



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

March 2023

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from March 1, 2023, through March 31, 2023, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of March 31, 2023)

Total Participants

763

Florida PRIME™

Total Participant Balance
\$22,468,838,613

Total Number of Accounts
1,410

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

When you hear talk of the two functions of the Federal Reserve, you likely think of its so-called “dual mandate” to foster maximum employment and stable prices. But that’s the goal of its monetary policy. The Fed’s foundational duality is actually to promote both those goals and the stability of the U.S. financial system. The Fed officially states it performs five functions. But one concerns setting policy while the other four fall under the rubric of safety.

This distinction is crucial to understanding the Fed’s decision-making following the collapse of Silicon Valley Bank (SVB). On the one hand, it acted swiftly to provide a safety net to the banking sector with the establishment of the Bank Term Funding Program. On the other hand, a week or so later, its Federal Open Market Committee (FOMC) voted to raise the federal funds rate by 25 basis points.

This might seem contradictory. Although much of SVB’s downfall stemmed from an overly concentrated clientele, a classic asset/liability mismatch and other mismanagement, the Fed’s aggressive tightening put the bank’s holdings of longer-term Treasuries underwater. From this perspective, the Fed perhaps should have foregone a hike. Yet its policy arm essentially shrugged this off. Not just because FOMC officials professed—and likely believed—that risks of contagion spreading to the broader banking system were minute, but because their focus remains on fighting inflation. Of course, Chair Jerome Powell had to address both issues, but he passed the buck on SVB to Vice Chair for Supervision Michael Barr.

The distinction is a major reason we think the FOMC won’t shift its foot from the gas to the brake pedal this year. Its members continually show they

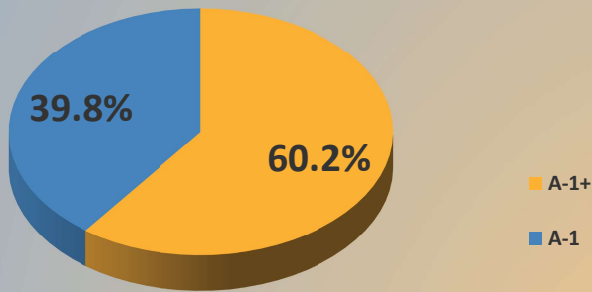
are willing to deal out pain in the name of restoring price stability. They’ve admittedly targeted increasing unemployment and tightening financial conditions—an agenda almost guaranteed to break some aspect of the financial system. We forecast another quarter-point hike at the May meeting and no cuts this year. That’s what the Summary of Economic Projections show, and betting against the Fed now is unwise. The markets keep flirting with making that bet, 50/50 on a hike in May and still pricing in a pivot this year. But expectations are volatile, and the debt ceiling X date looms. Unsurprisingly, there’s been little movement on that front.

In March, assets of the Pool were down \$1.5 billion to \$22.5 billion as the seasonal inflow period came to a close in February. The yield of the portfolio increased by 26 basis points to 5.07% due to the Fed hike in March. Its Weighted Average Maturity (WAM) was shorter by 1 day to 24 days; its Weighted Average Life extended by 9 days to 80 days. Trades were focused in the short end of the fixed-rate security market to take advantage of rising yields connected to the 25 basis-point hike in March and the prospect of another in May, though floating-rate instruments were also added.

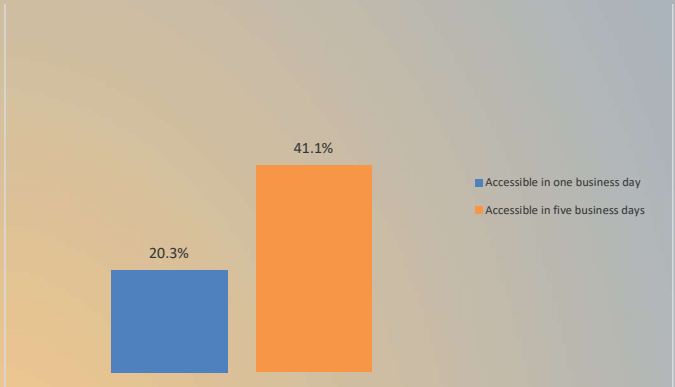
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 4.58%, 4.76%, 4.89% and 4.69%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 4.93%, 4.08%, 5.23% and 5.27%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates were 4.86%, 5.22%, 5.32% and 5.33%, respectively.

PORTFOLIO COMPOSITION FOR MARCH 2023

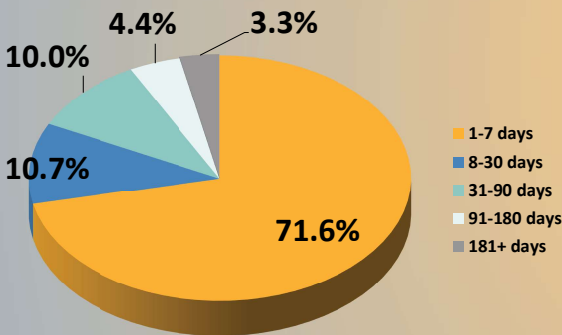
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



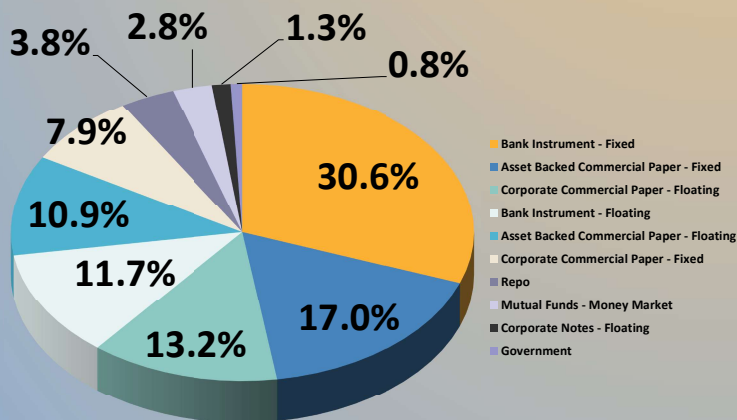
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Australia & New Zealand Banking Group, Melbourne	5.0%
2. ABN Amro Bank NV	5.0%
3. Cooperatieve Rabobank UA	4.9%
4. Bank of Nova Scotia, Toronto	4.9%
5. Mizuho Financial Group, Inc.	4.8%
6. Canadian Imperial Bank of Commerce	4.5%
7. JPMorgan Chase & Co.	4.4%
8. Royal Bank of Canada	4.2%
9. Mitsubishi UFJ Financial Group, Inc.	4.2%
10. Bank of Montreal	4.0%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)
24 Days
Weighted Average Life (Spread WAL)
80 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH MARCH 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	4.95%	4.42%	0.53%
Three Months	4.82%	4.41%	0.41%
One Year	2.93%	2.52%	0.41%
Three Years	1.14%	0.92%	0.22%
Five Years	1.60%	1.37%	0.23%
Ten Years	1.08%	0.87%	0.22%
Since 1/96	2.41%	2.19%	0.22%

Note: Net asset value at month end: \$22,467.9million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

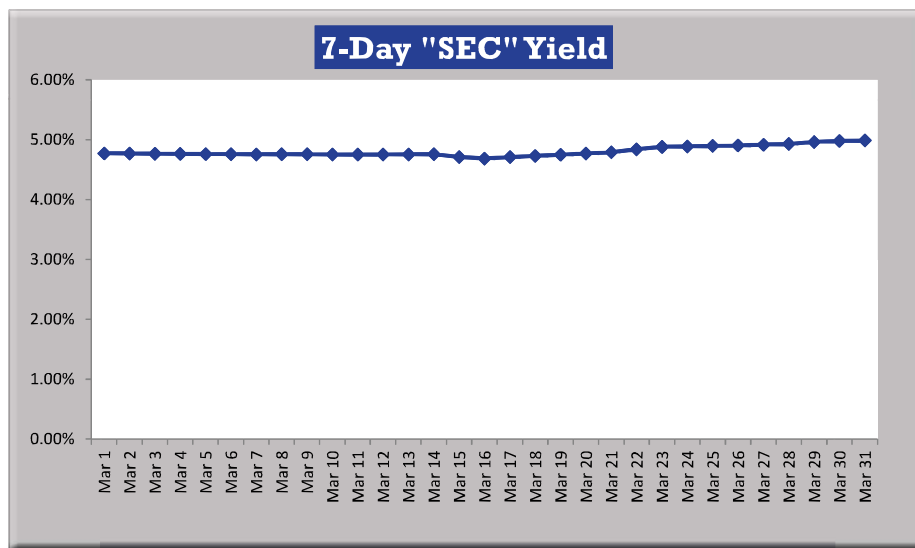
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 MARCH 2023

Summary of Cash Flows		
Opening Balance (03/01/23)	\$	24,041,421,534
Participant Deposits		2,283,519,452
Gross Earnings		94,678,860
Participant Withdrawals		(3,950,152,863)
Fees		(628,370)
Closing Balance (03/31/23)	\$	22,468,838,613
Net Change over Month	\$	(1,572,582,921)

Detailed Fee Disclosure			
March		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	194,391.18	1.00
Federated Investment Management Fee		388,931.63	2.01
BNY Mellon Custodial Fee**		25,559.97	0.13
Bank of America Transfer Agent Fee		10,545.90	0.05
S&P Rating Maintenance Fee		4,076.71	0.02
Audit/External Review Fees		4,864.62	0.03
Total Fees	\$	628,370.01	3.24

*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 \$23,255,130,074.

