



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

February 28, 2022

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Past performance is no guarantee of future results.

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

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

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

INTRODUCTION

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

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

This report, which covers the period from February 1, 2022, through February 28, 2022, has been prepared by the SBA with input from Federated Investment Counseling (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of February 28, 2022)

Total Participants
743

Florida PRIME™
Total Participant Balance
\$20,647,102,859

Total Number of Accounts
1,378

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

The human toll and widespread destruction of a military conflict rightly makes finance a secondary concern. But the economic implications of the Russian invasion of Ukraine are far-reaching.

While the impact on the U.S. does not figure to be severe, the crisis will almost certainly slow the eurozone's recovery and sanctions might cripple Russia's. These will unfold on a longer timeline, but the crisis surely will affect upcoming decisions of central banks (it already has for Russia's). It's a stark reminder that monetary policy doesn't exist in a vacuum. Economists and pundits can debate academic issues such as the role of the Phillips Curve on Federal Reserve thinking, but the real world puts theories in their place on a weekly basis. Actually, in this case, it may have made the Fed's job easier.

The issue, of course, is the magnitude of the Fed's response to inflation. On the strength of January data at multi-decade highs (core CPI at 6%, its highest level in nearly 40 years; core PCE at 5.2%, a 39-year high), the markets have been expecting a 50 basis-point hike of the fed funds target range at the FOMC meeting ending March 16. We were skeptical of that, and now it seems highly likely the Fed will announce a quarter-point hike instead. Even as the conflict and international sanctions threaten to push energy prices higher, officials surely realize they must not add to the risk and uncertainty by increasing rates sharply. At the meeting, they will have the means to signal their path of normalization with the release of the Summary of Economic Projections and the dot plot. The latter approximates policymakers' views on the appropriate number and timing of rate hikes in the near future. If they are relatively in agreement, it would provide needed stability.

The credibility of that tacit communication would be helped if the Fed Board of Governors was at full strength. Partisan politics have stalled the addition of three new members. It's frankly embarrassing that a help-wanted sign has been hanging on its Washington

headquarters for many months, as if the Fed is facing the same shortage as struggling small businesses. Opposition to Sarah Bloom Raskin is futile, with the Democratic majority in the Senate. Lawmakers need to confirm them without delay. Even if they arrive in time for the FOMC meeting with different opinions, Chair Jerome Powell's influence should be potent enough to galvanize the voters. Look for no dissent in a decision that balances a more dovish 25 basis-point hike with a more aggressive projected course of hikes this and next year.

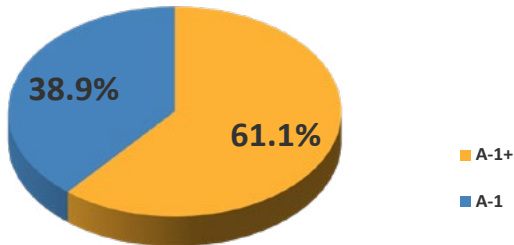
What are the implications for the money markets? In the near term, the flight to quality has pushed front-end Treasury yields down from overnight trading out to 1-month bills, and the yield curve up to one year has flattened. But this trend should reverse when the crisis in Ukraine cools. While liquidity products are structured to benefit from rising rates, a slower approach is preferable as it typically allows yields to anticipate hikes. A short and nimble approach makes the best sense.

The Pool's total assets were \$20.6 billion at the end of February. The portfolio's target average maturity was shortened ahead of the likely Fed rate hike. Its weighted average maturity (WAM) came in to 29 from 38 days, and its weighted average life (WAL) came in to 58 from 62. The composition of the portfolio remained dominated by bank and commercial paper. Trades were focused in the 1-3 month part of the curve when rates properly reflected Fed expectations. When attractive, Secured Overnight Financing Rate (SOFR) based floating rate securities were also added in preparation for a rising rate environment.

At the end of February, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 0.06%, 0.68%, 0.70% and 0.98%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 0.16%, 0.50%, 0.79% and 1.22%, respectively; and the 1-, 3-, 6- and 12-month London interbank offered rates were 0.23%, 0.51%, 0.76% and 1.18%, respectively.

PORTFOLIO COMPOSITION FOR FEBRUARY 2022

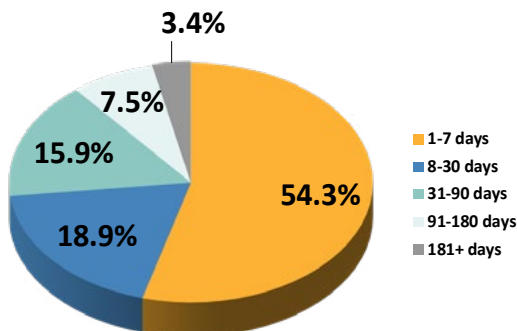
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



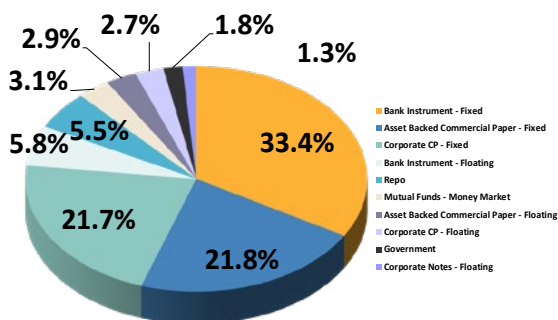
EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	4.8%
2. Australia & New Zealand Banking Group, Melbourne	4.8%
3. DZ Bank AG Deutsche Zentral-Genossenschaftsbank	4.8%
4. Cooperatieve Rabobank UA	4.8%
5. Bank of Montreal	4.7%
6. Sumitomo Mitsui Trust Holdings, Inc.	4.5%
7. Old Line Funding, LLC	4.0%
8. Toronto Dominion Bank	3.9%
9. Sumitomo Mitsui Financial Group, Inc.	3.9%
10. Societe Generale, Paris	3.9%

PORTFOLIO COMPOSITION



Average Effective Maturity (WAM)

29 Days

Weighted Average Life (Spread WAL)

58 Days

Percentages based on total value of investments

FUND PERFORMANCE THROUGH FEBRUARY 2022

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	0.15%	0.05%	0.10%
Three Months	0.14%	0.04%	0.10%
One Year	0.12%	0.04%	0.08%
Three Years	0.95%	0.82%	0.14%
Five Years	1.31%	1.10%	0.21%
Ten Years	0.82%	0.63%	0.20%
Since 1/96	2.40%	2.18%	0.21%

Note: Net asset value at month end: \$20,642.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

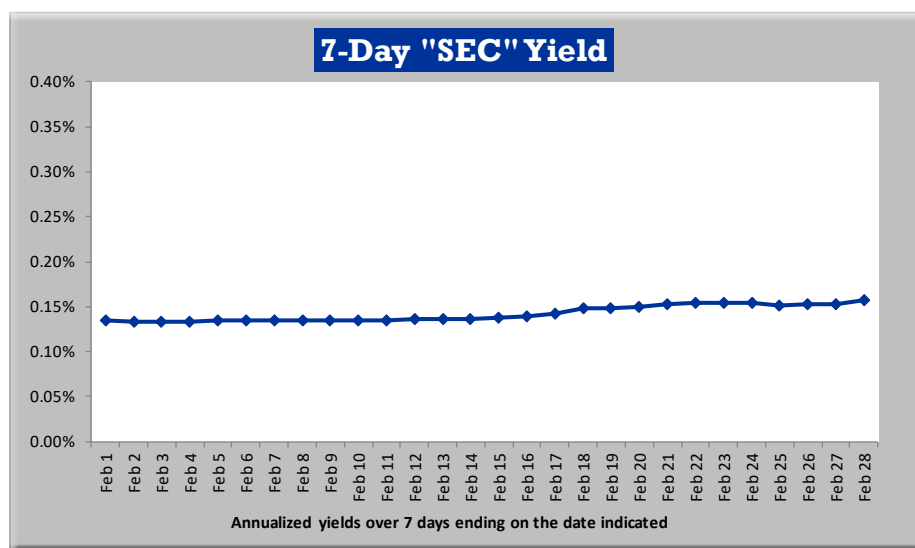
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR FEBRUARY 2022

Summary of Cash Flows		
Opening Balance (02/01/22)	\$	20,697,484,624
Participant Deposits		1,875,437,010
Gross Earnings		2,953,469
Participant Withdrawals		(1,928,264,450)
Fees		(507,794)
Closing Balance (02/28/22)	\$	<u>20,647,102,859</u>
Net Change over Month	\$	(50,381,765)

Detailed Fee Disclosure			
February		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	158,194.78	0.92
Federated Investment Management Fee		318,415.75	1.85
BNY Mellon Custodial Fee**		10,778.37	0.06
Bank of America Transfer Agent Fee		11,520.40	0.07
S&P Rating Maintenance Fee		4,605.50	0.03
Audit/External Review Fees		<u>4,278.78</u>	<u>0.02</u>
Total Fees	\$	507,793.58	2.95

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$20,672,293,742.

