



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

August 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 August 1, 2023, through August 31, 2023, has been prepared by the SBA with input from Federated Hermes (“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 August 31, 2023)

Total Participants
778

Florida PRIME™

Total Participant Balance
\$20,981,970,530

Total Number of Accounts
1,432

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

Pushback

The Federal Reserve's annual central-bank symposium at Jackson Hole, Wyo. is essentially an FOMC meeting minus an actual decision, with statements coming from interviews with many members and remarks by the chair. The conference that took place August 25-26 was remarkably similar to last year's, with tough talk about slaying inflation and projections of the next policy action. To that end, Chair Jerome Powell referenced his terse and hawkish 2022 speech in his keynote—no doubt to emphasize the Fed has lost none of its commitment. “The message is the same: It is the Fed’s job to bring inflation down to our 2% goal, and we will do so.”

But unlike last year, when the rate path was extraordinarily steep, Powell seemed to equivocate, outlining the conditions that would prompt the Fed to consider further hikes without promising any. The conditions are, of course, economic data. But one got the feeling he was returning to the tactic of providing forward guidance. The markets once again are disregarding Fedspeak, pricing in no fewer than four quarter-point cuts in 2024. Powell’s real message was to disabuse investors of this view. In so many words, expect higher for longer.

We think this outlook could translate to another quarter-point hike rate, more likely at the November FOMC meeting than September’s. It’s important to remember the Fed usually is biased to its current direction. It prefers long ramps to switchbacks. The last thing policymakers want is to reverse direction if they ease too soon and inflation rises again—losing credibility and effectiveness in the process. This is probably why Powell took the time to push back on the recent speculation the Fed might raise its inflation target higher than 2% because of various structural shifts in the global economy (actually the

theme of the symposium). He wants the markets to stop looking for justification for fighting the Fed.

Bank downgrades should have little impact

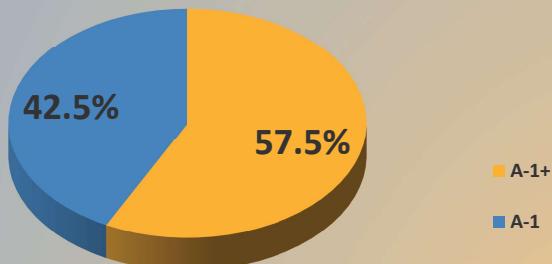
First the federal government, now several prominent banks. August saw the three major rating agencies downgrade several regional U.S. banks. The specific reasons vary, but the big picture is concern over the blows received by the aggressive tightening, exposure to risky commercial real estate loans and reduced deposits. As is often the case, the punishment comes as most banks have addressed these problems. The collapse of Silicon Valley Bank and others in March seems more idiosyncratic every day. But it must be noted that regulations demand that money funds adhere by strict standards when purchasing commercial paper and other bank instruments, and most cash managers hold themselves to even higher standards. In other words, the downgrades should not materially affect the liquidity market.

In August, assets of the Pool declined by \$500 million to \$20.9 billion due to outflows typical of the summer months. The yield of the portfolio rose 4 basis points to 5.63%. Over the month, the portfolio’s Weighted Average Maturity (WAM) remained at 33 days and its Weighted Average Life (WAL) decreased by 7 days to 70.. Trades were primarily in overnight instruments and in the area of the Treasury yield curve from 3-12 month in all approved securities types, such as commercial paper and CDs ahead of the Fed’s September policy-setting meeting.

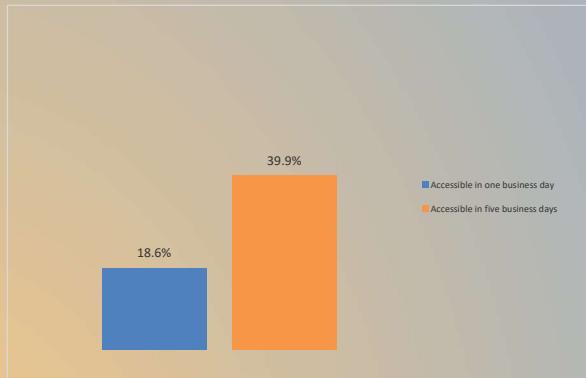
At the end of the month, yields on 1-, 3-, 6- and 12-month U.S. Treasuries were 5.39%, 5.46%, 5.51% and 5.40%, respectively; the 1-, 3-, 6- and 12-month Bloomberg Short-Term Bank Yield Index rates (BSBY) were 5.38%, 5.57%, 5.78% and 5.98%, respectively.

PORTFOLIO COMPOSITION FOR AUGUST 2023

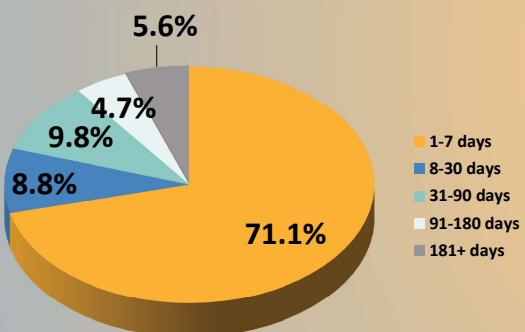
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. Canadian Imperial Bank of Commerce	5.2%
2. Bank of Montreal	5.2%
3. ABN Amro Bank NV	5.0%
4. Bank of Nova Scotia, Toronto	5.0%
5. Mizuho Financial Group, Inc.	5.0%
6. Australia & New Zealand Banking Group, Melbourne	4.9%
7. Coöperatieve Rabobank UA	4.9%
8. Mitsubishi UFJ Financial Group, Inc.	4.7%
9. Royal Bank of Canada	4.3%
10. Toronto Dominion Bank	4.3%

Average Effective Maturity (WAM)

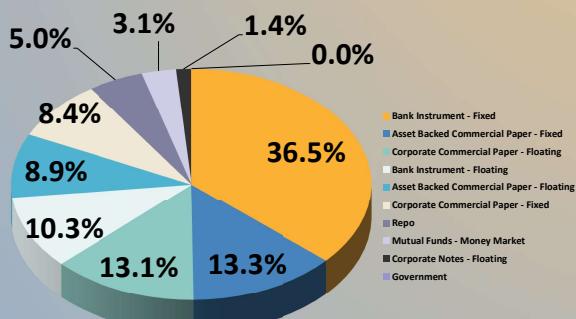
33 Days

Weighted Average Life (Spread WAL)

70 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH AUGUST 2023

Florida PRIME Performance Data

	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	5.72%	5.21%	0.52%
Three Months	5.57%	5.13%	0.44%
One Year	4.66%	4.22%	0.44%
Three Years	1.81%	1.56%	0.25%
Five Years	1.87%	1.63%	0.24%
Ten Years	1.30%	1.07%	0.23%
Since 1/96	2.45%	2.23%	0.22%

Note: Net asset value at month end: \$20,983.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

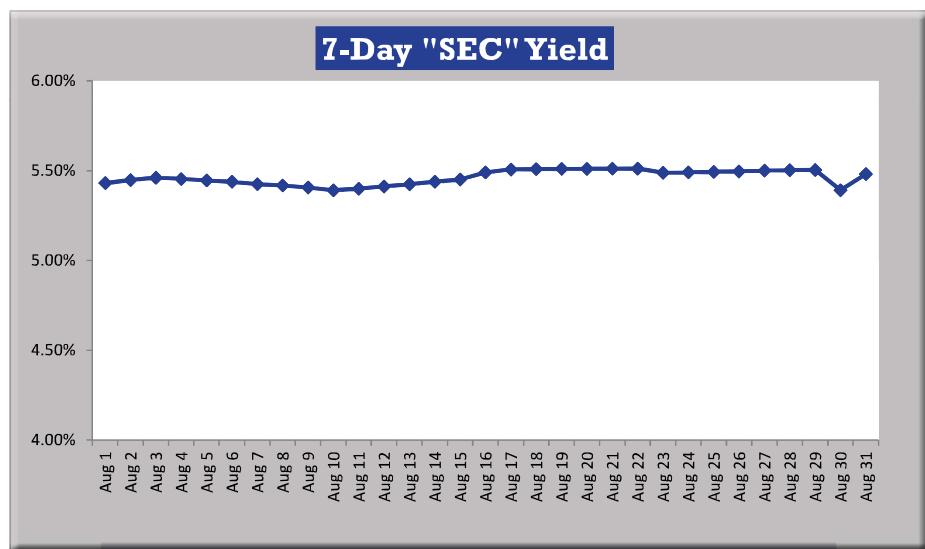
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

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 AUGUST 2023

Summary of Cash Flows		
Opening Balance (08/01/23)	\$	21,514,862,581
Participant Deposits		1,891,849,819
Gross Earnings		100,559,921
Participant Withdrawals		(2,524,741,394)
Fees		(560,397)
Closing Balance (08/31/23)	\$	20,981,970,530
Net Change over Month	\$	(532,892,051)

Detailed Fee Disclosure			
		Basis Point	
August	Amount		Equivalent*
SBA Client Service, Account Mgt. &			
Fiduciary Oversight Fee	\$ 178,763.33		1.01
Federated Investment Management Fee	342,570.19		1.93
BNY Mellon Custodial Fee**	21,905.89		0.12
Bank of America Transfer Agent Fee	8,249.92		0.05
S&P Rating Maintenance Fee	4,076.71		0.02
Audit/External Review Fees	<u>4,830.50</u>		<u>0.03</u>
Total Fees	\$ 560,396.54		3.16

*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 \$21,248,416,556.