**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 MARCH 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	4.92	9/1/2060	4/5/2023	3,000,000	4.99	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.83	4/3/2023		400,000,000	4.90	\$400,000,000	\$400,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.83	4/6/2023		335,000,000	4.90	\$335,000,000	\$335,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	4.83	4/10/2023		385,000,000	4.90	\$385,000,000	\$385,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	4.92	1/1/2042	4/6/2023	5,530,000	4.92	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2023		52,045,000	5.32	\$51,654,084	\$51,677,239	\$23,154
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		50,000,000	4.91	\$49,979,833	\$49,979,921	\$88
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2023		50,000,000	4.94	\$49,959,417	\$49,959,775	\$358
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/12/2023		95,000,000	4.83	\$94,850,850	\$94,846,226	-\$4,624
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/24/2023		100,000,000	4.85	\$99,685,333	\$99,672,067	-\$13,266
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2023		14,000,000	4.97	\$13,939,271	\$13,938,313	-\$958
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2023		85,000,000	5.11	\$83,664,083	\$83,585,340	-\$78,743
Anglesea Funding LLC, Jul 05, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.20	7/5/2023	4/3/2023	75,000,000	5.27	\$75,000,000	\$75,000,000	\$0
Anglesea Funding LLC, Jul 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.17	7/28/2023	4/3/2023	100,000,000	5.24	\$100,000,000	\$100,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		59,000,000	4.92	\$58,976,154	\$58,976,159	\$5
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2023		25,000,000	4.90	\$24,979,875	\$24,979,763	-\$113
Archer 1 LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	4.92	6/1/2060	4/6/2023	18,000,000	4.99	\$18,000,000	\$18,000,000	\$0
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	4.83	4/4/2023		1,125,000,000	4.90	\$1,125,000,000	\$1,125,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		4/3/2023		100,000,000	4.88	\$99,959,917	\$99,959,883	-\$34
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	4.92	5/1/2059	4/6/2023	30,000,000	4.92	\$30,000,000	\$30,000,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.95	4/25/2023		110,000,000	5.02	\$110,000,000	\$110,000,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	4.95	4/27/2023		250,000,000	5.02	\$250,000,000	\$250,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.82	4/3/2023		604,000,000	4.89	\$604,000,000	\$604,000,000	\$0
Bank of America N.A., Dec 15, 2023	VARIABLE RATE BANK NOTE	5.02	12/15/2023	4/3/2023	100,000,000	5.09	\$100,000,000	\$99,815,346	-\$184,654
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,947,788	-\$52,212
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$75,049,329	\$49,329
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/3/2023		167,000,000	4.77	\$166,934,870	\$166,932,936	-\$1,934
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	\$89,827,257	-\$172,743
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.57	12/5/2023	4/3/2023	110,000,000	5.65	\$110,000,000	\$110,190,420	\$190,420
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.57	12/5/2023	4/3/2023	100,000,000	5.65	\$100,000,000	\$100,173,109	\$173,109
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.58	1/5/2024	4/3/2023	105,000,000	5.66	\$104,999,935	\$105,171,184	\$171,248
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.42	1/5/2024	4/3/2023	50,000,000	5.50	\$50,000,000	\$50,022,263	\$22,263
Bank of Montreal, May 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.35	5/15/2023	4/3/2023	100,000,000	5.42	\$100,000,000	\$100,043,357	\$43,357
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.52	9/15/2023	4/3/2023	100,000,000	5.60	\$100,000,000	\$100,132,897	\$132,897
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.47	8/21/2023	4/3/2023	25,000,000	5.55	\$25,000,000	\$25,032,438	\$32,438
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.52	12/13/2023	4/3/2023	100,000,000	5.60	\$100,000,000	\$100,000,000	\$0
Bank of Nova Scotia, Toronto, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.44	12/27/2023	4/3/2023	85,000,000	5.52	\$85,000,000	\$85,079,732	\$79,732
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.21	2/13/2024	4/3/2023	30,000,000	5.28	\$29,995,338	\$29,944,605	-\$50,733
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.42	1/8/2024	4/3/2023	65,000,000	5.50	\$65,000,000	\$65,000,000	\$0
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.26	1/23/2024	4/3/2023	155,000,000	5.33	\$155,000,000	\$154,863,292	-\$136,708
Bank of Nova Scotia, Toronto, Jul 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.40	7/5/2023	4/3/2023	50,000,000	5.48	\$50,000,000	\$50,000,000	\$0
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.49	7/7/2023	4/3/2023	57,000,000	5.57	\$57,000,000	\$57,068,549	\$68,549
Bank of Nova Scotia, Toronto, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.32	5/8/2023	4/3/2023	99,000,000	5.39	\$99,000,000	\$99,038,337	\$38,337

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.16	11/10/2023	4/3/2023	80,000,000	5.23	\$80,000,000	\$79,928,226	-\$71,774
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.42	10/23/2023	4/3/2023	75,000,000	5.50	\$75,000,000	\$75,045,056	\$45,056
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.37	9/21/2023	4/3/2023	150,000,000	5.44	\$150,000,000	\$150,075,647	\$75,647
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2023		50,000,000	4.92	\$49,979,792	\$49,973,217	-\$6,575
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/25/2023		130,000,000	5.07	\$129,550,417	\$129,553,576	\$3,159
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2023		100,000,000	5.09	\$99,569,444	\$99,557,422	-\$12,022
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2023		25,000,000	4.89	\$24,930,729	\$24,928,644	-\$2,085
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2023		75,000,000	5.11	\$73,598,604	\$73,516,975	-\$81,629
Bedford Row Funding Corp., Apr 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.47	4/27/2023	4/3/2023	100,000,000	5.55	\$100,000,000	\$100,039,155	\$39,155
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.42	12/27/2023	4/3/2023	70,000,000	5.50	\$70,000,000	\$70,000,000	\$0
Bedford Row Funding Corp., Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.25	9/25/2023	4/3/2023	70,000,000	5.32	\$70,000,000	\$70,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		40,000,000	4.76	\$39,984,400	\$39,983,897	-\$503
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		100,000,000	4.76	\$99,961,000	\$99,959,742	-\$1,258
BofA Securities, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/24/2023		200,000,000	5.02	\$199,342,667	\$199,348,400	\$5,733
BofA Securities, Inc., Apr 12, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.34	4/12/2023	4/3/2023	105,000,000	5.43	\$104,999,006	\$105,014,242	\$15,236
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.09	\$98,325,833	\$98,197,367	-\$128,466
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,867,385	-\$132,615
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.52	4/1/2024	4/3/2023	150,000,000	5.60	\$150,000,000	\$149,998,298	-\$1,703
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.62	12/11/2023	4/3/2023	100,000,000	5.70	\$100,000,000	\$100,190,266	\$190,266
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.26	1/18/2024	4/3/2023	115,000,000	5.33	\$115,000,000	\$114,877,900	-\$122,100
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.07	3/6/2024	4/3/2023	100,000,000	5.14	\$100,000,000	\$99,604,616	-\$395,384
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.52	3/27/2024	4/3/2023	100,000,000	5.60	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, May 08, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.32	5/8/2023	4/3/2023	200,000,000	5.39	\$200,000,000	\$200,092,678	\$92,678
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.38	9/6/2023	4/3/2023	50,000,000	5.45	\$50,000,000	\$50,040,584	\$40,584
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.38	9/11/2023	4/3/2023	120,000,000	5.45	\$120,000,000	\$120,090,557	\$90,557
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/27/2023		50,000,000	5.00	\$49,815,875	\$49,814,713	-\$1,162
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/28/2023		78,000,000	5.00	\$77,702,127	\$77,700,064	-\$2,062
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	4.92	7/1/2048	4/6/2023	5,290,000	4.92	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		150,000,000	4.93	\$149,939,375	\$149,939,388	\$13
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2023		200,000,000	4.96	\$199,513,000	\$199,511,300	-\$1,700
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/11/2023		50,000,000	4.99	\$49,789,028	\$49,786,746	-\$2,282
Chariot Funding LLC, Jul 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.15	7/10/2023	4/3/2023	150,000,000	5.22	\$150,000,000	\$150,012,729	\$12,729
Chariot Funding LLC, May 19, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.46	5/19/2023	4/3/2023	50,000,000	5.54	\$50,000,000	\$50,032,741	\$32,741
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		500,000,000	4.90	\$499,798,750	\$499,798,750	\$0
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		25,000,000	4.75	\$24,990,313	\$24,989,961	-\$352
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.25	7/21/2023	4/3/2023	200,000,000	5.32	\$200,000,000	\$200,079,338	\$79,338
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	4.86	8/1/2044	4/6/2023	77,000,000	4.86	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Apr 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.20	4/5/2023	4/3/2023	150,000,000	5.27	\$150,000,000	\$150,006,671	\$6,671
Collateralized Commercial Paper FLEX Co., LLC, Aug 31, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/31/2023		70,000,000	5.20	\$70,000,000	\$70,000,000	\$0

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 FLEX Co., LLC, May 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.28	5/9/2023	4/3/2023	75,000,000	5.35	\$75,000,000	\$75,027,378	\$27,378
Collateralized Commercial Paper FLEX Co., LLC, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.02	10/5/2023	4/3/2023	80,000,000	5.09	\$80,000,000	\$79,906,212	-\$93,788
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/27/2023		125,000,000	5.05	\$123,508,889	\$123,413,861	-\$95,028
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/12/2023		50,000,000	5.16	\$49,290,444	\$49,256,111	-\$34,333
Collateralized Commercial Paper V Co. LLC, Apr 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.22	4/3/2023	4/3/2023	85,000,000	5.29	\$85,000,000	\$85,002,451	\$2,451
Collateralized Commercial Paper V Co. LLC, Aug 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.05	8/14/2023	4/3/2023	50,000,000	5.12	\$50,000,000	\$49,988,009	-\$11,991
Collateralized Commercial Paper V Co. LLC, Aug 22, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.07	8/22/2023	4/3/2023	134,000,000	5.14	\$134,000,000	\$134,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Jul 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.15	7/13/2023	4/3/2023	100,000,000	5.22	\$100,000,000	\$100,028,456	\$28,456
Collateralized Commercial Paper V Co. LLC, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.04	9/15/2023	4/3/2023	70,000,000	5.11	\$70,000,000	\$69,945,565	-\$54,435
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.47	3/21/2024	4/3/2023	50,000,000	5.55	\$50,000,000	\$50,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	4.83	4/3/2023		500,000,000	4.90	\$500,000,000	\$500,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	4.83	4/5/2023		600,000,000	4.90	\$600,000,000	\$600,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.00	5/9/2023		100,000,000	5.07	\$100,000,000	\$100,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.81	4/6/2023		200,000,000	4.88	\$200,000,000	\$200,000,000	\$0
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		4/3/2023		200,000,000	4.82	\$199,921,667	\$199,920,200	-\$1,467
DNB Bank ASA TDCAY	TIME DEPOSIT - CAYMAN	4.79	4/3/2023		700,000,000	4.86	\$700,000,000	\$700,000,000	\$0
Dino P Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.92	9/1/2041	4/6/2023	4,515,000	4.92	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	4.71	4/3/2023		6,305,905	4.78	\$6,305,905	\$6,305,905	\$0
Export Development Canada CP	COMMERCIAL PAPER		8/8/2023		25,000,000	5.09	\$24,558,542	\$24,549,785	-\$8,757
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5.24	\$53,296,528	\$53,262,118	-\$34,410
Fairway Finance Co. LLC, Jun 01, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.52	6/1/2023	4/3/2023	60,000,000	5.60	\$60,000,000	\$60,000,000	\$0
Fairway Finance Co. LLC, Jun 09, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.37	6/9/2023	4/3/2023	85,000,000	5.44	\$85,000,000	\$85,058,268	\$58,268
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	4.94	4/3/2023	4/3/2023	630,872,087	4.94	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.00	8/1/2045	4/6/2023	9,995,000	5.00	\$9,995,000	\$9,995,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2023		40,000,000	4.90	\$39,978,533	\$39,978,573	\$40
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/10/2023		28,372,000	4.84	\$28,334,801	\$28,333,958	-\$843
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/20/2023		35,000,000	5.29	\$34,594,437	\$34,593,414	-\$1,024
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/3/2023		35,000,000	4.76	\$34,986,379	\$34,985,945	-\$434
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	4.81	4/3/2023		100,000,000	4.88	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	4.92	3/1/2062	4/6/2023	50,000,000	4.92	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2023		47,000,000	4.93	\$46,974,672	\$46,974,824	\$151
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2023		50,000,000	4.96	\$49,884,778	\$49,872,825	-\$11,953
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/25/2023		50,000,000	4.96	\$49,837,333	\$49,822,084	-\$15,250
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	4.92	12/1/2037	4/6/2023	4,445,000	4.92	\$4,445,000	\$4,445,000	\$0
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/5/2023		75,000,000	4.90	\$74,949,687	\$74,949,198	-\$489
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2023		50,000,000	4.89	\$49,959,833	\$49,959,342	-\$492
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2023		25,000,000	4.90	\$24,979,875	\$24,979,671	-\$204
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.88	4/12/2023		200,000,000	4.95	\$200,000,000	\$199,997,076	-\$2,924
MUFG Bank Ltd. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	4.84	5/8/2023		125,000,000	4.91	\$125,000,000	\$125,000,000	\$0
MUFG Bank Ltd., May 25, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.10	5/25/2023	4/3/2023	300,000,000	5.17	\$300,000,000	\$300,015,528	\$15,528
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/20/2023		10,000,000	5.39	\$9,881,875	\$9,884,643	\$2,768

