



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

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

DISCLOSURE OF MATERIAL IMPACTS

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

PRIME™ STATISTICS

(As of July 31, 2023)

Total Participants
775

Florida PRIME™
Total Participant Balance
\$21,514,862,581

Total Number of Accounts
1,424

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

A compromise pleases no one completely, but the Federal Reserve had to take the middle ground at its policy-setting meeting in the last full week of July. Despite reports of a growing divide among Federal Open Market Committee (FOMC) participants as to the proper course of monetary policy, there was no evidence of dissension in the post-meeting statement. Far from it. Their hike of the fed funds target range by 25 basis points to a 22-year high of 5.25-5.50% was unanimous. It's that they simply don't know where the economy is situated and are wisely being cautious.

The issue is that economic growth is more robust than expected and inflation is declining at an uncertain pace—factors arguing for continued tightening. Yes, June was a good month. The Consumer Price Index (CPI) rose at a slower pace, with an annualized increase of 3% for the headline and 4.8% for core (which strips out volatile food and energy prices). The Personal Consumption Expenditures index followed suit, with an increase of 3%, the lowest level since March of 2021, 4.2% for core, the lowest since September 2021.

But all of these numbers are appreciatively higher than the 2% level that the Fed targets. And in any case, we can't expect inflation to stick a landing because of the uncertain timing of the lags with which policy takes. If the rapid pace of hikes has indeed blunted activity, it hasn't shown in an unequivocal manner. If the lags are more traditional—12 to 18 months, if not more—then a wave of restriction has yet to hit. This is more likely, as policy only stopped being accommodative in the second half of last year. And therefore the compromise makes sense: being open to more tightening but allowing data to show the way. To this point, in his press conference, Chair Jerome Powell said the Fed will have a trove of

economic reports before its next FOMC meeting, which is not until September. If inflation does dip consistently below 3% and the economy (specifically the labor market) is still in good shape, the Fed will be overjoyed.

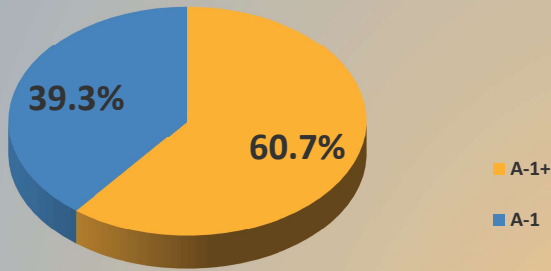
The Fed also should be pleased with how well the market has absorbed the recent deluge of Treasury securities without any corresponding impact on the functioning of the funding markets. The Treasury Department has issued over \$700 billion in bills since the suspension of the federal debt limit in early June. This rapid replenishing of its cash balance, boosting its coffers more than \$500 billion, had the potential to put downward pressure on bank reserves. But bank reserves did not decline as feared.

In July, assets of the Pool remained at \$21.4 billion despite the seasonal outflow period. The yield of the portfolio rose 19 basis points to 5.59%. Over the month, the portfolio's Weighted Average Maturity (WAM) moved in by 4 days to 33 and its Weighted Average Life (WAL) decreased by 5 days to 77. The target range for WAM was extended, as well, increasing from 25-35 days to 30-40. Trades were focused in the short end of the yield curve, especially in the 2- to 3-month area ahead of the Fed's September policy-setting meeting. The portfolio manager also found value in 1-year bank paper and floating-rate commercial paper.

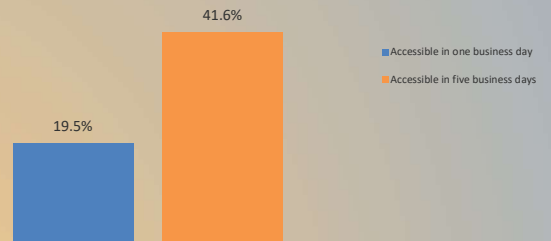
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.32%, 5.37%, 5.45%, and 5.41% respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 5.35%, 5.53%, 5.77% and 5.96%, respectively

PORTFOLIO COMPOSITION FOR JULY 2023

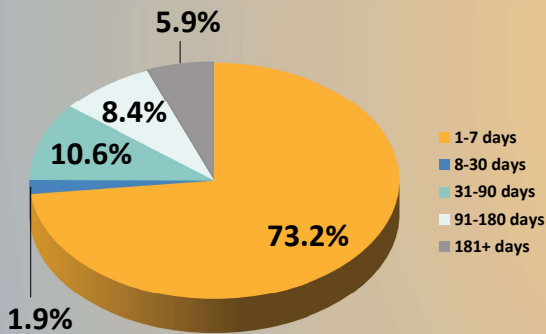
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



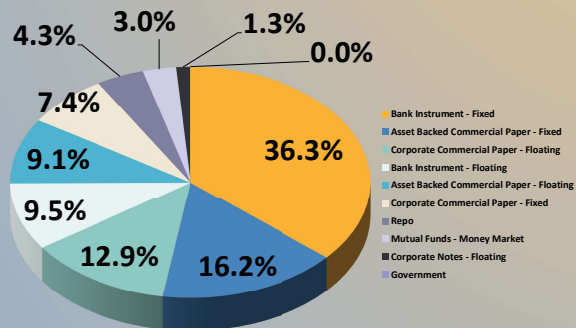
TOP HOLDINGS & AVG. MATURITY

1. Canadian Imperial Bank of Commerce	5.1%
2. Bank of Montreal	5.0%
3. Bank of Nova Scotia, Toronto	5.0%
4. Royal Bank of Canada	5.0%
5. Cooperatieve Rabobank UA	5.0%
6. Mizuho Financial Group, Inc.	5.0%
7. ABN Amro Bank NV	4.9%
8. Australia & New Zealand Banking Group, Melbourne	4.9%
9. DNB Bank ASA	4.7%
10. Sumitomo Mitsui Trust Holdings, Inc.	4.5%

Average Effective Maturity (WAM)	33 Days
Weighted Average Life (Spread WAL)	77 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH JULY 2023

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.53%	5.04%	0.48%
Three Months	5.45%	5.02%	0.43%
One Year	4.37%	3.94%	0.43%
Three Years	1.66%	1.42%	0.24%
Five Years	1.81%	1.58%	0.24%
Ten Years	1.25%	1.03%	0.23%
Since 1/96	2.44%	2.22%	0.22%

Note: Net asset value at month end: \$21,514.7 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

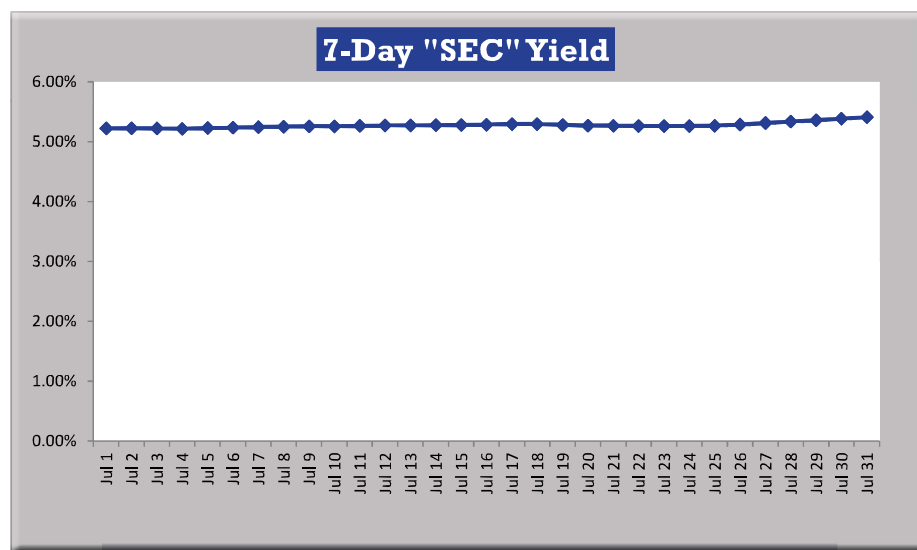
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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

ABOUT ANNUALIZED YIELDS:

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

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



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

PRIME ACCOUNT SUMMARY FOR JULY 2023

Summary of Cash Flows		
Opening Balance (07/01/23)	\$	21,469,384,429
Participant Deposits		2,057,167,043
Gross Earnings		99,414,668
Participant Withdrawals		(2,110,538,746)
Fees		(564,813)
Closing Balance (07/31/23)	\$	21,514,862,581
Net Change over Month	\$	45,478,152

Detailed Fee Disclosure			
July		Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$	182,781.54	1.02
Federated Investment Management Fee		335,933.00	1.88
BNY Mellon Custodial Fee**		22,854.29	0.13
Bank of America Transfer Agent Fee		13,331.52	0.07
S&P Rating Maintenance Fee		4,076.71	0.02
Audit/External Review Fees		5,835.95	0.03
Total Fees	\$	564,813.01	3.15

*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 \$21,492,123,506.

