



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

June 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 June 1, 2023, through June 30, 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 June 30, 2023)

Total Participants

770

Florida PRIME™

Total Participant Balance
\$21,469,384,429

Total Number of Accounts
1,418

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

After 10 straight swings at the economy in the form of rate hikes, in June the Federal Reserve did not raise the fed funds target range. Instead, it updated its blueprint for the tightening cycle, the Summary of Economic Projections (SEP), to suggest more hikes to come.

This was a shrewd move. Policymakers not only bought time to assess the economic impact of those 500 basis points of hikes and the effect of the debt ceiling debacle, but also they reset market expectations. The latter is crucial. Even though the Fed hiked in March and continued to talk tough about inflation, investors didn't buy it. In April and May, they forecast rate cuts in the second half of this year. It didn't make much sense to us, but it distorted the shape of the Treasury yield curve. Longer-dated government securities weren't paying enough, compelling cash managers to stay short.

In the new SEP "dot plot," Fed policymakers forecast the median fed funds rate to climb to 5.6% by year-end. That would require at least two more 25 basis-point hikes—an expectation shared by 12 of 18 voters—with one likely to come at July's meeting. The markets finally relented. The short end of the curve is returning to normality, with 6-month Treasuries yielding more than 1- or 3-month. Contributing to the normalization is the Treasury Department's flood of issuance to refill its tank after running on fumes. And lest you think the dive that the headline Personal Consumption Expenditures Index (PCE) took in May (plunging from 4.3% in April to 3.8%) will persuade policymakers to cut, core PCE (which strips out volatile energy and food prices and has more credence with the Fed) barely budged, just slipping from 4.7% to 4.6%.

The broad market of non-Treasury/agency

instruments, such as commercial and bank paper, largely brushed off the potential for government default, and yields have been strong.

Libor no more

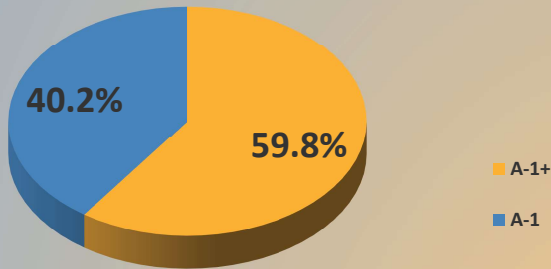
The biggest news of all this month could be that the dollar-dominated London interbank offered rate (LIBOR) officially ended and no one cared. As of June 30, the Intercontinental Exchange Benchmark Administration will no longer publish it. This benchmark was a stalwart of setting short-term interest rates between major global banks for decades, until it was revealed it had been manipulated during the Global Financial Crisis. In the U.S., the approved benchmark rate is the Secured Overnight Financing Rate (SOFR).

In June, assets of the Pool were down \$200 million to \$21.4 billion as the seasonal outflow period continued. The yield of the portfolio rose 5 basis points to 5.40%, reflecting the Fed rate hike early in the month. Over the month, the portfolio's Weighted Average Maturity (WAM) moved out by 10 days to 37 and its Weighted Average Life increased by 5 days 82 days. Trades were focused along the short end of the yield curve up, especially in the 1- to 2-month area ahead of the Fed's July policy-setting meeting. The portfolio manager also found value in securities in the 9- to 12-month space in both fixed- and floating-rate commercial paper.

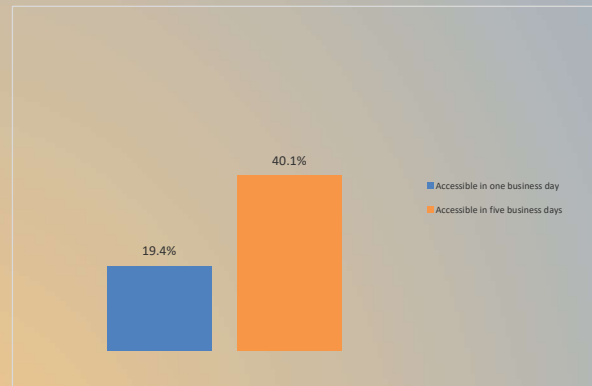
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.14%, 5.32%, 5.45% and 5.42%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 5.21%, 5.47%, 5.67% and 5.93%, respectively; the 1-, 3-, 6- and 12-month London interbank offered rates were 5.26%, 5.53%, 5.81% and 6.04%, respectively.

PORTFOLIO COMPOSITION FOR JUNE 2023

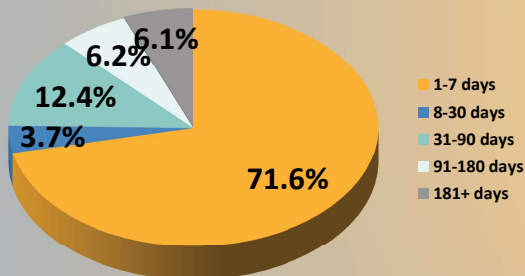
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Royal Bank of Canada	5.1%
2. Australia & New Zealand Banking Group, Melbourne	5.1%
3. Canadian Imperial Bank of Commerce	5.1%
4. Cooperatieve Rabobank UA	5.1%
5. Sumitomo Mitsui Trust Holdings, Inc.	5.1%
6. Bank of Montreal	5.0%
7. ABN Amro Bank NV	4.9%
8. Bank of Nova Scotia, Toronto	4.8%
9. Societe Generale, Paris	4.0%
10. Toronto Dominion Bank	3.9%

Average Effective Maturity (WAM)

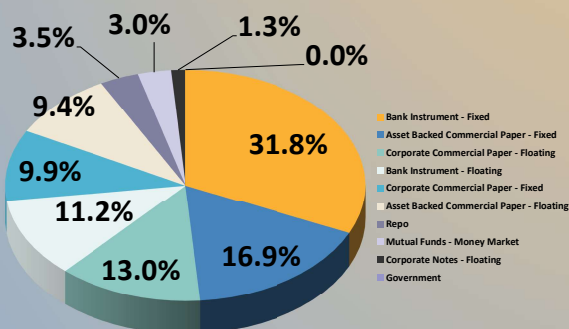
37 Days

Weighted Average Life (Spread WAL)

81 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JUNE 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.46%	5.15%	0.31%
Three Months	5.33%	4.98%	0.35%
One Year	4.05%	3.63%	0.42%
Three Years	1.51%	1.28%	0.23%
Five Years	1.76%	1.53%	0.23%
Ten Years	1.21%	0.99%	0.22%
Since 1/96	2.43%	2.22%	0.22%

Note: Net asset value at month end: \$ 21,500.1 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.,

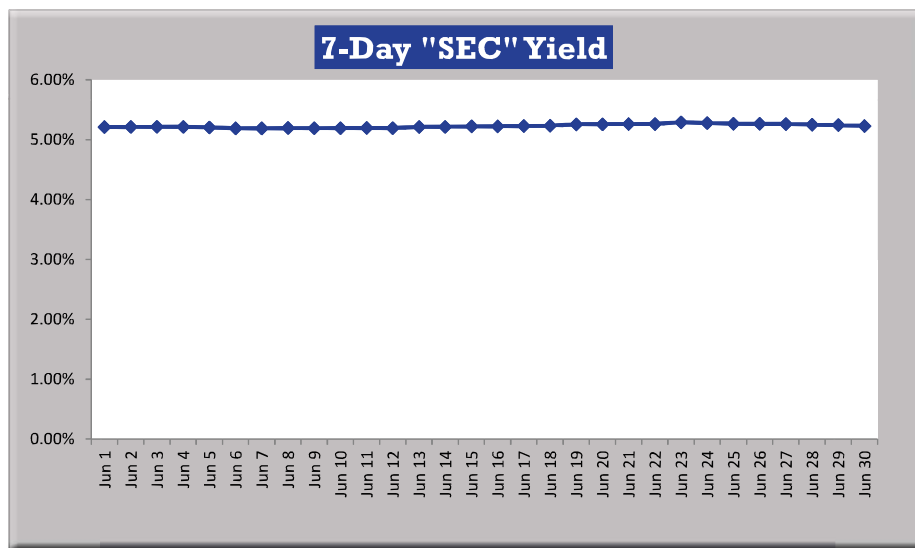
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 JUNE 2023

Summary of Cash Flows		
Opening Balance (06/01/23)	\$	21,631,761,302
Participant Deposits		2,434,262,324
Gross Earnings		95,404,512
Participant Withdrawals		(2,691,487,692)
Fees		(556,017)
Closing Balance (06/30/23)	\$	21,469,384,429
Net Change over Month	\$	(162,376,873)

Detailed Fee Disclosure			
June		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	177,960.91	0.99
Federated Investment Management Fee		340,155.13	1.89
BNY Mellon Custodial Fee**		23,183.09	0.13
Bank of America Transfer Agent Fee		6,064.68	0.03
S&P Rating Maintenance Fee		3,945.21	0.02
Audit/External Review Fees		4,707.69	0.03
Total Fees	\$	556,016.71	3.10

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$21,550,572,865.