**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 AUGUST 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
I320W Jefferson LLC, Sep 01, 2060	VARIABLE RATE DEMAND NOTE	5.46	9/1/2060	9/6/2023	3,000,000	5.54	\$3,000,000	\$3,000,000	\$0
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	5.33	9/5/2023		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	5.45	1/1/2042	9/7/2023	5,530,000	5.45	\$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	\$42,485,297	\$42,483,532	-\$1,765
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2023		100,000,000	5.53	\$99,625,000	\$99,627,639	\$2,639
Antalis S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2023		100,000,000	5.42	\$99,896,167	\$99,895,739	-\$428
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	5.46	6/1/2060	9/7/2023	18,000,000	5.54	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/6/2023		50,000,000	5.67	\$49,487,264	\$49,489,870	\$2,606
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	5.33	9/7/2023		1,025,000,000	5.40	\$1,025,000,000	\$1,025,000,000	\$0
BMO Harris Bank, N.A. CD	CERTIFICATE OF DEPOSIT	5.73	12/13/2023		50,000,000	5.81	\$50,000,000	\$50,014,823	\$14,823
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		9/5/2023		100,000,000	5.39	\$99,926,250	\$99,926,194	-\$56
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		11/6/2023		150,000,000	5.68	\$148,460,396	\$148,467,654	\$7,258
BWF Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	5.46	5/1/2059	9/7/2023	28,500,000	5.46	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.92	8/9/2024		100,000,000	5.92	\$100,000,000	\$100,011,430	\$11,430
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	6.00	7/31/2024		100,000,000	6.00	\$100,000,000	\$100,092,767	\$92,767
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	5/28/2024		100,000,000	5.80	\$100,000,000	\$99,882,670	-\$117,330
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.80	6/7/2024		104,000,000	5.80	\$104,000,000	\$103,878,451	-\$121,549
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.83	6/17/2024		125,000,000	5.82	\$125,000,000	\$124,872,435	-\$127,565
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	5.70	12/13/2023		20,000,000	5.78	\$20,000,000	\$20,002,833	\$2,833
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.30	9/1/2023		792,000,000	5.37	\$792,000,000	\$792,000,000	\$0
Bank of America N.A., Apr 19, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.04	4/19/2024	9/1/2023	101,000,000	6.12	\$101,000,000	\$101,168,077	\$168,077
Bank of America N.A., Dec 15, 2023	VARIABLE RATE BANK NOTE	5.50	12/15/2023	9/1/2023	100,000,000	5.58	\$100,000,000	\$99,989,268	-\$10,732
Bank of America, N.A. CD	CERTIFICATE OF DEPOSIT	5.44	2/7/2024		100,000,000	5.44	\$100,000,000	\$99,789,800	-\$210,200
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.47	1/8/2024		75,000,000	5.47	\$75,000,000	\$74,905,638	-\$94,362
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.82	5/28/2024		100,000,000	5.81	\$100,000,000	\$99,904,908	-\$95,092
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	\$89,945,536	-\$54,464
Bank of Montreal, Apr 12, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.98	4/12/2024	9/1/2023	100,000,000	6.06	\$100,000,000	\$100,128,718	\$128,718
Bank of Montreal, Dec 05, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.05	12/5/2023	9/1/2023	110,000,000	6.13	\$110,000,000	\$110,152,119	\$152,119
Bank of Montreal, Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.05	12/5/2023	9/1/2023	100,000,000	6.13	\$100,000,000	\$100,138,290	\$138,290
Bank of Montreal, Jan 05, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.06	1/5/2024	9/1/2023	105,000,000	6.14	\$104,999,971	\$105,162,905	\$162,935
Bank of Montreal, Jan 05, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	1/5/2024	9/1/2023	50,000,000	5.98	\$50,000,000	\$50,048,037	\$48,037
Bank of Montreal, Jun 14, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.95	6/14/2024	9/1/2023	100,000,000	6.03	\$100,000,000	\$100,080,815	\$80,815
Bank of Montreal, May 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	5/3/2024	9/1/2023	100,000,000	5.98	\$100,000,000	\$100,072,541	\$72,541
Bank of Montreal, Sep 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	9/15/2023	9/1/2023	100,000,000	6.08	\$100,000,000	\$100,024,345	\$24,345
Bank of Nova Scotia, Toronto CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/15/2023		120,000,000	5.47	\$120,000,000	\$119,964,298	-\$35,702
Bank of Nova Scotia, Toronto, Dec 13, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	12/13/2023	9/1/2023	100,000,000	6.08	\$100,000,000	\$100,131,880	\$131,880

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 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	9/1/2023	85,000,000	6.00	\$85,000,000	\$85,096,217	\$96,217
Bank of Nova Scotia, Toronto, Feb 13, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.69	2/13/2024	9/1/2023	30,000,000	5.77	\$29,997,574	\$30,004,039	\$6,465
Bank of Nova Scotia, Toronto, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.90	1/8/2024	9/1/2023	65,000,000	5.98	\$65,000,000	\$65,071,307	\$71,307
Bank of Nova Scotia, Toronto, Jan 23, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.74	1/23/2024	9/1/2023	155,000,000	5.82	\$155,000,000	\$155,085,500	\$85,500
Bank of Nova Scotia, Toronto, Jul 03, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.94	7/3/2024	9/1/2023	75,000,000	6.02	\$75,000,000	\$75,048,972	\$48,972
Bank of Nova Scotia, Toronto, Jul 10, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.95	7/10/2024	9/1/2023	50,000,000	6.03	\$50,000,000	\$50,035,692	\$35,692
Bank of Nova Scotia, Toronto, Nov 10, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.64	11/10/2023	9/1/2023	80,000,000	5.72	\$80,000,000	\$80,022,004	\$22,004
Bank of Nova Scotia, Toronto, Oct 23, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.90	10/23/2023	9/1/2023	75,000,000	5.98	\$75,000,000	\$75,044,283	\$44,283
Bank of Nova Scotia, Toronto, Sep 21, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.85	9/21/2023	9/1/2023	150,000,000	5.93	\$150,000,000	\$150,033,935	\$33,935
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/13/2023		84,959,000	5.54	\$84,792,716	\$84,794,189	\$1,473
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		11/13/2023		125,000,000	5.48	\$123,648,472	\$123,601,451	-\$47,021
Bedford Row Funding Corp., Dec 27, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.90	12/27/2023	9/1/2023	70,000,000	5.98	\$70,000,000	\$70,066,723	\$66,723
Bedford Row Funding Corp., Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.71	10/30/2023	9/1/2023	75,000,000	5.79	\$75,000,000	\$75,026,016	\$26,016
Bedford Row Funding Corp., Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.73	9/25/2023	9/1/2023	70,000,000	5.81	\$70,000,000	\$70,013,211	\$13,211
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/1/2023		25,000,000	5.43	\$24,996,285	\$24,996,302	\$17
CIESCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		2/5/2024		100,000,000	5.85	\$97,537,833	\$97,543,978	\$6,145
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.25	2/5/2024		75,000,000	5.25	\$75,000,000	\$74,819,178	-\$180,822
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		4/18/2024		75,000,000	5.56	\$72,466,700	\$72,326,657	-\$140,044
Canadian Imperial Bank of Commerce, Apr 01, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.00	4/1/2024	9/1/2023	150,000,000	6.08	\$150,000,000	\$150,344,612	\$344,612
Canadian Imperial Bank of Commerce, Apr 11, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	4/11/2024	9/1/2023	208,000,000	6.03	\$208,000,000	\$208,384,552	\$384,552
Canadian Imperial Bank of Commerce, Dec 11, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	6.10	12/11/2023	9/1/2023	100,000,000	6.18	\$100,000,000	\$100,195,872	\$195,872
Canadian Imperial Bank of Commerce, Jan 18, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.74	1/18/2024	9/1/2023	115,000,000	5.82	\$115,000,000	\$115,096,471	\$96,471
Canadian Imperial Bank of Commerce, Mar 06, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.55	3/6/2024	9/1/2023	100,000,000	5.63	\$100,000,000	\$99,990,399	-\$9,601
Canadian Imperial Bank of Commerce, Mar 27, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.00	3/27/2024	9/1/2023	100,000,000	6.08	\$100,000,000	\$100,233,966	\$233,966
Canadian Imperial Bank of Commerce, Sep 06, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.86	9/6/2023	9/1/2023	50,000,000	5.94	\$50,000,000	\$50,003,906	\$3,906
Canadian Imperial Bank of Commerce, Sep 11, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.86	9/11/2023	9/1/2023	120,000,000	5.94	\$120,000,000	\$120,017,113	\$17,113
Chad J. Himmel Irrevocable Trust No. I, Jul 01, 2048	VARIABLE RATE DEMAND NOTE	5.45	7/1/2048	9/7/2023	5,290,000	5.45	\$5,290,000	\$5,290,000	\$0
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		125,000,000	5.62	\$124,601,875	\$124,609,531	\$7,656
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/25/2023		200,000,000	5.55	\$199,247,222	\$199,255,278	\$8,056
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2023		103,000,000	5.63	\$102,578,215	\$102,585,554	\$7,339
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/5/2023		200,000,000	5.42	\$199,851,667	\$199,851,972	\$305
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/7/2023		385,000,000	5.42	\$384,600,242	\$384,600,840	\$598
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/5/2023		75,000,000	5.77	\$73,894,000	\$73,886,800	-\$7,200