**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 JULY 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	5.46	9/1/2060	8/2/2023	3,000,000	5.54	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	8/7/2023		1,050,000,000	5.40	\$1,050,000,000	\$1,050,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	5.40	1/1/2042	8/3/2023	5,530,000	5.40	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/27/2023		42,864,000	5.74	\$42,279,335	\$42,277,763	-\$1,572
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2023		100,000,000	5.53	\$99,160,000	\$99,157,978	-\$2,022
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/3/2023		80,700,000	5.38	\$80,664,357	\$80,663,961	-\$397
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.46	6/1/2060	8/3/2023	18,000,000	5.54	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2023		100,000,000	5.35	\$99,970,833	\$99,970,411	-\$422
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		70,000,000	5.33	\$69,959,400	\$69,958,537	-\$863
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.30	8/2/2023		1,050,000,000	5.37	\$1,050,000,000	\$1,050,000,000	\$0
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.73	12/13/2023		50,000,000	5.81	\$50,000,000	\$50,012,151	\$12,151
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5.32	\$49,992,722	\$49,992,639	-\$83
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.46	5/1/2059	8/3/2023	28,500,000	5.46	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$99,860,240	-\$139,760
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$103,850,281	-\$149,719
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$124,835,315	-\$164,685
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.70	12/13/2023		20,000,000	5.78	\$20,000,000	\$19,999,606	-\$394
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.30	8/1/2023		680,000,000	5.37	\$680,000,000	\$680,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.04	4/19/2024	8/1/2023	101,000,000	6.12	\$101,000,000	\$101,117,959	\$117,959
Bank of America N.A., Dec 15, 2023	VARIABLE RATE BANK NOTE	5.50	12/15/2023	8/1/2023	100,000,000	5.58	\$100,000,000	\$99,949,332	-\$50,668
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,727,251	-\$272,749
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$74,873,489	-\$126,512
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$99,845,403	-\$154,597
Bank of Montreal, 5.015%, Oct 11, 2023	COMMERCIAL PAPER INTEREST BEARING 144A	5.02	10/11/2023		90,000,000	5.02	\$90,000,000	\$89,908,261	-\$91,739
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.98	4/12/2024	8/1/2023	100,000,000	6.06	\$100,000,000	\$100,118,929	\$118,929
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.05	12/5/2023	8/1/2023	110,000,000	6.13	\$110,000,000	\$110,156,784	\$156,784
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.05	12/5/2023	8/1/2023	100,000,000	6.13	\$100,000,000	\$100,142,531	\$142,531
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.06	1/5/2024	8/1/2023	105,000,000	6.14	\$104,999,964	\$105,179,761	\$179,797
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	1/5/2024	8/1/2023	50,000,000	5.98	\$50,000,000	\$50,051,528	\$51,528
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.95	6/14/2024	8/1/2023	100,000,000	6.03	\$100,000,000	\$100,029,430	\$29,430
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	5/3/2024	8/1/2023	100,000,000	5.98	\$100,000,000	\$100,031,439	\$31,439
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	9/15/2023	8/1/2023	100,000,000	6.08	\$100,000,000	\$100,065,369	\$65,369
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/15/2023		120,000,000	5.47	\$120,000,000	\$119,931,907	-\$68,093
Bank of Nova Scotia, Toronto, Aug 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	8/21/2023	8/1/2023	25,000,000	6.03	\$25,000,000	\$25,007,111	\$7,111
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	12/13/2023	8/1/2023	100,000,000	6.08	\$100,000,000	\$100,144,198	\$144,198

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 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	5.92	12/27/2023	8/1/2023	85,000,000	6.00	\$85,000,000	\$85,103,408	\$103,408
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.69	2/13/2024	8/1/2023	30,000,000	5.77	\$29,997,121	\$29,993,801	-\$3,320
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	1/8/2024	8/1/2023	65,000,000	5.98	\$65,000,000	\$65,071,925	\$71,925
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.74	1/23/2024	8/1/2023	155,000,000	5.82	\$155,000,000	\$155,053,563	\$53,563
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.94	7/3/2024	8/1/2023	75,000,000	6.02	\$75,000,000	\$75,017,186	\$17,186
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.95	7/10/2024	8/1/2023	50,000,000	6.03	\$50,000,000	\$50,016,577	\$16,577
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.64	11/10/2023	8/1/2023	80,000,000	5.72	\$80,000,000	\$80,015,910	\$15,910
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.90	10/23/2023	8/1/2023	75,000,000	5.98	\$75,000,000	\$75,061,320	\$61,320
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.85	9/21/2023	8/1/2023	150,000,000	5.93	\$150,000,000	\$150,071,091	\$71,091
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		10,000,000	5.52	\$9,994,000	\$9,994,057	\$57
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2023		84,959,000	5.54	\$84,396,194	\$84,394,844	-\$1,350
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/15/2023		75,000,000	5.11	\$74,846,563	\$74,833,125	-\$13,438
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2023		125,000,000	5.48	\$123,082,292	\$123,001,354	-\$80,938
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.90	12/27/2023	8/1/2023	70,000,000	5.98	\$70,000,000	\$70,071,519	\$71,519
Bedford Row Funding Corp., Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.71	10/30/2023	8/1/2023	75,000,000	5.79	\$75,000,000	\$75,023,985	\$23,985
Bedford Row Funding Corp., Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.73	9/25/2023	8/1/2023	70,000,000	5.81	\$70,000,000	\$70,022,795	\$22,795
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.09	\$99,986,389	\$99,985,194	-\$1,195
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,762,791	-\$237,209
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$72,126,733	\$71,959,163	-\$167,571
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	4/1/2024	8/1/2023	150,000,000	6.08	\$150,000,000	\$150,287,565	\$287,565
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	4/11/2024	8/1/2023	208,000,000	6.03	\$208,000,000	\$208,337,382	\$337,382
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.10	12/11/2023	8/1/2023	100,000,000	6.18	\$100,000,000	\$100,203,804	\$203,804
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.74	1/18/2024	8/1/2023	115,000,000	5.82	\$115,000,000	\$115,085,417	\$85,417
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.55	3/6/2024	8/1/2023	100,000,000	5.63	\$100,000,000	\$99,937,603	-\$62,397
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	3/27/2024	8/1/2023	100,000,000	6.08	\$100,000,000	\$100,188,976	\$188,976
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.86	9/6/2023	8/1/2023	50,000,000	5.94	\$50,000,000	\$50,022,582	\$22,582
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.86	9/11/2023	8/1/2023	120,000,000	5.94	\$120,000,000	\$120,060,943	\$60,943
Chad J. Himmel Irrevocable Trust No. 1, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	5.40	7/1/2048	8/3/2023	5,290,000	5.40	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		150,000,000	5.29	\$149,978,333	\$149,977,821	-\$512
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		125,000,000	5.62	\$124,014,167	\$124,021,209	\$7,042
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2023		200,000,000	5.55	\$198,313,778	\$198,309,112	-\$4,666
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2023		103,000,000	5.63	\$102,093,943	\$102,096,764	\$2,821
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/2/2023		500,000,000	5.38	\$499,852,778	\$499,852,055	-\$723
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/7/2023		100,000,000	5.42	\$99,896,167	\$99,896,166	-\$1
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/5/2023		75,000,000	5.77	\$73,536,854	\$73,522,037	-\$14,817
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/6/2023		191,000,000	5.78	\$187,234,329	\$187,205,806	-\$28,523

INVENTORY OF HOLDINGS FOR JULY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.44	8/1/2044	8/3/2023	77,000,000	5.44	\$77,000,000	\$77,000,000	\$0
Collateralized Commercial Paper FLEX Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/27/2023		100,000,000	5.70	\$98,195,167	\$98,175,003	-\$20,164
Collateralized Commercial Paper FLEX Co., LLC, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	1/2/2024	8/1/2023	100,000,000	5.84	\$100,000,000	\$100,006,949	\$6,949
Collateralized Commercial Paper FLEX Co., LLC, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	1/8/2024	8/1/2023	115,000,000	5.84	\$115,000,000	\$115,030,343	\$30,343
Collateralized Commercial Paper FLEX Co., LLC, Nov 02, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.83	11/2/2023	8/1/2023	50,000,000	5.91	\$50,000,000	\$50,005,513	\$5,513
Collateralized Commercial Paper V Co. LLC, Aug 14, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.53	8/14/2023	8/1/2023	50,000,000	5.61	\$50,000,000	\$50,002,279	\$2,279
Collateralized Commercial Paper V Co. LLC, Aug 22, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.55	8/22/2023	8/1/2023	134,000,000	5.63	\$134,000,000	\$134,011,160	\$11,160
Collateralized Commercial Paper V Co. LLC, Jan 12, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	1/12/2024	8/1/2023	100,000,000	5.84	\$100,000,000	\$100,020,267	\$20,267
Collateralized Commercial Paper V Co. LLC, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	5.52	9/15/2023	8/1/2023	70,000,000	5.60	\$70,000,000	\$70,003,092	\$3,092
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	3/21/2024	8/1/2023	50,000,000	6.03	\$50,000,000	\$50,060,835	\$60,835
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.30	8/2/2023		570,000,000	5.37	\$570,000,000	\$570,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	5.33	8/3/2023		500,000,000	5.40	\$500,000,000	\$500,000,000	\$0
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.39	8/2/2023		105,000,000	5.46	\$105,000,000	\$105,000,057	\$57
Credit Agricole Corporate and Investment Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.39	8/1/2023		100,000,000	5.46	\$100,000,000	\$100,000,064	\$64
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		35,381,000	5.45	\$35,375,791	\$35,375,813	\$22
Credit Agricole Corporate and Investment Bank CP	COMMERCIAL PAPER		8/1/2023		100,000,000	5.45	\$99,985,278	\$99,985,339	\$61
DNB Bank ASA TD	TIME DEPOSIT	5.30	8/1/2023		900,000,000	5.37	\$900,000,000	\$900,000,000	\$0
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	11/22/2023		100,000,000	5.53	\$100,000,000	\$99,964,410	-\$35,590
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/17/2023		100,000,000	5.47	\$100,000,000	\$99,932,176	-\$67,824
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.40	9/1/2041	8/3/2023	4,515,000	5.40	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.17	8/1/2023		7,170,191	5.24	\$7,170,191	\$7,170,191	\$0
Export Development Canada CP	COMMERCIAL PAPER		8/8/2023		25,000,000	5.09	\$24,972,833	\$24,970,667	-\$2,167
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5.24	\$54,228,472	\$54,172,922	-\$55,550
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.48	8/1/2023	8/1/2023	630,872,087	5.48	\$631,124,436	\$630,809,000	-\$315,436
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.40	8/1/2045	8/3/2023	8,965,000	5.40	\$8,965,000	\$8,965,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/15/2023		100,000,000	5.50	\$98,430,667	\$98,362,008	-\$68,659
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		40,000,000	5.35	\$39,994,144	\$39,994,084	-\$60
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		10,000,000	5.42	\$9,994,067	\$9,994,070	\$3
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.30	8/1/2023		100,000,000	5.37	\$100,000,000	\$100,000,000	\$0
HW Hellman Building, L.P., Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.46	3/1/2062	8/3/2023	50,000,000	5.46	\$50,000,000	\$50,000,000	\$0
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.30	\$99,985,556	\$99,985,214	-\$342
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		170,000,000	5.63	\$168,659,267	\$168,672,281	\$13,015
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2023		100,000,000	5.62	\$99,196,167	\$99,203,822	\$7,655