**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 JUNE 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
1320 W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5	9/1/2060	7/5/2023	3,000,000	5	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5	7/3/2023		1,050,000,000	5	\$1,050,000,000	\$1,050,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5	1/1/2042	7/6/2023	5,530,000	5	\$5,530,000	\$5,530,000	\$0
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2023		85,000,000	5	\$84,721,200	\$84,706,410	-\$14,790
Anglesea Funding LLC, Oct 18, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	10/18/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,000,000	\$0
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		117,400,000	5	\$117,317,005	\$117,316,940	-\$65
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/6/2023		75,000,000	5	\$74,936,375	\$74,936,288	-\$88
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5	6/1/2060	7/6/2023	18,000,000	5	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/21/2023		85,000,000	5	\$84,742,167	\$84,744,101	\$1,934
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2023		100,000,000	5	\$99,518,750	\$99,519,667	\$917
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		70,000,000	5	\$69,644,750	\$69,642,504	-\$2,246
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5	7/5/2023		1,090,000,000	5	\$1,090,000,000	\$1,090,000,000	\$0
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	6	12/13/2023		50,000,000	6	\$50,000,000	\$50,005,550	\$5,550
BMW US Capital LLC CP4-2	COMMERCIAL PAPER - 4-2		7/25/2023		50,000,000	5	\$49,821,528	\$49,822,292	\$764
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		7/11/2023		75,000,000	5	\$74,883,812	\$74,883,767	-\$46
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5	5/1/2059	7/6/2023	28,500,000	5	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6	5/28/2024		100,000,000	6	\$100,000,000	\$99,828,510	-\$171,490
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6	6/7/2024		104,000,000	6	\$104,000,000	\$103,817,921	-\$182,079
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6	6/17/2024		125,000,000	6	\$125,000,000	\$124,799,191	-\$200,809
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6	12/13/2023		20,000,000	6	\$20,000,000	\$19,996,800	-\$3,200
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5	7/3/2023		524,000,000	5	\$524,000,000	\$524,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	4/19/2024	7/3/2023	101,000,000	6	\$101,000,000	\$101,130,748	\$130,748
Bank of America N.A., Dec 15, 2023	VARIABLE RATE BANK NOTE	5	12/15/2023	7/3/2023	100,000,000	5	\$100,000,000	\$99,984,780	-\$15,220
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5	2/7/2024		100,000,000	5	\$100,000,000	\$99,687,398	-\$312,602
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	1/8/2024		75,000,000	5	\$75,000,000	\$74,850,684	-\$149,316
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	5/28/2024		100,000,000	6	\$100,000,000	\$99,926,109	-\$73,891
Bank of Montreal, 5.015%, Oct 11, 2023	COMMERCIAL PAPER INTEREST BEARING	5	10/11/2023		90,000,000	5	\$90,000,000	\$89,876,356	-\$123,644
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	4/12/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,085,180	\$85,180
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	12/5/2023	7/3/2023	110,000,000	6	\$110,000,000	\$110,183,855	\$183,855
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	12/5/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,167,141	\$167,141
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	1/5/2024	7/3/2023	105,000,000	6	\$104,999,956	\$105,187,821	\$187,864
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/5/2024	7/3/2023	50,000,000	6	\$50,000,000	\$50,049,620	\$49,620
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	6/14/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,003,191	\$3,191
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	5/3/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,000,977	\$977
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	9/15/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,100,506	\$100,506
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	11/15/2023		120,000,000	5	\$120,000,000	\$119,893,817	-\$106,183
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	8/21/2023	7/3/2023	25,000,000	6	\$25,000,000	\$25,015,474	\$15,474
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	12/13/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,154,022	\$154,022

See notes at end of table.

INVENTORY OF HOLDINGS FOR JUNE 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, Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	12/27/2023	7/3/2023	85,000,000	6	\$85,000,000	\$85,095,254	\$95,254
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5	2/13/2024	7/3/2023	30,000,000	6	\$29,996,668	\$29,980,722	-\$15,946
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/8/2024	7/3/2023	65,000,000	6	\$65,000,000	\$65,062,115	\$62,115
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/23/2024	7/3/2023	155,000,000	6	\$155,000,000	\$155,007,868	\$7,868
Bank of Nova Scotia, Toronto, Jul 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	7/5/2023	7/3/2023	50,000,000	6	\$50,000,000	\$50,003,191	\$3,191
Bank of Nova Scotia, Toronto, Jul 07, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	7/7/2023	7/3/2023	57,000,000	6	\$57,000,000	\$57,006,212	\$6,212
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	11/10/2023	7/3/2023	80,000,000	5	\$80,000,000	\$80,009,974	\$9,974
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	10/23/2023	7/3/2023	75,000,000	6	\$75,000,000	\$75,074,065	\$74,065
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	9/21/2023	7/3/2023	150,000,000	6	\$150,000,000	\$150,104,748	\$104,748
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/31/2023		50,000,000	5	\$49,769,222	\$49,773,786	\$4,564
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		10,000,000	6	\$9,947,500	\$9,948,764	\$1,264
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2023		75,000,000	5	\$74,529,458	\$74,493,809	-\$35,650
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2023		125,000,000	5	\$122,516,111	\$122,392,861	-\$123,250
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	6	12/27/2023	7/3/2023	70,000,000	6	\$70,000,000	\$70,061,870	\$61,870
Bedford Row Funding Corp., Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	10/30/2023	7/3/2023	75,000,000	6	\$75,000,000	\$75,019,852	\$19,852
Bedford Row Funding Corp., Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	9/25/2023	7/3/2023	70,000,000	6	\$70,000,000	\$70,025,968	\$25,968
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5	\$99,564,444	\$99,535,378	-\$29,066
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	2/5/2024		75,000,000	5	\$75,000,000	\$74,695,655	-\$304,346
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	6	\$71,786,767	\$71,537,106	-\$249,661
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	4/1/2024	7/3/2023	150,000,000	6	\$150,000,000	\$150,172,839	\$172,839
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	4/11/2024	7/3/2023	208,000,000	6	\$208,000,000	\$208,150,498	\$150,498
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	12/11/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,199,316	\$199,316
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	1/18/2024	7/3/2023	115,000,000	6	\$115,000,000	\$115,056,510	\$56,510
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	3/6/2024	7/3/2023	100,000,000	5	\$100,000,000	\$99,838,584	-\$161,416
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	3/27/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,116,734	\$116,734
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	9/6/2023	7/3/2023	50,000,000	6	\$50,000,000	\$50,047,397	\$47,397
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	9/11/2023	7/3/2023	120,000,000	6	\$120,000,000	\$120,119,760	\$119,760
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	5	7/1/2048	7/6/2023	5,290,000	5	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		125,000,000	6	\$123,426,458	\$123,431,646	\$5,188
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2023		103,000,000	6	\$101,609,672	\$101,608,143	-\$1,528
Chariot Funding LLC, Jul 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	7/10/2023	7/3/2023	150,000,000	5	\$150,000,000	\$150,008,513	\$8,513
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/3/2023		105,000,000	5	\$104,955,463	\$104,955,734	\$272
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		460,000,000	5	\$459,674,167	\$459,676,468	\$2,302
Citibank N.A., New York, Jul 21, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	7/21/2023	7/3/2023	200,000,000	6	\$200,000,000	\$200,036,582	\$36,582
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/5/2023		75,000,000	6	\$73,179,708	\$73,155,021	-\$24,687
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/6/2023		191,000,000	6	\$186,322,330	\$186,270,872	-\$51,458
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5	8/1/2044	7/6/2023	77,000,000	5	\$77,000,000	\$77,000,000	\$0

