22	01/26/22	100,000,000	100,000,000	0	100,000,000	0
MANHATTAN ASSET FUNCPABS4	01/27/22	01/27/22	01/27/22	35,000,000	35,000,000	0	35,000,000	0
MATCHPOINT FINANCE CPABS4	01/10/22	01/10/22	01/10/22	50,000,000	50,000,000	0	50,000,000	0
MIZUHO BANK LTD, CDYACDYAN	01/18/22	01/18/22	01/18/22	120,000,000	120,000,000	0	120,000,000	0
MUFG BANK LTD/NEW YORK NY	01/05/22	01/05/22	01/05/22	450,000,000	450,000,000	0	450,000,000	0
NRW/BANK CP4-2/CP4-2	01/26/22	01/26/22	01/26/22	250,000,000	250,000,000	0	250,000,000	0
NATIONWIDE BUILDINGCP4-2	01/12/22	01/12/22	01/12/22	100,000,000	100,000,000	0	100,000,000	0
NATIONWIDE BUILDINGCP4-2	01/25/22	01/25/22	01/25/22	300,000,000	300,000,000	0	300,000,000	0
OLD LINE FUNDING, LLC	01/24/22	01/24/22	01/24/22	90,000,000	90,000,000	0	90,000,000	0
SHEFFIELD RECEIVABLEPCABS4	01/06/22	01/06/22	01/06/22	53,750,000	53,750,000	0	53,750,000	0
SHEFFIELD RECEIVABLEPCABS4	01/20/22	01/20/22	01/20/22	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLEPCABS4	01/27/22	01/27/22	01/27/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI BANCDYAN	01/31/22	01/31/22	01/31/22	17,000,000	17,000,000	0	17,000,000	0
UNITEDHEALTH GROUP,CP4-2	01/31/22	01/31/22	01/31/22	60,000,000	60,000,000	0	60,000,000	0
HSBC TRIPARTY	01/03/22	01/03/22	01/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/03/22	01/03/22	01/03/22	1,900,000,000	1,900,000,000	0	1,900,000,000	0
MIZUHO TRIPARTY	01/04/22	01/04/22	01/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/04/22	01/04/22	01/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/04/22	01/04/22	01/04/22	342,000,000	342,000,000	0	342,000,000	0
MIZUHO TRIPARTY	01/05/22	01/05/22	01/05/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/05/22	01/05/22	01/05/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/05/22	01/05/22	01/05/22	467,000,000	467,000,000	0	467,000,000	0
MIZUHO TRIPARTY	01/06/22	01/06/22	01/06/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/06/22	01/06/22	01/06/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/06/22	01/06/22	01/06/22	412,000,000	412,000,000	0	412,000,000	0
MIZUHO TRIPARTY	01/07/22	01/07/22	01/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/07/22	01/07/22	01/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/07/22	01/07/22	01/07/22	476,000,000	476,000,000	0	476,000,000	0
MIZUHO TRIPARTY	01/10/22	01/10/22	01/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/10/22	01/10/22	01/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/10/22	01/10/22	01/10/22	501,000,000	501,000,000	0	501,000,000	0
MIZUHO TRIPARTY	01/11/22	01/11/22	01/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/11/22	01/11/22	01/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/11/22	01/11/22	01/11/22	214,000,000	214,000,000	0	214,000,000	0
MIZUHO TRIPARTY	01/12/22	01/12/22	01/12/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/12/22	01/12/22	01/12/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/12/22	01/12/22	01/12/22	147,000,000	147,000,000	0	147,000,000	0