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2023

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LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/4/2023		31,000,000	5.40	\$30,981,917	\$30,981,576	-\$341
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	5.40	12/1/2037	8/3/2023	4,445,000	5.40	\$4,445,000	\$4,445,000	\$0
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	9/12/2023		135,000,000	5.63	\$135,000,000	\$135,024,689	\$24,689
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	10/30/2023		200,000,000	5.68	\$200,000,000	\$199,991,778	-\$8,222
MUFG Bank Ltd. CP	COMMERCIAL PAPER		9/19/2023		100,000,000	5.52	\$99,250,000	\$99,262,500	\$12,500
MUFG Bank Ltd. CP	COMMERCIAL PAPER		10/31/2023		100,000,000	5.68	\$98,588,056	\$98,588,056	\$0
Matchpoint Finance plc CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/1/2023		100,000,000	5.45	\$99,985,278	\$99,985,119	-\$159
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.38	8/15/2023		100,000,000	5.45	\$100,000,000	\$99,999,520	-\$480
Mizuho Bank Ltd. TD	TIME DEPOSIT	5.32	8/1/2023		750,000,000	5.39	\$750,000,000	\$750,000,000	\$0
Mizuho Bank Ltd., Sep 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.65	9/12/2023	8/1/2023	200,000,000	5.73	\$200,000,000	\$200,037,930	\$37,930
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.30	8/1/2023		150,000,000	5.37	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.50	9/1/2041	8/3/2023	6,260,000	5.50	\$6,260,000	\$6,260,000	\$0
National Bank of Canada, Montreal, Mar 06, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.55	3/6/2024	8/1/2023	50,000,000	5.63	\$50,000,000	\$49,947,930	-\$52,070
Nordea Bank Abp, Sep 26, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.72	9/26/2023	8/1/2023	160,000,000	5.80	\$160,000,000	\$160,060,416	\$60,416
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$24,380,958	\$24,299,165	-\$81,793
Old Line Funding, LLC, Aug 21, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		8/21/2023		115,000,000	5.13	\$114,669,279	\$114,641,238	-\$28,041
Old Line Funding, LLC, Feb 21, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.77	2/21/2024	8/1/2023	50,000,000	5.85	\$50,000,000	\$49,999,509	-\$491
Old Line Funding, LLC, Feb 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.77	2/22/2024	8/1/2023	100,000,000	5.85	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Jan 04, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.75	1/4/2024	8/1/2023	30,000,000	5.83	\$30,000,000	\$30,000,000	\$0
Old Line Funding, LLC, Mar 05, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.77	3/5/2024	8/1/2023	75,000,000	5.85	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Nov 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.71	11/27/2023	8/1/2023	100,000,000	5.79	\$100,000,000	\$100,002,136	\$2,136
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.60	11/28/2023	8/1/2023	55,000,000	5.68	\$55,000,000	\$54,982,549	-\$17,451
Old Line Funding, LLC, Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.83	10/30/2023	8/1/2023	100,000,000	5.91	\$100,000,000	\$100,020,708	\$20,708
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.40	4/1/2042	8/3/2023	7,015,000	5.40	\$7,015,000	\$7,015,000	\$0
Ridgefield Funding Company, LLC Series A, Oct 10, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.59	10/10/2023	8/1/2023	25,000,000	5.67	\$25,000,000	\$25,000,000	\$0
Ridgefield Funding Company, LLC Series A, Oct 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.59	10/20/2023	8/1/2023	50,000,000	5.67	\$50,000,000	\$49,998,713	-\$1,287
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	5.53	\$43,470,937	\$43,353,273	-\$117,665
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		8/23/2023		100,000,000	4.06	\$99,751,472	\$99,660,494	-\$90,978
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$50,318,357	\$50,295,679	-\$22,678
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	1/9/2024	8/1/2023	100,000,000	5.95	\$100,000,000	\$100,100,576	\$100,576
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.84	1/10/2024	8/1/2023	100,000,000	5.92	\$100,000,000	\$100,087,899	\$87,899
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.07	11/15/2023	8/1/2023	60,000,000	6.15	\$60,000,000	\$60,085,624	\$85,624
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.88	9/1/2023	8/1/2023	100,000,000	5.96	\$100,000,000	\$100,030,461	\$30,461

See notes at end of table.

INVENTORY OF HOLDINGS FOR JULY 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.88	9/1/2023	8/1/2023	100,000,000	5.96	\$100,000,000	\$100,030,461	\$30,461
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.40	9/1/2041	8/3/2023	6,720,000	5.40	\$6,720,000	\$6,720,000	\$0
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2023		50,000,000	5.60	\$49,712,361	\$49,712,150	-\$211
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2023		100,000,000	5.58	\$99,306,167	\$99,300,161	-\$6,006
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2023		80,000,000	5.55	\$79,301,422	\$79,290,466	-\$10,956
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2023		80,000,000	5.62	\$79,235,600	\$79,229,020	-\$6,580
Sheffield Receivables Company LLC, Oct 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.61	10/3/2023	8/1/2023	100,000,000	5.69	\$100,000,000	\$100,017,283	\$17,283
Sheffield Receivables Company LLC, Sep 18, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.59	9/18/2023	8/1/2023	150,000,000	5.67	\$150,000,000	\$150,000,000	\$0
Sheffield Receivables Company LLC, Sep 20, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.62	9/20/2023	8/1/2023	50,000,000	5.70	\$50,000,000	\$50,010,593	\$10,593
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	9/14/2023		200,000,000	5.63	\$200,000,000	\$200,041,112	\$41,112
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	9/26/2023		100,000,000	5.63	\$100,000,000	\$100,021,705	\$21,705
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.28	8/2/2023		300,000,000	5.35	\$300,000,000	\$299,999,985	-\$15
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	11/2/2023		215,000,000	5.68	\$215,000,000	\$215,014,609	\$14,609
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		9/12/2023		100,000,000	5.62	\$99,347,236	\$99,368,139	\$20,903
Sumitomo Mitsui Trust Bank Ltd., Oct 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.61	10/12/2023	8/1/2023	50,000,000	5.69	\$50,000,000	\$50,008,719	\$8,719
Svenska Handelsbanken, Stockholm, Oct 02, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.76	10/2/2023	8/1/2023	200,000,000	5.84	\$200,000,000	\$200,087,288	\$87,288
Svenska Handelsbanken, Stockholm, Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.73	9/25/2023	8/1/2023	150,000,000	5.81	\$150,000,000	\$150,053,534	\$53,534
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.72	11/1/2056	8/3/2023	6,500,000	5.72	\$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	5.72	2/1/2027	8/3/2023	5,150,000	5.72	\$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	5.72	12/1/2059	8/3/2023	3,200,000	5.72	\$3,200,000	\$3,200,000	\$0
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.42	12/1/2054	8/2/2023	18,000,000	5.42	\$18,000,000	\$18,000,000	\$0
The Debra B. Kennedy Irrevocable Trust, May 01, 2048	VARIABLE RATE DEMAND NOTE	5.40	5/1/2048	8/3/2023	4,420,000	5.40	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.40	12/1/2046	8/3/2023	13,625,000	5.40	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	5.40	9/1/2037	8/3/2023	5,490,000	5.40	\$5,490,000	\$5,490,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	5.40	11/1/2046	8/3/2023	5,950,000	5.40	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Dec 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.75	12/27/2023	8/1/2023	75,000,000	5.83	\$75,000,000	\$75,009,593	\$9,593
Thunder Bay Funding, LLC, Feb 07, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	2/7/2024	8/1/2023	75,000,000	5.84	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.57	3/1/2024	8/1/2023	50,000,000	5.65	\$50,000,000	\$49,937,112	-\$62,888
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5.18	\$49,346,875	\$49,280,375	-\$66,500