INVENTORY OF HOLDINGS FOR JUNE 2023

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)		11/27/2023		100,000,000	6	\$97,725,000	\$97,687,500	-\$37,500
Collateralized Commercial Paper FLEX Co., LLC, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	6	1/2/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC, Nov 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	6	11/2/2023	7/3/2023	50,000,000	6	\$50,000,000	\$50,005,809	\$5,809
Collateralized Commercial Paper FLEX Co., LLC, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	10/5/2023	7/3/2023	80,000,000	5	\$80,000,000	\$79,980,307	-\$19,693
Collateralized Commercial Paper V Co. LLC CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/12/2023		50,000,000	5	\$49,917,333	\$49,914,950	-\$2,383
Collateralized Commercial Paper V Co. LLC, Aug 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5	8/14/2023	7/3/2023	50,000,000	5	\$50,000,000	\$50,002,871	\$2,871
Collateralized Commercial Paper V Co. LLC, Aug 22, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5	8/22/2023	7/3/2023	134,000,000	5	\$134,000,000	\$134,012,244	\$12,244
Collateralized Commercial Paper V Co. LLC, Jul 13, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5	7/13/2023	7/3/2023	100,000,000	5	\$100,000,000	\$100,007,817	\$7,817
Collateralized Commercial Paper V Co. LLC, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5	9/15/2023	7/3/2023	70,000,000	5	\$70,000,000	\$69,996,541	-\$3,459
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	3/21/2024	7/3/2023	50,000,000	6	\$50,000,000	\$50,046,541	\$46,541
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5	7/5/2023		590,000,000	5	\$590,000,000	\$590,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5	7/6/2023		500,000,000	5	\$500,000,000	\$500,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	8/2/2023		105,000,000	5	\$105,000,000	\$105,025,303	\$25,303
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	8/1/2023		100,000,000	5	\$100,000,000	\$100,023,371	\$23,371
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		35,381,000	5	\$35,214,316	\$35,222,556	\$8,240
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		100,000,000	5	\$99,528,889	\$99,552,178	\$23,289
DNB Bank ASA TD	TIME DEPOSIT	5	7/3/2023		500,000,000	5	\$500,000,000	\$500,000,000	\$0
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	11/22/2023		100,000,000	6	\$100,000,000	\$99,931,852	-\$68,148
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	11/17/2023		100,000,000	5	\$100,000,000	\$99,922,764	-\$77,236
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5	9/1/2041	7/6/2023	4,515,000	5	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5	7/3/2023		5,586,700	5	\$5,586,700	\$5,586,700	\$0
Export Development Canada CP	COMMERCIAL PAPER		8/8/2023		25,000,000	5	\$24,867,563	\$24,860,169	-\$7,394
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5	\$53,991,667	\$53,931,167	-\$60,500
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5	7/3/2023	7/3/2023	630,872,087	5	\$631,124,436	\$630,745,913	-\$378,523
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5	8/1/2045	7/6/2023	9,995,000	5	\$9,995,000	\$9,995,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/15/2023		100,000,000	6	\$97,976,000	\$97,870,967	-\$105,033
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/6/2023		50,000,000	5	\$49,956,917	\$49,957,609	\$692
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/12/2023		100,000,000	5	\$99,827,333	\$99,829,667	\$2,334
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/20/2023		47,300,000	5	\$47,163,356	\$47,164,538	\$1,182
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2023		11,000,000	5	\$10,989,113	\$10,989,156	\$43
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5	7/3/2023		100,000,000	5	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5	3/1/2062	7/6/2023	50,000,000	5	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5	\$99,537,778	\$99,535,378	-\$2,400
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		170,000,000	6	\$167,859,983	\$167,869,783	\$9,799
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2023		100,000,000	6	\$98,726,000	\$98,730,667	\$4,667
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		31,000,000	5	\$30,841,771	\$30,840,053	-\$1,718
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	5	12/1/2037	7/6/2023	4,445,000	5	\$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
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		125,000,000	5	\$124,911,806	\$124,912,084	\$278
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		50,000,000	5	\$49,964,583	\$49,964,834	\$250
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2023		125,000,000	5	\$124,875,799	\$124,876,771	\$973
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	9/12/2023		135,000,000	6	\$135,000,000	\$135,023,702	\$23,702
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/5/2023		75,000,000	5	\$74,945,729	\$74,947,250	\$1,521
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5	\$99,528,889	\$99,535,378	\$6,489
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	8/15/2023		100,000,000	5	\$100,000,000	\$100,020,615	\$20,615
Mizuho Bank Ltd. TD	TIME DEPOSIT	5	7/3/2023		450,000,000	5	\$450,000,000	\$450,000,000	\$0
Mizuho Bank Ltd., Jul 27, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	7/27/2023	7/3/2023	50,000,000	6	\$50,000,000	\$50,008,991	\$8,991
Mizuho Bank Ltd., Sep 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	9/12/2023	7/3/2023	200,000,000	5	\$200,000,000	\$200,035,362	\$35,362
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5	7/3/2023		150,000,000	5	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5	9/1/2041	7/6/2023	6,260,000	5	\$6,260,000	\$6,260,000	\$0
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5	3/6/2024	7/3/2023	50,000,000	5	\$50,000,000	\$49,919,292	-\$80,708
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		7/3/2023		250,000,000	5	\$249,894,479	\$249,894,105	-\$374
Nordea Bank Abp, Sep 26, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	9/26/2023	7/3/2023	160,000,000	6	\$160,000,000	\$160,060,114	\$60,114
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5	\$24,273,750	\$24,180,854	-\$92,896
Old Line Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/21/2023		115,000,000	5	\$114,181,072	\$114,112,468	-\$68,604
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	8/25/2023	7/3/2023	50,000,000	5	\$50,000,000	\$49,999,265	-\$735
Old Line Funding, LLC, Aug 25, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	8/25/2023	7/3/2023	100,000,000	5	\$100,000,000	\$99,998,530	-\$1,470
Old Line Funding, LLC, Jan 04, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	6	1/4/2024	7/3/2023	30,000,000	6	\$30,000,000	\$30,000,000	\$0
Old Line Funding, LLC, Jul 24, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		7/24/2023		75,000,000	5	\$74,752,000	\$74,741,450	-\$10,550
Old Line Funding, LLC, Nov 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	11/27/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,000,056	\$56
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	11/28/2023	7/3/2023	55,000,000	5	\$55,000,000	\$54,978,210	-\$21,790
Old Line Funding, LLC, Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	6	10/30/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,029,850	\$29,850
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5	4/1/2042	7/6/2023	7,015,000	5	\$7,015,000	\$7,015,000	\$0
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	6	\$43,267,500	\$43,132,860	-\$134,640
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4	\$99,416,500	\$99,216,100	-\$200,400
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	6	\$50,088,673	\$50,052,254	-\$36,418
Royal Bank of Canada, Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4	7/14/2023		10,000,000	4	\$10,000,000	\$9,995,363	-\$4,637
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/9/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,109,952	\$109,952
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/10/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,093,642	\$93,642
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	11/15/2023	7/3/2023	60,000,000	6	\$60,000,000	\$60,100,178	\$100,178
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	9/1/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,062,450	\$62,450
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	9/1/2023	7/3/2023	100,000,000	6	\$100,000,000	\$100,062,450	\$62,450
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5	9/1/2041	7/6/2023	6,720,000	5	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/24/2023		45,500,000	5	\$45,342,267	\$45,340,416	-\$1,850

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
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2023		50,000,000	6	\$49,477,708	\$49,479,242	\$1,533
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2023		100,000,000	6	\$98,838,583	\$98,833,236	-\$5,347
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2023		80,000,000	6	\$78,859,467	\$78,851,738	-\$7,729
Sheffield Receivables Company LLC, Oct 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	10/3/2023	7/3/2023	100,000,000	5	\$100,000,000	\$99,989,884	-\$10,116
Sheffield Receivables Company LLC, Sep 18, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	9/18/2023	7/3/2023	150,000,000	5	\$150,000,000	\$150,000,000	\$0
Sheffield Receivables Company LLC, Sep 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5	9/20/2023	7/3/2023	50,000,000	5	\$50,000,000	\$50,001,247	\$1,247
Societe Generale, Paris CP4-2	COMMERCIAL PAPER - 4-2		7/31/2023		100,000,000	5	\$99,538,444	\$99,563,072	\$24,628
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	9/14/2023		200,000,000	6	\$200,000,000	\$200,037,866	\$37,866
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	9/26/2023		100,000,000	6	\$100,000,000	\$100,008,583	\$8,583
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	7/5/2023		280,000,000	5	\$280,000,000	\$280,000,140	\$140
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	7/7/2023		100,000,000	5	\$100,000,000	\$100,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		9/12/2023		100,000,000	6	\$98,876,639	\$98,898,428	\$21,789
Sumitomo Mitsui Trust Bank Ltd., Jul 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	7/10/2023	7/3/2023	205,000,000	6	\$205,000,000	\$205,014,469	\$14,469
Sumitomo Mitsui Trust Bank Ltd., Jul 13, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5	7/13/2023	7/3/2023	100,000,000	5	\$100,000,000	\$100,006,794	\$6,794
Svenska Handelsbanken, Stockholm, Oct 02, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	10/2/2023	7/3/2023	200,000,000	6	\$200,000,000	\$200,122,604	\$122,604
Svenska Handelsbanken, Stockholm, Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5	9/25/2023	7/3/2023	150,000,000	6	\$150,000,000	\$150,075,786	\$75,786
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5	11/1/2056	7/6/2023	6,500,000	5	\$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	2/1/2027	7/6/2023	5,150,000	5	\$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	12/1/2059	7/6/2023	3,200,000	5	\$3,200,000	\$3,200,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	5	5/1/2048	7/6/2023	4,420,000	5	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5	12/1/2046	7/6/2023	13,625,000	5	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	5	9/1/2037	7/6/2023	5,490,000	5	\$5,490,000	\$5,490,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	5	11/1/2046	7/6/2023	5,950,000	5	\$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	\$79,788,889	\$79,783,189	-\$5,700
Thunder Bay Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	8/21/2023	7/3/2023	75,000,000	5	\$75,000,000	\$75,000,044	\$44
Thunder Bay Funding, LLC, Aug 22, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	8/22/2023	7/3/2023	25,000,000	5	\$25,000,000	\$25,000,039	\$39
Thunder Bay Funding, LLC, Dec 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	6	12/27/2023	7/3/2023	75,000,000	6	\$75,000,000	\$74,988,457	-\$11,543
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5	3/1/2024	7/3/2023	50,000,000	5	\$50,000,000	\$49,928,527	-\$71,473
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5	\$49,133,750	\$49,034,350	-\$99,400
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5	\$50,000,000	\$49,815,312	-\$184,688
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4	7/18/2023		90,000,000	4	\$90,000,000	\$89,945,301	-\$54,699

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Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	7/3/2024		118,500,000	6	\$118,500,000	\$118,796,250	\$296,250
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6	7/10/2024		97,000,000	6	\$97,000,000	\$97,019,400	\$19,400
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5	2/13/2024		80,000,000	5	\$80,000,000	\$79,751,457	-\$248,543
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	6	\$57,065,525	\$56,966,550	-\$98,975
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5	2/6/2024		90,000,000	5	\$90,000,000	\$89,758,337	-\$241,663
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6	4/29/2024	7/3/2023	100,000,000	6	\$100,000,000	\$100,000,541	\$541
Toronto Dominion Bank, Dec. 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	12/6/2023	7/3/2023	150,000,000	6	\$150,000,000	\$150,234,251	\$234,251
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5	\$49,782,222	\$49,769,111	-\$13,111
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/25/2023		50,000,000	6	\$49,127,375	\$49,122,013	-\$5,362
Toyota Credit De Puerto Rico Corp., Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER	5	12/5/2023	7/3/2023	50,000,000	6	\$50,000,000	\$50,000,000	\$0
Toyota Credit De Puerto Rico Corp., Dec 11, 2023	VARIABLE RATE COMMERCIAL PAPER	5	12/11/2023	7/3/2023	25,000,000	6	\$25,000,000	\$25,000,000	\$0
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		7/3/2023		400,000,000	5	\$399,830,667	\$399,831,132	\$465
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		7/7/2023		74,000,000	5	\$73,926,904	\$73,927,192	\$288
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	8/28/2023	7/3/2023	40,000,000	6	\$40,000,000	\$40,031,278	\$31,278
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	1/2/2024	7/3/2023	80,000,000	6	\$80,000,000	\$80,068,218	\$68,218
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6	10/5/2023	7/3/2023	140,000,000	6	\$140,000,909	\$140,070,987	\$70,078
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5	8/1/2046	7/6/2023	7,625,000	5	\$7,625,000	\$7,625,000	\$0
<i>Total Value of Assets</i>					<i>21,484,769,787</i>		<i>\$21,440,117,795</i>	<i>\$21,439,595,667</i>	<i>-\$522,128</i>

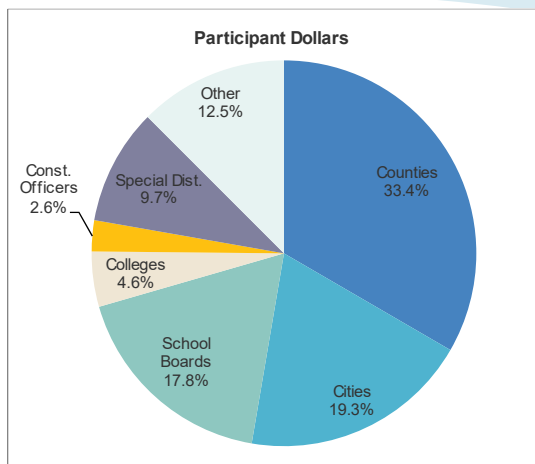
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