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Citigroup Global Markets, Inc. CP4-2	COMMERCIAL PAPER - 4-2		12/6/2023		191,000,000	5.78	\$188,146,327	\$188,135,006	-\$11,322
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	5.46	8/1/2044	9/7/2023	77,000,000	5.46	\$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	\$98,665,333	\$98,656,533	-\$8,800
Collateralized Commercial Paper FLEX Co., LLC, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	1/2/2024	9/1/2023	100,000,000	5.84	\$100,000,000	\$100,003,003	\$3,003
Collateralized Commercial Paper FLEX Co., LLC, Jan 08, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.76	1/8/2024	9/1/2023	115,000,000	5.84	\$115,000,000	\$115,054,466	\$54,466
Collateralized Commercial Paper FLEX Co., LLC, Mar 18, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.74	3/18/2024	9/1/2023	70,000,000	5.82	\$70,000,000	\$70,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Jan 12, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	1/12/2024	9/1/2023	100,000,000	5.84	\$100,000,000	\$100,046,601	\$46,601
Collateralized Commercial Paper V Co. LLC, Mar 14, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	3/14/2024	9/1/2023	50,000,000	5.84	\$50,000,000	\$50,001,688	\$1,688
Commonwealth Bank of Australia, Mar 21, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.95	3/21/2024	9/1/2023	50,000,000	6.03	\$50,000,000	\$50,071,427	\$71,427
Cooperative Rabobank UA TD	TIME DEPOSIT	5.33	9/6/2023		500,000,000	5.40	\$500,000,000	\$500,000,000	\$0
Cooperative Rabobank UA TD	TIME DEPOSIT	5.33	9/7/2023		525,000,000	5.40	\$525,000,000	\$525,000,000	\$0
DNB Bank ASA TD	TIME DEPOSIT	5.30	9/1/2023		700,000,000	5.37	\$700,000,000	\$700,000,000	\$0
DNB Nor Bank ASA CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.45	11/22/2023		100,000,000	5.53	\$100,000,000	\$99,988,191	-\$11,809
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.40	11/17/2023		100,000,000	5.47	\$100,000,000	\$99,954,823	-\$45,177
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	9/7/2023	4,515,000	5.45	\$4,515,000	\$4,515,000	\$0
Dreyfus Government Cash Management Fund	OVERNIGHT MUTUAL FUND	5.22	9/1/2023		0	5.29	\$0	\$0	\$0
Export Development Canada CP	COMMERCIAL PAPER		11/9/2023		55,000,000	5.24	\$54,465,278	\$54,421,751	-\$43,526
Federated Hermes Institutional Prime Value Obligations Fund - Class IS	MUTUAL FUND MONEY MARKET	5.53	9/1/2023	9/1/2023	630,872,087	5.53	\$631,124,436	\$630,872,087	-\$252,349
Fiore Capital LLC, Series 2005-A, Aug 01, 2045	VARIABLE RATE DEMAND NOTE	5.50	8/1/2045	9/7/2023	8,965,000	5.50	\$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	\$98,885,333	\$98,846,700	-\$38,633
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/6/2023		35,000,000	5.47	\$34,968,675	\$34,968,856	\$181
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	5.30	9/1/2023		100,000,000	5.37	\$100,000,000	\$100,000,000	\$0
HV Hellman Building, L.P. Mar 01, 2062	VARIABLE RATE DEMAND NOTE	5.46	3/1/2062	9/7/2023	50,000,000	5.46	\$50,000,000	\$50,000,000	\$0
J.P. Morgan Securities LLC	CALLABLE COMMERCIAL PAPER	5.93	8/21/2024	9/1/2023	50,000,000	6.01	\$50,000,000	\$50,000,083	\$83
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2023		170,000,000	5.63	\$169,458,550	\$169,468,963	\$10,413
Jupiter Securitization Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2023		100,000,000	5.62	\$99,666,333	\$99,672,628	\$6,295
Lamar Avenue Trust, Dec 01, 2037	VARIABLE RATE DEMAND NOTE	5.45	12/1/2037	9/7/2023	4,445,000	5.45	\$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	\$135,008,911	\$8,911
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	10/30/2023		200,000,000	5.68	\$200,000,000	\$200,059,682	\$59,682
MUFG Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.64	12/1/2023		50,000,000	5.70	\$50,001,962	\$50,007,642	\$5,680
MUFG Bank Ltd. CP	COMMERCIAL PAPER		9/19/2023		100,000,000	5.52	\$99,715,000	\$99,720,647	\$5,647
MUFG Bank Ltd. CP	COMMERCIAL PAPER		10/31/2023		100,000,000	5.68	\$99,063,819	\$99,095,675	\$31,856
MUFG Bank Ltd. CP	COMMERCIAL PAPER		11/15/2023		100,000,000	5.71	\$98,830,444	\$98,858,522	\$28,078
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	11/28/2023		50,000,000	5.68	\$50,000,000	\$50,007,469	\$7,469
Mizuho Bank Ltd.TD	TIME DEPOSIT	5.32	9/1/2023		670,000,000	5.39	\$670,000,000	\$670,000,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR AUGUST 2023

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Mizuho Bank Ltd., Nov 15, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.60	11/15/2023	9/1/2023	100,000,000	5.68	\$100,000,000	\$100,023,898	\$23,898
Mizuho Bank Ltd., Sep 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.64	9/12/2023	9/1/2023	200,000,000	5.72	\$200,000,000	\$200,015,168	\$15,168
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	5.30	9/1/2023		150,000,000	5.37	\$150,000,000	\$150,000,000	\$0
Morofsky Legacy Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.55	9/1/2041	9/7/2023	6,260,000	5.55	\$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	9/1/2023	50,000,000	5.63	\$50,000,000	\$49,970,811	-\$29,189
Nationwide Building Society CP4-2	COMMERCIAL PAPER - 4-2		9/5/2023		120,000,000	5.38	\$119,911,583	\$119,911,100	-\$483
Nordea Bank Abp, Sep 26, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.72	9/26/2023	9/1/2023	160,000,000	5.80	\$160,000,000	\$160,033,114	\$33,114
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		1/26/2024		25,000,000	5.24	\$24,488,167	\$24,421,258	-\$66,908
Old Line Funding, LLC, Feb 21, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	2/21/2024	9/1/2023	50,000,000	5.84	\$50,000,000	\$50,014,004	\$14,004
Old Line Funding, LLC, Feb 22, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	2/22/2024	9/1/2023	100,000,000	5.84	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Jan 04, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.74	1/4/2024	9/1/2023	30,000,000	5.82	\$30,000,000	\$30,000,000	\$0
Old Line Funding, LLC, Mar 05, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.76	3/5/2024	9/1/2023	75,000,000	5.84	\$75,000,000	\$75,000,000	\$0
Old Line Funding, LLC, Mar 18, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.70	3/18/2024	9/1/2023	90,000,000	5.78	\$90,000,000	\$90,000,000	\$0
Old Line Funding, LLC, Nov 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.70	11/27/2023	9/1/2023	100,000,000	5.78	\$100,000,000	\$100,011,358	\$11,358
Old Line Funding, LLC, Nov 28, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.59	11/28/2023	9/1/2023	55,000,000	5.67	\$55,000,000	\$54,999,889	-\$111
Old Line Funding, LLC, Oct 30, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.82	10/30/2023	9/1/2023	100,000,000	5.90	\$100,000,000	\$100,008,161	\$8,161
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	5.45	4/1/2042	9/7/2023	7,015,000	5.45	\$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	9/1/2023	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	9/1/2023	50,000,000	5.67	\$50,000,000	\$50,005,263	\$5,263
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		3/20/2024		45,000,000	5.53	\$43,674,375	\$43,584,990	-\$89,385
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		10/31/2023		51,000,000	5.52	\$50,548,041	\$50,533,264	-\$14,777
Royal Bank of Canada, New York Branch, Jan 09, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.87	1/9/2024	9/1/2023	100,000,000	5.95	\$100,000,000	\$100,095,840	\$95,840
Royal Bank of Canada, New York Branch, Jan 10, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.84	1/10/2024	9/1/2023	100,000,000	5.92	\$100,000,000	\$100,085,075	\$85,075
Royal Bank of Canada, New York Branch, Nov 15, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.07	11/15/2023	9/1/2023	60,000,000	6.15	\$60,000,000	\$60,071,273	\$71,273
Royal Bank of Canada, New York Branch, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.88	9/1/2023	9/1/2023	100,000,000	5.96	\$100,000,000	\$100,001,079	\$1,079
Royal Bank of Canada, Sep 01, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.88	9/1/2023	9/1/2023	100,000,000	5.96	\$100,000,000	\$100,001,079	\$1,079
Scheel Investments, LLC, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	5.45	9/1/2041	9/7/2023	6,720,000	5.45	\$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	\$49,947,014	\$49,948,161	\$1,147
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/15/2023		100,000,000	5.58	\$99,773,750	\$99,775,208	\$1,458
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/27/2023		80,000,000	5.55	\$79,674,800	\$79,673,900	-\$900
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/2/2023		80,000,000	5.62	\$79,611,733	\$79,613,440	\$1,707