**All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR FEBRUARY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
2016 David S. Pearl, II Irrevocable Life Insurance Trust, Nov 01, 2036	VARIABLE RATE DEMAND NOTE	0.27	11/1/2036	3/3/2022	2,670,000	0.27	\$2,670,000	\$2,670,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	0.08	3/1/2022		1,000,000,000	0.08	\$1,000,000,000	\$1,000,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	0.20	1/1/2042	3/3/2022	5,530,000	0.20	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,052,000	0.25	\$15,050,432	\$15,051,247	\$815
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		15,051,000	0.27	\$15,049,307	\$15,050,247	\$941
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/23/2022		35,000,000	0.21	\$34,995,304	\$34,996,624	\$1,319
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		100,000,000	0.13	\$99,999,639	\$99,999,722	\$83
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		100,000,000	0.24	\$99,999,333	\$99,999,722	\$389
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		70,000,000	0.25	\$69,994,653	\$69,997,754	\$3,102
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		75,000,000	0.14	\$74,995,917	\$74,996,821	\$904
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		109,000,000	0.18	\$108,992,370	\$108,995,379	\$3,009
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2022		100,000,000	0.25	\$99,968,750	\$99,965,000	-\$3,750
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		125,000,000	0.26	\$124,954,861	\$124,944,965	-\$9,896
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		110,000,000	0.41	\$109,844,778	\$109,724,481	-\$120,297
Anglesea Funding LLC, Aug 05, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.27	8/5/2022	3/1/2022	15,000,000	0.27	\$15,000,000	\$15,000,000	\$0
Anglesea Funding LLC, Aug 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.23	8/10/2022	3/1/2022	60,000,000	0.05	\$60,000,000	\$60,000,000	\$0
Anglesea Funding LLC, Jul 13, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/13/2022	3/1/2022	50,000,000	0.05	\$50,000,000	\$50,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		15,000,000	0.17	\$14,999,008	\$14,999,265	\$257
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	0.21	6/1/2060	3/3/2022	12,000,000	0.21	\$12,000,000	\$12,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		87,000,000	0.12	\$86,999,710	\$86,999,758	\$48
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		100,000,000	0.24	\$99,992,667	\$99,996,792	\$4,125
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2022		50,000,000	0.19	\$49,995,514	\$49,997,332	\$1,818
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2022		32,000,000	0.17	\$31,996,827	\$31,997,760	\$933
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	0.09	3/1/2022		1,000,000,000	0.09	\$1,000,000,000	\$1,000,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/22/2022		200,000,000	0.17	\$199,979,222	\$199,988,266	\$9,044
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/24/2022		65,000,000	0.21	\$64,990,900	\$64,995,364	\$4,464
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	0.21	5/1/2059	3/3/2022	5,000,000	0.21	\$5,000,000	\$5,000,000	\$0
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.05	3/1/2022		890,000,000	0.05	\$890,000,000	\$890,000,000	\$0
Bank of America N.A., May 02, 2022	VARIABLE RATE BANK NOTE	0.20	5/2/2022	3/1/2022	50,000,000	0.20	\$50,000,000	\$50,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/15/2022		25,000,000	0.24	\$25,000,000	\$25,001,247	\$1,247
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/17/2022		50,000,000	0.24	\$50,000,000	\$50,002,472	\$2,472
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/23/2022		50,000,000	0.24	\$50,000,000	\$50,001,936	\$1,936
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	7/26/2022		100,000,000	0.21	\$100,000,000	\$99,810,651	-\$189,349
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.34	11/2/2022		100,000,000	0.34	\$100,000,000	\$99,594,335	-\$405,665
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	6/21/2022		75,000,000	0.35	\$75,000,000	\$74,942,336	-\$57,665
Bank of Montreal, Jan 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.35	1/13/2023	3/1/2022	125,000,000	0.35	\$125,000,000	\$125,054,739	\$54,739
Bank of Montreal, Jun 10, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/10/2022	3/1/2022	100,000,000	0.25	\$100,000,000	\$100,024,920	\$24,920
Bank of Montreal, Mar 01, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	3/1/2023	3/1/2022	100,000,000	0.30	\$100,000,000	\$99,939,120	-\$60,880

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2022

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Montreal, Mar 24, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.35	3/24/2023	3/1/2022	100,000,000	0.35	\$100,000,000	\$99,980,591	-\$19,409
Bank of Montreal, Nov 30, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	11/30/2022	3/1/2022	100,000,000	0.30	\$100,000,000	\$100,006,102	\$6,102
Bank of Montreal, Oct 06, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/6/2022	3/1/2022	50,000,000	0.20	\$50,000,000	\$49,980,768	-\$19,233
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		5/5/2022		32,500,000	0.23	\$32,486,296	\$32,480,338	-\$5,958
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		7/20/2022		48,750,000	0.20	\$48,711,542	\$48,617,896	-\$93,646
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		9/1/2022		50,000,000	0.20	\$49,948,611	\$49,788,792	-\$159,820
Bank of Nova Scotia, Toronto, Feb 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/21/2023	3/1/2022	160,000,000	0.30	\$159,999,997	\$159,942,813	-\$57,184
Bank of Nova Scotia, Toronto, Jun 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/13/2022	3/1/2022	100,000,000	0.25	\$100,000,000	\$100,021,862	\$21,862
Bank of Nova Scotia, Toronto, Oct 13, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/13/2022	3/1/2022	75,000,000	0.20	\$75,000,000	\$74,973,540	-\$26,460
Bank of Nova Scotia, Toronto, Oct 20, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.20	10/20/2022	3/1/2022	10,000,000	0.20	\$10,000,000	\$9,996,234	-\$3,767
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/15/2022		100,000,000	0.13	\$99,994,583	\$99,995,417	\$834
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		35,000,000	0.15	\$34,999,854	\$34,999,913	\$58
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/18/2022		50,000,000	0.18	\$49,987,750	\$49,979,652	-\$8,099
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2022		10,000,000	0.24	\$9,995,533	\$9,992,239	-\$3,294
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2022		75,000,000	0.38	\$74,902,104	\$74,817,967	-\$84,137
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		80,000,000	0.16	\$79,999,644	\$79,999,689	\$44
Bruce T. Brown 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.20	10/1/2042	3/3/2022	5,185,000	0.20	\$5,185,000	\$5,185,000	\$0
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		75,000,000	0.46	\$74,905,313	\$74,875,013	-\$30,300
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/22/2022		95,000,000	0.21	\$94,988,099	\$94,993,846	\$5,747
Calhoun, TX Port Authority, (Formosa Plastic Corp.), (Series 2012), 04/01/2042	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.22	4/1/2042	3/3/2022	50,000,000	0.22	\$50,000,000	\$50,000,000	\$0
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/6/2022		25,000,000	0.24	\$25,000,000	\$25,001,686	\$1,686
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	5/4/2022		85,000,000	0.24	\$85,000,000	\$84,984,097	-\$15,903
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.35	11/2/2022		50,000,000	0.35	\$50,000,000	\$49,778,482	-\$221,518
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		12/1/2022		100,000,000	0.51	\$99,616,667	\$99,176,600	-\$440,067
Canadian Imperial Bank of Commerce, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.26	12/1/2022	3/1/2022	61,500,000	0.26	\$61,500,000	\$61,479,281	-\$20,719
Canadian Imperial Bank of Commerce, Feb 14, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	2/14/2023	3/1/2022	150,000,000	0.30	\$150,000,000	\$149,944,514	-\$55,487
Canadian Imperial Bank of Commerce, Jun 16, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/16/2022	3/1/2022	100,000,000	0.25	\$100,000,000	\$100,024,592	\$24,592
Canadian Imperial Bank of Commerce, Jun 17, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/17/2022	3/1/2022	100,000,000	0.25	\$100,000,000	\$100,024,516	\$24,516
Canadian Imperial Holdings, Inc. CP4-2	COMMERCIAL PAPER - 4-2		11/8/2022		102,900,000	0.36	\$102,646,895	\$102,168,164	-\$478,731
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2022		52,000,000	0.16	\$51,996,302	\$51,997,411	\$1,109
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	0.20	7/1/2048	3/3/2022	5,290,000	0.20	\$5,290,000	\$5,290,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/1/2022		500,000,000	0.07	\$499,999,028	\$499,998,610	-\$418
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2022		70,000,000	0.27	\$69,983,200	\$69,988,489	\$5,289
Chesham Finance LLC Series VII CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2022		15,000,000	0.20	\$14,997,917	\$14,998,521	\$604
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	0.15	8/1/2044	3/3/2022	61,500,000	0.15	\$61,500,000	\$61,500,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2022