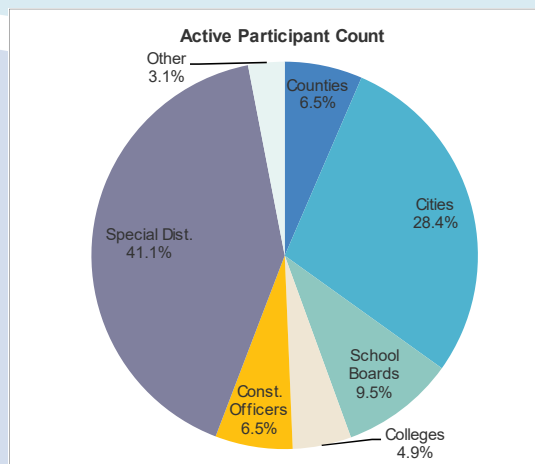
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JUNE 2023

Participant Balance	Share of Total Fund	Share of Participant Count	Participant Balance	Share of Total Fund	Share of Participant Count
All Participants	100.0%	99.7%	Colleges & Universities	4.6%	4.9%
Top 10	32.4%	1.3%	Top 10	4.1%	1.3%
\$100 million or more	72.5%	7.9%	\$100 million or more	3.0%	0.4%
\$10 million up to \$100 million	24.2%	19.3%	\$10 million up to \$100 million	1.4%	1.5%
\$1 million up to \$10 million	2.9%	19.8%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.3%	52.6%	Under \$1 million	0.01%	2.0%
Counties	33.4%	6.5%	Constitutional Officers	2.6%	6.5%
Top 10	26.2%	1.3%	Top 10	1.5%	1.3%
\$100 million or more	31.3%	2.2%	\$100 million or more	0.5%	0.1%
\$10 million up to \$100 million	1.9%	1.5%	\$10 million up to \$100 million	1.8%	1.2%
\$1 million up to \$10 million	0.2%	1.2%	\$1 million up to \$10 million	0.3%	1.7%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.4%
Municipalities	19.3%	28.3%	Special Districts	9.7%	41.0%
Top 10	6.9%	1.3%	Top 10	5.8%	1.3%
\$100 million or more	6.9%	1.3%	\$100 million or more	5.4%	1.2%
\$10 million up to \$100 million	11.3%	8.7%	\$10 million up to \$100 million	3.3%	3.2%
\$1 million up to \$10 million	1.0%	6.6%	\$1 million up to \$10 million	0.8%	6.6%
Under \$1 million	0.1%	11.6%	Under \$1 million	0.2%	30.0%
School Boards	17.8%	9.5%	Other	12.5%	3.0%
Top 10	11.6%	1.3%	Top 10	12.2%	1.3%
\$100 million or more	13.7%	1.9%	\$100 million or more	11.7%	0.8%
\$10 million up to \$100 million	3.9%	2.9%	\$10 million up to \$100 million	0.7%	0.4%
\$1 million up to \$10 million	0.3%	2.0%	\$1 million up to \$10 million	0.1%	0.7%
Under \$1 million	0.0%	2.8%	Under \$1 million	0.0%	1.2%