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, Oct 03, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.61	10/3/2023	9/1/2023	100,000,000	5.69	\$100,000,000	\$100,017,141	\$17,141
Sheffield Receivables Company LLC, Sep 18, 2023	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.59	9/18/2023	9/1/2023	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	9/1/2023	50,000,000	5.70	\$50,000,000	\$50,005,559	\$5,559
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	9/14/2023		200,000,000	5.63	\$200,000,000	\$200,010,946	\$10,946
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.55	9/26/2023		100,000,000	5.63	\$100,000,000	\$100,009,337	\$9,337
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.60	11/2/2023		215,000,000	5.68	\$215,000,000	\$215,043,288	\$43,288
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		9/12/2023		100,000,000	5.62	\$99,817,833	\$99,822,733	\$4,900
Sumitomo Mitsui Trust Bank Ltd., Oct 12, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.61	10/12/2023	9/1/2023	50,000,000	5.69	\$50,000,000	\$50,010,053	\$10,053
Svenska Handelsbanken, Stockholm, Oct 02, 2023	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.75	10/2/2023	9/1/2023	200,000,000	5.83	\$200,000,000	\$200,053,114	\$53,114
Svenska Handelsbanken, Stockholm, Sep 25, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.72	9/25/2023	9/1/2023	150,000,000	5.80	\$150,000,000	\$150,030,389	\$30,389
Svenska Handelsbanken, TD New York Branch	TIME DEPOSIT	5.31	9/1/2023		500,000,000	5.38	\$500,000,000	\$500,000,000	\$0
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	5.73	11/1/2056	9/7/2023	6,500,000	5.73	\$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	5.73	2/1/2027	9/7/2023	5,150,000	5.73	\$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	5.73	12/1/2059	9/7/2023	3,200,000	5.73	\$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	9/6/2023	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	5.45	5/1/2048	9/7/2023	4,420,000	5.45	\$4,420,000	\$4,420,000	\$0
The Greathouse 2021 Children's Trust, Dec 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	12/1/2046	9/7/2023	13,625,000	5.45	\$13,625,000	\$13,625,000	\$0
The Linda E. Krejsek Life Insurance Trust, Sep 01, 2037	VARIABLE RATE DEMAND NOTE	5.45	9/1/2037	9/7/2023	5,490,000	5.45	\$5,490,000	\$5,490,000	\$0
The Tammi R. Sitz Irrevocable Life Insurance Trust, Nov 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	11/1/2046	9/7/2023	5,950,000	5.45	\$5,950,000	\$5,950,000	\$0
Thunder Bay Funding, LLC, Dec 27, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.74	12/27/2023	9/1/2023	75,000,000	5.82	\$75,000,000	\$75,025,316	\$25,316
Thunder Bay Funding, LLC, Feb 07, 2024	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	5.75	2/7/2024	9/1/2023	75,000,000	5.83	\$75,000,000	\$75,000,000	\$0
Thunder Bay Funding, LLC, Mar 01, 2024	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.56	3/1/2024	9/1/2023	50,000,000	5.64	\$50,000,000	\$49,956,716	-\$43,285
Thunder Bay Funding, LLC, Nov 03, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE		11/3/2023		50,000,000	5.18	\$49,560,000	\$49,519,200	-\$40,800
Thunder Bay Funding, LLC, Oct 30, 2023	COMMERCIAL PAPER ASSET BACKED CALLABLE	5.61	10/30/2023	9/1/2023	25,000,000	5.69	\$25,000,000	\$25,003,707	\$3,707
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT		1/25/2024		50,000,000	5.25	\$50,000,000	\$49,878,948	-\$121,053
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/3/2024		118,500,000	6.04	\$118,500,000	\$118,596,917	\$96,917
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.05	7/10/2024		97,000,000	6.04	\$97,000,000	\$97,079,338	\$79,338
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	6.02	7/3/2024		100,000,000	6.01	\$100,000,000	\$100,060,835	\$60,835
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	5.44	2/13/2024		80,000,000	5.44	\$80,000,000	\$79,844,566	-\$155,434

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Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		5/16/2024		60,000,000	5.80	\$57,632,308	\$57,578,350	-\$53,958
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		8/23/2024		50,000,000	6.00	\$47,185,722	\$47,233,953	\$48,231
Toronto Dominion Bank, 5.35%	CALLABLE COMMERCIAL PAPER	5.35	2/6/2024		90,000,000	5.35	\$90,000,000	\$89,861,521	-\$138,479
Toronto Dominion Bank, Apr 29, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.90	4/29/2024	9/1/2023	100,000,000	5.98	\$100,000,000	\$100,054,436	\$54,436
Toronto Dominion Bank, Dec 06, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	6.03	12/6/2023	9/1/2023	150,000,000	6.11	\$150,000,000	\$150,205,734	\$205,734
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		9/7/2023		50,000,000	5.46	\$49,947,889	\$49,948,084	\$195
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		10/25/2023		50,000,000	5.59	\$49,589,792	\$49,583,222	-\$6,570
Toyota Credit De Puerto Rico Corp., Dec 05, 2023	VARIABLE RATE COMMERCIAL PAPER	5.70	12/5/2023	9/1/2023	50,000,000	5.78	\$50,000,000	\$50,017,801	\$17,801
Toyota Credit De Puerto Rico Corp., Dec 11, 2023	VARIABLE RATE COMMERCIAL PAPER	5.70	12/11/2023	9/1/2023	25,000,000	5.78	\$25,000,000	\$25,008,421	\$8,421
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		9/1/2023		125,000,000	5.39	\$124,981,563	\$124,981,493	-\$70
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/22/2023		150,000,000	5.54	\$149,503,167	\$149,508,759	\$5,592
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/12/2023		118,100,000	5.64	\$117,344,947	\$117,355,695	\$10,747
Wells Fargo Bank, N.A., Jul 31, 2024	VARIABLE RATE CERTIFICATE OF DEPOSIT	5.90	7/31/2024	9/1/2023	100,000,000	5.98	\$100,000,000	\$100,014,454	\$14,454
Westpac Banking Corp. Ltd., Sydney, Jan 02, 2024	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.83	1/2/2024	9/1/2023	80,000,000	5.91	\$80,000,000	\$80,068,775	\$68,775
Westpac Banking Corp. Ltd., Sydney, Oct 05, 2023	VARIABLE RATE COMMERCIAL PAPER - 4-2	5.75	10/5/2023	9/1/2023	140,000,000	5.82	\$140,000,328	\$140,040,205	\$39,877
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	5.45	8/1/2046	9/7/2023	7,625,000	5.45	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					20,917,495,087		\$20,884,977,650	\$20,887,287,418	\$2,309,768

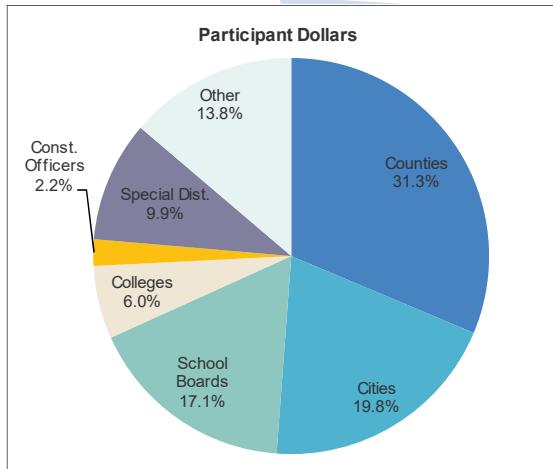
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Hermes, is the source for other data shown above.