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Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		75,000,000	5.36	\$73,958,000	\$73,952,000	-\$6,000
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.84	5/17/2023		415,000,000	4.91	\$415,000,000	\$414,861,432	-\$138,569
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.84	5/19/2023		150,000,000	4.91	\$150,000,000	\$149,945,624	-\$54,377
Mizuho Bank Ltd. TD	TIME DEPOSIT	4.82	4/3/2023		500,000,000	4.89	\$500,000,000	\$500,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	4.80	4/3/2023		150,000,000	4.87	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.96	9/1/2041	4/6/2023	6,260,000	4.96	\$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	\$49,607,861	\$49,464,306	-\$143,556
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/15/2023		62,500,000	3.88	\$62,009,167	\$61,830,382	-\$178,785
National Australia Bank Ltd., Melbourne, Apr 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.18	4/6/2023	4/3/2023	150,000,000	5.25	\$150,000,000	\$150,007,424	\$7,424
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.07	3/6/2024	4/3/2023	50,000,000	5.14	\$50,000,000	\$49,887,853	-\$112,148
Nordea Bank Abp, Jun 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.24	6/15/2023	4/3/2023	225,000,000	5.31	\$225,000,000	\$225,105,993	\$105,993
Nordea Bank Abp, Sep 26, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.24	9/26/2023	4/3/2023	160,000,000	5.31	\$160,000,000	\$159,994,685	-\$5,315
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$23,959,042	\$23,918,699	-\$40,342
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/26/2023		50,000,000	5.40	\$49,365,625	\$49,373,842	\$8,216
Old Line Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.18	8/2/2023	4/3/2023	10,000,000	5.25	\$10,000,000	\$10,000,000	\$0
Old Line Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/21/2023		115,000,000	5.13	\$112,747,949	\$112,813,494	\$65,545
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.05	8/25/2023	4/3/2023	50,000,000	5.12	\$50,000,000	\$50,000,000	\$0
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.05	8/25/2023	4/3/2023	100,000,000	5.12	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Jul 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/24/2023		75,000,000	5.16	\$73,811,667	\$75,000,000	\$1,188,333
Old Line Funding, LLC, Jun 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.40	6/20/2023	4/3/2023	15,000,000	5.48	\$15,000,000	\$15,004,608	\$4,608
Old Line Funding, LLC, Jun 26, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.37	6/26/2023	4/3/2023	100,000,000	5.44	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.12	11/28/2023	4/3/2023	55,000,000	5.19	\$55,000,000	\$54,932,323	-\$67,678
Old Line Funding, LLC, Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.36	10/30/2023	4/4/2023	100,000,000	5.43	\$100,000,000	\$100,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	4.92	4/1/2042	4/6/2023	7,015,000	4.92	\$7,015,000	\$7,015,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$98,433,194	\$97,946,639	-\$486,555
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$49,414,438	\$49,422,018	\$7,579
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.08	7/14/2023		10,000,000	4.09	\$10,000,000	\$9,961,651	-\$38,349
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.39	1/9/2024	4/3/2023	100,000,000	5.46	\$100,000,000	\$100,000,000	\$0
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.36	1/10/2024	4/3/2023	100,000,000	5.43	\$100,000,000	\$100,039,219	\$39,219
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.59	11/15/2023	4/3/2023	60,000,000	5.67	\$60,000,000	\$60,120,567	\$120,567
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.40	9/1/2023	4/3/2023	100,000,000	5.48	\$100,000,000	\$100,096,316	\$96,316
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.40	9/1/2023	4/3/2023	100,000,000	5.48	\$100,000,000	\$100,096,316	\$96,316
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	4.92	9/1/2041	4/6/2023	6,720,000	4.92	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/4/2023		70,000,000	4.93	\$69,962,278	\$69,962,503	\$225
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/7/2023		50,000,000	5.24	\$49,518,333	\$49,513,328	-\$5,005
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2023		100,000,000	5.50	\$98,781,389	\$98,820,794	\$39,405

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Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/27/2023		100,000,000	5.45	\$98,704,444	\$98,732,067	\$27,623
Sheffield Receivables Company LLC, Jun 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.01	6/20/2023	4/3/2023	150,000,000	5.08	\$150,000,000	\$150,000,000	\$0
Sheffield Receivables Company LLC, May 23, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.02	5/23/2023	4/3/2023	100,000,000	5.09	\$100,000,000	\$100,000,000	\$0
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		5/4/2023		150,000,000	5.04	\$149,298,750	\$149,298,750	\$0
State Street Bank and Trust Co., Jun 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.38	6/6/2023	4/3/2023	150,000,000	5.45	\$150,000,000	\$150,087,731	\$87,731
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.00	4/12/2023		100,000,000	4.92	\$99,840,270	\$99,836,738	-\$3,532
Sumitomo Mitsui Trust Bank Ltd., Jul 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.19	7/10/2023	4/3/2023	205,000,000	5.26	\$205,000,000	\$204,995,672	-\$4,328
Svenska Handelsbanken, Stockholm, Oct 02, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.28	10/2/2023	4/3/2023	200,000,000	5.35	\$200,000,000	\$200,000,000	\$0
Svenska Handelsbanken, Stockholm, Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.25	9/25/2023	4/3/2023	150,000,000	5.32	\$150,000,000	\$149,989,994	-\$10,007
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.12	11/1/2056	4/6/2023	6,500,000	5.12	\$6,500,000	\$6,500,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.12	2/1/2027	4/6/2023	5,150,000	5.12	\$5,150,000	\$5,150,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.12	12/1/2059	4/6/2023	3,800,000	5.12	\$3,800,000	\$3,800,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	4.92	5/1/2048	4/6/2023	4,420,000	4.92	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	4.92	12/1/2046	4/6/2023	13,625,000	4.92	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	4.92	9/1/2037	4/6/2023	5,490,000	4.92	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	4.90	6/1/2048	4/6/2023	4,025,000	4.90	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	4.92	11/1/2046	4/6/2023	5,950,000	4.92	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/19/2023		80,000,000	5.20	\$78,777,778	\$78,731,334	-\$46,444
Thunder Bay Funding, LLC, Aug 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.18	8/2/2023	4/3/2023	75,000,000	5.25	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	8/21/2023	4/3/2023	75,000,000	5.16	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Aug 22, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	8/22/2023	4/3/2023	25,000,000	5.16	\$25,000,000	\$24,987,485	-\$12,516
Thunder Bay Funding, LLC, Jul 20, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.23	7/20/2023	4/3/2023	50,000,000	5.30	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.09	3/1/2024	4/3/2023	50,000,000	5.16	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5.18	\$48,508,125	\$48,541,849	\$33,724
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5.25	\$50,000,000	\$49,927,330	-\$72,671
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	2.80	5/5/2023		100,000,000	2.82	\$100,000,000	\$99,788,792	-\$211,208
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.01	6/7/2023		50,000,000	3.03	\$50,000,000	\$49,801,624	-\$198,376
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.75	6/15/2023		60,000,000	3.77	\$60,000,000	\$59,816,472	-\$183,528
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	7/18/2023		90,000,000	4.08	\$90,000,000	\$89,655,373	-\$344,627
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$80,004,392	\$4,392
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/31/2023		100,000,000	2.92	\$99,522,167	\$99,168,875	-\$353,292
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5.35	2/6/2024		90,000,000	5.35	\$90,000,000	\$89,970,420	-\$29,580
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.56	12/6/2023	4/3/2023	150,000,000	5.64	\$150,000,000	\$150,241,601	\$241,601

See notes at end of table.

INVENTORY OF HOLDINGS FOR MARCH 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Toronto Dominion Bank, Jun 09, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.38	6/9/2023	4/3/2023	125,000,000	5.45	\$125,000,000	\$125,080,418	\$80,418
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/24/2023		41,200,000	4.99	\$41,065,413	\$41,065,029	-\$385
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5.09	\$49,162,917	\$49,120,892	-\$42,025
Toyota Credit Canada Inc., May 03, 2023	VARIABLE RATE COMMERCIAL PAPER	5.52	5/3/2023	4/3/2023	25,000,000	5.60	\$25,000,000	\$25,012,699	\$12,699
Toyota Credit De Puerto Rico Corp., May 17, 2023	VARIABLE RATE COMMERCIAL PAPER	5.52	5/17/2023	4/3/2023	50,000,000	5.60	\$50,000,000	\$50,033,998	\$33,998
U.S.Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.76	4/30/2023	4/4/2023	100,000,000	4.82	\$100,000,666	\$100,005,686	\$5,020
U.S.Treasury Floater, 04/30/2023	US TREASURY FLOATING RATE NOTE	4.76	4/30/2023	4/4/2023	75,000,000	4.82	\$75,000,437	\$75,004,265	\$3,827
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		4/4/2023		200,000,000	5.08	\$199,888,889	\$199,890,378	\$1,489
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		6/1/2023		50,000,000	5.53	\$49,535,000	\$49,545,334	\$10,334
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/13/2023		16,162,000	4.86	\$16,134,336	\$16,133,630	-\$706
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/26/2023		35,000,000	5.04	\$34,874,875	\$34,875,128	\$253
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/15/2023		50,000,000	5.39	\$49,445,833	\$49,459,028	\$13,195
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/21/2023		100,000,000	5.39	\$98,804,167	\$98,826,261	\$22,094
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.49	8/28/2023	4/3/2023	40,000,000	5.57	\$40,000,000	\$40,057,518	\$57,518
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.35	1/2/2024	4/3/2023	80,000,000	5.42	\$80,000,000	\$80,034,811	\$34,811
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.27	10/5/2023	4/3/2023	140,000,000	5.33	\$140,001,762	\$140,017,618	\$15,856
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	4.92	8/1/2046	4/6/2023	7,625,000	4.92	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					22,546,811,992		\$22,512,227,709	\$22,511,387,277	-\$840,431

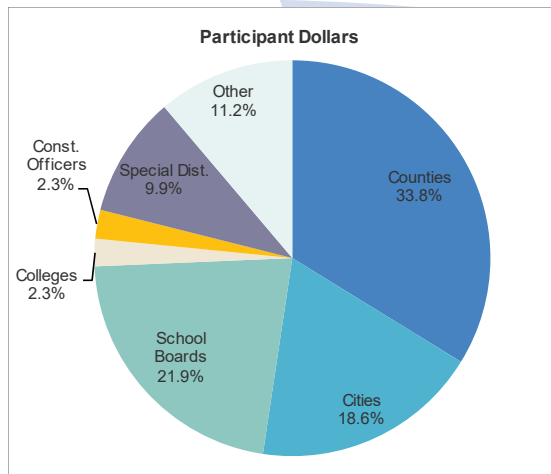
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

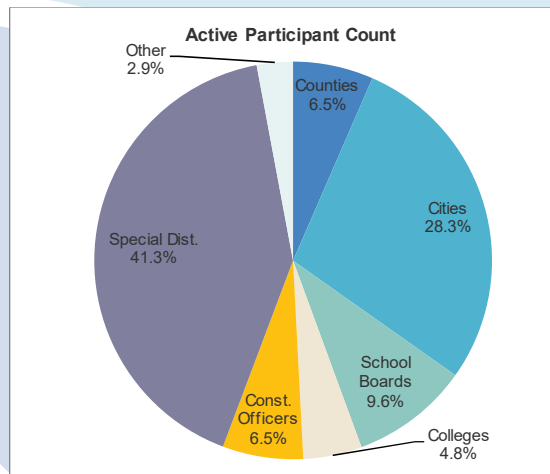
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF MARCH 2023