Total Fund Value: \$21,469,384,429



Total Active Participant Count: 756

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

COMPLIANCE WITH INVESTMENT POLICY FOR JUNE 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 JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
Buys								
ANGLESEA FUNDING LLC/PABS4	06/08/23	06/01/23	06/01/23	50,000,000	49,950,514	0	49,950,514	0
ANGLESEA FUNDING LLC/PABS4	06/08/23	06/01/23	06/01/23	10,000,000	9,990,103	0	9,990,103	0
ANTALIS S.A. CPABS4/CPABS4	06/14/23	06/07/23	06/07/23	28,980,000	28,951,374	0	28,951,374	0
ANTALIS S.A. CPABS4/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
ANTALIS S.A. CPABS4/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
ANTALIS S.A. CPABS4/CPABS4	06/21/23	06/14/23	06/14/23	46,000,000	45,954,383	0	45,954,383	0
ANTALIS S.A. CPABS4/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,514	0	49,950,514	0
ANTALIS S.A. CPABS4/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,514	0	49,950,514	0
ANTALIS S.A. CPABS4/CPABS4	06/28/23	06/21/23	06/21/23	46,110,000	46,064,364	0	46,064,364	0
ANTALIS S.A. CPABS4/CPABS4	07/05/23	06/28/23	06/28/23	50,000,000	49,950,514	0	49,950,514	0
ANTALIS S.A. CPABS4/CPABS4	07/05/23	06/28/23	06/28/23	50,000,000	49,950,514	0	49,950,514	0
ANTALIS S.A. CPABS4/CPABS4	07/05/23	06/28/23	06/28/23	17,400,000	17,382,779	0	17,382,779	0
ANTALIS S.A. CPABS4/CPABS4	07/06/23	06/29/23	06/29/23	50,000,000	49,950,514	0	49,950,514	0
ANTALIS S.A. CPABS4/CPABS4	07/06/23	06/29/23	06/29/23	25,000,000	24,975,257	0	24,975,257	0
ATLANTIC ASSET SECUCPABS4	06/20/23	06/12/23	06/12/23	50,000,000	49,943,556	0	49,943,556	0
ATLANTIC ASSET SECUCPABS4	06/20/23	06/12/23	06/12/23	30,000,000	29,966,133	0	29,966,133	0
ATLANTIC ASSET SECUCPABS4	07/21/23	06/16/23	06/16/23	50,000,000	49,747,222	0	49,747,222	0
ATLANTIC ASSET SECUCPABS4	07/21/23	06/16/23	06/16/23	35,000,000	34,823,056	0	34,823,056	0
ATLANTIC ASSET SECUCPABS4	08/02/23	06/30/23	06/30/23	50,000,000	49,759,375	0	49,759,375	0
ATLANTIC ASSET SECUCPABS4	08/02/23	06/30/23	06/30/23	50,000,000	49,759,375	0	49,759,375	0
ATLANTIC ASSET SECUCPABS4	08/04/23	06/20/23	06/20/23	50,000,000	49,673,750	0	49,673,750	0
ATLANTIC ASSET SECUCPABS4	08/04/23	06/20/23	06/20/23	20,000,000	19,869,500	0	19,869,500	0
BMW US CAPITAL LLC CP4-2	07/25/23	06/27/23	06/27/23	50,000,000	49,800,111	0	49,800,111	0
BMO HARRIS BANK N.CD	12/13/23	06/12/23	06/12/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	06/07/24	06/09/23	06/09/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	06/07/24	06/09/23	06/09/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	06/07/24	06/09/23	06/09/23	4,000,000	4,000,000	0	4,000,000	0
BANK OF AMERICA N.ACD	06/17/24	06/12/23	06/12/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	06/17/24	06/12/23	06/12/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF AMERICA N.ACD	06/17/24	06/12/23	06/12/23	25,000,000	25,000,000	0	25,000,000	0
BANK OF AMERICA N.ACD	12/13/23	06/16/23	06/16/23	20,000,000	20,000,000	0	20,000,000	0
BARTON CAPITAL S.A.CPABS4	06/09/23	06/08/23	06/08/23	50,000,000	49,992,958	0	49,992,958	0
BARTON CAPITAL S.A.CPABS4	06/20/23	06/13/23	06/13/23	50,000,000	49,950,125	0	49,950,125	0
BARTON CAPITAL S.A.CPABS4	06/20/23	06/13/23	06/13/23	25,000,000	24,975,063	0	24,975,063	0
BARTON CAPITAL S.A.CPABS4	07/31/23	06/01/23	06/01/23	50,000,000	49,553,333	0	49,553,333	0
BARTON CAPITAL S.A.CPABS4	08/04/23	06/05/23	06/06/23	10,000,000	9,911,500	0	9,911,500	0
BENNINGTON STARK CACPABS4	06/16/23	06/09/23	06/09/23	35,000,000	34,965,224	0	34,965,224	0
BENNINGTON STARK CACPABS4	06/23/23	06/16/23	06/16/23	43,995,000	43,951,372	0	43,951,372	0
BENNINGTON STARK CACPABS4	06/30/23	06/23/23	06/23/23	44,245,000	44,201,124	0	44,201,124	0
BNG BANK N.V. CP4-2CP4-2	06/12/23	06/05/23	06/05/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	06/12/23	06/05/23	06/05/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	06/12/23	06/05/23	06/05/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	06/20/23	06/12/23	06/12/23	50,000,000	49,943,333	0	49,943,333	0
BNG BANK N.V. CP4-2CP4-2	06/20/23	06/12/23	06/12/23	50,000,000	49,943,333	0	49,943,333	0
BNG BANK N.V. CP4-2CP4-2	06/20/23	06/12/23	06/12/23	50,000,000	49,943,333	0	49,943,333	0
BNG BANK N.V. CP4-2CP4-2	06/27/23	06/20/23	06/20/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	06/27/23	06/20/23	06/20/23	50,000,000	49,950,806	0	49,950,806	0
BNG BANK N.V. CP4-2CP4-2	07/11/23	06/27/23	06/27/23	50,000,000	49,901,417	0	49,901,417	0
BNG BANK N.V. CP4-2CP4-2	07/11/23	06/27/23	06/27/23	25,000,000	24,950,708	0	24,950,708	0
CHARIOT FUNDING LLC/CPABS4	09/21/23	06/09/23	06/09/23	50,000,000	49,211,333	0	49,211,333	0
CHARIOT FUNDING LLC/CPABS4	09/21/23	06/09/23	06/09/23	50,000,000	49,211,333	0	49,211,333	0
CHARIOT FUNDING LLC/CPABS4	09/21/23	06/09/23	06/09/23	25,000,000	24,605,667	0	24,605,667	0
CHARIOT FUNDING LLC/CPABS4	09/27/23	06/14/23	06/14/23	50,000,000	49,203,750	0	49,203,750	0
CHARIOT FUNDING LLC/CPABS4	09/27/23	06/14/23	06/14/23	50,000,000	49,203,750	0	49,203,750	0
CHARIOT FUNDING LLC/CPABS4	09/27/23	06/14/23	06/14/23	3,000,000	2,952,225	0	2,952,225	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,514	0	49,950,514	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	06/28/23	06/21/23	06/21/23	50,000,000	49,950,417	0	49,950,417	0
CHESHAM FINANCE LLC/CPABS4	07/03/23	06/27/23	06/27/23	50,000,000	49,957,583	0	49,957,583	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	50,000,000	49,992,972	0	49,992,972	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/29/23	06/29/23	5,000,000	4,999,297	0	4,999,297	0
GREAT BEAR FUNDING CPABS4	07/07/23	06/30/23	06/30/23	11,000,000	10,989,113	0	10,989,113	0
JUPITER SECURITIZATCPABS4	06/26/23	06/23/23	06/23/23	50,000,000	49,978,917	0	49,978,917	0
JUPITER SECURITIZATCPABS4	06/26/23	06/23/23	06/23/23	50,000,000	49,978,917	0	49,978,917	0
JUPITER SECURITIZATCPABS4	06/26/23	06/23/23	06/23/23	50,000,000	49,978,917	0	49,978,917	0
JUPITER SECURITIZATCPABS4	06/26/23	06/23/23	06/23/23	48,068,000	48,047,731	0	48,047,731	0
JUPITER SECURITIZATCPABS4	08/01/23	06/30/23	06/30/23	50,000,000	49,768,889	0	49,768,889	0
JUPITER SECURITIZATCPABS4	08/01/23	06/30/23	06/30/23	50,000,000	49,768,889	0	49,768,889	0
JUPITER SECURITIZATCPABS4	09/21/23	06/08/23	06/08/23	50,000,000	49,203,750	0	49,203,750	0
JUPITER SECURITIZATCPABS4	09/21/23	06/08/23	06/08/23	50,000,000	49,203,750	0	49,203,750	0
JUPITER SECURITIZATCPABS4	09/21/23	06/08/23	06/08/23	50,000,000	49,203,750	0	49,203,750	0
JUPITER SECURITIZATCPABS4	09/21/23	06/08/23	06/08/23	20,000,000	19,681,500	0	19,681,500	0
JUPITER SECURITIZATCPABS4	09/22/23	06/13/23	06/13/23	50,000,000	49,234,083	0	49,234,083	0
JUPITER SECURITIZATCPABS4	09/22/23	06/13/23	06/13/23	50,000,000	49,234,083	0	49,234,083	0
LONGSHIP FUNDING LLCABS4	06/13/23	06/06/23	06/06/23	50,000,000	49,950,708	0	49,950,708	0
LONGSHIP FUNDING LLCABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,708	0	49,950,708	0
LONGSHIP FUNDING LLCABS4	06/14/23	06/07/23	06/07/23	50,000,000	49,950,708	0	49,950,708	0
LONGSHIP FUNDING LLCABS4	06/16/23	06/15/23	06/15/23	50,000,000	49,992,972	0	49,992,972	0
LONGSHIP FUNDING LLCABS4	06/16/23	06/15/23	06/15/23	34,000,000	33,995,221	0	33,995,221	0
LONGSHIP FUNDING LLCABS4	06/20/23	06/13/23	06/13/23	50,000,000	49,950,417	0	49,950,417	0
LONGSHIP FUNDING LLCABS4	06/21/23	06/14/23	06/14/23	50,000,000	49,950,708	0	49,950,708	0
LONGSHIP FUNDING LLCABS4	06/27/23	06/20/23	06/20/23	50,000,000	49,950,708	0	49,950,708	0
LONGSHIP FUNDING LLCABS4	07/05/23	06/21/23	06/21/23	50,000,000	49,900,833	0	49,900,833	0
LONGSHIP FUNDING LLCABS4	07/05/23	06/27/23	06/27/23	50,000,000	49,943,556	0	49,943,556	0
LONGSHIP FUNDING LLCABS4	07/05/23	06/27/23	06/27/23	50,000,000	49,943,556	0	49,943,556	0
LONGSHIP FUNDING LLCABS4	07/05/23	06/27/23	06/27/23	25,000,000	24,971,778	0	24,971,778	0
LONGSHIP FUNDING LLCABS4	07/07/23	06/16/23	06/16/23	50,000,000	49,850,958	0	49,850,958	0
LONGSHIP FUNDING LLCABS4	07/07/23	06/16/23	06/16/23	50,000,000	49,850,958	0	49,850,958	0
LONGSHIP FUNDING LLCABS4	07/07/23	06/16/23	06/16/23	25,000,000	24,925,479	0	24,925,479	0
MUFG BANK LTD, CDYACDYAN	09/12/23	06/08/23	06/09/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	09/12/23	06/08/23	06/09/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	09/12/23	06/08/23	06/09/23	35,000,000	35,000,000	0	35,000,000	0
MUFG BANK LTD, PCPC	06/20/23	06/13/23	06/13/23	40,000,000	39,960,489	0	39,960,489	0
NATIONWIDE BUILDINGCP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,757	0	49,950,757	0
NATIONWIDE BUILDINGCP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,757	0	49,950,757	0
NATIONWIDE BUILDINGCP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,757	0	49,950,757	0
NATIONWIDE BUILDINGCP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,757	0	49,950,757	0
OLD LINE FUNDING LLC	01/04/24	06/26/23	06/26/23	30,000,000	30,000,000	0	30,000,000	0
SHEFFIELD RECEIVABLECPABS4	07/24/23	06/21/23	06/21/23	45,500,000	45,283,117	0	45,283,117	0
SHEFFIELD RECEIVABLECPABS4	09/07/23	06/07/23	06/07/23	50,000,000	49,303,611	0	49,303,611	0
SHEFFIELD RECEIVABLECPABS4	09/15/23	06/14/23	06/14/23	50,000,000	49,298,625	0	49,298,625	0
SHEFFIELD RECEIVABLECPABS4	09/15/23	06/14/23	06/14/23	50,000,000	49,298,625	0	49,298,625	0
SHEFFIELD RECEIVABLECPABS4	10/02/23	06/27/23	06/27/23	50,000,000	49,264,417	0	49,264,417	0
SHEFFIELD RECEIVABLECPABS4	10/02/23	06/27/23	06/27/23	30,000,000	29,558,650	0	29,558,650	0
SHEFFIELD RECEIVABLES CO LLC	09/18/23	06/20/23	06/20/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	09/18/23	06/20/23	06/20/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLES CO LLC	09/18/23	06/20/23	06/20/23	50,000,000	50,000,000	0	50,000,000	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/01/23	06/01/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	10,000,000	9,998,594	0	9,998,594	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/05/23	06/05/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE SA	06/07/23	06/06/23	06/06/23	50,000,000	49,992,972	0	49,992,972	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
TORONTO DOMINION BACDYAN	07/03/24	06/29/23	06/29/23	18,500,000	18,500,000	0	18,500,000	0
TORONTO DOMINION BACDYAN	07/10/24	06/29/23	06/29/23	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	07/10/24	06/29/23	06/29/23	47,000,000	47,000,000	0	47,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	50,000,000	49,971,833	0	49,971,833	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/16/23	06/16/23	15,000,000	14,991,550	0	14,991,550	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/14/23	06/14/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/14/23	06/14/23	20,000,000	19,980,244	0	19,980,244	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/20/23	06/20/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/20/23	06/20/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/20/23	06/20/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/20/23	06/20/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/20/23	06/20/23	42,000,000	41,994,085	0	41,994,085	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/21/23	06/21/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/21/23	06/21/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/21/23	06/21/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/21/23	06/21/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/21/23	06/21/23	45,000,000	44,993,663	0	44,993,663	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/23/23	06/23/23	50,000,000	49,978,875	0	49,978,875	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/23/23	06/23/23	50,000,000	49,978,875	0	49,978,875	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/23/23	06/23/23	50,000,000	49,978,875	0	49,978,875	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/23/23	06/23/23	50,000,000	49,978,875	0	49,978,875	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/23/23	06/23/23	50,000,000	49,978,875	0	49,978,875	0
UNITEDHEALTH GROUP,CP4-2	06/29/23	06/21/23	06/21/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	06/29/23	06/21/23	06/21/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	25,000,000	24,975,306	0	24,975,306	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/03/23	06/26/23	06/26/23	25,000,000	24,975,306	0	24,975,306	0
UNITEDHEALTH GROUP,CP4-2	07/07/23	06/30/23	06/30/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/07/23	06/30/23	06/30/23	24,000,000	23,976,293	0	23,976,293	0
VICTORY RECEIVABLESCPAB54	06/23/23	06/22/23	06/22/23	43,601,000	43,594,860	0	43,594,860	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/01/23	06/01/23	5,364,509	5,364,509	0	5,364,509	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/05/23	06/05/23	3,585,926	3,585,926	0	3,585,926	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/12/23	06/12/23	10,336,164	10,336,164	0	10,336,164	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/15/23	06/15/23	3,030,620	3,030,620	0	3,030,620	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/20/23	06/20/23	4,531,716	4,531,716	0	4,531,716	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/26/23	06/26/23	3,356,402	3,356,402	0	3,356,402	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/29/23	06/29/23	955,918	955,918	0	955,918	0