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Thunder Bay Funding, LLC, Oct 30, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.62	10/30/2023	8/1/2023	25,000,000	5.70	\$25,000,000	\$24,999,083	-\$917
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5.25	\$50,000,000	\$49,854,624	-\$145,377
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,585,388	\$85,388
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,069,761	\$69,761
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,049,986	\$49,986
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$79,811,685	-\$188,315
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$57,348,917	\$57,278,350	-\$70,566
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5.35	2/6/2024		90,000,000	5.35	\$90,000,000	\$89,835,323	-\$164,677
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.91	4/29/2024	8/1/2023	100,000,000	5.99	\$100,000,000	\$100,047,947	\$47,947
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.04	12/6/2023	8/1/2023	150,000,000	6.12	\$150,000,000	\$150,228,215	\$228,215
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		50,000,000	5.09	\$49,993,194	\$49,992,611	-\$583
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/25/2023		50,000,000	5.59	\$49,358,583	\$49,357,747	-\$836
Toyota Credit De Puerto Rico Corp., Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER	5.71	12/5/2023	8/1/2023	50,000,000	5.79	\$50,000,000	\$50,008,223	\$8,223
Toyota Credit De Puerto Rico Corp., Dec 11, 2023	VARIABLE RATE COMMERCIAL PAPER	5.71	12/11/2023	8/1/2023	25,000,000	5.79	\$25,000,000	\$25,003,341	\$3,341
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		8/1/2023		155,000,000	5.41	\$154,977,051	\$154,977,012	-\$39
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2023		150,000,000	5.54	\$148,803,083	\$148,798,667	-\$4,417
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/12/2023		118,100,000	5.64	\$116,787,647	\$116,790,042	\$2,395
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.90	7/31/2024	8/1/2023	100,000,000	5.98	\$100,000,000	\$99,980,409	-\$19,591
Westpac Banking Corp. Ltd., Sydney, Aug 28, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.97	8/28/2023	8/1/2023	40,000,000	6.05	\$40,000,000	\$40,016,366	\$16,366
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.83	1/2/2024	8/1/2023	80,000,000	5.91	\$80,000,000	\$80,066,770	\$66,770
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.75	10/5/2023	8/1/2023	140,000,000	5.82	\$140,000,619	\$140,062,769	\$62,150
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.40	8/1/2046	8/3/2023	7,625,000	5.40	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					21,483,746,278		\$21,446,303,296	\$21,447,090,128	\$786,832

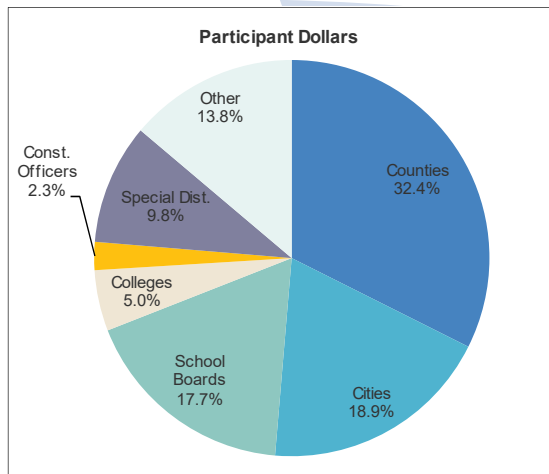
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

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.

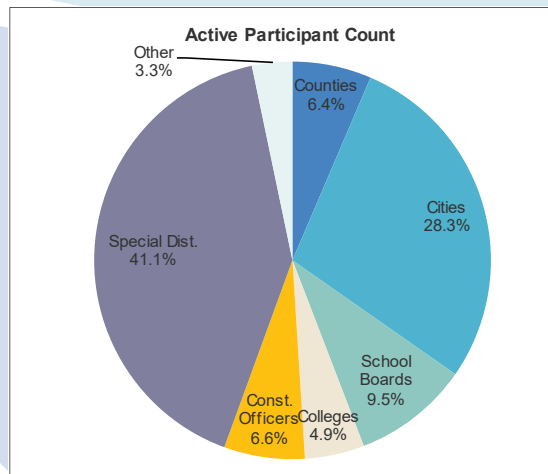
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF JULY 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%	100.0%	Colleges & Universities	5.0%	4.9%
Top 10	32.9%	1.3%	Top 10	4.4%	1.3%
\$100 million or more	70.0%	7.4%	\$100 million or more	3.2%	0.4%
\$10 million up to \$100 million	26.8%	20.4%	\$10 million up to \$100 million	1.5%	1.4%
\$1 million up to \$10 million	2.9%	20.0%	\$1 million up to \$10 million	0.2%	1.1%
Under \$1 million	0.3%	52.3%	Under \$1 million	0.01%	2.0%
Counties	32.4%	6.4%	Constitutional Officers	2.3%	6.6%
Top 10	25.8%	1.3%	Top 10	1.3%	1.3%
\$100 million or more	30.0%	2.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	2.2%	1.6%	\$10 million up to \$100 million	2.0%	1.4%
\$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	18.9%	28.3%	Special Districts	9.8%	41.1%
Top 10	6.7%	1.3%	Top 10	5.6%	1.3%
\$100 million or more	6.7%	1.3%	\$100 million or more	4.8%	1.1%
\$10 million up to \$100 million	11.2%	8.8%	\$10 million up to \$100 million	4.0%	3.3%
\$1 million up to \$10 million	1.0%	6.6%	\$1 million up to \$10 million	0.8%	6.7%
Under \$1 million	0.1%	11.6%	Under \$1 million	0.2%	30.1%
School Boards	17.7%	9.5%	Other	13.8%	3.3%
Top 10	11.4%	1.3%	Top 10	12.2%	1.3%
\$100 million or more	12.4%	1.6%	\$100 million or more	12.8%	0.9%
\$10 million up to \$100 million	5.0%	3.3%	\$10 million up to \$100 million	0.8%	0.5%
\$1 million up to \$10 million	0.2%	1.8%	\$1 million up to \$10 million	0.1%	0.9%
Under \$1 million	0.0%	2.8%	Under \$1 million	0.0%	0.9%