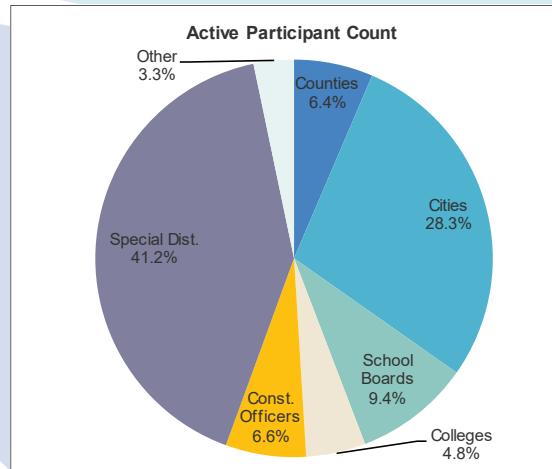
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF AUGUST 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	6.0%	4.8%
Top 10	33.5%	1.3%	Top 10	5.3%	1.3%
\$100 million or more	68.9%	7.1%	\$100 million or more	3.9%	0.4%
\$10 million up to \$100 million	27.7%	20.2%	\$10 million up to \$100 million	1.8%	1.6%
\$1 million up to \$10 million	3.1%	20.3%	\$1 million up to \$10 million	0.2%	1.0%
Under \$1 million	0.3%	52.4%	Under \$1 million	0.01%	1.8%
Counties	31.3%	6.4%	Constitutional Officers	2.2%	6.6%
Top 10	24.8%	1.3%	Top 10	1.1%	1.3%
\$100 million or more	29.0%	2.1%	\$100 million or more	0.0%	0.0%
\$10 million up to \$100 million	2.1%	1.4%	\$10 million up to \$100 million	1.8%	1.3%
\$1 million up to \$10 million	0.2%	1.3%	\$1 million up to \$10 million	0.4%	1.8%
Under \$1 million	0.0%	1.6%	Under \$1 million	0.0%	3.4%
Municipalities	19.8%	28.3%	Special Districts	9.9%	41.2%
Top 10	6.8%	1.3%	Top 10	5.8%	1.3%
\$100 million or more	7.3%	1.4%	\$100 million or more	4.0%	0.8%
\$10 million up to \$100 million	11.4%	8.8%	\$10 million up to \$100 million	4.8%	3.5%
\$1 million up to \$10 million	1.0%	6.4%	\$1 million up to \$10 million	0.8%	6.8%
Under \$1 million	0.1%	11.7%	Under \$1 million	0.2%	30.0%
School Boards	17.1%	9.4%	Other	13.8%	3.3%
Top 10	11.3%	1.3%	Top 10	12.2%	1.3%
\$100 million or more	11.7%	1.4%	\$100 million or more	12.9%	0.9%
\$10 million up to \$100 million	5.0%	3.0%	\$10 million up to \$100 million	0.8%	0.5%
\$1 million up to \$10 million	0.3%	2.1%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.9%	Under \$1 million	0.0%	1.0%



Total Fund Value: \$20,981,970,530



Total Active Participant Count: 763

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

COMPLIANCE WITH INVESTMENT POLICY FOR AUGUST 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
Illiiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass



TRADING ACTIVITY FOR AUGUST 2023



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TRADING ACTIVITY FOR AUGUST 2023

TRADING ACTIVITY FOR AUGUST 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	08/15/23	08/15/23	1,134,166,503	1,134,166,503	0	1,134,166,503	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/17/23	08/17/23	6,556,342	6,556,342	0	6,556,342	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/21/23	08/21/23	1,908,329	1,908,329	0	1,908,329	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/23/23	08/23/23	258,100	258,100	0	258,100	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/29/23	08/29/23	5,230,082	5,230,082	0	5,230,082	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/30/23	08/30/23	3,074,665,556	3,074,665,556	0	3,074,665,556	0
MIZUHO TRIPARTY	08/02/23	08/01/23	08/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/02/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/02/23	08/01/23	08/01/23	76,000,000	76,000,000	0	76,000,000	0
MIZUHO TRIPARTY	08/03/23	08/02/23	08/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/03/23	08/02/23	08/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/03/23	08/02/23	08/02/23	348,000,000	348,000,000	0	348,000,000	0
MIZUHO TRIPARTY	08/04/23	08/03/23	08/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/04/23	08/03/23	08/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/23	08/03/23	08/03/23	478,000,000	478,000,000	0	478,000,000	0
MIZUHO TRIPARTY	08/07/23	08/04/23	08/04/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/07/23	08/04/23	08/04/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/23	08/04/23	08/04/23	301,000,000	301,000,000	0	301,000,000	0
MIZUHO TRIPARTY	08/08/23	08/07/23	08/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/08/23	08/07/23	08/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/08/23	08/07/23	08/07/23	361,000,000	361,000,000	0	361,000,000	0
MIZUHO TRIPARTY	08/09/23	08/08/23	08/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/09/23	08/08/23	08/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/09/23	08/08/23	08/08/23	437,000,000	437,000,000	0	437,000,000	0
MIZUHO TRIPARTY	08/10/23	08/09/23	08/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/10/23	08/09/23	08/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/23	08/09/23	08/09/23	156,000,000	156,000,000	0	156,000,000	0
MIZUHO TRIPARTY	08/11/23	08/10/23	08/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/11/23	08/10/23	08/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/23	08/10/23	08/10/23	150,000,000	150,000,000	0	150,000,000	0
MIZUHO TRIPARTY	08/11/23	08/10/23	08/10/23	100,000,000	100,000,000	0	100,000,000	0
HSBC TRIPARTY	08/11/23	08/10/23	08/10/23	158,000,000	158,000,000	0	158,000,000	0
BANK OF AMERICA TRIPARTY	08/14/23	08/11/23	08/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/14/23	08/11/23	08/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/14/23	08/11/23	08/11/23	307,000,000	307,000,000	0	307,000,000	0
MIZUHO TRIPARTY	08/15/23	08/14/23	08/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/15/23	08/14/23	08/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/15/23	08/14/23	08/14/23	262,000,000	262,000,000	0	262,000,000	0
MIZUHO TRIPARTY	08/16/23	08/15/23	08/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/23	08/15/23	08/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/23	08/15/23	08/15/23	428,000,000	428,000,000	0	428,000,000	0
MIZUHO TRIPARTY	08/17/23	08/16/23	08/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/17/23	08/16/23	08/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/23	08/16/23	08/16/23	243,000,000	243,000,000	0	243,000,000	0
MIZUHO TRIPARTY	08/18/23	08/17/23	08/17/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/18/23	08/17/23	08/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/23	08/17/23	08/17/23	206,000,000	206,000,000	0	206,000,000	0
MIZUHO TRIPARTY	08/21/23	08/18/23	08/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/21/23	08/18/23	08/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/21/23	08/18/23	08/18/23	112,000,000	112,000,000	0	112,000,000	0
MIZUHO TRIPARTY	08/22/23	08/21/23	08/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/22/23	08/21/23	08/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/22/23	08/21/23	08/21/23	271,000,000	271,000,000	0	271,000,000	0
MIZUHO TRIPARTY	08/23/23	08/22/23	08/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/23	08/22/23	08/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/23	08/22/23	08/22/23	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	08/24/23	08/23/23	08/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/24/23	08/23/23	08/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/23	08/23/23	08/23/23	173,000,000	173,000,000	0	173,000,000	0
MIZUHO TRIPARTY	08/25/23	08/24/23	08/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/25/23	08/24/23	08/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/25/23	08/24/23	08/24/23	236,000,000	236,000,000	0	236,000,000	0
MIZUHO TRIPARTY	08/28/23	08/25/23	08/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/28/23	08/25/23	08/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/28/23	08/25/23	08/25/23	202,000,000	202,000,000	0	202,000,000	0
MIZUHO TRIPARTY	08/29/23	08/28/23	08/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/29/23	08/28/23	08/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/29/23	08/28/23	08/28/23	117,000,000	117,000,000	0	117,000,000	0
HSBC TRIPARTY	08/31/23	08/29/23	08/29/23	100,000,000	100,000,000	0	100,000,000	0