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	99.9%	Colleges & Universities	2.3%	4.8%
Top 10	31.4%	1.3%	Top 10	2.0%	1.3%
\$100 million or more	72.6%	7.9%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	24.5%	19.8%	\$10 million up to \$100 million	2.1%	1.6%
\$1 million up to \$10 million	2.6%	19.3%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.3%	52.9%	Under \$1 million	0.01%	2.1%
Counties	33.8%	6.5%	Constitutional Officers	2.3%	6.5%
Top 10	26.1%	1.3%	Top 10	1.4%	1.3%
\$100 million or more	32.1%	2.4%	\$100 million or more	0.5%	0.1%
\$10 million up to \$100 million	1.5%	1.3%	\$10 million up to \$100 million	1.5%	1.3%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.2%	1.5%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.6%
Municipalities	18.6%	28.2%	Special Districts	9.9%	41.3%
Top 10	6.6%	1.3%	Top 10	5.9%	1.3%
\$100 million or more	7.1%	1.5%	\$100 million or more	4.4%	0.8%
\$10 million up to \$100 million	10.5%	8.4%	\$10 million up to \$100 million	4.6%	3.9%
\$1 million up to \$10 million	1.0%	6.7%	\$1 million up to \$10 million	0.7%	6.7%
Under \$1 million	0.1%	11.7%	Under \$1 million	0.2%	30.0%
School Boards	21.9%	9.6%	Other	11.2%	2.9%
Top 10	14.0%	1.3%	Top 10	10.9%	1.3%
\$100 million or more	18.1%	2.3%	\$100 million or more	10.4%	0.8%
\$10 million up to \$100 million	3.6%	2.9%	\$10 million up to \$100 million	0.6%	0.4%
\$1 million up to \$10 million	0.2%	1.6%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.8%	Under \$1 million	0.0%	1.1%