Total Fund Value: \$21,514,862,581



Total Active Participant Count: 761

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

COMPLIANCE WITH INVESTMENT POLICY FOR JULY 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 JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	32,000,000	31,995,280	0	31,995,280	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/27/23	07/27/23	50,000,000	49,992,625	0	49,992,625	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	50,000,000	49,977,875	0	49,977,875	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/28/23	07/28/23	2,000,000	1,999,115	0	1,999,115	0
GREAT BEAR FUNDING CPABS4	07/12/23	07/05/23	07/05/23	14,000,000	13,986,144	0	13,986,144	0
GREAT BEAR FUNDING CPABS4	07/14/23	07/07/23	07/07/23	16,000,000	15,984,164	0	15,984,164	0
GREAT BEAR FUNDING CPABS4	07/18/23	07/12/23	07/12/23	19,000,000	18,983,882	0	18,983,882	0
GREAT BEAR FUNDING CPABS4	07/21/23	07/14/23	07/14/23	16,000,000	15,984,164	0	15,984,164	0
GREAT BEAR FUNDING CPABS4	07/25/23	07/18/23	07/18/23	35,000,000	34,965,360	0	34,965,360	0
GREAT BEAR FUNDING CPABS4	07/28/23	07/21/23	07/21/23	16,000,000	15,984,071	0	15,984,071	0
GREAT BEAR FUNDING CPABS4	08/01/23	07/25/23	07/25/23	40,000,000	39,959,011	0	39,959,011	0
GREAT BEAR FUNDING CPABS4	08/04/23	07/28/23	07/28/23	10,000,000	9,989,617	0	9,989,617	0
LONGSHIP FUNDING LLC PABS4	07/12/23	07/05/23	07/05/23	25,000,000	24,975,354	0	24,975,354	0
MUFG BANK LTD, CDYACDYAN	10/30/23	07/27/23	07/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/30/23	07/27/23	07/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/30/23	07/27/23	07/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CDYACDYAN	10/30/23	07/27/23	07/27/23	50,000,000	50,000,000	0	50,000,000	0
MUFG BANK LTD, CPCP	09/19/23	07/21/23	07/24/23	50,000,000	49,572,500	0	49,572,500	0
MUFG BANK LTD, CPCP	09/19/23	07/21/23	07/24/23	50,000,000	49,572,500	0	49,572,500	0
MUFG BANK LTD, CPCP	10/31/23	07/31/23	07/31/23	50,000,000	49,294,028	0	49,294,028	0
MUFG BANK LTD, CPCP	10/31/23	07/31/23	07/31/23	50,000,000	49,294,028	0	49,294,028	0
OLD LINE FUNDING LLC	02/21/24	07/11/23	07/12/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	02/22/24	07/11/23	07/12/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	02/22/24	07/11/23	07/12/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	03/05/24	07/24/23	07/24/23	50,000,000	50,000,000	0	50,000,000	0
OLD LINE FUNDING LLC	03/05/24	07/24/23	07/24/23	25,000,000	25,000,000	0	25,000,000	0
RIDGEFIELD FUNDING CO LLC	10/10/23	07/05/23	07/05/23	25,000,000	25,000,000	0	25,000,000	0
RIDGEFIELD FUNDING CO LLC	10/20/23	07/13/23	07/14/23	50,000,000	50,000,000	0	50,000,000	0
SHEFFIELD RECEIVABLE CPABS4	09/27/23	07/27/23	07/27/23	50,000,000	49,533,278	0	49,533,278	0
SHEFFIELD RECEIVABLE CPABS4	09/27/23	07/27/23	07/27/23	30,000,000	29,719,967	0	29,719,967	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/06/23	07/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/06/23	07/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/06/23	07/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/06/23	07/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/06/23	07/06/23	50,000,000	49,992,972	0	49,992,972	0
SOCIETE GENERALE, PCP4-2	07/10/23	07/07/23	07/07/23	50,000,000	49,978,917	0	49,978,917	0
SOCIETE GENERALE, PCP4-2	07/10/23	07/07/23	07/07/23	50,000,000	49,978,917	0	49,978,917	0
SOCIETE GENERALE, PCP4-2	07/10/23	07/07/23	07/07/23	50,000,000	49,978,917	0	49,978,917	0
SOCIETE GENERALE, PCP4-2	07/10/23	07/07/23	07/07/23	25,000,000	24,989,458	0	24,989,458	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
SOCIETE GENERALE, PCP4-2	07/17/23	07/10/23	07/10/23	50,000,000	49,950,806	0	49,950,806	0
SOCIETE GENERALE, PCP4-2	07/17/23	07/10/23	07/10/23	50,000,000	49,950,806	0	49,950,806	0
SOCIETE GENERALE, PCP4-2	07/17/23	07/10/23	07/10/23	50,000,000	49,950,806	0	49,950,806	0
SOCIETE GENERALE, PCP4-2	07/17/23	07/10/23	07/10/23	50,000,000	49,950,806	0	49,950,806	0
SOCIETE GENERALE, PCP4-2	07/17/23	07/10/23	07/10/23	25,000,000	24,975,403	0	24,975,403	0
SUMITOMO MITSUI TRUST BANK LTD/ NEWYORK	10/12/23	07/07/23	07/10/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	07/26/23	07/26/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/02/23	07/28/23	07/28/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/02/23	07/28/23	07/28/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/02/23	07/28/23	07/28/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/02/23	07/28/23	07/28/23	50,000,000	50,000,000	0	50,000,000	0
SUMITOMO MITSUI TRUCDYAN	11/02/23	07/28/23	07/28/23	50,000,000	50,000,000	0	50,000,000	0
STATE OF TEXAS	12/01/54	07/20/23	07/20/23	18,000,000	18,000,000	0	18,000,000	0
THUNDER BAY FUNDING LLC	10/30/23	07/17/23	07/18/23	25,000,000	25,000,000	0	25,000,000	0
THUNDER BAY FUNDING LLC	02/07/24	07/07/23	07/07/23	50,000,000	50,000,000	0	50,000,000	0
THUNDER BAY FUNDING LLC	02/07/24	07/07/23	07/07/23	25,000,000	25,000,000	0	25,000,000	0
TORONTO DOMINION BACDYAN	07/03/24	07/03/23	07/03/23	50,000,000	50,000,000	0	50,000,000	0
TORONTO DOMINION BACDYAN	07/03/24	07/03/23	07/03/23	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUP,CP4-2	07/11/23	07/10/23	07/10/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/11/23	07/10/23	07/10/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/11/23	07/10/23	07/10/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/11/23	07/10/23	07/10/23	25,000,000	24,996,479	0	24,996,479	0
UNITEDHEALTH GROUP,CP4-2	07/11/23	07/10/23	07/10/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/12/23	07/05/23	07/05/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/12/23	07/05/23	07/05/23	16,000,000	15,984,196	0	15,984,196	0
UNITEDHEALTH GROUP,CP4-2	07/14/23	07/07/23	07/07/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/14/23	07/07/23	07/07/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/14/23	07/07/23	07/07/23	43,000,000	42,957,526	0	42,957,526	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/07/23	07/07/23	50,000,000	49,915,167	0	49,915,167	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/07/23	07/07/23	5,000,000	4,991,517	0	4,991,517	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/12/23	07/12/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/12/23	07/12/23	40,000,000	39,960,489	0	39,960,489	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/12/23	07/12/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/19/23	07/12/23	07/12/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/20/23	07/19/23	07/19/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/20/23	07/19/23	07/19/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/20/23	07/19/23	07/19/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/20/23	07/19/23	07/19/23	29,000,000	28,995,916	0	28,995,916	0
UNITEDHEALTH GROUP,CP4-2	07/20/23	07/19/23	07/19/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/21/23	07/14/23	07/14/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/21/23	07/14/23	07/14/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/21/23	07/14/23	07/14/23	43,000,000	42,957,526	0	42,957,526	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/19/23	07/19/23	50,000,000	49,943,556	0	49,943,556	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/20/23	07/20/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/20/23	07/20/23	50,000,000	49,950,611	0	49,950,611	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/21/23	07/21/23	50,000,000	49,957,667	0	49,957,667	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/21/23	07/21/23	9,607,000	9,598,866	0	9,598,866	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/26/23	07/26/23	50,000,000	49,992,958	0	49,992,958	0
UNITEDHEALTH GROUP,CP4-2	07/27/23	07/26/23	07/26/23	4,000,000	3,999,437	0	3,999,437	0
UNITEDHEALTH GROUP,CP4-2	08/01/23	07/27/23	07/27/23	50,000,000	49,962,986	0	49,962,986	0
UNITEDHEALTH GROUP,CP4-2	08/01/23	07/27/23	07/27/23	50,000,000	49,962,986	0	49,962,986	0
UNITEDHEALTH GROUP,CP4-2	08/01/23	07/27/23	07/27/23	50,000,000	49,962,986	0	49,962,986	0
UNITEDHEALTH GROUP,CP4-2	08/01/23	07/27/23	07/27/23	5,000,000	4,996,299	0	4,996,299	0
VICTORY RECEIVABLESCPABS4	09/22/23	07/24/23	07/25/23	50,000,000	49,555,861	0	49,555,861	0
VICTORY RECEIVABLESCPABS4	09/22/23	07/24/23	07/25/23	50,000,000	49,555,861	0	49,555,861	0
VICTORY RECEIVABLESCPABS4	09/22/23	07/24/23	07/25/23	50,000,000	49,555,861	0	49,555,861	0
VICTORY RECEIVABLESCPABS4	10/12/23	07/12/23	07/12/23	50,000,000	49,299,778	0	49,299,778	0
VICTORY RECEIVABLESCPABS4	10/12/23	07/12/23	07/12/23	50,000,000	49,299,778	0	49,299,778	0
VICTORY RECEIVABLESCPABS4	10/12/23	07/12/23	07/12/23	18,100,000	17,846,520	0	17,846,520	0
WELLS FARGO BANK NA	07/31/24	07/28/23	07/31/23	50,000,000	50,000,000	0	50,000,000	0
WELLS FARGO BANK NA	07/31/24	07/28/23	07/31/23	50,000,000	50,000,000	0	50,000,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/05/23	07/05/23	40,865,103	40,865,103	0	40,865,103	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/10/23	07/10/23	3,241,224	3,241,224	0	3,241,224	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/12/23	07/12/23	663,990	663,990	0	663,990	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/17/23	07/17/23	2,303,097	2,303,097	0	2,303,097	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/19/23	07/19/23	2,051,454	2,051,454	0	2,051,454	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/21/23	07/21/23	220,914	220,914	0	220,914	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/24/23	07/24/23	1,564,754	1,564,754	0	1,564,754	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/27/23	07/27/23	730,493	730,493	0	730,493	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/31/23	07/31/23	2,810,120	2,810,120	0	2,810,120	0
MIZUHO TRIPARTY	07/05/23	07/03/23	07/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/05/23	07/03/23	07/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/05/23	07/03/23	07/03/23	280,000,000	280,000,000	0	280,000,000	0
MIZUHO TRIPARTY	07/06/23	07/05/23	07/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/06/23	07/05/23	07/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/06/23	07/05/23	07/05/23	418,000,000	418,000,000	0	418,000,000	0
MIZUHO TRIPARTY	07/07/23	07/06/23	07/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/07/23	07/06/23	07/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/07/23	07/06/23	07/06/23	198,000,000	198,000,000	0	198,000,000	0
MIZUHO TRIPARTY	07/10/23	07/07/23	07/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/10/23	07/07/23	07/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/10/23	07/07/23	07/07/23	304,000,000	304,000,000	0	304,000,000	0
MIZUHO TRIPARTY	07/11/23	07/10/23	07/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/11/23	07/10/23	07/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/11/23	07/10/23	07/10/23	368,000,000	368,000,000	0	368,000,000	0
MIZUHO TRIPARTY	07/12/23	07/11/23	07/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/12/23	07/11/23	07/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/12/23	07/11/23	07/11/23	618,000,000	618,000,000	0	618,000,000	0
MIZUHO TRIPARTY	07/13/23	07/12/23	07/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/13/23	07/12/23	07/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/13/23	07/12/23	07/12/23	496,000,000	496,000,000	0	496,000,000	0
MIZUHO TRIPARTY	07/14/23	07/13/23	07/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/14/23	07/13/23	07/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/14/23	07/13/23	07/13/23	424,000,000	424,000,000	0	424,000,000	0
MIZUHO TRIPARTY	07/17/23	07/14/23	07/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/17/23	07/14/23	07/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/17/23	07/14/23	07/14/23	424,000,000	424,000,000	0	424,000,000	0
MIZUHO TRIPARTY	07/18/23	07/17/23	07/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/18/23	07/17/23	07/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/18/23	07/17/23	07/17/23	532,000,000	532,000,000	0	532,000,000	0