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	01/13/22	01/13/22	01/13/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/13/22	01/13/22	01/13/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/13/22	01/13/22	01/13/22	257,000,000	257,000,000	0	257,000,000	0
MIZUHO TRIPARTY	01/14/22	01/14/22	01/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/14/22	01/14/22	01/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/14/22	01/14/22	01/14/22	282,000,000	282,000,000	0	282,000,000	0
MIZUHO TRIPARTY	01/18/22	01/18/22	01/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/18/22	01/18/22	01/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/18/22	01/18/22	01/18/22	442,000,000	442,000,000	0	442,000,000	0
MIZUHO TRIPARTY	01/19/22	01/19/22	01/19/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/19/22	01/19/22	01/19/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/19/22	01/19/22	01/19/22	431,000,000	431,000,000	0	431,000,000	0
MIZUHO TRIPARTY	01/20/22	01/20/22	01/20/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/20/22	01/20/22	01/20/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/20/22	01/20/22	01/20/22	42,000,000	42,000,000	0	42,000,000	0
MIZUHO TRIPARTY	01/21/22	01/21/22	01/21/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/21/22	01/21/22	01/21/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/21/22	01/21/22	01/21/22	155,000,000	155,000,000	0	155,000,000	0
MIZUHO TRIPARTY	01/24/22	01/24/22	01/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/24/22	01/24/22	01/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/24/22	01/24/22	01/24/22	395,000,000	395,000,000	0	395,000,000	0
MIZUHO TRIPARTY	01/25/22	01/25/22	01/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/25/22	01/25/22	01/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/25/22	01/25/22	01/25/22	88,000,000	88,000,000	0	88,000,000	0
MIZUHO TRIPARTY	01/26/22	01/26/22	01/26/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/26/22	01/26/22	01/26/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/26/22	01/26/22	01/26/22	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	01/27/22	01/27/22	01/27/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/27/22	01/27/22	01/27/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/27/22	01/27/22	01/27/22	235,000,000	235,000,000	0	235,000,000	0
MIZUHO TRIPARTY	01/28/22	01/28/22	01/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/28/22	01/28/22	01/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/28/22	01/28/22	01/28/22	193,000,000	193,000,000	0	193,000,000	0
MIZUHO TRIPARTY	01/31/22	01/31/22	01/31/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	01/31/22	01/31/22	01/31/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	01/31/22	01/31/22	01/31/22	169,000,000	169,000,000	0	169,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220125	01/25/22	01/25/22	01/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220125	01/25/22	01/25/22	01/25/22	525,000,000	525,000,000	0	525,000,000	0
COOPERATIVE RABOBATD 0.08 20220125	01/25/22	01/25/22	01/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220112	01/12/22	01/12/22	01/12/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220119	01/19/22	01/19/22	01/19/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220105	01/05/22	01/05/22	01/05/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220105	01/05/22	01/05/22	01/05/22	15,000,000	15,000,000	0	15,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220105	01/05/22	01/05/22	01/05/22	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220103	01/03/22	01/03/22	01/03/22	320,000,000	320,000,000	0	320,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220127	01/27/22	01/27/22	01/27/22	350,000,000	350,000,000	0	350,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220120	01/20/22	01/20/22	01/20/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220103	01/03/22	01/03/22	01/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220119	01/19/22	01/19/22	01/19/22	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220113	01/13/22	01/13/22	01/13/22	300,000,000	300,000,000	0	300,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220125	01/25/22	01/25/22	01/25/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220106	01/06/22	01/06/22	01/06/22	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220112	01/12/22	01/12/22	01/12/22	220,000,000	220,000,000	0	220,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220128	01/28/22	01/28/22	01/28/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIVE RABOBATD 0.08 20220118	01/18/22	01/18/22	01/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220121	01/21/22	01/21/22	01/21/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220104	01/04/22	01/04/22	01/04/22	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220103	01/03/22	01/03/22	01/03/22	300,000,000	300,000,000	0	300,000,000	0
COOPERATIVE RABOBATD 0.08 20220103	01/03/22	01/03/22	01/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220104	01/04/22	01/04/22	01/04/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220114	01/14/22	01/14/22	01/14/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220107	01/07/22	01/07/22	01/07/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220131	01/31/22	01/31/22	01/31/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220118	01/18/22	01/18/22	01/18/22	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220111	01/11/22	01/11/22	01/11/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220118	01/18/22	01/18/22	01/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220124	01/24/22	01/24/22	01/24/22	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220110	01/10/22	01/10/22	01/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
COOPERATIVE RABOBATD 0.08 20220110	01/10/22	01/10/22	01/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220110	01/10/22	01/10/22	01/10/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORTD 0.07 20220104	01/04/22	01/04/22	01/04/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220111	01/11/22	01/11/22	01/11/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220118	01/18/22	01/18/22	01/18/22	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKTD 0.06 20220110	01/10/22	01/10/22	01/10/22	375,000,000	375,000,000	0	375,000,000	0
Total Maturities				78,544,530,000	78,544,530,000	0	78,544,530,000	0
Sells								
LOUDOUN COUNTY ECONOMIC DEVELOPMENT AUTHORITY	02/15/38	01/06/22	01/12/22	19,000,000	19,000,000	302	19,000,302	0
NEWYORK CITY WATER & SEWER SYSTEM	06/15/41	01/06/22	01/13/22	20,000,000	20,000,000	1,342	20,001,342	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/03/22	01/03/22	154,621,742	154,621,742	0	154,621,742	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/06/22	01/06/22	850,565	850,565	0	850,565	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/10/22	01/10/22	452,789	452,789	0	452,789	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/12/22	01/12/22	474,100	474,100	0	474,100	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/14/22	01/14/22	67,692	67,692	0	67,692	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/18/22	01/18/22	200,563	200,563	0	200,563	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/21/22	01/21/22	915,743	915,743	0	915,743	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/26/22	01/26/22	2,520,681	2,520,681	0	2,520,681	0
DREYFUS GOVT CASH MGMT FUND	02/01/22	01/31/22	01/31/22	3,928,532	3,928,532	0	3,928,532	0
Total Sells				203,032,407	203,032,407	1,644	203,034,051	0



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Our Mission

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

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Hermes**