Total Fund Value: \$22,468,838,613



Total Active Participant Count: 751

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

COMPLIANCE WITH INVESTMENT POLICY FOR MARCH 2023

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

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

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

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

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ALBION CAPITAL LLC CPABS4	05/22/23	03/22/23	03/24/23	50,000,000	49,573,889	0	49,573,889	0
ALBION CAPITAL LLC CPABS4	05/22/23	03/22/23	03/24/23	2,045,000	2,027,572	0	2,027,572	0
ANGLESEA FUNDING LLC PABS4	03/27/23	03/20/23	03/20/23	50,000,000	49,954,306	0	49,954,306	0
ANGLESEA FUNDING LLC PABS4	03/28/23	03/21/23	03/21/23	25,000,000	24,976,861	0	24,976,861	0
ANGLESEA FUNDING LLC PABS4	04/03/23	03/27/23	03/27/23	50,000,000	49,952,944	0	49,952,944	0
ANGLESEA FUNDING LLC PABS4	04/06/23	03/30/23	03/30/23	50,000,000	49,952,653	0	49,952,653	0
ANGLESEA FUNDING LLC PABS4	05/02/23	03/28/23	03/28/23	14,000,000	13,933,578	0	13,933,578	0
ANTALIS S.A. CPABS4 CPABS4	03/23/23	03/16/23	03/16/23	50,000,000	49,954,792	0	49,954,792	0
ANTALIS S.A. CPABS4 CPABS4	03/23/23	03/16/23	03/16/23	12,700,000	12,688,517	0	12,688,517	0
ANTALIS S.A. CPABS4 CPABS4	04/03/23	03/24/23	03/24/23	50,000,000	49,932,639	0	49,932,639	0
ANTALIS S.A. CPABS4 CPABS4	04/03/23	03/24/23	03/24/23	9,000,000	8,987,875	0	8,987,875	0
ANTALIS S.A. CPABS4 CPABS4	04/06/23	03/31/23	03/31/23	25,000,000	24,979,875	0	24,979,875	0
BANK OF AMERICA N.A.CD	04/25/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/25/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/25/23	03/22/23	03/22/23	10,000,000	10,000,000	0	10,000,000	0
BANK OF AMERICA N.A.CD	04/27/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/27/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/27/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/27/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.A.CD	04/27/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BOFA SECURITIES, INCP4-2	04/24/23	03/24/23	03/24/23	50,000,000	49,787,736	0	49,787,736	0
BOFA SECURITIES, INCP4-2	04/24/23	03/24/23	03/24/23	50,000,000	49,787,736	0	49,787,736	0
BOFA SECURITIES, INCP4-2	04/24/23	03/24/23	03/24/23	50,000,000	49,787,736	0	49,787,736	0
BOFA SECURITIES, INCP4-2	04/24/23	03/24/23	03/24/23	50,000,000	49,787,736	0	49,787,736	0
BANK OF AMERICA NA	12/15/23	03/09/23	03/09/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA NA	12/15/23	03/09/23	03/09/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF MONTREAL CPCP4-2	04/03/23	03/01/23	03/01/23	50,000,000	49,785,500	0	49,785,500	0
BANK OF MONTREAL CPCP4-2	04/03/23	03/01/23	03/01/23	50,000,000	49,785,500	0	49,785,500	0
BANK OF MONTREAL CPCP4-2	04/03/23	03/01/23	03/01/23	50,000,000	49,785,500	0	49,785,500	0
BANK OF MONTREAL CPCP4-2	04/03/23	03/01/23	03/01/23	17,000,000	16,927,070	0	16,927,070	0
BARTON CAPITAL S.A. CPABS4	03/09/23	03/08/23	03/08/23	50,000,000	49,993,653	0	49,993,653	0
BARTON CAPITAL S.A. CPABS4	03/09/23	03/08/23	03/08/23	25,000,000	24,996,826	0	24,996,826	0
BARTON CAPITAL S.A. CPABS4	03/13/23	03/10/23	03/10/23	50,000,000	49,980,958	0	49,980,958	0
BARTON CAPITAL S.A. CPABS4	03/13/23	03/10/23	03/10/23	25,000,000	24,990,479	0	24,990,479	0
BARTON CAPITAL S.A. CPABS4	03/22/23	03/08/23	03/08/23	50,000,000	49,910,944	0	49,910,944	0
BARTON CAPITAL S.A. CPABS4	03/28/23	03/21/23	03/21/23	10,000,000	9,990,569	0	9,990,569	0
BARTON CAPITAL S.A. CPABS4	03/28/23	03/22/23	03/22/23	50,000,000	49,959,667	0	49,959,667	0
BARTON CAPITAL S.A. CPABS4	04/04/23	03/28/23	03/28/23	50,000,000	49,952,847	0	49,952,847	0
BARTON CAPITAL S.A. CPABS4	04/25/23	03/24/23	03/24/23	50,000,000	49,778,667	0	49,778,667	0
BARTON CAPITAL S.A. CPABS4	04/25/23	03/24/23	03/24/23	50,000,000	49,778,667	0	49,778,667	0
BARTON CAPITAL S.A. CPABS4	04/25/23	03/24/23	03/24/23	30,000,000	29,867,200	0	29,867,200	0
BARTON CAPITAL S.A. CPABS4	05/02/23	03/28/23	03/29/23	50,000,000	49,763,889	0	49,763,889	0
BARTON CAPITAL S.A. CPABS4	05/02/23	03/28/23	03/29/23	50,000,000	49,763,889	0	49,763,889	0
BEDFORD ROW FUNDING CPABS4	03/16/23	03/15/23	03/15/23	50,000,000	49,993,611	0	49,993,611	0
BEDFORD ROW FUNDING CPABS4	03/16/23	03/15/23	03/15/23	50,000,000	49,993,611	0	49,993,611	0
BEDFORD ROW FUNDING CPABS4	03/16/23	03/15/23	03/15/23	50,000,000	49,993,611	0	49,993,611	0
BEDFORD ROW FUNDING CPABS4	03/23/23	03/16/23	03/16/23	50,000,000	49,954,792	0	49,954,792	0
BEDFORD ROW FUNDING CPABS4	03/23/23	03/16/23	03/16/23	50,000,000	49,954,792	0	49,954,792	0
BEDFORD ROW FUNDING CPABS4	03/23/23	03/16/23	03/16/23	25,000,000	24,977,396	0	24,977,396	0
BEDFORD ROW FUNDING CORP	09/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
BEDFORD ROW FUNDING CORP	09/25/23	03/24/23	03/27/23	20,000,000	20,000,000	0	20,000,000	0
BENNINGTON STARK CAC PABS4	04/03/23	03/06/23	03/06/23	50,000,000	49,818,000	0	49,818,000	0
BENNINGTON STARK CAC PABS4	04/03/23	03/06/23	03/06/23	50,000,000	49,818,000	0	49,818,000	0
BENNINGTON STARK CAC PABS4	04/03/23	03/07/23	03/07/23	40,000,000	39,859,600	0	39,859,600	0
BNG BANK N.V. CP4-2CP4-2	03/09/23	03/02/23	03/02/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/10/23	03/03/23	03/03/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/10/23	03/03/23	03/03/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/13/23	03/06/23	03/06/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/13/23	03/06/23	03/06/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/16/23	03/09/23	03/09/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/16/23	03/09/23	03/09/23	20,000,000	19,982,306	0	19,982,306	0
BNG BANK N.V. CP4-2CP4-2	03/17/23	03/10/23	03/10/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/17/23	03/10/23	03/10/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/17/23	03/10/23	03/10/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/20/23	03/13/23	03/13/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/20/23	03/13/23	03/13/23	50,000,000	49,955,764	0	49,955,764	0
BNG BANK N.V. CP4-2CP4-2	03/24/23	03/17/23	03/17/23	50,000,000	49,955,569	0	49,955,569	0
BNG BANK N.V. CP4-2CP4-2	03/24/23	03/17/23	03/17/23	50,000,000	49,955,569	0	49,955,569	0
BNG BANK N.V. CP4-2CP4-2	03/24/23	03/17/23	03/17/23	50,000,000	49,955,569	0	49,955,569	0
BNG BANK N.V. CP4-2CP4-2	03/27/23	03/20/23	03/20/23	50,000,000	49,954,306	0	49,954,306	0
BNG BANK N.V. CP4-2CP4-2	03/27/23	03/20/23	03/20/23	50,000,000	49,954,306	0	49,954,306	0
BNG BANK N.V. CP4-2CP4-2	03/31/23	03/24/23	03/24/23	50,000,000	49,953,236	0	49,953,236	0
BNG BANK N.V. CP4-2CP4-2	03/31/23	03/24/23	03/24/23	50,000,000	49,953,236	0	49,953,236	0
BNG BANK N.V. CP4-2CP4-2	03/31/23	03/24/23	03/24/23	50,000,000	49,953,236	0	49,953,236	0
BNG BANK N.V. CP4-2CP4-2	04/03/23	03/27/23	03/27/23	50,000,000	49,953,236	0	49,953,236	0
BNG BANK N.V. CP4-2CP4-2	04/03/23	03/27/23	03/27/23	50,000,000	49,953,236	0	49,953,236	0
CAFCO, LLC CPABS4-2CPABS4	03/21/23	03/08/23	03/08/23	42,500,000	42,430,017	0	42,430,017	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	03/06/24	03/06/23	03/06/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	03/06/24	03/06/23	03/06/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	04/01/24	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	04/01/24	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	04/01/24	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY	04/01/24	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
CANADIAN IMPERIAL BANK OF COMMERCE	03/27/24	03/29/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
FEDERAL HOME LOAN BANK DISCOUNT NOTES	03/15/23	03/14/23	03/14/23	50,000,000	49,993,653	0	49,993,653	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	03/15/23	03/14/23	03/14/23	50,000,000	49,993,653	0	49,993,653	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	03/15/23	03/14/23	03/14/23	50,000,000	49,993,653	0	49,993,653	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	03/15/23	03/14/23	03/14/23	50,000,000	49,993,653	0	49,993,653	0
GOTHAM FUNDING CORPCPABS4	03/22/23	03/15/23	03/15/23	50,000,000	49,954,792	0	49,954,792	0
GOTHAM FUNDING CORPCPABS4	03/22/23	03/15/23	03/15/23	25,000,000	24,977,396	0	24,977,396	0
GOTHAM FUNDING CORPCPABS4	06/20/23	03/28/23	03/28/23	35,000,000	34,579,417	0	34,579,417	0
GTA FUNDING LLC CPACPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,792	0	49,954,792	0
GTA FUNDING LLC CPACPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,792	0	49,954,792	0
GTA FUNDING LLC CPACPABS4	03/24/23	03/17/23	03/17/23	10,000,000	9,990,958	0	9,990,958	0
GTA FUNDING LLC CPACPABS4	04/04/23	03/24/23	03/24/23	40,000,000	39,940,967	0	39,940,967	0
JUPITER SECURITIZATCPABS4	03/16/23	03/09/23	03/09/23	50,000,000	49,955,667	0	49,955,667	0
JUPITER SECURITIZATCPABS4	03/16/23	03/09/23	03/09/23	50,000,000	49,955,667	0	49,955,667	0
JUPITER SECURITIZATCPABS4	03/16/23	03/09/23	03/09/23	50,000,000	49,955,667	0	49,955,667	0
JUPITER SECURITIZATCPABS4	03/16/23	03/09/23	03/09/23	45,000,000	44,960,100	0	44,960,100	0
JUPITER SECURITIZATCPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,792	0	49,954,792	0
JUPITER SECURITIZATCPABS4	04/04/23	03/21/23	03/21/23	47,000,000	46,911,353	0	46,911,353	0
LMA-AMERICAS LLC CPCPABS4	03/27/23	03/20/23	03/20/23	50,000,000	49,953,333	0	49,953,333	0
LMA-AMERICAS LLC CPCPABS4	04/18/23	03/31/23	03/31/23	50,000,000	49,878,000	0	49,878,000	0
LMA-AMERICAS LLC CPCPABS4	04/25/23	03/31/23	03/31/23	50,000,000	49,830,556	0	49,830,556	0
LONGSHIP FUNDING LLCPABS4	03/10/23	03/03/23	03/03/23	50,000,000	49,955,667	0	49,955,667	0
LONGSHIP FUNDING LLCPABS4	03/17/23	03/10/23	03/10/23	45,000,000	44,960,100	0	44,960,100	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/10/23	03/10/23	50,000,000	49,910,750	0	49,910,750	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/10/23	03/10/23	50,000,000	49,910,750	0	49,910,750	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/10/23	03/10/23	50,000,000	49,910,750	0	49,910,750	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/10/23	03/10/23	20,000,000	19,964,300	0	19,964,300	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,986	0	49,954,986	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/17/23	03/17/23	13,000,000	12,988,296	0	12,988,296	0
LONGSHIP FUNDING LLCPABS4	03/24/23	03/17/23	03/17/23	10,000,000	9,990,997	0	9,990,997	0
LONGSHIP FUNDING LLCPABS4	03/31/23	03/24/23	03/24/23	50,000,000	49,953,042	0	49,953,042	0
LONGSHIP FUNDING LLCPABS4	04/05/23	03/29/23	03/29/23	50,000,000	49,953,042	0	49,953,042	0
LONGSHIP FUNDING LLCPABS4	04/05/23	03/29/23	03/29/23	25,000,000	24,976,521	0	24,976,521	0
LONGSHIP FUNDING LLCPABS4	04/06/23	03/30/23	03/30/23	25,000,000	24,976,521	0	24,976,521	0
LONGSHIP FUNDING LLCPABS4	04/06/23	03/31/23	03/31/23	50,000,000	49,959,833	0	49,959,833	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD/NEW YORK NY	05/25/23	03/24/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	03/06/23	03/03/23	03/03/23	50,000,000	49,981,000	0	49,981,000	0
MANHATTAN ASSET FUNCPABS4	03/09/23	03/02/23	03/02/23	50,000,000	49,955,569	0	49,955,569	0
MANHATTAN ASSET FUNCPABS4	03/14/23	03/03/23	03/03/23	50,000,000	49,930,181	0	49,930,181	0
MANHATTAN ASSET FUNCPABS4	03/14/23	03/03/23	03/03/23	25,000,000	24,965,090	0	24,965,090	0
MANHATTAN ASSET FUNCPABS4	03/14/23	03/06/23	03/06/23	50,000,000	49,949,333	0	49,949,333	0
MANHATTAN ASSET FUNCPABS4	03/14/23	03/06/23	03/06/23	25,000,000	24,974,667	0	24,974,667	0
MANHATTAN ASSET FUNCPABS4	03/16/23	03/09/23	03/09/23	50,000,000	49,955,667	0	49,955,667	0
MANHATTAN ASSET FUNCPABS4	06/20/23	03/21/23	03/22/23	10,000,000	9,868,750	0	9,868,750	0
MATCHPOINT FINANCE CPABS4	07/05/23	03/30/23	03/30/23	50,000,000	49,298,097	0	49,298,097	0
MATCHPOINT FINANCE CPABS4	07/05/23	03/30/23	03/30/23	25,000,000	24,649,049	0	24,649,049	0
NATIONAL BANK OF CANADA	03/06/24	03/06/23	03/06/23	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP/NEW YORK NY	09/26/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP/NEW YORK NY	09/26/23	03/23/23	03/24/23	10,000,000	10,000,000	0	10,000,000	0
NORDEA BANK ABP/NEW YORK NY	09/26/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
NORDEA BANK ABP/NEW YORK NY	09/26/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING, LCPABS4	06/26/23	03/21/23	03/24/23	50,000,000	49,314,583	0	49,314,583	0
OLD LINE FUNDING LLC	10/30/23	03/30/23	04/03/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	10/30/23	03/30/23	04/03/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLCPABS4	03/21/23	03/14/23	03/14/23	50,000,000	49,955,569	0	49,955,569	0
SHEFFIELD RECEIVABLCPABS4	03/21/23	03/14/23	03/14/23	20,000,000	19,982,228	0	19,982,228	0
SHEFFIELD RECEIVABLCPABS4	03/22/23	03/15/23	03/15/23	25,000,000	24,977,396	0	24,977,396	0
SHEFFIELD RECEIVABLCPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,792	0	49,954,792	0
SHEFFIELD RECEIVABLCPABS4	03/24/23	03/17/23	03/17/23	50,000,000	49,954,792	0	49,954,792	0
SHEFFIELD RECEIVABLCPABS4	04/04/23	03/21/23	03/21/23	50,000,000	49,905,694	0	49,905,694	0
SHEFFIELD RECEIVABLCPABS4	04/04/23	03/21/23	03/21/23	20,000,000	19,962,278	0	19,962,278	0
SHEFFIELD RECEIVABLCPABS4	06/07/23	03/09/23	03/09/23	50,000,000	49,362,500	0	49,362,500	0
SHEFFIELD RECEIVABLCPABS4	06/21/23	03/22/23	03/22/23	50,000,000	49,323,819	0	49,323,819	0
SHEFFIELD RECEIVABLCPABS4	06/21/23	03/22/23	03/22/23	50,000,000	49,323,819	0	49,323,819	0
SHEFFIELD RECEIVABLCPABS4	06/27/23	03/24/23	03/24/23	50,000,000	49,300,694	0	49,300,694	0
SHEFFIELD RECEIVABLCPABS4	06/27/23	03/24/23	03/24/23	50,000,000	49,300,694	0	49,300,694	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE SA	03/02/23	03/01/23	03/01/23	50,000,000	49,993,681	0	49,993,681	0
SOCIETE GENERALE PCP4-2	05/04/23	03/29/23	03/29/23	50,000,000	49,752,500	0	49,752,500	0
SOCIETE GENERALE PCP4-2	05/04/23	03/29/23	03/29/23	50,000,000	49,752,500	0	49,752,500	0
SOCIETE GENERALE PCP4-2	05/04/23	03/29/23	03/29/23	50,000,000	49,752,500	0	49,752,500	0
SOCIETE GENERALE PCP4-2	05/04/23	03/29/23	03/29/23	50,000,000	49,752,500	0	49,752,500	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/10/23	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/10/23	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/10/23	03/28/23	03/29/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/10/23	03/28/23	03/29/23	5,000,000	5,000,000	0	5,000,000	0
SVENSKA HANDELSBANKEN/NEW YORK NY	10/02/23	03/30/23	03/31/23	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SVENSKA HANDELSBANKEN/NEWYORK NY	10/02/23	03/30/23	03/31/23	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN/NEWYORK NY	10/02/23	03/30/23	03/31/23	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN/NEWYORK NY	10/02/23	03/30/23	03/31/23	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN AB	09/25/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN AB	09/25/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
SVENSKA HANDELSBANKEN AB	09/25/23	03/23/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	03/01/24	03/07/23	03/07/23	50,000,000	50,000,000	0	50,000,000	0
TOTALENERGIES CAPITCP4-2	04/24/23	03/23/23	03/23/23	41,200,000	41,020,551	0	41,020,551	0
UNITEDHEALTH GROUPCP4-2	03/09/23	03/08/23	03/08/23	50,000,000	49,993,667	0	49,993,667	0
UNITEDHEALTH GROUPCP4-2	03/09/23	03/08/23	03/08/23	50,000,000	49,993,667	0	49,993,667	0
UNITEDHEALTH GROUPCP4-2	03/09/23	03/08/23	03/08/23	6,800,000	6,799,139	0	6,799,139	0
UNITEDHEALTH GROUPCP4-2	03/10/23	03/02/23	03/03/23	50,000,000	49,955,570	0	49,955,570	0
UNITEDHEALTH GROUPCP4-2	03/10/23	03/02/23	03/03/23	50,000,000	49,955,570	0	49,955,570	0
UNITEDHEALTH GROUPCP4-2	03/10/23	03/02/23	03/03/23	50,000,000	49,955,570	0	49,955,570	0
UNITEDHEALTH GROUPCP4-2	03/21/23	03/14/23	03/14/23	50,000,000	49,953,528	0	49,953,528	0
UNITEDHEALTH GROUPCP4-2	03/21/23	03/14/23	03/14/23	50,000,000	49,953,528	0	49,953,528	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/16/23	03/16/23	50,000,000	49,947,222	0	49,947,222	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/16/23	03/16/23	50,000,000	49,947,222	0	49,947,222	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/16/23	03/16/23	50,000,000	49,947,222	0	49,947,222	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/17/23	03/17/23	50,000,000	49,953,819	0	49,953,819	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/17/23	03/17/23	16,000,000	15,985,222	0	15,985,222	0
UNITEDHEALTH GROUPCP4-2	04/04/23	03/21/23	03/21/23	50,000,000	49,902,778	0	49,902,778	0
UNITEDHEALTH GROUPCP4-2	04/04/23	03/21/23	03/21/23	50,000,000	49,902,778	0	49,902,778	0
UNITEDHEALTH GROUPCP4-2	04/04/23	03/21/23	03/21/23	50,000,000	49,902,778	0	49,902,778	0
UNITEDHEALTH GROUPCP4-2	04/04/23	03/21/23	03/21/23	50,000,000	49,902,778	0	49,902,778	0
UNITEDHEALTH GROUPCP4-2	06/01/23	03/23/23	03/23/23	50,000,000	49,475,000	0	49,475,000	0
VICTORY RECEIVABLESCPABS4	04/26/23	03/22/23	03/22/23	35,000,000	34,831,563	0	34,831,563	0