MIZUHO TRIPARTY	07/19/23	07/18/23	07/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/19/23	07/18/23	07/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/19/23	07/18/23	07/18/23	590,000,000	590,000,000	0	590,000,000	0
MIZUHO TRIPARTY	07/20/23	07/19/23	07/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/20/23	07/19/23	07/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/20/23	07/19/23	07/19/23	209,000,000	209,000,000	0	209,000,000	0
MIZUHO TRIPARTY	07/21/23	07/20/23	07/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/21/23	07/20/23	07/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/21/23	07/20/23	07/20/23	374,000,000	374,000,000	0	374,000,000	0
MIZUHO TRIPARTY	07/24/23	07/21/23	07/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/24/23	07/21/23	07/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/24/23	07/21/23	07/21/23	608,000,000	608,000,000	0	608,000,000	0
MIZUHO TRIPARTY	07/25/23	07/24/23	07/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/25/23	07/24/23	07/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/25/23	07/24/23	07/24/23	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	07/26/23	07/25/23	07/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/26/23	07/25/23	07/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/26/23	07/25/23	07/25/23	37,000,000	37,000,000	0	37,000,000	0
MIZUHO TRIPARTY	07/27/23	07/26/23	07/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/27/23	07/26/23	07/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/27/23	07/26/23	07/26/23	217,000,000	217,000,000	0	217,000,000	0
MIZUHO TRIPARTY	07/28/23	07/27/23	07/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/28/23	07/27/23	07/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/28/23	07/27/23	07/27/23	385,000,000	385,000,000	0	385,000,000	0
MIZUHO TRIPARTY	07/31/23	07/28/23	07/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/31/23	07/28/23	07/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/31/23	07/28/23	07/28/23	198,000,000	198,000,000	0	198,000,000	0
MIZUHO TRIPARTY	08/01/23	07/31/23	07/31/23	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	08/01/23	07/31/23	07/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/01/23	07/31/23	07/31/23	680,000,000	680,000,000	0	680,000,000	0
<i>Total Buys</i>				40,635,691,149	40,616,013,745	0	40,616,013,745	0
<i>Cash Closes</i>								
ANGLESEA FUNDING LLC	10/18/23	07/14/23	07/14/23	100,000,000	100,000,000	349,194	100,349,194	0
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	10/05/23	07/11/23	07/11/23	80,000,000	80,000,000	93,644	80,093,644	0
FIORE CAPITAL LLC	08/01/45	07/03/23	07/03/23	1,030,000	1,030,000	0	1,030,000	0
OLD LINE FUNDING LLC	08/25/23	07/12/23	07/12/23	50,000,000	50,000,000	117,319	50,117,319	0
OLD LINE FUNDING LLC	08/25/23	07/12/23	07/12/23	100,000,000	100,000,000	234,639	100,234,639	0
THUNDER BAY FUNDING LLC	08/22/23	07/17/23	07/17/23	25,000,000	25,000,000	92,306	25,092,306	0
THUNDER BAY FUNDING LLC	08/21/23	07/07/23	07/07/23	75,000,000	75,000,000	177,208	75,177,208	0
<i>Total Cash Closes</i>				431,030,000	431,030,000	1,064,311	432,094,311	0
<i>Deposits</i>								
ABN AMRO BANK N.V.	08/07/23	07/31/23	07/31/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	08/01/23	07/31/23	07/31/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/01/23	07/31/23	07/31/23	750,000,000	750,000,000	0	750,000,000	0
ABN AMRO BANK N.V.	07/10/23	07/03/23	07/03/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/05/23	07/03/23	07/03/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/12/23	07/05/23	07/05/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	07/12/23	07/05/23	07/05/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	07/06/23	07/05/23	07/05/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/06/23	07/05/23	07/05/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/13/23	07/06/23	07/06/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/07/23	07/06/23	07/06/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/07/23	07/06/23	07/06/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/10/23	07/07/23	07/07/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/10/23	07/07/23	07/07/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	07/17/23	07/10/23	07/10/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/11/23	07/10/23	07/10/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/11/23	07/10/23	07/10/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/12/23	07/11/23	07/11/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/12/23	07/11/23	07/11/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/19/23	07/12/23	07/12/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	07/19/23	07/12/23	07/12/23	575,000,000	575,000,000	0	575,000,000	0
DNB BANK ASA NEW YORK	07/13/23	07/12/23	07/12/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/13/23	07/12/23	07/12/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/20/23	07/13/23	07/13/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/14/23	07/13/23	07/13/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/14/23	07/13/23	07/13/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/17/23	07/14/23	07/14/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/17/23	07/14/23	07/14/23	710,000,000	710,000,000	0	710,000,000	0
ABN AMRO BANK N.V.	07/24/23	07/17/23	07/17/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/18/23	07/17/23	07/17/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/18/23	07/17/23	07/17/23	710,000,000	710,000,000	0	710,000,000	0
DNB BANK ASA NEW YORK	07/19/23	07/18/23	07/18/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/19/23	07/18/23	07/18/23	715,000,000	715,000,000	0	715,000,000	0
RABOBANK NEW YORK	07/26/23	07/19/23	07/19/23	575,000,000	575,000,000	0	575,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/26/23	07/19/23	07/19/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
DNB BANK ASA NEW YORK	07/20/23	07/19/23	07/19/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/20/23	07/19/23	07/19/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/27/23	07/20/23	07/20/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/21/23	07/20/23	07/20/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/21/23	07/20/23	07/20/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/24/23	07/21/23	07/21/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/24/23	07/21/23	07/21/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	07/31/23	07/24/23	07/24/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/25/23	07/24/23	07/24/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/25/23	07/24/23	07/24/23	700,000,000	700,000,000	0	700,000,000	0
SVENSKA HANDELSBANKEN	07/26/23	07/25/23	07/25/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/26/23	07/25/23	07/25/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/26/23	07/25/23	07/25/23	705,000,000	705,000,000	0	705,000,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/02/23	07/26/23	07/26/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/02/23	07/26/23	07/26/23	570,000,000	570,000,000	0	570,000,000	0
DNB BANK ASA NEW YORK	07/27/23	07/26/23	07/26/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/27/23	07/26/23	07/26/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	08/03/23	07/27/23	07/27/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/28/23	07/27/23	07/27/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/28/23	07/27/23	07/27/23	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	07/31/23	07/28/23	07/28/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/31/23	07/28/23	07/28/23	700,000,000	700,000,000	0	700,000,000	0
<i>Total Deposits</i>				<i>40,485,000,000</i>	<i>40,485,000,000</i>	<i>0</i>	<i>40,485,000,000</i>	<i>0</i>
<i>Maturities</i>								
ANGLESEA FUNDING LLC PABS4	07/24/23	07/24/23	07/24/23	85,000,000	85,000,000	0	85,000,000	0
ANTALIS S.A, CPABS4 CPABS4	07/05/23	07/05/23	07/05/23	117,400,000	117,400,000	0	117,400,000	0
ANTALIS S.A, CPABS4 CPABS4	07/06/23	07/06/23	07/06/23	75,000,000	75,000,000	0	75,000,000	0
ANTALIS S.A, CPABS4 CPABS4	07/12/23	07/12/23	07/12/23	117,400,000	117,400,000	0	117,400,000	0
ANTALIS S.A, CPABS4 CPABS4	07/19/23	07/19/23	07/19/23	120,980,000	120,980,000	0	120,980,000	0
ANTALIS S.A, CPABS4 CPABS4	07/26/23	07/26/23	07/26/23	160,000,000	160,000,000	0	160,000,000	0
ATLANTIC ASSET SECUCPABS4	07/21/23	07/21/23	07/21/23	85,000,000	85,000,000	0	85,000,000	0
BMW US CAPITAL LLC CP4-2	07/25/23	07/25/23	07/25/23	50,000,000	50,000,000	0	50,000,000	0
BANK OF NOVA SCOTIA/THE	07/07/23	07/07/23	07/07/23	57,000,000	57,000,000	0	57,000,000	0
BANK OF NOVA SCOTIA/THE	07/05/23	07/05/23	07/05/23	50,000,000	50,000,000	0	50,000,000	0
BARTON CAPITAL S.A, CPABS4	07/31/23	07/31/23	07/31/23	50,000,000	50,000,000	0	50,000,000	0
BENNINGTON STARK CACPABS4	07/14/23	07/14/23	07/14/23	45,992,000	45,992,000	0	45,992,000	0
BENNINGTON STARK CACPABS4	07/21/23	07/21/23	07/21/23	45,638,000	45,638,000	0	45,638,000	0
BENNINGTON STARK CACPABS4	07/28/23	07/28/23	07/28/23	45,000,000	45,000,000	0	45,000,000	0
BNG BANK N,V, CP4-2CP4-2	07/11/23	07/11/23	07/11/23	75,000,000	75,000,000	0	75,000,000	0
BNG BANK N,V, CP4-2CP4-2	07/18/23	07/18/23	07/18/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N,V, CP4-2CP4-2	07/25/23	07/25/23	07/25/23	75,000,000	75,000,000	0	75,000,000	0
CHARIOT FUNDING LLC	07/10/23	07/10/23	07/10/23	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	07/03/23	07/03/23	07/03/23	105,000,000	105,000,000	0	105,000,000	0
CHESHAM FINANCE LLC CPABS4	07/05/23	07/05/23	07/05/23	460,000,000	460,000,000	0	460,000,000	0
CHESHAM FINANCE LLC CPABS4	07/10/23	07/10/23	07/10/23	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	07/12/23	07/12/23	07/12/23	430,000,000	430,000,000	0	430,000,000	0
CHESHAM FINANCE LLC CPABS4	07/17/23	07/17/23	07/17/23	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	07/19/23	07/19/23	07/19/23	440,000,000	440,000,000	0	440,000,000	0
CHESHAM FINANCE LLC CPABS4	07/24/23	07/24/23	07/24/23	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLC CPABS4	07/26/23	07/26/23	07/26/23	440,000,000	440,000,000	0	440,000,000	0
CHESHAM FINANCE LLC CPABS4	07/31/23	07/31/23	07/31/23	160,000,000	160,000,000	0	160,000,000	0
CIESCO, LLC CPABS4-CPABS4	07/18/23	07/18/23	07/18/23	55,000,000	55,000,000	0	55,000,000	0
CITIBANK NA	07/21/23	07/21/23	07/21/23	200,000,000	200,000,000	0	200,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	07/13/23	07/13/23	07/13/23	100,000,000	100,000,000	0	100,000,000	0
COLLATERALIZED COMMCPABS3	07/12/23	07/12/23	07/12/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCDYAN	07/27/23	07/27/23	07/27/23	150,000,000	150,000,000	0	150,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/05/23	07/05/23	07/05/23	940,000,000	940,000,000	0	940,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/06/23	07/06/23	07/06/23	955,000,000	955,000,000	0	955,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/07/23	07/07/23	07/07/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/10/23	07/10/23	07/10/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/11/23	07/11/23	07/11/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/12/23	07/12/23	07/12/23	1,025,000,000	1,025,000,000	0	1,025,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/13/23	07/13/23	07/13/23	1,030,000,000	1,030,000,000	0	1,030,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/14/23	07/14/23	07/14/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/17/23	07/17/23	07/17/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/18/23	07/18/23	07/18/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/19/23	07/19/23	07/19/23	910,000,000	910,000,000	0	910,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/20/23	07/20/23	07/20/23	910,000,000	910,000,000	0	910,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/21/23	07/21/23	07/21/23	940,000,000	940,000,000	0	940,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/24/23	07/24/23	07/24/23	945,000,000	945,000,000	0	945,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/25/23	07/25/23	07/25/23	975,000,000	975,000,000	0	975,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/26/23	07/26/23	07/26/23	973,000,000	973,000,000	0	973,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/27/23	07/27/23	07/27/23	974,000,000	974,000,000	0	974,000,000	0