MIZUHO TRIPARTY	06/02/23	06/01/23	06/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/23	06/01/23	06/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/23	06/01/23	06/01/23	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	06/05/23	06/02/23	06/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/05/23	06/02/23	06/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/05/23	06/02/23	06/02/23	248,000,000	248,000,000	0	248,000,000	0
MIZUHO TRIPARTY	06/06/23	06/05/23	06/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/23	06/05/23	06/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/23	06/05/23	06/05/23	241,000,000	241,000,000	0	241,000,000	0
MIZUHO TRIPARTY	06/07/23	06/06/23	06/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/23	06/06/23	06/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/23	06/06/23	06/06/23	760,000,000	760,000,000	0	760,000,000	0
MIZUHO TRIPARTY	06/08/23	06/07/23	06/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/23	06/07/23	06/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/23	06/07/23	06/07/23	363,000,000	363,000,000	0	363,000,000	0
MIZUHO TRIPARTY	06/09/23	06/08/23	06/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/23	06/08/23	06/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/23	06/08/23	06/08/23	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	06/12/23	06/09/23	06/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/12/23	06/09/23	06/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/12/23	06/09/23	06/09/23	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	06/13/23	06/12/23	06/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/23	06/12/23	06/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/23	06/12/23	06/12/23	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	06/14/23	06/13/23	06/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/23	06/13/23	06/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/23	06/13/23	06/13/23	276,000,000	276,000,000	0	276,000,000	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO TRIPARTY	06/15/23	06/14/23	06/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/23	06/14/23	06/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/15/23	06/14/23	06/14/23	149,000,000	149,000,000	0	149,000,000	0
MIZUHO TRIPARTY	06/16/23	06/15/23	06/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/23	06/15/23	06/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/23	06/15/23	06/15/23	448,000,000	448,000,000	0	448,000,000	0
MIZUHO TRIPARTY	06/20/23	06/16/23	06/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/20/23	06/16/23	06/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/20/23	06/16/23	06/16/23	440,000,000	440,000,000	0	440,000,000	0
MIZUHO TRIPARTY	06/21/23	06/20/23	06/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/23	06/20/23	06/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/23	06/20/23	06/20/23	186,000,000	186,000,000	0	186,000,000	0
MIZUHO TRIPARTY	06/22/23	06/21/23	06/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/23	06/21/23	06/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/22/23	06/21/23	06/21/23	139,000,000	139,000,000	0	139,000,000	0
MIZUHO TRIPARTY	06/23/23	06/22/23	06/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/23	06/22/23	06/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/23	06/22/23	06/22/23	451,000,000	451,000,000	0	451,000,000	0
MIZUHO TRIPARTY	06/26/23	06/23/23	06/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/26/23	06/23/23	06/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/26/23	06/23/23	06/23/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	06/27/23	06/26/23	06/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/27/23	06/26/23	06/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/23	06/26/23	06/26/23	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	06/28/23	06/27/23	06/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/23	06/27/23	06/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/23	06/27/23	06/27/23	171,000,000	171,000,000	0	171,000,000	0
MIZUHO TRIPARTY	06/29/23	06/28/23	06/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/23	06/28/23	06/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/29/23	06/28/23	06/28/23	141,000,000	141,000,000	0	141,000,000	0
MIZUHO TRIPARTY	06/30/23	06/29/23	06/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/23	06/29/23	06/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/23	06/29/23	06/29/23	142,000,000	142,000,000	0	142,000,000	0
MIZUHO TRIPARTY	07/03/23	06/30/23	06/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/03/23	06/30/23	06/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/03/23	06/30/23	06/30/23	524,000,000	524,000,000	0	524,000,000	0
Total Buys				44,594,560,255	44,561,847,015	0	44,561,847,015	0
Cash Closes								
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	08/31/23	06/27/23	06/27/23	70,000,000	70,000,000	1,469,183	71,469,183	0
MARK E POTTEIGER IRREVOCABLE LIFE INSURANCE TRUST	06/01/48	06/21/23	06/21/23	4,025,000	4,025,000	11,319	4,036,319	0
MIZUHO FLOATER/RESIDUAL TRUST	12/01/59	06/15/23	06/15/23	600,000	600,000	1,257	601,257	0
OLD LINE FUNDING LLC	08/02/23	06/26/23	06/26/23	10,000,000	10,000,000	36,058	10,036,058	0
THUNDER BAY FUNDING LLC	07/20/23	06/08/23	06/08/23	50,000,000	50,000,000	128,931	50,128,931	0
THUNDER BAY FUNDING LLC	08/02/23	06/20/23	06/20/23	75,000,000	75,000,000	202,813	75,202,813	0
Total Cash Closes				209,625,000	209,625,000	1,849,560	211,474,560	0
Deposits								
RABOBANK NEW YORK	06/08/23	06/01/23	06/01/23	485,000,000	485,000,000	0	485,000,000	0
DNB BANK ASA NEW YORK	06/02/23	06/01/23	06/01/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/02/23	06/01/23	06/01/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/09/23	06/02/23	06/02/23	270,000,000	270,000,000	0	270,000,000	0
DNB BANK ASA NEW YORK	06/05/23	06/02/23	06/02/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/05/23	06/02/23	06/02/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/06/23	06/05/23	06/05/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/06/23	06/05/23	06/05/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/13/23	06/06/23	06/06/23	580,000,000	580,000,000	0	580,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/13/23	06/06/23	06/06/23	1,070,000,000	1,070,000,000	0	1,070,000,000	0
ABN AMRO BANK N.V.	06/13/23	06/06/23	06/06/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/07/23	06/06/23	06/06/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/07/23	06/06/23	06/06/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/08/23	06/07/23	06/07/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/08/23	06/07/23	06/07/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/15/23	06/08/23	06/08/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/09/23	06/08/23	06/08/23	975,000,000	975,000,000	0	975,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/09/23	06/08/23	06/08/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/16/23	06/09/23	06/09/23	280,000,000	280,000,000	0	280,000,000	0
DNB BANK ASA NEW YORK	06/12/23	06/09/23	06/09/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/12/23	06/09/23	06/09/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/13/23	06/12/23	06/12/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/13/23	06/12/23	06/12/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/20/23	06/13/23	06/13/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
RABOBANK NEW YORK	06/20/23	06/13/23	06/13/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	06/20/23	06/13/23	06/13/23	800,000,000	800,000,000	0	800,000,000	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA NEW YORK	06/14/23	06/13/23	06/13/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/14/23	06/13/23	06/13/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/15/23	06/14/23	06/14/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/22/23	06/15/23	06/15/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/16/23	06/15/23	06/15/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/16/23	06/15/23	06/15/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/26/23	06/16/23	06/16/23	280,000,000	280,000,000	0	280,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/20/23	06/16/23	06/16/23	710,000,000	710,000,000	0	710,000,000	0
DNB BANK ASA NEW YORK	06/20/23	06/16/23	06/16/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/27/23	06/20/23	06/20/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
RABOBANK NEW YORK	06/27/23	06/20/23	06/20/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	06/26/23	06/20/23	06/20/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/21/23	06/20/23	06/20/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/22/23	06/21/23	06/21/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/22/23	06/21/23	06/21/23	675,000,000	675,000,000	0	675,000,000	0
RABOBANK NEW YORK	06/29/23	06/22/23	06/22/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/23/23	06/22/23	06/22/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/23/23	06/22/23	06/22/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/26/23	06/23/23	06/23/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/26/23	06/23/23	06/23/23	720,000,000	720,000,000	0	720,000,000	0
ABN AMRO BANK N.V.	07/03/23	06/26/23	06/26/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	06/27/23	06/26/23	06/26/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/27/23	06/26/23	06/26/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/05/23	06/27/23	06/27/23	1,090,000,000	1,090,000,000	0	1,090,000,000	0
RABOBANK NEW YORK	07/05/23	06/27/23	06/27/23	590,000,000	590,000,000	0	590,000,000	0
DNB BANK ASA NEW YORK	06/28/23	06/27/23	06/27/23	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/28/23	06/27/23	06/27/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/29/23	06/28/23	06/28/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/29/23	06/28/23	06/28/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	07/06/23	06/29/23	06/29/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/30/23	06/29/23	06/29/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/30/23	06/29/23	06/29/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/03/23	06/30/23	06/30/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/03/23	06/30/23	06/30/23	450,000,000	450,000,000	0	450,000,000	0
Total Deposits				35,500,000,000	35,500,000,000	0	35,500,000,000	0
Maturities								
ANGLESEA FUNDING LLCPCBS4	06/01/23	06/01/23	06/01/23	40,000,000	40,000,000	0	40,000,000	0
ANGLESEA FUNDING LLCPCBS4	06/06/23	06/06/23	06/06/23	200,000,000	200,000,000	0	200,000,000	0
ANGLESEA FUNDING LLCPCBS4	06/08/23	06/08/23	06/08/23	60,000,000	60,000,000	0	60,000,000	0
ANGLESEA FUNDING LLCPCBS4	06/09/23	06/09/23	06/09/23	95,000,000	95,000,000	0	95,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/01/23	06/01/23	06/01/23	40,000,000	40,000,000	0	40,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/07/23	06/07/23	06/07/23	56,300,000	56,300,000	0	56,300,000	0
ANTALIS S.A, CPABS4CPABS4	06/14/23	06/14/23	06/14/23	28,980,000	28,980,000	0	28,980,000	0
ANTALIS S.A, CPABS4CPABS4	06/21/23	06/21/23	06/21/23	146,000,000	146,000,000	0	146,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/27/23	06/27/23	06/27/23	40,000,000	40,000,000	0	40,000,000	0
ANTALIS S.A, CPABS4CPABS4	06/28/23	06/28/23	06/28/23	146,110,000	146,110,000	0	146,110,000	0
ATLANTIC ASSET SECUCPABS4	06/12/23	06/12/23	06/12/23	80,000,000	80,000,000	0	80,000,000	0
ATLANTIC ASSET SECUCPABS4	06/20/23	06/20/23	06/20/23	80,000,000	80,000,000	0	80,000,000	0
BARTON CAPITAL S.A,CPABS4	06/01/23	06/01/23	06/01/23	100,000,000	100,000,000	0	100,000,000	0
BARTON CAPITAL S.A,CPABS4	06/09/23	06/09/23	06/09/23	72,947,000	72,947,000	0	72,947,000	0
BARTON CAPITAL S.A,CPABS4	06/13/23	06/13/23	06/13/23	75,000,000	75,000,000	0	75,000,000	0
BARTON CAPITAL S.A,CPABS4	06/20/23	06/20/23	06/20/23	125,000,000	125,000,000	0	125,000,000	0
BENNINGTON STARK CACPABS4	06/16/23	06/16/23	06/16/23	35,000,000	35,000,000	0	35,000,000	0
BENNINGTON STARK CACPABS4	06/23/23	06/23/23	06/23/23	43,995,000	43,995,000	0	43,995,000	0
BENNINGTON STARK CACPABS4	06/30/23	06/30/23	06/30/23	44,245,000	44,245,000	0	44,245,000	0
BNG BANK N.V, CP4-2CP4-2	06/05/23	06/05/23	06/05/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V, CP4-2CP4-2	06/12/23	06/12/23	06/12/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V, CP4-2CP4-2	06/20/23	06/20/23	06/20/23	150,000,000	150,000,000	0	150,000,000	0
BNG BANK N.V, CP4-2CP4-2	06/27/23	06/27/23	06/27/23	100,000,000	100,000,000	0	100,000,000	0
CANCARA ASSET SECURCPABS4	06/14/23	06/14/23	06/14/23	103,000,000	103,000,000	0	103,000,000	0
CANCARA ASSET SECURCPABS4	06/15/23	06/15/23	06/15/23	29,000,000	29,000,000	0	29,000,000	0
CHARIOT FUNDING LLCPCABS4	06/15/23	06/15/23	06/15/23	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLCPCABS4	06/07/23	06/07/23	06/07/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLCPCABS4	06/14/23	06/14/23	06/14/23	410,000,000	410,000,000	0	410,000,000	0
CHESHAM FINANCE LLCPCABS4	06/21/23	06/21/23	06/21/23	400,000,000	400,000,000	0	400,000,000	0
CHESHAM FINANCE LLCPCABS4	06/28/23	06/28/23	06/28/23	450,000,000	450,000,000	0	450,000,000	0
COLLATERALIZED COMMPCABS3	06/27/23	06/27/23	06/27/23	125,000,000	125,000,000	0	125,000,000	0