VICTORY RECEIVABLESCPABS4	06/15/23	03/21/23	03/22/23	50,000,000	49,380,208	0	49,380,208	0
VICTORY RECEIVABLESCPABS4	06/21/23	03/22/23	03/23/23	50,000,000	49,343,750	0	49,343,750	0
VICTORY RECEIVABLESCPABS4	06/21/23	03/22/23	03/23/23	50,000,000	49,343,750	0	49,343,750	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/01/23	03/01/23	4,567,199	4,567,199	0	4,567,199	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/03/23	03/03/23	382,195	382,195	0	382,195	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/06/23	03/06/23	3,293,499	3,293,499	0	3,293,499	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/10/23	03/10/23	195,374	195,374	0	195,374	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/13/23	03/13/23	2,200,524	2,200,524	0	2,200,524	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/15/23	03/15/23	2,206,911	2,206,911	0	2,206,911	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/20/23	03/20/23	3,429,797	3,429,797	0	3,429,797	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/21/23	03/21/23	1,304,005	1,304,005	0	1,304,005	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/24/23	03/24/23	237,975	237,975	0	237,975	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/28/23	03/28/23	312,343	312,343	0	312,343	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/30/23	03/30/23	148,126	148,126	0	148,126	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/31/23	03/31/23	258,351	258,351	0	258,351	0
MIZUHO TRIPARTY	03/02/23	03/01/23	03/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/02/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/02/23	03/01/23	03/01/23	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	03/03/23	03/02/23	03/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/03/23	03/02/23	03/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/03/23	03/02/23	03/02/23	551,000,000	551,000,000	0	551,000,000	0
MIZUHO TRIPARTY	03/06/23	03/03/23	03/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/06/23	03/03/23	03/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/06/23	03/03/23	03/03/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/07/23	03/06/23	03/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/07/23	03/06/23	03/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/07/23	03/06/23	03/06/23	197,000,000	197,000,000	0	197,000,000	0
MIZUHO TRIPARTY	03/08/23	03/07/23	03/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/08/23	03/07/23	03/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/23	03/07/23	03/07/23	519,000,000	519,000,000	0	519,000,000	0
MIZUHO TRIPARTY	03/09/23	03/08/23	03/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/09/23	03/08/23	03/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/09/23	03/08/23	03/08/23	223,000,000	223,000,000	0	223,000,000	0
MIZUHO TRIPARTY	03/10/23	03/09/23	03/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/10/23	03/09/23	03/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/10/23	03/09/23	03/09/23	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	03/13/23	03/10/23	03/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/13/23	03/10/23	03/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/13/23	03/10/23	03/10/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/14/23	03/13/23	03/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/14/23	03/13/23	03/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/14/23	03/13/23	03/13/23	322,000,000	322,000,000	0	322,000,000	0
MIZUHO TRIPARTY	03/15/23	03/14/23	03/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/15/23	03/14/23	03/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/23	03/14/23	03/14/23	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	03/16/23	03/15/23	03/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/16/23	03/15/23	03/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/16/23	03/15/23	03/15/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/17/23	03/16/23	03/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/17/23	03/16/23	03/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/17/23	03/16/23	03/16/23	269,000,000	269,000,000	0	269,000,000	0
MIZUHO TRIPARTY	03/20/23	03/17/23	03/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/20/23	03/17/23	03/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/20/23	03/17/23	03/17/23	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	03/21/23	03/20/23	03/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/21/23	03/20/23	03/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/21/23	03/20/23	03/20/23	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	03/22/23	03/21/23	03/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/22/23	03/21/23	03/21/23	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	03/22/23	03/21/23	03/21/23	425,000,000	425,000,000	0	425,000,000	0
MIZUHO TRIPARTY	03/23/23	03/22/23	03/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/23/23	03/22/23	03/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/23/23	03/22/23	03/22/23	538,000,000	538,000,000	0	538,000,000	0
MIZUHO TRIPARTY	03/24/23	03/23/23	03/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/24/23	03/23/23	03/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/24/23	03/23/23	03/23/23	232,000,000	232,000,000	0	232,000,000	0
MIZUHO TRIPARTY	03/27/23	03/24/23	03/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/27/23	03/24/23	03/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/27/23	03/24/23	03/24/23	704,000,000	704,000,000	0	704,000,000	0
MIZUHO TRIPARTY	03/28/23	03/27/23	03/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/28/23	03/27/23	03/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/28/23	03/27/23	03/27/23	330,000,000	330,000,000	0	330,000,000	0
MIZUHO TRIPARTY	03/29/23	03/28/23	03/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/29/23	03/28/23	03/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/29/23	03/28/23	03/28/23	312,000,000	312,000,000	0	312,000,000	0
MIZUHO TRIPARTY	03/30/23	03/29/23	03/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/30/23	03/29/23	03/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/30/23	03/29/23	03/29/23	212,000,000	212,000,000	0	212,000,000	0
MIZUHO TRIPARTY	03/31/23	03/30/23	03/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/31/23	03/30/23	03/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/31/23	03/30/23	03/30/23	101,000,000	101,000,000	0	101,000,000	0
MIZUHO TRIPARTY	04/03/23	03/31/23	03/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	04/03/23	03/31/23	03/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	04/03/23	03/31/23	03/31/23	604,000,000	604,000,000	0	604,000,000	0
<i>Total Buys</i>				48,557,296,299	48,533,448,485	3,513	48,533,451,998	0
<i>Deposits</i>								
RABOBANK NEW YORK	03/08/23	03/01/23	03/01/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/02/23	03/01/23	03/01/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/02/23	03/01/23	03/01/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/09/23	03/02/23	03/02/23	370,000,000	370,000,000	0	370,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/03/23	03/02/23	03/02/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/03/23	03/02/23	03/02/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	03/10/23	03/03/23	03/03/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/06/23	03/03/23	03/03/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/06/23	03/03/23	03/03/23	575,000,000	575,000,000	0	575,000,000	0
RABOBANK NEW YORK	03/13/23	03/06/23	03/06/23	560,000,000	560,000,000	0	560,000,000	0
ABN AMRO BANK N.V.	03/13/23	03/06/23	03/06/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/07/23	03/06/23	03/06/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/07/23	03/06/23	03/06/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/14/23	03/07/23	03/07/23	1,150,000,000	1,150,000,000	0	1,150,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/08/23	03/07/23	03/07/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/08/23	03/07/23	03/07/23	575,000,000	575,000,000	0	575,000,000	0
RABOBANK NEW YORK	03/15/23	03/08/23	03/08/23	595,000,000	595,000,000	0	595,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/09/23	03/08/23	03/08/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/09/23	03/08/23	03/08/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	03/16/23	03/09/23	03/09/23	365,000,000	365,000,000	0	365,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/10/23	03/09/23	03/09/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/10/23	03/09/23	03/09/23	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	03/17/23	03/10/23	03/10/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/13/23	03/10/23	03/10/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/13/23	03/10/23	03/10/23	525,000,000	525,000,000	0	525,000,000	0
RABOBANK NEW YORK	03/20/23	03/13/23	03/13/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/20/23	03/13/23	03/13/23	395,000,000	395,000,000	0	395,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/14/23	03/13/23	03/13/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/14/23	03/13/23	03/13/23	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/21/23	03/14/23	03/14/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/15/23	03/14/23	03/14/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/15/23	03/14/23	03/14/23	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	03/22/23	03/15/23	03/15/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/16/23	03/15/23	03/15/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/16/23	03/15/23	03/15/23	560,000,000	560,000,000	0	560,000,000	0
ABN AMRO BANK N.V.	03/23/23	03/16/23	03/16/23	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/17/23	03/16/23	03/16/23	850,000,000	850,000,000	0	850,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/17/23	03/16/23	03/16/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/24/23	03/17/23	03/17/23	395,000,000	395,000,000	0	395,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/20/23	03/17/23	03/17/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/20/23	03/17/23	03/17/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/27/23	03/20/23	03/20/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	03/27/23	03/20/23	03/20/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/21/23	03/20/23	03/20/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/21/23	03/20/23	03/20/23	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/28/23	03/21/23	03/21/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/22/23	03/21/23	03/21/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/22/23	03/21/23	03/21/23	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEW YORK	03/29/23	03/22/23	03/22/23	635,000,000	635,000,000	0	635,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/23/23	03/22/23	03/22/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/30/23	03/23/23	03/23/23	345,000,000	345,000,000	0	345,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/24/23	03/23/23	03/23/23	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/24/23	03/23/23	03/23/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/31/23	03/24/23	03/24/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/27/23	03/24/23	03/24/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/27/23	03/24/23	03/24/23	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	04/03/23	03/27/23	03/27/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	04/03/23	03/27/23	03/27/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/28/23	03/27/23	03/27/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD. NEW YORK BRANCH	03/28/23	03/27/23	03/27/23	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	04/04/23	03/28/23	03/28/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/29/23	03/28/23	03/28/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/29/23	03/28/23	03/28/23	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	04/05/23	03/29/23	03/29/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/30/23	03/29/23	03/29/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/30/23	03/29/23	03/29/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	04/06/23	03/30/23	03/30/23	335,000,000	335,000,000	0	335,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/31/23	03/30/23	03/30/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/31/23	03/30/23	03/30/23	455,000,000	455,000,000	0	455,000,000	0
ABN AMRO BANK N.V.	04/10/23	03/31/23	03/31/23	385,000,000	385,000,000	0	385,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	04/03/23	03/31/23	03/31/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	04/03/23	03/31/23	03/31/23	500,000,000	500,000,000	0	500,000,000	0
<i>Total Deposits</i>				46,400,000,000	46,400,000,000	0	46,400,000,000	0
<i>Maturities</i>								
ANGLESEA FUNDING LLC PABS4	03/01/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	03/15/23	03/15/23	03/15/23	160,000,000	160,000,000	0	160,000,000	0
ANGLESEA FUNDING LLC PABS4	03/20/23	03/20/23	03/20/23	100,000,000	100,000,000	0	100,000,000	0
ANGLESEA FUNDING LLC PABS4	03/21/23	03/21/23	03/21/23	20,000,000	20,000,000	0	20,000,000	0
ANGLESEA FUNDING LLC PABS4	03/27/23	03/27/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
ANGLESEA FUNDING LLC PABS4	03/28/23	03/28/23	03/28/23	25,000,000	25,000,000	0	25,000,000	0
ANTALIS S.A. CPABS4 CPABS4	03/23/23	03/23/23	03/23/23	62,700,000	62,700,000	0	62,700,000	0
BANK OF MONTREAL/CHICAGO IL	03/01/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL	03/22/23	03/22/23	03/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF MONTREAL	03/24/23	03/24/23	03/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF NOVA SCOTIA/THE	03/13/23	03/13/23	03/13/23	40,000,000	40,000,000	0	40,000,000	0
BARTON CAPITAL S.A. CPABS4	03/01/23	03/01/23	03/01/23	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A. CPABS4	03/08/23	03/08/23	03/08/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPABS4	03/09/23	03/09/23	03/09/23	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A. CPABS4	03/10/23	03/10/23	03/10/23	63,000,000	63,000,000	0	63,000,000	0
BARTON CAPITAL S.A. CPABS4	03/13/23	03/13/23	03/13/23	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A. CPABS4	03/22/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A. CPABS4	03/24/23	03/24/23	03/24/23	125,000,000	125,000,000	0	125,000,000	0
BARTON CAPITAL S.A. CPABS4	03/28/23	03/28/23	03/28/23	110,000,000	110,000,000	0	110,000,000	0
BEDFORD ROW FUNDING CPABS4	03/07/23	03/07/23	03/07/23	60,000,000	60,000,000	0	60,000,000	0
BEDFORD ROW FUNDING CPABS4	03/16/23	03/16/23	03/16/23	150,000,000	150,000,000	0	150,000,000	0
BEDFORD ROW FUNDING CPABS4	03/23/23	03/23/23	03/23/23	125,000,000	125,000,000	0	125,000,000	0
BEDFORD ROW FUNDING CPABS4	03/27/23	03/27/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CAC PABS4	03/06/23	03/06/23	03/06/23	90,000,000	90,000,000	0	90,000,000	0
BENNINGTON STARK CAC PABS4	03/07/23	03/07/23	03/07/23	40,000,000	40,000,000	0	40,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/02/23	03/02/23	03/02/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/03/23	03/03/23	03/03/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/06/23	03/06/23	03/06/23	200,000,000	200,000,000	0	200,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/07/23	03/07/23	03/07/23	25,000,000	25,000,000	0	25,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/09/23	03/09/23	03/09/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/10/23	03/10/23	03/10/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/13/23	03/13/23	03/13/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/16/23	03/16/23	03/16/23	70,000,000	70,000,000	0	70,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/17/23	03/17/23	03/17/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/20/23	03/20/23	03/20/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/24/23	03/24/23	03/24/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/27/23	03/27/23	03/27/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V. CP4-2CP4-2	03/31/23	03/31/23	03/31/23	150,000,000	150,000,000	0	150,000,000	0
CAFCO, LLC CPABS4-2CPABS4	03/21/23	03/21/23	03/21/23	42,500,000	42,500,000	0	42,500,000	0
CANADIAN IMPERIAL BCP4-2	03/20/23	03/20/23	03/20/23	40,000,000	40,000,000	0	40,000,000	0
CANCARA ASSET SECURCPABS4	03/21/23	03/21/23	03/21/23	70,000,000	70,000,000	0	70,000,000	0
CANCARA ASSET SECURCPABS4	03/28/23	03/28/23	03/28/23	78,000,000	78,000,000	0	78,000,000	0
CHARIOT FUNDING LLC	03/21/23	03/21/23	03/21/23	75,000,000	75,000,000	0	75,000,000	0
CHARIOT FUNDING LLC CPABS4	03/16/23	03/16/23	03/16/23	125,000,000	125,000,000	0	125,000,000	0
CHARIOT FUNDING LLC CPABS4	03/17/23	03/17/23	03/17/23	80,000,000	80,000,000	0	80,000,000	0
CHARIOT FUNDING LLC CPABS4	03/21/23	03/21/23	03/21/23	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC CPABS4	03/22/23	03/22/23	03/22/23	50,000,000	50,000,000	0	50,000,000	0