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 CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/12/2022		25,000,000	0.17	\$24,991,382	\$24,976,731	-\$14,651
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/2/2022		50,000,000	0.32	\$49,958,222	\$49,926,106	-\$32,117
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/9/2022		20,000,000	0.17	\$19,999,150	\$19,999,485	\$335
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/1/2022		50,000,000	0.16	\$49,992,889	\$49,991,778	-\$1,111
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		5/18/2022		39,000,000	0.32	\$38,972,613	\$38,957,979	-\$14,635
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/22/2022		50,000,000	0.38	\$49,941,417	\$49,897,717	-\$43,700
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/7/2022		50,000,000	0.37	\$49,935,500	\$49,872,971	-\$62,529
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2022		25,000,000	0.37	\$24,967,500	\$24,935,632	-\$31,868
Collateralized Commercial Paper V Co. LLC, Aug 16, 2022	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	0.23	8/16/2022	3/1/2022	55,000,000	0.23	\$55,000,000	\$54,989,163	-\$10,837
Cooperatieve Rabobank UA TD	TIME DEPOSIT	0.08	3/1/2022		1,000,000,000	0.08	\$1,000,000,000	\$1,000,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.08	3/1/2022		300,000,000	0.08	\$300,000,000	\$300,000,075	\$75
Crown Point Capital Co., LLC, .16%, Apr 06, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.16	4/6/2022		50,000,000	0.16	\$50,000,000	\$49,994,494	-\$5,506
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		3/1/2022		1,000,000,000	0.06	\$999,998,333	\$999,997,500	-\$833
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	0.03	3/1/2022		4,706,064	0.03	\$4,706,064	\$4,706,064	\$0
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2022		75,000,000	0.36	\$74,905,938	\$74,810,263	-\$95,675
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	0.14	3/1/2022	3/1/2022	630,872,087	0.14	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	0.22	8/1/2045	3/3/2022	9,995,000	0.22	\$9,995,000	\$9,995,000	\$0
Foundation Properties, Inc., Sep 01, 2035	VARIABLE RATE DEMAND NOTE	0.45	9/1/2035	3/3/2022	4,005,000	0.46	\$4,005,000	\$4,005,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2022		45,000,000	0.18	\$44,995,275	\$44,996,850	\$1,575
GTA Funding LLC, Jun 09, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		6/9/2022		60,000,000	0.41	\$59,932,667	\$59,897,653	-\$35,013
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2022		50,000,000	0.25	\$49,996,875	\$49,998,713	\$1,838
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		30,000,000	0.24	\$29,997,200	\$29,998,728	\$1,528
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/9/2022		80,000,000	0.43	\$79,934,667	\$79,925,800	-\$8,867
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2022		50,000,000	0.56	\$49,935,069	\$49,930,111	-\$4,958
Great Bear Funding LLC, Jul 15, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/15/2022	3/1/2022	40,000,000	0.22	\$40,000,000	\$40,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	0.06	3/1/2022		100,000,000	0.06	\$100,000,000	\$100,000,000	\$0
Henry Andrew Brown, III 2017 Irrevocable Trust, Series 2017, Oct 01, 2042	VARIABLE RATE DEMAND NOTE	0.20	10/1/2042	3/3/2022	4,260,000	0.20	\$4,260,000	\$4,260,000	\$0
Herman & Kittle Capital, LLC, Feb 01, 2037	VARIABLE RATE DEMAND NOTE	0.20	2/1/2037	3/3/2022	3,405,000	0.20	\$3,405,000	\$3,405,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/2/2022		50,500,000	0.41	\$50,464,650	\$50,460,143	-\$4,507
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/16/2022		50,000,000	0.58	\$49,939,042	\$49,941,288	\$2,246
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/17/2022		13,600,000	0.56	\$13,583,793	\$13,583,616	-\$177
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2022		50,000,000	0.58	\$49,937,458	\$49,938,227	\$768
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/25/2022		65,000,000	0.58	\$64,911,492	\$64,904,970	-\$6,522
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	0.20	12/1/2037	3/3/2022	4,445,000	0.20	\$4,445,000	\$4,445,000	\$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
Los Angeles, CA Community Redevelopment Agency, (DWFV Hollywood & Vine, LP), Mizuho 3a-7 (Series 2022-MIZ9089), 10/15/2037	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.37	10/15/2037	3/3/2022	19,000,000	0.37	\$19,000,000	\$19,000,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	4/11/2022		150,000,000	0.23	\$150,000,000	\$149,970,240	-\$29,760
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/11/2022		200,000,000	0.24	\$200,000,000	\$199,962,654	-\$37,346
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.17	3/14/2022		75,000,000	0.17	\$75,000,000	\$75,001,079	\$1,079
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2022		91,381,000	0.21	\$91,375,136	\$91,378,068	\$2,932
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2022		100,000,000	0.25	\$99,988,194	\$99,993,000	\$4,806
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2022		90,000,000	0.25	\$89,988,750	\$89,994,825	\$6,075
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/21/2022		100,000,000	0.25	\$99,985,417	\$99,994,664	\$9,247
Michigan State Housing Development Authority, (Series C), 04/01/2040	MUNICIPAL VARIABLE RATE DEMAND NOTE	0.20	4/1/2040	3/2/2022	14,200,000	0.20	\$14,200,000	\$14,200,000	\$0
Mississippi Business Finance Corp., Kohler Project, Jun 01, 2022	VARIABLE RATE DEMAND NOTE	0.22	6/1/2022	3/3/2022	10,000,000	0.22	\$10,000,000	\$10,000,000	\$0
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/15/2022		325,000,000	0.22	\$325,000,000	\$325,015,158	\$15,158
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/22/2022		125,000,000	0.25	\$125,000,000	\$125,008,243	\$8,243
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/23/2022		24,000,000	0.25	\$24,000,000	\$24,001,593	\$1,593
Mizuho Bank Ltd. TD	TIME DEPOSIT	0.07	3/1/2022		250,000,000	0.07	\$250,000,000	\$250,000,000	\$0
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	0.06	3/1/2022		150,000,000	0.06	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.24	9/1/2041	3/3/2022	6,260,000	0.24	\$6,260,000	\$6,260,000	\$0
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		150,000,000	0.23	\$149,969,333	\$149,974,667	\$5,333
National Australia Bank Ltd., Melbourne CP4-2	COMMERCIAL PAPER - 4-2		4/1/2022		200,000,000	0.25	\$199,955,556	\$199,966,222	\$10,666
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/2/2022		75,000,000	0.13	\$74,999,479	\$74,999,583	\$104
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/14/2022		25,000,000	0.13	\$24,998,736	\$24,999,028	\$292
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/15/2022		150,000,000	0.11	\$149,993,438	\$149,993,750	\$312
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/21/2022		90,000,000	0.11	\$89,994,225	\$89,993,320	-\$906
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/21/2022		75,000,000	0.15	\$74,993,437	\$74,994,750	\$1,313
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/21/2022		110,000,000	0.16	\$109,989,733	\$109,992,300	\$2,567
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/22/2022		110,000,000	0.11	\$109,992,606	\$109,991,843	-\$762
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		3/23/2022		125,000,000	0.20	\$124,984,427	\$124,989,379	\$4,952
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/7/2022		100,000,000	0.14	\$99,997,278	\$99,998,056	\$778
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/7/2022		85,000,000	0.26	\$84,976,672	\$84,979,454	\$2,782
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2022		70,000,000	0.36	\$69,931,264	\$69,883,345	-\$47,919
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/22/2022		75,000,000	0.36	\$74,916,875	\$74,846,575	-\$70,300
Old Line Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		70,000,000	0.29	\$69,967,294	\$69,958,836	-\$8,459
Old Line Funding, LLC, Apr 28, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/28/2022		50,000,000	0.29	\$49,976,236	\$49,969,435	-\$6,802
Old Line Funding, LLC, Aug 02, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	8/2/2022	3/1/2022	90,000,000	0.22	\$90,000,000	\$89,993,417	-\$6,583
Old Line Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.28	6/10/2022	3/1/2022	60,000,000	0.28	\$60,000,000	\$60,000,000	\$0
Old Line Funding, LLC, Jun 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.29	6/27/2022	3/1/2022	30,000,000	0.29	\$30,000,000	\$30,006,146	\$6,146
Old Line Funding, LLC, May 31, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		5/31/2022		100,000,000	0.59	\$99,851,778	\$99,846,944	-\$4,834