CREDIT AGRICOLE CORCDYAN	06/27/23	06/27/23	06/27/23	350,000,000	350,000,000	0	350,000,000	0
CREDIT AGRICOLE CORCDYAN	06/01/23	06/01/23	06/01/23	500,000,000	500,000,000	0	500,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/02/23	06/02/23	06/02/23	1,015,000,000	1,015,000,000	0	1,015,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/05/23	06/05/23	06/05/23	990,000,000	990,000,000	0	990,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/06/23	06/06/23	06/06/23	1,035,000,000	1,035,000,000	0	1,035,000,000	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	06/07/23	06/07/23	06/07/23	1,058,000,000	1,058,000,000	0	1,058,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/08/23	06/08/23	06/08/23	978,000,000	978,000,000	0	978,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/09/23	06/09/23	06/09/23	948,000,000	948,000,000	0	948,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/12/23	06/12/23	06/12/23	938,000,000	938,000,000	0	938,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/13/23	06/13/23	06/13/23	938,000,000	938,000,000	0	938,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/14/23	06/14/23	06/14/23	925,000,000	925,000,000	0	925,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/15/23	06/15/23	06/15/23	970,000,000	970,000,000	0	970,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/16/23	06/16/23	06/16/23	948,000,000	948,000,000	0	948,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/20/23	06/20/23	06/20/23	935,000,000	935,000,000	0	935,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/21/23	06/21/23	06/21/23	915,000,000	915,000,000	0	915,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/22/23	06/22/23	06/22/23	905,000,000	905,000,000	0	905,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/23/23	06/23/23	06/23/23	905,000,000	905,000,000	0	905,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/26/23	06/26/23	06/26/23	950,000,000	950,000,000	0	950,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/27/23	06/27/23	06/27/23	965,000,000	965,000,000	0	965,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/28/23	06/28/23	06/28/23	965,000,000	965,000,000	0	965,000,000	0
CREDIT INDUSTRIEL ECP4-2	06/29/23	06/29/23	06/29/23	1,079,000,000	1,079,000,000	0	1,079,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	06/30/23	06/30/23	06/30/23	1,055,000,000	1,055,000,000	0	1,055,000,000	0
DZ BANK AG DEUTSCHECP4-2	06/01/23	06/01/23	06/01/23	100,000,000	100,000,000	0	100,000,000	0
FAIRWAY FINANCE CO LLC	06/01/23	06/01/23	06/01/23	60,000,000	60,000,000	0	60,000,000	0
FAIRWAY FINANCE CO LLC	06/09/23	06/09/23	06/09/23	85,000,000	85,000,000	0	85,000,000	0
GLENCOVE FUNDING LLCPABS4	06/23/23	06/23/23	06/23/23	80,000,000	80,000,000	0	80,000,000	0
GOTHAM FUNDING CORPCPABS4	06/20/23	06/20/23	06/20/23	35,000,000	35,000,000	0	35,000,000	0
JUPITER SECURITIZATCPABS4	06/06/23	06/06/23	06/06/23	25,000,000	25,000,000	0	25,000,000	0
JUPITER SECURITIZATCPABS4	06/12/23	06/12/23	06/12/23	40,000,000	40,000,000	0	40,000,000	0
JUPITER SECURITIZATCPABS4	06/15/23	06/15/23	06/15/23	100,000,000	100,000,000	0	100,000,000	0
JUPITER SECURITIZATCPABS4	06/26/23	06/26/23	06/26/23	198,068,000	198,068,000	0	198,068,000	0
LMA-AMERICAS LLC CPCPABS4	06/13/23	06/13/23	06/13/23	64,350,000	64,350,000	0	64,350,000	0
LONGSHIP FUNDING LLCPABS4	06/06/23	06/06/23	06/06/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	06/07/23	06/07/23	06/07/23	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLCPABS4	06/13/23	06/13/23	06/13/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	06/14/23	06/14/23	06/14/23	100,000,000	100,000,000	0	100,000,000	0
LONGSHIP FUNDING LLCPABS4	06/16/23	06/16/23	06/16/23	84,000,000	84,000,000	0	84,000,000	0
LONGSHIP FUNDING LLCPABS4	06/20/23	06/20/23	06/20/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	06/21/23	06/21/23	06/21/23	50,000,000	50,000,000	0	50,000,000	0
LONGSHIP FUNDING LLCPABS4	06/27/23	06/27/23	06/27/23	50,000,000	50,000,000	0	50,000,000	0
MANHATTAN ASSET FUNCPABS4	06/20/23	06/20/23	06/20/23	10,000,000	10,000,000	0	10,000,000	0
MUFG BANK LTD, CPCP	06/20/23	06/20/23	06/20/23	40,000,000	40,000,000	0	40,000,000	0
NATIONAL AUSTRALIA CP4-2	06/15/23	06/15/23	06/15/23	1,125,000,000	1,125,000,000	0	1,125,000,000	0
NORDEA BANK ABP	06/15/23	06/15/23	06/15/23	225,000,000	225,000,000	0	225,000,000	0
OLD LINE FUNDING, LCPABS4	06/26/23	06/26/23	06/26/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVBLCPABS4	06/07/23	06/07/23	06/07/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVBLCPABS4	06/14/23	06/14/23	06/14/23	80,000,000	80,000,000	0	80,000,000	0
SHEFFIELD RECEIVBLCPABS4	06/21/23	06/21/23	06/21/23	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVBLCPABS4	06/27/23	06/27/23	06/27/23	100,000,000	100,000,000	0	100,000,000	0
SHEFFIELD RECEIVABLES COM	06/20/23	06/20/23	06/20/23	150,000,000	150,000,000	0	150,000,000	0
SOCIETE GENERALE, PCP4-2	06/02/23	06/02/23	06/02/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE, PCP4-2	06/06/23	06/06/23	06/06/23	310,000,000	310,000,000	0	310,000,000	0
SOCIETE GENERALE SA	06/07/23	06/07/23	06/07/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE SA	06/08/23	06/08/23	06/08/23	400,000,000	400,000,000	0	400,000,000	0
SOCIETE GENERALE SA	06/12/23	06/12/23	06/12/23	265,000,000	265,000,000	0	265,000,000	0
SOCIETE GENERALE SA	06/13/23	06/13/23	06/13/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE SA	06/14/23	06/14/23	06/14/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE SA	06/15/23	06/15/23	06/15/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE SA	06/16/23	06/16/23	06/16/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE, PCP4-2	06/21/23	06/21/23	06/21/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE, PCP4-2	06/22/23	06/22/23	06/22/23	300,000,000	300,000,000	0	300,000,000	0
SOCIETE GENERALE SA	06/23/23	06/23/23	06/23/23	300,000,000	300,000,000	0	300,000,000	0
STATE STREET BANK & TRUST CO	06/06/23	06/06/23	06/06/23	150,000,000	150,000,000	0	150,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/06/23	06/06/23	06/06/23	75,000,000	75,000,000	0	75,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/22/23	06/22/23	06/22/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/27/23	06/27/23	06/27/23	200,000,000	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TRUCDYAN	06/30/23	06/30/23	06/30/23	100,000,000	100,000,000	0	100,000,000	0
TORONTO DOMINION BACDYAN	06/07/23	06/07/23	06/07/23	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BANK SOFRRATE + 55BP DAILY	06/09/23	06/09/23	06/09/23	125,000,000	125,000,000	0	125,000,000	0
TORONTO DOMINION BACDYAN	06/15/23	06/15/23	06/15/23	60,000,000	60,000,000	0	60,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/01/23	06/01/23	06/01/23	222,000,000	222,000,000	0	222,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/20/23	06/20/23	06/20/23	315,000,000	315,000,000	0	315,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/21/23	06/21/23	06/21/23	362,000,000	362,000,000	0	362,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/22/23	06/22/23	06/22/23	245,000,000	245,000,000	0	245,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/26/23	06/26/23	06/26/23	250,000,000	250,000,000	0	250,000,000	0
UNITEDHEALTH GROUP,CP4-2	06/29/23	06/29/23	06/29/23	100,000,000	100,000,000	0	100,000,000	0
VICTORY RECEIVABLESCPABS4	06/15/23	06/15/23	06/15/23	50,000,000	50,000,000	0	50,000,000	0
VICTORY RECEIVABLESCPABS4	06/21/23	06/21/23	06/21/23	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
VICTORY RECEIVABLESPABS4	06/23/23	06/23/23	06/23/23	43,601,000	43,601,000	0	43,601,000	0
MIZUHO TRIPARTY	06/01/23	06/01/23	06/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/01/23	06/01/23	06/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/01/23	06/01/23	06/01/23	273,000,000	273,000,000	0	273,000,000	0
MIZUHO TRIPARTY	06/02/23	06/02/23	06/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/02/23	06/02/23	06/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/02/23	06/02/23	06/02/23	90,000,000	90,000,000	0	90,000,000	0
MIZUHO TRIPARTY	06/05/23	06/05/23	06/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/05/23	06/05/23	06/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/05/23	06/05/23	06/05/23	248,000,000	248,000,000	0	248,000,000	0
MIZUHO TRIPARTY	06/06/23	06/06/23	06/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/06/23	06/06/23	06/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/06/23	06/06/23	06/06/23	241,000,000	241,000,000	0	241,000,000	0
MIZUHO TRIPARTY	06/07/23	06/07/23	06/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/07/23	06/07/23	06/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/07/23	06/07/23	06/07/23	760,000,000	760,000,000	0	760,000,000	0
MIZUHO TRIPARTY	06/08/23	06/08/23	06/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/08/23	06/08/23	06/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/08/23	06/08/23	06/08/23	363,000,000	363,000,000	0	363,000,000	0
MIZUHO TRIPARTY	06/09/23	06/09/23	06/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/09/23	06/09/23	06/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/09/23	06/09/23	06/09/23	290,000,000	290,000,000	0	290,000,000	0
MIZUHO TRIPARTY	06/12/23	06/12/23	06/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/12/23	06/12/23	06/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/12/23	06/12/23	06/12/23	222,000,000	222,000,000	0	222,000,000	0
MIZUHO TRIPARTY	06/13/23	06/13/23	06/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/13/23	06/13/23	06/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/13/23	06/13/23	06/13/23	309,000,000	309,000,000	0	309,000,000	0
MIZUHO TRIPARTY	06/14/23	06/14/23	06/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/14/23	06/14/23	06/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/14/23	06/14/23	06/14/23	276,000,000	276,000,000	0	276,000,000	0
MIZUHO TRIPARTY	06/15/23	06/15/23	06/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/15/23	06/15/23	06/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/15/23	06/15/23	06/15/23	149,000,000	149,000,000	0	149,000,000	0
MIZUHO TRIPARTY	06/16/23	06/16/23	06/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/16/23	06/16/23	06/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/16/23	06/16/23	06/16/23	448,000,000	448,000,000	0	448,000,000	0
MIZUHO TRIPARTY	06/20/23	06/20/23	06/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/20/23	06/20/23	06/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/20/23	06/20/23	06/20/23	440,000,000	440,000,000	0	440,000,000	0
MIZUHO TRIPARTY	06/21/23	06/21/23	06/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/21/23	06/21/23	06/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/21/23	06/21/23	06/21/23	186,000,000	186,000,000	0	186,000,000	0
MIZUHO TRIPARTY	06/22/23	06/22/23	06/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/22/23	06/22/23	06/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/22/23	06/22/23	06/22/23	139,000,000	139,000,000	0	139,000,000	0
MIZUHO TRIPARTY	06/23/23	06/23/23	06/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/23/23	06/23/23	06/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/23/23	06/23/23	06/23/23	451,000,000	451,000,000	0	451,000,000	0
MIZUHO TRIPARTY	06/26/23	06/26/23	06/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/26/23	06/26/23	06/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/26/23	06/26/23	06/26/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO TRIPARTY	06/27/23	06/27/23	06/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/27/23	06/27/23	06/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/27/23	06/27/23	06/27/23	218,000,000	218,000,000	0	218,000,000	0
MIZUHO TRIPARTY	06/28/23	06/28/23	06/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/28/23	06/28/23	06/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/28/23	06/28/23	06/28/23	171,000,000	171,000,000	0	171,000,000	0
MIZUHO TRIPARTY	06/29/23	06/29/23	06/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/29/23	06/29/23	06/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/29/23	06/29/23	06/29/23	141,000,000	141,000,000	0	141,000,000	0
MIZUHO TRIPARTY	06/30/23	06/30/23	06/30/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	06/30/23	06/30/23	06/30/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	06/30/23	06/30/23	06/30/23	142,000,000	142,000,000	0	142,000,000	0
RABOBANK NEW YORK	06/01/23	06/01/23	06/01/23	490,000,000	490,000,000	0	490,000,000	0
ABN AMRO BANK N.V.	06/02/23	06/02/23	06/02/23	290,000,000	290,000,000	0	290,000,000	0
RABOBANK NEW YORK	06/06/23	06/06/23	06/06/23	590,000,000	590,000,000	0	590,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/06/23	06/06/23	06/06/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
ABN AMRO BANK N.V.	06/06/23	06/06/23	06/06/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/01/23	06/01/23	06/01/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/01/23	06/01/23	06/01/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/08/23	06/08/23	06/08/23	485,000,000	485,000,000	0	485,000,000	0
DNB BANK ASA NEW YORK	06/02/23	06/02/23	06/02/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/02/23	06/02/23	06/02/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/09/23	06/09/23	06/09/23	270,000,000	270,000,000	0	270,000,000	0