TRADING ACTIVITY FOR AUGUST 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain/(Loss)
BANK OF AMERICA TRIPARTY	08/31/23	08/29/23	08/29/23	392,000,000	392,000,000	0	392,000,000	0
MIZUHO TRIPARTY	09/01/23	08/31/23	08/31/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	09/01/23	08/31/23	08/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	09/01/23	08/31/23	08/31/23	792,000,000	792,000,000	0	792,000,000	0
Total Buys				44,371,644,075	44,352,098,526	39,167	44,352,137,692	0
Cash Closes								
COLLATERALIZED COMMERCIAL PAPER FLEX CO LLC	11/02/23	08/10/23	08/10/23	50,000,000	50,000,000	72,903	50,072,903	0
Total Cash Closes				50,000,000	50,000,000	72,903	50,072,903	0
Deposits								
SVENSKA HANDELSBANKEN	08/02/23	08/01/23	08/01/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/02/23	08/01/23	08/01/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/02/23	08/01/23	08/01/23	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	08/15/23	08/14/23	08/14/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/09/23	08/02/23	08/02/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/09/23	08/02/23	08/02/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	08/03/23	08/02/23	08/02/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/03/23	08/02/23	08/02/23	650,000,000	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	08/10/23	08/03/23	08/03/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/04/23	08/03/23	08/03/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/04/23	08/03/23	08/03/23	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	08/07/23	08/04/23	08/04/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/07/23	08/04/23	08/04/23	645,000,000	645,000,000	0	645,000,000	0
ABN AMRO BANK N.V.	08/14/23	08/07/23	08/07/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	08/08/23	08/07/23	08/07/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/08/23	08/07/23	08/07/23	645,000,000	645,000,000	0	645,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/09/23	08/08/23	08/08/23	645,000,000	645,000,000	0	645,000,000	0
DNB BANK ASA NEW YORK	08/09/23	08/08/23	08/08/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/16/23	08/09/23	08/09/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/16/23	08/09/23	08/09/23	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/10/23	08/09/23	08/09/23	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	08/10/23	08/09/23	08/09/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/17/23	08/10/23	08/10/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/11/23	08/10/23	08/10/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/11/23	08/10/23	08/10/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/14/23	08/11/23	08/11/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	08/14/23	08/11/23	08/11/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	08/21/23	08/14/23	08/14/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/15/23	08/14/23	08/14/23	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA NEW YORK	08/16/23	08/15/23	08/15/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/16/23	08/15/23	08/15/23	680,000,000	680,000,000	0	680,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/23/23	08/16/23	08/16/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/23/23	08/16/23	08/16/23	550,000,000	550,000,000	0	550,000,000	0
SVENSKA HANDELSBANKEN	08/17/23	08/16/23	08/16/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/17/23	08/16/23	08/16/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/17/23	08/16/23	08/16/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/18/23	08/17/23	08/17/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/24/23	08/17/23	08/17/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/18/23	08/17/23	08/17/23	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	08/18/23	08/17/23	08/17/23	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKEN	08/21/23	08/18/23	08/18/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/21/23	08/18/23	08/18/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/21/23	08/18/23	08/18/23	690,000,000	690,000,000	0	690,000,000	0
ABN AMRO BANK N.V.	08/28/23	08/21/23	08/21/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
SVENSKA HANDELSBANKEN	08/22/23	08/21/23	08/21/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/22/23	08/21/23	08/21/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/22/23	08/21/23	08/21/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/23/23	08/22/23	08/22/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/23/23	08/22/23	08/22/23	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	08/23/23	08/22/23	08/22/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/30/23	08/23/23	08/23/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
SVENSKA HANDELSBANKEN	08/24/23	08/23/23	08/23/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/30/23	08/23/23	08/23/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	08/24/23	08/23/23	08/23/23	200,000,000	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR AUGUST 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD. NEW YORK BRANCH	08/24/23	08/23/23	08/23/23	690,000,000	690,000,000	0	690,000,000	0
RABOBANK NEW YORK	08/31/23	08/24/23	08/24/23	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKEN	08/25/23	08/24/23	08/24/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/25/23	08/24/23	08/24/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/28/23	08/25/23	08/25/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/28/23	08/25/23	08/25/23	680,000,000	680,000,000	0	680,000,000	0
SVENSKA HANDELSBANKEN	08/29/23	08/28/23	08/28/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	09/05/23	08/28/23	08/28/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	08/29/23	08/28/23	08/28/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/29/23	08/28/23	08/28/23	550,000,000	550,000,000	0	550,000,000	0
SVENSKA HANDELSBANKEN	08/31/23	08/29/23	08/29/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/31/23	08/29/23	08/29/23	680,000,000	680,000,000	0	680,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	09/07/23	08/31/23	08/31/23	1,025,000,000	1,025,000,000	0	1,025,000,000	0
RABOBANK NEW YORK	09/06/23	08/31/23	08/31/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	09/07/23	08/31/23	08/31/23	525,000,000	525,000,000	0	525,000,000	0
SVENSKA HANDELSBANKEN	09/01/23	08/31/23	08/31/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	09/01/23	08/31/23	08/31/23	700,000,000	700,000,000	0	700,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	09/01/23	08/31/23	08/31/23	670,000,000	670,000,000	0	670,000,000	0
Total Deposits				43,450,000,000	43,450,000,000	0	43,450,000,000	0
Maturities								
ANTALIS S.A. CPABS4CPABS4	08/03/23	08/03/23	08/03/23	80,700,000	80,700,000	0	80,700,000	0
ANTALIS S.A. CPABS4CPABS4	08/17/23	08/17/23	08/17/23	106,460,000	106,460,000	0	106,460,000	0
ANTALIS S.A. CPABS4CPABS4	08/24/23	08/24/23	08/24/23	70,000,000	70,000,000	0	70,000,000	0
ANTALIS S.A. CPABS4CPABS4	08/31/23	08/31/23	08/31/23	99,660,000	99,660,000	0	99,660,000	0
ATLANTIC ASSET SECUCPABS4	08/02/23	08/02/23	08/02/23	100,000,000	100,000,000	0	100,000,000	0
ATLANTIC ASSET SECUCPABS4	08/04/23	08/04/23	08/04/23	70,000,000	70,000,000	0	70,000,000	0
BANK OF NOVA SCOTIA/THE	08/21/23	08/21/23	08/21/23	25,000,000	25,000,000	0	25,000,000	0
BARTON CAPITAL S.A.CPABS4	08/04/23	08/04/23	08/04/23	10,000,000	10,000,000	0	10,000,000	0
BEDFORD ROW FUNDINGCPABS4	08/15/23	08/15/23	08/15/23	75,000,000	75,000,000	0	75,000,000	0
BENNINGTON STARK CACPABS4	08/21/23	08/21/23	08/21/23	21,000,000	21,000,000	0	21,000,000	0
BNG BANK N.V.CP4-2CP4-2	08/01/23	08/01/23	08/01/23	50,000,000	50,000,000	0	50,000,000	0
BNG BANK N.V.CP4-2CP4-2	08/08/23	08/08/23	08/08/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V.CP4-2CP4-2	08/15/23	08/15/23	08/15/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V.CP4-2CP4-2	08/22/23	08/22/23	08/22/23	100,000,000	100,000,000	0	100,000,000	0
BNG BANK N.V.CP4-2CP4-2	08/29/23	08/29/23	08/29/23	100,000,000	100,000,000	0	100,000,000	0
CAFICO, LLC CPABS4-2CPABS4	08/01/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
CHARIOT FUNDING LLCCPABS4	08/01/23	08/01/23	08/01/23	150,000,000	150,000,000	0	150,000,000	0
CHESHAM FINANCE LLCCPABS4	08/02/23	08/02/23	08/02/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPABS4	08/07/23	08/07/23	08/07/23	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCCPABS4	08/09/23	08/09/23	08/09/23	425,000,000	425,000,000	0	425,000,000	0
CHESHAM FINANCE LLCCPABS4	08/14/23	08/14/23	08/14/23	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCCPABS4	08/16/23	08/16/23	08/16/23	450,000,000	450,000,000	0	450,000,000	0
CHESHAM FINANCE LLCCPABS4	08/21/23	08/21/23	08/21/23	100,000,000	100,000,000	0	100,000,000	0
CHESHAM FINANCE LLCCPABS4	08/23/23	08/23/23	08/23/23	500,000,000	500,000,000	0	500,000,000	0
CHESHAM FINANCE LLCCPABS4	08/28/23	08/28/23	08/28/23	200,000,000	200,000,000	0	200,000,000	0
CHESHAM FINANCE LLCCPABS4	08/30/23	08/30/23	08/30/23	475,000,000	475,000,000	0	475,000,000	0
COLLATERALIZED COMMERCIAL PAPER V CO LLC	08/22/23	08/22/23	08/22/23	134,000,000	134,000,000	0	134,000,000	0
COLLATERALIZED COMMERCIAL	08/14/23	08/14/23	08/14/23	50,000,000	50,000,000	0	50,000,000	0
CREDIT AGRICOLE CORCP	08/01/23	08/01/23	08/01/23	135,381,000	135,381,000	0	135,381,000	0
CREDIT AGRICOLE CORCDYAN	08/22/23	08/22/23	08/22/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	08/29/23	08/29/23	08/29/23	400,000,000	400,000,000	0	400,000,000	0
CREDIT AGRICOLE CORCDYAN	08/02/23	08/02/23	08/02/23	105,000,000	105,000,000	0	105,000,000	0
CREDIT AGRICOLE CORCDYAN	08/01/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
CREDIT AGRICOLE CORCDYAN	08/08/23	08/08/23	08/08/23	250,000,000	250,000,000	0	250,000,000	0
CREDIT AGRICOLE CORCDYAN	08/11/23	08/11/23	08/11/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT AGRICOLE CORCDYAN	08/15/23	08/15/23	08/15/23	300,000,000	300,000,000	0	300,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/02/23	08/02/23	08/02/23	1,035,000,000	1,035,000,000	0	1,035,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/03/23	08/03/23	08/03/23	1,015,000,000	1,015,000,000	0	1,015,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/04/23	08/04/23	08/04/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/07/23	08/07/23	08/07/23	1,005,000,000	1,005,000,000	0	1,005,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/08/23	08/08/23	08/08/23	1,020,000,000	1,020,000,000	0	1,020,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/09/23	08/09/23	08/09/23	1,003,000,000	1,003,000,000	0	1,003,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/10/23	08/10/23	08/10/23	1,013,000,000	1,013,000,000	0	1,013,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/11/23	08/11/23	08/11/23	1,010,000,000	1,010,000,000	0	1,010,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/14/23	08/14/23	08/14/23	1,011,000,000	1,011,000,000	0	1,011,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/15/23	08/15/23	08/15/23	1,015,000,000	1,015,000,000	0	1,015,000,000	0