CHARIOT FUNDING LLC CPABS4	03/24/23	03/24/23	03/24/23	100,000,000	100,000,000	0	100,000,000	0
CHARTA, LLC CPABS4-CPABS4	03/24/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
CHESHAM FINANCE LLC CPABS4	03/01/23	03/01/23	03/01/23	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLC CPABS4	03/02/23	03/02/23	03/02/23	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLC CPABS4	03/03/23	03/03/23	03/03/23	325,000,000	325,000,000	0	325,000,000	0
CHESHAM FINANCE LLC CPABS4	03/06/23	03/06/23	03/06/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/07/23	03/07/23	03/07/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/08/23	03/08/23	03/08/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/09/23	03/09/23	03/09/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/10/23	03/10/23	03/10/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/13/23	03/13/23	03/13/23	264,000,000	264,000,000	0	264,000,000	0
CHESHAM FINANCE LLC CPABS4	03/14/23	03/14/23	03/14/23	489,000,000	489,000,000	0	489,000,000	0
CHESHAM FINANCE LLC CPABS4	03/15/23	03/15/23	03/15/23	484,000,000	484,000,000	0	484,000,000	0
CHESHAM FINANCE LLC CPABS4	03/16/23	03/16/23	03/16/23	484,000,000	484,000,000	0	484,000,000	0
CHESHAM FINANCE LLC CPABS4	03/17/23	03/17/23	03/17/23	491,000,000	491,000,000	0	491,000,000	0
CHESHAM FINANCE LLC CPABS4	03/20/23	03/20/23	03/20/23	491,000,000	491,000,000	0	491,000,000	0
CHESHAM FINANCE LLC CPABS4	03/21/23	03/21/23	03/21/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPABS4	03/22/23	03/22/23	03/22/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPABS4	03/23/23	03/23/23	03/23/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLC CPABS4	03/24/23	03/24/23	03/24/23	425,000,000	425,000,000	0	425,000,000	0
CHESHAM FINANCE LLC CPABS4	03/27/23	03/27/23	03/27/23	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPABS4	03/28/23	03/28/23	03/28/23	475,000,000	475,000,000	0	475,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCCPABS4	03/29/23	03/29/23	03/29/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPABS4	03/30/23	03/30/23	03/30/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPABS4	03/31/23	03/31/23	03/31/23	500,000,000	500,000,000	0	500,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/14/23	03/14/23	03/14/23	100,000,000	100,000,000	0	100,000,000	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	03/07/23	03/07/23	03/07/23	125,000,000	125,000,000	0	125,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	03/08/23	03/08/23	03/08/23	30,000,000	30,000,000	0	30,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	03/24/23	03/24/23	03/24/23	35,000,000	35,000,000	0	35,000,000	0
COMMONWEALTH BANK OF AUSTRALIA	03/20/23	03/20/23	03/20/23	21,000,000	21,000,000	0	21,000,000	0
COOPERATIVE RABOBANK UA/NY	03/31/23	03/31/23	03/31/23	28,000,000	28,000,000	0	28,000,000	0
CREDIT AGRICOLE CORCDYAN	03/15/23	03/15/23	03/15/23	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	03/07/23	03/07/23	03/07/23	635,000,000	635,000,000	0	635,000,000	0
CREDIT AGRICOLE CORCDYAN	03/10/23	03/10/23	03/10/23	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	03/14/23	03/14/23	03/14/23	359,000,000	359,000,000	0	359,000,000	0
CREDIT AGRICOLE CORCDYAN	03/22/23	03/22/23	03/22/23	275,000,000	275,000,000	0	275,000,000	0
CREDIT AGRICOLE CORCDYAN	03/23/23	03/23/23	03/23/23	600,000,000	600,000,000	0	600,000,000	0
CREDIT AGRICOLE CORCDYAN	03/29/23	03/29/23	03/29/23	275,000,000	275,000,000	0	275,000,000	0
CREDIT AGRICOLE CORCDYAN	03/30/23	03/30/23	03/30/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/02/23	03/02/23	03/02/23	556,000,000	556,000,000	0	556,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/03/23	03/03/23	03/03/23	515,000,000	515,000,000	0	515,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/06/23	03/06/23	03/06/23	505,000,000	505,000,000	0	505,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/07/23	03/07/23	03/07/23	517,000,000	517,000,000	0	517,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/08/23	03/08/23	03/08/23	481,000,000	481,000,000	0	481,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/09/23	03/09/23	03/09/23	575,000,000	575,000,000	0	575,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/10/23	03/10/23	03/10/23	507,000,000	507,000,000	0	507,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/13/23	03/13/23	03/13/23	567,000,000	567,000,000	0	567,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/14/23	03/14/23	03/14/23	549,000,000	549,000,000	0	549,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/15/23	03/15/23	03/15/23	546,000,000	546,000,000	0	546,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/16/23	03/16/23	03/16/23	555,000,000	555,000,000	0	555,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/17/23	03/17/23	03/17/23	635,000,000	635,000,000	0	635,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/20/23	03/20/23	03/20/23	635,000,000	635,000,000	0	635,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/21/23	03/21/23	03/21/23	633,000,000	633,000,000	0	633,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/22/23	03/22/23	03/22/23	631,000,000	631,000,000	0	631,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/23/23	03/23/23	03/23/23	651,000,000	651,000,000	0	651,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/24/23	03/24/23	03/24/23	765,000,000	765,000,000	0	765,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/27/23	03/27/23	03/27/23	652,000,000	652,000,000	0	652,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/28/23	03/28/23	03/28/23	635,000,000	635,000,000	0	635,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/29/23	03/29/23	03/29/23	706,000,000	706,000,000	0	706,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/30/23	03/30/23	03/30/23	704,000,000	704,000,000	0	704,000,000	0
CREDIT INDUSTRIEL ECP4-2	03/31/23	03/31/23	03/31/23	712,000,000	712,000,000	0	712,000,000	0
MUFG BANK LTD, ECD ECD	03/20/23	03/20/23	03/20/23	100,000,000	100,000,000	0	100,000,000	0
FEDERAL HOME LOAN BANK DISCOUNT NOTES	03/15/23	03/15/23	03/15/23	300,000,000	300,000,000	0	300,000,000	0
GOTHAM FUNDING CORPCPABS4	03/22/23	03/22/23	03/22/23	75,000,000	75,000,000	0	75,000,000	0
GREAT BEAR FUNDING CPABS4	03/06/23	03/06/23	03/06/23	22,000,000	22,000,000	0	22,000,000	0
GTA FUNDING LLC CPACPABS4	03/16/23	03/16/23	03/16/23	25,000,000	25,000,000	0	25,000,000	0
GTA FUNDING LLC CPACPABS4	03/17/23	03/17/23	03/17/23	75,000,000	75,000,000	0	75,000,000	0
GTA FUNDING LLC CPACPABS4	03/24/23	03/24/23	03/24/23	110,000,000	110,000,000	0	110,000,000	0
JUPITER SECURITIZATCPABS4	03/16/23	03/16/23	03/16/23	195,000,000	195,000,000	0	195,000,000	0
JUPITER SECURITIZATCPABS4	03/24/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
LMA-AMERICAS LLC CPACPABS4	03/27/23	03/27/23	03/27/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLC PABS4	03/03/23	03/03/23	03/03/23	200,000,000	200,000,000	0	200,000,000	0
LONGSHIP FUNDING LLC PABS4	03/10/23	03/10/23	03/10/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLC PABS4	03/14/23	03/14/23	03/14/23	25,000,000	25,000,000	0	25,000,000	0
LONGSHIP FUNDING LLC PABS4	03/17/23	03/17/23	03/17/23	45,000,000	45,000,000	0	45,000,000	0
LONGSHIP FUNDING LLC PABS4	03/24/23	03/24/23	03/24/23	243,000,000	243,000,000	0	243,000,000	0
LONGSHIP FUNDING LLC PABS4	03/31/23	03/31/23	03/31/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	03/06/23	03/06/23	03/06/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	03/09/23	03/09/23	03/09/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	03/14/23	03/14/23	03/14/23	150,000,000	150,000,000	0	150,000,000	0
MANHATTAN ASSET FUNCPABS4	03/16/23	03/16/23	03/16/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CPAC	03/24/23	03/24/23	03/24/23	500,000,000	500,000,000	0	500,000,000	0
NORDEA BANK ABP/NEW YORK NY	03/24/23	03/24/23	03/24/23	50,000,000	50,000,000	0	50,000,000	0
ROYAL BANK OF CANADCP4-2	03/29/23	03/29/23	03/29/23	25,000,000	25,000,000	0	25,000,000	0
ROYAL BANK OF CANADA/NEW YORK NY	03/01/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	03/13/23	03/13/23	03/13/23	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	03/17/23	03/17/23	03/17/23	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLECPABS4	03/21/23	03/21/23	03/21/23	70,000,000	70,000,000	0	70,000,000	0
SHEFFIELD RECEIVABLECPABS4	03/22/23	03/22/23	03/22/23	25,000,000	25,000,000	0	25,000,000	0
SHEFFIELD RECEIVABLECPABS4	03/24/23	03/24/23	03/24/23	100,000,000	100,000,000	0	100,000,000	0
SOCIETE GENERALE, PCP4-2	03/01/23	03/01/23	03/01/23	340,000,000	340,000,000	0	340,000,000	0
SOCIETE GENERALE SA	03/02/23	03/02/23	03/02/23	350,000,000	350,000,000	0	350,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/24/23	03/24/23	03/24/23	300,000,000	300,000,000	0	300,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/31/23	03/31/23	03/31/23	300,000,000	300,000,000	0	300,000,000	0
SUMITOMO MITSUI TRUCDYAN	03/16/23	03/16/23	03/16/23	200,000,000	200,000,000	0	200,000,000	0
SVENSKA HANDELSBANKEN AB	03/09/23	03/09/23	03/09/23	175,000,000	175,000,000	0	175,000,000	0
TORONTO DOMINION BANK SOFRRATE + 40BP DAILY	03/01/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACP4-2	03/17/23	03/17/23	03/17/23	35,000,000	35,000,000	0	35,000,000	0
TOYOTA CREDIT CANADCP	03/13/23	03/13/23	03/13/23	50,000,000	50,000,000	0	50,000,000	0
TOYOTA MOTOR FINANCCP	03/23/23	03/23/23	03/23/23	35,000,000	35,000,000	0	35,000,000	0
UNITEDHEALTH GROUPCP4-2	03/09/23	03/09/23	03/09/23	106,800,000	106,800,000	0	106,800,000	0
UNITEDHEALTH GROUPCP4-2	03/10/23	03/10/23	03/10/23	200,000,000	200,000,000	0	200,000,000	0
UNITEDHEALTH GROUPCP4-2	03/20/23	03/20/23	03/20/23	49,000,000	49,000,000	0	49,000,000	0
UNITEDHEALTH GROUPCP4-2	03/21/23	03/21/23	03/21/23	100,000,000	100,000,000	0	100,000,000	0
UNITEDHEALTH GROUPCP4-2	03/24/23	03/24/23	03/24/23	389,080,000	389,080,000	0	389,080,000	0
VICTORY RECEIVABLESCPABS4	03/20/23	03/20/23	03/20/23	77,259,000	77,259,000	0	77,259,000	0
WESTPAC BANKING CORP	03/20/23	03/20/23	03/20/23	109,000,000	109,000,000	0	109,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
WESTPAC BANKING CORP	03/21/23	03/21/23	03/21/23	75,000,000	75,000,000	0	75,000,000	0
MIZUHO TRIPARTY	03/01/23	03/01/23	03/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/01/23	03/01/23	03/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/23	03/01/23	03/01/23	978,000,000	978,000,000	0	978,000,000	0
MIZUHO TRIPARTY	03/02/23	03/02/23	03/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/02/23	03/02/23	03/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/02/23	03/02/23	03/02/23	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	03/03/23	03/03/23	03/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/03/23	03/03/23	03/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/03/23	03/03/23	03/03/23	551,000,000	551,000,000	0	551,000,000	0
MIZUHO TRIPARTY	03/06/23	03/06/23	03/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/06/23	03/06/23	03/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/06/23	03/06/23	03/06/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/07/23	03/07/23	03/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/07/23	03/07/23	03/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/07/23	03/07/23	03/07/23	197,000,000	197,000,000	0	197,000,000	0
MIZUHO TRIPARTY	03/08/23	03/08/23	03/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/08/23	03/08/23	03/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/08/23	03/08/23	03/08/23	519,000,000	519,000,000	0	519,000,000	0
MIZUHO TRIPARTY	03/09/23	03/09/23	03/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/09/23	03/09/23	03/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/09/23	03/09/23	03/09/23	223,000,000	223,000,000	0	223,000,000	0
MIZUHO TRIPARTY	03/10/23	03/10/23	03/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/10/23	03/10/23	03/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/10/23	03/10/23	03/10/23	220,000,000	220,000,000	0	220,000,000	0
MIZUHO TRIPARTY	03/13/23	03/13/23	03/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/13/23	03/13/23	03/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/13/23	03/13/23	03/13/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/14/23	03/14/23	03/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/14/23	03/14/23	03/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/14/23	03/14/23	03/14/23	322,000,000	322,000,000	0	322,000,000	0
MIZUHO TRIPARTY	03/15/23	03/15/23	03/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/15/23	03/15/23	03/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/15/23	03/15/23	03/15/23	258,000,000	258,000,000	0	258,000,000	0
MIZUHO TRIPARTY	03/16/23	03/16/23	03/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/16/23	03/16/23	03/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/16/23	03/16/23	03/16/23	194,000,000	194,000,000	0	194,000,000	0
MIZUHO TRIPARTY	03/17/23	03/17/23	03/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/17/23	03/17/23	03/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/17/23	03/17/23	03/17/23	269,000,000	269,000,000	0	269,000,000	0
MIZUHO TRIPARTY	03/20/23	03/20/23	03/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/20/23	03/20/23	03/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/20/23	03/20/23	03/20/23	180,000,000	180,000,000	0	180,000,000	0
MIZUHO TRIPARTY	03/21/23	03/21/23	03/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/21/23	03/21/23	03/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/21/23	03/21/23	03/21/23	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	03/22/23	03/22/23	03/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/22/23	03/22/23	03/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/22/23	03/22/23	03/22/23	425,000,000	425,000,000	0	425,000,000	0
MIZUHO TRIPARTY	03/23/23	03/23/23	03/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/23/23	03/23/23	03/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/23/23	03/23/23	03/23/23	538,000,000	538,000,000	0	538,000,000	0
MIZUHO TRIPARTY	03/24/23	03/24/23	03/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/24/23	03/24/23	03/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/24/23	03/24/23	03/24/23	232,000,000	232,000,000	0	232,000,000	0
MIZUHO TRIPARTY	03/27/23	03/27/23	03/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/27/23	03/27/23	03/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/27/23	03/27/23	03/27/23	704,000,000	704,000,000	0	704,000,000	0
MIZUHO TRIPARTY	03/28/23	03/28/23	03/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/28/23	03/28/23	03/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/28/23	03/28/23	03/28/23	330,000,000	330,000,000	0	330,000,000	0
MIZUHO TRIPARTY	03/29/23	03/29/23	03/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/29/23	03/29/23	03/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/29/23	03/29/23	03/29/23	312,000,000	312,000,000	0	312,000,000	0
MIZUHO TRIPARTY	03/30/23	03/30/23	03/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/30/23	03/30/23	03/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/30/23	03/30/23	03/30/23	212,000,000	212,000,000	0	212,000,000	0
MIZUHO TRIPARTY	03/31/23	03/31/23	03/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/31/23	03/31/23	03/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/31/23	03/31/23	03/31/23	101,000,000	101,000,000	0	101,000,000	0
RABOBANK NEW YORK	03/01/23	03/01/23	03/01/23	600,000,000	600,000,000	0	600,000,000	0
ABN AMRO BANK N.V.	03/02/23	03/02/23	03/02/23	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	03/03/23	03/03/23	03/03/23	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK N.V.	03/06/23	03/06/23	03/06/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	03/06/23	03/06/23	03/06/23	595,000,000	595,000,000	0	595,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/07/23	03/07/23	03/07/23	1,200,000,000	1,200,000,000	0	1,200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/01/23	03/01/23	03/01/23	620,000,000	620,000,000	0	620,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/01/23	03/01/23	03/01/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEW YORK	03/08/23	03/08/23	03/08/23	600,000,000	600,000,000	0	600,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/02/23	03/02/23	03/02/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/02/23	03/02/23	03/02/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/09/23	03/09/23	03/09/23	370,000,000	370,000,000	0	370,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/03/23	03/03/23	03/03/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/03/23	03/03/23	03/03/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	03/10/23	03/10/23	03/10/23	400,000,000	400,000,000	0	400,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/06/23	03/06/23	03/06/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/06/23	03/06/23	03/06/23	575,000,000	575,000,000	0	575,000,000	0