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Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Old Line Funding, LLC, Sep 26, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.25	9/26/2022	3/1/2022	90,000,000	0.25	\$90,000,000	\$90,000,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		7/12/2022		50,000,000	0.21	\$49,960,917	\$49,878,470	-\$82,447
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/14/2022		50,000,000	0.25	\$49,920,833	\$49,725,450	-\$195,383
Royal Bank of Canada, Dec 01, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.30	12/1/2022	3/1/2022	100,000,000	0.30	\$100,000,000	\$100,013,780	\$13,780
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.21	3/9/2022		25,000,000	0.21	\$25,000,000	\$25,000,868	\$868
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		3/18/2022		25,000,000	0.24	\$24,997,000	\$24,999,000	\$2,000
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		6/21/2022		83,500,000	0.21	\$83,444,960	\$83,343,528	-\$101,432
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		10/7/2022		50,000,000	0.22	\$49,932,472	\$49,738,791	-\$193,682
Royal Bank of Canada, New York Branch CP4-2	COMMERCIAL PAPER - 4-2		11/15/2022		50,000,000	0.41	\$49,855,556	\$49,654,056	-\$201,500
Royal Bank of Canada, New York Branch, Oct 06, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/6/2022	3/1/2022	50,000,000	0.20	\$50,000,000	\$49,983,819	-\$16,181
Royal Bank of Canada, New York Branch, Oct 07, 2022	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.20	10/7/2022	3/1/2022	75,000,000	0.20	\$75,000,000	\$74,975,159	-\$24,842
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	0.20	9/1/2041	3/3/2022	6,720,000	0.20	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2022		100,000,000	0.21	\$99,998,833	\$99,999,444	\$611
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/14/2022		66,000,000	0.24	\$65,993,840	\$65,997,202	\$3,362
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2022		25,000,000	0.15	\$24,998,229	\$24,998,666	\$437
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/19/2022		50,000,000	0.26	\$49,981,944	\$49,977,986	-\$3,958
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/21/2022		15,000,000	0.27	\$14,994,150	\$14,992,828	-\$1,322
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/24/2022		33,090,000	0.56	\$33,047,029	\$33,049,138	\$2,110
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/5/2022		200,000,000	0.25	\$200,000,000	\$200,008,378	\$8,378
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/3/2022		150,000,000	0.23	\$150,000,000	\$150,002,000	\$2,000
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	3/25/2022		150,000,000	0.24	\$150,000,000	\$150,007,907	\$7,907
Sumitomo Mitsui Banking Corp. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	3/28/2022		91,000,000	0.25	\$91,000,000	\$91,004,947	\$4,947
Sumitomo Mitsui Banking Corp. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2022		125,000,000	0.20	\$124,998,611	\$124,999,584	\$973
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/7/2022		200,000,000	0.22	\$200,000,000	\$200,005,832	\$5,832
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.23	3/9/2022		100,000,000	0.23	\$100,000,000	\$100,003,749	\$3,749
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	3/14/2022		175,000,000	0.22	\$175,000,000	\$175,007,686	\$7,686
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		200,000,000	0.25	\$200,000,000	\$200,007,994	\$7,994
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.25	4/6/2022		150,000,000	0.25	\$150,000,000	\$150,005,996	\$5,996
Sumitomo Mitsui Trust Bank Ltd.(London) ECD	EURO CERTIFICATE OF DEPOSIT	0.25	3/3/2022		100,000,000	0.25	\$100,000,000	\$100,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		77,220,000	0.21	\$77,191,858	\$77,176,757	-\$15,101
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	0.20	5/1/2048	3/3/2022	4,420,000	0.20	\$4,420,000	\$4,420,000	\$0

See notes at end of table.

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The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	0.20	12/1/2046	3/3/2022	13,625,000	0.20	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	0.16	9/1/2037	3/3/2022	5,490,000	0.16	\$5,490,000	\$5,490,000	\$0
The Mark E. Potteiger Irrevocable Life Insurance Trust, Jun 01, 2048	VARIABLE RATE DEMAND NOTE	0.20	6/1/2048	3/3/2022	4,025,000	0.20	\$4,025,000	\$4,025,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	0.20	11/1/2046	3/3/2022	5,950,000	0.20	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Apr 27, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		4/27/2022		25,000,000	0.29	\$24,988,319	\$24,985,702	-\$2,618
Thunder Bay Funding, LLC, Jul 29, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.22	7/29/2022	3/1/2022	50,000,000	0.22	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Jun 10, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE	0.28	6/10/2022	3/1/2022	50,000,000	0.28	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, May 31, 2022	COMMERCIAL PAPER ASSET BACKED CALLABLE		5/31/2022		75,000,000	0.59	\$74,888,833	\$74,885,208	-\$3,625
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.24	4/1/2022		100,000,000	0.24	\$100,000,000	\$100,006,366	\$6,366
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.22	10/14/2022		10,000,000	0.22	\$10,000,000	\$9,952,736	-\$47,264
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		72,500,000	0.32	\$72,500,000	\$72,080,162	-\$419,838
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.32	11/23/2022		70,000,000	0.32	\$70,000,000	\$69,594,655	-\$405,346
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	0.50	6/9/2022		100,000,000	0.51	\$100,000,000	\$99,968,026	-\$31,974
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/20/2022		50,000,000	0.25	\$49,982,292	\$49,983,425	\$1,133
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		4/29/2022		50,000,000	0.24	\$49,980,000	\$49,977,500	-\$2,500
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/3/2022		200,000,000	0.24	\$199,914,667	\$199,888,356	-\$26,311
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/4/2022		7,500,000	0.24	\$7,496,750	\$7,495,599	-\$1,151
Toronto Dominion Bank, Feb 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	0.30	2/13/2023	3/1/2022	100,000,000	0.30	\$100,000,000	\$99,960,211	-\$39,789
Toronto Dominion Bank, Jun 09, 2022	VARIABLE RATE CERTIFICATE OF DEPOSIT	0.25	6/9/2022	3/1/2022	50,000,000	0.25	\$50,000,000	\$50,011,497	\$11,497
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/7/2022		325,000,000	0.12	\$324,992,417	\$324,994,943	\$2,526
TotalEnergies Capital Canada Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/22/2022		150,000,000	0.25	\$149,977,083	\$149,990,283	\$13,200
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		4/25/2022		47,000,000	0.21	\$46,984,647	\$46,964,687	-\$19,959
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/4/2022		25,000,000	0.16	\$24,999,556	\$24,999,778	\$222
Toyota Finance Australia Ltd. CP	COMMERCIAL PAPER		3/31/2022		150,000,000	0.25	\$149,967,708	\$149,963,447	-\$4,262
U.S. Treasury Bill, 06/14/2022	USTREASURY BILL	0.00	6/14/2022		200,000,000	0.44	\$199,746,778	\$199,740,416	-\$6,362
U.S. Treasury Floater, 04/30/2023	USTREASURY FLOATING RATE NOTE	0.41	4/30/2023	3/1/2022	100,000,000	0.41	\$100,009,462	\$100,033,376	\$23,914
U.S. Treasury Floater, 04/30/2023	USTREASURY FLOATING RATE NOTE	0.41	4/30/2023	3/1/2022	75,000,000	0.41	\$75,006,209	\$75,025,032	\$18,823
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		3/28/2022		139,000,000	0.36	\$138,962,161	\$138,974,161	\$12,000
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		3/25/2022		25,000,000	0.24	\$24,995,833	\$24,997,691	\$1,858
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	0.20	8/1/2046	3/3/2022	7,625,000	0.20	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					20,652,222,151		\$20,648,714,969	\$20,643,782,690	-\$4,932,279