TRADING ACTIVITY FOR AUGUST 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
CREDIT INDUSTRIEL ECP4-2	08/16/23	08/16/23	08/16/23	995,000,000	995,000,000	0	995,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/17/23	08/17/23	08/17/23	1,020,000,000	1,020,000,000	0	1,020,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/18/23	08/18/23	08/18/23	991,000,000	991,000,000	0	991,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/21/23	08/21/23	08/21/23	995,000,000	995,000,000	0	995,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/22/23	08/22/23	08/22/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/23/23	08/23/23	08/23/23	1,000,000,000	1,000,000,000	0	1,000,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/24/23	08/24/23	08/24/23	995,000,000	995,000,000	0	995,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/25/23	08/25/23	08/25/23	996,000,000	996,000,000	0	996,000,000	0
CREDIT INDUSTRIEL ECP4-2	08/28/23	08/28/23	08/28/23	993,000,000	993,000,000	0	993,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/29/23	08/29/23	08/29/23	995,000,000	995,000,000	0	995,000,000	0
CREDIT INDUSTRIEL ET COMMERCIAL/NEW YORK	08/30/23	08/30/23	08/30/23	997,000,000	997,000,000	0	997,000,000	0
EXPORT DEVELOPMENT CP	08/08/23	08/08/23	08/08/23	25,000,000	25,000,000	0	25,000,000	0
GREAT BEAR FUNDING CPABS4	08/01/23	08/01/23	08/01/23	40,000,000	40,000,000	0	40,000,000	0
GREAT BEAR FUNDING CPABS4	08/04/23	08/04/23	08/04/23	10,000,000	10,000,000	0	10,000,000	0
JUPITER SECURITIZATCPABS4	08/01/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
LMA-AMERICAS LLC CPCPABS4	08/04/23	08/04/23	08/04/23	31,000,000	31,000,000	0	31,000,000	0
MANHATTAN ASSET FUNCPABS4	08/09/23	08/09/23	08/09/23	50,000,000	50,000,000	0	50,000,000	0
MATCHPOINT FINANCE CPABS4	08/01/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
MIZUHO BANK LTD. CDCDYAN	08/15/23	08/15/23	08/15/23	100,000,000	100,000,000	0	100,000,000	0
OLD LINE FUNDING, LLC.AU	08/21/23	08/21/23	08/21/23	115,000,000	115,000,000	0	115,000,000	0
RIDGEFIELD FUNDING CPABS4	08/03/23	08/03/23	08/03/23	178,517,000	178,517,000	0	178,517,000	0
ROYAL BANK OF CANADCP4-2	08/23/23	08/23/23	08/23/23	100,000,000	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TRUCDYAN	08/02/23	08/02/23	08/02/23	300,000,000	300,000,000	0	300,000,000	0
TOTALENERGIES CAPITCP4-2	08/01/23	08/01/23	08/01/23	50,000,000	50,000,000	0	50,000,000	0
UNITEDHEALTH GROUROCP4-2	08/01/23	08/01/23	08/01/23	155,000,000	155,000,000	0	155,000,000	0
UNITEDHEALTH GROUROCP4-2	08/03/23	08/03/23	08/03/23	162,000,000	162,000,000	0	162,000,000	0
UNITEDHEALTH GROUROCP4-2	08/08/23	08/08/23	08/08/23	70,000,000	70,000,000	0	70,000,000	0
UNITEDHEALTH GROUROCP4-2	08/16/23	08/16/23	08/16/23	98,000,000	98,000,000	0	98,000,000	0
UNITEDHEALTH GROUROCP4-2	08/29/23	08/29/23	08/29/23	100,000,000	100,000,000	0	100,000,000	0
WESTPAC BANKING CORP	08/28/23	08/28/23	08/28/23	40,000,000	40,000,000	0	40,000,000	0
MIZUHO TRIPARTY	08/01/23	08/01/23	08/01/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/01/23	08/01/23	08/01/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/01/23	08/01/23	08/01/23	680,000,000	680,000,000	0	680,000,000	0
MIZUHO TRIPARTY	08/02/23	08/02/23	08/02/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/02/23	08/02/23	08/02/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/02/23	08/02/23	08/02/23	76,000,000	76,000,000	0	76,000,000	0
MIZUHO TRIPARTY	08/03/23	08/03/23	08/03/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/03/23	08/03/23	08/03/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/03/23	08/03/23	08/03/23	348,000,000	348,000,000	0	348,000,000	0
MIZUHO TRIPARTY	08/04/23	08/04/23	08/04/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/04/23	08/04/23	08/04/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/04/23	08/04/23	08/04/23	478,000,000	478,000,000	0	478,000,000	0
MIZUHO TRIPARTY	08/07/23	08/07/23	08/07/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/07/23	08/07/23	08/07/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/07/23	08/07/23	08/07/23	301,000,000	301,000,000	0	301,000,000	0
MIZUHO TRIPARTY	08/08/23	08/08/23	08/08/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/08/23	08/08/23	08/08/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/08/23	08/08/23	08/08/23	361,000,000	361,000,000	0	361,000,000	0
MIZUHO TRIPARTY	08/09/23	08/09/23	08/09/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/09/23	08/09/23	08/09/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/09/23	08/09/23	08/09/23	437,000,000	437,000,000	0	437,000,000	0
MIZUHO TRIPARTY	08/10/23	08/10/23	08/10/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/10/23	08/10/23	08/10/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/10/23	08/10/23	08/10/23	156,000,000	156,000,000	0	156,000,000	0
MIZUHO TRIPARTY	08/11/23	08/11/23	08/11/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/11/23	08/11/23	08/11/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/11/23	08/11/23	08/11/23	158,000,000	158,000,000	0	158,000,000	0
MIZUHO TRIPARTY	08/14/23	08/14/23	08/14/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/14/23	08/14/23	08/14/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/14/23	08/14/23	08/14/23	307,000,000	307,000,000	0	307,000,000	0
MIZUHO TRIPARTY	08/15/23	08/15/23	08/15/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/15/23	08/15/23	08/15/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/15/23	08/15/23	08/15/23	262,000,000	262,000,000	0	262,000,000	0
MIZUHO TRIPARTY	08/16/23	08/16/23	08/16/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/16/23	08/16/23	08/16/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/16/23	08/16/23	08/16/23	428,000,000	428,000,000	0	428,000,000	0
MIZUHO TRIPARTY	08/17/23	08/17/23	08/17/23	150,000,000	150,000,000	0	150,000,000	0