TRADING ACTIVITY FOR MARCH 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
RABOBANK NEW YORK	03/13/23	03/13/23	03/13/23	560,000,000	560,000,000	0	560,000,000	0
ABN AMRO BANK N.V.	03/13/23	03/13/23	03/13/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/07/23	03/07/23	03/07/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/07/23	03/07/23	03/07/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/14/23	03/14/23	03/14/23	1,150,000,000	1,150,000,000	0	1,150,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/08/23	03/08/23	03/08/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/08/23	03/08/23	03/08/23	575,000,000	575,000,000	0	575,000,000	0
RABOBANK NEW YORK	03/15/23	03/15/23	03/15/23	595,000,000	595,000,000	0	595,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/09/23	03/09/23	03/09/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/09/23	03/09/23	03/09/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	03/16/23	03/16/23	03/16/23	365,000,000	365,000,000	0	365,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/10/23	03/10/23	03/10/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/10/23	03/10/23	03/10/23	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	03/17/23	03/17/23	03/17/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/13/23	03/13/23	03/13/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/13/23	03/13/23	03/13/23	525,000,000	525,000,000	0	525,000,000	0
RABOBANK NEW YORK	03/20/23	03/20/23	03/20/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/20/23	03/20/23	03/20/23	395,000,000	395,000,000	0	395,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/14/23	03/14/23	03/14/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/14/23	03/14/23	03/14/23	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/21/23	03/21/23	03/21/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/15/23	03/15/23	03/15/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/15/23	03/15/23	03/15/23	550,000,000	550,000,000	0	550,000,000	0
RABOBANK NEW YORK	03/22/23	03/22/23	03/22/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/16/23	03/16/23	03/16/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/16/23	03/16/23	03/16/23	560,000,000	560,000,000	0	560,000,000	0
ABN AMRO BANK N.V.	03/23/23	03/23/23	03/23/23	350,000,000	350,000,000	0	350,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/17/23	03/17/23	03/17/23	850,000,000	850,000,000	0	850,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/17/23	03/17/23	03/17/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	03/24/23	03/24/23	03/24/23	395,000,000	395,000,000	0	395,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/20/23	03/20/23	03/20/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/20/23	03/20/23	03/20/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/27/23	03/27/23	03/27/23	395,000,000	395,000,000	0	395,000,000	0
RABOBANK NEW YORK	03/27/23	03/27/23	03/27/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/21/23	03/21/23	03/21/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/21/23	03/21/23	03/21/23	550,000,000	550,000,000	0	550,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/28/23	03/28/23	03/28/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/22/23	03/22/23	03/22/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/22/23	03/22/23	03/22/23	300,000,000	300,000,000	0	300,000,000	0
RABOBANK NEW YORK	03/29/23	03/29/23	03/29/23	635,000,000	635,000,000	0	635,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/23/23	03/23/23	03/23/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/30/23	03/30/23	03/30/23	345,000,000	345,000,000	0	345,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/24/23	03/24/23	03/24/23	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/24/23	03/24/23	03/24/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	03/31/23	03/31/23	03/31/23	390,000,000	390,000,000	0	390,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/27/23	03/27/23	03/27/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/27/23	03/27/23	03/27/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/28/23	03/28/23	03/28/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/28/23	03/28/23	03/28/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/29/23	03/29/23	03/29/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/29/23	03/29/23	03/29/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/30/23	03/30/23	03/30/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/30/23	03/30/23	03/30/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA, GRAND CAYMAN BRANCH	03/31/23	03/31/23	03/31/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	03/31/23	03/31/23	03/31/23	455,000,000	455,000,000	0	455,000,000	0
Total Maturities				96,409,339,000	96,409,339,000	0	96,409,339,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/02/23	03/02/23	5,671,909	5,671,909	0	5,671,909	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/07/23	03/07/23	2,979,095	2,979,095	0	2,979,095	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/08/23	03/08/23	79,716	79,716	0	79,716	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/09/23	03/09/23	575,765	575,765	0	575,765	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/14/23	03/14/23	1,996,900	1,996,900	0	1,996,900	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/16/23	03/16/23	2,873,075	2,873,075	0	2,873,075	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/17/23	03/17/23	980,950	980,950	0	980,950	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/22/23	03/22/23	1,636,419	1,636,419	0	1,636,419	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/23/23	03/23/23	1,395,306	1,395,306	0	1,395,306	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/27/23	03/27/23	491,342	491,342	0	491,342	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	03/29/23	03/29/23	885,275	885,275	0	885,275	0
Total Sells				19,565,753	19,565,753	0	19,565,753	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** 

The logo for Federated Hermes, consisting of four horizontal blue bars of decreasing length from top to bottom, with a small blue dot at the bottom right.