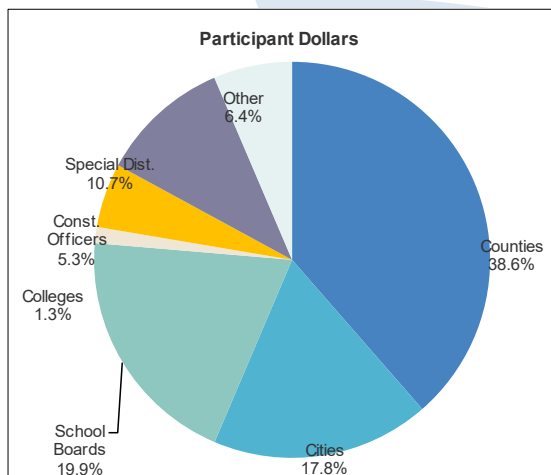
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

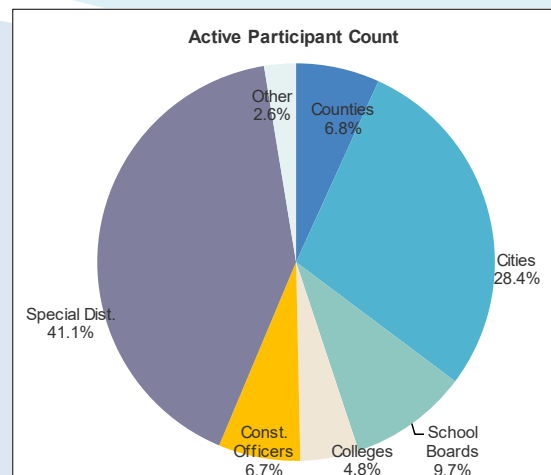
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF FEBRUARY 2022

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	1.3%	4.8%
Top 10	33.3%	1.4%	Top 10	1.2%	1.4%
\$100 million or more	73.5%	7.8%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	22.9%	16.7%	\$10 million up to \$100 million	1.1%	1.0%
\$1 million up to \$10 million	3.3%	22.9%	\$1 million up to \$10 million	0.2%	1.4%
Under \$1 million	0.4%	52.7%	Under \$1 million	0.01%	2.4%
Counties	38.6%	6.8%	Constitutional Officers	5.3%	6.7%
Top 10	29.5%	1.4%	Top 10	4.2%	1.4%
\$100 million or more	36.3%	2.4%	\$100 million or more	3.8%	0.3%
\$10 million up to \$100 million	2.0%	1.2%	\$10 million up to \$100 million	1.0%	0.8%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.4%	2.0%
Under \$1 million	0.0%	1.9%	Under \$1 million	0.0%	3.5%
Municipalities	17.8%	28.4%	Special Districts	10.7%	41.1%
Top 10	7.1%	1.4%	Top 10	6.5%	1.4%
\$100 million or more	7.1%	1.4%	\$100 million or more	5.8%	1.1%
\$10 million up to \$100 million	9.4%	7.2%	\$10 million up to \$100 million	3.7%	3.1%
\$1 million up to \$10 million	1.2%	7.3%	\$1 million up to \$10 million	1.0%	8.3%
Under \$1 million	0.1%	12.5%	Under \$1 million	0.2%	28.6%
School Boards	19.9%	9.7%	Other	6.4%	2.6%
Top 10	11.9%	1.4%	Top 10	6.3%	1.4%
\$100 million or more	15.2%	2.2%	\$100 million or more	5.2%	0.4%
\$10 million up to \$100 million	4.4%	2.9%	\$10 million up to \$100 million	1.1%	0.5%
\$1 million up to \$10 million	0.3%	1.9%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.7%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$20,647,102,859