CREDIT INDUSTRIEL ECP4-2	07/28/23	07/28/23	07/28/23	982,000,000	982,000,000	0	982,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	07/31/23	07/31/23	07/31/23	1,052,000,000	1,052,000,000	0	1,052,000,000	0
GOTHAM FUNDING CORPCPABS4	07/06/23	07/06/23	07/06/23	50,000,000	50,000,000	0	50,000,000	0
GOTHAM FUNDING CORPCPABS4	07/12/23	07/12/23	07/12/23	100,000,000	100,000,000	0	100,000,000	0
GOTHAM FUNDING CORPCPABS4	07/20/23	07/20/23	07/20/23	47,300,000	47,300,000	0	47,300,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
GREAT BEAR FUNDING CPABS4	07/07/23	07/07/23	07/07/23	11,000,000	11,000,000	0	11,000,000	0
GREAT BEAR FUNDING CPABS4	07/12/23	07/12/23	07/12/23	14,000,000	14,000,000	0	14,000,000	0
GREAT BEAR FUNDING CPABS4	07/14/23	07/14/23	07/14/23	16,000,000	16,000,000	0	16,000,000	0
GREAT BEAR FUNDING CPABS4	07/18/23	07/18/23	07/18/23	19,000,000	19,000,000	0	19,000,000	0
GREAT BEAR FUNDING CPABS4	07/21/23	07/21/23	07/21/23	16,000,000	16,000,000	0	16,000,000	0
GREAT BEAR FUNDING CPABS4	07/25/23	07/25/23	07/25/23	35,000,000	35,000,000	0	35,000,000	0
GREAT BEAR FUNDING CPABS4	07/28/23	07/28/23	07/28/23	16,000,000	16,000,000	0	16,000,000	0
LONGSHIP FUNDING LLC PABS4	07/05/23	07/05/23	07/05/23	175,000,000	175,000,000	0	175,000,000	0
LONGSHIP FUNDING LLC PABS4	07/07/23	07/07/23	07/07/23	125,000,000	125,000,000	0	125,000,000	0
LONGSHIP FUNDING LLC PABS4	07/12/23	07/12/23	07/12/23	25,000,000	25,000,000	0	25,000,000	0
MATCHPOINT FINANCE CPABS4	07/05/23	07/05/23	07/05/23	75,000,000	75,000,000	0	75,000,000	0
MIZUHO BANK LTD/NEW YORK NY	07/27/23	07/27/23	07/27/23	50,000,000	50,000,000	0	50,000,000	0
NATIONWIDE BUILDING CP4-2	07/03/23	07/03/23	07/03/23	250,000,000	250,000,000	0	250,000,000	0
OLD LINE FUNDING, LLC, JU	07/24/23	07/24/23	07/24/23	75,000,000	75,000,000	0	75,000,000	0
ROYAL BANK OF CANADA CDYAN	07/14/23	07/14/23	07/14/23	10,000,000	10,000,000	0	10,000,000	0
SHEFFIELD RECEIVABLE CPABS4	07/24/23	07/24/23	07/24/23	45,500,000	45,500,000	0	45,500,000	0
SOCIETE GENERALE, PCP4-2	07/07/23	07/07/23	07/07/23	250,000,000	250,000,000	0	250,000,000	0
SOCIETE GENERALE, PCP4-2	07/10/23	07/10/23	07/10/23	225,000,000	225,000,000	0	225,000,000	0
SOCIETE GENERALE, PCP4-2	07/17/23	07/17/23	07/17/23	225,000,000	225,000,000	0	225,000,000	0
SOCIETE GENERALE, PCP4-2	07/31/23	07/31/23	07/31/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/05/23	07/05/23	07/05/23	280,000,000	280,000,000	0	280,000,000	0
SUMITOMO MITSUI TRUCDYAN	07/07/23	07/07/23	07/07/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/10/23	07/10/23	07/10/23	205,000,000	205,000,000	0	205,000,000	0
SUMITOMO MITSUI TRUST BANK LTD/ NEW YORK	07/13/23	07/13/23	07/13/23	100,000,000	100,000,000	0	100,000,000	0
THUNDER BAY FUNDING CPABS4	07/19/23	07/19/23	07/19/23	80,000,000	80,000,000	0	80,000,000	0
TORONTO DOMINION BACDYAN	07/18/23	07/18/23	07/18/23	90,000,000	90,000,000	0	90,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/03/23	07/03/23	07/03/23	400,000,000	400,000,000	0	400,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/07/23	07/07/23	07/07/23	74,000,000	74,000,000	0	74,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/11/23	07/11/23	07/11/23	175,000,000	175,000,000	0	175,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/12/23	07/12/23	07/12/23	116,000,000	116,000,000	0	116,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/14/23	07/14/23	07/14/23	143,000,000	143,000,000	0	143,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/19/23	07/19/23	07/19/23	245,000,000	245,000,000	0	245,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/20/23	07/20/23	07/20/23	279,000,000	279,000,000	0	279,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/21/23	07/21/23	07/21/23	143,000,000	143,000,000	0	143,000,000	0
UNITEDHEALTH GROUP, CP4-2	07/27/23	07/27/23	07/27/23	563,607,000	563,607,000	0	563,607,000	0
MIZUHO TRIPARTY	07/03/23	07/03/23	07/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/03/23	07/03/23	07/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/03/23	07/03/23	07/03/23	524,000,000	524,000,000	0	524,000,000	0
MIZUHO TRIPARTY	07/05/23	07/05/23	07/05/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/05/23	07/05/23	07/05/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/05/23	07/05/23	07/05/23	280,000,000	280,000,000	0	280,000,000	0
MIZUHO TRIPARTY	07/06/23	07/06/23	07/06/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/06/23	07/06/23	07/06/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/06/23	07/06/23	07/06/23	418,000,000	418,000,000	0	418,000,000	0
MIZUHO TRIPARTY	07/07/23	07/07/23	07/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/07/23	07/07/23	07/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/07/23	07/07/23	07/07/23	198,000,000	198,000,000	0	198,000,000	0
MIZUHO TRIPARTY	07/10/23	07/10/23	07/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/10/23	07/10/23	07/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/10/23	07/10/23	07/10/23	304,000,000	304,000,000	0	304,000,000	0
MIZUHO TRIPARTY	07/11/23	07/11/23	07/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/11/23	07/11/23	07/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/11/23	07/11/23	07/11/23	368,000,000	368,000,000	0	368,000,000	0
MIZUHO TRIPARTY	07/12/23	07/12/23	07/12/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/12/23	07/12/23	07/12/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/12/23	07/12/23	07/12/23	618,000,000	618,000,000	0	618,000,000	0
MIZUHO TRIPARTY	07/13/23	07/13/23	07/13/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/13/23	07/13/23	07/13/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/13/23	07/13/23	07/13/23	496,000,000	496,000,000	0	496,000,000	0
MIZUHO TRIPARTY	07/14/23	07/14/23	07/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/14/23	07/14/23	07/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/14/23	07/14/23	07/14/23	424,000,000	424,000,000	0	424,000,000	0
MIZUHO TRIPARTY	07/17/23	07/17/23	07/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/17/23	07/17/23	07/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/17/23	07/17/23	07/17/23	424,000,000	424,000,000	0	424,000,000	0
MIZUHO TRIPARTY	07/18/23	07/18/23	07/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/18/23	07/18/23	07/18/23	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
BANK OF AMERICA TRIPARTY	07/18/23	07/18/23	07/18/23	532,000,000	532,000,000	0	532,000,000	0
MIZUHO TRIPARTY	07/19/23	07/19/23	07/19/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/19/23	07/19/23	07/19/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/19/23	07/19/23	07/19/23	590,000,000	590,000,000	0	590,000,000	0
MIZUHO TRIPARTY	07/20/23	07/20/23	07/20/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/20/23	07/20/23	07/20/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/20/23	07/20/23	07/20/23	209,000,000	209,000,000	0	209,000,000	0
MIZUHO TRIPARTY	07/21/23	07/21/23	07/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/21/23	07/21/23	07/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/21/23	07/21/23	07/21/23	374,000,000	374,000,000	0	374,000,000	0
MIZUHO TRIPARTY	07/24/23	07/24/23	07/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/24/23	07/24/23	07/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/24/23	07/24/23	07/24/23	608,000,000	608,000,000	0	608,000,000	0
MIZUHO TRIPARTY	07/25/23	07/25/23	07/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/25/23	07/25/23	07/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/25/23	07/25/23	07/25/23	505,000,000	505,000,000	0	505,000,000	0
MIZUHO TRIPARTY	07/26/23	07/26/23	07/26/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/26/23	07/26/23	07/26/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/26/23	07/26/23	07/26/23	37,000,000	37,000,000	0	37,000,000	0
MIZUHO TRIPARTY	07/27/23	07/27/23	07/27/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/27/23	07/27/23	07/27/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/27/23	07/27/23	07/27/23	217,000,000	217,000,000	0	217,000,000	0
MIZUHO TRIPARTY	07/28/23	07/28/23	07/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/28/23	07/28/23	07/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/28/23	07/28/23	07/28/23	385,000,000	385,000,000	0	385,000,000	0
MIZUHO TRIPARTY	07/31/23	07/31/23	07/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	07/31/23	07/31/23	07/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	07/31/23	07/31/23	07/31/23	198,000,000	198,000,000	0	198,000,000	0
ABN AMRO BANK N.V.	07/03/23	07/03/23	07/03/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/05/23	07/05/23	07/05/23	1,090,000,000	1,090,000,000	0	1,090,000,000	0
RABOBANK NEW YORK	07/05/23	07/05/23	07/05/23	590,000,000	590,000,000	0	590,000,000	0
RABOBANK NEW YORK	07/06/23	07/06/23	07/06/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/03/23	07/03/23	07/03/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/03/23	07/03/23	07/03/23	450,000,000	450,000,000	0	450,000,000	0
ABN AMRO BANK N.V.	07/10/23	07/10/23	07/10/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/05/23	07/05/23	07/05/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/12/23	07/12/23	07/12/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	07/12/23	07/12/23	07/12/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	07/06/23	07/06/23	07/06/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/06/23	07/06/23	07/06/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/13/23	07/13/23	07/13/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/07/23	07/07/23	07/07/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/07/23	07/07/23	07/07/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/10/23	07/10/23	07/10/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/10/23	07/10/23	07/10/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	07/17/23	07/17/23	07/17/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/11/23	07/11/23	07/11/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/11/23	07/11/23	07/11/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/12/23	07/12/23	07/12/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/12/23	07/12/23	07/12/23	700,000,000	700,000,000	0	700,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/19/23	07/19/23	07/19/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	07/19/23	07/19/23	07/19/23	575,000,000	575,000,000	0	575,000,000	0
DNB BANK ASA NEW YORK	07/13/23	07/13/23	07/13/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/13/23	07/13/23	07/13/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/20/23	07/20/23	07/20/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/14/23	07/14/23	07/14/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/14/23	07/14/23	07/14/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/17/23	07/17/23	07/17/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/17/23	07/17/23	07/17/23	710,000,000	710,000,000	0	710,000,000	0
ABN AMRO BANK N.V.	07/24/23	07/24/23	07/24/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/18/23	07/18/23	07/18/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/18/23	07/18/23	07/18/23	710,000,000	710,000,000	0	710,000,000	0
DNB BANK ASA NEW YORK	07/19/23	07/19/23	07/19/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/19/23	07/19/23	07/19/23	715,000,000	715,000,000	0	715,000,000	0
RABOBANK NEW YORK	07/26/23	07/26/23	07/26/23	575,000,000	575,000,000	0	575,000,000	0