TRADING ACTIVITY FOR AUGUST 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
HSBC TRIPARTY	08/17/23	08/17/23	08/17/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/17/23	08/17/23	08/17/23	243,000,000	243,000,000	0	243,000,000	0
MIZUHO TRIPARTY	08/18/23	08/18/23	08/18/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/18/23	08/18/23	08/18/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/18/23	08/18/23	08/18/23	206,000,000	206,000,000	0	206,000,000	0
MIZUHO TRIPARTY	08/21/23	08/21/23	08/21/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/21/23	08/21/23	08/21/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/21/23	08/21/23	08/21/23	112,000,000	112,000,000	0	112,000,000	0
MIZUHO TRIPARTY	08/22/23	08/22/23	08/22/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/22/23	08/22/23	08/22/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/22/23	08/22/23	08/22/23	271,000,000	271,000,000	0	271,000,000	0
MIZUHO TRIPARTY	08/23/23	08/23/23	08/23/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/23/23	08/23/23	08/23/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/23/23	08/23/23	08/23/23	215,000,000	215,000,000	0	215,000,000	0
MIZUHO TRIPARTY	08/24/23	08/24/23	08/24/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/24/23	08/24/23	08/24/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/24/23	08/24/23	08/24/23	173,000,000	173,000,000	0	173,000,000	0
MIZUHO TRIPARTY	08/25/23	08/25/23	08/25/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/25/23	08/25/23	08/25/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/25/23	08/25/23	08/25/23	236,000,000	236,000,000	0	236,000,000	0
MIZUHO TRIPARTY	08/28/23	08/28/23	08/28/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/28/23	08/28/23	08/28/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/28/23	08/28/23	08/28/23	202,000,000	202,000,000	0	202,000,000	0
MIZUHO TRIPARTY	08/29/23	08/29/23	08/29/23	150,000,000	150,000,000	0	150,000,000	0
HSBC TRIPARTY	08/29/23	08/29/23	08/29/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/29/23	08/29/23	08/29/23	117,000,000	117,000,000	0	117,000,000	0
HSBC TRIPARTY	08/31/23	08/31/23	08/31/23	100,000,000	100,000,000	0	100,000,000	0
BANK OF AMERICA TRIPARTY	08/31/23	08/31/23	08/31/23	392,000,000	392,000,000	0	392,000,000	0
ABN AMRO BANK N.V.	08/07/23	08/07/23	08/07/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	08/01/23	08/01/23	08/01/23	900,000,000	900,000,000	0	900,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/01/23	08/01/23	08/01/23	750,000,000	750,000,000	0	750,000,000	0
SVENSKA HANDELSBANKEN	08/02/23	08/02/23	08/02/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/02/23	08/02/23	08/02/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/02/23	08/02/23	08/02/23	750,000,000	750,000,000	0	750,000,000	0
DNB BANK ASA NEW YORK	08/15/23	08/15/23	08/15/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/09/23	08/09/23	08/09/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/09/23	08/09/23	08/09/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	08/03/23	08/03/23	08/03/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/03/23	08/03/23	08/03/23	650,000,000	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	08/10/23	08/10/23	08/10/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/04/23	08/04/23	08/04/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/04/23	08/04/23	08/04/23	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	08/07/23	08/07/23	08/07/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/07/23	08/07/23	08/07/23	645,000,000	645,000,000	0	645,000,000	0
ABN AMRO BANK N.V.	08/14/23	08/14/23	08/14/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
DNB BANK ASA NEW YORK	08/08/23	08/08/23	08/08/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/08/23	08/08/23	08/08/23	645,000,000	645,000,000	0	645,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/09/23	08/09/23	08/09/23	645,000,000	645,000,000	0	645,000,000	0
DNB BANK ASA NEW YORK	08/09/23	08/09/23	08/09/23	500,000,000	500,000,000	0	500,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/16/23	08/16/23	08/16/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/16/23	08/16/23	08/16/23	550,000,000	550,000,000	0	550,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/10/23	08/10/23	08/10/23	650,000,000	650,000,000	0	650,000,000	0
DNB BANK ASA NEW YORK	08/10/23	08/10/23	08/10/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/17/23	08/17/23	08/17/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/11/23	08/11/23	08/11/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/11/23	08/11/23	08/11/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/14/23	08/14/23	08/14/23	640,000,000	640,000,000	0	640,000,000	0
DNB BANK ASA NEW YORK	08/14/23	08/14/23	08/14/23	500,000,000	500,000,000	0	500,000,000	0
ABN AMRO BANK N.V.	08/21/23	08/21/23	08/21/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/15/23	08/15/23	08/15/23	635,000,000	635,000,000	0	635,000,000	0
DNB BANK ASA NEW YORK	08/16/23	08/16/23	08/16/23	600,000,000	600,000,000	0	600,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/16/23	08/16/23	08/16/23	680,000,000	680,000,000	0	680,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/23/23	08/23/23	08/23/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/23/23	08/23/23	08/23/23	550,000,000	550,000,000	0	550,000,000	0
SVENSKA HANDELSBANKEN	08/17/23	08/17/23	08/17/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/17/23	08/17/23	08/17/23	300,000,000	300,000,000	0	300,000,000	0

TRADING ACTIVITY FOR AUGUST 2023

Description	Maturity Date	Trade Date	Settle Date	Par or Shares	Principal	Traded Interest	Settlement Amount	Realized Gain(Loss)
MIZUHO BANK, LTD. NEW YORK BRANCH	08/17/23	08/17/23	08/17/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/18/23	08/18/23	08/18/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/24/23	08/24/23	08/24/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/18/23	08/18/23	08/18/23	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	08/18/23	08/18/23	08/18/23	300,000,000	300,000,000	0	300,000,000	0
SVENSKA HANDELSBANKEN	08/21/23	08/21/23	08/21/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/21/23	08/21/23	08/21/23	400,000,000	400,000,000	0	400,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/21/23	08/21/23	08/21/23	690,000,000	690,000,000	0	690,000,000	0
ABN AMRO BANK N.V.	08/28/23	08/28/23	08/28/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
SVENSKA HANDELSBANKEN	08/22/23	08/22/23	08/22/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/22/23	08/22/23	08/22/23	300,000,000	300,000,000	0	300,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/22/23	08/22/23	08/22/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/23/23	08/23/23	08/23/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/23/23	08/23/23	08/23/23	690,000,000	690,000,000	0	690,000,000	0
DNB BANK ASA NEW YORK	08/23/23	08/23/23	08/23/23	300,000,000	300,000,000	0	300,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/30/23	08/30/23	08/30/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
SVENSKA HANDELSBANKEN	08/24/23	08/24/23	08/24/23	500,000,000	500,000,000	0	500,000,000	0
RABOBANK NEW YORK	08/30/23	08/30/23	08/30/23	550,000,000	550,000,000	0	550,000,000	0
DNB BANK ASA NEW YORK	08/24/23	08/24/23	08/24/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/24/23	08/24/23	08/24/23	690,000,000	690,000,000	0	690,000,000	0
RABOBANK NEW YORK	08/31/23	08/31/23	08/31/23	500,000,000	500,000,000	0	500,000,000	0
SVENSKA HANDELSBANKEN	08/25/23	08/25/23	08/25/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/25/23	08/25/23	08/25/23	690,000,000	690,000,000	0	690,000,000	0
SVENSKA HANDELSBANKEN	08/28/23	08/28/23	08/28/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/28/23	08/28/23	08/28/23	680,000,000	680,000,000	0	680,000,000	0
SVENSKA HANDELSBANKEN	08/29/23	08/29/23	08/29/23	500,000,000	500,000,000	0	500,000,000	0
DNB BANK ASA NEW YORK	08/29/23	08/29/23	08/29/23	200,000,000	200,000,000	0	200,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/29/23	08/29/23	08/29/23	550,000,000	550,000,000	0	550,000,000	0
SVENSKA HANDELSBANKEN	08/31/23	08/31/23	08/31/23	500,000,000	500,000,000	0	500,000,000	0
MIZUHO BANK, LTD. NEW YORK BRANCH	08/31/23	08/31/23	08/31/23	680,000,000	680,000,000	0	680,000,000	0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	08/02/23	08/02/23	08/02/23	1,050,000,000	1,050,000,000	0	1,050,000,000	0
RABOBANK NEW YORK	08/02/23	08/02/23	08/02/23	570,000,000	570,000,000	0	570,000,000	0
RABOBANK NEW YORK	08/03/23	08/03/23	08/03/23	500,000,000	500,000,000	0	500,000,000	0
Total Maturities Sells				84,024,718,000	84,024,718,000	0	84,024,718,000	0
COLLATERALIZED COMMERCIAL	09/15/23	08/16/23	08/17/23	20,000,000	20,001,320	6,133	20,007,453	1,320
COLLATERALIZED COMMERCIAL	09/15/23	08/16/23	08/17/23	50,000,000	50,003,300	15,333	50,018,633	3,300
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/02/23	08/02/23	770,653	770,653	0	770,653	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/03/23	08/03/23	274,243	274,243	0	274,243	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/04/23	08/04/23	2,750,337	2,750,337	0	2,750,337	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/08/23	08/08/23	2,708,189	2,708,189	0	2,708,189	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/09/23	08/09/23	5,936,845	5,936,845	0	5,936,845	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/14/23	08/14/23	139,778	139,778	0	139,778	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/16/23	08/16/23	1,141,978,811	1,141,978,811	0	1,141,978,811	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/18/23	08/18/23	643,422	643,422	0	643,422	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/22/23	08/22/23	917,426	917,426	0	917,426	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/24/23	08/24/23	950,765	950,765	0	950,765	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/25/23	08/25/23	6,211,159	6,211,159	0	6,211,159	0
DREYFUS GOVT CASH MGMT FUND	03/01/27	08/31/23	08/31/23	3,079,895,637	3,079,895,637	0	3,079,895,637	0
Total Sells				4,313,177,266	4,313,181,886	21,467	4,313,203,353	4,620



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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 Federated Hermes logo consists of the company name in a large, bold, serif font. To the right of the name is a graphic element made of five horizontal bars of varying lengths, colored in a gradient from light blue to dark blue, resembling a stylized 'F' or a cluster of bars.