Total Active Participant Count: 735

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

COMPLIANCE WITH INVESTMENT POLICY FOR FEBRUARY 2022

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

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

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

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

TRADING ACTIVITY FOR FEBRUARY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
LMA-AMERICAS LLC CPCPABS4	05/25/22	02/23/22	02/24/22	15,000,000	14,978,625	0	14,978,625	0
MUFG BANK LTD. CDYACDYAN	03/14/22	02/02/22	02/02/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD. CDYACDYAN	03/14/22	02/02/22	02/02/22	25,000,000	25,000,000	0	25,000,000	0
MARK E POTTEIGER IRREVOCABLE LIFE INSURANCE TRUST	06/01/48	02/17/22	02/17/22	4,025,000	4,025,000	258	4,025,258	0
MICHIGAN STATE HOUSING DEVELOPMENT AUTHORITY	04/01/40	02/14/22	02/14/22	14,200,000	14,200,000	4,719	14,204,719	0
MIZUHO FLOATER/RESIDUAL TRUST	10/15/37	02/15/22	02/15/22	19,000,000	19,000,000	885	19,000,885	0
NATIONWIDE BUILDING SOCIETY	02/28/22	02/01/22	02/01/22	50,000,000	49,995,500	0	49,995,500	0
NATIONWIDE BUILDING SOCIETY	02/28/22	02/01/22	02/01/22	10,450,000	10,449,060	0	10,449,060	0
NATIONWIDE BUILDINGCP4-2	03/02/22	02/02/22	02/02/22	50,000,000	49,995,139	0	49,995,139	0
NATIONWIDE BUILDINGCP4-2	03/02/22	02/02/22	02/02/22	25,000,000	24,997,569	0	24,997,569	0
NATIONWIDE BUILDINGCP4-2	03/14/22	02/14/22	02/14/22	25,000,000	24,997,472	0	24,997,472	0
NATIONWIDE BUILDINGCP4-2	03/15/22	02/16/22	02/16/22	50,000,000	49,996,063	0	49,996,063	0
NATIONWIDE BUILDINGCP4-2	03/15/22	02/16/22	02/16/22	50,000,000	49,996,063	0	49,996,063	0
NATIONWIDE BUILDINGCP4-2	03/15/22	02/16/22	02/16/22	50,000,000	49,996,063	0	49,996,063	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/03/22	02/03/22	50,000,000	49,990,417	0	49,990,417	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/03/22	02/03/22	25,000,000	24,995,208	0	24,995,208	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/07/22	02/07/22	50,000,000	49,990,667	0	49,990,667	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/07/22	02/07/22	50,000,000	49,990,667	0	49,990,667	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/07/22	02/07/22	10,000,000	9,998,133	0	9,998,133	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/18/22	02/18/22	50,000,000	49,995,264	0	49,995,264	0
NATIONWIDE BUILDINGCP4-2	03/21/22	02/18/22	02/18/22	40,000,000	39,996,211	0	39,996,211	0
NATIONWIDE BUILDINGCP4-2	03/22/22	02/18/22	02/18/22	50,000,000	49,995,111	0	49,995,111	0
NATIONWIDE BUILDINGCP4-2	03/22/22	02/18/22	02/18/22	50,000,000	49,995,111	0	49,995,111	0
NATIONWIDE BUILDINGCP4-2	03/22/22	02/18/22	02/18/22	10,000,000	9,999,022	0	9,999,022	0
NATIONWIDE BUILDINGCP4-2	03/23/22	02/23/22	02/23/22	50,000,000	49,992,417	0	49,992,417	0
NATIONWIDE BUILDINGCP4-2	03/23/22	02/23/22	02/23/22	50,000,000	49,992,417	0	49,992,417	0
NATIONWIDE BUILDINGCP4-2	03/23/22	02/23/22	02/23/22	25,000,000	24,996,208	0	24,996,208	0
OLD LINE FUNDING, LCPABS4	03/07/22	02/04/22	02/04/22	50,000,000	49,993,972	0	49,993,972	0
OLD LINE FUNDING, LCPABS4	03/07/22	02/04/22	02/04/22	50,000,000	49,993,972	0	49,993,972	0
OLD LINE FUNDING, LLC, MA	05/31/22	02/25/22	02/25/22	50,000,000	49,923,472	0	49,923,472	0
OLD LINE FUNDING, LLC, MA	05/31/22	02/25/22	02/25/22	50,000,000	49,923,472	0	49,923,472	0
OLD LINE FUNDING LLC	09/26/22	02/16/22	02/17/22	40,000,000	40,000,000	0	40,000,000	0
OLD LINE FUNDING LLC	09/26/22	02/16/22	02/17/22	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CPABS4	03/17/22	02/18/22	02/18/22	25,000,000	24,997,188	0	24,997,188	0
SHEFFIELD RECEIVABLES CPABS4	05/24/22	02/24/22	02/24/22	33,090,000	33,045,007	0	33,045,007	0
SUMITOMO MITSUI TRUCDYAN	02/16/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	02/16/22	02/09/22	02/09/22	40,000,000	40,000,000	0	40,000,000	0
THUNDER BAY FUNDING, LLC	05/31/22	02/25/22	02/25/22	50,000,000	49,923,472	0	49,923,472	0
THUNDER BAY FUNDING, LLC	05/31/22	02/25/22	02/25/22	25,000,000	24,961,736	0	24,961,736	0
TORONTO DOMINION BACDYAN	06/09/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	06/09/22	02/09/22	02/09/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, FE	02/13/23	02/10/22	02/10/22	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK, FE	02/13/23	02/10/22	02/10/22	50,000,000	50,000,000	0	50,000,000	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	25,000,000	24,999,417	0	24,999,417	0
TOTALENERGIES CAPITCP4-2	03/07/22	02/28/22	02/28/22	50,000,000	49,998,833	0	49,998,833	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
TOTALENERGIES CAPITCP4-2	03/22/22	02/18/22	02/22/22	50,000,000	49,990,278	0	49,990,278	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	20,000,000	19,992,028	0	19,992,028	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	50,000,000	49,980,069	0	49,980,069	0
UNITEDHEALTH GROUPCP4-2	03/28/22	02/15/22	02/15/22	19,000,000	18,992,426	0	18,992,426	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
UNITED STATES CASH MANAGEMENT BILL	06/14/22	02/09/22	02/15/22	50,000,000	49,928,931	0	49,928,931	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/01/22	02/01/22	4,137,775	4,137,775	0	4,137,775	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/03/22	02/03/22	425,359	425,359	0	425,359	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/07/22	02/07/22	277,263	277,263	0	277,263	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/08/22	02/08/22	532,360	532,360	0	532,360	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/10/22	02/10/22	1,179,758	1,179,758	0	1,179,758	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/14/22	02/14/22	112,705	112,705	0	112,705	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/17/22	02/17/22	632,427	632,427	0	632,427	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/22/22	02/22/22	504,386	504,386	0	504,386	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/24/22	02/24/22	747,162	747,162	0	747,162	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/25/22	02/25/22	2,007,993	2,007,993	0	2,007,993	0
MIZUHO TRIPARTY	02/02/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/22	02/01/22	02/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/22	02/01/22	02/01/22	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	02/03/22	02/02/22	02/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/22	02/02/22	02/02/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/04/22	02/03/22	02/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/04/22	02/03/22	02/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/22	02/03/22	02/03/22	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	02/07/22	02/04/22	02/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/22	02/04/22	02/04/22	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	02/08/22	02/07/22	02/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/22	02/07/22	02/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/22	02/07/22	02/07/22	246,000,000	246,000,000	0	246,000,000	0
MIZUHO TRIPARTY	02/09/22	02/08/22	02/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/22	02/08/22	02/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/22	02/08/22	02/08/22	427,000,000	427,000,000	0	427,000,000	0
MIZUHO TRIPARTY	02/10/22	02/09/22	02/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/22	02/09/22	02/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/22	02/09/22	02/09/22	337,000,000	337,000,000	0	337,000,000	0
MIZUHO TRIPARTY	02/11/22	02/10/22	02/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/11/22	02/10/22	02/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/11/22	02/10/22	02/10/22	272,000,000	272,000,000	0	272,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	02/14/22	02/11/22	02/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/22	02/11/22	02/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/22	02/11/22	02/11/22	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	02/15/22	02/14/22	02/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/22	02/14/22	02/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/22	02/14/22	02/14/22	293,000,000	293,000,000	0	293,000,000	0
MIZUHO TRIPARTY	02/16/22	02/15/22	02/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/22	02/15/22	02/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/22	02/15/22	02/15/22	125,000,000	125,000,000	0	125,000,000	0
MIZUHO TRIPARTY	02/17/22	02/16/22	02/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/22	02/16/22	02/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/22	02/16/22	02/16/22	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	02/18/22	02/17/22	02/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/18/22	02/17/22	02/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/22	02/17/22	02/17/22	123,000,000	123,000,000	0	123,000,000	0
MIZUHO TRIPARTY	02/22/22	02/18/22	02/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/22	02/18/22	02/18/22	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	02/23/22	02/22/22	02/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/22	02/22/22	02/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/22	02/22/22	02/22/22	177,000,000	177,000,000	0	177,000,000	0
MIZUHO TRIPARTY	02/24/22	02/23/22	02/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/22	02/23/22	02/23/22	249,000,000	249,000,000	0	249,000,000	0
MIZUHO TRIPARTY	02/25/22	02/24/22	02/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/25/22	02/24/22	02/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/22	02/24/22	02/24/22	24,000,000	24,000,000	0	24,000,000	0
MIZUHO TRIPARTY	02/28/22	02/25/22	02/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/22	02/25/22	02/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/22	02/25/22	02/25/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO TRIPARTY	03/01/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	03/01/22	02/28/22	02/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	03/01/22	02/28/22	02/28/22	890,000,000	890,000,000	0	890,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220208	02/08/22	02/07/22	02/07/22	450,000,000	450,000,000	0	450,000,000	0
ANZ NY BANK TDTD 0.085 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND NY TDTD 0.08 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV AMSTERDAM TDTD 0.08 20220215	02/15/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TDTD 0.07 20220209	02/09/22	02/08/22	02/08/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220210	02/10/22	02/09/22	02/09/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD TD 0.07 20220211	02/11/22	02/10/22	02/10/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220214	02/14/22	02/11/22	02/11/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220215	02/15/22	02/14/22	02/14/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220222	02/22/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220216	02/16/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220217	02/17/22	02/16/22	02/16/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.07 20220218	02/18/22	02/17/22	02/17/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220222	02/22/22	02/18/22	02/18/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220301	03/01/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220223	02/23/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220224	02/24/22	02/23/22	02/23/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220301	03/01/22	02/28/22	02/28/22	250,000,000	250,000,000	0	250,000,000	0