TRADING ACTIVITY FOR JULY 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	07/26/23	07/26/23	07/26/23	1,075,000,000	1,075,000,000	0	1,075,000,000	0
DNB BANK ASA NEW YORK	07/20/23	07/20/23	07/20/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/20/23	07/20/23	07/20/23	700,000,000	700,000,000	0	700,000,000	0
RABOBANK NEW YORK	07/27/23	07/27/23	07/27/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/21/23	07/21/23	07/21/23	800,000,000	800,000,000	0	800,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/21/23	07/21/23	07/21/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/24/23	07/24/23	07/24/23	950,000,000	950,000,000	0	950,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/24/23	07/24/23	07/24/23	700,000,000	700,000,000	0	700,000,000	0
ABN AMRO BANK N.V.	07/31/23	07/31/23	07/31/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	07/25/23	07/25/23	07/25/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/25/23	07/25/23	07/25/23	700,000,000	700,000,000	0	700,000,000	0
SVENSKA HANDELSBANKEN	07/26/23	07/26/23	07/26/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	07/26/23	07/26/23	07/26/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/26/23	07/26/23	07/26/23	705,000,000	705,000,000	0	705,000,000	0
DNB BANK ASA NEW YORK	07/27/23	07/27/23	07/27/23	350,000,000	350,000,000	0	350,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/27/23	07/27/23	07/27/23	700,000,000	700,000,000	0	700,000,000	0
DNB BANK ASA NEW YORK	07/28/23	07/28/23	07/28/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/28/23	07/28/23	07/28/23	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	07/31/23	07/31/23	07/31/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	07/31/23	07/31/23	07/31/23	700,000,000	700,000,000	0	700,000,000	0
<i>Total Maturities</i>				<i>80,637,817,000</i>	<i>80,637,817,000</i>	<i>0</i>	<i>80,637,817,000</i>	<i>0</i>
<i>Sells</i>								
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/03/23	07/03/23	5,586,700	5,586,700	0	5,586,700	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/06/23	07/06/23	34,234,615	34,234,615	0	34,234,615	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/07/23	07/07/23	1,610,269	1,610,269	0	1,610,269	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/11/23	07/11/23	437,575	437,575	0	437,575	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/13/23	07/13/23	1,914,968	1,914,968	0	1,914,968	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/14/23	07/14/23	843,391	843,391	0	843,391	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/18/23	07/18/23	1,359,292	1,359,292	0	1,359,292	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/20/23	07/20/23	2,537,695	2,537,695	0	2,537,695	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/25/23	07/25/23	2,027,894	2,027,894	0	2,027,894	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/26/23	07/26/23	22,158	22,158	0	22,158	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	07/28/23	07/28/23	2,293,100	2,293,100	0	2,293,100	0
<i>Total Sells</i>				<i>52,867,657</i>	<i>52,867,657</i>	<i>0</i>	<i>52,867,657</i>	<i>0</i>



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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 graphic consisting of four horizontal blue bars of varying lengths, stacked vertically, resembling a stylized 'F' or a list of items.