TRADING ACTIVITY FOR JUNE 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DNB BANK ASA NEW YORK	06/05/23	06/05/23	06/05/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/05/23	06/05/23	06/05/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/06/23	06/06/23	06/06/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/06/23	06/06/23	06/06/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/13/23	06/13/23	06/13/23	580,000,000	580,000,000	0	580,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/13/23	06/13/23	06/13/23	1,070,000,000	1,070,000,000	0	1,070,000,000	0
ABN AMRO BANK N.V.	06/13/23	06/13/23	06/13/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/07/23	06/07/23	06/07/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/07/23	06/07/23	06/07/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/08/23	06/08/23	06/08/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/08/23	06/08/23	06/08/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/15/23	06/15/23	06/15/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/09/23	06/09/23	06/09/23	975,000,000	975,000,000	0	975,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/09/23	06/09/23	06/09/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/16/23	06/16/23	06/16/23	280,000,000	280,000,000	0	280,000,000	0
DNB BANK ASA NEW YORK	06/12/23	06/12/23	06/12/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/12/23	06/12/23	06/12/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/13/23	06/13/23	06/13/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/13/23	06/13/23	06/13/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/20/23	06/20/23	06/20/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
RABOBANK NEW YORK	06/20/23	06/20/23	06/20/23	550,000,000	550,000,000	0	550,000,000	0
ABN AMRO BANK N.V.	06/20/23	06/20/23	06/20/23	800,000,000	800,000,000	0	800,000,000	0
DNB BANK ASA NEW YORK	06/14/23	06/14/23	06/14/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/14/23	06/14/23	06/14/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/15/23	06/15/23	06/15/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	06/22/23	06/22/23	06/22/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/16/23	06/16/23	06/16/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/16/23	06/16/23	06/16/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	06/26/23	06/26/23	06/26/23	280,000,000	280,000,000	0	280,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/20/23	06/20/23	06/20/23	710,000,000	710,000,000	0	710,000,000	0
DNB BANK ASA NEW YORK	06/20/23	06/20/23	06/20/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	06/27/23	06/27/23	06/27/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
RABOBANK NEW YORK	06/27/23	06/27/23	06/27/23	575,000,000	575,000,000	0	575,000,000	0
ABN AMRO BANK N.V.	06/26/23	06/26/23	06/26/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/21/23	06/21/23	06/21/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/22/23	06/22/23	06/22/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/22/23	06/22/23	06/22/23	675,000,000	675,000,000	0	675,000,000	0
RABOBANK NEW YORK	06/29/23	06/29/23	06/29/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/23/23	06/23/23	06/23/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/23/23	06/23/23	06/23/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/26/23	06/26/23	06/26/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/26/23	06/26/23	06/26/23	720,000,000	720,000,000	0	720,000,000	0
DNB BANK ASA NEW YORK	06/27/23	06/27/23	06/27/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/27/23	06/27/23	06/27/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/28/23	06/28/23	06/28/23	450,000,000	450,000,000	0	450,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/28/23	06/28/23	06/28/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	06/29/23	06/29/23	06/29/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/29/23	06/29/23	06/29/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	06/30/23	06/30/23	06/30/23	250,000,000	250,000,000	0	250,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	06/30/23	06/30/23	06/30/23	500,000,000	500,000,000	0	500,000,000	0
Total Maturities				80,026,096,000	80,026,096,000	0	80,026,096,000	0
Sells								
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/02/23	06/02/23	3,704,440	3,704,440	0	3,704,440	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/06/23	06/06/23	1,900,056	1,900,056	0	1,900,056	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/07/23	06/07/23	2,665,147	2,665,147	0	2,665,147	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/08/23	06/08/23	250,386	250,386	0	250,386	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/09/23	06/09/23	5,725,815	5,725,815	0	5,725,815	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/13/23	06/13/23	49,179	49,179	0	49,179	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/14/23	06/14/23	4,015,443	4,015,443	0	4,015,443	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/16/23	06/16/23	4,093,716	4,093,716	0	4,093,716	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/21/23	06/21/23	562,086	562,086	0	562,086	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/22/23	06/22/23	2,085,366	2,085,366	0	2,085,366	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/23/23	06/23/23	1,519,496	1,519,496	0	1,519,496	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/27/23	06/27/23	1,094,883	1,094,883	0	1,094,883	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/28/23	06/28/23	2,266,920	2,266,920	0	2,266,920	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	06/30/23	06/30/23	937,030	937,030	0	937,030	0
Total Sells				30,869,963	30,869,963	0	30,869,963	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.

**Federated
Hermes** 

The logo for Federated Hermes, featuring the company name in a bold, dark blue serif font. To the right of the name is a stylized logo icon consisting of four horizontal blue bars of varying lengths, stacked vertically, with a small dark blue dot at the bottom right.