Total Buys				74,341,972.188	74,340,472.624	8,850	74,340,481.473	0
Cash Closes								
METROPOLITAN TRANSPORTATION AUTHORITY	11/15/22	02/10/22	02/10/22	76,600,000	76,600,000	100,850	76,700,850	0
MIZUHO FLOATER/RESIDUAL TRUST	09/01/23	02/01/22	02/01/22	13,200,000	13,200,000	11,189	13,211,189	0
OLD LINE FUNDING, LLC	03/14/22	02/04/22	02/04/22	150,000,000	149,969,917	0	149,969,917	(0)
OLD LINE FUNDING, LLC	04/01/22	02/17/22	02/17/22	90,000,000	89,976,350	0	89,976,350	(0)
OLD LINE FUNDING, LLC, AP	04/05/22	02/25/22	02/25/22	50,000,000	49,987,542	0	49,987,542	(0)
THUNDER BAY FUNDING, LLC	03/14/22	02/04/22	02/04/22	100,000,000	99,979,944	0	99,979,944	(0)
THUNDER BAY FUNDING, LLC	04/11/22	02/25/22	02/25/22	50,000,000	49,983,750	0	49,983,750	(0)
Total Cash Closes				529,800,000	529,697,503	112,040	529,809,542	(0)
Deposits								
MIZUHO BANK LTD,TDTD 0.07 20220203	02/03/22	02/02/22	02/02/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220204	02/04/22	02/03/22	02/03/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220207	02/07/22	02/04/22	02/04/22	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TDTD 0.07 20220202	02/02/22	02/01/22	02/01/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIVE RABOBANKTD 0.08 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEALTD 0.085 20220208	02/08/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
Total Deposits				4,825,000,000	4,825,000,000	0	4,825,000,000	0
Maturities								
ALBION CAPITAL LLC CPABS4	02/22/22	02/22/22	02/22/22	103,587,000	103,587,000	0	103,587,000	0
ANGLESEA FUNDING LLC CPABS4	02/01/22	02/01/22	02/01/22	75,000,000	75,000,000	0	75,000,000	0
ANGLESEA FUNDING LLC CPABS4	02/02/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
ANTALIS S.A, CPABS4 CPABS4	02/02/22	02/02/22	02/02/22	15,000,000	15,000,000	0	15,000,000	0
ANTALIS S.A, CPABS4 CPABS4	02/03/22	02/03/22	02/03/22	36,400,000	36,400,000	0	36,400,000	0
ANTALIS S.A, CPABS4 CPABS4	02/09/22	02/09/22	02/09/22	5,000,000	5,000,000	0	5,000,000	0
ANTALIS S.A, CPABS4 CPABS4	02/10/22	02/10/22	02/10/22	35,000,000	35,000,000	0	35,000,000	0
ANTALIS S.A, CPABS4 CPABS4	02/17/22	02/17/22	02/17/22	35,000,000	35,000,000	0	35,000,000	0
BANK OF MONTREAL CDCDYAN	02/14/22	02/14/22	02/14/22	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIACDYAN	02/18/22	02/18/22	02/18/22	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	02/14/22	02/14/22	02/14/22	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A, CPABS4	02/15/22	02/15/22	02/15/22	90,000,000	90,000,000	0	90,000,000	0
BARTON CAPITAL S.A, CPABS4	02/25/22	02/25/22	02/25/22	25,000,000	25,000,000	0	25,000,000	0
CHESHAM FINANCE LLC CPABS4	02/01/22	02/01/22	02/01/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPABS4	02/02/22	02/02/22	02/02/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLC CPABS4	02/03/22	02/03/22	02/03/22	479,000,000	479,000,000	0	479,000,000	0
CHESHAM FINANCE LLC CPABS4	02/04/22	02/04/22	02/04/22	474,000,000	474,000,000	0	474,000,000	0
CHESHAM FINANCE LLC CPABS4	02/07/22	02/07/22	02/07/22	474,000,000	474,000,000	0	474,000,000	0
CHESHAM FINANCE LLC SERIES III CPABS4-2	02/08/22	02/08/22	02/08/22	472,000,000	472,000,000	0	472,000,000	0
CHESHAM FINANCE LLC SERIES III CPABS4-2	02/09/22	02/09/22	02/09/22	475,000,000	475,000,000	0	475,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CHESHAM FINANCE LLCPCAB54	02/10/22	02/10/22	02/10/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLCPCAB54	02/11/22	02/11/22	02/11/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLCPCAB54	02/14/22	02/14/22	02/14/22	475,000,000	475,000,000	0	475,000,000	0
CHESHAM FINANCE LLCPCAB54	02/15/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/16/22	02/16/22	02/16/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/17/22	02/17/22	02/17/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/18/22	02/18/22	02/18/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/22/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/23/22	02/23/22	02/23/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/24/22	02/24/22	02/24/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/25/22	02/25/22	02/25/22	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCPCAB54	02/28/22	02/28/22	02/28/22	500,000,000	500,000,000	0	500,000,000	0
CHESCO, LLC CPAB54-CPAB54	02/07/22	02/07/22	02/07/22	20,000,000	20,000,000	0	20,000,000	0
COLLATERALIZED COMMCPAB53	02/01/22	02/01/22	02/01/22	151,000,000	151,000,000	0	151,000,000	0
COLLATERALIZED COMMCPAB53	02/03/22	02/03/22	02/03/22	35,000,000	35,000,000	0	35,000,000	0
COLLATERALIZED COMMCPAB53	02/08/22	02/08/22	02/08/22	85,000,000	85,000,000	0	85,000,000	0
CREDIT AGRICOLE CORCDYAN	02/28/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
CREDIT AGRICOLE CORCDYAN	02/01/22	02/01/22	02/01/22	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCDYAN	02/08/22	02/08/22	02/08/22	700,000,000	700,000,000	0	700,000,000	0
CREDIT AGRICOLE CORCDYAN	02/15/22	02/15/22	02/15/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT AGRICOLE CORCDYAN	02/22/22	02/22/22	02/22/22	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/02/22	02/02/22	02/02/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/03/22	02/03/22	02/03/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/04/22	02/04/22	02/04/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/07/22	02/07/22	02/07/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL CP4-2	02/08/22	02/08/22	02/08/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL CP4-2	02/09/22	02/09/22	02/09/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/10/22	02/10/22	02/10/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/11/22	02/11/22	02/11/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/14/22	02/14/22	02/14/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/15/22	02/15/22	02/15/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/16/22	02/16/22	02/16/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/17/22	02/17/22	02/17/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/18/22	02/18/22	02/18/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/22/22	02/22/22	02/22/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/23/22	02/23/22	02/23/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/24/22	02/24/22	02/24/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/25/22	02/25/22	02/25/22	900,000,000	900,000,000	0	900,000,000	0
CREDIT INDUSTRIEL ECP4-2	02/28/22	02/28/22	02/28/22	900,000,000	900,000,000	0	900,000,000	0
DNB BANK ASA CP4-2CP4-2	02/01/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
NATIONAL AUSTRALIA ECD	02/04/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/02/22	02/02/22	02/02/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/03/22	02/03/22	02/03/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/04/22	02/04/22	02/04/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/07/22	02/07/22	02/07/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHE ZENTRAL-GENOSSENSCHAFTS-BANK CP4-2	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/09/22	02/09/22	02/09/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/10/22	02/10/22	02/10/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/11/22	02/11/22	02/11/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/14/22	02/14/22	02/14/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/16/22	02/16/22	02/16/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/17/22	02/17/22	02/17/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/18/22	02/18/22	02/18/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/23/22	02/23/22	02/23/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/24/22	02/24/22	02/24/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/25/22	02/25/22	02/25/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
DZ BANK AG DEUTSCHECP4-2	02/28/22	02/28/22	02/28/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ERSTE ABWICKLUNGSAKCP4-2	02/15/22	02/15/22	02/15/22	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD. CDYACDYAN	02/18/22	02/18/22	02/18/22	55,000,000	55,000,000	0	55,000,000	0
MUFG BANK LTD. CDYACDYAN	02/18/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
MUFG BANK LTD. CDYACDYAN	02/23/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD. CDYACDYAN	02/14/22	02/14/22	02/14/22	90,000,000	90,000,000	0	90,000,000	0
NATIONWIDE BUILDINGCP4-2	02/15/22	02/15/22	02/15/22	161,750,000	161,750,000	0	161,750,000	0
NATIONWIDE BUILDINGCP4-2	02/18/22	02/18/22	02/18/22	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDING SOCIETY	02/23/22	02/23/22	02/23/22	118,500,000	118,500,000	0	118,500,000	0
NATIONWIDE BUILDINGCP4-2	02/25/22	02/25/22	02/25/22	200,000,000	200,000,000	0	200,000,000	0
NATIONWIDE BUILDING SOCIETY	02/28/22	02/28/22	02/28/22	60,450,000	60,450,000	0	60,450,000	0
SHEFFIELD RECEIVABLECPAB54	02/09/22	02/09/22	02/09/22	23,000,000	23,000,000	0	23,000,000	0
SHEFFIELD RECEIVABLECPAB54	02/18/22	02/18/22	02/18/22	75,000,000	75,000,000	0	75,000,000	0
SHEFFIELD RECEIVABLECPAB54	02/22/22	02/22/22	02/22/22	25,000,000	25,000,000	0	25,000,000	0
SUMITOMO MITSUJI TRUCDYAN	02/07/22	02/07/22	02/07/22	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUJI TRUCDYAN	02/16/22	02/16/22	02/16/22	90,000,000	90,000,000	0	90,000,000	0
SUMITOMO MITSUJI BANCDYAN	02/28/22	02/28/22	02/28/22	137,500,000	137,500,000	0	137,500,000	0
TOYOTA MOTOR FINANCCP	02/04/22	02/04/22	02/04/22	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	02/01/22	02/01/22	02/01/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/01/22	02/01/22	02/01/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/01/22	02/01/22	02/01/22	520,000,000	520,000,000	0	520,000,000	0
MIZUHO TRIPARTY	02/02/22	02/02/22	02/02/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/02/22	02/02/22	02/02/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/02/22	02/02/22	02/02/22	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	02/03/22	02/03/22	02/03/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/03/22	02/03/22	02/03/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/03/22	02/03/22	02/03/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/04/22	02/04/22	02/04/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/04/22	02/04/22	02/04/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/04/22	02/04/22	02/04/22	80,000,000	80,000,000	0	80,000,000	0
MIZUHO TRIPARTY	02/07/22	02/07/22	02/07/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/07/22	02/07/22	02/07/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/07/22	02/07/22	02/07/22	239,000,000	239,000,000	0	239,000,000	0
MIZUHO TRIPARTY	02/08/22	02/08/22	02/08/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/08/22	02/08/22	02/08/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/08/22	02/08/22	02/08/22	246,000,000	246,000,000	0	246,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2022

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	02/09/22	02/09/22	02/09/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/09/22	02/09/22	02/09/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/09/22	02/09/22	02/09/22	427,000,000	427,000,000	0	427,000,000	0
MIZUHO TRIPARTY	02/10/22	02/10/22	02/10/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/10/22	02/10/22	02/10/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/10/22	02/10/22	02/10/22	337,000,000	337,000,000	0	337,000,000	0
MIZUHO TRIPARTY	02/11/22	02/11/22	02/11/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/11/22	02/11/22	02/11/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/11/22	02/11/22	02/11/22	272,000,000	272,000,000	0	272,000,000	0
MIZUHO TRIPARTY	02/14/22	02/14/22	02/14/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/14/22	02/14/22	02/14/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/14/22	02/14/22	02/14/22	195,000,000	195,000,000	0	195,000,000	0
MIZUHO TRIPARTY	02/15/22	02/15/22	02/15/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/15/22	02/15/22	02/15/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/15/22	02/15/22	02/15/22	293,000,000	293,000,000	0	293,000,000	0
MIZUHO TRIPARTY	02/16/22	02/16/22	02/16/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/16/22	02/16/22	02/16/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/16/22	02/16/22	02/16/22	125,000,000	125,000,000	0	125,000,000	0
MIZUHO TRIPARTY	02/17/22	02/17/22	02/17/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/17/22	02/17/22	02/17/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/17/22	02/17/22	02/17/22	154,000,000	154,000,000	0	154,000,000	0
MIZUHO TRIPARTY	02/18/22	02/18/22	02/18/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/18/22	02/18/22	02/18/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/18/22	02/18/22	02/18/22	123,000,000	123,000,000	0	123,000,000	0
MIZUHO TRIPARTY	02/22/22	02/22/22	02/22/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/22/22	02/22/22	02/22/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/22/22	02/22/22	02/22/22	226,000,000	226,000,000	0	226,000,000	0
MIZUHO TRIPARTY	02/23/22	02/23/22	02/23/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/23/22	02/23/22	02/23/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/23/22	02/23/22	02/23/22	177,000,000	177,000,000	0	177,000,000	0
MIZUHO TRIPARTY	02/24/22	02/24/22	02/24/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/24/22	02/24/22	02/24/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/24/22	02/24/22	02/24/22	249,000,000	249,000,000	0	249,000,000	0
MIZUHO TRIPARTY	02/25/22	02/25/22	02/25/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/25/22	02/25/22	02/25/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/25/22	02/25/22	02/25/22	24,000,000	24,000,000	0	24,000,000	0
MIZUHO TRIPARTY	02/28/22	02/28/22	02/28/22	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	02/28/22	02/28/22	02/28/22	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	02/28/22	02/28/22	02/28/22	225,000,000	225,000,000	0	225,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220208	02/08/22	02/08/22	02/08/22	450,000,000	450,000,000	0	450,000,000	0
ANZ NY BANK TD,TD 0.085 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND NY TD,TD 0.08 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD TD,TD 0.08 20220215	02/15/22	02/15/22	02/15/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD,TD 0.07 20220209	02/09/22	02/09/22	02/09/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220210	02/10/22	02/10/22	02/10/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD TD 0.07 20220211	02/11/22	02/11/22	02/11/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220214	02/14/22	02/14/22	02/14/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD TD 0.07 20220215	02/15/22	02/15/22	02/15/22	400,000,000	400,000,000	0	400,000,000	0
ABN AMRO BANK TD 0.08 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUST & NEW ZEAL BK TD 0.085 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
RABOBANK NEDERLAND TD 0.08 20220222	02/22/22	02/22/22	02/22/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
MIZUHO BANK LTD TD 0.07 20220216	02/16/22	02/16/22	02/16/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220217	02/17/22	02/17/22	02/17/22	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK LTD TD 0.07 20220218	02/18/22	02/18/22	02/18/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD TD 0.07 20220222	02/22/22	02/22/22	02/22/22	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK LTD TD 0.07 20220223	02/23/22	02/23/22	02/23/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD TD 0.07 20220224	02/24/22	02/24/22	02/24/22	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220203	02/03/22	02/03/22	02/03/22	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220204	02/04/22	02/04/22	02/04/22	460,000,000	460,000,000	0	460,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220201	02/01/22	02/01/22	02/01/22	465,000,000	465,000,000	0	465,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	02/01/22	02/01/22	30,000,000	30,000,000	0	30,000,000	0
SVENSKA HANDELSBANKTD 0.05 20220201	02/01/22	02/01/22	02/01/22	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220207	02/07/22	02/07/22	02/07/22	465,000,000	465,000,000	0	465,000,000	0
MIZUHO BANK LTD,TD,TD 0.07 20220202	02/02/22	02/02/22	02/02/22	450,000,000	450,000,000	0	450,000,000	0
COOPERATIEVE RABOBATD 0.08 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220208	02/08/22	02/08/22	02/08/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
AUSTRALIA NEW ZEATD 0.085 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
COOPERATIEVE RABOBATD 0.08 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
ABN AMRO BANK NV,ATD 0.08 20220201	02/01/22	02/01/22	02/01/22	1,000,000,000	1,000,000,000	0	1,000,000,000	0
Total Maturities				78,688,187,000	78,688,187,000	0	78,688,187,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/02/22	02/02/22	596,915	596,915	0	596,915	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/04/22	02/04/22	429,917	429,917	0	429,917	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/09/22	02/09/22	1,333,575	1,333,575	0	1,333,575	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/11/22	02/11/22	473,423	473,423	0	473,423	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/15/22	02/15/22	315,577	315,577	0	315,577	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/16/22	02/16/22	300,868	300,868	0	300,868	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/18/22	02/18/22	402,614	402,614	0	402,614	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/23/22	02/23/22	1,465,544	1,465,544	0	1,465,544	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	02/28/22	02/28/22	532,691	532,691	0	532,691	0
Total Sells				5,851,124	5,851,124	0	5,851,124	0



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